Amundi
Investment Solutions

ANNUAL REPORT

SEPTEMBER 2024

AMUNDI INDEX SOLUTIONS

SICAV with sub-funds under Luxembourg law

Management Company
Amundi Luxembourg S.A.

Administrative agent and Depositary
CACEIS Bank, Luxembourg Branch

Auditor
PricewaterhouseCoopers, Société coopérative

AMUNDI INDEX SOLUTIONS

Annual report and audited financial statements

R.C.S. Luxembourg B 206.810

As at 30/09/24

Subscriptions are only valid if made on the basis of the current prospectus accompanied by the Key Information Document, the latest annual report and the latest semi-annual report if published after the annual report.

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Mehdi BALAFREJ
Global Head of Product & Capital Markets - Amundi ETF, Indexing & Smart Beta
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Head of Asset Servicing Management
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Amundi Ireland Ltd

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Amundi Asset Management S.A.S.

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Partner of Arendt & Medernach

Pascal BIVILLE
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Francois MARION
Independent Director

CONDUCTING OFFICERS OF THE MANAGEMENT COMPANY

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Chief Executive Officer / Managing Director

Enrico TURCHI
Managing Director / Deputy Chief Executive Officer

Pierre BOSIO
Deputy Chief Executive Officer / Chief Operating Officer

Charles GIRALDEZ (until 02/04/24)
Deputy Chief Executive Officer

Benjamin LAUNAY (until 31/05/24)
Real Estate Portfolio Manager

Loredana CARLETTI
Head of Amundi Real Assets (ARA) Luxembourg, Amundi Luxembourg S.A. (until 30/09/24)
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Corporate Governance and ALFI Code of Conduct

The Board is responsible for ensuring that a high level of corporate governance is met and considers that the Fund has complied with the best practices in the Luxembourg funds industry. In particular the Board has adopted principles of the ALFI Code of Conduct (the “Code”) which sets out principles of good governance for Luxembourg funds. The Board considers that the Fund has been in compliance with the principles of the Code in all material aspects throughout this financial period.

Quarter 1

Economic activity remained strong in the United States in Q1 2024, less so in Europe, though it improved slightly compared to the last quarter of 2023. The trend was also slightly better in emerging economies. Inflation continued to fall, albeit gradually. Both the US Federal Reserve and the European Central Bank (ECB) indicated that they would wait a little longer before lowering their rates. On the markets, bond yields bounced back while equities continued their good momentum at the end of 2023.

United States

The US economy continued to demonstrate remarkable strength, although many observers expected the key rate hikes of 2022 and 2023 to lead to recession. At the end of March, a third official estimate of Q4 2023 GDP showed growth of 3.4% at an annualised rate. Turning now to more recent data, labour market figures indicated the creation of more than 500,000 net jobs in January and February, which represents a strong and accelerating pace compared to Q4. For their part, business climate indicators for industrials signalled a slowdown in their decline over the first two months of the quarter, with the services sector still improving. Inflation continued to fall, albeit gradually. In February, the general consumer price index was 3.2% over 12 months after coming in at 3.4% in December, and the underlying index was 3.8% compared to 3.9% previously. At the start of the quarter the Federal Reserve's message sought to calm market expectations of a reduction in key rates in Q1. It indicated that the next move was highly likely to be a reduction, but it would only happen after more signs of a lasting slowdown in inflation.

Eurozone

After near stagnation throughout 2023, some faint signs of improvement appeared in Q1. Q4 GDP figures showed zero growth. They were slightly negative in Germany, slightly positive in Italy and France and more positive in Spain. However, in March, PMI indices rose to a level that indicated an expansion in activity in the services sector, with a less severe contraction than at the end of 2023 in industry. Other indicators, such as Germany's IFO business climate index, also reported a very slight improvement. Likewise, the labour market continued to resist the economic gloom as the unemployment rate remained at 6.5% in February, its lowest level since the creation of the Eurozone. Inflation continued to slow, with the 12-month consumer price index dropping to 2.6% in February (from 2.9% in December) and the underlying index fell to 3.1% from 3.4%. Like the US Fed, the ECB has sought to dispel expectations of a rapid lowering of key rates. The message from its monetary policy committee meeting on 7 March was widely interpreted as a sign of a first reduction in June.

Emerging Markets

The economic upturn in China was moderate and deflationary pressures persist. The Chinese authorities have preferred to lower interest rates instead of using budgetary weapons to target the reduction of local authority debt. Since the start of the year, growth has improved in emerging countries, even though it has remained in negative territory in central and eastern Europe. Inflation fell sharply in most countries in January, but in February some upside surprises and concerns about expectations emerged. Emerging countries' currencies were extremely volatile as they waited for greater visibility on US monetary policy, equities were not spared either. Central banks, most of which had started to ease their monetary policy, once again reacted quickly by holding off rate cuts in March and/or keeping them unchanged. Obviously, the geopolitical context continues to weigh heavily on investors' sentiment, who are particularly concerned about possible repercussions on global inflation.

Rates

Rates remain on the high side, volatility remains strong. The German 10-year Bund yield exceeded 2.3% and that of the 10-year US bond 4.3%. There are two factors still driving markets — inflation's progress and what central bankers are saying. Markets are very confident that the ECB will lower rates in June. During its last committee meeting the ECB did indeed keep the door open for a rate reduction in June. However, Christine Lagarde has reiterated her call for patience when it comes to monetary policy. The ECB remains cautious about the pace of disinflation, particularly in the services sector, and will continue to monitor labour market development, which has shown great resilience. On the other hand, markets are less sure that the Fed will cut rates in June. The Fed is in no hurry to lower rates. It considers that underlying economic growth is more likely to bounce back and is stronger than in December. The Fed's rhetoric has not changed, despite the recent acceleration in inflation. It maintains the story that "inflation is gradually falling on a sometimes rocky path towards 2%".

Equities

Risky assets started the year in the green. Investors bought into the "soft landing" scenario, causing equities markets to rise. In addition, good quarterly corporate results supported equities markets this quarter. The knock-on effect is that global stocks have benefited — the MSCI ACWI is up 9.1%. The US increased by 10% and outperformed Europe, which was up 7.6%. Eurozone markets are doing better, up 9.9%, with the Netherlands (up 17.9%) and Italy (up 15.7%) being the main contributors. Outside the Eurozone, the UK market is doing less well this quarter, only gaining 2.9%. Sticking with developed markets, the Japanese market was impressive this quarter, rising 18.3%. MSCI emerging markets index progressed (up 4.0%) driven by the outperformance of the Taiwanese market, which rose 16.9%. At the European sector level, so-called cyclical shares (up 10.4%) prevail over defensive stocks (up 2.9%). These were led by technology (up 17.9%), cyclical consumer goods (up 12.3%) and the insurance sector (up 11.9%). Utilities (-5.6%) and the property sector (-1.4%) were the main detractors this quarter. In Europe growth stocks (up 10.7%) are outperforming value stocks (up 4.4%).

Quarter 2

Economic figures showed diverging trends on both sides of the Atlantic. In the US, activity is slowing slightly from a previously vigorous dynamic and inflation has resumed its downward trend. In the Eurozone the business climate is improving after several difficult quarters and inflation has reaccelerated modestly after several months of decline. The ECB initiated a first rate reduction on 6 June, while the Fed did not make any precise statement about the date of its first move. On the markets, bonds performed negatively and remain volatile, particularly in Europe, whereas stocks continue to rise.

United States

After several quarters of good resilience, the US economy has started to show signs of weakness in the second quarter. Although US figures continued to be a testament to powerful activity (the ISM manufacturing index returned to positive territory for the first time since November 2022 and retail sales were up), the first signs of weakness came with Q1 GDP growth being below expectations. US indicators released in May, for the most part, signalled a moderate slowdown in activity, with the ISM indices returning to a slight contraction in industry. This trend was confirmed in June. The message was different in services, where prospects improved. The

labour market was also contradictory with good progress in jobs creation but the unemployment rate moved up to 4%. The downturn in prospects for consumption was, however, confirmed with disappointing retail sales which foreshadowed weak growth in Q2.

Inflation's downward trend seemed to halt at the start of the quarter. It was finally validated with PCE inflation (the Federal Reserve's preferred measure) at an annualised rate of 2.6%. However, inflationary pressures were confined to services. In this context the Federal Reserve refrained from announcing any timetable for rate cuts, indicating it first needs more signs of disinflation. Fed officials raised their inflation forecasts for 2024 slightly and shifted the sequence of key rate cuts over time without changing the total value of -250 bps by the end of 2026. At the end of June, several Fed governors seemed reluctant to support rate cuts before the end of the year.

Europe

The improvement in the European economic situation was the nice surprise of the second quarter. Although still weak in absolute terms, figures from the Eurozone clearly surprised on the upside in April from very pessimistic expectations. Thus the major indicators of the economic climate (Sentix, ZEW and PMI) overall signalled a slight improvement in activity, despite a situation that remains eroded in the manufacturing sector. June confirmed a slight recovery in economies with notable signs of improvement, which augurs moderate expansion in the second quarter.

Even if the overall inflation trend in the Eurozone is downward, it is resisting in service activities, which are its main driver. Inflation statistics for May indicate an uptick to 2.6% year-on-year, compared to 2.4% in April, falling again to 2.5% in June at an annualised rate. This is mainly due to inflation in services which is only expected to decrease gradually. The annual base inflation rate, which excludes volatile food and energy prices, reached 2.7% in April and 2.9% in June, above market expectations. Among the major economies, inflation (harmonised at EU level) fell in Germany (2.5%), France (2.5%) and Spain (3.5%), while it rose in Italy (0.9%).

Despite the backdrop of volatile inflation and resumption of economic activity, the ECB reduced its headline rates on 6 June by 25 basis points for the first time in almost five years, cutting the deposit rate to 3.75% from 4% in line with market expectations. Christine Lagarde, however, did not comment on future rate cuts. The temporary divergence between the Fed and the ECB had a limited effect on the euro which fell from 1.09 to 1.07 against the US dollar.

Although inflation is back down at 2% in the United Kingdom, the Bank of England maintained its rates at 5.25% before the UK elections on 4 June, which revealed the uncertainty about how it would perform in the short term.

Asia

In Japan inflation data for May was lower than consensus expectation and growth statistics for Q1 have been lowered. Inflation (excluding energy and fresh produce) was at 2.1% year-on-year, lower than the 2.2% forecast. Inflation's return to the Bank of Japan's (BoJ) target was slightly quicker than forecast. The market is logically anticipating the BoJ should maintain its short-term interest rates, leading to a further fall in the yen (the USD/JPY broke 160 at the end of the quarter).

China remains in the grip of a property market that is failing to stabilise, with a continued decline in volumes and prices. The latest measures announced by the Chinese government suggest a turnaround to this situation which has been weighing on consumption and employment for several quarters. Moving from low-impact technical measures to more engaging policies towards the construction sector, the Chinese authorities are looking to confirm their desire to achieve the 5% growth target this year. In a tense geopolitical context, China is accused by its trading partners of unfair competition in many sectors, leading to an increase in US customs tariffs and a potentially similar move by the EU. But the most significant risk remains weak interior demand, confirmed by the June PMI indicators.

Emerging Markets

Although inflation generally seems to be under control in emerging economies, all eyes are on the Federal Reserve, which is expected to cut rates only in the second half of 2024, and which in turn determines moves of the central banks of emerging economies. Malaysia, Mexico, the South Africa Reserve Bank (SARB) the National Bank of Poland (NB) and the Turkish Central Bank (TCMB) are among the central banks that have kept their rates unchanged, while the Czech National Bank (CNB) and the National Bank of Hungary (NBH) have reduced their rates by 50 basis points, with the Central Bank of Bulgaria (BCB) and the Central Bank of Peru (BCRP) lowering theirs by 25 bps. The People's Bank of China, is still constrained by its preference for currency stability and continues to keep rates constant.

On 4 June, India announced the results of its national elections. The national democratic alliance, led by the Bharatiya Janta Party (BJP) was re-elected with a very narrow majority. Even so, Modi obtained the support of his allies in the coalition which allowed him to form a government for the third consecutive time. After the good performance of Indian stocks over several quarters, investors will be sensitive to the progress of ambitious economic reforms and public finances.

Rates

Bond markets remain volatile, following a halt to the decline in inflation in the advanced economies, the absence of a landing for the US economy but an acceleration in European economies. The US 10-year bond yield is approaching 4.5% while 2-year rates remain close to 5%. In Europe the German 10-year bond yield has exceeded 2.6% and 3% for the OAT. Rate spreads among the main European sovereign issuers have remained stable, but we note an unfavourable move for France after its rating was downgraded by Standard & Poor's and the announcement of the dissolution of the national assembly following the defeat of the presidential movement in the European elections.

Since the start of the year, with US inflation proving more stubborn than forecast, the US Federal Reserve's rhetoric is now "not to be in a hurry to lower rates". This has been a source of volatility on the bond markets. In contrast, inflation in Europe now appears to be more or less under control and the ECB has initiated a first rate cut. Credit markets are developing positively thanks to resilient economic activity, strong balance sheets and the expectation of rate cuts by the central banks.

Equities

Despite a temporary correction in April following the release of US inflation data which many feared would lead to a new hike in the Fed rates, equities markets have rebounded through the quarter thanks to the publication of reassuring Q1 results.

The MSCI World index rose 2.6% with extremely contrasting regional performances. The US market was up 4.1%, significantly outperforming Europe (up 1.65%) and Japan (down 2.5%) in dollar terms. The French market was impacted by the national political context, dropping around 6% in June.

The S&P500 (TR) index was up 4.3% in the second quarter and 3.6% in June alone. The quarter did not start well, with a fallback in April as a series higher-than-expected inflation reports pushed interest rates higher and fuelled concerns of a new rate hike by the Fed. Concerns about inflation were later dispelled and the stock market reached new highs.

We note a change in the dynamics of equity markets with less concentration in very large US stocks (magnificent 7) and an outperformance in Europe in certain phases, investors looking for sectors or regions less expensive than the United States. However, the political uncertainty in France followed by the dissolution of the national assembly led to non-European investors retreating. But the big surprise must be the rebound in the Chinese market (up 5.4%) following government announcements of greater support for the property sector and despite profit-taking in June. Despite the rise in long-term rates, growth stocks continue to significantly outperform the *value* segment, even though we note renewed interest in discounted sectors and the rebound of European banking stocks in the first part of the quarter.

Quarter 3

Economic figures showed diverging trends on both sides of the Atlantic. In the US, activity is slowing slightly from a previously vigorous dynamic and inflation has resumed its downward trend. In the Eurozone the business climate is improving after several difficult quarters and inflation has reaccelerated modestly after several months of decline. The ECB initiated a first rate reduction on 6 June, while the Fed did not make any precise statement about the date of its first move. On the markets, bonds performed negatively and remain volatile, particularly in Europe, whereas stocks continue to rise.

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Inflation's downward trend seemed to halt at the start of the quarter. It was finally validated with PCE inflation (the Federal Reserve's preferred measure) at an annualised rate of 2.6%. However, inflationary pressures were confined to services. In this context the Federal Reserve refrained from announcing any timetable for rate cuts, indicating it first needs more signs of disinflation. Fed officials raised their inflation forecasts for 2024 slightly and shifted the sequence of key rate cuts over time without changing the total value of -250 bps by the end of 2026. At the end of June, several Fed governors seemed reluctant to support rate cuts before the end of the year.

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Asia

In Japan inflation data for May was lower than consensus expectation and growth statistics for Q1 have been lowered. Inflation (excluding energy and fresh produce) was at 2.1% year-on-year, lower than the 2.2% forecast. Inflation's return to the Bank of Japan's (BoJ) target was slightly quicker than forecast. The market is logically anticipating the BoJ should maintain its short-term interest rates, leading to a further fall in the yen (the USD/JPY broke 160 at the end of the quarter).

China remains in the grip of a property market that is failing to stabilise, with a continued decline in volumes and prices. The latest measures announced by the Chinese government suggest a turnaround to this situation which has been weighing on consumption and employment for several quarters. Moving from low-impact technical measures to more engaging policies towards the construction sector, the Chinese authorities are looking to confirm their desire to achieve the 5% growth target this year. In a tense geopolitical context, China is accused by its trading partners of unfair competition in many sectors, leading to an increase in US customs tariffs and a potentially similar move by the EU. But the most significant risk remains weak interior demand, confirmed by the June PMI indicators.

Emerging Markets

Although inflation generally seems to be under control in emerging economies, all eyes are on the Federal Reserve, which is expected to cut rates only in the second half of 2024, and which in turn determines moves of the central banks of emerging economies. Malaysia, Mexico, the South Africa Reserve Bank (SARB) the National Bank of Poland (NB) and the Turkish Central Bank (TCMB) are among the central banks that have kept their rates unchanged, while the Czech National Bank (CNB) and the National Bank of Hungary (NBH) have reduced their rates by 50 basis points, with the Central Bank of Bulgaria (BCB) and the Central Bank of Peru (BCRP) lowering theirs by 25 bps. The People's Bank of China, is still constrained by its preference for currency stability and continues to keep rates constant.

On 4 June, India announced the results of its national elections. The national democratic alliance, led by the Bharatiya Janta Party (BJP) was re-elected with a very narrow majority. Even so, Modi obtained the support of his allies in the coalition which allowed him to form a government for the third consecutive time. After the good performance of Indian stocks over several quarters, investors will be sensitive to the progress of ambitious economic reforms and public finances.

Rates

Bond markets remain volatile, following a halt to the decline in inflation in the advanced economies, the absence of a landing for the US economy but an acceleration in European economies. The US 10-year bond yield is approaching 4.5% while 2-year rates remain close to 5%. In Europe the German 10-year bond yield has exceeded 2.6% and 3% for the OAT. Rate spreads among the main European sovereign issuers have remained stable, but we note an unfavourable move for France after its rating was downgraded by Standard & Poor's and the announcement of the dissolution of the national assembly following the defeat of the presidential movement in the European elections.

Since the start of the year, with US inflation proving more stubborn than forecast, the US Federal Reserve's rhetoric is now "not to be in a hurry to lower rates". This has been a source of volatility on the bond markets. In contrast, inflation in Europe now appears to be more or less under control and the ECB has initiated a first rate cut. Credit markets are developing positively thanks to resilient economic activity, strong balance sheets and the expectation of rate cuts by the central banks.

Equities

Despite a temporary correction in April following the release of US inflation data which many feared would lead to a new hike in the Fed rates, equities markets have rebounded through the quarter thanks to the publication of reassuring Q1 results.

The MSCI World index rose 2.6% with extremely contrasting regional performances. The US market was up 4.1%, significantly outperforming Europe (up 1.65%) and Japan (down 2.5%) in dollar terms. The French market was impacted by the national political context, dropping around 6% in June.

The S&P500 (TR) index was up 4.3% in the second quarter and 3.6% in June alone. The quarter did not start well, with a fallback in April as a series higher-than-expected inflation reports pushed interest rates higher and fuelled concerns of a new rate hike by the Fed. Concerns about inflation were later dispelled and the stock market reached new highs.

We note a change in the dynamics of equity markets with less concentration in very large US stocks (magnificent 7) and an outperformance in Europe in certain phases, investors looking for sectors or regions less expensive than the United States. However, the political uncertainty in France followed by the dissolution of the national assembly led to non-European investors retreating. But the big surprise must be the rebound in the Chinese market (up 5.4%) following government announcements of greater support for the property sector and despite profit-taking in June. Despite the rise in long-term rates, growth stocks continue to significantly outperform the *value* segment, even though we note renewed interest in discounted sectors and the rebound of European banking stocks in the first part of the quarter.

Quarter 4

Economic activity remained robust in Q4 although decelerating in the US and disappointing in the Eurozone. Growth in most of the emerging economies slowed while at the same time remaining strong. Inflation has continued to fall in most countries. The US Federal Reserve and the European Central Bank indicated that they are coming to the end of the cycle of key rate hikes, while several central banks in the emerging economies have lowered theirs. On the markets, bond yields rose and shares fell in October, but this trend reversed in November and December so that at the end of the year bond yields were lower than at the beginning of the quarter, while stocks were clearly rising, with several indices even reaching all-time highs.

United States

Although the American economy continued to show surprising resistance to the sharp rise in interest rates, the trend was nonetheless towards a slowdown. The Q3 growth figures released in Q4 showed very sustained activity (GDP growth of 4.9% at an annualised rate according to the December review). However, the most recent job market figures have shown that they may be beginning to run out of steam, so despite still abundant job creation (close to 180,000 a month on average in Q4), the unemployment rate has stabilised at 3.7% in December, compared to 3.4% at its lowest in April. Other monthly figures, such as those for retail sales, durable goods orders and industrial production, are signalling that Q4 growth will likely be significantly weaker than Q3. On the other hand, inflation, although above the Fed's 2% target, has clearly fallen. In November, the increase over 12 months in the general price index was only 3.1%, compared to 3.7% in August, with the underlying index at 4.0%, compared to 4.3%. The Federal Reserve has not changed its key rates after increasing them in July. It indicated that it was satisfied with their current level and that the pace of lowering them in the future was still under discussion.

Eurozone

Economic activity has remained particularly sluggish in the Eurozone, with the rise in interest rates adding to the specific difficulties on the industrial sector. At the end of November the review of Q3 GDP figures showed a very slight fall (down 0.1% for the whole region, including modest decreases in France and Germany, a negligible increase in Italy and a slightly bigger increase in Spain. This erosion is part of the quasi-stagnation seen since the beginning of the year. The figures for the start of Q4 did not show any notable improvement. The labour market, however, is still in relatively good shape, with the unemployment rate remaining at 6.5% in October, its lowest since the creation of the Eurozone. The good news came from inflation with the pace of rises in the general price index slowing, reaching 2.9% over 12 months in December (after being at 4.4% in September) and the underlying index slowed to 3.4% (previously 4.5%). The European Central Bank has not changed its key rates

after increasing them in September. After its monetary policy committee meeting in December it again stated it was confident that the current level of rates would make it possible to further bring down inflation, while indicating that any discussion on possible rate cuts was premature.

Emerging Markets

China continued to be cautious in developing economic policies in Q4, against a backdrop of a very uneven recovery. Public spending on infrastructure has been ramped up but consumption has slowed and inflation has settled in negative territory. In Brazil inflation growth has continued to slow, while in India consumption was more robust than investment. As a whole, in the emerging economies, domestic demand has slowed and inflation has continued to drop off, while remaining below central banks' figures in the majority of cases. Central banks have continued lowering their rates. The Brazilian central bank went ahead with several cuts of 50 bps, whereas the Chilean central bank accelerated its pace with cuts of 75 bps. Others joined in, for example the central banks of Colombia and the Czech Republic. The US Federal Reserve's apparently more restrictive stance has reduced pressure on exchange rates, which had previously led to the Indonesian central bank to raise rates and Chile's to slow down its cuts. Finally, in Argentina, the new President Milei started his tenure with a 50% devaluation of the peso and an ambitious plan to liberalise the economy.

Equities

Stock markets fell in October, but rebounded strongly based on a cut in long-term rates. Over the quarter the MSCI World AC was up 9%. At the regional level the US (up 11.5 %) outperformed Europe (up 5.3%). Inside the Eurozone (up 7.5%) the Netherlands (up 14.8%) and Portugal (up 10.2%) outperformed their neighbours. The rest of the member states are in the green, with France (up 5.6%) and Spain (up 6.7%) bringing up the rear. Outside the Eurozone, the Swedish market stands out at the head of the field (up 12.2%) followed by the UK market (up 1.6%) and Switzerland (up 1.3%). Japan (up +2.1%) in local currency, continues to benefit from the fall in the yen as well as the resilience of its economy. Finally, the MSCI Emerging Markets index was up 5.2% despite the underperformance of the Chinese market, which was down 5%. At the European sector level value stocks (up 3.4%) underperformed growth stock (up 7.2%). In the lead were the property sector (up 22.6%) and IT (up 18.3%), sensitive to interest rates. The energy (down 2.6%) and basic consumer goods sectors were the only ones to end the quarter in negative territory.

Rates

Interest rate markets were marked by a sharp fall in rates across the entire curve. The US 10-year rate closed the year at almost 3.8% and the German 10-year Bund at around 2%. The market also expects the Fed and the ECB to begin a round of rate cuts in March. This rapid reduction in rates is explained by: 1) a greater than expected drop in inflation in developed economies; 2) a change in the Fed's tone, which has now returned to the point where its two mandates, inflation and jobs, are significant. The Fed is reassured by the decline in inflation, the members of the FOMC are now very attentive to the impact of rising rates on growth, with the aim of avoiding an excessive slowdown in activity. The Fed therefore does not want to hold back the economy longer than is necessary; 3) economic growth that has continued to surprise on the downside in the Eurozone. However, the labour market in the Eurozone is very solid. Markets now expect inflation to return rapidly to 2% without a recession.

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA - UCITS ETF DR - EUR	20.02%	100% SCIENTIFIC BETA DEVELOPED MULTI-BETA MULTI-STRATEGY ERC NR Close	20.26%	-0.23%	0.12%	1%
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL - IE	22.15%	100.0% FTSE EPRA/NAREIT DEVELOPED (EX GLOBAL $) NR Close	22.25%	-0.10%	0.11%	1%
AMUNDI INDEX MSCI EMERGING MARKETS - IU	25.92%	100% MSCI EM (EMERGING MARKETS) NR Close	26.05%	-0.13%	0.12%	2%
AMUNDI INDEX MSCI EUROPE - IE	18.98%	100% MSCI EUROPE (15) NR Close	18.80%	0.18%	0.15%	1%
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB INDEX IJ	15.00%	100% MSCI JAPAN ESG BROAD CTB SELECT INDEX NR Close	15.21%	-0.21%	0.04%	1%
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB - IU	35.34%	100% MSCI NORTH AMERICA ESG BROAD CTB SELECT NR Close	35.50%	-0.16%	0.03%	1%
AMUNDI INDEX MSCI WORLD - IU	32.18%	100% MSCI WORLD NR Close	32.43%	-0.24%	0.12%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI CAC 40 ESG UCITS ETF DR - EUR	13.35%	100% CAC 40 ESG NR Close	12.75%	0.59%	0.26%	1%
AMUNDI DJ SWITZERLAND TITANS 30 UCITS ETF DIST	17.50%	100% DOW JONES TITANS SWITZERLAND 30 NR Close	17.78%	-0.28%	0.03%	1%
AMUNDI DAX UCITS ETF Dist	24.98%	100% DAX INDEX	25.60%	-0.62%	0.18%	1%
AMUNDI DIVDAX UCITS ETF DIST	14.71%	100% GERMANY DIVDAX TR Close	15.72%	-1.01%	0.35%	1%
AMUNDI SDAX - UCITS ETF DIST	8.92%	100% GERMANY SDAX	9.99%	-1.07%	0.17%	1%
AMUNDI EURO STOXX 50 UCITS ETF DR - EUR	23.32%	100% EURO STOXX 50 NR Close	22.75%	0.57%	0.14%	1%
AMUNDI EURO STOXX SELECT DIVIDEND30 - UCITS ETF DIST	17.36%	100% EURO STOXX SELECT DIVIDEND 30	16.87%	0.49%	0.23%	1%
AMUNDI F.A.Z. 100 UCITS ETF DIST	20.19%	100% F.A.Z. 100 NET TOTAL RETURN INDEX NR Close	20.13%	0.06%	0.41%	1%
AMUNDI FTSE EPRA EUROPE REAL ESTATE UCITS ETF - EUR (C)	32.59%	100% EPRA EUROPE REAL ESTATE NR Close	32.55%	0.04%	0.07%	1%
AMUNDI ITALY MIB ESG - UCITS ETF DR - EUR	25.32%	100% MIB ESG INDEX (EURONEXT INDEX) - MIBESGNR NR Close	23.83%	1.50%	0.50%	1%
AMUNDI GLOBAL INFRASTRUCTURE - UCITS ETF	16.82%	100% SOLACTIVE GLOBAL INFRASTRUCTURE LOW EARNINGS VOLATILITY NTR NR Close	17.59%	-0.77%	0.08%	1%
AMUNDI JAPAN TOPIX UCITS ETF - DAILY HEDGED EUR	19.11%	100% TOPIX HEDGED EUR NR Close	20.28%	-1.17%	0.03%	1%
AMUNDI JPX-NIKKEI 400 UCITS ETF - EUR	16.59%	100% NIKKEI 400 (JPN 400) NR Close	16.80%	-0.21%	0.01%	1%
AMUNDI MSCI BRAZIL - UCITS ETF	1.87%	100% MSCI BRAZIL NR Close	2.64%	-0.78%	0.01%	1%
AMUNDI MSCI CHINA TECH ESG SCREENED UCITS ETF EUR	-0.11%	100% MSCI CHINA TECH IMI ALLSHARE STOC CON ESG FIL NR Close	0.70%	-0.81%	0.25%	1%
AMUNDI MSCI CHINA A II - UCITS ETF Dist	16.97%	100% MSCI CHINA A NR Close	14.86%	2.12%	0.05%	1%
AMUNDI MSCI EM ASIA UCITS ETF - EUR	22.93%	100% MSCI EM ASIA NR Close	23.05%	-0.12%	0.01%	1%
AMUNDI MSCI EM LATIN AMERICA UCITS ETF - EUR	-2.72%	100% MSCI EM LATIN AMERICA NR Close	-2.45%	-0.27%	0.02%	1%
AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR	19.50%	100% MSCI EM (EMERGING MARKETS) NR Close	19.58%	-0.08%	0.02%	1%
AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS - UCITS ETF DR	18.41%	100% MSCI EUROPE EX SWITZERLAND ESG LEADERS SELECT 5% ISSUER CAPPED INDEX NR	18.12%	0.29%	0.12%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI MSCI EUROPE GROWTH UCITS ETF Acc	19.46%	100% MSCI EUROPE GROWTH NR Close	19.75%	-0.30%	0.23%	1%
AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR UCITS ETF - EUR	19.89%	100% MSCI EUROPE HIGH DIVIDEND YIELD NR Close	19.86%	0.02%	0.06%	1%
AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR UCITS ETF - EUR	18.72%	100% MSCI EUROPE MINIMUM VOLATILITY (EUR) NR Close	18.67%	0.04%	0.01%	1%
AMUNDI MSCI EUROPE MOMENTUM FACTOR UCITS ETF - EUR	26.58%	100% MSCI EUROPE MOMENTUM NR Close	26.66%	-0.08%	0.01%	1%
AMUNDI MSCI EUROPE QUALITY FACTOR UCITS ETF - EUR	18.17%	100% MSCI EUROPE QUALITY NR Close	18.34%	-0.17%	0.00%	1%
AMUNDI MSCI EUROPE VALUE FACTOR UCITS ETF - EUR	17.86%	100% MSCI EUROPE VALUE NR Close	17.85%	0.01%	0.04%	1%
AMUNDI MSCI INDIA UCITS ETF - EUR	31.42%	100% MSCI INDIA NR Close	33.13%	-1.71%	0.06%	1%
AMUNDI MSCI NORDIC UCITS ETF - EUR	19.47%	100% MSCI NORDIC COUNTRIES NR Close	19.44%	0.03%	0.02%	1%
AMUNDI MSCI SWITZERLAND UCITS ETF - EUR	15.16%	100% MSCI SWITZERLAND NR Close	15.36%	-0.20%	0.02%	1%
Amundi PEA MSCI USA ESG Leaders UCITS ETF - EUR	25.62%	100% MSCI USA ESG LEADERS SELECT 5% ISSUER CAP NR Close	26.49%	-0.87%	0.02%	1%
AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR - UCITS ETF	27.43%	100% MSCI USA MINIMUM VOLATILITY (USD) NR Close	27.21%	0.22%	0.06%	1%
AMUNDI MSCI WORLD UCITS ETF - EUR	25.48%	100% MSCI WORLD NR Close	25.63%	-0.15%	0.03%	1%
AMUNDI MSCI WORLD III UCITS ETF Dist	32.63%	100% MSCI WORLD NR Close	32.43%	0.20%	0.03%	1%
AMUNDI GLOBAL BIOENERGY ESG SCREENED UCITS ETF EUR Acc	-6.88%	100% BLOOMBERG BIOENERGY ESG INDEX NR Close	-7.02%	0.15%	0.21%	1%
AMUNDI MSCI WORLD EX EUROPE UCITS ETF - EUR	26.86%	100% MSCI WORLD EX EUROPE NR Close	27.07%	-0.21%	0.02%	1%
AMUNDI NASDAQ-100 UCITS ETF - EUR	30.05%	100% NASDAQ 100 RI Close	30.42%	-0.36%	0.02%	1%
AMUNDI NYSE ARCA GOLD BUGS UCITS ETF DIST	55.44%	100% NYSE ARCA GOLD BUGS NR Close	56.47%	-1.03%	0.05%	1%
AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE UCITS ETF Dist	27.95%	100% DOW JONES INDUSTRIAL AVERAGE NR Close	28.09%	-0.14%	0.09%	1%
AMUNDI RUSSELL 2000 UCITS ETF - EUR	19.85%	100% RUSSELL 2000 (FRC) NR Close	19.76%	0.09%	0.05%	1%
AMUNDI S&P 500 UCITS ETF - EUR	29.11%	100% S&P 500 NR Close	28.79%	0.32%	0.04%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI S&P 500 BUYBACK UCITS ETF - EUR	22.84%	100% S&P 500 BUYBACK NTR TR Close	23.30%	-0.46%	0.01%	1%
AMUNDI S&P GLOBAL LUXURY UCITS ETF - EUR	4.74%	100% S&P GLOBAL LUXURY NR Close	5.28%	-0.54%	0.02%	1%
AMUNDI MSCI SMART CITIES ESG SCREENED UCITS ETF ACC	10.52%	100% MSCI ACWI IMI SMART CITIES ESG FILTERED NR Close	11.26%	-0.73%	0.08%	2%
AMUNDI SMART FACTORY UCITS ETF - EUR	13.10%	100% SOLACTIVE SMART FACTORY INDEX NR Close	13.95%	-0.85%	0.00%	1%
AMUNDI STOXX EUROPE 600 UCITS ETF ACC	19.43%	100% STOXX EUROPE 600 NR	19.22%	0.22%	0.15%	1%
AMUNDI MSCI ROBOTICS & AI ESG SCREENED UCITS ETF Acc	20.92%	100% MSCI ACWI IMI ROBOTICS & AI ESG FILTERED INDEX NR Close	21.27%	-0.35%	0.07%	1%
AMUNDI PRIME EMERGING MARKETS - UCITS ETF DR	25.26%	100% SOLACTIVE GBS EMERGING MARKETS LARGE & MID CAP USD INDEX NR Close	25.79%	-0.53%	0.28%	2%
AMUNDI PRIME EUROPE - UCITS ETF DR	19.47%	100% SOLACTIVE GBS DEVELOPED MARKETS EUROPE LARGE & MID CAP EUR INDEX NR Close	19.09%	0.37%	0.13%	1%
AMUNDI PRIME EUROZONE - UCITS ETF DR	21.14%	100% SOLACTIVE GBS DEVELOPED MARKETS EUROZONE LARGE & MID CAP INDEX NR Close	20.44%	0.70%	0.14%	1%
AMUNDI PRIME GLOBAL - UCITS ETF DR	32.43%	100% SOLACTIVE GBS DEVELOPED MARKETS LARGE & MID CAP USD INDEX NR Close	32.38%	0.05%	0.13%	1%
AMUNDI PRIME JAPAN - UCITS ETF DR	16.24%	100% SOLACTIVE GBS JAPAN LARGE & MID CAP INDEX NR Close	16.27%	-0.03%	0.06%	1%
AMUNDI PRIME UK MID AND SMALL CAP UCITS ETF DR - GBP	17.22%	100% SOLACTIVE UNITED KINGDOM MID & SMALL CAP EX INVESTMENT TRUST INDEX NR Close	17.38%	-0.16%	0.06%	1%
AMUNDI PRIME USA - AU	35.80%	100% SOLACTIVE GBS UNITED STATES LARGE & MID CAP INDEX NR Close	35.87%	-0.07%	0.14%	1%
AMUNDI INDEX MSCI EM ASIA SRI PAB - UCITS ETF DR	18.05%	100% MSCI EM ASIA SRI FILTERED PAB NR Close	19.06%	-1.01%	0.50%	1%
AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB - UCITS ETF DR	20.11%	100% MSCI EM SRI FILTERED PAB NR Close	20.80%	-0.69%	0.41%	2%
AMUNDI INDEX MSCI EMU SRI PAB - UCITS ETF DR	24.00%	100% MSCI EMU SRI FILTERED PAB NR Close	23.75%	0.25%	0.15%	1%
AMUNDI INDEX MSCI EUROPE SRI PAB - UCITS ETF DR	22.65%	100% MSCI EUROPE SRI FILTERED PAB NR Close	22.50%	0.15%	0.10%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI INDEX MSCI JAPAN SRI PAB - UCITS ETF DR	10.18%	100% MSCI JAPAN SRI FILTERED PAB NR Close	10.31%	-0.13%	0.07%	1%
AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB - IE	18.22%	100% MSCI PACIFIC ex JAPAN SRI FILTERED PAB NR Close	18.43%	-0.21%	0.12%	1%
AMUNDI INDEX MSCI USA SRI PAB - IU	24.48%	100% MSCI USA SRI FILTERED PAB NR Close	24.64%	-0.15%	0.08%	1%
AMUNDI INDEX MSCI WORLD SRI PAB - AE	19.12%	100% MSCI WORLD SRI FILTERED PAB NR Close	19.46%	-0.34%	0.07%	1%
AMUNDI MSCI UK IMI SRI PAB - UCITS ETF DR - EUR	21.95%	100% MSCI UK IMI SRI FILTERED PAB NR Close	22.39%	-0.43%	0.11%	1%
AMUNDI DAX 50 ESG UCITS ETF DR - EUR	23.58%	100% DAX 50 ESG+ NR Close	23.35%	0.23%	0.15%	1%
AMUNDI MDAX ESG UCITS ETF	-0.53%	100% MDAX ESG+ NR Close	-0.51%	-0.02%	0.10%	1%
AMUNDI S&P 500 ESG INDEX IU	36.07%	100% S&P 500 ESG+ INDEX NR Close	36.27%	-0.20%	0.03%	1%
Amundi Stoxx Europe 600 ESG UCITS ETF Acc	20.11%	100% STOXX EUROPE 600 ESG+ NR	19.97%	0.14%	0.09%	1%
AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT - IU-EXF	21.51%	100% MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT 5% ISSUER CAPPED INDEX NR Close	21.25%	0.26%	0.20%	2%
AMUNDI MSCI CHINA ESG LEADERS SELECT - UCITS ETF DR	12.36%	100% MSCI CHINA ESG LEADERS SELECT 5% ISSUER CAPPED NR Close	12.74%	-0.38%	0.13%	1%
AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT - UCITS ETF DR	24.96%	100% MSCI EM EX CHINA REGION ESG LEADERS SELECT 5% ISSUER CAPPED NR Close	25.84%	-0.88%	0.25%	1%
AMUNDI MSCI EMERGING ESG LEADERS - UCITS ETF DR	23.86%	100% MSCI EM ESG LEADERS SELECT 5% ISSUER CAPPED NR Close	24.34%	-0.48%	0.20%	2%
AMUNDI MSCI EMU ESG LEADERS SELECT - IE	18.15%	100% MSCI EMU ESG LEADERS SEL 5% CAPPED NR Close	17.88%	0.27%	0.15%	1%
AMUNDI MSCI USA ESG LEADERS SELECT - I13U	33.25%	100% MSCI USA ESG LEADERS SELECT 5% ISSUER CAP	33.33%	-0.09%	0.10%	1%
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT - I14N	32.93%	100% MSCI WORLD ESG UNIVERSAL SELECT NR Close	32.81%	0.12%	0.12%	1%
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION - IE	22.20%	100% MSCI EUROPE CLIMATE PARIS ALIGNED FILTERED INDEX NR Close	21.99%	0.21%	0.10%	1%
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB - IE	30.59%	100% MSCI WORLD CLIMATE CHANGE CTB SELECT NR Close	30.71%	-0.12%	0.05%	1%
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB - UCITS ETF DR - EUR	21.11%	100% MSCI EUROPE ESG BROAD CTB SELECT NR Close	20.81%	0.29%	0.09%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB - UCITS ETF DR	25.39%	100% MSCI EM ESG BROAD CTB SEL NR Close	25.85%	-0.46%	0.19%	2%
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION UCITS ETF ACC	22.80%	100% MSCI EMU ESG BROAD CTB SELECT NR	22.29%	0.51%	0.15%	1%
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF Acc	21.13%	100% MSCI EUROPE SMALL CAP ESG BROAD CTB SELECT NET RETURN INDEX NR Close	21.00%	0.12%	0.10%	1%
AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF Dist	20.52%	100% MSCI PACIFIC ESG BROAD CTB SELECT NET USD INDEX NR Close	21.02%	-0.50%	0.04%	1%
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB - IE	30.51%	100% MSCI WORLD CLIMATE CHANGE PARIS ALIGNED SELECT NR Close	30.72%	-0.21%	0.07%	1%
AMUNDI EURO CORP 0-1Y ESG - UCITS ETF DR	4.10%	100% IBOXX MSCI ESG EUR CORPORATES 0-1 TCA INDEX TR	4.07%	0.03%	0.04%	1%
AMUNDI GLOBAL AGG SRI - UCITS ETF DR	11.76%	100% BLOOMBERG MSCI GLOBAL AGGREGATE 500MM EX SECURITIZED SUSTAINABLE SRI SECTOR NEUTRAL INDEX (TICKER : I36446US) TR Close	11.93%	-0.17%	0.08%	1%
AMUNDI GLOBAL AGG SRI 1-5 - UCITS ETF DR - USD	9.32%	100% BLOOMBERG MSCI GLOBAL AGGREGATE 500MM EX SECURITIZED 1-5 YEAR SUSTAINABLE SRI SECTOR NEUTRAL NR Close	9.47%	-0.15%	0.05%	1%
AMUNDI GLOBAL CORP SRI 1-5Y - UCITS ETF DR	11.09%	100% BLOOMBERG MSCI GLOBAL CORPORATE ESG SUSTAINABILITY SRI 1-5 YEAR TR Close	11.33%	-0.25%	0.08%	1%
AMUNDI INDEX EURO CORPORATE SRI - IE	9.26%	100% BLOOMBERG MSCI EURO CORPORATE ESG SUSTAINABILITY SRI NR Close	9.46%	-0.20%	0.04%	1%
AMUNDI INDEX EURO AGG SRI - UCITS ETF DR	9.03%	100% BLOOMBERG MSCI EURO AGGREGATE SUSTAINABLE SRI SECTOR NEUTRAL NR Close	9.20%	-0.17%	0.04%	1%
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y - A13E	5.51%	100% BLOOMBERG MSCI EURO CORP ESG BBB+ SUSTAINABILITY SRI 0-3 YEAR INDEX NR Close	5.90%	-0.39%	0.04%	1%
AMUNDI INDEX US CORP SRI - UCITS ETF DR	13.87%	100% BLOOMBERG MSCI US CORPORATE ESG SUSTAINABILITY SRI NR Close	14.01%	-0.13%	0.08%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI US AGG SRI UCITS ETF DIST	10.86%	100% BLOOMBERG MSCI US AGGREGATE EX SECURITIZED SUSTAINABLE SRI SECTOR NEUTRAL TR Close	11.07%	-0.21%	0.06%	1%
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB UCITS ETF Acc	20.64%	100% MSCI EMU CLIMATE PARIS ALIGNED FILTERED INDEX NR Close	20.21%	0.43%	0.12%	1%
AMUNDI CHINA CNY BONDS - UCITS ETF DR	9.26%	100% BLOOMBERG CHINA TREASURY + POLICY BANK TR Close	10.90%	-1.63%	0.79%	1%
AMUNDI EUR CORPORATE BOND 1-5Y ESG INDEX IE	7.14%	100% BLOOMBERG MSCI EURO CORPORATE 1-5 YEAR ESG SUSTAINABILITY SRI TR Close	7.71%	-0.57%	0.05%	1%
AMUNDI GLOBAL AGGREGATE BOND - IU	11.61%	100% BLOOMBERG GLOBAL AGGREGATE TR Close	11.97%	-0.36%	0.10%	1%
AMUNDI INDEX US GOV INFLATION-LINKED BOND - UCITS ETF DR - USD	9.70%	100% BLOOMBERG US GOVT INFLATION-LINKED ALL MATURITIES NR Close	9.85%	-0.15%	0.06%	1%
AMUNDI EURO GOVERNMENT BOND - IE	9.08%	100% BLOOMBERG EURO TREASURY 50BN BOND INDEX TR Close	9.20%	-0.12%	0.05%	1%
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES - IE	4.65%	100% JP MORGAN GBI GLOBAL TR Close	4.71%	-0.06%	0.04%	1%
AMUNDI EURO HIGH YIELD BOND ESG UCITS ETF Acc	9.95%	100% IBOXX MSCI ESG EUR HIGH YIELD CORPORATES TCA TR Close	10.20%	-0.25%	0.11%	1%
AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG UCITS ETF Dist	7.52%	100% IBOXX MSCI ESG EUR HIGH YIELD CORPORATES 1-3 TCA TR Close	8.18%	-0.66%	0.49%	1%
AMUNDI EUR FLOATING RATE CORPORATE BOND ESG UCITS ETF Acc	4.48%	100% IBOXX MSCI ESG EUR FRN INVESTMENT GRADE CORPORATES TCA TR Close	4.58%	-0.10%	0.06%	1%
AMUNDI USD FLOATING RATE CORPORATE BOND ESG UCITS ETF Acc	6.57%	100% IBOXX MSCI ESG USD FRN INVESTMENT GRADE CORPORATES TCA INDEX NR Close	6.67%	-0.10%	0.14%	1%
AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG - UCITS ETF DR - USD	15.80%	100% BLOOMBERG MSCI GLOBAL CORPORATE HIGH YIELD SRI SUSTAINABLE NR Close	16.62%	-0.82%	0.25%	1%
AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX UCITS ETF DR - USD	17.99%	100% MARKIT IBOXX USD LIQUID EMERGING MARKETS SOVEREIGNS MID PRICE TCA Close	17.92%	0.07%	0.25%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT - I13HU EXF	7.69%	100% JP MORGAN GLOBAL INFLATION 1-10 YEAR TILTED USD HEDGED INDEX TR Close	7.54%	0.15%	0.15%	1%
AMUNDI EURO GOVERNMENT BOND 25+Y UCITS ETF Acc	17.51%	100% BLOOMBERG EURO TREASURY 50BN 25+ YEAR BOND INDEX	17.60%	-0.09%	0.04%	1%
AMUNDI EURO GOVERNMENT TILTED GREEN BOND UCITS ETF ACC	9.18%	100% BLOOMBERG EURO TREASURY GREEN BOND TILTED RI Close	9.34%	-0.16%	0.03%	1%
AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE UCITS ETF DR - EUR	7.51%	100% FTSE EUROZONE HIGHEST-RATED EUROZONE GOVERNMENT (17H15) RI Open	7.62%	-0.11%	0.03%	1%
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE UCITS ETF DR - EUR	10.70%	100% FTSE EUROZONE LOWEST-RATED GOVERNMENT BOND IG (17H15) RI Open	10.83%	-0.13%	0.03%	1%
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3 UCITS ETF DR - EUR	5.14%	100% FTSE EUROZONE LOWEST-RATED GOVERNMENT BOND IG 1-3Y (17H15) TR Open	5.26%	-0.12%	0.03%	1%
AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y - UCITS ETF Dist	5.83%	100% FTSE EUROZONE ITALY GOVERNMENT 1-3Y (MID PRICE) INDEX TR Close	5.97%	-0.13%	0.01%	1%
AMUNDI ITALY BTP GOVERNMENT BOND 10Y - UCITS ETF Acc	15.86%	100% FTSE EUROZONE TARGET MATURITY GOVERNMENT BOND ITALY (MID PRICE) INDEX TR Close	16.01%	-0.15%	0.02%	1%
AMUNDI EUR CORPORATE BOND UCITS ETF	9.50%	100% BLOOMBERG EURO AGGREGATE CORPORATE (E) TR Close	9.56%	-0.06%	0.07%	1%
AMUNDI PRIME EURO GOV BONDS 0-1Y - UCITS ETF DR	3.81%	100% SOLACTIVE EUROZONE GOVERNMENT BOND 0-1 YEAR INDEX NR Close	3.83%	-0.02%	0.02%	1%
AMUNDI PRIME EURO GOVIES - UCITS ETF DR	9.20%	100% SOLACTIVE EUROZONE GOVERNMENT BOND INDEX NR Close	9.25%	-0.05%	0.03%	1%
AMUNDI PRIME GLOBAL GOVERNMENT BOND UCITS ETF	5.16%	100% SOLACTIVE GLOBAL DEVELOPED GOVERNMENT BOND INDEX NR Close	5.23%	-0.06%	0.03%	1%
AMUNDI USD CORPORATE BOND - UCITS ETF DIST	14.69%	100% BLOOMBERG US CORPORATE LIQUID ISSUER INDEX TR Close	14.79%	-0.10%	0.44%	1%
AMUNDI PRIME US TREASURY - UCITS ETF DR	9.67%	100% SOLACTIVE US TREASURY BOND INDEX NR Close	9.72%	-0.05%	0.02%	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI US TREASURY BOND 0-1Y UCITS ETF Acc	5.51%	100% BLOOMBERG US SHORT TREASURY INDEX TR Close	5.59%	-0.08%	0.07%	1%
AMUNDI SHORTDAX DAILY (-1X) INVERSE - UCITS ETF Dist	-14.89%	100% SHORT DAX STRATEGY PI Close	-15.28%	0.39%	0.03%	1%
AMUNDI GERMAN BUND DAILY (-1X) INVERSE - UCITS ETF Dist	-1.44%	100% SOLACTIVE BUND DAILY (-1X) INVERSE TR Close	-1.10%	-0.34%	0.01%	1%
AMUNDI GLOBAL CORPORATE IG Index I13HE Acc	0.00%	100% BLOOMBERG GLOBAL CORPORATE IG SELECT EUR HEDGED INDEX TR Close	0.00%	0.00%	N / A	1%
AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED - UCITS ETF DIST	21.46%	100% FTSE EPRA/NAREIT DEVELOPED (EX GLOBAL $) NR Close	22.25%	-0.78%	0.04%	1%
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION UCITS ETF DIST	0.00%	100% MSCI EMU SMALL CAP ESG BROAD CTB SELECT NET EUR INDEX NR Close	0.00%	0.00%	N / A	1%
Amundi Stoxx Europe Select Dividend 30 - UCITS ETF DIST	14.99%	100% STOXX EUROPE SELECT DIVIDEND 30	14.75%	0.24%	0.14%	1%
AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION UCITS ETF Dist	13.80%	100% BLOOMBERG MSCI USD CORPORATE PAB GREEN TILTED INDEX TR Close	14.08%	-0.28%	0.09%	1%
AMUNDI USD HIGH YIELD CORPORATE BOND ESG UCITS ETF Acc	15.90%	100% BLOOMBERG MSCI US CORPORATE HIGH YIELD SRI SUSTAINABLE NR Close	16.21%	-0.31%	0.16%	1%
AMUNDI EUR HIGH YIELD CORPORATE BOND ESG UCITS ETF Dist	10.76%	100% BLOOMBERG MSCI EURO CORPORATE HIGH YIELD SRI SUSTAINABLE	11.22%	-0.45%	0.15%	1%
AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND UCITS ETF DIST	0.00%	100% FTSE ITALY GOVERNMENT 2027 MATURITY TR Close	0.00%	0.00%	N / A	1%
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND UCITS ETF DIST	0.00%	100% FTSE GERMAN GOVERNMENT 2027 MATURITY TR Close	0.00%	0.00%	N / A	1%
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD UCITS ETF DIST	0.00%	100% FTSE EURO BROAD GOVERNMENT 2028 MATURITY TR Close	0.00%	0.00%	N / A	1%
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD + UCITS ETF DIST	0.00%	100% FTSE EURO YIELD+ GOVERNMENT 2028 MATURITY TR Close	0.00%	0.00%	N / A	1%

Sub-fund - main share class (in base currency)	Performance of shareclass - 1Y - Net	Benchmark	Performance of the benchmark - 1Y	Performance difference	Realized Tracking Error*	Anticipated Tracking Error
AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED UCITS ETF USD Hedged Acc	0.00%	100% BLOOMBERG MSCI GLOBAL CORPORATE A AND ABOVE SRI 1-5 YEAR INDEX HEDGED USD TR Close	0.00%	0.00%	N / A	1%

* sub-funds indicated with N /A do not have a long enough track record available (1 Year) to calculate the tracking error

Luxembourg, 3 December 2024

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

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**38,515,125.27**	**99.74**
Shares		**38,515,125.27**	**99.74**
	Australia	**520,472.62**	**1.35**
2,146	AGL ENERGY LTD	15,780.69	0.04
1,103	ALS LTD	9,886.72	0.03
13,122	AMP LIMITED	10,848.34	0.03
552	AMPOL - REG SHS	10,475.56	0.03
542	ANSELL LTD	10,717.03	0.03
356	ANZ BANKING GROUP LTD	6,744.91	0.02
648	APA GROUP STAPLED SECURITY	3,125.71	0.01
147	ARISTOCRAT LEISURE	5,354.59	0.01
1,206	ATLAS ARTERIA -REGISTERED SHS	3,665.79	0.01
4,118	AURIZON HOLDINGS LTD	9,035.92	0.02
3,117	BANK OF QUEENSLAND LTD	11,973.93	0.03
293	BHP GROUP LTD	8,370.65	0.02
329	BLUESCOPE STEEL	4,540.05	0.01
2,774	BRAMBLES	32,813.81	0.08
741	CHARTER HALL GROUP	7,355.88	0.02
122	COCHLEAR	21,392.37	0.06
438	COLES GRP --- REGISTERED SHS	4,917.03	0.01
40	CSL LTD	7,118.07	0.02
1,739	DEXUS AMERICAN DEPOSITARY RECEIPTS	8,193.70	0.02
549	EBOS GROUP - REGISTERED SHS	11,311.13	0.03
5,593	ENDEAVOUR GROUP LTD/AUSTRALI	17,452.59	0.05
327	FORTESCUE LTD	4,203.49	0.01
200	GOODMAN GROUP - STAPLED SECURITY	4,598.60	0.01
3,231	GPT GROUP STAPLED SECURITY	10,001.79	0.03
1,118	IGO NL	4,072.40	0.01
1,118	ILUKA RESOURCES	4,843.80	0.01
5,134	INCITEC PIVOT LTD	9,924.94	0.03
279	JB HI-FI LIMITED	13,863.72	0.04
367	LEND GRP - STAPLED SECURITIES	1,619.70	0.00
33	MACQUARIE GROUP	4,766.56	0.01
5,330	MEDIBANK PRIVATE LTD	12,092.93	0.03
3,163	MIRVAC GROUP STAPLED SECURITIES	4,227.16	0.01
936	NEXTDC LTD	10,181.82	0.03
978	ORICA LIMITED	11,277.02	0.03
1,432	ORIGIN ENERGY LTD	8,910.22	0.02
75	PRO MEDICUS - REGISTERED SHS	8,310.02	0.02
617	QBE INSURANCE GROUP	6,343.55	0.02
1,624	QUANTAS AIRWAYS LTD	7,490.34	0.02
5,091	QUBE LOGISTICS HOLDINGS LTD	12,500.05	0.03
42	REA GROUP LTD	5,247.55	0.01
822	REECE LTD	14,562.23	0.04
133	RIO TINTO LTD - REG SHS	10,675.55	0.03
4,638	SANTOS LTD	20,238.55	0.05
1,442	STOCKLAND	4,696.86	0.01
513	SUNCORP GROUP	5,768.56	0.01
3,533	TELSTRA CORP	8,520.93	0.02
464	THE LOTTERY CORPORATION LIMITED	1,476.72	0.00
777	TREASURY WINE ESTATES LTD	5,795.80	0.02
9,115	VICINITY CENTRES	12,521.62	0.03
1,174	W.H.SOUL PATTINSON	25,359.13	0.07
254	WESFARMERS	11,119.95	0.03
4,209	WHITEHAVEN COAL LTD	18,889.81	0.05
739	WOOLWORTHS GRP - REGISTERED	15,296.78	0.04
	Austria	**88,824.76**	**0.23**
313	ANDRITZ AG - INHABER AKT	19,922.45	0.05
175	BAWAG GROUP AG	12,171.25	0.03
292	ERSTE GROUP BANK AG	14,381.00	0.04
631	OMV AG	24,205.16	0.06
38	VERBUND AG	2,831.00	0.01
655	VOESTALPINE AG	15,313.90	0.04
	Belgium	**123,971.89**	**0.32**
130	ACKERMANS AND VAN HAAREN NV	24,791.00	0.06
367	AGEAS NOM	17,586.64	0.05
137	GROUPE BRUXELLES LAMBERT GBL	9,583.15	0.02
21	SOFINA SA	5,325.60	0.01
422	SOLVAY SA	14,854.40	0.04
128	SYENSQO SA/NV	10,190.08	0.03
230	UCB	37,260.00	0.10
183	WAREHOUSES DE PAUW SCA - REGISTERED SHS	4,381.02	0.01
	Bermuda	**123,566.18**	**0.32**
2,609	AEGON --- REGISTERED SHS	15,048.71	0.04
192	EVEREST GROUP LTD	67,408.59	0.17
1,339	HISCOX	18,442.33	0.05
3,700	HONG KONG LAND HOLDINGS LTD	12,167.02	0.03
300	JARDINE MATHESON HLD	10,499.53	0.03
	Canada	**1,234,697.73**	**3.20**
493	AGNICO EAGLE MINES LTD	35,624.18	0.09
408	ALIMENTATION COUCHE-TARD INC	20,232.90	0.05
757	ALTAGAS	16,809.39	0.04
778	ARC RESOURCES	11,795.78	0.03
4,510	B2GOLD CORP	12,503.26	0.03
91	BANK OF MONTREAL	7,365.70	0.02
217	BANK OF NOVA SCOTIA	10,605.69	0.03
830	BARRICK GOLD CORPORATION	14,808.16	0.04
184	BCE INC	5,738.14	0.01
536	CANADIAN APARTMENT PROPERTIES REIT	19,548.77	0.05
259	CANADIAN IMPERIAL BANK OF COMMERCE	14,250.80	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
215	CANADIAN NATIONAL RAILWAY	22,583.02	0.06
560	CANADIAN NATURAL RESOURCES	16,680.22	0.04
246	CANADIAN TIRE CORP -A- NON VOTING	26,446.12	0.07
212	CANADIAN UTILITIES -A- NON VOTING	5,049.19	0.01
302	CAPITAL POWER CORP	9,848.68	0.03
298	CCL INDUSTRIES INC -B- NON-VOTING	16,295.87	0.04
423	CENOVUS ENERGY INC	6,346.05	0.02
225	CGI GROUP --- REGISTERED SHS -A-	23,223.01	0.06
391	DOLLARAMA INC	35,927.14	0.09
750	ELEMNT FLEET MNGMNT SHS	14,306.09	0.04
149	EMERA	5,266.27	0.01
894	EMPIRE -A- NON VOTING	24,506.07	0.06
218	ENBRIDGE INC	7,943.57	0.02
32	FAIRFAX FINANCIAL HOLDINGS SUB.VTG	36,243.04	0.09
553	FINNING INTERNATIONAL	16,280.99	0.04
63	FIRSTSERVICE CORP	10,325.27	0.03
339	FORTIS INC	13,816.32	0.04
195	GEORGE WESTON	29,358.32	0.08
391	GILDAN ACTIVEWEAR	16,508.74	0.04
214	GREAT WEST LIFECO INC	6,545.97	0.02
1,124	HYDRO ONE LTD	34,948.18	0.09
320	IA FINL CORP --- REGISTERED SHS	23,791.74	0.06
349	IMPERIAL OIL	22,024.44	0.06
140	INTACT FINANCIAL CORP	24,114.08	0.06
557	KEYERA	15,578.64	0.04
3,451	KINROSS GOLD CORP	28,999.62	0.08
341	LOBLAW COMPANIES	40,727.76	0.11
1,048	LUNDIN MINING (SEK)	9,849.22	0.03
97	MAGNA INTL SHS -A- SUB.VTG	3,569.27	0.01
403	MANULIFE FINANCIAL REGISTERED	10,683.41	0.03
993	MEG ENERGY	16,734.96	0.04
146	METRO -A- SUB VTG	8,278.26	0.02
148	NATIONAL BK CANADA	12,538.90	0.03
1	NORTHLAND POWER INC	15.47	0.00
158	ONEX CORP SUB.VOTING	9,926.94	0.03
698	PAN AMERICAN SILVER	13,073.47	0.03
383	PARKLAND FUEL - REGISTERED SHS	8,855.17	0.02
530	PEMBINA PIPELINE CORP	19,597.08	0.05
488	POWER CORP DU CANADA SUB.	13,807.38	0.04
497	RIOCAN REIT (UNITS)	6,717.86	0.02
273	RITCHIE BRO AUCTION - REG SHS	19,708.87	0.05
91	ROYAL BANK OF CANADA	10,187.90	0.03
514	SAPUTO	9,951.03	0.03
273	SHOPIFY -A- SUBORD VOTING	19,618.34	0.05
287	STANTEC INC	20,702.45	0.05
785	SUNCOR ENERGY	25,990.52	0.07
143	SUN LIFE FINANCIAL INC	7,440.46	0.02
360	TECK RESOURSES LTD -B-	16,866.46	0.04
770	TELUS CORP	11,587.66	0.03
170	TELUS CORP	2,560.57	0.01
178	TFI INTERNATIONAL INC REGISTERED	21,870.00	0.06
199	THE DESCARTES SYSTEMS GROUP	18,368.32	0.05
311	THOMSON REUTERS --- REGISTERED SHS	47,583.88	0.12
833	TMX GR LTD	23,419.58	0.06
236	TOROMONT INDUSTRIES LTD	20,664.38	0.05
669	TORONTO DOMINION BANK	37,945.87	0.10
87	TOURMALINE OIL CORP	3,624.25	0.01
80	WASTE CONNECTIONS INC	12,827.06	0.03
157	WEST FRASER TIMBER CO	13,721.03	0.04
518	WHEATON PRECIOUS METAL - REGISTERED	28,377.91	0.07
3,742	WHITECAP RESOURCES INC	25,066.62	0.06
	Cayman Islands	**41,719.02**	**0.11**
1,300	ASM PACIFIC TECHNOLOGY	14,246.33	0.04
2,300	BUDWEISER BREWING COMPANY APAC LIMITED	2,775.21	0.01
3,000	CK ASSET HOLDINGS LTD	11,835.41	0.03
4,000	SITC INTERNATIONAL HOLDINGS CO LTD	9,689.81	0.03
1,000	WHARF REIC - REG SHS	3,172.26	0.01
	Denmark	**144,854.88**	**0.38**
8	A.P. MOELLER-MAERSK A/S -B-	12,083.73	0.03
845	DANSKE BANK	22,840.44	0.06
75	GENMAB AS	16,298.55	0.04
317	NOVONESIS A/S	20,504.97	0.05
407	NOVO NORDISK - BEARER AND/OR REGISTERED	42,956.76	0.11
204	PANDORA	30,170.43	0.08
	Finland	**228,085.97**	**0.59**
529	ELISA CORPORATION -A-	25,190.98	0.07
1,972	FORTUM CORP	29,175.74	0.08
444	HUHTAMAKI OYJ	15,486.72	0.04
1,329	KESKO CORP	25,470.29	0.07
135	KONE OYJ -B-	7,249.50	0.02
1,438	METSO CORPORATION	13,804.80	0.04
9,567	NOKIA OYJ	37,540.91	0.10
2,071	NORDEA BANK	21,931.89	0.06
337	ORION CORPORATION (NEW) -B-	16,587.14	0.04
171	SAMPO	7,164.90	0.02
902	STORA ENSO -R-	10,373.00	0.03
901	WARTSILA CORPORATION -B-	18,110.10	0.05
	France	**761,438.54**	**1.97**
178	ACCOR SA	6,942.00	0.02
97	AIR LIQUIDE NOM. PRIME FIDELITE	16,806.22	0.04
4	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	693.04	0.00
122	AMUNDI SA	8,180.10	0.02
118	ARKEMA SA	10,089.00	0.03
208	AXA SA	7,182.24	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
147	BIOMERIEUX SA	15,817.20	0.04
206	BNP PARIBAS SA	12,679.30	0.03
3,683	BOLLORE --- ACT	22,042.76	0.06
879	BOUYGUES SA	26,422.74	0.07
368	BUREAU VERITAS SA	10,959.04	0.03
53	CAPGEMINI SE	10,279.35	0.03
1,296	CARREFOUR SA	19,841.76	0.05
209	CIE DE SAINT-GOBAIN	17,079.48	0.04
1,986	CREDIT AGRICOLE SA	27,257.85	0.07
698	DANONE SA	45,607.32	0.12
416	DASSAULT SYST.	14,822.08	0.04
207	EIFFAGE	17,934.48	0.05
1,350	ENGIE --- REGISTERED LOYALTY BONUS	20,945.25	0.05
71	ENGIE --- REGISTERED SHS LOYALTY BONUS	1,101.57	0.00
10	ENGIE SA	155.15	0.00
85	ESSILORLUXOTTICA SA	18,071.00	0.05
142	EURAZEO PRIME DE FIDELITE	10,472.50	0.03
70	GAZTRANSPORT ET TECHNIGAZ SA	8,869.00	0.02
168	GECINA	17,371.20	0.04
6	HERMES INTERNATIONAL SA	13,236.00	0.03
214	IPSEN	23,647.00	0.06
509	KLEPIERRE SA	14,984.96	0.04
250	LA FRANCAISE DES JEUX SA	9,235.00	0.02
208	LEGRAND SA	21,486.40	0.06
30	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	12,061.50	0.03
610	MICHELIN (CGDE)	22,240.60	0.06
1,664	ORANGE	17,114.24	0.04
51	PERNOD RICARD SA	6,915.60	0.02
702	RENAULT SA	27,370.98	0.07
1,031	REXEL SA	26,775.07	0.07
553	RUBIS	13,559.56	0.04
46	SAFRAN SA	9,710.60	0.03
387	SANOFI	39,822.30	0.10
91	SCHNEIDER ELECTRIC SE	21,494.20	0.06
34	SEB SA	3,485.00	0.01
251	SPIE SA	8,609.30	0.02
710	TOTALENERGIES SE	41,535.00	0.11
264	UNIBAIL RODAMCO	20,750.40	0.05
535	VALEO SA	5,788.70	0.01
3,275	VIVENDI SA	33,994.50	0.09
	Germany	**727,638.58**	**1.88**
43	ADIDAS AG - REG SHS	10,229.70	0.03
33	ALLIANZ SE	9,735.00	0.03
102	BASF SE	4,850.62	0.01
239	BAYER AG-REG	7,247.68	0.02
239	BAYERISCHE MOTOREN WERKE AG	18,924.02	0.05
334	BEIERSDORF AG	45,140.10	0.12
283	BRENNTAG SE	18,955.34	0.05
76	CARL ZEISS MEDITEC AG - INHABER-AKT	5,407.40	0.01
360	CONTINENTAL AG (GERM	20,930.40	0.05
911	COVESTRO AG	50,961.34	0.13
148	CTS EVENTIM AG & CO KGAA	13,815.80	0.04
348	DAIMLER TRUCK HOLDING AG - REG SHS	11,703.24	0.03
1,410	DEUTSCHE BANK AG PREFERENTIAL SHARE	21,852.18	0.06
348	DEUTSCHE POST AG REG SHS	13,930.44	0.04
785	DEUTSCHE TELEKOM AG-REG	20,716.15	0.05
102	DR ING HCF PORSCHE AKTIENGESELLSCH	7,293.00	0.02
1,100	E.ON SE	14,690.50	0.04
788	EVONIK INDUSTRIES AG	16,548.00	0.04
457	GEA GROUP AG - INHABER-AKT	20,089.72	0.05
62	HANNOVER RUECK SE	15,878.20	0.04
174	HEIDELBERG MATERIALS AG	16,982.40	0.04
437	HENKEL AG & CO KGAA PREFERENTIAL SHARE	36,882.80	0.10
191	INFINEON TECHNOLOGIES AG	6,008.86	0.02
978	K+S	11,256.78	0.03
202	KION GROUP AG	7,132.62	0.02
250	KNORR-BREMSE AG - BEARER SHS	19,962.50	0.05
265	LEG IMMOBILIEN - NAMEN AKT	24,851.70	0.06
273	MERCEDES-BENZ GROUP	15,844.92	0.04
102	MERCK KGAA	16,116.00	0.04
25	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	12,357.50	0.03
245	NEMETSCHEK	22,785.00	0.06
297	PUMA AG	11,137.50	0.03
670	RWE AG	21,895.60	0.06
367	SAP AG	75,014.80	0.19
405	SCOUT24	31,286.25	0.08
48	SIEMENS AG - NAMEN-AKT	8,704.32	0.02
165	SYMRISE AG	20,476.50	0.05
102	VOLKSWAGEN AG-PREF	9,706.32	0.03
349	ZALANDO SE	10,337.38	0.03
	Guernsey	**52,673.77**	**0.14**
672	AMDOCS LTD	52,673.77	0.14
	Hong Kong	**211,373.59**	**0.55**
4,500	CHINA L&P HLDGS	35,739.83	0.09
2,500	CK HUTCHISON	12,890.91	0.03
3,000	CK INFRASTRUCTURE HOLDINGS LTD	18,410.64	0.05
10,000	HANG LUNG PROPERTIES LTD	8,755.44	0.02
2,200	HENDERSON LAND DEVLOPMENT CO LTD	6,293.76	0.02
15,475	HONG KONG CHINA GAS	11,424.75	0.03
2,513	MTR CORP LTD	8,508.18	0.02
24,416	PCCW LTD	12,026.48	0.03
2,500	POWER ASSETS HOLDINGS	14,361.68	0.04
13,184	SINO LAND	12,972.76	0.03
1,500	SUN HUNG KAI PROPERTIES LTD	14,802.92	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,500	SWIRE PACIFIC LTD SIE A	19,148.91	0.05
6,000	SWIRE PROPERTIES LTD	11,060.23	0.03
35,150	WH GROUP 144A - REG SHS	24,977.10	0.06
	Ireland	**353,586.03**	**0.92**
76	ACCENTURE - SHS CLASS A	24,071.04	0.06
624	AERCAP HOLDINGS	52,959.35	0.14
4,641	AIB GRP - REGISTERED	23,877.95	0.06
280	APTIV PLC	18,066.22	0.05
540	DCC PLC	33,066.52	0.09
199	KERRY GROUP -A-	18,536.85	0.05
169	LINDE PLC	72,209.44	0.19
959	MEDTRONIC HLD	77,361.02	0.20
96	TRANE TECH - REGISTERED SHS	33,437.64	0.09
	Israel	**175,342.43**	**0.45**
2,500	BANK HAPOALIM (IL662577)	22,456.55	0.06
1,623	BANK LEUMI LE-ISRAEL (IL604611)	14,246.48	0.04
504	CHECK POINT SOFTWARE TECHNOLOGIES	87,071.58	0.23
3,485	ISRAEL DISCOUNT BANK LTD. -A-	17,503.28	0.05
161	NICE SYSTEMS LTD (IL273011)	25,162.13	0.07
254	UNITED MIZRAHI BANK REG.SHS	8,902.41	0.02
	Italy	**387,729.30**	**1.00**
816	ASSICURAZIONI GENERALI SPA	21,175.20	0.05
4,011	BANCO BPM SPA - REGISTERED	24,298.64	0.06
4,328	BPER BANCA SPA	21,856.40	0.06
2,129	DAVIDE CAMPARI-MILANO N.V.	16,180.40	0.04
993	ENEL SPA - AZ NOM	7,124.78	0.02
2,214	ENI SPA	30,291.95	0.08
62	FERRARI NV	26,021.40	0.07
8,981	INTESA SANPAOLO SPA - AZ NOM	34,464.59	0.09
1,922	LEONARDO SPA	38,478.44	0.10
1,989	MEDIOBANCA	30,481.43	0.08
221	MONCLER SPA	12,601.42	0.03
548	POSTE ITALIANE SPA	6,899.32	0.02
324	PRYSMIAN SPA	21,124.80	0.05
335	RECORDATI SPA	17,018.00	0.04
1,917	SNAM SPA - AZ NOM	8,762.61	0.02
2,849	TERNA SPA	23,042.71	0.06
1,217	UNICREDIT SPA REGS	47,907.21	0.12
	Japan	**2,540,633.19**	**6.58**
7	ADVANCE RESIDEN INVESTMENT CORP	14,755.09	0.04
500	ADVANTEST CORP	21,113.16	0.05
1,200	AEON CO LTD	29,308.48	0.08
300	AGC INC.	8,732.78	0.02
900	AIR WATER	11,340.22	0.03
600	AISIN CORPORATION	5,927.09	0.02
300	AJINOMOTO CO INC	10,422.21	0.03
600	ALFRESA HOLDINGS CORP	8,479.09	0.02
1,000	AMADA CO. LTD.	9,129.93	0.02
500	AOZORA BANK SHS	8,343.78	0.02
1,200	ASAHI KASEI CORP - REG SHS	8,133.31	0.02
3,700	ASHIKAGA HOLDINGS CO LTD	13,315.29	0.03
400	ASICS CORP KOBE	7,519.43	0.02
300	ASTELLAS PHARMA	3,095.09	0.01
300	BAYCURR CONSULT --- REGISTERED SHS	9,967.44	0.03
300	BRIDGESTONE CORP	10,335.77	0.03
800	BROTHER INDUSTRIES	13,931.36	0.04
600	CANON INC - REG SHS	17,676.04	0.05
800	CAPCOM CO LTD	16,677.55	0.04
1,100	CASIO COMPUTER CO LTD	8,189.37	0.02
800	CENTRAL JAPAN RAILWAY CO	16,622.42	0.04
3,000	CHIBA BANK	21,658.13	0.06
2,300	CHUBU ELECTRIC POWER CO INC	24,218.90	0.06
600	COMSYS HOLDINGS CORP	11,745.19	0.03
4,600	CONCORDIA FIN GRP	22,821.38	0.06
300	COSMO ENERGY HOLDINGS CO LTD	14,684.31	0.04
200	DAI-ICHI LIFE HOLDINGS INC	4,612.88	0.01
1,200	DAI NIPPON PRINTING CO LTD	19,183.19	0.05
100	DAINIPPON SCREEN MFG CO LTD	6,247.19	0.02
500	DAIWA HOUSE INDUSTRY CO LTD	14,109.89	0.04
9	DAIWA HOUSE REIT INV SHS	13,276.76	0.03
2,600	DAIWA SECURITIES GROUP INC	16,368.10	0.04
100	DISCO CO LTD	23,484.12	0.06
300	DON QUIJOTE HOLDINGS CO.,LTD	6,943.76	0.02
800	EAST JAPAN RAILWAY CO	14,274.64	0.04
1,500	EBARA CORPORATION	21,869.55	0.06
700	ELECTRIC POWER DEVELOPMENT CO	10,501.77	0.03
7,900	ENEOS HOLDINGS INC	38,535.06	0.10
200	FUJI ELECTRIC SHS	10,799.31	0.03
600	FUJIFILM HOLDINGS CORP	13,861.21	0.04
1,000	FUJITSU LTD	18,388.27	0.05
700	FUKUOKA FINANCIAL GROUP	16,096.86	0.04
800	HAKUHODO DY HOLDINGS INC	5,858.19	0.02
400	HAMATSU PHOTONICS	4,699.33	0.01
100	HANKYU HANSHIN HOLDINGS INC	2,769.99	0.01
1,300	HASEKO CORP	15,248.39	0.04
100	HIKARI TSUSHIN	19,963.69	0.05
1,200	HONDA MOTOR CO LTD	11,331.76	0.03
200	HORIBA	11,706.35	0.03
300	HOSHIZAKI	9,366.09	0.02
1,200	HULIC CO LTD	10,933.36	0.03
2,900	IDEMITSU KOSAN	18,674.54	0.05
1,400	INPEX	16,995.76	0.04
500	ISETAN MITSUKOSHI	6,971.95	0.02
500	ISUZU MOTORS LTD	6,047.99	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300	ITOCHU CORP	14,428.73	0.04
27	JAPAN METRO FUND INVESTMENT CORP	16,338.03	0.04
3,900	JAPAN POST BANK	32,687.34	0.08
3,600	JAPAN POST HOLDINGS CO	30,804.35	0.08
5	JAPAN PRIME REALTY INVESTMENT CORP	10,915.20	0.03
700	JAPAN TOBACCO	18,324.38	0.05
900	JFE HOLDINGS INC	10,815.91	0.03
400	JP POST INSRAN CO	6,524.69	0.02
2	JP REAL ESTATE INVESTMENT	7,153.60	0.02
800	KAJIMA CORP	13,407.68	0.03
200	KANSAI PAINT CO LTD	3,197.20	0.01
600	KAO CORP	26,718.91	0.07
800	KAWASAKI HEAVY INDUSTRIES LTD - REG SHS	29,090.49	0.08
100	KDDI CORP	2,877.73	0.01
200	KEIHAN EL RWY	3,794.79	0.01
1,600	KEIKYU CORP	11,721.39	0.03
600	KEWPIE CORP	13,455.29	0.03
200	KOBAYASHI PHARMACEUTICAL CO	7,144.83	0.02
1,000	KOBE STEEL	10,721.01	0.03
300	KONAMI GROUP CORPORATION	27,333.41	0.07
1,600	KURARAY CO LTD	21,242.82	0.06
400	KYOCERA CORP	4,159.36	0.01
400	KYOTO FINANCIAL GROUP INC	5,523.69	0.01
600	KYOWA KIRIN CO LTD	9,497.63	0.02
1,800	KYUSHU ELECTRIC POWER CO INC	17,617.79	0.05
800	KYUSHU RAILWAY	20,721.65	0.05
1,100	LION CORP	11,128.18	0.03
500	LIXIL CORPORATION	5,366.77	0.01
900	MARUBENI CORP	13,192.20	0.03
300	MARUI GROUP CO LTD	4,492.30	0.01
600	MATSUKIYOCOCO - REG SHS	8,843.66	0.02
1,800	MAZDA MOTOR CORP	12,064.66	0.03
400	MC DONALD'S CO (JAPAN)	17,138.58	0.04
700	MEDICEO HOLDINGS CORP	10,920.52	0.03
800	MEIJI HLDGS	17,990.50	0.05
500	MINEBEA MITSUMI	8,826.12	0.02
2,200	MITSUBISHI CHEMICAL GROUP CORPORATION	12,663.38	0.03
300	MITSUBISHI CORP	5,548.43	0.01
1,000	MITSUBISHI ELECTRIC CORP	14,429.36	0.04
300	MITSUBISHI ESTATE	4,244.24	0.01
1,200	MITSUBISHI GAS CHEM.	20,818.12	0.05
2,900	MITSUBISHI HC CAPITAL INC	18,356.64	0.05
400	MITSUBISHI MATERIAL	6,452.03	0.02
1,900	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	17,299.26	0.04
700	MITSUI CHEMICALS	16,684.44	0.04
1,110	MIZUHO FINANCIAL GROUP INC - REG SHS	20,414.46	0.05
300	MS&AD INSURANCE GROUP HOLDING	6,257.83	0.02
700	NAGOYA RAIL ROAD CO. LTD.	7,634.06	0.02
200	NANKAI ELECTRIC RAILWAY CO LTD	2,956.03	0.01
400	NEC CORP	34,452.56	0.09
700	NGK INSULATORS LTD	8,204.09	0.02
600	NH FOODS LTD	20,043.88	0.05
600	NICHIREI CORP	16,789.05	0.04
1,200	NIKON CORP	11,166.39	0.03
300	NINTENDO CO LTD - REG SHS	14,349.80	0.04
700	NIPPON STEEL CORP	14,022.82	0.04
4,300	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	3,954.15	0.01
100	NISSAN CHEMICAL CORP	3,210.98	0.01
1,800	NISSAN MOTOR CO LTD	4,538.34	0.01
1,500	NISSHIN FLOUR MILL.	17,086.90	0.04
900	NISSHIN FOODS	22,590.23	0.06
500	NITERRA CO.,LTD.	12,512.54	0.03
500	NITTO DENKO CORP	7,480.90	0.02
600	NOF CORP	9,245.81	0.02
2,500	NOMURA HOLDINGS INC	11,635.57	0.03
6	NOMURA REAL ESTATE MASTER FUND	5,370.84	0.01
700	NOMURA RESEARCH INSTITUTE	23,239.82	0.06
100	NPN EXPRESS H --- SHS	4,723.76	0.01
1,800	NSK LTD	8,128.42	0.02
1,600	OBAYASHI CORP - REG SHS	18,170.91	0.05
4,500	OJI HOLDINGS	16,180.18	0.04
1,200	ONO PHARMACEUTICAL CO LTD	14,368.60	0.04
200	ORACLE CORP JAPAN	18,472.84	0.05
200	ORIX CORP	4,156.86	0.01
8	ORIX JREIT INC	7,697.33	0.02
600	OSAKA GAS CY	12,117.28	0.03
1,200	OTSUKA CORP	26,639.97	0.07
200	OTSUKA HOLDINGS	10,126.55	0.03
1,500	PANASONIC HLDGS --- REGISTERED SHS	11,679.42	0.03
3	R-API	6,145.08	0.02
800	RESONAC HOLDINGS CORPORATION	18,441.52	0.05
2,400	RESONA HOLDINGS INC	14,997.76	0.04
400	RHOTO PHARMACEUTIC	8,950.15	0.02
2,100	RICOH CO LTD	20,290.99	0.05
300	RINNAI CORP	6,635.56	0.02
700	ROHM CO LTD	7,042.10	0.02
800	RYOHIN KEIKAKU CO LTD	13,199.72	0.03
1,900	SANTEN PHARMACEUTICAL CO LTD	20,643.66	0.05
700	SANWA HOLDING CORP	16,552.89	0.04
200	SECOM CO LTD	6,632.43	0.02
700	SEGA SAMMY HOLDINGS INC	12,540.73	0.03
1,800	SEIKO EPSON CORP	29,761.38	0.08
900	SEKISUI CHEMICAL CO LTD	12,580.51	0.03
700	SEKISUI HOUSE LTD	17,425.48	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,900	SHIMIZU CORP	17,866.16	0.05
2,000	SHIZUOKA FINANCIAL GROUP, INC.	15,591.35	0.04
1,500	SOHGO SECURITY SERVICES CO	9,725.02	0.03
1,280	SOJITZ CORP	26,980.74	0.07
300	SOMPO HOLDINGS INC	6,015.42	0.02
500	SONY CORP --- REGSH	8,699.27	0.02
200	SQUARE ENIX HDLGS	7,134.82	0.02
100	STANLEY ELECTRIC CO LTD	1,668.44	0.00
900	SUBARU CORPORATION	13,992.76	0.04
800	SUMCO CORP	7,727.40	0.02
4,100	SUMITOMO CHEMICAL CO LTD	10,465.75	0.03
700	SUMITOMO CORP	14,005.28	0.04
500	SUMITOMO FORESTRY CO LTD	22,221.90	0.06
700	SUMITOMO HEAVY INDUSTRIES	15,083.96	0.04
600	SUMITOMO MITSUI FINANCIAL GROUP INC	11,444.51	0.03
400	SUMITOMO MITSUI TRUST GROUP,INC.	8,496.63	0.02
300	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	10,136.57	0.03
400	SUZUKEN CO	12,535.72	0.03
800	SUZUKI MOTOR CORP	7,980.47	0.02
500	TAIHEIYO CEMENT CORP	10,551.88	0.03
300	TAIYO YUDEN CO	5,478.90	0.01
200	TAKEDA PHARMACEUTICAL	5,140.32	0.01
800	TEIJIN LTD	7,095.97	0.02
300	THK CO LTD	4,724.39	0.01
700	TIS SHS	16,009.17	0.04
800	TOBU RAILWAY CO LTD	12,543.24	0.03
200	TOHO CO	7,282.65	0.02
100	TOKYO ELECTRON LTD - REG SHS	15,841.91	0.04
1,200	TOKYO GAS CO LTD	25,083.97	0.06
100	TOKYO TATEMONO CO	1,438.55	0.00
500	TOKYU CORP	5,803.69	0.02
1,500	TOKYU FUDOSAN HOLDINGS CORP	9,264.61	0.02
700	TOPPAN HOLDINGS INC.	18,609.39	0.05
1,200	TOSOH CORP	14,379.87	0.04
500	TOTO LTD	16,715.76	0.04
200	TOYO SUISAN KAISHA	11,712.62	0.03
100	TOYOTA INDUSTRIES CORP	6,906.17	0.02
200	TOYOTA MOTOR CORP	3,185.30	0.01
300	TOYOTA TSUSHO CORP	4,857.81	0.01
400	TREND MICRO INC	21,262.87	0.06
200	TSURUHA HLDG	11,363.08	0.03
15	UNITED URBAN INVESTMENT CORP	12,976.09	0.03
1,200	USS	10,196.71	0.03
1,000	YAKULT HONSHA CO LTD	20,790.55	0.05
900	YAMAHA MOTOR CO LTD	7,216.25	0.02
800	YAMATAKE CORP	5,815.59	0.02
1,000	YAMAZAKI BAKING CO	17,824.50	0.05
500	YOKOGAWA ELECTRIC CORP	11,447.65	0.03
200	ZENSHO CO	9,942.38	0.03
	Jersey	**39,403.96**	**0.10**
2,476	AMCOR --- REGISTERED SHS	25,136.04	0.07
302	EXPERIAN GROUP	14,267.92	0.04
	Luxembourg	**246,480.55**	**0.64**
217	ARCELORMITTAL SA	5,108.18	0.01
70	HIROSE ELECTRIC --- REGSH	7,984.85	0.02
300	KIRIN HOLDINGS CO LTD	4,108.00	0.01
600	MURATA MFG --- REGSH	10,548.12	0.03
3,000	PERSOL HLDG --- REGSH	4,825.86	0.01
4,800	SAMSONITE INTERNATIONAL SA	11,849.25	0.03
510	SPOTIFY TECH - REGISTERED SHS	168,406.71	0.44
400	SUMITOMO EL IND --- REGSH	5,751.70	0.01
1,446	TENARIS - REG SHS	20,439.21	0.05
300	TOHO GAS --- REGSH	7,458.67	0.02
	Netherlands	**557,578.80**	**1.44**
211	AALBERTS N.V.	7,688.84	0.02
845	ABN AMRO GROUP DEP RECEIPT	13,693.23	0.04
160	AKZO NOBEL NV	10,128.00	0.03
37	ASM INTERNATIONAL NV - REG SHS	21,807.80	0.06
12	ASML HOLDING NV	8,947.20	0.02
353	ASR NEDERLAND NV - REG SHS	15,532.00	0.04
253	BESI - REG SHS	28,728.15	0.07
287	EXOR NV	27,595.05	0.07
477	FERROVIAL INTERNATIONAL SE	18,402.66	0.05
158	HEINEKEN NV - BEARER/REG SHS	12,583.12	0.03
45	IMCD	7,015.50	0.02
1,820	ING GROUP NV	29,618.68	0.08
1,015	KONINKLIJKE AHOLD DELHAIZE NV	31,495.45	0.08
7,265	KONINKLIJKE KPN NV	26,655.29	0.07
757	LYONDELLBASELL -A-	65,047.53	0.17
763	NN GROUP NV	34,167.14	0.09
99	NXP SEMICONDUCTORS NV - BEARER SHS	21,290.26	0.06
379	PROSUS N.V. (ZAR)	14,879.54	0.04
275	RANDSTAD BR	12,265.00	0.03
1,601	ROYAL PHILIPS NV	47,101.42	0.12
227	SIGNIFY NV - REG SHS	4,803.32	0.01
602	STELLANTIS NV-BEARER AND REGISTERED SHS	7,469.62	0.02
993	UNIVERSAL MUSIC GROUP N.V.	23,335.50	0.06
445	WOLTERS KLUWER NV	67,328.50	0.17
	New Zealand	**98,376.23**	**0.25**
3,779	CONTACT ENERGY LTD	17,601.29	0.05
280	FISCHER AND PAYKEL INDUSTRIES LTD	5,547.00	0.01
3,801	FLETCHER BUILDING LTD	6,392.42	0.02
3,670	INFRASTRUCTURE AND UTILITIES NZ LTD	25,629.95	0.07
5,401	MERIDIAN ENERGY LTD	18,289.69	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,999	SPARK NEW	12,089.94	0.03
1,762	THE A2 MILK CO LTD	6,880.85	0.02
64	XERO	5,945.09	0.02
	Norway	**205,801.15**	**0.53**
1,574	DNB BK ASA	28,976.06	0.08
1,045	EQUINOR ASA	23,709.19	0.06
305	KONGSBERG GRUPPEN	26,776.69	0.07
1,933	MOWI ASA - REG SHS	31,202.62	0.08
2,557	NORSK HYDRO ASA	14,891.72	0.04
4,157	ORKLA ASA	35,169.17	0.09
2,591	TELENOR ASA	29,756.27	0.08
539	YARA INTERNATIONAL ASA	15,319.43	0.04
	Portugal	**60,038.75**	**0.16**
1,914	EDP ENERGIAS DE PORTUGAL SA - REG SHS	7,851.23	0.02
1,649	GALP ENERGIA,SA REG.SHS -B-	27,703.20	0.07
1,388	JERONIMO MARTINS SGPS SA - REG SHS	24,484.32	0.06
	Singapore	**245,862.40**	**0.64**
6,452	CAPITALAND ASCE UNITS	12,897.24	0.03
6,653	CAPITALAND INTEGRATED COMMERCIAL TRUST	9,858.02	0.03
3,400	CAPITALAND INV --- REGISTERED SHS	7,414.29	0.02
2,500	CITY DEVELOPMENT	9,435.61	0.02
12,500	COMFORTDELGRO CORP	13,192.38	0.03
330	DBS GROUP HOLDINGS	8,776.17	0.02
26,600	GENTING SPORE -REGISTERED SHS	16,267.69	0.04
4,300	KEPPEL LTD	19,925.91	0.05
8,141	MAPLETREE INDUSTRIAL	13,826.76	0.04
11,900	MAPLETREE LOG TRUST REAL ESTATE INV TRU	12,143.28	0.03
1,097	OVERSEA-CHINESE BANKING CORPORATION LTD	11,577.63	0.03
2,800	SEMBCORP INDUSTRIES LTD	10,841.87	0.03
2,900	SINGAPORE AIRLINES LTD	13,782.98	0.04
2,600	SINGAPORE EXCHANGE LTD	20,752.75	0.05
1,300	SINGAPORE TECHNOLOGIES ENGINEERING	4,234.14	0.01
6,200	SINGAPORE TELECOM - SH BOARD LOT 1000	14,040.19	0.04
12,800	SUNTEC REAL ESTATE INVESTMENT TRUST	11,898.65	0.03
269	UNITED OVERSEAS BANK	6,048.39	0.02
1,900	UOL GROUP LTD	7,383.54	0.02
1,100	VENTURE CORPORATION LIMITED	10,794.34	0.03
4,600	WILMAR INTERNATIONAL LTD	10,770.57	0.03
	Spain	**334,249.09**	**0.87**
525	ACS	21,777.00	0.06
56	AENA SME SA	11,065.60	0.03
191	AMADEUS IT GROUP SA -A-	12,399.72	0.03
2,119	BANCO BILBAO VIZCAYA ARGENTARIA SA	20,571.25	0.05
13,894	BANCO SABADELL PREFERENTIAL SHARE	26,523.65	0.07
5,100	BANCO SANTANDER SA REG SHS	23,462.56	0.06
2,180	BANKINTER SA - REG SHS	17,283.04	0.04
1,400	ENAGAS	19,292.00	0.05
384	ENDESA	7,537.92	0.02
1,914	IBERDROLA SA	26,585.46	0.07
728	INDITEX SHARE FROM SPLIT	38,685.92	0.10
1,489	MERLIN PROPERTIES SOCIMI S.A.	16,929.93	0.04
580	NATURGY ENERGY GROUP SA	13,467.60	0.03
1,938	REDEIA CORPORACION SA	33,856.86	0.09
2,018	REPSOL SA	23,903.21	0.06
4,756	TELEFONICA SA	20,907.37	0.05
	Sweden	**544,535.25**	**1.41**
407	ADDTECH - REGISTERED SHS -B-	10,943.99	0.03
278	ALFA LAVAL AB - REG SHS	11,982.04	0.03
312	ASSA ABLOY AB -B- REG SHS	9,420.95	0.02
1,169	BIOVITRUM AB	33,789.71	0.09
315	BOLIDEN - REG SHS	9,592.28	0.02
1,020	ESSITY AB REGISTERED -B-	28,572.26	0.07
491	GETINGE -B-	9,496.23	0.02
1,965	HENNES AND MAURITZ AB	30,014.32	0.08
671	INDUSTRIVAERDEN -C- FREE	22,141.28	0.06
1,049	INVESTOR - REG SHS -B-	28,981.26	0.08
1,263	SAAB AB	24,103.39	0.06
456	SANDVIK AB	9,145.80	0.02
977	SECURITAS -B- FREE	11,131.91	0.03
1,841	SKANDINAVISKA ENSKILDA BANKEN -A-	25,264.32	0.07
596	SKANSKA -B- FREE	11,158.21	0.03
1,463	SKF AB -B-	26,122.69	0.07
2,625	SVENSKA CELLULOSA SCA AB-SHS-B-	34,329.43	0.09
4,245	SVENSKA HANDELSBANKEN AB-A-	39,117.94	0.10
771	SWEDBANK -A-	14,673.06	0.04
2,511	TELE2 AB	25,502.87	0.07
6,534	TELEFON ERICSSON	44,310.84	0.11
11,168	TELIA COMPANY AB	32,419.09	0.08
743	TRELLEBORG -B- FREE	25,627.03	0.07
1,126	VOLVO AB -B-	26,694.35	0.07
	Switzerland	**1,016,003.10**	**2.63**
489	ABB REG.SHS	25,445.97	0.07
507	ADECCO REG.SHS	15,498.92	0.04
321	ALCON INC. - REG SHS	28,750.03	0.07
106	BALOISE HOLDING - REG SHS	19,422.17	0.05
8	BARRY CALLEBAUT LTD - NAMEN-AKT	13,307.13	0.03
809	BUNGE GLOBAL LT	70,052.20	0.18
1	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	11,588.51	0.03
286	CHUBB - NAMEN AKT	73,903.09	0.19
19	CIE FINANCIERE RICHEMONT NAMEN AKT	2,700.31	0.01
1,204	CLARIANT NAMEN AKT	16,369.64	0.04
944	COCA COLA HBC NAMEN	30,224.33	0.08
26	EMS-CHEM HOLDINGS-NAMEN ACT.	19,608.05	0.05
695	GARMIN	109,619.51	0.28

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
21	GEBERIT AG	12,299.54	0.03
305	GEORG FISCHER LTD	20,685.38	0.05
8	GIVAUDAN SA - REG SHS	39,428.54	0.10
397	HOLCIM LTD	34,814.72	0.09
41	KUEHNE + NAGEL INTERNATIONAL AG	10,051.30	0.03
301	LOGITECH INTERNATIONAL SA - NAMEN-AKT	24,158.01	0.06
177	NESTLE SA PREFERENTIAL SHARE	15,973.15	0.04
710	NOVARTIS AG PREFERENTIAL SHARE	73,266.24	0.19
241	PSP SWISS PROPERTY AG	31,716.93	0.08
138	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	39,665.20	0.10
511	SANDOZ GROUP AG	19,143.84	0.05
140	SCHINDLER HOLDING SA	36,879.28	0.10
80	SGS LTD	8,016.57	0.02
55	SONOVA HOLDING LTD - NAMEN-AKT	17,748.15	0.05
896	STMICROELECTRONICS NV - BEARER/REG SHS	23,870.68	0.06
48	SWISSCOM SHS NOM	28,169.32	0.07
20	SWISS LIFE HOLDING N-NAMEN REGISTERED	14,998.14	0.04
321	SWISS PRIME SITE AG-NAMEN AKT	32,340.38	0.08
165	SWISS RE - REG SHS	20,453.02	0.05
46	TECAN GROUP NAM.AKT	13,602.85	0.04
176	TEMENOS AG NAM.AKT	11,067.18	0.03
42	THE SWATCH GROUP	8,085.93	0.02
687	UBS GROUP NAMEN-AKT	19,016.64	0.05
23	VAT GROUP SA	10,524.62	0.03
25	ZURICH INSURANCE GROUP - REG SHS	13,537.63	0.04
	Thailand	**4,374.98**	**0.01**
11,700	THAI BEVERAGE PUBLIC CO LTD	4,374.98	0.01
	United Kingdom	**1,460,075.78**	**3.78**
609	3I GROUP PLC	24,190.19	0.06
5,300	ABRDN PLC	10,405.08	0.03
381	ANGLO AMERICAN PLC	11,122.52	0.03
1,321	ASSOCIATED BRITISH FOODS PLC	37,039.76	0.10
63	ASTRAZENECA PLC	8,774.04	0.02
5,629	AVIVA PLC	32,716.59	0.08
3,920	BARCLAYS PLC	10,579.12	0.03
2,720	BARRATT DEVELOPMENTS PLC	15,648.87	0.04
422	BELLWAY PLC	15,793.62	0.04
4,058	B M EUROPEAN VALUE RETAIL	20,249.77	0.05
5,433	BP PLC	25,576.66	0.07
920	BP PLC	4,327.76	0.01
470	BRITISH AMERICAN TOBACCO PLC	15,387.06	0.04
3,614	BRITISH LAND CO PLC REIT	18,911.56	0.05
399	BUNZL PLC	16,946.89	0.04
570	BURBERRY GROUP PLC	4,802.24	0.01
19,503	CENTRICA	27,342.41	0.07
282	COCA-COLA EUROPACIFIC PARTNERS	19,898.30	0.05
8,109	CONVATEC GROUP REGD	22,122.99	0.06
581	DERWENT LONDON PLC	16,772.57	0.04
291	DIAGEO PLC	9,103.70	0.02
3,534	GSK REG SHS	64,410.92	0.17
11,387	HALEON PLC REGISTERED SHARE	53,770.23	0.14
1,048	HIKMA PHARMACEUTICALS PLC	24,069.80	0.06
1,639	HOWDEN JOINERY GROUP	17,866.39	0.05
4,934	HSBC HOLDINGS PLC (USD 0.5)	39,683.11	0.10
1,940	IG GROUP HLDGS	21,462.30	0.06
601	IMI	13,088.30	0.03
215	INTERCONTINENTAL HOTELS GROUP PLC	21,023.26	0.05
577	INTERTEK GROUP PLC	35,782.94	0.09
894	JOHNSON MATTHEY	16,342.46	0.04
5,245	J SAINSBURY PLC	18,621.15	0.05
5,304	KINGFISHER PLC	20,526.27	0.05
2,404	LAND SEC R.E.I.T	18,809.01	0.05
42,819	LLOYDS BANKING GROUP PLC	30,259.68	0.08
10,405	M AND G REGISTERED SHS	25,935.91	0.07
3,601	MARKS AND SPENCER GROUP PLC	16,125.63	0.04
4,354	MELROSE IND --- REGISTERED SHS	23,846.14	0.06
1,575	MONDI PLC	26,898.32	0.07
2,022	NATIONAL GRID PLC	25,030.47	0.06
3,920	NATWEST GROUP PLC	16,202.01	0.04
119	NEXT PLC	13,990.24	0.04
4,165	PEARSON PLC	50,732.86	0.13
1,768	PENNON GROUP --- REGISTERED SHS	12,579.24	0.03
1,020	PERSIMMON PLC	20,147.47	0.05
3,292	PHOENIX GROUP HOLDINGS PLC - REG SHS	22,136.58	0.06
252	RECKITT BENCKISER GROUP PLC	13,862.20	0.04
833	RELX PLC	35,130.06	0.09
300	RIO TINTO PLC	19,105.82	0.05
3,159	SAGE GROUP	38,896.65	0.10
2,659	SCHRODERS PLC	11,159.46	0.03
1,342	SHELL PLC	39,112.43	0.10
1,208	SMITH AND NEPHEW PLC	16,812.26	0.04
1,012	SMITHS GROUP -SHS-	20,396.90	0.05
470	SPECTRIS	15,409.65	0.04
82	SPIRAX-SARCO ENGIN	7,406.17	0.02
2,937	STANDARD CHARTERED PLC	27,991.60	0.07
2,616	TATE & LYLE PLC NPV	21,458.09	0.06
10,976	TAYLOR WIMPEY PLC	21,673.66	0.06
11,025	TESCO --- REGISTERED SHS	47,529.21	0.12
305	THE BERKELEY GROUP HOLDINGS PLC	17,301.84	0.04
270	UNILEVER PLC	15,702.54	0.04
2,504	UNITED UTILITIES GROUP PLC - REG SHS	31,463.64	0.08
27,298	VODAFONE GROUP PLC	24,619.22	0.06
409	WEIR GROUP PLC	10,647.12	0.03
195	WHITBREAD	7,344.87	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	United States of America	**25,985,736.75**	**67.29**
503	3M CO	61,610.23	0.16
374	ABBOTT LABORATORIES	38,205.94	0.10
1,321	ABBVIE INC	233,744.98	0.61
1,114	AFLAC INC	111,594.64	0.29
698	AIRBNB INC	79,309.51	0.21
829	AKAMAI TECHNOLOGIES	74,985.48	0.19
55	ALEXANDRIA REAL ESTATE	5,852.11	0.02
267	ALIGN TECHNOLOGY INC	60,842.65	0.16
1,311	ALLIANT ENERGY CORP	71,291.24	0.18
998	ALLSTATE CORP	169,589.80	0.44
295	ALNYLAM PHARMACEUTICALS INC	72,697.33	0.19
1,351	ALPHABET INC -A-	200,764.62	0.52
1,698	ALTRIA GROUP INC	77,654.16	0.20
710	AMAZON.COM INC	118,537.97	0.31
182	AMERCIAN WATER WORKS CO INC	23,848.11	0.06
1,153	AMEREN CORPORATION	90,355.61	0.23
844	AMERICAN ELECTRIC POWER CO INC	77,590.07	0.20
141	AMERICAN EXPRESS	34,262.98	0.09
1,072	AMERICAN INTL	70,339.64	0.18
558	AMETEK INC	85,851.15	0.22
150	AMGEN INC	43,305.86	0.11
959	AMPHENOL -A-	55,990.72	0.14
141	ANALOG DEVICES INC	29,079.32	0.08
1,101	ANNALY CAPITAL MANAGEMENT INC	19,799.36	0.05
199	ANSYS INC	56,814.09	0.15
1,526	APA - REGISTERED SHS	33,444.70	0.09
221	APPLE INC	46,138.61	0.12
367	APPLIED MATERIALS INC	66,441.78	0.17
1,382	ARCH CAPITAL GROUP LTD	138,540.53	0.36
477	ARCHER-DANIELS MIDLAND CO	25,532.89	0.07
431	ARISTA NETWORKS INC	148,224.92	0.38
5,360	AT&T INC	105,658.35	0.27
338	ATLASSIAN CORPORATION PL	48,096.21	0.12
517	ATMOS ENERGY CORP	64,256.14	0.17
34	AUTOZONE INC	95,964.66	0.25
163	AVALONBAY COMMUN	32,897.94	0.09
265	AVERY DENNISON CORP	52,418.26	0.14
140	AXON ENTERPRISE - REGISTERED	50,126.79	0.13
2,772	BAKER HUGHES RG-A REGISTERED SHS -A-	89,787.91	0.23
409	BALL CORP	24,887.05	0.06
1,293	BANK OF AMERICA CORP	45,971.27	0.12
1,658	BANK OF NY MELLON	106,754.97	0.28
2,053	BAXTER INTERNATIONAL INC - REG SHS	69,846.70	0.18
167	BECTON DICKINSON - REG SHS	36,076.97	0.09
239	BERKSHIRE HATHAWAY -B-	98,563.81	0.26
436	BEST BUY CO INC	40,355.54	0.10
134	BIOGEN IDEC INC	23,273.65	0.06
930	BIOMARIN PHARMACEUTICAL INC	58,572.38	0.15
455	BIO-TECHNE CORP	32,586.49	0.08
201	BLACKSTONE INC - REGISTERED SHS	27,578.63	0.07
8	BOOKING HOLDINGS INC	30,193.06	0.08
578	BOOZ ALLEN HAMILTON -A-	84,293.07	0.22
881	BOSTON SCIENTIF CORP	66,150.98	0.17
3,077	BRISTOL-MYERS SQUIBB CO	142,649.50	0.37
1,250	BROADCOM INC - REGISTERED SHS	193,203.71	0.50
880	BROWN-FORMAN CORP -B- NON VOTING	38,793.96	0.10
575	BUILDERS FIRSTSOURCE	99,878.59	0.26
252	BURLINGTON STORES INC	59,492.82	0.15
455	BXP INC	32,802.57	0.08
426	C.H.ROBINSON WORLWIDE INC	42,128.60	0.11
491	CADENCE DESIGN SYSTEMS INC	119,238.14	0.31
678	CAPITAL ONE FINANCIAL CORP	90,960.92	0.24
165	CARLISLE COS INC	66,492.32	0.17
273	CARMAX INC	18,928.13	0.05
3,465	CARNIVAL CORP	57,374.85	0.15
155	CATERPILLAR - REGISTERED	54,319.79	0.14
598	CBOE HOLDINGS INC	109,773.09	0.28
168	CBRE GROUP	18,738.09	0.05
453	CDW	91,854.22	0.24
555	CENTENE CORP	37,435.96	0.10
2,494	CENTERPOINT ENERGY	65,743.90	0.17
956	CF INDUSTRIES HOLDINGS INC	73,495.63	0.19
522	CHARLES SCHWAB CORP/THE	30,313.00	0.08
372	CHENIERE ENERGY INC	59,943.98	0.16
206	CHEVRON CORP	27,183.03	0.07
900	CHIPOTLE MEXICAN GRILL -A-	46,465.66	0.12
1,266	CHURCH AND DWIGHT CO	118,789.95	0.31
821	CINCINNATI FINANCIAL CORP	100,133.97	0.26
424	CINTAS	78,216.14	0.20
2,002	CISCO SYSTEMS INC	95,467.44	0.25
1,111	CITIGROUP INC	62,316.74	0.16
1,352	CITIZENS FINANCIAL GROUP INC	49,752.82	0.13
267	CLOROX CO	38,974.03	0.10
766	CME GROUP -A-	151,442.95	0.39
1,303	CMS ENERGY CORP	82,461.26	0.21
455	COCA-COLA CO	29,296.45	0.08
829	COGNIZANT TECHNOLOGY SOLUTIONS -A-	57,329.17	0.15
1,410	COLGATE-PALMOLIVE CO	131,151.92	0.34
2,368	COMCAST CORP	88,626.28	0.23
1,836	CONOCOPHILLIPS CO	173,194.82	0.45
909	CONSOLIDATED EDISON INC	84,811.76	0.22
124	CONSTELLATION BRANDS INC -A-	28,630.94	0.07
242	COOPER COS INC	23,925.70	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,450	COPART INC	68,079.39	0.18
2,246	CORNING INC	90,862.33	0.24
310	CORTEVA - REGISTERED SHS	16,329.82	0.04
572	COSTAR GROUP INC	38,664.65	0.10
113	COSTCO WHOLESALE CORP	89,760.10	0.23
3,680	COTERRA ENERGY INC	78,971.37	0.20
1,397	CSX CORP	43,222.45	0.11
344	CUMMINS - REGISTERED	99,801.77	0.26
1,847	CVS HEALTH	104,062.86	0.27
420	DANAHER CORP - REG SHS	104,626.50	0.27
225	DARDEN RESTAURANTS INC	33,089.24	0.09
383	DATADOG INC	39,485.67	0.10
492	DECKERS OUTDOOR	70,292.01	0.18
310	DELL TECHNOLOGIES INC -C- REG SHS	32,926.30	0.09
584	DEVON ENERGY CORP	20,470.48	0.05
847	DIAMONDBACK ENERGY	130,838.94	0.34
327	DIGITAL REALTY TRUST INC	47,415.81	0.12
921	DOCUSIGN INC	51,238.65	0.13
77	DOLLAR GENERAL	5,834.77	0.02
704	DOLLAR TREE INC	44,357.58	0.11
1,730	DOMINION RESOURCES - REG SHARE	89,580.84	0.23
185	DOMINO PIZZA INC	71,301.38	0.18
1,131	DOORDASH - REGISTERED SHS -A-	144,641.93	0.37
380	DOVER CORP	65,284.89	0.17
574	DOWDUPONT REG SHS	45,830.51	0.12
1,062	DOW - REGISTERED SHS	51,984.28	0.13
1,890	DRAFTKINGS INC	66,384.12	0.17
435	DR HORTON	74,355.94	0.19
637	DTE ENERGY COMPANY	73,291.67	0.19
861	DUKE ENERGY CORP	88,950.58	0.23
484	EASTMAN CHEMICAL CO	48,549.62	0.13
251	EATON CORPORATION PUBLIC LIMITED COMPANY	74,540.96	0.19
1,351	EBAY INC	78,816.91	0.20
127	ECOLAB INC	29,055.07	0.08
1,354	EDISON INTERNATIONAL	105,658.22	0.27
628	ELECTRONIC ARTS - REGISTERED	80,713.52	0.21
220	ELEVANCE HEALTH	102,504.37	0.27
126	ELI LILLY & CO	100,021.00	0.26
187	EMCOR GROUP	72,137.55	0.19
285	EMERSON ELECTRIC CO	27,929.26	0.07
725	ENTERGY CORP	85,495.50	0.22
1,010	EOG RESOURCES INC	111,248.87	0.29
226	EPAM SYSTEMS	40,303.55	0.10
2,608	EQT	85,620.82	0.22
736	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	49,104.04	0.13
537	EQUITY LIFESTYLE	34,326.04	0.09
141	ESSEX PROPERTY TRUST	37,322.90	0.10
90	ESTEE LAUDER COMPANIES INC -A-	8,039.16	0.02
1,322	EVERGY	73,453.00	0.19
1,525	EVERSOURCE ENERGY	92,985.31	0.24
957	EXACT SCIENCES CORP	58,412.11	0.15
1,404	EXELON CORP	51,012.23	0.13
443	EXPEDIA GROUP INC	58,754.41	0.15
400	EXPEDITORS INTERNATIONAL OF WASHINGTON	47,094.66	0.12
1,030	EXXON MOBIL CORP	108,182.07	0.28
165	FACTSET RESEARCH SYSTEMS INC	67,985.53	0.18
53	FAIR ISAAC CORP	92,295.65	0.24
1,385	FASTENAL CO	88,631.06	0.23
519	FEDEX CORP	127,270.21	0.33
1,047	FIDL NAT FINANCL-A FNF GROUP	58,220.35	0.15
2,414	FIFTH THIRD BANCORP	92,662.30	0.24
2,223	FIRSTENERGY CORP	88,338.38	0.23
2,396	FORD MOTOR	22,670.81	0.06
964	FORTIVE CORPORATION	68,176.62	0.18
573	FREEPORT MCMORAN COPPER AND GOLD INC	25,629.82	0.07
204	GARTNER INC	92,629.40	0.24
335	GE AEROSPACE	56,605.26	0.15
729	GENERAL MILLS INC	48,238.56	0.12
639	GENERAL MOTORS CO	25,673.37	0.07
443	GENUINE PARTS CO	55,443.97	0.14
1,153	GILEAD SCIENCES INC	86,615.76	0.22
588	GODADDY -A-	82,600.82	0.21
115	GOLDMAN SACHS GROUP INC	51,017.11	0.13
1,392	HALLIBURTON	36,232.79	0.09
91	HCA INC	33,139.31	0.09
2,235	HEALTHPEAK PROPERTIES INC	45,799.43	0.12
368	HENRY JACK AND ASSOCIATES INC	58,211.30	0.15
558	HENRY SCHEIN INC	36,448.37	0.09
528	HERSHEY	90,730.56	0.23
676	HESS CORP	82,255.10	0.21
645	HOLOGIC INC	47,078.27	0.12
143	HOME DEPOT INC	51,918.46	0.13
1,710	HORMEL FOODS CORP	48,570.40	0.13
1,984	HOST HOTELS & RESORTS - SHS	31,272.17	0.08
649	HOWMET AEROSPC - REGISTERED SHS	58,296.90	0.15
4,826	HP ENTERPRISE CO	88,472.71	0.23
937	HP INC	30,115.31	0.08
151	HUBBELL	57,955.15	0.15
177	HUBSPOT INC	84,309.13	0.22
135	HUMANA INC	38,313.61	0.10
6,367	HUNTINGTON BANCSHARES INC	83,862.64	0.22
219	IDEX CORP	42,090.86	0.11
244	ILLINOIS TOOL WORKS	57,295.89	0.15
556	ILLUMINA INC	64,968.38	0.17

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,096	INCYTE CORP	64,912.50	0.17
579	INGERSOLL RAND INC	50,924.82	0.13
178	INSULET	37,121.54	0.10
887	INTEL CORP	18,645.24	0.05
829	INTERNATIONAL BUSINESS MACHINES-REG SHS	164,217.84	0.43
1,861	INTERNATIONAL PAPER CO - REG SHS	81,456.79	0.21
133	INTUIT	74,004.75	0.19
78	INTUITIVE SURGICAL	34,334.54	0.09
947	INVITATION HOMS REGISTERED	29,919.11	0.08
278	J.B. HUNT TRANSPORT SERVICES INC	42,926.16	0.11
586	J.M. SMUCKER CO SHS	63,585.50	0.16
1,155	JOHNSON & JOHNSON	167,715.87	0.43
564	JOHNSON CONTROLS INTL	39,220.50	0.10
494	JPMORGAN CHASE CO	93,333.49	0.24
1,236	KELLANOVA	89,384.49	0.23
1,702	KENVUE INC	35,273.74	0.09
4,443	KEURIG DR PEPPR --- REGISTERED SHS	149,208.05	0.39
4,606	KEYCORP	69,128.18	0.18
469	KEYSIGHT TECHNOLOGIES	66,787.48	0.17
230	KIMBERLY-CLARK CORP	29,321.63	0.08
4,790	KINDER MORGAN INC	94,808.57	0.25
66	KLA CORPORATION	45,796.39	0.12
2,334	KROGER CO	119,831.73	0.31
314	LABCORP HOLDINGS INC	62,875.96	0.16
44	LAM RESEARCH CORP	32,173.76	0.08
476	LEIDOS HOLDINGS INC	69,520.18	0.18
535	LENNAR CORP -A-	89,872.14	0.23
943	LKQ CORP	33,730.17	0.09
963	LOEWS CORP	68,209.44	0.18
112	LULULEMON ATHLETICA INC SHS WHEN ISSUED	27,231.04	0.07
2,726	MARATHON OIL CORP	65,044.92	0.17
755	MARATHON PETROLEUM	110,207.47	0.29
55	MARKEL GROUP INC	77,301.11	0.20
153	MARSH MCLENNAN COS	30,583.55	0.08
91	MARTIN MARIETTA	43,887.59	0.11
566	MASCO CORP	42,569.81	0.11
149	MASTERCARD INC -A-	65,925.54	0.17
517	MCCORMICK & CO INC NON VOTING	38,124.73	0.10
121	MCDONALD'S CORP	33,014.39	0.09
92	MCKESSON CORP	40,756.81	0.11
28	MERCADOLIBRE	51,480.56	0.13
2,632	MERCK and CO INC - REG SHS	267,810.51	0.69
381	META PLATFORMS INC A	195,421.03	0.51
1,028	METLIFE INC	75,972.80	0.20
36	METTLER TOLEDO INTERNATIONAL	48,375.25	0.13
545	MGM RESORTS INTL	19,088.80	0.05
949	MICRON TECHNOLOGY INC	88,186.72	0.23
374	MICROSOFT CORP	144,198.02	0.37
264	MID-AMER APARTMENT COMMUNITIES INC	37,587.56	0.10
333	MOLINA HEALTHCARE	102,807.65	0.27
1,003	MOLSON COORS - REGISTERED SHS -B-	51,693.53	0.13
443	MONDELEZ INTERNATIONAL INC	29,242.25	0.08
137	MONOLITHIC POWER	113,486.40	0.29
707	MONSTER BEVERAGE CORP	33,048.87	0.09
93	MOODY S CORP	39,547.39	0.10
188	MORGAN STANLEY	17,559.36	0.05
92	MOTOROLA SOLUTIONS INC	37,064.61	0.10
1,121	NETAPP	124,057.80	0.32
169	NETFLIX INC	107,402.56	0.28
243	NORFOLK SOUTHERN	54,106.45	0.14
361	NORTHERN TRUST CORP	29,121.30	0.08
543	NUCOR CORP	73,146.02	0.19
14	NVR INC	123,081.58	0.32
549	OCCIDENTAL PETROLEUM CORP	25,353.22	0.07
384	OLD DOMINION FREIGHT LINES INC	68,346.19	0.18
388	ONEOK INC (NEW)	31,681.77	0.08
385	ON SEMICONDUCTOR CORP	25,048.02	0.06
322	ORACLE CORP	49,163.39	0.13
91	O REILLY AUTO	93,898.66	0.24
971	OTIS WORLDWIDE CORPORATION	90,431.20	0.23
964	PACCAR INC	85,235.89	0.22
489	PACKAGING CORP OF AMERICA	94,378.03	0.24
5,804	PALANTIR TCHNLG - REGISTERED SHS -A-	193,458.00	0.50
251	PAYCHEX INC	30,179.37	0.08
155	PEPSICO INC	23,617.00	0.06
3,222	PFIZER INC	83,548.84	0.22
1,513	PG AND E CORP	26,801.68	0.07
987	PHILLIPS 66	116,250.30	0.30
2,689	PINTEREST PREFERENTIAL SHARE -A-	77,991.96	0.20
428	PNC FINANCIAL SERVICES GROUP INC	70,889.12	0.18
2,198	PPL CORP	65,149.27	0.17
533	PRINCIPAL FINANCIAL GROUP INC	41,023.88	0.11
903	PROCTER & GAMBLE CO	140,136.73	0.36
802	PROGRESSIVE CORP	182,353.41	0.47
685	PRUDENTIAL FINANCIAL INC	74,327.76	0.19
366	PTC INC	59,246.06	0.15
1,149	PUBLIC SERVICE ENTERPRISE GROUP INC	91,843.82	0.24
561	PULTEGROUP	72,147.60	0.19
468	QORVO INC	43,317.41	0.11
463	QUALCOMM INC	70,546.26	0.18
74	QUANTA SERVICES - REGISTERED	19,768.92	0.05
509	QUEST DIAGNOSTICS	70,805.30	0.18
522	RAYMOND JAMES FINANCIAL INC	57,277.11	0.15
1,070	REALTY INCOME CORP	60,803.19	0.16

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
215	REGENERON PHARMACEUTICALS INC	202,514.76	0.52
2,279	REGIONS FINANCIAL CORP	47,640.40	0.12
320	RELIANCE INC	82,923.88	0.21
295	REPUBLIC SERVICES -A-	53,087.05	0.14
204	RESMED	44,622.09	0.12
41	ROCKWELL AUTOMATION	9,862.34	0.03
537	ROSS STORES INC	72,419.58	0.19
451	RTX CORPORATION	48,961.21	0.13
187	SALESFORCE INC	45,861.54	0.12
475	SEAGATE TECHNOLOGY HOLDINGS	46,616.86	0.12
664	SEMPRA ENERGY	49,756.12	0.13
62	SERVICENOW INC	49,686.11	0.13
103	SHERWIN WILLIAMS CO	35,224.24	0.09
203	SIMON PROPERTY GROUP - REGISTERED	30,743.30	0.08
732	SKYWORKS SOLUTIONS INC	64,781.72	0.17
5,449	SNAP INC-A-	52,241.66	0.14
208	SNAP ON INC	53,993.71	0.14
2,707	SOUTHERN CO	218,733.26	0.57
513	STANLEY BLACK & DECKER INC	50,622.01	0.13
512	STATE STREET CORP	40,586.57	0.11
656	STEEL DYNAMICS	74,108.22	0.19
189	STRYKER CORP	61,178.39	0.16
283	SUN COMMUNITIES	34,270.37	0.09
48	SUPER MICRO COMPUT -SHS-	17,908.88	0.05
1,812	SYNCHRONY FINANCIAL	80,984.33	0.21
278	SYNOPSYS	126,138.09	0.33
385	SYSCO CORP	26,928.09	0.07
220	TAKE TWO INTERACTIVE SOFTWARE INC	30,299.90	0.08
622	TARGA RESOURCES CORP	82,489.33	0.21
432	TARGET CORP	60,330.20	0.16
126	TE CONNECTIVITY PLC	17,046.49	0.04
61	TELEDYNE TECHNOLOGIES	23,921.20	0.06
90	TELEFLEX INC	19,944.27	0.05
546	TERADYNE INC	65,521.96	0.17
431	TEXAS INSTRUMENTS INC	79,773.91	0.21
941	TEXTRON INC	74,686.42	0.19
470	THE CIGNA GROUP - REGISTERED SHS	145,895.61	0.38
1,010	THE HARTFORD FINANCIAL SERVICES GROUP	106,434.39	0.28
4,423	THE KRAFT HEINZ	139,143.88	0.36
426	THE TRADE DESK -A-	41,853.77	0.11
1,063	TJX COS INC	111,952.89	0.29
693	T-MOBILE US INC - REG SHS	128,137.16	0.33
503	TRACTOR SUPPLY CO	131,121.18	0.34
631	TRAVELERS COS INC/THE	132,368.37	0.34
800	TRIMBLE	44,506.97	0.12
118	T ROWE PRICE GROUP INC	11,517.17	0.03
822	TRUIST FINANCIAL CORP	31,501.22	0.08
829	TWILIO INC	48,445.30	0.13
1,595	TYSON FOODS INC -A-	85,120.02	0.22
1,914	UBER TECH PREFERENTIAL SHARE	128,897.67	0.33
944	UDR	38,350.40	0.10
213	ULTA BEAUTY RG PREFERENTIAL SHARE	74,264.20	0.19
270	UNION PACIFIC CORP	59,629.59	0.15
168	UNITEDHEALTH GROUP INC	88,012.40	0.23
269	UNIVERSAL HEALTH SERVICES INC	55,197.97	0.14
2,025	US BANCORP	82,974.11	0.21
796	VALERO ENERGY CORP	96,307.41	0.25
240	VEEVA SYSTEMS -A-	45,131.31	0.12
816	VENTAS INC	46,888.65	0.12
498	VERALTO CORPORATION	49,913.79	0.13
281	VERISIGN INC	47,828.29	0.12
222	VERISK ANALYTICS	53,301.48	0.14
6,618	VERIZON COMMUNICATIONS INC	266,309.20	0.69
493	VERTEX PHARMACEUTICALS INC	205,442.80	0.53
753	VERTIV HOLDINGS CO-A	67,126.00	0.17
6,188	VIATRIS INC - REG SHS	64,372.28	0.17
2,548	VICI PROPERTIES	76,048.46	0.20
244	VISA INC -A-	60,111.82	0.16
203	VULCAN MATERIALS CO	45,551.09	0.12
1,111	W.P. CAREY	62,018.10	0.16
432	WABTEC CORP	70,359.43	0.18
3,399	WALGREENS BOOTS	27,288.24	0.07
3,272	WALMART INC	236,740.29	0.61
305	WALT DISNEY CO	26,287.31	0.07
214	WASTE MANAGEMENT	39,806.82	0.10
24	WATERS	7,739.22	0.02
1,344	WEC ENERGY GR	115,824.49	0.30
2,381	WELLS FARGO AND CO	120,516.72	0.31
849	WELLTOWER OP --- REGISTERED SH	97,394.80	0.25
1,114	WESTERN DIGITAL CORP	68,164.56	0.18
129	WEST PHARMACEUTICAL SERVICES INC	34,694.36	0.09
1,287	WEYERHAEUSER CO	39,046.48	0.10
2,470	WILLIAMS COS INC	101,030.87	0.26
580	WILLIAMS-SONOMA	80,510.37	0.21
430	WORKDAY INC -A-	94,168.09	0.24
98	WW GRAINGER INC	91,217.58	0.24
1,304	XCEL ENERGY INC	76,296.94	0.20
168	XYLEM INC	20,326.19	0.05
215	YUM BRANDS INC	26,914.25	0.07
62	ZEBRA TECHNOLOGIES -A-	20,572.41	0.05
594	ZIMMER BIOMET HLDGS SHS	57,454.68	0.15
1,190	ZOOM VIDEO COMMUNICATIONS INC	74,361.01	0.19
Rights		**-**	**0.00**
	New Zealand	**-**	**0.00**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity			Market Value	% of NAV
			EUR	
846	FLETCHER BUILDING	31.12.49 RIGHT	-	0.00
Other transferable securities			**0.32**	**0.00**
Shares			**0.32**	**0.00**
	Bermuda		**0.32**	**0.00**
28,000	CN COM RICH RNW - REGISTERED SHS		0.32	0.00
Warrants			**-**	**0.00**
	Canada		**-**	**0.00**
2	CONSTELLATION SOFTWARE	31.03.40 WAR	-	0.00
Total securities portfolio			**38,515,125.59**	**99.74**

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**819,287,699.94**	**99.42**
Shares		**817,384,602.80**	**99.19**
	Australia	**53,844,626.65**	**6.53**
243,973	ABACUS GROUP --- REGISTERED SHS	187,292.41	0.02
270,070	ABACUS STORAGE KING	222,435.28	0.03
155,049	ARENA REIT-STAPLED SECURITY	400,934.79	0.05
249,289	BUNNINGS WAREHOUSE UNITS	581,093.24	0.07
231,098	CENTURIA INDUSTRIAL REITREGISTERED SHS	459,682.11	0.06
255,467	CENTURIA OFFICE --- REGISTERED SHS	201,674.03	0.02
227,406	CHARTER HALL GROUP	2,257,450.70	0.27
308,354	CHARTER HALL LONG WALE REIT	766,692.15	0.09
248,625	CHARTER HALL RETAIL REIT	557,909.09	0.07
134,054	CHARTER HALL SOCIAL - REGISTERED SHS	237,484.94	0.03
622,161	CROMWELL PROP STAPLED SECURITY	174,031.05	0.02
506,711	DEXUS AMERICAN DEPOSITARY RECEIPTS	2,387,486.79	0.29
104,758	DEXUS INDUST --- STAPLED SECS	188,841.15	0.02
892,171	GOODMAN GROUP - STAPLED SECURITY	20,513,694.04	2.49
925,953	GPT GROUP STAPLED SECURITY	2,866,353.34	0.35
100,801	GROWTHPOINT PROPERTIES STAPLED SECURITY	167,296.76	0.02
216,255	HEALTHCO HEALTHCARE AND WELLNESS REIT	156,604.25	0.02
812,534	HOMECO DAILY NEEDS REIT	628,814.19	0.08
92,860	HOTEL PROPERTY INVESTMENTS	214,148.00	0.03
183,546	INGENIA COMMUNITIES GROUP	573,884.31	0.07
48,767	LIFESTYLE COMMUNITIES LTD	255,543.63	0.03
1,895,533	MIRVAC GROUP STAPLED SECURITIES	2,533,268.66	0.31
622,861	NATIONAL STORAGE - STAPLED SECURITY	987,285.50	0.12
289,485	NEXTDC LTD	3,149,020.98	0.38
536,510	REGION GR --- REGISTERED SHS	763,703.43	0.09
2,503,873	SCENTRE GRP - STAPLED SECURITY	5,680,892.90	0.69
1,131,631	STOCKLAND	3,685,934.07	0.45
1,816,434	VICINITY CENTRES	2,495,303.27	0.30
335,078	VIVA ENERGY REIT	549,871.59	0.07
	Austria	**355,733.84**	**0.04**
13,244	CA-IMMOBILIEN-ANLAGEN AG	355,733.84	0.04
	Belgium	**7,078,781.56**	**0.86**
22,484	AEDIFICA SA	1,414,243.60	0.17
2,425	ASCENCIO ACT	117,976.25	0.01
17,069	COFINIMMO SA	1,126,554.00	0.14
18,642	CP INVEST	267,699.12	0.03
5,259	HOME INVEST BELGIUM	97,922.58	0.01
9,795	MONTEA NV	731,686.50	0.09
6,339	RETAIL ESTATES	415,204.50	0.05
4,011	VGP SA	369,012.00	0.04
81,974	WAREHOUSES DE PAUW SCA - REGISTERED SHS	1,962,457.56	0.24
17,017	XIOR STUDENT HOUSING N V	576,025.45	0.07
	Bermuda	**1,785,253.34**	**0.22**
542,897	HONG KONG LAND HOLDINGS LTD	1,785,253.34	0.22
	Canada	**17,779,559.76**	**2.16**
58,977	ALLIED PROPERTIES REAL ESTATE	790,923.52	0.10
20,122	BOARDWALK REAL ESTATE INVT TRUST UNIT	1,143,193.85	0.14
80,706	CANADIAN APARTMENT PROPERTIES REIT	2,943,474.01	0.36
129,332	CHART RET RES - TRUST UNITS	1,336,423.52	0.16
133,306	CHOICE PROPERTIES REAL ESTATE INVESTMENT	1,337,701.73	0.16
54,758	CROMBIE REIT TRUST UNITS	575,272.24	0.07
134,340	DREAM IND REIT - TRUST UNITS	1,286,598.98	0.16
96,276	FIRST CAPITAL REAL ESTATE INV TRUST	1,197,264.14	0.15
30,492	GR RL EST INV - UNITS CONS 1SH+1TU REIT	1,650,845.27	0.20
60,388	INTERRENT REIT --- TRUST UNITS	508,657.01	0.06
53,342	KILLAM APARTMENT REAL ESTATE INVESTMENT	742,595.64	0.09
110,134	NORTHWEST HEALTHCARE PREIT	414,897.11	0.05
41,477	PRIMARIS REIT TRUST UNITS SERIES -A-	449,775.46	0.05
142,780	RIOCAN REIT (UNITS)	1,929,932.95	0.23
60,007	SMART REIT TRUST UNITS VARIABLE VOTING	1,059,052.40	0.13
120,431	STORAGEVAULT CAN SHARES	412,951.93	0.05
	Cayman Islands	**2,374,191.94**	**0.29**
748,423	WHARF REIC - REG SHS	2,374,191.94	0.29
	Finland	**817,962.64**	**0.10**
25,150	CITYCON - REGISTERED SHS	103,990.99	0.01
69,385	KOJAMO RG	713,971.65	0.09
	France	**12,915,198.23**	**1.57**
5,362	ARGAN	395,179.40	0.05
29,799	CARMILA	532,210.14	0.06
26,183	COVIVIO SA	1,428,282.65	0.17
25,341	GECINA	2,620,259.40	0.32
17,688	ICADE SA	469,439.52	0.06
101,458	KLEPIERRE SA	2,986,923.52	0.36
46,540	MERCIALYS SA	564,064.80	0.07
49,858	UNIBAIL RODAMCO	3,918,838.80	0.48
	Germany	**16,435,124.25**	**1.99**
5,507	DEUTSCHE EUROSHOP AG REG SHS	120,327.95	0.01
21,478	DEUTSCHE WOHNEN SE	533,728.30	0.06
23,173	HAMBORNER REIT AG	153,405.26	0.02
35,919	LEG IMMOBILIEN - NAMEN AKT	3,368,483.82	0.41
74,786	TAG IMMOBILIEN AG	1,242,195.46	0.15
336,602	VONOVIA SE	11,016,983.46	1.34
	Guernsey	**764,898.73**	**0.09**
652,084	SIRIUS REAL ESTATE LIMITED	764,898.73	0.09
	Hong Kong	**17,287,441.40**	**2.10**
1,271,012	CHAMPION REAL ESTATE INVEST.TRUST(UNITS)	280,039.33	0.03
725,830	FORTUNE REIT	370,077.93	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
328,551	HYSAN DEVELOPMENT	509,375.52	0.06
761,841	NEW WORLD DEVELOPMENT CO LTD	848,062.12	0.10
710,000	PROSPERITY REAL ESTATE INV TRUST	113,843.74	0.01
1,735,446	SINO LAND	1,707,639.31	0.21
686,263	SUN HUNG KAI PROPERTIES LTD	6,772,462.44	0.82
635,000	SUNLIGHT REIT - UNITS	145,768.21	0.02
524,650	SWIRE PROPERTIES LTD	967,124.66	0.12
1,230,884	THE LINK REIT UNITS	5,573,048.14	0.68
	Ireland	**251,771.24**	**0.03**
280,057	IRISH RESIDENTIAL PROPERTIES REIT PLC	251,771.24	0.03
	Israel	**2,428,539.59**	**0.29**
111,737	AMOT INVESTMENTS - REGISTERED SHS	433,075.59	0.05
18,442	AZRIELI GROUP	1,152,361.23	0.14
12,407	MELISRON - REGISTERED SHS	843,102.77	0.10
	Italy	**123,749.64**	**0.02**
49,107	IGD SIIQ -REGISTERED SHS	123,749.64	0.02
	Japan	**63,468,728.46**	**7.70**
622	ADVANCE RESIDEN INVESTMENT CORP	1,311,095.35	0.16
337	ADV LOGI INVST	255,431.29	0.03
42,983	AEON MALL CO LTD	563,001.53	0.07
904	AEON REIT INVESTMENT CORP	743,518.85	0.09
334	COMFORIA RESIDENTIAL REIT	677,876.07	0.08
304	CRE LOGISTICS --- REGISTERED SHS	284,119.62	0.03
1,064	DAIWA HOUSE REIT INV SHS	1,569,608.58	0.19
260	DAIWA OFFICE INVESTMENT SHS	492,671.63	0.06
966	DAIWA SECURITIES LIVING INVESTMENT CORP	587,564.00	0.07
261	FRONTIER REAL ESTATE INVESTMENT CORP	695,662.99	0.08
382	FUKUOKA REIT CORP	350,797.24	0.04
495	GLOBAL ONE REAL ESTATE INVESTMENT CORP	307,902.54	0.04
2,205	GLP J-REIT	1,832,898.19	0.22
311	HANKYU REIT	241,179.20	0.03
142	HEALTHCARE & MEDICAL INVESTMENT CORP	104,872.34	0.01
13,200	HEIWA REAL ESTATE CO LTD	337,359.48	0.04
549	HEIWA REAL ESTATE REIT INC	445,349.47	0.05
129	HOSHINO RESORTS REIT INC	396,357.93	0.05
193,651	HULIC CO LTD	1,764,380.68	0.21
603	HULIC REIT	525,038.24	0.06
530	ICHIGO REIT - REGISTERED SHS	276,553.84	0.03
1,147	INDUSTRIAL AND INFRASTRUCTURE FD	859,317.04	0.10
3,706	INVICIBLE INVESTMENT CORP	1,441,636.73	0.17
561	JAPAN EXCELLENT INC	428,376.26	0.05
421	JAPAN LOGISTICS FD	722,852.95	0.09
3,244	JAPAN METRO FUND INVESTMENT CORP	1,962,984.17	0.24
426	JAPAN PRIME REALTY INVESTMENT CORP	929,974.86	0.11
2,456	JP HOTEL REIT INVESTMENT CORP	1,100,001.38	0.13
624	JP REAL ESTATE INVESTMENT	2,231,924.62	0.27
1,879	KDX REALTY INVESTMENT CORPORATION	1,779,661.46	0.22
881	LASALLE LOGIPORT REIT	790,825.97	0.10
916	MIRAI CORP	250,460.10	0.03
510,975	MITSUBISHI ESTATE	7,229,005.78	0.88
222	MITSUBISHI ESTATE LOGISTICS REIT	513,142.71	0.06
1,275,505	MITSUI FUDOSAN CO LTD	10,690,477.50	1.30
274	MITUI LOGI REIT	728,596.50	0.09
740	MORI HILLS REIT INVESTMENT CORP	590,090.94	0.07
1,286	MORI TRUST REIT,INC	525,227.42	0.06
206	NIP ACCOMMODATIONS	823,278.40	0.10
3,575	NIPPON BUILDING FD	2,951,550.93	0.36
227	NIPPON REIT INV	460,712.18	0.06
49,362	NOMURA REAL ESTATE HOLDINGS INC	1,184,578.17	0.14
2,155	NOMURA REAL ESTATE MASTER FUND	1,929,027.10	0.23
714	NTT UD REIT INVESTMENT CORPORATION	513,003.65	0.06
1,234	ORIX JREIT INC	1,187,312.94	0.14
1,148	PROLOGIS REIT	1,770,470.77	0.21
330	R-API	675,959.25	0.08
216	SAMTY RESIDENTIAL IN	135,981.13	0.02
317	SANKEI REAL ESTATE INC.	166,006.22	0.02
2,007	SEKISUI HOUSE REIT	955,476.02	0.12
114	SIA REIT INC	177,170.10	0.02
374	SOSILA LOGISTIC --- REGISTERED SHS	271,293.25	0.03
1,216	STAR ASIA INVESTMENT CORP	405,232.28	0.05
135	STARTS PROCEED INVESTMENT CORP	163,042.05	0.02
366	TAKARA LEBEN REAL ESTATE INV	202,212.73	0.02
90,532	TOKYO TATEMONO CO	1,302,349.03	0.16
468	TOKYU REIT INC	454,691.12	0.06
1,389	UNITED URBAN INVESTMENT CORP	1,201,585.69	0.15
	Luxembourg	**7,954,371.56**	**0.97**
318,073	AROUNDTOWN SA	897,920.09	0.11
31,220	GRAND CITY PROPERTIES	394,620.80	0.05
14,167	SHURGARD SELF STORAGE LTD	596,430.70	0.07
201,473	SUMITOMO REALTY --- REGSH	6,065,399.97	0.74
	Netherlands	**1,138,602.23**	**0.14**
18,941	EUROCOMMERCIAL PROPERTIES	471,630.90	0.06
6,508	NSI NV	134,064.80	0.02
9,555	VASTNED	230,753.25	0.03
20,306	WERELDHAVE NV	302,153.28	0.04
	New Zealand	**1,606,273.64**	**0.19**
272,569	ARGOSY PROPERTY LTD	163,159.14	0.02
460,445	GOODMAN PROPERTY TRUST	539,430.18	0.07
649,213	KIWI PROPERTY GROUP LTD	342,353.36	0.04
589,654	PRECINCT PROPERTIES NZ LTD	423,558.54	0.05
172,619	STRIDE STAPLED --- STAPLED SECURITY	137,772.42	0.02
	Norway	**317,585.03**	**0.04**
27,210	ENTRA (UNITARY 144A REGS)	317,585.03	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Singapore	**24,338,664.47**	**2.95**
347,300	AIMS-AMP CAP UNITS REAL EST INV TRUST	320,416.56	0.04
1,725,199	CAPITALAND ASCE UNITS	3,448,589.30	0.42
1,202,900	CAPITALAND ASCOTT TRUST UNITS	819,729.16	0.10
2,515,271	CAPITALAND INTEGRATED COMMERCIAL TRUST	3,726,978.52	0.45
1,108,225	CAPITALAND INV --- REGISTERED SHS	2,416,677.97	0.29
503,532	CDL HOSPITALITY TRUST STAPLED ECURITY	358,974.41	0.04
233,643	CITY DEVELOPMENT	881,825.76	0.11
141,203	CROMWELL EUROPEAN REAL ESTATE INVESTMENT	225,924.80	0.03
362,783	DIGITAL CORE REIT MA	199,911.79	0.02
434,400	FAR EAST HOSPITALITY - STAPLED SECURITY	194,314.87	0.02
535,567	FRASERS CENTER.TR.UNITS REAL ESTATE INVE	860,949.92	0.10
1,427,700	FRASERS LOGISTICS AND COMMERCIAL TRUST	1,147,548.49	0.14
630,200	KEPPEL DC REIT REGS	955,816.18	0.12
1,175,460	K-REIT ASIA UNITS REAL ESTATE INV.TRUST	784,598.50	0.10
903,538	LENDLEASE GLB - REGISTERED SHS REG S	382,065.69	0.05
965,510	MAPLETREE INDUSTRIAL	1,639,831.77	0.20
1,542,458	MAPLETREE LOG TRUST REAL ESTATE INV TRU	1,573,991.74	0.19
1,151,957	MAPLETREE PAN ASIA COMMERCIAL TRUST	1,191,610.25	0.14
1,265,600	OUE REAL ESTATE INVESTMENT TRUST	283,062.73	0.03
594,400	PARAGON REIT	382,210.73	0.05
210,200	PARKWAY LIFE UNITS	617,047.00	0.07
1,043,166	SUNTEC REAL ESTATE INVESTMENT TRUST	969,708.74	0.12
246,233	UOL GROUP LTD	956,879.59	0.12
	South Korea	**1,016,711.15**	**0.12**
66,154	ESR KENDALL SQUARE REIT CO L	226,185.55	0.03
62,529	JR REIT XXVII	151,667.65	0.02
66,905	LOTTE REIT CO LTD	162,740.31	0.02
35,965	SHINHAN ALPHA REIT CO LTD	150,813.32	0.02
92,188	SK REITS CO LTD	325,304.32	0.04
	Spain	**3,805,259.97**	**0.46**
179,566	INMOBILIARIA COLONIAL SA	1,118,696.18	0.14
35,746	LAR ESPANA	287,755.30	0.03
210,977	MERLIN PROPERTIES SOCIMI S.A.	2,398,808.49	0.29
	Sweden	**16,526,521.98**	**2.01**
205,776	CASTELLUM AB	2,707,483.22	0.33
17,086	CATENA	875,972.78	0.11
27,452	CIBUS NORDIC REAL ESTATE AB	427,322.30	0.05
233,624	COREM PROPERTY GROUP AB	214,150.17	0.03
40,245	DIOS FASTIGHETER	311,451.41	0.04
114,311	FABEGE --REGISTERED SHS	1,016,501.95	0.12
302,993	FASTIGHETS-B SHS SHARES	2,389,554.97	0.29
27,326	FASTPARTNER REGISTERED SHS -A-	199,999.36	0.02
48,581	HUFVUDSTADEN AB -A-	595,614.31	0.07
22,130	LJUNGBERGGRUPPEN -B-	481,214.54	0.06
89,613	LOGISTEA AB	146,542.96	0.02
13,467	NP3 FASTIGHETER AB	316,646.52	0.04
76,229	NYFOSA --- REGISTERED SHS	811,276.55	0.10
43,237	PANDOX -B-	775,842.92	0.09
25,811	PLATZER FAST -B-	251,881.41	0.03
102,892	SAGAX -B-	2,630,280.77	0.32
491,712	SAMHALLSBYGGNAD	318,376.23	0.04
146,391	WALLENSTAM BYGGNADS AB	762,817.07	0.09
124,867	WIHLBORGS FASTIGHETER AB.	1,293,592.54	0.16
	Switzerland	**8,881,136.44**	**1.08**
6,887	ALLREAL HOLDING LTD REG.SHS	1,161,671.46	0.14
2,311	INTERSHOP HOLDING	293,094.06	0.04
3,227	MOBIMO HOLDING NAMEN AKT	934,045.89	0.11
40	PEACH PROPERTY GROUP SA ACT NOM	412.98	0.00
21,806	PSP SWISS PROPERTY AG	2,869,789.60	0.35
35,952	SWISS PRIME SITE AG-NAMEN AKT	3,622,122.45	0.44
	United Kingdom	**33,638,747.74**	**4.08**
249,275	ABRDN EURO LOG RG-REGISTERED SH	182,750.74	0.02
109,513	AEW UK REIT ORD	129,512.39	0.02
1,509,186	ASSURA PLC	770,872.01	0.09
94,137	BIG YELLOW GROUP PLC	1,434,597.87	0.17
449,310	BRITISH LAND CO PLC REIT	2,351,175.70	0.29
101,933	CLS HOLDINGS PLC	113,932.68	0.01
271,596	CUSTODIAN PROPERTY INCOME REIT PLC	278,760.87	0.03
54,911	DERWENT LONDON PLC	1,585,195.86	0.19
316,578	EMPIRIC STUDENT PROPERTY PLC	370,587.07	0.04
383,673	GRAINGER PLC	1,132,044.01	0.14
177,132	GREAT PORT EST REIT -REGISTERED SHS	757,875.03	0.09
218,238	HAMMERSON PLC	833,949.55	0.10
63,702	HELICAL BAR PLC	172,260.68	0.02
430,869	HOME REIT PLC	-	0.00
210,836	IMPACT HEALTHCARE REIT PLC	233,882.12	0.03
359,287	LAND SEC R.E.I.T	2,811,079.11	0.34
240,641	LIFE SCIENCE REIT PLC	112,793.69	0.01
963,050	LONDONMETRIC PROPERTY PLC	2,370,442.17	0.29
150,533	NEWRIVER REIT PLC	146,362.82	0.02
683,345	PRIMARY HEALTH PROPERTIES PLC REIT	837,704.35	0.10
277,538	PRS REIT	342,231.83	0.04
26,679	REGIONAL REIT LIMITED	43,607.28	0.01
98,819	RESIDENTIAL SECURE INCOME PLC	65,083.60	0.01
106,614	SAFESTORE HOLDINGS PLC	1,149,363.11	0.14
653,763	SEGRO (REIT)	6,867,241.89	0.83
731,668	SHAFTESBURY CAPITAL PLC	1,294,411.75	0.16
637,698	SUPERMARKET INCOME REIT PLC	574,813.41	0.07
355,815	TARGET HEALTHCARE REIT - REG SHS	384,872.90	0.05
254,636	TRIPLE POINT SH - REGISTERED SHS	198,310.35	0.02
1,213,040	TRITAX BIG BOX REIT PLC	2,319,508.01	0.28
430,759	TRITAX EUROBOX PLC	365,501.89	0.04
196,001	UNITE GROUP PLC	2,214,301.31	0.27

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
248,301	URBAN LOGISTICS REIT PLC	376,607.01	0.05
234,473	WAREHOUSE REIT - REGISTERED SHS	247,703.59	0.03
72,889	WORKSPACE GROUP PLC R.E.I.T.	569,411.09	0.07
	United States of America	**520,449,167.32**	**63.16**
48,906	ACADIA REALTY TRUST SHS.BENEF.INTEREST	1,028,908.10	0.12
47,940	AGREE REALTY CORP	3,235,805.03	0.39
32,727	ALEXANDER AND BALDWIN	563,019.94	0.07
82,782	ALEXANDRIA REAL ESTATE	8,808,173.92	1.07
24,019	AMERICAN ASSETS TRUST INC	575,052.80	0.07
39,231	AMERICAN HEALTHCARE REIT INC	917,458.09	0.11
162,858	AMERICAN HOMES 4 RENT	5,602,005.84	0.68
134,732	AMRICLD RLTYTST -SHS OF BENEF INTEREST	3,412,816.31	0.41
64,490	APARTMENT INVESTMENT & MANAGEMENT CO	522,368.71	0.06
109,481	APPLE HOSP REIT	1,456,738.36	0.18
29,234	ARMADA HOFFLER PROPERTIES INC	283,682.82	0.03
68,004	AVALONBAY COMMUN	13,725,102.82	1.67
74,766	BRANDYWINE REALTY TRUST SHS OF BENEF.INT	364,434.42	0.04
142,149	BRIXMOR PROPERTY GROUP INC	3,548,471.07	0.43
88,084	BROADSTONE NET LEASE INC	1,495,624.57	0.18
75,757	BXP INC	5,461,590.63	0.66
49,914	CAMDEN PROPERTY SBI	5,524,731.35	0.67
68,197	CARETRUST REIT	1,885,721.45	0.23
53,325	COPT DEFENSE PROPERTIES	1,449,170.96	0.18
74,281	COUSINS PROP - REGISTERED SHS	1,962,101.95	0.24
107,522	CUBESMART	5,186,066.27	0.63
102,903	DIAMONDROCK HOSPITALITY	804,930.95	0.10
154,512	DIGITAL REALTY TRUST INC	22,404,620.72	2.72
74,893	DOUGLAS EMMETT	1,179,042.17	0.14
45,975	EASTERLY GOVERNMENT PROPERTIES INC	559,419.83	0.07
23,220	EASTGROUP PROPERTIES INC	3,886,887.15	0.47
41,922	ELME COMMUN-SBI RG REGISTERED	660,730.24	0.08
67,088	EMPIRE STATE REALTY TRUST INC	666,040.98	0.08
35,876	EPR PROPERTIES SHS OF BENEFIT INTREST	1,576,415.97	0.19
180,867	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	12,066,983.40	1.46
45,448	EQUINIX INC	36,146,237.39	4.39
88,884	EQUITY LIFESTYLE	5,681,631.25	0.69
84,712	ESSENTIAL PROPERTIES REALTY TRUST INC	2,592,101.43	0.31
30,436	ESSEX PROPERTY TRUST	8,056,451.88	0.98
100,298	EXTRA SPACE STORAGE INC	16,193,447.09	1.97
39,314	FEDERAL REALTY INVESTMENT TRUST	4,049,935.56	0.49
63,944	FIRST INDUSTRIAL REALTY TRUST INC	3,207,369.85	0.39
44,588	FOUR CORNERS PROPERTY WI	1,170,981.84	0.14
125,639	GAMING AND LEISURE PROPERTIES	5,791,968.59	0.70
23,604	GETTY REALTY CORP (HOLDING COMPANY)	672,768.46	0.08
91,358	GLOBAL NET LEASE INC	689,247.22	0.08
181,924	HEALTHCARE REALTY TRUST INCORPORATED	2,958,577.66	0.36
332,934	HEALTHPEAK PROPERTIES INC	6,822,454.72	0.83
49,762	HIGHWOOD PROPERTIES INC	1,494,130.75	0.18
335,371	HOST HOTELS & RESORTS - SHS	5,288,768.07	0.64
62,085	HUDSON PACIFIC PROPERTIES INC	265,907.71	0.03
106,478	INDEPENDENCE REALTY TRUST INC	1,955,825.46	0.24
13,679	INNOVATIVE INDUSTRIAL PROPERTIES INC	1,649,740.96	0.20
31,502	INVENTRUST PPTS --- REGISTERED SHS	800,781.09	0.10
6,761	INVESTORS RL ESTATE - REGISTERED SHS	426,905.31	0.05
292,472	INVITATION HOMS REGISTERED	9,240,233.61	1.12
139,536	IRON MOUNTAIN INC REIT	14,856,917.59	1.80
39,032	JBG SMITH PROPERTIES WHEN ISSUED	611,334.04	0.07
52,049	KENNEDY-WILSON HOLDINGS INC	515,336.63	0.06
57,262	KILROY REALTY CORP	1,985,609.43	0.24
313,791	KIMCO REALTY	6,528,584.76	0.79
103,614	KITE REALTY GRP	2,465,828.45	0.30
29,679	LINEAGE INC	2,084,351.08	0.25
19,593	LTC PROPERTIES INC	644,117.35	0.08
136,772	LXP INDUSTRIAL --- REGISTERED SHS	1,231,628.15	0.15
103,802	MACERICH CO	1,696,472.81	0.21
283,370	MEDICAL PROPERTIES	1,485,340.71	0.18
55,868	MID-AMER APARTMENT COMMUNITIES INC	7,954,325.70	0.97
19,719	NATIONAL HEALTH INVESTORS INC	1,485,219.43	0.18
32,340	NATIONAL STORAGE SHS OF BENEFIT INTEREST	1,396,700.86	0.17
33,380	NETSTREIT CORP	494,396.66	0.06
10,656	NEXPOINT RESIDENTIAL TRUST INC	420,205.69	0.05
86,132	NNN REIT INC	3,742,252.30	0.45
117,898	OMEGA HEALTHCARE INVESTORS INC	4,299,492.50	0.52
84,620	PARAMOUNT GROUP INC	373,039.20	0.05
98,986	PARK HOTELS AND RESORTS INC	1,250,573.54	0.15
57,912	PEBBLEBROOK - SHS OF BENEFIT INTEREST	686,506.66	0.08
58,211	PHILLIPS EDISON & COMPANY IN	1,966,880.35	0.24
61,114	PIEDMONT OFFICE REALTY TRUST INC	553,067.87	0.07
442,972	PROLOGIS	50,121,862.07	6.08
75,710	PUBLIC STORAGE INC	24,684,017.47	3.00
416,952	REALTY INCOME CORP	23,693,468.79	2.88
88,666	REGENCY CENTERS	5,738,403.46	0.70
59,373	RETAIL OPPORTUNITY INVESTMENT CORP	836,823.88	0.10
103,558	REXFORD INDUSTRIAL REALTY TRUST UNITS	4,668,252.30	0.57
69,810	RLJ LODGING TRUST (BENEF INTEREST)	574,217.82	0.07
28,036	RYMAN HOSPITALITY PROPERTIES INC	2,693,947.98	0.33
111,705	SABRA HEALTH CARE REIT	1,862,667.48	0.23
23,358	SAFEHOLD --- REGISTERED SHS	548,972.11	0.07
84,606	SERVICE PROPERTIES TRUST	345,686.44	0.04
27,355	SILA RLTY TRUST	619,871.82	0.08
154,838	SIMON PROPERTY GROUP - REGISTERED	23,449,414.24	2.85
22,496	SITE CENTERS CORP	1,219,486.58	0.15
31,384	SL GREEN REALTY CORPORATION	1,957,475.24	0.24
87,612	STAG INDUSTRIAL INC	3,068,637.68	0.37

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity			Market Value	% of NAV
			EUR	
44,032	SUMMIT HOTEL		270,650.53	0.03
59,370	SUN COMMUNITIES		7,189,512.57	0.87
94,997	SUNSTONE HOTEL INVESTORS INC		878,427.53	0.11
51,365	TANGER INC		1,527,073.79	0.19
45,173	TERRENO REALTY		2,704,996.72	0.33
156,327	UDR		6,350,850.03	0.77
30,988	UMH PROPERTIES		546,152.91	0.07
60,087	URBAN EDGE PROP WI		1,151,615.90	0.14
193,008	VENTAS INC		11,090,545.26	1.35
36,452	VERIS RESI --- REGISTERED SH		583,336.52	0.07
499,725	VICI PROPERTIES		14,914,958.78	1.81
83,464	VORNADO REALTY TRUST SHS OF BENEF.INT		2,946,536.09	0.36
103,058	W.P. CAREY		5,752,890.46	0.70
289,011	WELLTOWER OP --- REGISTERED SH		33,154,498.75	4.02
45,802	XENIA HOTELS		606,151.64	0.07
Rights			**6,654.15**	**0.00**
	Belgium		**6,654.15**	**0.00**
8,215	MONTEA NV RTS	31.12.49 RIGHT	6,654.15	0.00
Shares/Units in investment funds			**1,896,442.99**	**0.23**
	Canada		**918,166.70**	**0.11**
121,011	H&R REAL ESTATE		918,166.70	0.11
	Singapore		**978,276.29**	**0.12**
3,194,639	CAMBRIDGE INDUSTRIAL TRUST		647,524.24	0.08
868,300	STARHILL GLB REAL ESTATE INVESTMENT		330,752.05	0.04
Other transferable securities			**2,811.56**	**0.00**
Rights			**2,811.56**	**0.00**
	South Korea		**2,811.56**	**0.00**
12,666	LOTTE REIT	05.11.24 RIGHT	-	0.00
12,823	SHIN ALPH REIT RTS 29-10-24		2,811.56	0.00
Undertakings for Collective Investment			**883,120.70**	**0.11**
Shares/Units in investment funds			**883,120.70**	**0.11**
	France		**678,461.37**	**0.08**
6	AMUNDI EURO LIQUIDITY SHT TERM SRI Z C		678,461.37	0.08
	United Kingdom		**204,659.33**	**0.02**
328,739	SCHRODER REAL ESTATE		204,659.33	0.02
Total securities portfolio			**820,173,632.20**	**99.53**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**6,055,363,247.74**	**98.06**
Shares		**6,055,363,247.74**	**98.06**
	Australia	**1,336,021.89**	**0.02**
3,746,400	MMG LTD	1,336,021.89	0.02
	Bermuda	**21,909,218.33**	**0.35**
3,932,000	ALIBABA HEALTH INFORMATION	2,708,238.76	0.04
2,025,800	CHINA GAS HOLDINGS LTD	1,885,621.51	0.03
664,800	CHINA RESOURCES	2,683,170.15	0.04
4,068,000	CN RUYI RG REGISTERED SHS	1,183,611.13	0.02
49,529	CREDICORP	8,963,263.13	0.15
2,940,000	KUNLUN ENERGY COMPANY LTD - REG SHS	3,035,577.72	0.05
102,000	ORIENT OVERSEAS INTL	1,449,735.93	0.02
	Brazil	**291,432,992.44**	**4.72**
3,487,074	AMBEV SA	8,375,411.52	0.14
414,064	ATACADAO SA	703,309.45	0.01
4,144,243	B3 REG SHS	8,150,268.77	0.13
1,193,499	BANCO BRADESCO	2,868,791.29	0.05
3,932,534	BANCO BRADESCO PREF.	10,615,172.79	0.17
855,454	BANCO BTG PACTUAL SA	5,226,208.23	0.08
1,249,987	BANCO DO BRASIL SA	6,238,672.61	0.10
525,614	BB SEGURIDADE	3,426,356.32	0.06
439,035	BRF FOODS	1,906,634.89	0.03
445,371	CAIXA SEGURIDADE PARTICIPACOES SA	1,189,932.09	0.02
1,360,177	CEMIG SA - REG SHS - NON-CUM PERP PFD	2,847,328.17	0.05
884,258	CENTRAIS ELETRICAS BRASILEIRAS	6,389,413.30	0.10
471,920	COMPANHIA SIDERURGICA NACIONAL	1,117,013.82	0.02
760,812	CONCESSOES RODOVIARIAS	1,690,440.82	0.03
810,255	COPEL PREF.-B-	1,516,118.51	0.02
908,065	COSAN SA -REG SHS	2,181,031.45	0.04
157,212	CPFL ENERGIA SA	979,505.32	0.02
183,532	ELETROBRAS (CENTR.ELET.BRASIL.) PREF.-B-	1,473,091.93	0.02
512,932	EMBRAER	4,518,213.61	0.07
191,134	ENERGISA UNITS 1 SH + 4 PFD	1,572,013.45	0.03
162,191	ENGIE BRASIL ENERGIA SA (BRL)	1,264,275.42	0.02
808,785	EQUATORIAL ENERGIA SA	4,826,737.67	0.08
51,073	EQUATORIAL ENERGIA SA	305,173.04	0.00
1,023,107	GERDAU SA - REG SHS - NON-CUM PERP PFD	3,588,324.17	0.06
3,573,431	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	2,624,717.94	0.04
276,865	HYPERA SA	1,333,532.47	0.02
178,116	INTER & COMPANY INCORPORATION	1,186,252.56	0.02
4,012,165	ITAUSA INVESTIMENTOS ITAU SA-PREF	8,155,745.27	0.13
3,574,520	ITAU UNIBANCO HOLDING-REG S-NON CUM PFD	23,701,862.09	0.38
570,846	JBS	3,315,548.62	0.05
615,031	KLABIN SA - CDA 1 SH + 4 PFD SHS	2,359,243.10	0.04
676,325	LOCALIZA RENT A CAR SA	5,091,861.06	0.08
654,949	NATURA CO HLDG - REG SHS	1,689,744.55	0.03
2,187,480	NU HLDG - REG SHS -A-	29,859,102.00	0.48
742,884	PETROBRAS BR PREFERENTIAL SHARE	3,192,082.51	0.05
3,305,862	PETROBRAS - NCP PFD REG SHS	21,859,744.87	0.35
2,744,950	PETROLEO BRASILEIRO	19,793,955.36	0.32
580,786	PRIO SA - REG SHS	4,621,064.98	0.07
937,912	RAIA DROGASIL SA	4,390,047.05	0.07
584,253	REDE DOR SAO REGISTERED SHS	3,318,318.88	0.05
939,176	RUMO SA	3,449,167.05	0.06
323,959	SABESP	5,377,689.55	0.09
983,649	SENDAS DISTRIB - REGISTERED SHS	1,349,267.33	0.02
570,558	SUZANO SA	5,703,680.14	0.09
310,237	TELEF BRASIL	3,179,952.78	0.05
592,554	TIM - REG SHS	2,037,994.27	0.03
412,313	TOTVS	2,162,332.51	0.04
537,375	ULTRAPAR	2,092,933.23	0.03
2,511,137	VALE DO RIO DOCE	29,285,306.05	0.47
1,238,455	WEG SA	12,369,055.46	0.20
1	XP INC - BDR	17.90	0.00
276,663	XP INC - REGS -A -	4,963,334.22	0.08
	Cayman Islands	**379,575,830.54**	**6.15**
98,459	AIRTAC INTL	2,840,535.50	0.05
454,000	AKESO REGISTERED SHS	4,009,586.87	0.06
59,000	ALCHIP TECHNOLOGIES LIMITED	3,682,079.28	0.06
11,225,000	ALIBABA GROUP	158,963,967.43	2.57
949,600	ANTA SPORTS PRODUCTS	11,546,818.16	0.19
53,653	AUTOHOME -A- SPONS ADR REPR 4 SH-A-	1,750,160.86	0.03
502,700	BEIGENE - REG SHS	9,364,769.12	0.15
171,119	BILIBILI INC	4,269,447.38	0.07
13,229	BLOOMAGE BIOTECHNOLOGY CORPORATION	133,260.52	0.00
2,796,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	1,605,431.15	0.03
2,760,000	CHINA FEIHE LIMITED	2,089,325.32	0.03
371,400	CHINA LITERATURE LIMITED	1,549,196.72	0.03
1,410,000	CHINA STATE CONSTRUCTION INTL HLDG LTD	2,196,464.26	0.04
1	CIFI HOLDINGS GROUP	0.06	0.00
45,100	CN RES MICROELE	303,839.05	0.00
5,391	COUNTRY GARDEN	4,518.25	0.00
603,800	ENN ENERGY HOLDINGS LTD	4,667,945.52	0.08
4,377,000	GEELY AUTOMOBILE	6,863,466.11	0.11
898,000	GENSCRIPT BIO UNITARY 144A/REG S	1,611,605.61	0.03
222,000	GIANT BIOGENE HOLDING LTD	1,456,185.90	0.02
1,225,000	HAIDILAO INTERNATIONAL HOLDING LTD	3,005,928.48	0.05
550,000	HAITIAN INTERNATIONAL	1,770,200.08	0.03
158,345	H WORLD GRPSHS ADR	5,890,434.00	0.10
907,000	INNOVENT BIOLOGICS, INC.	5,499,812.11	0.09
1,823,648	JD.COM INC - CL A	39,231,699.60	0.64

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
815,250	JD HEALTH INTERNATIONAL INC	3,673,487.03	0.06
196,476	KANZHUN LTD SHS A SPONSORED US DEPOSITAR	3,410,823.36	0.06
2,094,000	KINGDEE INTL SOFTWARE GROUP CO	2,426,268.42	0.04
54,499	LEGEND BIOTECH CORP	2,655,736.27	0.04
924,314	LI AUTO INC	12,863,669.80	0.21
1,752,000	LI NING CO	4,443,446.82	0.07
1,394,101	LONGFOR GRP-REGISTERED SHS	2,699,365.76	0.04
282,408	MINISO GROUP HOLDING LIMITED	1,350,689.34	0.02
1,095,450	NEW ORIENTAL EDUCATION AND TECH-REG SHS	8,743,874.34	0.14
134,219	PAGSEGURO DIGITAL LTD	1,155,625.59	0.02
385,200	POP MART INTERNATIONAL GROUP LIMITED	2,640,739.42	0.04
80,693	QIFU TECHNOLOGY, INCADR	2,405,458.33	0.04
629,500	SHENZHOU INTERNATIONAL GROUP	5,717,582.12	0.09
237,000	SILERGY CORP	3,504,840.21	0.06
7,640,000	SINO BIOPHARMA	3,668,781.51	0.06
1,260,000	SMOORE INTERNATIONAL HOLDINGS LIMITED	2,092,569.61	0.03
183,150	STONECO LTD	2,062,269.00	0.03
304,339	TAL EDUCAT GR -A- ADR REPR 1/3 SH -A-	3,603,373.76	0.06
558,341	TENCENT MUSIC ADR REPR 2 SHS A	6,728,009.05	0.11
1,309,000	TOPSPORTS INTERNATIONAL HOLDING	581,404.52	0.01
3,602,000	WANT WANT CHINA	2,476,307.79	0.04
2,606,000	WUXI BIOLOGICS	5,871,270.89	0.10
2,998,940	XINYI SOLAR HOLDINGS LTD	1,629,295.61	0.03
924,212	XPENG INC REGISTERED SHS	6,300,241.92	0.10
938,000	YADEA GROUP HOLDINGS LTD	1,668,900.87	0.03
455,000	ZHEN DING TEH	1,631,853.93	0.03
675,500	ZHONGSHENG GROUP	1,254,036.77	0.02
317,568	ZTO EXPRESS CAYMAN INC	8,009,231.16	0.13
	Chile	**24,887,946.12**	**0.40**
33,416,505	BANCO DE CHILE	4,268,708.36	0.07
48,048,411	BANCO SANTANDER -CHILE	2,501,685.36	0.04
931,638	CENCOSUD SA	1,883,197.48	0.03
63,760	CREDITO	1,987,573.73	0.03
873,925	EMPRESAS CMPC	1,522,239.38	0.02
289,690	EMPRESAS COPEC SA	1,942,236.16	0.03
15,982,418	ENEL AMERICAS	1,633,841.40	0.03
18,429,108	ENERSIS CHILE	1,015,971.57	0.02
621,431	FALABELLA SOCIEDAD ANONIMA.	2,304,672.34	0.04
110,185,924	LAN AIRLINES SA	1,419,814.21	0.02
106,097	SOQUIMICH PREF -B-	4,408,006.13	0.07
	China	**1,148,739,945.76**	**18.60**
285,676	360 SECURITY TECHNOLOGY INC	359,612.70	0.01
88,672	37 INTERACTIVE	226,790.52	0.00
493,000	AAC TECHNOLOGIES HOLDINGS INC	2,024,684.05	0.03
28,549	ACCELINK TECNOILOGIES CO LTD-A-	137,102.31	0.00
12,924	ACM RESEARCH SHANGHAI I-A	194,802.08	0.00
22,199	ADVANCED MICRO-FABRICATION EQUIPMENT INC	520,190.74	0.01
130,082	AECC AERO ENGINE CO LTD -A-	407,978.32	0.01
3,057,067	AGRICULTURAL BANK OF CHINA -A-	2,096,677.08	0.03
20,215,000	AGRICULTURAL BANK OF CHINA -H-	9,525,208.47	0.15
334,982	AIER EYE HOSPITAL GROUP CO LTD	761,512.44	0.01
426,822	AIR CHINA -A-	480,571.89	0.01
489,100	ALUMINIUM CORP SHS -A-	621,975.14	0.01
2,778,000	ALUMINUM CORPORATION OF CHINA -H-	2,210,244.79	0.04
16,958	AMLOGIC (SHANGHAI) CO	170,460.63	0.00
36,289	ANGEL YEAST CO LTD -A-	188,842.74	0.00
899,500	ANHUI CONCH CEMENT CO -H-	2,646,104.74	0.04
143,629	ANHUI CONCH CEMENT CO LTD -A-	536,454.72	0.01
86,900	ANHUI GUJIND DISTILLERY -B-	1,400,695.60	0.02
21,546	ANHUI KOUZI DISTILLERY CO LTD	147,618.44	0.00
83,155	ANHUI USTC IFLY -A-	528,016.84	0.01
27,200	ANHUI YINGJIA DISTILLERY CO LTD	283,400.70	0.00
10,545	ANJOY FOODS GROUP CO LTD-REG SHS-A-	149,677.35	0.00
18,070	ANKER INNOVATIONS TECHNOLO-A	216,520.17	0.00
14,536	ASYMCHEM LAB REGISTERED SHS -A-	173,904.72	0.00
23,440	AUTOBIO DIAGNOSTICS CO LTD	161,298.17	0.00
66,100	AVARY HOLDING - REGISTERED SHS -A-	337,835.87	0.01
1,856,000	AVICHINA INDUSTRY AND TECHNOLOGY CO LTD	907,990.34	0.01
201,944	BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO	232,857.29	0.00
1,683,350	BAIDU INC -A- REG SHS	22,885,373.26	0.37
759,241	BANK OF BEIJING CO LTD -A-	633,545.56	0.01
145,900	BANK OF CHANGSHA CO LTD	174,488.22	0.00
1,261,425	BANK OF CHINA LTD -A-	901,190.89	0.01
58,641,000	BANK OF CHINA LTD -H-	27,706,845.98	0.45
1,409,492	BANK OF COMMUNICATIONS	1,490,320.55	0.02
6,396,000	BANK OF COMMUNICATIONS CO LTD -H-	4,907,658.93	0.08
212,955	BANK OF HANGZHOU REG SHS A	429,034.59	0.01
652,010	BANK OF JIANGSU CO LTD -A- REG SHS	782,562.25	0.01
371,442	BANK OF NANJING CO LTD -A-	581,153.00	0.01
237,134	BANK OF NINGBO -A-	870,787.74	0.01
27,800	BANK OF SUZHOU CO LTD	32,135.03	0.00
799,432	BAOSHAN IRON & STEEL CO-A	792,731.93	0.01
107,200	BEIJING ENLIGHT MEDIA CO LTD	136,323.32	0.00
22,965	BEIJING KINGSOFT OFFICE SOFTWARE INC	874,150.13	0.01
113,548	BEIJING NEW BUILDING MATERIALS -A-	535,076.03	0.01
32,400	BEIJING ORIENTAL YUHONG WATERPROOF -A-	63,840.26	0.00
1,265	BEIJING ROBOROCK TECHNOLOGY CO LTD	50,233.76	0.00
1,763,405	BEIJING-SHANGHAI HIGH SPEED RAILWAY CO	1,521,858.80	0.02
71,007	BEIJING TIANTAN BIOLOGICAL PRODUCTS CORP	255,065.54	0.00
54,832	BEIJING TONGRENTANG -A-	329,525.26	0.01
23,800	BETHEL AUTOMOTIVE SAFETY S-A	166,359.94	0.00
30,368	BJ WANTAI --- REGISTERED SHS -A-	355,243.66	0.01
61,300	BK OF CHENGDU	137,951.49	0.00
510,159	BK SHANGHAI A	575,132.50	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
94,900	BOC INTERNATIONAL CHINA CO LTD	170,852.80	0.00
880,461	BOE TECHNOLOGY -A-	562,345.21	0.01
65,110	BYD COMPANY LTD -A-	2,858,970.95	0.05
765,500	BYD COMPANY LTD -H-	27,969,019.69	0.45
588,500	BYD ELECTRONIC -RC-	2,466,136.54	0.04
1,407	BY-HEALTH CO -A-	2,995.48	0.00
168,480	CAITONG SECURITIES - REG SHS -A-	209,918.25	0.00
13,388	CAMBRICON TECHNOLOGIES CORP	553,145.36	0.01
141,440	CENTENNIAL BRILLIANCE SCIENCE TECHNO -A-	141,669.26	0.00
7,867,000	CGN POWER CO 144A/REGS	3,038,435.79	0.05
565,005	CGN POWER CO LTD	363,287.25	0.01
16,300	CHANGCHUN NEW & HIGH TECHNOLOGY -A-	255,935.85	0.00
1,400	CHANGJIANG SECURITIES CO LTD	1,444.28	0.00
417,504	CHANGSHA ZOOMLION HEAVY IND.SCIENCE -A-	452,184.01	0.01
107,521	CHAOZHOU THREE-CIRCLE (GROUP) CO LTD	569,970.74	0.01
6,716,000	CHINA CITIC BANK CORPORATION LTD -H-	4,288,565.25	0.07
1,410,000	CHINA COAL ENERGY CO LTD -H-	1,760,801.93	0.03
2,182,000	CHINA COMMUNICATION SERCICES CORP -H-	1,182,650.72	0.02
2,152,900	CHINA COSCO HOLDINGS -H-	3,614,274.29	0.06
255,279	CHINA EASTERN AIR -A-	151,008.29	0.00
536,821	CHINA ENERGY ENGINEERING CORP	184,855.29	0.00
2,352,000	CHINA EVERBRIGHT BANK CO LTD	799,394.03	0.01
1,666,460	CHINA EVERBRIGHT BANK CO LTD -A-	857,201.16	0.01
158,305	CHINA FIBERGLASS CO LTD-SHS.A	266,003.47	0.00
221,500	CHINA GALAXY SECURITIES CO LTD	487,077.09	0.01
103,500	CHINA GREATWALL -A-	153,505.19	0.00
1,000	CHINA GREAT WALL SECURITIES CO LTD	1,313.11	0.00
2,125,500	CHINA HONGQIAO GROUP LTD	3,546,384.09	0.06
85,700	CHINA INTERNATIONAL CAPITAL CORP LTD	472,787.49	0.01
1,130,000	CHINA INTL CAP -H- UNIT 144A - REG SHS	2,022,147.83	0.03
93,210	CHINA INTL TRAVEL SERVICE -A-	1,028,170.56	0.02
98,305	CHINA LIFE INS SHS -A-	618,035.81	0.01
5,378,000	CHINA LIFE INSURANCE CO LTD	10,814,874.55	0.18
2,397,000	CHINA LONGYUAN POWER GROUP CORP -H-	2,175,588.78	0.04
730,582	CHINA MERCHANTS BANK CO LTD -A-	3,926,066.54	0.06
2,851,500	CHINA MERCHANTS BANK CO LTD -H-	14,151,986.87	0.23
325,588	CHINA MERCHANTS ENERGY SHIPPING CO LTD	374,032.89	0.01
165,300	CHINA MERCHANTS EXPRESSWAY NETWORK	297,360.95	0.00
266,523	CHINA MERCHANTS SECURITIES -A-	740,314.59	0.01
149,873	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	262,328.12	0.00
1,273,439	CHINA MINSENG BANKING -A-	731,458.27	0.01
5,006,760	CHINA MINSHENG BANKING CORPORATION -H-	2,043,316.75	0.03
2,862,000	CHINA NATIONAL BUILDING MATERIAL CO -H-	1,260,130.12	0.02
451,690	CHINA NATIONAL CHEMICAL ENGINEERING -A-	531,805.77	0.01
50,200	CHINA NATIONAL MEDICINES -A- SHS	247,820.44	0.00
678,095	CHINA NATIONAL NUCLEAR POWER CO -A-	1,080,315.89	0.02
120	CHINA NATIONAL SOFT-A-	718.60	0.00
1,308,000	CHINA OILFIELD SERVICES -H-	1,204,019.29	0.02
245,804	CHINA PACIFIC INSURANCE	1,373,254.58	0.02
1,955,800	CHINA PACIFIC INSURANCE (GROUP) CO LTD	7,050,211.27	0.11
1,138,527	CHINA PETROLEUM AND CHEMICAL -A-	1,132,238.53	0.02
17,916,000	CHINA PETROLEUM AND CHEMICAL -H-	11,163,646.45	0.18
946,160	CHINA RAILWAY GROUP LTD -A-	888,209.28	0.01
3,502,000	CHINA RAILWAY GROUP LTD -H-	1,839,483.78	0.03
307,941	CHINA RAILWAY SIGNAL	276,760.12	0.00
491,800	CHINA RESOURCES MIXC-REG SHS 144A/REGS	2,212,867.26	0.04
155,506	CHINA SECURITIES - REGISTERED SHS -A-	596,813.33	0.01
2,478,000	CHINA SHENHUA ENERGY CO LTD-SHS.-H-	11,181,729.52	0.18
236,876	CHINA SHENHUA ENERGY COMPANY LTD -A-	1,475,682.42	0.02
959,300	CHINA SHIPPING CONTAINER LINES -A-	361,862.62	0.01
138,924	CHINA SHIPPING DEVELOPMENT -A-	314,624.04	0.01
950,000	CHINA SHIPPING DEVELOPMENT CO -H-	1,158,225.82	0.02
223,700	CHINA SINOMA INTL ENG.	367,577.72	0.01
171,394	CHINA SOUTHERN AIR -A-	160,161.72	0.00
1,027,850	CHINA THREE GORGES RENEWABLES (GROUP) CO	712,289.98	0.01
33,536,000	CHINA TOWER CORP LTD -H- UNIT 144A/REGS	4,447,010.39	0.07
1,142,076	CHINA UNITED TELECOM -A-	873,040.00	0.01
328,177	CHINA VANKE -A-	455,784.72	0.01
1,628,800	CHINA VANKE -H-	1,562,225.39	0.03
878,649	CHINA YANGTZE POWER -A-	3,772,639.00	0.06
584,857	CHINA ZHESHANG BANK CO LTD	245,687.11	0.00
21,439	CHONGQING BREWERY CO LTD -A-	214,829.40	0.00
297,251	CHONGQING CHANGAN AUTOMOBILE -A-	631,992.04	0.01
54,130	CHONGQING SOKON INDUSTRY GROUP CO LTD -A	699,339.22	0.01
86,184	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO	411,053.48	0.01
317,574	CHONGQUING IRON STEEL CO LTD	246,847.76	0.00
4,331,000	CITIC LTD - REG SHS	5,118,592.12	0.08
439,741	CITIC SECURITIES -A-	1,709,036.03	0.03
1,194,500	CITIC SECURITIES CO -H-	3,160,222.34	0.05
2,703,000	CMOC GROUP LIMITED -H- REG SHS	2,655,157.22	0.04
634,375	CMOC GROUP LTD-A	788,588.91	0.01
2,601,500	CN GALAXY SECURITIES CO LTD -H-	2,431,532.67	0.04
23,030	CNGR ADVANCED MATERIAL COLTD	132,151.77	0.00
47,750	CNPC CAPITALREGISTERED SHS -A-	50,283.58	0.00
40,000	CN RARE EARTH	161,802.50	0.00
1,442,922	CN STATE CEC -A-	1,274,138.63	0.02
160,704	CN STATE SHIP-A-	959,127.88	0.02
407,636	CN XD ELECTRIC CO -A-	507,313.06	0.01
163,304	CONTEMPORARY AMPEREX TECHNO. CO LTD A	5,877,506.30	0.10
460,283	COSCO SHIPPING - REGISTERED -A-	1,033,204.94	0.02
835,907	CRRC CORP -A-	975,810.24	0.02
3,617,000	CRRC CORP -H- SHS -HCOMPANY	2,365,548.62	0.04
62,520	CSPC INNOVATION PHARMACEUT-A	276,034.14	0.00
12,100	CZ XINGYU AUTOM -A-	255,307.16	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,269	DALIAN PORT (PDA) COMPANY LTD	31,991.97	0.00
551,984	DAQIN RAILWAY CO LTD -A-	541,048.20	0.01
1,500	DATANG INTL POWER GENERATION CO-A	636.55	0.00
122,300	DAYE SPECIAL STEEL CO LTD	238,356.05	0.00
197,477	DONFANG ELECTRICAL MACHINERY -A-	445,819.40	0.01
23,125	DONG-E E JIAO -A-	203,869.50	0.00
103,800	DONGXING SEC -A-	162,404.04	0.00
569,422	EAST MONEY INFO -A-	1,651,640.92	0.03
9,576	EASTROC BEVERAGE GROUP CO -A	370,771.83	0.01
22,600	ECOVACS ROBOTICS CO LTD	165,366.89	0.00
16,100	EMPYREAN TECHNOLOGY CO LTD-A	213,964.08	0.00
94,400	ENN NATURAL GAS CO LTD -A- REG SHS	277,589.30	0.00
26,100	EOPTOLINK TECH - SHS -A-	484,695.49	0.01
108,461	EVE ENERGY CO LTD	755,963.37	0.01
140,289	EVERBRIGHT SECURITIES -A-	385,868.84	0.01
13,098	EVERDISPLAY OPTRONICS SHAN-A	4,716.19	0.00
287,217	FAW CAR -A-	380,430.41	0.01
56,897	FLAT GLASS GROUP CO LTD-A	164,382.61	0.00
560,990	FOCUS MEDIA --- SHS -A-	566,708.71	0.01
2,118,884	FOSUN INTERNATIONAL	1,358,489.18	0.02
295,613	FOUNDER SECURITIES -A-	394,507.95	0.01
475,586	FOXCONN IND INT --- REGISTERED SHS -A-	1,711,758.86	0.03
43,281	FUYAO GLASS INDUSTRY GROUP -A- REG SHS	359,919.70	0.01
433,600	FUYAO GLASS INDUSTRY GROUP -H- 144A/REGS	2,916,723.27	0.05
62,215	GALAXYCORE INC	130,943.28	0.00
64,512	GANFENG LITHIUM GROUP CO., LTD.	317,736.53	0.01
794,774	GD POWER DEVELOPMENT - SHS -A-	621,178.38	0.01
238,649	GD WEN S FOOD -A-	686,759.13	0.01
212,561	GF SECURITIES CO LTD -A-	507,207.20	0.01
27,020	GIGADEVICE SHS A	341,173.71	0.01
42,126	GINLONG TECHNOLOGIES CO LT-A	500,793.75	0.01
199,126	GOERTEK INC. -A-	645,007.62	0.01
313,343	GOLDWIND SCIENCE & TECHNOLOGY CO., LTD.	448,614.26	0.01
41,652	GONEO GROUP CO., LTD.	495,515.93	0.01
141,121	GOTION HIGH-TECH CO LTD	465,788.73	0.01
152,133	GREAT WALL MOTOR -A-	658,862.39	0.01
1,698,500	GREAT WALL MOTOR CO-H-	3,170,685.83	0.05
75,700	GRG BANKING EQUIPMENT -A-	126,551.44	0.00
32,718	GUANGDONG HAI GROUP CO LTD -A-	224,488.58	0.00
32,043	GUANGZHOU AUTO -A-	40,427.72	0.00
2,036,800	GUANGZHOU AUTOMOBILE GROUP CO	799,775.11	0.01
69,138	GUANGZHOU TINCI MATERIALS TECHNOLOGY CO	182,954.52	0.00
14,673	GUJING DISTILLERY -A-	425,640.65	0.01
600	GUOLIAN SEC --- REGISTERED SHS -A-	1,078.49	0.00
230,120	GUOSEN SECURITIES -A-	388,977.49	0.01
266,109	GUOTAI JUNAN SECURITIES CO LTD	558,936.22	0.01
148,660	GUOYUAN SECURITIES -A-	188,409.63	0.00
43,900	GZ BYS PHARMACE -A-	192,318.93	0.00
62,300	GZ HAIGE COMMUNICATIONS GRP INC -A-	94,536.15	0.00
65,764	HAFEI AVIATION -A-	392,028.71	0.01
226,539	HAIER SMART-A RG REGISTERED SHS -A-	1,040,661.07	0.02
1,785,200	HAIER SMART HOME CO LTD - REG SHS -H-	7,170,693.02	0.12
555,766	HAINAN AIRLINES -A-	102,439.40	0.00
166,400	HAITIAN FLAVOUR -A-	1,145,289.61	0.02
346,696	HAITONG SEC SHS -A-	434,443.97	0.01
1,479,600	HAITONG SECURITIES CO LTD -H-	690,894.18	0.01
93,718	HANGZHOU FIRST PV MAT CO LTD -A-	236,482.53	0.00
63,800	HANGZHOU HUADONG MEDICINE CO LTD -A-	318,970.10	0.01
57,600	HANGZHOU SILAN MICRO. -A-	186,166.03	0.00
13,453	HANGZHOU TIGERMED CONSULTING CO LTD	132,614.39	0.00
924,000	HANSOH PHARMACEUTICAL GRP CO LTD	2,492,158.48	0.04
55,600	HEBEI YANGYUAN A	183,833.01	0.00
63,836	HEILONGJIANG AGRICULTURE CO LTD -A-	135,540.73	0.00
92,800	HENAN SHENHUO COAL IND -A-	266,254.55	0.00
124,415	HENAN SHUANGHUI INVEST AND DEV CO -A-	481,578.51	0.01
494,000	HENGAN INTERNATIONAL GROUP CO - REG SHS	1,704,438.76	0.03
264,320	HENGLI PETROCHEMICAL CO LTD	591,435.16	0.01
306,000	HISENSE HOME APPLIANCES GROUP CO LTD -H-	1,142,454.95	0.02
19,305	HITHINK ROYALFLUSH INFORMATION NETWORK C	533,223.75	0.01
192,200	HLA GROUP CORP	208,165.11	0.00
62,491	HNA INFRASTRUCTURE INVEST-A	34,198.07	0.00
179,400	HN VALIN STEEL TUBE -A-	120,477.42	0.00
28,302	HOSHINE SILICON A	242,756.48	0.00
336,124	HUADIAN POWER INTL	287,681.34	0.00
44,200	HUAGUANG TECH CO LTD	220,537.20	0.00
102,300	HUAIBEI MINING HOLDINGS CO	263,253.83	0.00
65,295	HUALAN BIOLOGICAL ENGINEERING INC	167,094.00	0.00
191,200	HUANENG LANCANG RIVER HYDROPOWER INC	315,540.58	0.01
329,105	HUANENG POWER INTERNATIONAL -A-	362,555.26	0.01
2,946,000	HUANENG POWER INTL INC -H-	1,809,134.19	0.03
956,600	HUATAI SECURITIES CO LTD	1,541,893.45	0.02
264,139	HUATAI SECURITIES CO LTD -A-	664,248.45	0.01
476,252	HUA XIA BANK CO LTD -A-	505,604.56	0.01
21,000	HUAYU AUTOS SYSTEMS	53,800.33	0.00
37,300	HUBEI JUMPCAN PHARMA CO LTD-A-	166,922.91	0.00
19,600	HUIZHOU DESAY SV AUTOMOTIVE CO	335,476.41	0.01
329	HUNDSUN TECH-A-	1,075.10	0.00
89,620	HUOLINHE OPENCUT COAL INDUST CORP -A-	253,673.31	0.00
10,537	HWATSING TECHNOLOGY CO LTD-A	243,707.39	0.00
69,555	HYGON INFORMATION TECHNOLO-A	1,026,431.42	0.02
47,500	IEIT SYSTEMS CO., LTD.	281,661.22	0.00
1,706,800	IM BAOTOU STEEL UNION CO LTD	421,904.44	0.01
3,076	IMEIK TECHNOLOGY DEVELOPMENT CO LTD	103,549.25	0.00
341,200	IM JUNZHENG ENE -A-	223,772.68	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
144,533	IM RARE-EARTH HI-TECH -A-	426,041.20	0.01
51,255,000	INDUS.AND COMMERCIAL BANK OF CHINA -H-	30,617,792.61	0.50
2,259,069	INDUSTRIAL AND COMMERCIAL BANK CHINA -A-	1,994,818.21	0.03
746,001	INDUSTRIAL BANK	2,054,028.56	0.03
310,117	INDUSTRIAL SECURIT -A-	302,200.59	0.00
11,700	INGENIC SEMICON --- SHS -A-	108,529.98	0.00
228,613	INNER MONGOLIA YILI INDUSTRAL GROUP -A-	949,579.45	0.02
151,200	INNER MONGOLIA YUAN XING ENERGY CO LTD	145,611.96	0.00
339,492	IQIYI --- SHS	970,947.12	0.02
199	ISOFTSTONE INFORM	1,464.92	0.00
118,923	JA SOLAR TECHNOLOGY CO LTD	230,245.16	0.00
1,519,900	JD LOGISTICS INC	2,739,445.78	0.04
95,400	JIANGHUAI AUTO -A-	341,870.21	0.01
64,229	JIANGSU CHANGJIANG ELEC.TECHNOLGY CO -A-	324,235.19	0.01
910,000	JIANGSU EXPRESSWAY CO LTD -H-	922,010.32	0.01
74,407	JIANGSU HENGLI HYDRAULIC CO LTD	669,791.60	0.01
229,069	JIANGSU HENGRUI PHARMACEUTICALS CO	1,711,801.34	0.03
96,400	JIANGSU HENGTONG -A-	232,919.58	0.00
54,096	JIANGSU YANGHE BREWERY -A-	766,687.53	0.01
22,700	JIANGSU YOKE TECHNOLOGY	199,084.80	0.00
17,000	JIANGSU YUYUE MEDICAL EQUIPMENT SUPPLY	92,983.57	0.00
43,400	JIANGXI COPPER CO LTD -A-	151,371.06	0.00
814,000	JIANGXI COPPER -H-	1,657,870.27	0.03
141,800	JINDUICHENG MOLYBDENUM CO LTD	241,106.29	0.00
164,273	JINKO SOLAR CO	206,789.01	0.00
44,629	JOIN IN HOLDING CO LTD -A-	208,712.53	0.00
181,074	JOINTOWN PHARMACEUTICAL GROUP CO LTD	148,509.19	0.00
3,000	JS PHOENIX PUB -A-	5,148.13	0.00
237,058	JS ZHONG TIAN TECH -A-	524,676.23	0.01
47,900	JUNEYAO AIRLINES CO LTD	93,217.61	0.00
33,313	KANGMEI PHARMACEUTICAL CO LTD	9,805.42	0.00
471,093	KE HOLDINGS INC	9,379,461.63	0.15
30,756	KING S LUCK BREW -A-	226,495.52	0.00
707,600	KINGSOFT	2,691,937.47	0.04
1,731,800	KUAISHOU TECHNOLOGY	12,229,086.75	0.20
57,242	KUANG-CHI TECHNOLOGIES CO	204,311.39	0.00
52,600	KUNLUN TECH CO., LTD	282,215.61	0.00
44,510	KWEICHOW MOUTAI CO LTD -A- REG SHS	11,116,917.34	0.18
96,368	LB GROUP CO., LTD	285,992.53	0.00
5,922,000	LENOVO GROUP LTD -RC-	8,081,536.28	0.13
175,300	LENS TECHNOLOGY CO LTD	512,224.78	0.01
76,400	LEPU MEDICAL TECHNOLOGY -A-	143,768.75	0.00
55,664	LIAOYUAN JOYSON -A-	137,198.34	0.00
218,300	LINGYI ITECH	234,249.69	0.00
22,470	LIVZON PHARMACEUTICAL -A-	130,511.56	0.00
52,859	LUZHOU OLD CELLAR -A-	1,130,644.56	0.02
74,793	MANGO EXCELLENT MEDIA - REG SHS -A-	281,275.69	0.00
19,169	MAXSCEND MICROELECTRONICS COMPANY LIMITE	254,421.48	0.00
117,680	MEIHUA HOLDINGS GROUP CO LTD	183,279.76	0.00
3,678,400	MEITUAN - SHS 114A/REG S	81,452,995.30	1.32
1,111,284	METALLURGICAL CORP CHN -A-	530,343.05	0.01
126,600	MIDEA GROUP CO -A-	1,375,863.60	0.02
40,866	MONTAGE TECHNOLOGY CO	390,520.42	0.01
196,260	MUYUAN FOODSTUF -A-	1,298,649.43	0.02
133,700	NANJING SECURITIES CO LTD	184,923.51	0.00
28,700	NANTONG FUJITSU SHS -A-	93,867.02	0.00
345,778	NARI TECHNOLOGY -A-	1,367,073.52	0.02
98,651	NATIONAL SILICON INDUSTRY -A	267,536.51	0.00
19,029	NAURA TECHNOLOG REGISTERED SHS -A-	995,081.55	0.02
1,419,800	NETEASE INC - REG SHS	27,509,540.12	0.45
27,688	NEW CHINA LIFE INSURANCE CO LTD -A-	183,646.26	0.00
648,800	NEW CHINA LIFE INSURANCE CO LTD -H-	2,025,546.62	0.03
177,300	NEW HOPE LIUHE CO LTD	263,721.06	0.00
46,800	NINESTAR CORP REGISTERED SHS -A-	202,816.66	0.00
22,613	NINGBO DEYE TECHNOLOGY CO -A	328,533.06	0.01
57,995	NINGBO ORIENT WIRES CABLES CO LTD	457,171.23	0.01
49,901	NINGBO SANXING MEDICAL ELECTRIC CO LTD	248,768.61	0.00
57,382	NINGBO TUOPU GROUP CO LTD -A-	379,285.87	0.01
1,001,746	NIO INC-CLASS A SHARES	7,267,268.33	0.12
1,493,400	NONGFU SPRING CO LTD-H-REG SHS 144A/REGS	6,575,395.98	0.11
263,340	NX BAOFENG ENER/REGSH	652,832.35	0.01
178,900	OFFSHORE OIL ENGINEERING CO LTD -A-	148,771.14	0.00
31,200	OFILM GROUP CO., LTD.	44,357.09	0.00
21,640	OPPEIN HOME GROUP INC	193,251.39	0.00
268,228	ORIENT SECUR CO LTD-A	425,797.91	0.01
184,478	PANGANG GROUP -A-	77,759.23	0.00
15,516,000	PETROCHINA CO LTD -H-	12,664,518.64	0.21
775,279	PETROCHINA CO LTD SHS.A	999,194.22	0.02
53,333	PHARMARON BJ - REGISTERED SHS -A-	231,281.06	0.00
200,700	PICC HOLDING CO-A	213,356.39	0.00
5,111,120	PICC PROPERTY AND CASUALTY COMPANY -H-	7,580,331.79	0.12
21,665	PIENTZEHUANG -A-	800,180.19	0.01
514,866	PINDUODUO	69,409,085.46	1.12
696,863	PING AN BANK CO LTD -A-	1,215,761.61	0.02
386,485	PING AN INS (GRP) CO -A-	3,152,666.56	0.05
4,948,000	PING AN INSURANCE COMPANY OF CHINA -H-	31,946,279.48	0.52
224,556	POLY DEVELOP AND HOLDINGS GRP CO-SHS- A	353,904.05	0.01
1,044,203	POSTAL SAVINGS BANK OF CHINA	784,794.65	0.01
5,974,000	PSBC H UNITARY 144A/REGS	3,576,332.01	0.06
200	QINGDAO HISENSE ELECTRIC CO LTD -A-	639.55	0.00
195,094	QINGHAI SALT LAKE POTASH CO LTD	517,377.14	0.01
63,700	RANGE INTELLIGENT COMPUTI-A	291,711.01	0.00
27,800	ROCKCHIP ELECTRONICS CO L-A	258,112.99	0.00
363,606	RONGSHENG PETRO CHMICAL CO -A-	537,720.69	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
279,701	SAIC MOTOR CO LTD	584,687.35	0.01
11,040	SAILAN JINYU GROUP CO LTD -A-	25,302.23	0.00
179,155	SANAN OPTOELECTRONICS CO LTD	318,957.14	0.01
46,131	SANJIU MEDICAL & PHARMACEUTICAL CO LTD	313,816.96	0.01
285,052	SANY HEAVY INDUSTRY CO LTD -A-	768,973.61	0.01
120,972	SATELLITE CHEMICAL CO., LTD.	322,711.57	0.01
230,732	SDIC CAPITAL - REGISTERED SHS -A-	269,019.24	0.00
267,678	SDIC POWER HLDG -A-	648,287.63	0.01
38,549	SD LINGLONG - REGISTERED SHS -A-	110,932.28	0.00
473,300	SD NANSHAN ALUM -A-	296,207.44	0.00
9,948	SELIGMAN NEW TECHNOLOGIES VENTURE FU	204,683.87	0.00
175,786	SF HOLDING CO LTD	1,129,767.53	0.02
20,280	SG MICRO CORP-A	275,281.43	0.00
348,146	SHAANXI COAL INDUSTRY -A-	1,371,958.66	0.02
100,357	SHANDING SUN PAPER INDUSTRY-A-	216,239.17	0.00
129,794	SHANDONG GOLD MINING	543,199.48	0.01
645,000	SHANDONG GOLD - REG SHS -H-	1,453,173.34	0.02
20,028	SHANDONG HIMIL-A	132,439.12	0.00
76,248	SHANDONG HUALU HENGSHENG CHEMICAL	285,331.23	0.00
1,768,000	SHANDONG WEIGAO GRP -H-	1,279,199.37	0.02
560,233	SHANGHAI BAOSIGHT -B-	960,799.60	0.02
59,474	SHANGHAI BAOSIGHT SOFTWARE CO LTD	280,346.29	0.00
801,951	SHANGHAI ELEC GRP -A-	517,930.66	0.01
500	SHANGHAI ELECTRIC POWER CO LTD	690.85	0.00
76,150	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	301,067.88	0.00
6,686	SHANGHAI FRIENDESS ELECTRONICS TECHNOLOG	201,296.80	0.00
12,800	SHANGHAI INTL AIRPORT	70,267.21	0.00
252,200	SHANGHAI INTL PORT -A-	234,230.69	0.00
28,900	SHANGHAI M G STATIONARY INC A	146,220.79	0.00
88,700	SHANGHAI PHARMACEUTICAL LTD -A-	268,052.18	0.00
651,700	SHANGHAI PHARMACEUTICAL LTD -H-	1,063,865.27	0.02
1,054,031	SHANGHAI PUDONG DEVELOPMENT BANK -A-	1,525,626.36	0.02
66,584	SHANGHAI PUTAILAI NEW ENERGY TECH	142,231.71	0.00
167,300	SHANGHAI RAAS BOLLD -A-	188,846.26	0.00
346,330	SHANGHAI RURAL COMMERCIAL BANK-A-REG SHS	367,675.15	0.01
29,595	SHANGHAI UNITED IMAGING HE-A	541,269.64	0.01
153,390	SHANXI COAL -A-	305,962.23	0.00
148,800	SHANXI GUOYANG NEW ENERGY CO LTD -A-	180,082.58	0.00
119,598	SHANXI LU'AN ENVIRONMENTAL-A-	301,615.73	0.00
43,809	SHANXI XINGHUACUN FEN WINE FACTORY -A-	1,370,170.51	0.02
195,300	SHANXI XISHAN COAL AND ELECTRIC -A-	266,775.22	0.00
215,800	SHENERGY CO -A-	263,326.56	0.00
81,200	SHENGLI TECHNOLOGY -A-	241,790.42	0.00
17,780	SHENNAN CIR REGISTERED SHS -A-	281,917.93	0.00
809,262	SHENWAN HONGY -A-	661,409.66	0.01
26,919	SHENZHEN CAPCHEM TECHNOLOGY CO LTD	156,352.50	0.00
803	SHENZHEN ENERGY INVESTMENT CO LTD -A-	802.01	0.00
20,400	SHENZHEN GOODIX A	203,922.58	0.00
234,200	SHENZHEN GREEN ECO MANU A173	238,595.24	0.00
256,663	SHENZHEN LUXSHARE PRECISION INDUSTRY -A-	1,593,816.59	0.03
32,411	SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGIN	379,559.39	0.01
24,038	SHENZHEN TRANSSION HOLDING CO LTD	370,702.80	0.01
38,600	SHENZHEN YUTO PACKAGING TECHNOLOGY CO LT	141,854.67	0.00
6,880	SH LINGANG - SHS -A-	11,236.21	0.00
181,610	SHOOCHOW SECURITIES -A-	218,492.84	0.00
400	SH ZHANGJIANG HI -A-	1,364.26	0.00
44,800	SHZ SALUBRIS PHARMACEUTICALS CO LTD -A-	221,866.60	0.00
177,388	SICHUAN CHUANTOU-A-	477,772.28	0.01
52,200	SICHUAN KELUN -A-	238,674.40	0.00
456,079	SICHUAN R & B --- SHS -A-	458,121.59	0.01
53,042	SICHUAN TIANQI LITHIUM INDUSTRIES -A-	266,776.71	0.00
320,688	SINOHYDRO GROUP LTD	258,432.52	0.00
135,100	SINOLINK SECURITIES CO LTD -A-	189,369.36	0.00
982,800	SINOPHARM GROUP CO LTD	2,631,771.27	0.04
27,393	SIYUAN ELECTRIC CO LTD	289,247.35	0.00
59,995	SJZ YILING PHARMA -A-	154,473.93	0.00
41,600	SOUTHWEST SECURITIES CO LTD -A-	28,947.27	0.00
18,400	SPRINGS AIRLINES CO LTD -A-	162,503.20	0.00
93,284	SUNGROW POWER SUPPLY CO LTD	1,327,286.38	0.02
491,300	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	3,636,924.35	0.06
46,157	SUNWODA ELECTRONIC CO LTD	144,828.91	0.00
29,870	SUPCON TECHNOLOGY CO., LTD.	214,721.18	0.00
56,000	SUZHOU DONGSHAN PREC MANUFACT CO LTD-A-	188,356.17	0.00
11,134	SUZHOU MAXWELL --- REGISTERED SHS -A-	168,505.68	0.00
22,103	SUZHOU TFC OPTICAL COMM -A-	317,396.87	0.01
68,562	SZ INNOVANCE TECHNOLOGY -A-	611,788.45	0.01
43,539	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	1,822,768.12	0.03
976,500	TAIAN LURUM -A-	186,965.90	0.00
261,142	TBEA CO LTD-A-	546,264.72	0.01
674,353	TCL TECH GRP - REGISTERED SHS -A-	441,304.27	0.01
145,172	TCL ZHONGHUAN RENEWABLE ENERGY-A-	214,895.82	0.00
4,834,100	TENCENT HOLDINGS LTD	276,697,188.96	4.48
5,996,000	THE PEOPLE S INSURANCE CO OF CHINA -H-	2,863,882.47	0.05
375,800	TIAN DI SCIENCE & TECHNOLOGY CO LTD	350,098.08	0.01
189,800	TIANSHAN ALUM - REGISTERED SHS -A-	232,142.86	0.00
66,200	TIANSHUI HUATIAN TECHNOLOGY CO LTD	88,346.68	0.00
1,420,000	TINGY HOLDING CORP	2,051,166.24	0.03
910,800	TONGCHENG TRAVEL HOLDINGS LIMITED	2,340,470.75	0.04
30,510	TONGFANG GUOXIN -A-	271,896.31	0.00
78,900	TONGKUN GROUP CO LTD	152,644.45	0.00
524,200	TONGLING NONFERROUS METALS GROUP -A-	289,114.37	0.00
161,665	TONGWEI CO LTD A	527,360.11	0.01
710,000	TRAVELSKY TECHNOLOGY -H-	1,056,661.40	0.02
87,489	TRINA SOLAR - REG SHS -A-	280,268.58	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
408,529	TRIP COM GROUP LTD - REG SHS	25,824,031.43	0.42
25,466	TSINGTAO BREWERY CO LTD -A-	285,092.04	0.00
456,000	TSINGTAO BREWERY CO LTD -H-	3,569,341.33	0.06
70,184	UFIDA SOFTWARE CO -A-	115,324.43	0.00
39,720	UNISPLENDOUR CORP -A-	137,003.56	0.00
66,065	USI (SH) -A-	150,751.52	0.00
278,573	VIPSHOP HOLDINGS ADR 1/5 REPR	4,381,953.29	0.07
112,748	WANHUA POLYURETANE -A-	1,471,160.66	0.02
325,295	WEICHAI POWER CO LTD	737,631.86	0.01
1,538,000	WEICHAI POWER CO LTD -H-	2,843,350.73	0.05
36	WEIHAI GUANGWEI COMPOSITES CO	169.34	0.00
85,573	WESTERN MINING-A	231,947.36	0.00
162,090	WESTERN SECURITIES CO LTD A	201,261.80	0.00
25,215	WESTERN SUPERCO - REG SHS -A-	167,243.58	0.00
42,510	WILL SEMICON SHS A	651,135.31	0.01
153,361	WUHAN GUIDE INFRARED -A-	160,840.84	0.00
64,500	WUHAN HUMANWELL HI-TECH CO LTD	194,366.60	0.00
237,407	WUJIANG SILK -A-	314,794.29	0.01
139,388	WULIANGYE YIBIN CO LTD -A-	3,236,613.42	0.05
106,565	WUS PRINTED CIRCUIT (KUNSHAN) CO LTD	611,496.04	0.01
216,328	WUXI APPTEC CO LTD.	1,520,635.19	0.02
92,149	WUXI APP TEC CO LTD A	689,406.89	0.01
253,749	XIAMEN C & D -A-	370,182.12	0.01
68,200	XIAMEN TUNGSTEN CO LTD -A-	203,859.71	0.00
138,321	XI AN AERO ENGINE -A-	816,052.98	0.01
272,247	XI AN LONGI SILICON MATERIALS CORP	683,082.20	0.01
11,345,200	XIAOMI CORP - REGISTERED SHS -B-	32,863,539.24	0.53
64,187	XINJIANG DAQO NEW ENERGY C-A	240,288.91	0.00
235,775	XJ GUANGHUI INDUSTRY -A-	242,221.11	0.00
225,618	XUGONG SC&TECH -A-	250,484.07	0.00
118,000	YANJING BREWERY -A-	189,679.28	0.00
2,427,830	YANKUANG ENER --- REGISTERED SHS -H-	3,431,944.63	0.06
178,640	YANKUANG ENER RG-A REGISTERED SHS -A-	426,265.84	0.01
38,500	YANTAI JEREH OILFIELD SERVICES GROUP CO	180,984.75	0.00
46,163	YEALINK NETWORK TECHNOLOGY CORP LTD	278,878.07	0.00
48,465	YIFENG PHARMACY CHAIN CO LTD	176,723.47	0.00
56,330	YIHAI KERRY ARAWANA HOLDINGS CO., LTD	285,647.95	0.00
110,740	YINTAI RESOURCES CO LTD	294,466.74	0.00
900,500	YITAI COAL / -B-	1,930,672.00	0.03
38,230	YN CHUANGXIN -A-	186,871.35	0.00
1,200	YOUNGOR FASHION	1,385.41	0.00
102,200	YTO EXPRESS A	260,660.05	0.00
134,100	YUNNAN ALUMINIUM - SHS -A-	283,388.55	0.00
70,555	YUNNAN BAIYAO GROUP -A-	614,954.50	0.01
182,827	YUNNAN CHIHONG -A-	149,685.70	0.00
68,700	YUNNAN TIN CO -A-	160,003.58	0.00
75,000	YUNNAN YUNTIAN -A-	242,510.85	0.00
146,615	YUTONG BUS CO., LTD	552,006.74	0.01
63,187	ZANGGE MINING - REG SHS -A-	259,567.87	0.00
1,140,000	ZHAOJIN MINING INDUSTRY COMPANY LTD -H-	2,022,431.06	0.03
333,260	ZHEJIANG CENTURY HUATONG GROUP CO LTD -A	198,565.87	0.00
30,700	ZHEJIANG CHINA COMMODITIES CITY GR -A-	42,330.27	0.00
145,317	ZHEJIANG CHINT ELECTRICS CO LTD	472,163.31	0.01
20,904	ZHEJIANG DAHUA TEC -A-	51,433.72	0.00
44,083	ZHEJIANG DINGLI MACHINERY CO LTD	373,265.75	0.01
1,413,120	ZHEJIANG EXPRESSWAY CO LTD -H-	989,686.40	0.02
198,600	ZHEJIANG HUAFEND SPANDEX -A	238,365.77	0.00
45,600	ZHEJIANG HUAHAI PHARMACEUTICAL CO -A-	127,639.36	0.00
96,947	ZHEJIANG JUHUA A	308,489.19	0.00
372,600	ZHEJIANG LEAPMOTOR TECHNOLOGY CO., LTD	1,606,968.32	0.03
119,664	ZHEJIANG NHU -A-	385,905.02	0.01
18,066	ZHEJIANG SUPOR COOKWARE CO LTD-A-	151,060.76	0.00
66,690	ZHEJIANG WEIMING ENVIRONMENT PROTECTION	207,255.15	0.00
153,571	ZHEJIANG WEIXING NEW BUILDING MATERIALS	328,266.19	0.01
401,254	ZHEJIANG ZHENENG ELECTRIC POWER CO LTD	385,851.14	0.01
140,700	ZHESHANG SEC	289,696.62	0.00
40,360	ZHONGJI INNOLIGHT -A-	893,049.98	0.01
174,066	ZHONGJIN GOLD CO LTD -A-	378,044.47	0.01
252,809	ZHONGTAI SECURITIES CO LTD	264,416.75	0.00
57,818	Z HUAYOU COBALT -A-	243,790.98	0.00
101,111	ZHUHAI GREE ELECTRICAL APPLIANCES INC-A-	692,598.89	0.01
400,800	ZHUZHOU CRRC -H-	1,584,111.50	0.03
325	ZHUZHOU CRRC TIMES ELECTRI-A	2,464.44	0.00
4,200,000	ZIJIN MINING CORP CO LTD -H-	9,549,038.58	0.15
739,370	ZIJIN MINING GROUP CO LTD	1,916,392.50	0.03
46,996	ZJ JINGSHENG MECHANICAL and ELECTRICAL -A-	217,498.97	0.00
125,416	ZJ SANHUA INTEL -A- REGISTERED	427,033.89	0.01
147,836	ZTE CORPORATION -A-	657,996.54	0.01
446,440	ZTE CORPORATION -H-	1,155,257.55	0.02
	Colombia	**5,629,784.88**	**0.09**
189,324	BANCOLOMBIA SA	1,643,757.37	0.03
340,044	BANCOLOMBIA SA PREF	2,703,057.92	0.04
313,534	INTERCONNEXION ELECTRICA SA	1,282,969.59	0.02
	Cyprus	**-**	**0.00**
83,795	TCS GROUP HOLDINGS GDR REPR 1 SH A REGS	-	0.00
	Czech Republic	**7,615,643.76**	**0.12**
122,147	CEZ AS	4,760,138.86	0.08
54,304	KOMERCNI BANKA AS	1,917,971.59	0.03
190,491	MONETA MONEY BANK	937,533.31	0.02
	Egypt	**4,381,085.04**	**0.07**
1,688,415	COMMERCIAL INTL BANK	2,953,850.41	0.05
955,156	EASTERN COMPANY	514,162.32	0.01
692,330	TMG HOLDING	913,072.31	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Greece	**28,215,898.93**	**0.46**
1,680,291	ALPHA SERVICES AND HOLDINGS S.A	2,921,699.91	0.05
1,907,854	EUROBANK HLDGS - REG SHS	4,382,018.02	0.07
139,210	GREEK ORGANISAT.OF FOOTBALL PROGNOSTICS	2,479,630.52	0.04
139,733	HELLENIC TELECOMMUNICATIONS ORGANISATION	2,415,650.24	0.04
88,299	JUMBO SA - REG SHS	2,532,634.74	0.04
79,900	METLEN ENERGY & METALS S.A.	3,154,919.33	0.05
577,000	NATL BANK GREECE -REGISTERED SHS	4,943,043.49	0.08
798,079	PIRAEUS FIN HLG --- REGISTERED SHS	3,407,803.17	0.06
147,240	PUBLIC POWER CORP OF GREECE	1,978,499.51	0.03
	Hong Kong	**53,470,773.57**	**0.87**
388,500	BEIJING ENTERPRISES HOLDINGS LTD -RC-	1,395,451.94	0.02
2,988,000	BEIJING ENTERPRISES WATER	930,926.98	0.02
641,891	CD INTERNATIONAL INVESTMENT GROUP LTD	1,391,627.60	0.02
2,401,000	CHINA MENGNIU DAIRY	5,780,340.54	0.09
929,295	CHINA MERCHANTS HLDGS (INTL) CO LTD -RC-	1,481,132.47	0.02
2,842,000	CHINA OVERSEAS LAND INVESTMENT LTD -RC-	5,824,877.48	0.09
3,196,000	CHINA POWER INTERNATIONAL DEV. -RC-	1,526,512.41	0.02
1,189,053	CHINA RESOURCES BEER LTD -RC-	5,204,748.99	0.08
2,380,000	CHINA RESOURCES LAND LTD - REG SHS	8,778,518.77	0.14
1,413,000	CHINA RESOURCES PHARMA-REG SHS 144A/REGS	1,093,292.31	0.02
1,450,412	CHINA RESOURCES POWER HOLDINGS -RC-	3,939,975.29	0.06
1,484,000	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	1,671,712.59	0.03
1,061,252	CN TAIPING INSURANCE HOLDINGS CO	1,707,843.98	0.03
351,857	COUNTRY GARDEN HOLDINGS	21,969.87	0.00
6,241,039	CSPC PHARMACEUTICAL	4,861,070.61	0.08
1,435,000	FAR EAST HORIZON LTD	1,051,196.31	0.02
14,187,000	GCL TECHNOLOGY HOLDINGS LIMITED	2,557,044.37	0.04
2,188,000	GUANGDONG INVEST -RC-	1,473,223.59	0.02
457,000	HUA HONG SEMICONDUCTOR UNITARY 144A/REGS	1,229,651.79	0.02
515,500	SINOTRUK HK	1,549,655.68	0.03
	Hungary	**14,176,239.68**	**0.23**
105,103	CHEMICAL WORKS OF RICHTER GEDEON-REG SHS	3,245,950.48	0.05
302,223	MOL HUNGARIAN OIL AND GAS PLC -A-REG SHS	2,265,908.78	0.04
165,233	OTP BANK LTD	8,664,380.42	0.14
	India	**1,189,900,240.69**	**19.27**
41,528	ABB SHS	3,991,682.53	0.06
114,530	ADANI ENTERPRISE - DEMATERIALISED	4,285,721.78	0.07
235,613	ADANI GREEN ENERGY LTD	5,349,571.55	0.09
411,834	ADANI PORTS	7,117,052.58	0.12
543,598	ADANI POWER	4,256,282.22	0.07
464,333	AMBUJA CEMENTS -SHS-	3,504,885.57	0.06
133,329	APL APOLLO TUBES LTD	2,520,405.14	0.04
75,487	APOLLO HOSPITALS	6,484,893.11	0.11
1,161,176	ASHOK LEYLAND -DEMATERIALISED-	3,261,774.57	0.05
288,535	ASIAN PAINTS LTD	11,462,379.30	0.19
100,083	ASTRAL POLY TECHNIK LTD REG	2,376,099.41	0.04
196,418	AUROBINDO PHARMA	3,423,668.82	0.06
272,834	AU SMALL FINANCE BANK LTD	2,409,740.90	0.04
120,379	AVENUE SUPER REGISTERED	7,320,742.81	0.12
1,688,185	AXIS BANK	24,822,794.66	0.40
20,091	BAJAJ AUTO DEMATERIALISED	2,516,060.13	0.04
49,460	BAJAJ AUTO LTD	7,286,652.51	0.12
203,538	BAJAJ FINANCE LTD	18,709,181.74	0.30
280,007	BAJAJ FINSERV LTD	6,593,764.71	0.11
57,080	BALKRISHNA INDUSTRIES LTD	2,077,564.88	0.03
777,950	BANK OF BARODA - REG SHS	2,300,395.03	0.04
2,739,498	BHARAT ELECTRONICS REGISTERED	9,320,037.04	0.15
190,024	BHARAT FORGE LTD DEMATERIALISED	3,438,974.38	0.06
817,199	BHARAT HEAVY ELECTRICALS LTD	2,727,531.19	0.04
1,130,702	BHARAT PETROLEUM CORP DEMATERIALISED	4,991,609.76	0.08
1,890,847	BHARTI AIRTEL LTD(DEMATERIALISED)	38,573,374.11	0.62
5,513	BOSCH LTD	2,478,766.63	0.04
81,760	BRITANNIA INDUSTRIES - REG SHS	6,183,762.90	0.10
185,693	CADILA HEALTHCARE	2,367,771.64	0.04
1,356,392	CANARA BANK	1,801,967.12	0.03
310,102	CHOLAMANDALAM INVESTMENT AND FINANCE CO	5,953,549.74	0.10
387,457	CIPLA SHS DEMATERIALISED	7,647,768.03	0.12
1,403,451	COAL INDIA	8,543,672.23	0.14
101,251	COLGATE PALMOLIVE (INDIA)	4,596,701.93	0.07
166,347	CONTAINER -REGISTERED SHS	1,822,444.84	0.03
472,319	CROMPTON GREAVES-SHS.DEMATERIALISED	4,278,142.38	0.07
106,440	CUMMINS INDIA DEMATERIALISED	4,834,246.47	0.08
397,476	DABUR INDIA LTD DEMATERIALISED	2,965,372.89	0.05
89,303	DIVI'S LABORATORIES LTD	5,800,717.85	0.09
24,047	DIXON TECHNOLOGIES INDIA LTD	3,960,793.96	0.06
570,066	DLF SHS	6,089,342.31	0.10
86,829	DR REDDY'S LABORATORIES LTD	6,995,535.05	0.11
101,644	EICHER MOTORS LTD	6,096,425.44	0.10
1,743,876	GAIL (INDIA) LTD - DEMATERIALISED	5,000,353.77	0.08
1,644,082	GMR INFRASTRUCTURE	1,845,346.32	0.03
304,058	GODREJ CONSUMER DEMATERIALISED	5,055,704.41	0.08
94,057	GODREJ PROPERTIES LT	3,547,792.26	0.06
201,353	GRASIM INDUSTRIES	6,716,991.55	0.11
193,370	HAVELLS INDIA LTD	4,644,732.75	0.08
709,052	HCL TECHNOLOGIES LTD - DEMATERIALISED	15,197,005.91	0.25
72,259	HDFC ASSET MGT --- REGISTERED SHS 144A R	3,707,141.22	0.06
3,145,012	HDFC BANK - REGISTERED SHS	65,002,815.06	1.05
741,486	HDFC STANDARD LIFE INSURANCE CO LTD	6,352,970.42	0.10
89,568	HERO HONDA MOTORS LTD DEMATERIALISED	6,105,495.57	0.10
995,998	HINDALCO INDUSTRIES LTD	8,987,617.32	0.15
668,337	HINDUSTAN PETROLEUM (DEMATERIALISED)	3,513,501.50	0.06
602,786	HINDUSTAN UNILEVER	21,279,175.86	0.34
3,844,234	ICICI BANK	58,396,612.13	0.95

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
178,414	ICICI LOMBARD	4,629,326.40	0.07
279,393	ICICI PRUDENTIAL LIFE INSURANCE COMPANY	2,601,016.26	0.04
2,604,574	IDFC	2,310,825.26	0.04
650,407	INDIAN HOTELS CO LTD	5,314,164.18	0.09
2,106,326	INDIAN OIL CORP LTD - DEMATERIALISED	4,528,029.92	0.07
188,324	INDIAN RAILWAY CATERING TOURISM-REG SHS	2,086,701.83	0.03
216,446	INDUSIND BANK LTD	3,738,932.04	0.06
912,592	INDUS TOWERS LTD	4,274,851.89	0.07
53,760	INFO EDGE (INDIA) SHS DEMATERIALISED	5,196,743.03	0.08
2,461,889	INFOSYS TECHNOLOGIES DEMATERALISED	55,100,828.01	0.89
128,563	INTERGLOBE AVIATION LTD (	7,344,625.95	0.12
2,205,175	ITC DEMATERIALISED	13,634,775.64	0.22
256,408	JINDAL STAINLESS LTD	2,418,704.87	0.04
268,733	JINDAL STL & POWER	3,333,938.56	0.05
2,089,084	JIO FINANCIAL SERVICES LTD	8,740,117.03	0.14
258,030	JSW ENERGY	2,257,112.64	0.04
454,750	JSW STEEL LTD - REG SHS	5,589,596.36	0.09
283,374	JUBILANT FOODWOR SHARES	2,305,845.07	0.04
798,939	KOTAK MAHINDRA BANK	17,675,067.14	0.29
497,377	LARSEN & TOUBRO LTD DEMATERIALISED	21,815,112.99	0.35
55,331	LTIMINDTREE LIMITED	4,122,922.68	0.07
171,242	LUPIN LTD	4,477,359.06	0.07
224,113	MACROTECH DEVELOPERS LIMITED	3,301,204.25	0.05
691,110	MAHINDRA and MAHINDRA LTD - REG SHS	25,523,676.48	0.41
74,878	MANKIND PHARMA LTD	2,252,292.71	0.04
380,608	MARICO LTD DEMATERIALISED	3,158,362.92	0.05
92,500	MARUTI SUZUKI INDIA LTD - REG SHS	14,612,130.52	0.24
568,988	MAX HEALTHCARE INSTITUTE	6,692,976.90	0.11
80,199	MPHASIS BFL LTD (DEMATERIALISED)	2,880,995.58	0.05
1,735	MRF LTD	2,867,752.34	0.05
90,590	MUTHOOT FINANCE LTD	2,196,450.07	0.04
249,591	NESTLE INDIA LTD - REG SHS	8,011,660.95	0.13
2,253,147	NHPC LTD	2,552,900.74	0.04
783,157	NMDC	2,288,783.88	0.04
3,206,841	NTPC DS - SHS - DEMATERIALISED	16,960,029.85	0.27
2,386,524	OIL AND NATURAL GAS CORPORATION-REG SHS	8,475,165.08	0.14
356,574	OIL INDIA	2,470,663.14	0.04
16,002	ORACLE FINANCIAL SERVICES SOFTWARE LTD	2,188,059.10	0.04
4,813	PAGE INDUSTRIES	2,464,138.44	0.04
219,281	PB FINTECH LIMITED	4,238,889.02	0.07
78,796	PERSISTENT SYS --- REGISTERED SHS	5,124,859.70	0.08
593,375	PETRONET LNG	2,418,426.92	0.04
146,968	PHOENIX MILLS (DEMATERIALISED)	3,236,842.47	0.05
117,425	PIDILITE INDUSTRIES LTD (DEMATERIALISED)	4,707,298.30	0.08
58,439	PL INDUSTRIES LTD - REG SHS	3,246,697.76	0.05
39,224	POLYCAB INDIA - REG SHS 144A REG S	3,255,449.30	0.05
1,085,138	POWER FINANCE CORPORATION LTD - REG SHS	6,319,732.88	0.10
3,390,280	POWER GRID INDIA	14,274,967.32	0.23
122,980	PRESTIGE ESTATES PROJECTS LTD	2,707,940.61	0.04
1,656,434	PUNJAB NATIONAL BANK	2,119,136.18	0.03
413,384	RAIL VIKAS NIGAM LTD	2,621,594.44	0.04
962,062	REC LTD - REG SHS	6,365,815.46	0.10
2,253,889	RELIANCE INDUSTRIES DEMATERAILISED	79,426,872.82	1.29
2,026,643	SAMVARDHANA MOTHERSON INTERNATIONAL LTD	5,112,238.72	0.08
214,520	SBI CARDS & PAYMENT SERVICES LTD	1,980,568.28	0.03
342,934	SBI LIFE INSURANCE COMPANY LTD	7,546,071.14	0.12
6,855	SHREE CEMENTS LTD	2,152,085.80	0.03
206,012	SHRIRAM FINANCE LIMITED	8,793,359.34	0.14
68,517	SIEMENS DEMATERIALISED	5,927,694.04	0.10
300,181	SONA BLW PRECISION FORGINGS LTD	2,662,902.04	0.04
100,437	SRF LTD - DEMATERIALISED	2,993,708.57	0.05
1,304,261	STATE BANK OF INDIA	12,262,670.02	0.20
49,842	SUNDARAM FINANCE LTD	3,135,091.85	0.05
705,476	SUN PHARMACEUTICAL INDUSTRIES - REG SHS	16,219,810.44	0.26
47,815	SUPREME INDUSTRIES LTD	3,036,406.42	0.05
7,306,485	SUZLON ENERGY LTD	6,979,418.92	0.11
672,029	TATA CONSULTANCY SERVICES-DEMATERIALISED	34,230,459.85	0.55
25,502	TATA ELXSI LTD	2,350,667.71	0.04
440,104	TATA GLOBAL BEVERAGES	6,286,092.36	0.10
1,489,879	TATA MOTORS	17,328,027.12	0.28
1,020,253	TATA POWER	5,875,497.30	0.10
5,647,570	TATA STEEL LTD	11,358,992.50	0.18
397,577	TECH MAHINDRA LTD	7,482,684.84	0.12
31,092	THERMAX DEMATERIALISED	1,892,279.56	0.03
262,946	TITAN COMPANY LTD - REG SHS	11,998,534.56	0.19
79,180	TORRENT PHARMACEUTICALS DEMATERIALISED	3,209,245.51	0.05
125,772	TORRENT POWER LTD (DEMATERIALISED)	2,818,571.06	0.05
136,098	TRENT LTD - REG SHS	12,301,660.77	0.20
79,181	TUBE INVESTMENTS OF INDIA LT	4,096,988.05	0.07
176,315	TVS MOTOR - DEMATERIALISED	5,974,947.53	0.10
86,674	ULTRA TECH CEMENT LTD	12,206,576.67	0.20
1,240,201	UNION BANK OF INDIA DEMATERIALISED	1,816,911.47	0.03
216,552	UNITED SPIRITS -REGISTERED SHS	4,108,482.50	0.07
352,075	UPL LTD - REG SHS	2,576,032.59	0.04
841,825	VARUN BEVERAGES LTD	6,090,582.36	0.10
1,051,122	VEDANTA ED-	6,430,185.78	0.10
89,243	VIDESH SANCHAR NIGAM DEMATERIALISED	2,273,372.57	0.04
16,203,967	VODAFONE IDEA LTD	2,003,228.72	0.03
990,373	WIPRO DEMATERIALISED	6,398,918.56	0.10
10,303,779	YES BANK LTD	2,764,026.96	0.04
4,867,344	ZOMATO --- REGISTERED SHS 144A REG S	15,873,807.38	0.26
	Indonesia	**100,568,411.29**	**1.63**
10,902,100	ADARO ENER ID --- REGISTERED SH	2,743,527.22	0.04
4,843,400	AMMAN MINERAL INTERNASIONAL	2,967,142.42	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
15,327,100	ASTRA INTERNATIONAL TBK	5,112,408.00	0.08
40,949,100	BANK CENTRAL ASIA DEP	27,925,988.73	0.45
27,558,400	BANK MANDIRI	12,605,146.98	0.20
11,221,600	BANK NEGARA INDONESIA	3,965,360.75	0.06
50,344,387	BANK RAKYAT INDONESIA PERSERO-B- REG SHS	16,460,021.31	0.27
5,414,000	CHAROEN POKPHAND	1,680,700.18	0.03
626,140,300	GOTO GOJEK TOKOPEDIA TBK PT	2,729,541.67	0.04
1,732,400	INDAH KIAT PULP PAPER CORP	989,779.42	0.02
1,736,500	INDOFOOD CBP SUKSES MAKMUT	1,413,630.32	0.02
3,221,100	INDOFOOD SUKSES MAKMUR TBK	1,499,917.81	0.02
15,570,800	KALBE FARMA	1,774,083.93	0.03
21,388,779	PT BARITO PACIFIC TBK	1,483,369.79	0.02
5,394,300	PT CHANDRA ASRI PACIFIC TBK	3,019,596.68	0.05
7,398,223	PT MERDEKA COPPER GOLD TBK	1,329,139.18	0.02
5,680,800	PT UNILEVER INDONESIA TBK	829,231.73	0.01
13,856,900	SUMBER ALFARIA TRIJAYA TBK	2,892,193.21	0.05
35,522,100	TELKOM INDONESIA -B-	7,015,263.01	0.11
1,189,100	UNITED TRACTORS	2,132,368.95	0.03
	Kazakhstan	**-**	**0.00**
248,874	POLYMETAL INTERNATIONAL PLC	-	0.00
	Kuwait	**41,540,330.61**	**0.67**
1,029,224	BOUBYAN BANK KSC	1,921,747.30	0.03
1,424,084	GULF BANK	1,413,480.28	0.02
7,553,948	KUWAIT FINANCE HOUSE	17,717,340.49	0.29
511,848	MABANEE CO	1,403,388.74	0.02
1,418,426	MTC ZAIN	2,207,048.17	0.04
5,834,873	NATIONAL BANK OF KUWAIT	16,877,325.63	0.27
	Luxembourg	**2,779,068.84**	**0.05**
100,013	REINET INVEST --- REGISTERED SHS	2,779,068.84	0.05
	Macau	**54,128,404.90**	**0.88**
344,507	CHINA CONSTRUCTION BANK CORPORATION -A-	390,352.16	0.01
70,988,000	CHINA CONSTRUCTION BANK CORPORATION -H-	53,738,052.74	0.87
	Malaysia	**92,483,898.91**	**1.50**
1,834,800	AMMB HOLDING BHD	2,224,824.58	0.04
2,033,355	AXIATA GROUP	1,242,655.61	0.02
2,832,900	CELCOMDIGI BHD	2,555,707.94	0.04
5,133,392	CIMB GROUP HOLDINGS BHD	10,021,606.53	0.16
1,471,779	GAMUDA BHD	2,883,971.74	0.05
1,603,800	GENTING BHD	1,645,233.77	0.03
1,805,300	GENTING MALAYSIA BHD	1,059,502.01	0.02
489,184	HONG LEONG BANK BHD - REG SHS	2,557,749.67	0.04
1,673,100	IHH HEALHCARE BHD	2,905,172.73	0.05
2,110,400	INARI AMERTRON BHD	1,484,225.24	0.02
1,906,800	IOI CORPORATION BHD	1,738,721.51	0.03
363,567	KUALA LUMPUR KEPONG MY	1,811,014.52	0.03
3,967,875	MALAYAN BANKING BHD	10,084,544.86	0.16
689,039	MALAYSIA AIRPORTS HOLDINGS BHD - REG SHS	1,747,883.67	0.03
1,674,400	MAXIS BHD	1,603,959.32	0.03
1,018,300	MISC BHD - REG SHS	1,926,226.64	0.03
2,418,550	MR D.I.Y. GRP - REGISTERED SHS	1,243,448.97	0.02
52,400	NESTLE (M) BHD	1,321,604.97	0.02
486,840	PERLIS PLANTATIONS BHD	1,707,228.23	0.03
2,239,900	PETRONAS CHEMICALS	3,063,689.66	0.05
172,000	PETRONAS DAGANGAN	744,983.99	0.01
589,900	PETRONAS GAS BHD	2,575,063.47	0.04
2,934,000	PRESS MTL ALUMI - REGISTERED	3,600,374.39	0.06
10,637,650	PUBLIC BANK BHD	11,763,798.51	0.19
1,092,900	QL RESOURCES	1,240,404.45	0.02
1,126,331	RHB BANK BERHAD	1,688,074.27	0.03
1,598,561	SD GUTHRIE BHD	1,856,956.64	0.03
1,628,675	SIME DARBY BHD	971,642.66	0.02
1,680,400	SUNWAY BHD	1,711,587.08	0.03
854,137	TELEKOM MALAYSIA	1,391,982.73	0.02
1,995,800	TENAGA NASIONAL BHD	6,989,099.91	0.11
2,473,300	YTL CORP BHD	1,505,523.56	0.02
1,820,000	YTL POWER INTERNATIONAL BHD	1,615,435.08	0.03
	Mexico	**115,497,284.84**	**1.87**
2,310,482	ALFA SAB DE CV -A-	1,898,882.03	0.03
13,643,214	AMERICA MOVIL SAB DE CV	11,240,589.11	0.18
383,199	ARCA CONTINENTAL SAB DE CV - REG SHS	3,598,968.21	0.06
614,424	BANCO DEL BAJIO SA - REG SHS	1,442,496.08	0.02
11,367,503	CEMEX SAB DE CV - 2 SHS -A- 1 SHS -B-	6,993,784.40	0.11
376,639	COCA-COLA FEMSA - 5 SHS -L- 3 SHS -B-	3,349,056.93	0.05
2,120,861	FIBRO UNO	2,479,857.21	0.04
1,336,306	FOMENTO ECONOMICO MEX-1 SHS-B- 4 SHS-D-	13,249,901.93	0.21
2,318,568	GMEXICO -B-	12,983,846.03	0.21
132,737	GRUMA SHS-B-	2,475,903.28	0.04
211,340	GRUPO AEROPORT CENT -B-	1,793,727.95	0.03
289,092	GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	5,042,373.71	0.08
133,988	GRUPO AEROPORTUARUI DEL SURESTE -B-	3,809,862.91	0.06
982,312	GRUPO BIMBO -SHS- -A-	3,395,648.29	0.05
406,912	GRUPO CARSO SAB DE CV -A1-	2,530,486.69	0.04
212,413	GRUPO COMMERCIAL CHEDRUI -B-	1,603,338.68	0.03
1,930,261	GRUPO FINANCIERO BANORTE -O-	13,736,943.08	0.22
1,395,820	GRUPO FINANCIERO INBURSA SAB DE CV -O-	3,175,880.34	0.05
147,367	INDUSTRIAL PENOLES SAB DE CV	1,964,744.06	0.03
1,160,407	KIMBERLY-CLARK DE MEXICO -A- REG SHS	1,884,878.04	0.03
957,493	OPERADORA DE SIT SHARES	755,658.86	0.01
693,949	ORBIA ADVANCE CORPORATION SAB DE CV	704,853.19	0.01
737,296	PROLOGIS PROPERTY MEXICO	2,422,674.30	0.04
138,451	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA	1,308,935.49	0.02
3,860,765	WAL MART	11,653,994.04	0.19
	Netherlands	**3,529,836.89**	**0.06**
203,600	NEBIUS GROUP N.V.	-	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
416,943	NEPI ROCKCASTLE N.V	3,529,836.89	0.06
	Peru	**1,701,683.36**	**0.03**
122,954	BUENAVENTURE SP ADR-SHS-	1,701,683.36	0.03
	Philippines	**35,567,496.21**	**0.58**
193,775	AYALA CORP	2,322,015.02	0.04
5,151,720	AYALA LAND INC	3,364,763.91	0.05
1,390,416	BANK OF THE PHILIPPINE ISLANDS	3,352,133.97	0.05
1,758,860	BDO UNIBANK INC	4,959,177.13	0.08
756,810	INTERNATIONAL CONTAINER TERMINAL SERVICE	5,456,190.04	0.09
2,174,100	JG SUMMIT HOLDINGS INC	1,078,563.14	0.02
333,510	JOLLIBEE FOODS CORPORATION	1,598,586.46	0.03
211,200	MANILA ELECTRIC CO MER	1,651,534.11	0.03
1,292,045	METROBANK AND TRUST	1,812,263.93	0.03
59,415	PLDT	1,579,805.54	0.03
169,130	SM INVESTMENTS CORP	2,885,358.64	0.05
7,770,000	SM PRIME HOLDINGS INC	4,478,626.06	0.07
555,770	UNIVERSAL ROBINA CORP	1,028,478.26	0.02
	Poland	**52,730,076.09**	**0.85**
67,412	ALIOR BANK	1,628,586.91	0.03
428,792	ALLEGRO EU	3,890,795.46	0.06
135,524	BANK POLSKA KASA OPIEKI SA - BEARER SHS	5,189,502.32	0.08
9,363	BUDIMEX	1,458,279.05	0.02
48,766	CD PROJEKT SA	2,213,748.70	0.04
37,578	DINA POLSKA SPOLKA AKCYJNA - BEARER SHS	3,435,240.38	0.06
104,303	KGHM POLSKA MIEDZ SA - BEARER SHS	4,332,480.06	0.07
796	LPP	3,276,294.27	0.05
10,991	MBANK S.A.	1,768,852.16	0.03
432,259	ORLEN SPOLKA AKCYJNA - BEARER SHS	6,295,212.86	0.10
662,027	PGE POLSKA GRUPA ENERGETYCZNA S.A.	1,242,498.58	0.02
645,997	PKO BANK POLSKI SA	9,426,513.60	0.15
455,964	POWSZECHNY ZAKLAD UBEZPIECZEN-BEARER SHS	5,001,427.64	0.08
30,152	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	3,570,644.10	0.06
	Qatar	**47,595,247.80**	**0.77**
1,521,091	BARWA REAL ESTATE	1,191,901.47	0.02
2,405,292	COMMERCIAL BANK OF QATAR	2,906,724.50	0.05
1,334,478	DUKHAN BANK	1,414,757.85	0.02
1,123,603	INDUSTRIES OF QATAR (SHS)	4,024,147.30	0.07
4,506,913	MASRAF AL RAYAN PARTLY PAID	3,057,451.07	0.05
4,196,458	MESAIEED PETROCHEMICAL HOLDING COMPANY	1,878,684.59	0.03
567,361	OOREDOO TELECOM	1,826,293.10	0.03
320,536	QATAR ELECTRIC AND WATER	1,390,088.12	0.02
443,166	QATAR FUEL COMPANY	1,856,178.19	0.03
1,973,461	QATAR GAS TRANSPORT COMPANY LTD	2,357,768.67	0.04
747,248	QATAR INTERNATIONAL ISLAMIC BANK	2,255,515.63	0.04
1,292,117	QATAR ISLAMIC BANK	7,576,752.62	0.12
3,406,609	QATAR NATIONAL BANK	15,858,984.69	0.26

Quantity		Market Value	% of NAV
		USD	
	Russia	**-**	**0.00**
1,953,796	ALROSA CJSC	-	0.00
976,981	AO TATNEFT	-	0.00
8,126,565	GAZPROM	-	0.00
20,921,097	INTER RAO UES - SHS	-	0.00
2,063,208	INTER RAO UES - SHS	-	0.00
284,190	LUKOIL HOLDING	-	0.00
4,473,400	MMC NORILSK NIC	-	0.00
310,839	MOBILE TELESYSTEMS ADR REPR.2 SHS	-	0.00
1,008,559	MOSCOW EXCHANGE	-	0.00
62,269	NOVATEK GDR REPR 1/100 SHS REG-S	-	0.00
1,049,898	NOVOLIPETSK STEEL	-	0.00
29,023	OZON HLDGS --- SHS SPONSORED AMERICAN DE	-	0.00
83,250	PHOSAGRO SP GDR REP	-	0.00
23,837	POLYUS GOLD CO ZAO	-	0.00
809,818	ROSNEFT OIL COMPANY OJSC	-	0.00
7,352,689	SBERBANK	-	0.00
152,680	SEVERSTAL JSC CHEREPOVETS METAL FACTORY	-	0.00
4,857,272	SURGUTNEFTEGAZ	-	0.00
4,791,612	SURGUTNEFTEGAZ	-	0.00
2,077,218	UC RUSAL --- REGISTERED SHS	-	0.00
79,828	VKCO --- SHS GDR REPR 1 SH REG-	-	0.00
441,108	VTB BANK PJSC	-	0.00
89,347	X5 RETAIL GROUP GDR REPR SHS REG-S	-	0.00
	Saudi Arabia	**228,086,383.54**	**3.69**
108,074	ACWA POWER	14,248,920.41	0.23
246,961	ADES HOLDING CO	1,324,533.58	0.02
95,002	ADVANCED PETROCHEMICAL COMPANY	982,587.19	0.02
893,216	ALINMA BANK	6,785,908.15	0.11
177,742	ALMARAI	2,615,385.81	0.04
1,445,787	AL RAJHI BANK	33,606,820.26	0.54
29,164	AL RAJHI COMPANY FOR COOP INSUR	1,491,084.70	0.02
16,315	ARABIAN INTERNET AND COMMUNICATIONS SERV	1,226,430.12	0.02
674,297	ARAB NATIONAL BANK	3,433,137.66	0.06
446,576	BANK ALBILAD	4,690,274.10	0.08
370,483	BANK ALJAZIRA	1,694,697.51	0.03
442,376	BANQUE SAUDI FRANSI	3,797,117.64	0.06
60,151	BUPA ARABIA FOR COOPERATIVE INSURANCE CO	3,322,302.90	0.05
24,793	DALLAH HEALTHCARE CO	1,064,048.88	0.02
390,363	DAR AL ARKAN REAL	1,623,304.04	0.03
64,433	DR SULAIMAN MED --- REGISTERED SHS	5,094,318.83	0.08
17,498	ELM CO	5,426,553.57	0.09
281,188	ETIHAD ETISALAT CO MOBILY-BEARER SHS	3,852,711.81	0.06
449,540	JARIR MARKETING COMPANY	1,574,600.30	0.03
324,843	MOB TEL SAUDI REGISTERED SHS	949,053.49	0.02
73,658	MOUWASAAT MEDICAL SERVICES COMPANY	1,961,516.81	0.03
28,114	NAHDI MEDICAL COMPANY	986,245.77	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
61,446	POWER & WATER UTI	986,044.99	0.02
1,071,519	RIYAD BANK	7,117,943.51	0.12
170,069	SABIC AGRI-NUTRIENTS COMPANY-BEARER SHS	5,385,775.19	0.09
16,489	SAL SAUDI LOGISTICS SERVICES	1,286,980.64	0.02
953,128	SAUDI ARABIAN MINING COMPANY	12,398,743.42	0.20
3,213,188	SAUDI ARABIAN OIL COMPANY	23,211,972.65	0.38
36,878	SAUDI ARAMCO BASE OIL CO	1,303,519.42	0.02
733,240	SAUDI AWWAL BANK	6,772,609.11	0.11
663,882	SAUDI BASIC INDUSTRIES CORP	13,254,987.86	0.21
624,802	SAUDI ELECTRIC	2,774,751.09	0.04
280,273	SAUDI INDUS INV	1,462,852.62	0.02
266,941	SAUDI INTERNATIONAL PETROCHEMICAL CO	2,088,478.51	0.03
451,808	SAUDI INVESTMENT BANK	1,570,500.69	0.03
519,653	SAUDI KAYAN PETROCHEMICAL COMPANY	1,163,588.31	0.02
27,076	SAUDI RESEARCH AND MARKETING	2,074,330.21	0.03
35,295	SAUDI TADAWUL GROUP HOLDING	2,133,844.95	0.03
1,475,293	SAUDI TELECOM COMPANY	17,185,664.99	0.28
52,054	THE COMPANY FOR COOPERATIVE INSURANCE	2,048,080.81	0.03
2,168,681	THE SAUDI NATIONAL BANK	19,828,799.32	0.32
200,780	YANBU NATL PETROCH	2,285,361.72	0.04
	Singapore	**1,453,634.24**	**0.02**
175,600	BOC AVIATION SHS UNITARY 144A - REG SHS	1,453,634.24	0.02
	South Africa	**183,515,848.67**	**2.97**
624,794	ABSA GRP - REG SHS	6,360,890.16	0.10
58,708	ANGLO AMERICAN PLATINUM LIMITED	2,113,491.47	0.03
306,056	ANGLOGOLD ASHANTI LIMITED	8,151,856.92	0.13
276,327	ASPEN PHARMACARE HOLDINGS PLC	3,126,873.85	0.05
249,164	BID CORPORATION LIMITED	6,401,714.34	0.10
253,695	BIDVEST GROUP	4,310,429.78	0.07
64,230	CAPITEC BANK HOLDINGS LTD	11,347,697.59	0.18
176,261	CLICKS GROUP	4,060,376.86	0.07
392,284	DISCOVERY LIMITED	3,910,895.23	0.06
183,900	EXXARO RESOURCES LTD	1,836,175.02	0.03
3,724,037	FIRSTRAND LTD	17,949,747.38	0.29
652,629	GOLD FIELDS	10,181,142.76	0.16
412,177	HARMONY GOLD MINING	4,260,863.57	0.07
668,339	IMPALA PLATINUM HOLDINGS LTD	3,752,710.75	0.06
49,412	KUMBA IRON ORE	1,149,818.34	0.02
1,236,566	MTN GROUP LTD	6,589,528.07	0.11
131,511	NASPERS LTD - REG SHS	32,013,718.31	0.52
338,811	NEDBANK GROUP	5,878,107.71	0.10
255,640	NORTHAM PLATINUM HOLDINGS LTD - REG SHS	1,617,584.88	0.03
3,548,917	OLD MUTUAL -REGISTERED SHS	2,821,427.12	0.05
1,772,081	PEPKOR HLDG --- REGISTERED SHS	2,477,266.88	0.04
613,990	RAND MERCHANT INVESTMENT HOLDINGS LIMIT	2,067,955.21	0.03
366,597	REMGRO LTD	3,346,978.14	0.05
1,327,454	SANLAM LTD	6,778,827.46	0.11
424,111	SASOL LTD	2,856,124.32	0.05
372,441	SHOPRITE HOLDINGS LTD (SHP)	6,392,617.44	0.10
2,038,194	SIBANYE STILLWATER LTD	2,111,233.00	0.03
987,311	STANDARD BANK GROUP LIMITED	13,885,113.26	0.22
469,279	VODACOM GROUP	2,981,114.56	0.05
704,269	WOOLWORTHS HOLDINGS	2,783,568.29	0.05
	South Korea	**637,589,798.06**	**10.33**
29,697	ALTEOGEN INC	7,425,953.35	0.12
22,215	AMOREPACIFIC CORP	2,509,104.20	0.04
15,444	BIG HIT ENTERTAINMENT CO LTD	1,993,536.17	0.03
111,894	CELLTRION	16,719,498.40	0.27
13,443	CELLTRION PHARM.	706,227.82	0.01
6,673	CJ CHEILJEDANG	1,551,267.14	0.03
39,542	COWAY CO LTD	2,016,862.78	0.03
78,599	DAEWOO SHIPBUILDING AND MARINE ENGINEERI	1,836,200.58	0.03
34,982	DB INSURANCE CO LTD - REG SHS	3,004,113.09	0.05
45,387	DOOSAN BOBCAT INC - REG SHS	1,409,124.60	0.02
353,341	DOOSAN ENERBIL	4,839,288.40	0.08
77,400	ECOPRO	5,244,046.91	0.08
37,844	ECOPROBM - REG SHS	5,339,311.88	0.09
12,159	ECOPRO MATERIALS CO LTD	1,254,300.78	0.02
9,430	ENCHEM CO LTD	1,310,984.20	0.02
39,394	GS HOLDINGS CO LTD	1,281,803.73	0.02
213,628	HANA FINANCIAL GROUP INC	9,605,663.88	0.16
21,871	HANJIN KAL	1,379,794.71	0.02
55,615	HANKOOK TIRE & TECHNOLOGY CO. LTD.	1,762,821.59	0.03
5,112	HANMI PHARM	1,256,792.87	0.02
33,509	HANMI SEMICONDUCTOR CO LTD	2,775,120.27	0.04
27,219	HANWHA INDUSTRIAL SOLUTIONS CO	693,119.77	0.01
78,663	HANWHA SOLUTIONS CORPORATIO	1,554,973.31	0.03
24,574	HANWHA TECHWIN CO.LTD	5,581,156.34	0.09
89,938	HLB CO LTD	5,894,078.73	0.10
18,254	HYUNDAI ELECTRIC & ENERGY SYSTEMS CO LTD	4,599,444.16	0.07
64,234	HYUNDAI ENGINEERING CONSTRUCTION-REG SHS	1,498,154.81	0.02
29,036	HYUNDAI GLOVIS CO LTD	2,711,092.51	0.04
187,830	HYUNDAI MERCHANT MARINE	2,661,535.50	0.04
44,988	HYUNDAI MOBIS	7,482,519.08	0.12
27,376	HYUNDAI MOTOR CO LTD	3,671,905.25	0.06
100,160	HYUNDAI MOTOR CO LTD	18,688,568.10	0.30
17,870	HYUNDAI MOTOR CO PREF.SHS	2,321,719.86	0.04
63,960	HYUNDAI STEEL CO	1,364,597.41	0.02
209,930	INDUST BK OF KOREA	2,242,656.70	0.04
232,623	KAKAO	6,430,619.89	0.10
125,541	KAKAOBANK CORP	2,030,429.15	0.03
280,107	KB FINANCIAL GROUP INC	17,328,635.60	0.28
176,994	KIA CORPORATION	13,521,221.20	0.22
56,747	KOREA AEROSPACE	2,260,853.99	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,845	KOREA ELECTRIC POWER CORP	3,156,201.60	0.05
31,009	KOREA INVESTMENT HOLDINGS CO LTD	1,740,506.73	0.03
12,984	KOREA KUMHO PETROCHEMICAL	1,567,770.62	0.03
142,760	KOREAN AIR	2,461,755.81	0.04
6,592	KOREA ZINC CO LTD	3,468,147.20	0.06
21,848	KRAFTON INC	5,722,214.69	0.09
77,845	KT & G CORP-SHS.	6,482,618.85	0.10
23,074	KT CORPORATION	709,317.75	0.01
28,073	KUM YANG CO LTD	1,122,748.28	0.02
20,696	L & F CO LTD	1,796,280.53	0.03
36,668	LG CHEM LTD - REG SHS	9,996,285.29	0.16
5,872	LG CHEM LTD-REG SHS-NON-CUM PFD ISSUE 01	1,088,904.21	0.02
73,805	LG CORP	4,464,308.04	0.07
229,632	LG DISPLAY	1,921,063.04	0.03
79,573	LG ELECTRONICS INC - REG SHS	6,346,611.66	0.10
34,963	LG ENERGY SOLUTION - REG SHS	11,082,177.72	0.18
6,981	LG H&H	2,023,246.20	0.03
11,001	LG INNOTEK	1,833,920.66	0.03
152,766	LG UPLUS CORP - REG SHS	1,146,007.87	0.02
15,622	LOTTE CHEMICAL CORPORATION	1,212,535.77	0.02
12,772	LS ELECTRIC CO LTD	1,594,912.93	0.03
69,681	MERITZ FINANCIAL HOLDINGS CO	5,173,988.87	0.08
179,552	MIRAE ASSET SECURITIES	1,156,096.87	0.02
96,029	NAVER	12,439,636.72	0.20
10,753	NCSOFT	1,570,561.32	0.03
19,979	NETMARBLE RG	909,039.17	0.01
99,030	NH INVESTMENT SECURITIES CO.LTD.	1,016,274.85	0.02
17,001	ORION PREFERENTIAL SHARE	1,267,567.13	0.02
24,146	POSCO FUTURE M CO. LTD.	4,616,120.00	0.07
53,052	POSCO HOLDINGS INC.	15,619,041.39	0.25
44,295	POSCO INTERNATIONAL	1,934,116.81	0.03
39,460	POSDATA COMPANY LTD	920,341.08	0.01
19,448	SAEHAN MEDIA CORP	1,864,937.87	0.03
13,080	SAMSUNG BIOLOGICS CO LTD - REG SHS	9,772,241.54	0.16
67,623	SAMSUNG C&T	7,125,831.30	0.12
42,212	SAMSUNG ELECTRO MECHANICS	4,277,043.75	0.07
3,530,021	SAMSUNG ELECTRONICS CO LTD - REG SHS	166,013,838.04	2.69
609,982	SAMSUNG ELECTRONICS-REG-NON-CUM PFD NVTG	23,742,513.15	0.38
124,848	SAMSUNG ENGINEERING	2,100,371.69	0.03
23,516	SAMSUNG FIRE AND MARINE INSURANCE	6,195,046.39	0.10
516,778	SAMSUNG HEAVY INDUSTRIES CO LTD	3,963,664.03	0.06
61,141	SAMSUNG LIFE INSURANCE CO LTD	4,357,529.49	0.07
40,699	SAMSUNG SDI CO LTD - REG SHS	11,779,897.39	0.19
32,292	SAMSUNG SDS CO LTD	3,820,121.21	0.06
316,386	SHINHAN FINANCIAL GROUP	13,427,715.35	0.22
22,658	SK BIOPHARMACEUTICALS CO LTD	1,801,966.85	0.03
19,138	SK BIOSCIENCE CO	810,770.99	0.01
14,928	SKC CO LTD	1,634,694.23	0.03
404,881	SK HYNIX INC	54,058,441.59	0.88
29,097	SK INC	3,408,779.15	0.06
47,136	SK INNOVATION	4,220,865.42	0.07
74,658	SK SQUARE CO., LTD.	4,612,959.03	0.07
40,570	SK TELEKOM	1,734,238.01	0.03
34,333	S-OIL CORP - REG SHS	1,606,774.98	0.03
465,935	WOORI FINANCIAL GROUP	5,522,667.78	0.09
40,510	YUHAN CORP	4,417,470.46	0.07
	Taiwan	**1,061,047,755.49**	**17.18**
369,000	ACCTON TECHNOLOGY CORPORATION	6,203,146.27	0.10
2,249,740	ACER INC	2,900,457.57	0.05
357,182	ADVANTECH CO LTD	3,628,645.70	0.06
2,426,497	ASE TECH HLDG -REGISTERED SHS	11,577,924.93	0.19
1,710,520	ASIA CEMENT	2,580,926.02	0.04
244,000	ASIA VITAL COMPONENTS CO LTD	4,548,999.21	0.07
521,000	ASUSTEK COMPUTER	9,104,097.04	0.15
4,875,400	AUO CORPORATION	2,626,689.03	0.04
452,000	CATCHER TECHNOLOGY	3,377,875.23	0.05
7,148,947	CATHAY FINANCIAL	15,022,345.50	0.24
1,108,313	CHAILEASE HOLDING COMPANY LTD	5,726,037.76	0.09
4,214,786	CHANG HWA COMMERCIAL BANK	2,383,979.87	0.04
1,316,000	CHENG SHIN RUBBER INDUSTRY CO LTD	2,154,069.31	0.03
1,931,000	CHINA AIRLINES	1,311,881.95	0.02
8,644,180	CHINA STEEL CORP	6,323,373.29	0.10
11,470,358	CHINATRUST FINANCIAL HLDGS	12,468,363.03	0.20
2,835,000	CHUNGHWA TELECOM	11,242,704.93	0.18
3,051,000	COMPAL ELECTRONICS	3,210,409.74	0.05
1,430,518	DELTA ELECTRONIC INC - REG SHS	17,199,745.12	0.28
10,507,362	E.SUN FINANCIAL HOLDING	9,313,235.48	0.15
140,980	ECLAT TEXTILE CO LTD	2,427,884.55	0.04
48,000	EMEMORY TECHNOLOGY INC	3,989,064.05	0.06
1,926,000	EVA AIRWAYS CORP	2,282,241.37	0.04
765,853	EVERGREEN MARINE CORP	4,864,245.64	0.08
2,342,132	FAR EASTERN TEXTILE	2,841,951.20	0.05
1,306,013	FAR EASTONE TELECOMMUNICATIONS - REG SHS	3,743,077.42	0.06
403,131	FENG TAY ENTERPRISE	1,987,214.82	0.03
8,201,023	FIRST FINANCIAL HOLDING COMPANY	7,100,560.24	0.11
2,576,000	FORMOSA CHEMICALS FIBER CO LTD	3,536,793.17	0.06
2,747,000	FORMOSA PLASTICS CORP	4,643,938.55	0.08
101,200	FORTUNE ELECTRIC CO LTD	2,011,431.20	0.03
6,073,662	FUBON FINANCIAL HOLDING COMPANY	17,349,744.10	0.28
379,000	GIGA-BYTE TECHNOLOGY CO	3,095,806.31	0.05
66,000	GLOBAL UNICHIP CORP	2,294,091.02	0.04
195,000	GLOBALWAFERS CO LTD	2,803,625.69	0.05
9,210,375	HON HAI PRECISION IND	54,569,830.93	0.88
224,400	HOTAI MOTOR	5,027,396.18	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
6,544,676	HUA NAN FINANCIAL HOLDING CO LTD	5,314,902.45	0.09
5,559,742	INNOLUX DISPLAY	2,837,273.41	0.05
1,965,000	INVENTEC CORPORATION	2,676,170.93	0.04
11,916,445	KGI FINANCIAL HOLDING CO LTD	6,213,047.59	0.10
73,000	LARGAN PRECISION CO LTD	5,859,095.81	0.09
1,500,114	LITE-ON TECHNOLOGY CORP	4,716,516.61	0.08
1,121,558	MEDIA TEK INCORPORATION	41,642,196.34	0.67
8,670,825	MEGA FINANCIAL HOLDING COMPANY	10,767,800.36	0.17
535,000	MICRO-STAR INTERNATIONAL	2,941,555.55	0.05
3,805,000	NAN YA PLASTICS CORP	5,530,781.69	0.09
897,000	NANYA TECHNOLOGY CO LTD	1,342,104.86	0.02
132,000	NIEN MADE ENTERPRISE CO LTD	2,127,248.03	0.03
432,000	NOVATEK MICROELECTRONICS CORP - REG SHS	7,071,108.97	0.11
1,495,000	PEGATRON	4,865,779.68	0.08
183,000	PHARMAESSENTIA CORP	3,677,750.21	0.06
1,619,000	POU CHEN CORP	1,849,392.85	0.03
413,000	PRESIDENT CHAIN STORE CORP	3,849,870.23	0.06
646,000	PRIME VIEW INTERNATIONAL CO LTD	5,981,004.95	0.10
1,996,000	QUANTA COMPUTER INC - REG SHS	16,650,929.70	0.27
363,000	REALTEK SEMICONDUCTOR CORP	5,402,584.34	0.09
1,155,014	RUENTEX DEVELOPMENT CO LTD	1,786,545.03	0.03
10,737,659	SHIN KONG FINANCIAL HOLDING CO LTD	4,088,562.85	0.07
8,049,281	SINOPAC HOLDINGS	6,167,978.56	0.10
976,250	SYNNEX TECHNOLOGY INTERNATIONAL CORP	2,236,521.50	0.04
8,533,366	TAISHIN FINANCIAL HOLDINGS	4,961,491.13	0.08
5,101,410	TAIWAN BUSINESS BANK	2,571,135.35	0.04
5,039,897	TAIWAN CEMENT CORP	5,382,851.32	0.09
7,787,061	TAIWAN COOPERATIVE HOLDINGS	6,373,050.56	0.10
1,454,000	TAIWAN HIGH SPEED RAIL CORP	1,359,972.54	0.02
1,305,000	TAIWAN MOBILE CO LTD - REG SHS	4,742,227.40	0.08
18,186,000	TAIWAN SEMICONDUCTOR CO	549,949,925.92	8.91
2,894,185	THE SHANGHAI CIAL AND SAVINGS BK-REG SHS	3,530,104.94	0.06
1,005,000	UNIMICRON TECHNOLOGY CORP	4,573,014.49	0.07
3,564,712	UNI PRESIDENT ENTERPRISES CORP	9,822,339.85	0.16
8,292,000	UNITED MICROELECTRONICS CORP	14,096,639.47	0.23
617,000	VANGUARD INTERNATIONAL SEMICONDUCTOR COR	2,017,899.52	0.03
48,000	VOLTRONIC POWER TECHNOLOGY CORP	3,071,427.64	0.05
2,227,163	WALSIN LIHWA CORPORATION	2,463,168.21	0.04
522,825	WAN HAI LINES	1,619,035.77	0.03
2,419,507	WINBOND ELECTRONICS CORP	1,632,295.51	0.03
1,970,000	WISTRON CORP	6,287,262.94	0.10
81,921	WIWYNN CORPORATION	4,439,493.18	0.07
1,168,920	WPG HOLDING	2,770,257.10	0.04
300,165	YAGEO CORPORATION	5,909,110.63	0.10
1,296,000	YANG MING MARINE TRANSPORT CORP	2,825,713.43	0.05
7,566,027	YUANTA FINANCIAL	7,578,812.67	0.12
	Thailand	**93,088,995.24**	**1.51**
885,300	ADVANCED INFO SERVICE -F-	7,153,383.36	0.12
3,280,200	AIRPORT OF THAILAND PUB CO -F-	6,524,210.82	0.11
7,963,000	BANGKOK DUSIT MED SERVICE-F	7,424,131.54	0.12
6,593,700	BANGKOK EXPRESS FOR REG	1,670,069.25	0.03
410,700	BUMRUNGRAD HOSPITAL-FOREIGN	3,433,402.12	0.06
1,605,500	CENTRAL PATTANA (FOREIGN REGISTERED)	3,342,972.47	0.05
1,360,900	CENTRAL RETAIL CORP-FOREIGN	1,311,099.33	0.02
2,491,600	CHAROEN POKPHAND FOODS PUBLICS CO -F-REG	1,858,391.67	0.03
1,794,200	CP AXTRA PUBLIC COMPANY LIMITED	1,812,182.37	0.03
4,427,600	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	9,012,750.87	0.15
2,374,000	DELTA ELECTRONICS (THAILAND) PUBLIC CO	7,894,273.71	0.13
2,229,510	GULF ENERGY DEV PCL - REG SHS FOREIGN	3,949,407.70	0.06
3,905,719	HOME PRODUCT CENTER PUBLIC FOREIGN REG.	1,262,356.50	0.02
289,800	INTOUCH HOLDINGS -F-	833,082.10	0.01
447,600	INTOUCH HOLDINGS PUBLIC CO LTD	1,286,706.51	0.02
437,200	KASIKORNBANK UNITS NVDR	2,038,070.02	0.03
2,579,200	KRUNG THAI BANK FOREIGN - REG SHS	1,651,200.94	0.03
666,100	KRUNGTHAI CARD PUBLIC COMPANY LTD	1,009,163.98	0.02
2,281,844	MINOR INTERNATIONAL FOREIGN REGISTERED	2,003,328.13	0.03
1,038,900	PTT EXPLORATION AND PRODUCTION PUBLIC CO	4,229,536.04	0.07
1,917,700	PTT GLOBAL CHEM SHS FOREIGN REGISTER	1,787,926.29	0.03
1,846,600	PTT OIL AND RETAIL BUSINESS PUBLIC CO LT	1,010,027.47	0.02
7,616,500	PTT PCL - REG SHS - FOREIGN	8,047,890.36	0.13
633,200	SCB X PCL-FOREIGN	2,144,939.72	0.03
760,200	SCG PACKAGING REGISTERED SHS FOREIGN	685,130.89	0.01
590,300	SIAM CEMENT FOREIGN REGISTERED	4,421,173.05	0.07
906,900	THAI OIL-FOREIGN REG	1,444,444.83	0.02
17,955,500	TMBTHANACHART BANK P-FOREIGN	1,099,287.82	0.02
5,095,588	TRUE CORPORATION PUBLIC COMPANY LIMITED	1,773,617.71	0.03
2,800,700	TRUE CORPORAT - SHS NON-VOTING DEPOSIT	974,837.67	0.02
	Turkey	**39,814,323.31**	**0.64**
2,369,786	AKBANK	4,269,981.75	0.07
151,097	ANADOLU EFES BIRACILIK VE MALT SANAYI	867,585.57	0.01
976,640	ASELSAN AS	1,692,618.33	0.03
338,534	BIM BIRLESIK MAGAZALAR	4,914,043.42	0.08
625,845	COCA COLA ICECEK SANAYI A.S	1,043,464.84	0.02
1,115,637	EREGLI DEMIR VE CELIK	1,745,873.89	0.03
52,701	FORD OTOMOTIV	1,415,134.49	0.02
769,046	HACI OMER SABANCI HOLDING AS	2,189,900.84	0.04
564,708	KOC HOLDING AS -B-	3,108,706.61	0.05
182,025	PEGASUS HAVA TAS	1,274,118.78	0.02
8,291,372	SASA POLYESTER	1,042,872.06	0.02
89,576	TOFAS TURK OTOMOBIL FABRIKASI AS	564,644.52	0.01
723,389	TUPRAS TURKIYE PETROL RAFINELERI	3,283,974.65	0.05
908,604	TURKCELL ILETISIM HIZMET	2,530,158.75	0.04
409,742	TURK HAVA YOLLARI AO	3,415,792.81	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
6,760,260	TURKIYE IS BANKASI AS	2,780,256.65	0.05
1,028,664	TURK SISE CAM	1,296,841.77	0.02
2,629,667	YAPI VE KREDI BANKASI AS	2,378,353.58	0.04
	United Arab Emirates	**70,836,687.55**	**1.15**
2,135,008	ABU DHABI COMMERCIAL BANK	4,894,302.91	0.08
1,059,345	ABU DHABI ISLAMIC BANK	3,668,628.87	0.06
2,324,956	ADNOC DISTR - REGISTERED	2,285,078.83	0.04
2,838,793	ALDAR PROPERTIES PJSC	5,812,069.68	0.09
2,198,115	AMERICANA RESTAURANTS INTERNATIONAL PLC	1,585,899.02	0.03
3,259,693	BANK ABU DHABI	12,193,901.40	0.20
2,178,325	DUBAI ISLAMIC BANK	3,736,306.30	0.06
4,889,927	EMAAR PROPERTIES	11,609,088.10	0.19
1,381,771	EMIRATES NBD PJSC	7,636,798.96	0.12
2,566,052	EMIRATES TELECOM	12,924,579.66	0.21
2,450,027	MULTIPLY GROUP	1,574,208.02	0.03
405,127	SAVOLA INC	2,915,825.80	0.05
	United States of America	**20,536,460.27**	**0.33**
63,007	SOUTHERN COPPER CORP	7,288,019.69	0.12
294,279	YUM CHINA HOLDINGS INC WI	13,248,440.58	0.21
Other transferable securities		**3,022,289.86**	**0.05**
Shares		**3,004,849.21**	**0.05**
	Bermuda	**5.07**	**0.00**
394,000	CN COM RICH RNW - REGISTERED SHS	5.07	0.00
	Russia	**-**	**0.00**
536	PHOSAGRO SPONS GDR REP.0,333	-	0.00
	United Arab Emirates	**3,004,844.14**	**0.05**
2,333,359	ADNOC DRILLING COMPANY PJSC	3,004,844.14	0.05
Rights		**17,440.65**	**0.00**
	China	**-**	**0.00**
15,479	GUANGDONG KANGMEI PHARM. CO. LTD RIGHT	-	0.00
	Taiwan	**17,440.65**	**0.00**
14,336	CHAILEASE HOLDING COMPANY 27.09.24 RIGHT	17,440.65	0.00
Undertakings for Collective Investment		**51,253,240.90**	**0.83**
Shares/Units in investment funds		**51,253,240.90**	**0.83**
	France	**51,253,240.90**	**0.83**
317,701	MULTI UNITS FRANCE AMUNDI MSCI CHINA UEC	51,253,240.90	0.83
Total securities portfolio		**6,109,638,778.50**	**98.94**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**4,357,006,641.12**	**98.52**
Shares		**4,357,006,641.12**	**98.52**
	Austria	**13,926,063.95**	**0.31**
149,129	ERSTE GROUP BANK AG	7,344,603.25	0.17
69,088	OMV AG	2,650,215.68	0.06
33,765	VERBUND AG	2,515,492.50	0.06
60,554	VOESTALPINE AG	1,415,752.52	0.03
	Belgium	**55,770,329.31**	**1.26**
67,433	AGEAS NOM	3,231,389.36	0.07
388,251	ANHEUSER-BUSCH INBEV	23,054,344.38	0.52
9,517	D'IETEREN	1,807,278.30	0.04
10,902	ELIA SYSTEM OPERATOR SA	1,119,635.40	0.03
38,318	GROUPE BRUXELLES LAMBERT GBL	2,680,344.10	0.06
98,396	KBC GROUPE SA	7,027,442.32	0.16
162	LOTUS BAKERIES NV	1,950,480.00	0.04
7,320	SOFINA SA	1,856,352.00	0.04
28,093	SYENSQO SA/NV	2,236,483.73	0.05
55,175	UCB	8,938,350.00	0.20
78,038	WAREHOUSES DE PAUW SCA - REGISTERED SHS	1,868,229.72	0.04
	Bermuda	**2,989,750.51**	**0.07**
518,334	AEGON --- REGISTERED SHS	2,989,750.51	0.07
	Denmark	**223,886,370.28**	**5.06**
1,365	A.P. MOELLER-MAERSK -A-	1,986,712.99	0.04
1,855	A.P. MOELLER-MAERSK A/S -B-	2,801,915.57	0.06
36,870	CARLSBERG AS -B-	3,944,854.83	0.09
55,671	COLOPLAST AS -B-	6,534,461.71	0.15
291,969	DANSKE BANK	7,891,953.81	0.18
32,520	DEMANT A/S	1,141,198.03	0.03
72,658	DSV A/S	13,474,768.77	0.30
26,402	GENMAB AS	5,737,524.90	0.13
150,554	NOVONESIS A/S	9,738,503.99	0.22
1,365,404	NOVO NORDISK - BEARER AND/OR REGISTERED	144,111,375.75	3.26
75,282	ORSTED - REG SHS	4,495,924.88	0.10
34,710	PANDORA	5,133,410.02	0.12
5,202	ROCKWOOL SHS -B-	2,193,944.45	0.05
131,799	TRYG A/S	2,807,600.78	0.06
450,878	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	8,942,379.90	0.20
27,048	ZEALAND PHARMA	2,949,839.90	0.07
	Finland	**69,940,560.50**	**1.58**
64,594	ELISA CORPORATION -A-	3,075,966.28	0.07
178,535	FORTUM CORP	2,641,425.33	0.06
111,152	KESKO CORP	2,130,228.08	0.05
153,819	KONE OYJ -B-	8,260,080.30	0.19
315,326	METSO CORPORATION	3,027,129.60	0.07
179,083	NESTE CORPORATION - REG SHS	3,121,416.69	0.07
2,331,391	NOKIA OYJ	9,148,378.28	0.21
1,345,234	NORDEA BANK	14,246,028.06	0.32
42,893	ORION CORPORATION (NEW) -B-	2,111,193.46	0.05
191,092	SAMPO	8,006,754.80	0.18
229,674	STORA ENSO -R-	2,641,251.00	0.06
225,096	UPM-KYMMENE CORP - REG SHS	6,768,636.72	0.15
236,919	WARTSILA CORPORATION -B-	4,762,071.90	0.11
	France	**700,496,132.34**	**15.84**
79,869	ACCOR SA	3,114,891.00	0.07
13,899	AEROPORTS DE PARIS-ADP-	1,602,554.70	0.04
126,329	AIR LIQUIDE NOM. PRIME FIDELITE	21,887,762.54	0.49
118,390	AIR LIQUIDE SA	20,512,251.40	0.46
153,064	ALSTOM	2,852,347.64	0.06
24,109	AMUNDI SA	1,616,508.45	0.04
23,891	ARKEMA SA	2,042,680.50	0.05
769,218	AXA SA	26,561,097.54	0.60
15,085	BIOMERIEUX SA	1,623,146.00	0.04
434,285	BNP PARIBAS SA	26,730,241.75	0.60
293,611	BOLLORE --- ACT	1,757,261.84	0.04
80,820	BOUYGUES SA	2,429,449.20	0.05
133,005	BUREAU VERITAS SA	3,960,888.90	0.09
65,052	CAPGEMINI SE	12,616,835.40	0.29
230,902	CARREFOUR SA	3,535,109.62	0.08
195,181	CIE DE SAINT-GOBAIN	15,950,191.32	0.36
22,082	COVIVIO SA	1,204,573.10	0.03
471,373	CREDIT AGRICOLE SA	6,469,594.43	0.15
273,271	DANONE SA	17,855,527.14	0.40
8,965	DASSAULT AVIATION SA	1,658,525.00	0.04
280,236	DASSAULT SYST.	9,984,808.68	0.23
95,646	EDENRED SA	3,253,876.92	0.07
31,057	EIFFAGE	2,690,778.48	0.06
574,392	ENGIE --- REGISTERED LOYALTY BONUS	8,911,691.88	0.20
190,443	ENGIE SA	2,954,723.15	0.07
125,828	ESSILORLUXOTTICA SA	26,751,032.80	0.60
5,925	EURAZEO	436,968.75	0.01
10,727	EURAZEO PRIME DE FIDELITE	791,116.25	0.02
18,549	GECINA	1,917,966.60	0.04
146,548	GETLINK ACT	2,347,698.96	0.05
13,406	HERMES INTERNATIONAL SA	29,573,636.00	0.67
14,662	IPSEN	1,620,151.00	0.04
31,173	KERING	8,006,785.05	0.18
85,040	KLEPIERRE SA	2,503,577.60	0.06
25,521	L'OREAL SA	10,260,718.05	0.23
43,990	LA FRANCAISE DES JEUX SA	1,624,990.60	0.04
110,564	LEGRAND SA	11,421,261.20	0.26
73,940	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	29,727,577.00	0.67

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
116,440	LVMH	80,168,940.00	1.81
284,421	MICHELIN (CGDE)	10,369,989.66	0.23
747,231	ORANGE	7,685,270.84	0.17
85,637	PERNOD RICARD SA	11,612,377.20	0.26
94,281	PUBLICIS GROUPE SA	9,258,394.20	0.21
76,495	RENAULT SA	2,982,540.05	0.07
90,509	REXEL SA	2,350,518.73	0.05
146,178	SAFRAN SA	30,858,175.80	0.70
482,443	SANOFI	49,643,384.70	1.12
10,761	SARTORIUS STEDIM BIOTECH	2,020,377.75	0.05
231,452	SCHNEIDER ELECTRIC SE	54,668,962.40	1.24
6,053	SEB ACT.NOM (PRIME FIDELITE)	620,432.50	0.01
4,081	SEB SA	418,302.50	0.01
287,594	SOCIETE GENERALE SA	6,427,725.90	0.15
8,029	SODEXO	591,335.85	0.01
20,599	SODEXO ACT PROV PRIME DE FIDELITE	1,517,116.35	0.03
4,000	SODEXO --- REGISTERED SHS	294,600.00	0.01
22,723	TELEPERFORMANCE SE	2,113,239.00	0.05
38,091	THALES	5,429,872.05	0.12
913,439	TOTALENERGIES SE	53,436,181.50	1.21
46,620	UNIBAIL RODAMCO	3,664,332.00	0.08
288,579	VEOLIA ENVIRONNEMENT SA	8,518,852.08	0.19
212,224	VINCI SA	22,272,908.80	0.50
270,858	VIVENDI SA	2,811,506.04	0.06
	Germany	**598,134,741.98**	**13.52**
70,462	ADIDAS AG - REG SHS	16,762,909.80	0.38
167,370	ALLIANZ SE	49,374,150.00	1.12
387,366	BASF SE	18,421,190.15	0.42
423,303	BAYER AG-REG	12,836,663.48	0.29
140,199	BAYERISCHE MOTOREN WERKE AG	11,100,956.82	0.25
19,933	BAYERISCHE MOTOREN WERKE AG PREF	1,481,021.90	0.03
29,200	BECHTLE	1,171,504.00	0.03
39,798	BEIERSDORF AG	5,378,699.70	0.12
62,166	BRENNTAG SE	4,163,878.68	0.09
14,553	CARL ZEISS MEDITEC AG - INHABER-AKT	1,035,445.95	0.02
457,272	COMMERZBANK AG	7,556,419.80	0.17
42,155	CONTINENTAL AG (GERM	2,450,891.70	0.06
74,509	COVESTRO AG	4,168,033.46	0.09
25,394	CTS EVENTIM AG & CO KGAA	2,370,529.90	0.05
222,935	DAIMLER TRUCK HOLDING AG - REG SHS	7,497,304.05	0.17
70,283	DELIVERY HERO	2,545,650.26	0.06
809,179	DEUTSCHE BANK AG PREFERENTIAL SHARE	12,540,656.15	0.28
79,637	DEUTSCHE BOERSE AG	16,779,515.90	0.38
327,380	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	2,154,160.40	0.05
443,005	DEUTSCHE POST AG REG SHS	17,733,490.15	0.40
1,494,538	DEUTSCHE TELEKOM AG-REG	39,440,857.82	0.89
51,886	DR ING HCF PORSCHE AKTIENGESELLSCH	3,709,849.00	0.08
960,828	E.ON SE	12,831,857.94	0.29
102,306	EVONIK INDUSTRIES AG	2,148,426.00	0.05
89,272	FRESENIUS MEDICAL CARE AG	3,409,297.68	0.08
190,136	FRESENIUS SE AND CO KGAA	6,508,355.28	0.15
78,509	GEA GROUP AG - INHABER-AKT	3,451,255.64	0.08
26,326	HANNOVER RUECK SE	6,742,088.60	0.15
58,672	HEIDELBERG MATERIALS AG	5,726,387.20	0.13
45,854	HENKEL AG & CO KGAA	3,500,952.90	0.08
68,879	HENKEL AG & CO KGAA PREFERENTIAL SHARE	5,813,387.60	0.13
566,101	INFINEON TECHNOLOGIES AG	17,809,537.46	0.40
37,211	KNORR-BREMSE AG - BEARER SHS	2,971,298.35	0.07
34,774	LEG IMMOBILIEN - NAMEN AKT	3,261,105.72	0.07
324,012	MERCEDES-BENZ GROUP	18,805,656.48	0.43
57,207	MERCK KGAA	9,038,706.00	0.20
24,558	MTU AERO ENGINES AG	6,876,240.00	0.16
57,516	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	28,430,158.80	0.64
23,476	NEMETSCHEK	2,183,268.00	0.05
57,285	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	2,353,267.80	0.05
42,015	PUMA AG	1,575,562.50	0.04
2,734	RATIONAL NAMEN	2,501,610.00	0.06
281,042	RWE AG	9,184,452.56	0.21
444,217	SAP AG	90,797,954.80	2.05
10,509	SARTORIUS VORZ.OHNE STIMMRECHT.	2,650,369.80	0.06
32,332	SCOUT24	2,497,647.00	0.06
324,532	SIEMENS AG - NAMEN-AKT	58,850,632.88	1.33
289,466	SIEMENS ENERGY - REG SHS	9,572,640.62	0.22
127,687	SIEMENS HEALTHINEERS AG - REG SHS	6,877,221.82	0.16
55,448	SYMRISE AG	6,881,096.80	0.16
32,295	TALANX AG NAM AKT	2,441,502.00	0.06
91,319	VOLKSWAGEN AG-PREF	8,689,916.04	0.20
327,386	VONOVIA SE	10,715,343.78	0.24
79,803	ZALANDO SE	2,363,764.86	0.05
	Ireland	**29,357,536.40**	**0.66**
87,631	AERCAP HOLDINGS	7,437,308.65	0.17
712,795	AIB GRP - REGISTERED	3,667,330.28	0.08
414,027	BANK OF IRELAND - REGISTERED	4,152,690.81	0.09
49,419	DCC PLC	3,026,137.91	0.07
62,401	KERRY GROUP -A-	5,812,653.15	0.13
62,376	KINGSPAN GROUP	5,261,415.60	0.12
	Isle of Man	**3,014,926.65**	**0.07**
328,691	ENTAIN PLC	3,014,926.65	0.07
	Italy	**165,663,916.86**	**3.75**
47,385	AMPLIFON SPA	1,223,006.85	0.03
427,105	ASSICURAZIONI GENERALI SPA	11,083,374.75	0.25
482,379	BANCO BPM SPA - REGISTERED	2,922,251.99	0.07
253,594	DAVIDE CAMPARI-MILANO N.V.	1,927,314.40	0.04
9,581	DIASORIN	1,005,046.90	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,405,853	ENEL SPA - AZ NOM	24,436,995.28	0.55
973,222	ENI SPA	13,315,623.41	0.30
52,784	FERRARI NV	22,153,444.80	0.50
243,003	FINECOBANK	3,736,171.13	0.08
121,300	INFRASTRUTTURE WIRELESS ITALIANE SPA	1,340,365.00	0.03
6,124,765	INTESA SANPAOLO SPA - AZ NOM	23,503,785.69	0.53
192,234	LEONARDO SPA	3,848,524.68	0.09
189,533	MEDIOBANCA	2,904,593.24	0.07
90,559	MONCLER SPA	5,163,674.18	0.12
213,413	NEXI SPA	1,300,112.00	0.03
176,151	POSTE ITALIANE SPA	2,217,741.09	0.05
122,030	PRYSMIAN SPA	7,956,356.00	0.18
40,027	RECORDATI SPA	2,033,371.60	0.05
797,057	SNAM SPA - AZ NOM	3,643,347.55	0.08
3,632,724	TELECOM ITALIA	906,364.64	0.02
556,135	TERNA SPA	4,498,019.89	0.10
623,509	UNICREDIT SPA REGS	24,544,431.79	0.55
	Jersey	**18,846,972.93**	**0.43**
398,922	EXPERIAN GROUP	18,846,972.93	0.43
	Luxembourg	**10,702,008.51**	**0.24**
217,159	ARCELORMITTAL SA	5,111,922.86	0.12
52,468	EUROFINS SCIENTIFIC SE	2,985,429.20	0.07
184,270	TENARIS - REG SHS	2,604,656.45	0.06
	Netherlands	**368,757,216.71**	**8.34**
186,016	ABN AMRO GROUP DEP RECEIPT	3,014,389.28	0.07
9,529	ADYEN	13,365,375.40	0.30
254,951	AIRBUS SE	33,454,670.22	0.76
67,891	AKZO NOBEL NV	4,297,500.30	0.10
25,631	ARGENX SE	12,446,413.60	0.28
19,454	ASM INTERNATIONAL NV - REG SHS	11,466,187.60	0.26
169,675	ASML HOLDING NV	126,509,680.00	2.86
63,074	ASR NEDERLAND NV - REG SHS	2,775,256.00	0.06
30,245	BESI - REG SHS	3,434,319.75	0.08
38,528	EURONEXT NV	3,754,553.60	0.08
44,713	EXOR NV	4,299,154.95	0.10
214,807	FERROVIAL INTERNATIONAL SE	8,287,254.06	0.19
51,737	HEINEKEN HOLDING	3,507,768.60	0.08
125,363	HEINEKEN NV - BEARER/REG SHS	9,983,909.32	0.23
27,406	IMCD	4,272,595.40	0.10
1,425,115	ING GROUP NV	23,192,321.51	0.52
49,592	JDE PEET S NV - BEARER/REG SHS	930,345.92	0.02
388,898	KONINKLIJKE AHOLD DELHAIZE NV	12,067,504.94	0.27
1,606,422	KONINKLIJKE KPN NV	5,893,962.32	0.13
107,746	NN GROUP NV	4,824,865.88	0.11
44,734	OCI REG.SHS	1,144,295.72	0.03
613,263	PROSUS N.V. (ZAR)	24,076,705.38	0.54
83,495	QIAGEN NV - REG SHS	3,379,042.65	0.08
48,076	RANDSTAD BR	2,144,189.60	0.05
343,679	ROYAL PHILIPS NV	10,111,036.18	0.23
913,102	STELLANTIS NV-BEARER AND REGISTERED SHS	11,328,390.13	0.26
359,709	UNIVERSAL MUSIC GROUP N.V.	8,453,161.50	0.19
108,013	WOLTERS KLUWER NV	16,342,366.90	0.37
	Norway	**36,801,405.00**	**0.83**
119,286	AKER BP SHS	2,295,405.63	0.05
359,805	DNB BK ASA	6,623,717.74	0.15
365,367	EQUINOR ASA	8,289,526.06	0.19
72,314	GJENSIDIGE FORSIKRING ASA	1,214,358.45	0.03
42,647	KONGSBERG GRUPPEN	3,744,083.71	0.08
178,348	MOWI ASA - REG SHS	2,878,905.40	0.07
531,571	NORSK HYDRO ASA	3,095,818.85	0.07
285,689	ORKLA ASA	2,416,994.56	0.05
21,443	SALMAR	1,009,672.52	0.02
296,202	TELENOR ASA	3,401,724.37	0.08
64,429	YARA INTERNATIONAL ASA	1,831,197.71	0.04
	Poland	**1,822,879.52**	**0.04**
107,608	INPOST SA	1,822,879.52	0.04
	Portugal	**11,503,569.14**	**0.26**
368,889	BANCO ESPIRITO SANTO	-	0.00
1,417,627	EDP ENERGIAS DE PORTUGAL SA - REG SHS	5,815,105.94	0.13
206,929	GALP ENERGIA,SA REG.SHS -B-	3,476,407.20	0.08
125,400	JERONIMO MARTINS SGPS SA - REG SHS	2,212,056.00	0.05
	Spain	**180,383,020.41**	**4.08**
9,824	ACCIONA SA	1,252,560.00	0.03
93,191	ACS	3,865,562.68	0.09
31,406	AENA SME SA	6,205,825.60	0.14
186,642	AMADEUS IT GROUP SA -A-	12,116,798.64	0.27
2,444,648	BANCO BILBAO VIZCAYA ARGENTARIA SA	23,732,642.79	0.54
2,213,926	BANCO SABADELL PREFERENTIAL SHARE	4,226,384.73	0.10
6,626,990	BANCO SANTANDER SA REG SHS	30,487,467.50	0.69
1,499,630	CAIXABANK SA	8,044,015.32	0.18
224,287	CELLNEX TELECOM SA	8,170,775.41	0.18
160,247	EDP RENOVAVEIS SA - BEARER SHS	2,517,480.37	0.06
125,546	ENDESA	2,464,467.98	0.06
103,254	GRIFOLS SA -A-	1,055,772.17	0.02
4,410	GRIFOLS SA -B-	35,610.75	0.00
2,585,279	IBERDROLA SA	35,909,525.31	0.81
456,786	INDITEX SHARE FROM SPLIT	24,273,608.04	0.55
160,402	REDEIA CORPORACION SA	2,802,222.94	0.06
484,779	REPSOL SA	5,742,207.26	0.13
1,701,568	TELEFONICA SA	7,480,092.92	0.17
	Sweden	**228,968,897.00**	**5.18**
110,019	ADDTECH - REGISTERED SHS -B-	2,958,347.01	0.07
134,342	ALFA LAVAL AB - REG SHS	5,790,255.39	0.13
440,877	ASSA ABLOY AB -B- REG SHS	13,312,435.54	0.30

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,166,184	ATLAS COPCO AB -A- REG SHS	20,250,759.90	0.46
694,141	ATLAS COPCO AB -B-	10,663,988.84	0.24
185,061	BEIJER REF - REG SHS -B-	2,731,011.58	0.06
77,560	BIOVITRUM AB	2,241,856.26	0.05
108,845	BOLIDEN - REG SHS	3,314,514.49	0.07
306,394	EPIROC --- REGISTERED SHS -A-	5,944,796.53	0.13
194,731	EPIROC REGISTERED SHS -B-	3,310,065.53	0.07
152,004	EQT AB	4,669,087.78	0.11
242,472	ESSITY AB REGISTERED -B-	6,792,130.89	0.15
73,152	EVOLUTION AB	6,453,256.96	0.15
277,538	FASTIGHETS-B SHS SHARES	2,188,804.06	0.05
95,784	GETINGE -B-	1,852,518.28	0.04
251,565	HENNES AND MAURITZ AB	3,842,520.28	0.09
844,913	HEXAGON - REG SHS -B-	8,155,617.39	0.18
30,333	HOLMEN - REG SHS	1,178,141.98	0.03
227,248	HUSQVARNA -B-	1,426,200.65	0.03
38,360	INDUSTRIVAERDEN AB -A- FREE	1,272,224.17	0.03
64,060	INDUSTRIVAERDEN -C- FREE	2,113,815.78	0.05
132,726	INDUTRADE AB	3,702,671.75	0.08
732,660	INVESTOR - REG SHS -B-	20,241,570.14	0.46
80,495	LATOUR INVESTMENT REGISTERED B	2,253,404.63	0.05
114,791	LIFCO AB	3,391,067.99	0.08
31,487	LUNDBERGFOERETAGEN -B- FREE	1,617,073.01	0.04
748,586	NIBE INDUSTRIER	3,683,045.77	0.08
158,079	SAAB AB	3,016,817.48	0.07
93,020	SAGAX -B-	2,377,917.78	0.05
476,340	SANDVIK AB	9,553,747.55	0.22
208,181	SECURITAS -B- FREE	2,372,008.39	0.05
664,506	SKANDINAVISKA ENSKILDA BANKEN -A-	9,119,115.75	0.21
170,366	SKANSKA -B- FREE	3,189,562.34	0.07
172,344	SKF AB -B-	3,077,299.39	0.07
241,165	SVENSKA CELLULOSA SCA AB-SHS-B-	3,153,925.74	0.07
580,449	SVENSKA HANDELSBANKEN AB-A-	5,348,873.70	0.12
337,865	SWEDBANK -A-	6,429,977.42	0.15
213,423	TELE2 AB	2,167,621.56	0.05
1,174,294	TELEFON ERICSSON	7,963,567.18	0.18
987,947	TELIA COMPANY AB	2,867,867.01	0.06
103,914	TRELLEBORG -B- FREE	3,584,128.24	0.08
692,642	VOLVO AB -B-	16,420,629.75	0.37
104,751	VOLVO -A- FREE	2,507,431.35	0.06
189,316	VOLVO CAR AB	467,223.79	0.01
	Switzerland	**701,197,194.54**	**15.86**
679,081	ABB REG.SHS	35,337,169.47	0.80
63,675	ADECCO REG.SHS	1,946,536.19	0.04
212,086	ALCON INC. - REG SHS	18,995,264.24	0.43
32,895	AVOLTA AG	1,250,880.02	0.03
13,431	BACHEM HOLDING LTD SHARES	1,015,759.95	0.02
18,639	BALOISE HOLDING - REG SHS	3,415,186.68	0.08
1,390	BARRY CALLEBAUT LTD - NAMEN-AKT	2,312,114.29	0.05
8,399	BC VAUDOISE - REG SHS	779,279.46	0.02
8,252	BKW AG	1,344,582.08	0.03
395	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	4,577,460.30	0.10
42	CHOCOLADEFABRIKEN LINDT & SP REGS	4,809,177.33	0.11
230,642	CIE FINANCIERE RICHEMONT NAMEN AKT	32,779,116.89	0.74
88,877	CLARIANT NAMEN AKT	1,208,376.02	0.03
105,587	COCA COLA HBC NAMEN	3,380,611.35	0.08
77,877	DSM FIRMENICH AG	9,629,491.05	0.22
2,649	EMS-CHEM HOLDINGS-NAMEN ACT.	1,997,758.78	0.05
20,140	GALDERMA GROUP AG	1,681,453.07	0.04
14,993	GEBERIT AG	8,781,284.39	0.20
3,945	GIVAUDAN SA - REG SHS	19,443,199.32	0.44
4,481,820	GLENCORE PLC	23,037,971.44	0.52
13,479	HELVETIA HLDG - REGISTERED SHS	2,090,322.37	0.05
218,358	HOLCIM LTD	19,148,798.64	0.43
87,200	JULIUS BAER GROUP - REG SHS	4,714,514.84	0.11
21,280	KUEHNE + NAGEL INTERNATIONAL AG	5,216,871.85	0.12
63,197	LOGITECH INTERNATIONAL SA - NAMEN-AKT	5,072,139.07	0.11
31,017	LONZA GROUP	17,612,924.96	0.40
1,111,745	NESTLE SA PREFERENTIAL SHARE	100,328,063.30	2.27
838,324	NOVARTIS AG PREFERENTIAL SHARE	86,508,233.68	1.96
9,504	PARTNERS GROUP HOLDING AG - NAMNE-AKT	12,820,733.98	0.29
12,737	ROCHE HOLDING AG	3,915,330.40	0.09
297,393	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	85,479,362.48	1.93
162,942	SANDOZ GROUP AG	6,104,375.53	0.14
11,915	SCHINDLER HOLDING NAMEN AKT	3,043,770.24	0.07
19,157	SCHINDLER HOLDING SA	5,046,402.88	0.11
65,600	SGS LTD	6,573,587.55	0.15
122,032	SIG GROUP PREFERENTIAL SHARE	2,444,658.26	0.06
63,720	SIKA - REGISTERED SHS	18,957,960.55	0.43
21,224	SONOVA HOLDING LTD - NAMEN-AKT	6,848,851.45	0.15
301,909	STMICROELECTRONICS NV - BEARER/REG SHS	8,043,403.21	0.18
46,741	STRAUMANN HOLDING LTD - REG SHS	6,863,819.94	0.16
10,490	SWISSCOM SHS NOM	6,156,168.69	0.14
11,927	SWISS LIFE HOLDING N-NAMEN REGISTERED	8,944,141.49	0.20
30,328	SWISS PRIME SITE AG-NAMEN AKT	3,055,510.97	0.07
127,676	SWISS RE - REG SHS	15,826,426.47	0.36
26,320	TEMENOS AG NAM.AKT	1,655,047.00	0.04
11,919	THE SWATCH GROUP	2,294,671.79	0.05
21,114	THE SWATCH GROUP REG	812,982.64	0.02
1,392,342	UBS GROUP NAMEN-AKT	38,541,008.57	0.87
12,448	VAT GROUP SA	5,696,105.37	0.13
62,157	ZURICH INSURANCE GROUP - REG SHS	33,658,334.05	0.76
	United Kingdom	**934,843,148.58**	**21.14**
419,280	3I GROUP PLC	16,654,292.41	0.38

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
112,100	ADMIRAL GROUP PLC	3,750,813.05	0.08
554,318	ANGLO AMERICAN PLC	16,182,181.62	0.37
187,031	ANTOFAGASTA PLC	4,524,889.17	0.10
192,699	ASHTEAD GROUP	13,400,113.14	0.30
156,270	ASSOCIATED BRITISH FOODS PLC	4,381,682.71	0.10
658,997	ASTRAZENECA PLC	91,778,826.22	2.08
381,229	AUTO TRADER GROUP PLC	3,976,089.49	0.09
1,184,094	AVIVA PLC	6,882,132.78	0.16
6,411,779	BARCLAYS PLC	17,303,827.58	0.39
583,455	BARRATT DEVELOPMENTS PLC	3,356,768.33	0.08
7,081,585	BP PLC	33,337,622.08	0.75
858,467	BRITISH AMERICAN TOBACCO PLC	28,104,850.77	0.64
2,907,258	BT GROUP PLC	5,167,759.86	0.12
154,576	BUNZL PLC	6,565,369.68	0.15
2,253,942	CENTRICA	3,159,934.31	0.07
87,403	COCA-COLA EUROPACIFIC PARTNERS	6,167,274.09	0.14
735,195	COMPASS GROUP PLC	21,153,257.98	0.48
57,400	CRODA INTERNATIONAL PLC - REG SHS	2,909,149.69	0.07
955,837	DIAGEO PLC	29,902,574.50	0.68
81,528	ENDEAVOUR MNG --- REGISTERED	1,735,305.43	0.04
1,776,868	GSK REG SHS	32,385,317.25	0.73
3,189,838	HALEON PLC REGISTERED SHARE	15,062,644.69	0.34
154,901	HALMA PLC	4,855,258.80	0.11
153,617	HARGREAVES LANS - REGISTERED SHS	2,057,642.52	0.05
71,669	HIKMA PHARMACEUTICALS PLC	1,646,048.42	0.04
7,894,366	HSBC HOLDINGS PLC (USD 0.5)	63,492,695.48	1.44
352,424	IMPERIAL BRANDS - REGISTERED	9,203,982.35	0.21
564,235	INFORMA PLC	5,561,992.03	0.13
70,191	INTERCONTINENTAL HOTELS GROUP PLC	6,863,457.44	0.16
75,787	INTERTEK GROUP PLC	4,699,968.99	0.11
1,041,898	JD SPORTS FASHION PLC	1,929,023.34	0.04
699,910	J SAINSBURY PLC	2,484,867.66	0.06
806,044	KINGFISHER PLC	3,119,357.83	0.07
299,692	LAND SEC R.E.I.T	2,344,804.90	0.05
2,606,695	LEGAL & GENERAL GROUP PLC	7,089,659.02	0.16
27,044,615	LLOYDS BANKING GROUP PLC	19,112,113.00	0.43
205,995	LSE GROUP	25,302,192.18	0.57
917,464	M AND G REGISTERED SHS	2,286,906.23	0.05
640,637	MELROSE IND --- REGISTERED SHS	3,508,662.71	0.08
181,687	MONDI PLC	3,102,905.20	0.07
2,073,906	NATIONAL GRID PLC	25,673,014.60	0.58
2,885,356	NATWEST GROUP PLC	11,925,652.64	0.27
52,524	NEXT PLC	6,174,986.70	0.14
18,435	NMC HEALTH PLC	22.16	0.00
262,247	PEARSON PLC	3,194,367.35	0.07
131,386	PERSIMMON PLC	2,595,191.29	0.06
304,434	PHOENIX GROUP HOLDINGS PLC - REG SHS	2,047,122.44	0.05
1,203,614	PRUDENTIAL PLC	10,047,837.08	0.23
302,466	RECKITT BENCKISER GROUP PLC	16,638,265.51	0.38
800,639	RELX PLC	33,765,305.58	0.76
1,144,861	RENTOKIL INITIAL PLC	5,013,969.69	0.11
484,868	RIO TINTO PLC	30,879,340.57	0.70
3,681,022	ROLLS ROYCE HOLDINGS	23,323,535.82	0.53
400,892	SAGE GROUP	4,936,167.95	0.11
350,887	SCHRODERS PLC	1,472,624.71	0.03
560,130	SEGRO (REIT)	5,883,704.34	0.13
101,661	SEVERN TRENT PLC	3,228,031.51	0.07
2,680,946	SHELL PLC	78,135,857.82	1.77
354,244	SMITH AND NEPHEW PLC	4,930,167.08	0.11
168,602	SMITHS GROUP -SHS-	3,398,179.84	0.08
36,416	SPIRAX-SARCO ENGIN	3,289,060.03	0.07
482,497	SSE PLC	10,919,317.96	0.25
916,503	STANDARD CHARTERED PLC	8,734,894.29	0.20
1,463,719	TAYLOR WIMPEY PLC	2,890,319.48	0.07
2,973,900	TESCO --- REGISTERED SHS	12,820,598.88	0.29
42,944	THE BERKELEY GROUP HOLDINGS PLC	2,436,099.75	0.06
792,548	UNILEVER PLC	46,092,659.97	1.04
271,008	UNILEVER PLC	15,778,085.76	0.36
275,654	UNITED UTILITIES GROUP PLC - REG SHS	3,463,689.17	0.08
9,872,976	VODAFONE GROUP PLC	8,904,129.78	0.20
79,328	WHITBREAD	2,987,968.90	0.07
261,004	WISE PLC	2,106,414.11	0.05
507,205	WPP PLC	4,652,350.89	0.11
Total securities portfolio		**4,357,006,641.12**	**98.52**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		JPY	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**185,538,983,084**	**99.13**
Shares		**185,538,983,084**	**99.13**
	Japan	**179,310,575,827**	**95.80**
317,196	ADVANTEST CORP	2,138,218,236	1.14
363,600	AEON CO LTD	1,417,676,400	0.76
25,162	AGC INC.	116,927,814	0.06
74,076	AISIN CORPORATION	116,817,852	0.06
220,300	AJINOMOTO CO INC	1,221,783,800	0.65
45,031	ANA HD	138,200,139	0.07
660,548	ASAHI GROUP HOLDINGS LTD	1,240,839,418	0.66
136,100	ASAHI KASEI CORP - REG SHS	147,260,200	0.08
364,200	ASICS CORP KOBE	1,092,964,200	0.58
925,300	ASTELLAS PHARMA	1,523,969,100	0.81
137,839	BANDAI NAMCO HOLDINGS INC	451,560,564	0.24
268,422	BRIDGESTONE CORP	1,476,321,000	0.79
44,500	BROTHER INDUSTRIES	123,710,000	0.07
84,150	CANON INC - REG SHS	395,757,450	0.21
40,500	CAPCOM CO LTD	134,784,000	0.07
859,390	CENTRAL JAPAN RAILWAY CO	2,850,596,630	1.52
99,400	CHIBA BANK	114,558,500	0.06
295,626	CHUGAI PHARMACEUTICAL	2,049,279,432	1.09
683,856	CONCORDIA FIN GRP	541,613,952	0.29
360,795	DAIFUKU CO LTD	996,335,393	0.53
225,200	DAI-ICHI LIFE HOLDINGS INC	829,186,400	0.44
751,877	DAIICHI SANKYO CO LTD	3,540,588,793	1.89
32,641	DAIKIN INDUSTRIES LTD - REG SHS	655,268,075	0.35
47,292	DAI NIPPON PRINTING CO LTD	120,689,184	0.06
19,500	DAINIPPON SCREEN MFG CO LTD	194,473,500	0.10
7,288	DAITO TRUST CONSTRUCTION CO LTD	126,884,080	0.07
396,600	DAIWA HOUSE INDUSTRY CO LTD	1,786,683,000	0.95
1,467,400	DAIWA SECURITIES GROUP INC	1,474,737,000	0.79
170,720	DENSO CORP	362,865,360	0.19
29,300	DENTSU GROUP - REG SHS	129,125,100	0.07
44,759	DISCO CO LTD	1,678,014,910	0.90
270,400	DON QUIJOTE HOLDINGS CO.,LTD	999,128,000	0.53
611,376	EAST JAPAN RAILWAY CO	1,741,504,536	0.93
98,045	EISAI	524,050,525	0.28
262,300	ENEOS HOLDINGS INC	204,253,010	0.11
714,845	FANUC CORP SHS	2,995,200,550	1.60
85,524	FAST RETAILING CO LTD	4,055,548,080	2.17
14,208	FUJI ELECTRIC SHS	122,472,960	0.07
383,388	FUJIFILM HOLDINGS CORP	1,413,934,944	0.76
577,830	FUJITSU LTD	1,696,219,965	0.91
62,598	HAMATSU PHOTONICS	117,402,549	0.06
420,737	HANKYU HANSHIN HOLDINGS INC	1,860,499,014	0.99
4,376	HIKARI TSUSHIN	139,463,120	0.07
34,700	HITACHI CONST MACH.	120,443,700	0.06
858,095	HITACHI --- REGSH	3,244,457,195	1.73
416,500	HONDA MOTOR CO LTD	627,873,750	0.34
27,144	HOSHIZAKI	135,285,696	0.07
191,044	HOYA CORP - REG SHS	3,779,805,540	2.02
708,700	HULIC CO LTD	1,030,804,150	0.55
128,140	IBIDEN	567,019,500	0.30
83,946	INPEX	162,687,348	0.09
60,000	ISUZU MOTORS LTD	115,860,000	0.06
51,800	JAPAN AIRLINES CO LTD	130,406,500	0.07
436,700	JAPAN POST BANK	584,304,600	0.31
419,000	JAPAN POST HOLDINGS CO	572,354,000	0.31
69,200	JFE HOLDINGS INC	132,760,200	0.07
40,900	JP POST INSRAN CO	106,503,600	0.06
1,180	JP REAL ESTATE INVESTMENT	673,780,000	0.36
92,700	KAJIMA CORP	248,018,850	0.13
202,074	KAO CORP	1,436,544,066	0.77
60,900	KAWASAKI KISEN KAISHA LTD	134,832,600	0.07
634,000	KDDI CORP	2,912,596,000	1.56
171,447	KEISEI ELECTRIC RAILWAY CO LTD	731,907,243	0.39
71,146	KEYENCE CORP	4,863,540,560	2.60
476,375	KIKKOMAN CORP	775,538,500	0.41
29,100	KOBE BUSSAN CO LTD	131,648,400	0.07
36,079	KONAMI GROUP CORPORATION	524,769,055	0.28
467,200	KUBOTA CORP	948,883,200	0.51
295,732	KYOCERA CORP	490,915,120	0.26
254,300	KYOWA KIRIN CO LTD	642,616,100	0.34
18,265	LASERTEC CORP	431,145,325	0.23
322,903	LY CORPORATION	135,393,228	0.07
50,840	MAKITA CORP	246,116,440	0.13
376,800	MATSUKIYOCOCO - REG SHS	886,610,400	0.47
98,100	MAZDA MOTOR CORP	104,967,000	0.06
30,176	MC DONALD'S CO (JAPAN)	206,403,840	0.11
36,340	MEIJI HLDGS	130,460,600	0.07
41,800	MINEBEA MITSUMI	117,792,400	0.06
149,800	MITSUBISHI CHEMICAL GROUP CORPORATION	137,651,220	0.07
174,000	MITSUBISHI ELECTRIC CORP	400,809,000	0.21
815,500	MITSUBISHI ESTATE	1,841,806,750	0.98
117,000	MITSUBISHI HC CAPITAL INC	118,228,500	0.06
293,130	MITSUBISHI HEAVY INDUSTRIES LTD	620,702,775	0.33
3,871,137	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	5,626,697,630	3.01
37,400	MITSUI CHEMICALS	142,307,000	0.08
1,479,600	MITSUI FUDOSAN CO LTD	1,979,704,800	1.06
30,900	MITSUI OSK LINES LTD	152,213,400	0.08
1,090,184	MIZUHO FINANCIAL GROUP INC - REG SHS	3,200,780,224	1.71

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		JPY	
96,453	MONOTARO CO LTD	231,246,068	0.12
574,167	MS&AD INSURANCE GROUP HOLDING	1,911,976,110	1.02
74,694	NEC CORP	1,027,042,500	0.55
40,200	NEXON CO LTD	113,745,900	0.06
110,652	NIDEC CORP	332,619,912	0.18
284,600	NINTENDO CO LTD - REG SHS	2,173,205,600	1.16
3,200	NIPPON BUILDING FD	421,760,000	0.23
253,030	NIPPON PAINT HOLDINGS CO LTD	277,700,425	0.15
28,064	NIPPON SANSO HOLDINGS CORP	146,297,632	0.08
2,693,200	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	395,361,760	0.21
39,644	NIPPON YUSEN KK	206,941,680	0.11
274,400	NISSAN MOTOR CO LTD	110,446,000	0.06
31,916	NISSHIN FOODS	127,887,412	0.07
21,017	NITORI	458,065,515	0.24
328,010	NITTO DENKO CORP	783,451,885	0.42
2,253,500	NOMURA HOLDINGS INC	1,674,350,500	0.89
105,700	NOMURA REAL ESTATE HOLDINGS INC	404,936,700	0.22
172,598	NOMURA RESEARCH INSTITUTE	914,769,400	0.49
59,900	NTT DATA GROUP CORPORATION	154,212,551	0.08
313,100	OBAYASHI CORP - REG SHS	567,650,300	0.30
29,200	OBIC	147,343,200	0.08
106,900	OLYMPUS CORP	290,607,650	0.16
102,691	OMRON CORP	672,317,977	0.36
194,300	ONO PHARMACEUTICAL CO LTD	371,404,450	0.20
9,255	ORACLE CORP JAPAN	136,464,975	0.07
270,550	ORIENTAL LAND CO LTD	1,000,493,900	0.53
679,200	ORIX CORP	2,253,585,600	1.20
33,600	OSAKA GAS CY	108,326,400	0.06
266,100	OSAKA SECURITIES EXCHANGE	493,748,550	0.26
33,938	OTSUKA CORP	120,276,272	0.06
128,384	OTSUKA HOLDINGS	1,037,727,872	0.55
206,463	PANASONIC HLDGS --- REGISTERED SHS	256,633,509	0.14
515	PROLOGIS REIT	126,793,000	0.07
908,100	RAKUTEN	840,537,360	0.45
486,165	RECRUIT HOLDINGS CO LTD	4,232,066,325	2.26
797,400	RENESAS ELECTRONICS	1,657,794,600	0.89
591,519	RESONA HOLDINGS INC	590,099,354	0.32
92,100	RICOH CO LTD	142,064,251	0.08
76,220	ROHM CO LTD	122,409,320	0.07
34,260	SBI HOLDING	112,886,700	0.06
45,654	SCSK CORP	135,113,013	0.07
46,230	SECOM CO LTD	244,741,620	0.13
47,800	SEIKO EPSON CORP	126,168,100	0.07
57,800	SEKISUI CHEMICAL CO LTD	128,980,700	0.07
308,100	SEKISUI HOUSE LTD	1,224,389,400	0.65
97,352	SHIMADZU CORPORATION	464,758,448	0.25
10,030	SHIMANO INC	272,515,100	0.15
650,510	SHIN-ETSU CHEM. CO LTD	3,888,098,270	2.08
113,670	SHISEIDO	440,471,250	0.24
89,200	SHIZUOKA FINANCIAL GROUP, INC.	111,009,400	0.06
34,040	SMC CORP	2,166,646,000	1.16
8,468,700	SOFTBANK	1,585,340,640	0.85
352,215	SOFTBANK GROUP	2,968,115,805	1.59
622,164	SOMPO HOLDINGS INC	1,991,546,964	1.06
88,706	SO-NET M3	127,559,228	0.07
2,530,795	SONY CORP --- REGSH	7,029,283,113	3.76
54,300	SUBARU CORPORATION	134,772,600	0.07
136,500	SUMCO CORP	210,483,000	0.11
79,848	SUMITOMO METAL MINING CO LTD	342,627,768	0.18
1,430,747	SUMITOMO MITSUI FINANCIAL GROUP INC	4,356,624,615	2.33
297,978	SUMITOMO MITSUI TRUST GROUP,INC.	1,010,443,398	0.54
23,158	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	124,914,252	0.07
139,188	SUZUKI MOTOR CORP	221,656,890	0.12
563,923	SYSMEX	1,594,210,321	0.85
198,400	T&D HOLDING	495,008,000	0.26
54,531	TAISEI	341,364,060	0.18
861,590	TAKEDA PHARMACEUTICAL	3,535,103,770	1.89
906,740	TDK CORP	1,652,987,020	0.88
553,900	TERUMO CORP.	1,495,530,000	0.80
38,100	TIS SHS	139,103,100	0.07
23,727	TOHO CO	137,925,051	0.07
813,154	TOKIO MARINE HOLDINGS INC	4,253,608,574	2.27
175,761	TOKYO ELECTRON LTD - REG SHS	4,444,995,690	2.37
35,500	TOKYO GAS CO LTD	118,463,500	0.06
919,587	TOKYU CORP	1,703,994,711	0.91
30,200	TOPPAN HOLDINGS INC.	128,168,800	0.07
69,790	TOTO LTD	372,469,230	0.20
13,083	TOYOTA INDUSTRIES CORP	144,240,075	0.08
3,138,975	TOYOTA MOTOR CORP	7,980,843,938	4.26
57,146	TOYOTA TSUSHO CORP	147,722,410	0.08
14,876	TREND MICRO INC	126,237,736	0.07
211,658	UNI CHARM	1,097,023,414	0.59
609,860	WEST JAPAN RAILWAY COMPANY	1,661,258,640	0.89
42,792	YAKULT HONSHA CO LTD	142,026,648	0.08
93,800	YAMAHA MOTOR CO LTD	120,064,000	0.06
207,445	YASKAWA ELECTRIC CORP	1,036,810,110	0.55
415,800	YOKOGAWA ELECTRIC CORP	1,519,749,000	0.81
211,900	ZOZO INC	1,104,846,600	0.59
	Luxembourg	**6,228,407,257**	**3.33**
69,300	KIRIN HOLDINGS CO LTD	151,489,800	0.08
244,000	KOMATSU --- REGSH	967,704,000	0.52
777,308	MURATA MFG --- REGSH	2,181,514,902	1.17
331,582	SG HLDG --- REGSH	510,967,862	0.27
640,239	SHIONOGI & --- REGSH	1,314,730,787	0.70

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		JPY	
63,900	SUMITOMO EL IND --- REGSH	146,682,450	0.08
198,776	SUMITOMO REALTY --- REGSH	955,317,456	0.51
Total securities portfolio		**185,538,983,084**	**99.13**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,443,094,911.36**	**99.33**
Shares		**1,443,094,911.36**	**99.33**
	Bermuda	**106,185.93**	**0.01**
271	EVEREST GROUP LTD	106,185.93	0.01
	Canada	**93,393,915.96**	**6.43**
2,982	AGNICO EAGLE MINES LTD	240,485.66	0.02
1,431	AIR CANADA - VOTING AND VARIABLE VOTING	17,360.93	0.00
3,595	ALTAGAS	89,091.99	0.01
6,326	BANK OF MONTREAL	571,459.82	0.04
188,632	BANK OF NOVA SCOTIA	10,289,120.20	0.71
180	BCE INC	6,264.83	0.00
2,857	BROOKFIELD ASSET MANAGEMENT LTD	135,218.83	0.01
10,494	BROOKFIELD --- REGISTERED SHS	557,957.66	0.04
509	BRP SUBORD.VOTING WHEN ISSUED	30,325.92	0.00
56,819	CAMECO CORP	2,717,362.90	0.19
103	CANADIAN APARTMENT PROPERTIES REIT	4,192.52	0.00
59,276	CANADIAN IMPERIAL BANK OF COMMERCE	3,640,004.73	0.25
65,640	CANADIAN NATIONAL RAILWAY	7,694,772.85	0.53
711	CANADIAN TIRE CORP -A- NON VOTING	85,306.11	0.01
3,627	CANADIAN UTILITIES -A- NON VOTING	96,408.93	0.01
801	CCL INDUSTRIES INC -B- NON-VOTING	48,885.21	0.00
6,989	CDN PACIFIC RAILWAY --- REGISTERED SHS	598,397.94	0.04
1,455	CGI GROUP --- REGISTERED SHS -A-	167,603.36	0.01
138	CONSTELLATION SOFTWARE	449,454.86	0.03
6,745	DOLLARAMA INC	691,689.93	0.05
3,824	ELEMNT FLEET MNGMNT SHS	81,406.87	0.01
2,296	EMPIRE -A- NON VOTING	70,241.15	0.00
172,749	ENBRIDGE INC	7,025,197.07	0.48
152	FAIRFAX FINANCIAL HOLDINGS SUB.VTG	192,132.95	0.01
120	FIRSTSERVICE CORP	21,949.56	0.00
2,993	FORTIS INC	136,139.11	0.01
8,516	GEORGE WESTON	1,430,921.55	0.10
1,725	GFL ENVIRONMENTAL INC	68,886.62	0.00
1,153	GILDAN ACTIVEWEAR	54,331.32	0.00
2,623	GREAT WEST LIFECO INC	89,545.12	0.01
51,507	HYDRO ONE LTD	1,787,344.11	0.12
442	IA FINL CORP --- REGISTERED SHS	36,676.02	0.00
3,531	IGM FINANCIAL INC	106,063.04	0.01
18,374	INTACT FINANCIAL CORP	3,532,075.48	0.24
105,441	IVANHOE MINES LTD	1,570,333.18	0.11
867	KEYERA	27,063.07	0.00
8,004	KINROSS GOLD CORP	75,065.09	0.01
2,149	LOBLAW COMPANIES	286,454.87	0.02
98,981	LUNDIN MINING (SEK)	1,038,187.99	0.07
2,501	MAGNA INTL SHS -A- SUB.VTG	102,708.04	0.01
85,128	MANULIFE FINANCIAL REGISTERED	2,518,609.84	0.17
1,488	METRO -A- SUB VTG	94,161.33	0.01
52,113	NATIONAL BK CANADA	4,927,507.59	0.34
3,840	NUTRIEN - REGISTERED	184,727.72	0.01
1,090	ONEX CORP SUB.VOTING	76,430.79	0.01
41,949	OPEN TEXT	1,397,917.10	0.10
2,656	PAN AMERICAN SILVER	55,519.70	0.00
1,135	PARKLAND FUEL - REGISTERED SHS	29,287.18	0.00
90,176	PEMBINA PIPELINE CORP	3,721,261.19	0.26
5,258	POWER CORP DU CANADA SUB.	166,033.51	0.01
1,475	QUEBECOR -B- SUBORD.VOTING	38,551.75	0.00
1,803	RESTAURANT BRANDS INTERNATIONAL INC	130,243.29	0.01
19,004	RITCHIE BRO AUCTION - REG SHS	1,531,185.37	0.11
2,814	ROGERS COMMUNICATIONS -B- NON VOTING	113,270.71	0.01
73,284	ROYAL BANK OF CANADA	9,156,635.43	0.63
3,758	SAPUTO	81,197.97	0.01
30,843	SHOPIFY -A- SUBORD VOTING	2,473,659.08	0.17
1,146	STANTEC INC	92,258.87	0.01
88,863	SUN LIFE FINANCIAL INC	5,160,220.19	0.36
59,206	TC ENERGY - REG SHS	2,817,497.00	0.19
2,171	TELUS CORP	36,494.82	0.00
626	TFI INTERNATIONAL INC REGISTERED	85,839.44	0.01
216	THE DESCARTES SYSTEMS GROUP	22,251.21	0.00
1,115	THOMSON REUTERS --- REGISTERED SHS	190,396.06	0.01
43,370	TMX GR LTD	1,360,840.27	0.09
571	TOROMONT INDUSTRIES LTD	55,799.48	0.00
96,036	TORONTO DOMINION BANK	6,079,334.92	0.42
1,868	WASTE CONNECTIONS INC	334,035.76	0.02
1,341	WEST FRASER TIMBER CO	130,797.56	0.01
68,871	WHEATON PRECIOUS METAL - REGISTERED	4,210,859.50	0.29
1,445	WSP GLOBAL	257,003.94	0.02
	Ireland	**26,009,133.06**	**1.79**
12,697	ACCENTURE - SHS CLASS A	4,488,135.56	0.31
12,118	ALLEGION PLC	1,766,077.32	0.12
2,176	APTIV PLC	156,693.76	0.01
4,438	FLUTTER ENTMT --- REGISTERED SHS	1,053,048.64	0.07
9,608	LINDE PLC	4,581,670.88	0.32
9,887	MEDTRONIC HLD	890,126.61	0.06
25,897	PENTAIR PLC	2,532,467.63	0.17
4,373	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	216,113.66	0.01
23,935	TRANE TECH - REGISTERED SHS	9,304,252.55	0.64
3,465	WILLIS TOWERS WATSON PLC	1,020,546.45	0.07
	Netherlands	**6,105,077.24**	**0.42**
1,934	LYONDELLBASELL -A-	185,470.60	0.01
24,664	NXP SEMICONDUCTORS NV - BEARER SHS	5,919,606.64	0.41

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Switzerland	**1,180,761.35**	**0.08**
1,137	BUNGE GLOBAL LT	109,879.68	0.01
3,037	CHUBB - NAMEN AKT	875,840.43	0.06
1,108	GARMIN	195,041.24	0.01
	United Kingdom	**2,154,147.33**	**0.15**
1,490	AON PREFERENTIAL SHARE	515,525.10	0.04
137,768	CNH INDUSTRIAL REG SHS (USD)	1,529,224.80	0.11
3,867	ROYALTY PHARMA PLC -A- REG SHS	109,397.43	0.01
	United States of America	**1,314,145,690.49**	**90.45**
31,676	3M CO	4,330,109.20	0.30
863	A.O.SMITH CORP	77,523.29	0.01
13,603	ABBOTT LABORATORIES	1,550,878.03	0.11
23,310	ABBVIE INC	4,603,258.80	0.32
17,330	ADOBE INC	8,973,127.40	0.62
42,205	ADVANCED MICRO DEVICES INC	6,924,996.40	0.48
969	AECOM	100,068.63	0.01
15,214	AFLAC INC	1,700,925.20	0.12
16,987	AGILENT TECHNOLOGIES	2,522,229.76	0.17
3,335	AIRBNB INC	422,911.35	0.03
1,792	AIR PRODUCTS & CHEMICALS INC	533,550.08	0.04
23,758	AKAMAI TECHNOLOGIES	2,398,370.10	0.17
793	ALBEMARLE - REGISTERED SHS	75,105.03	0.01
4,201	ALBERTSONS COS INC	77,634.48	0.01
971	ALEXANDRIA REAL ESTATE	115,306.25	0.01
416	ALIGN TECHNOLOGY INC	105,797.12	0.01
2,002	ALLSTATE CORP	379,679.30	0.03
2,687	ALLY FINANCIAL INC	95,630.33	0.01
942	ALNYLAM PHARMACEUTICALS INC	259,078.26	0.02
45,082	ALPHABET INC -A-	7,476,849.70	0.51
231,577	ALPHABET INC -C-	38,717,358.63	2.66
249,262	AMAZON.COM INC	46,444,988.46	3.20
1,272	AMERCIAN WATER WORKS CO INC	186,017.28	0.01
21,917	AMERICAN EXPRESS	5,943,890.40	0.41
643	AMERICAN FINANCIAL GROUP	86,547.80	0.01
2,794	AMERICAN HOMES 4 RENT	107,261.66	0.01
5,368	AMERICAN INTL	393,098.64	0.03
25,001	AMERICAN TOWER CORP	5,814,232.56	0.40
693	AMERIPRISE FINANCIAL INC	325,578.33	0.02
1,673	AMETEK INC	287,270.83	0.02
20,234	AMGEN INC	6,519,597.14	0.45
9,292	AMPHENOL -A-	605,466.72	0.04
3,807	ANALOG DEVICES INC	876,257.19	0.06
2,274	ANNALY CAPITAL MANAGEMENT INC	45,639.18	0.00
12,189	ANSYS INC	3,883,781.07	0.27
3,177	APOLLO GLB MGMT --- REGISTERED SHS	396,839.07	0.03
386,733	APPLE INC	90,108,789.00	6.20
39,465	APPLIED MATERIALS INC	7,973,903.25	0.55
1,350	APPLOVIN --- REGISTERED SHS -A-	176,242.50	0.01
40,419	AQUA AMERICA --- REGISTERED SHS	1,558,960.83	0.11
23,363	ARCH CAPITAL GROUP LTD	2,613,852.44	0.18
2,904	ARCHER-DANIELS MIDLAND CO	173,484.96	0.01
1,352	ARES MANAGEMENT LP-REGISTERED SHS	210,695.68	0.01
7,367	ARISTA NETWORKS INC	2,827,601.94	0.19
1,790	ARTHUR J.GALLAGHER AN CO	503,652.30	0.03
2,246	ASPEN TECHNOLOGY INC	536,389.72	0.04
7,762	ASSURANT INC	1,543,551.32	0.11
56,220	AT&T INC	1,236,840.00	0.09
3,280	ATLASSIAN CORPORATION PL	520,896.80	0.04
1,251	ATMOS ENERGY CORP	173,526.21	0.01
21,797	AUTODESK INC	6,004,637.56	0.41
45,885	AUTOMATIC DATA PROCESSING INC	12,697,756.05	0.87
133	AUTOZONE INC	418,955.32	0.03
998	AVALONBAY COMMUN	224,799.50	0.02
19,759	AVANTOR - REGISTERED SHS	511,165.33	0.04
2,533	AVERY DENNISON CORP	559,185.08	0.04
10,910	AXON ENTERPRISE - REGISTERED	4,359,636.00	0.30
153,288	BAKER HUGHES RG-A REGISTERED SHS -A-	5,541,361.20	0.38
1,862	BALL CORP	126,448.42	0.01
122,876	BANK OF AMERICA CORP	4,875,719.68	0.34
105,434	BANK OF NY MELLON	7,576,487.24	0.52
2,524	BAXTER INTERNATIONAL INC - REG SHS	95,836.28	0.01
2,106	BECTON DICKINSON - REG SHS	507,756.60	0.03
946	BENTLEY SYSTEMS --- REGISTERED SHS -B-	48,066.26	0.00
3,703	BEST BUY CO INC	382,519.90	0.03
1,166	BIOGEN IDEC INC	226,017.44	0.02
1,116	BIOMARIN PHARMACEUTICAL INC	78,443.64	0.01
185	BIO RAD LABORATORIES -A-	61,897.30	0.00
691	BIO-TECHNE CORP	55,231.63	0.00
1,127	BLACKROCK INC	1,070,097.77	0.07
5,638	BLACKSTONE INC - REGISTERED SHS	863,346.94	0.06
3,860	BLOCK INC -A-	259,121.80	0.02
561	BOOKING HOLDINGS INC	2,362,999.32	0.16
926	BOOZ ALLEN HAMILTON -A-	150,715.76	0.01
11,344	BOSTON SCIENTIF CORP	950,627.20	0.07
70,531	BRISTOL-MYERS SQUIBB CO	3,649,273.94	0.25
112,418	BROADCOM INC - REGISTERED SHS	19,392,105.00	1.33
18,057	BROADRIDGE FINANCIAL SOL -W/I	3,882,796.71	0.27
765	BROOKFIELD RENEWABLE COR-W/I USD	25,006.03	0.00
1,669	BROWN AND BROWN INC	172,908.40	0.01
28,531	BROWN-FORMAN CORP -B- NON VOTING	1,403,725.20	0.10
1,522	BTH & BDY WRKS - REG SHS	48,582.24	0.00
882	BUILDERS FIRSTSOURCE	170,984.52	0.01
1,776	BURLINGTON STORES INC	467,940.48	0.03
846	BXP INC	68,069.16	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
18,289	C.H.ROBINSON WORLWIDE INC	2,018,556.93	0.14
8,729	CADENCE DESIGN SYSTEMS INC	2,365,820.87	0.16
769	CAMDEN PROPERTY SBI	94,994.57	0.01
30,351	CAMPBELL SOUP CO	1,484,770.92	0.10
2,929	CAPITAL ONE FINANCIAL CORP	438,559.17	0.03
1,744	CARDINAL HEALTH	192,746.88	0.01
457	CARLISLE COS INC	205,535.75	0.01
1,963	CARLYLE GROUP - REGISTERED SHS	84,526.78	0.01
1,105	CARMAX INC	85,504.90	0.01
9,272	CARNIVAL CORP	171,346.56	0.01
15,567	CARRIER GLOBAL CORP-WI	1,252,987.83	0.09
700	CATALENT	42,399.00	0.00
3,832	CATERPILLAR - REGISTERED	1,498,771.84	0.10
5,124	CBOE HOLDINGS INC	1,049,753.88	0.07
9,825	CBRE GROUP	1,223,016.00	0.08
817	CDW	184,887.10	0.01
1,760	CELSIUS HOLDINGS INC	55,193.60	0.00
2,137	CENCORA INC	480,995.96	0.03
11,902	CENTENE CORP	895,982.56	0.06
1,017	CF INDUSTRIES HOLDINGS INC	87,258.60	0.01
505	CHARLES RIVER LABORATORIES INTERNATIONAL	99,469.85	0.01
13,956	CHARLES SCHWAB CORP/THE	904,488.36	0.06
709	CHARTER COMM -A-	229,772.72	0.02
35,173	CHENIERE ENERGY INC	6,325,512.32	0.44
17,081	CHIPOTLE MEXICAN GRILL -A-	984,207.22	0.07
37,361	CHURCH AND DWIGHT CO	3,912,443.92	0.27
945	CINCINNATI FINANCIAL CORP	128,633.40	0.01
2,660	CINTAS	547,640.80	0.04
174,302	CISCO SYSTEMS INC	9,276,352.44	0.64
57,656	CITIGROUP INC	3,609,265.60	0.25
3,834	CITIZENS FINANCIAL GROUP INC	157,462.38	0.01
18,898	CLOROX CO	3,078,673.18	0.21
2,662	CLOUDFLARE INC	215,329.18	0.01
2,854	CME GROUP -A-	629,735.10	0.04
1,836	CMS ENERGY CORP	129,676.68	0.01
3,593	COGNIZANT TECHNOLOGY SOLUTIONS -A-	277,307.74	0.02
1,106	COINBASE GLOBAL --- REGISTERED SHS -A-	197,056.02	0.01
28,944	COMCAST CORP	1,208,990.88	0.08
72,341	CONAGRA BRANDS INC	2,352,529.32	0.16
4,668	CONSOLIDATED EDISON INC	486,078.84	0.03
17,577	CONSTELLATION BRANDS INC -A-	4,529,417.13	0.31
2,315	CONSTELLATION ENERGY	601,946.30	0.04
30,348	COOPER COS INC	3,348,598.32	0.23
6,648	COPART INC	348,355.20	0.02
2,651	COREBRIDGE FINANCIAL INCORPOTION	77,303.16	0.01
5,914	CORNING INC	267,017.10	0.02
3,108	COSTAR GROUP INC	234,467.52	0.02
10,450	COSTCO WHOLESALE CORP	9,264,134.00	0.64
44,545	CRH PLC	4,131,103.30	0.28
1,689	CROWDSTRIKE HOLDINGS INC	473,713.83	0.03
63,339	CROWN CASTLE INC	7,513,905.57	0.52
836	CROWN HOLDINGS INC	80,155.68	0.01
15,563	CSX CORP	537,390.39	0.04
1,261	CUMMINS - REGISTERED	408,299.19	0.03
9,730	CVS HEALTH	611,822.40	0.04
18,321	DANAHER CORP - REG SHS	5,093,604.42	0.35
806	DARDEN RESTAURANTS INC	132,288.78	0.01
1,979	DATADOG INC	227,703.74	0.02
8,249	DAVITA	1,352,258.57	0.09
1,124	DAY FORCE INC REGISTERED SHS	68,845.00	0.00
23,730	DECKERS OUTDOOR	3,783,748.50	0.26
6,234	DEERE AND CO	2,601,635.22	0.18
1,773	DELL TECHNOLOGIES INC -C- REG SHS	210,171.42	0.01
484	DELTA AIR LINES	24,582.36	0.00
3,953	DEXCOM INC	265,009.12	0.02
1,903	DICK'S SPORTING GOOD INC	397,156.10	0.03
19,403	DIGITAL REALTY TRUST INC	3,139,987.49	0.22
21,304	DISCOVER FINANCIAL SERVICES - SHS WI	2,988,738.16	0.21
1,300	DOCUSIGN INC	80,717.00	0.01
1,757	DOLLAR GENERAL	148,589.49	0.01
10,221	DOLLAR TREE INC	718,740.72	0.05
7,058	DOMINION RESOURCES - REG SHARE	407,881.82	0.03
366	DOMINO PIZZA INC	157,431.24	0.01
2,131	DOORDASH - REGISTERED SHS -A-	304,157.63	0.02
1,241	DOVER CORP	237,949.34	0.02
3,384	DOWDUPONT REG SHS	301,548.24	0.02
5,746	DOW - REGISTERED SHS	313,903.98	0.02
2,743	DRAFTKINGS INC	107,525.60	0.01
2,190	DR HORTON	417,786.30	0.03
2,608	DYNATRACE INC	139,449.76	0.01
3,313	EATON CORPORATION PUBLIC LIMITED COMPANY	1,098,060.72	0.08
3,725	EBAY INC	242,534.75	0.02
39,332	ECOLAB INC	10,042,639.56	0.69
32,063	EDISON INTERNATIONAL	2,792,366.67	0.19
68,527	EDWARDS LIFESCIENCES CORP	4,522,096.73	0.31
19,164	ELECTRONIC ARTS - REGISTERED	2,748,884.16	0.19
17,448	ELEVANCE HEALTH	9,072,960.00	0.62
24,607	ELI LILLY & CO	21,800,325.58	1.50
3,133	EMCOR GROUP	1,348,850.49	0.09
4,733	EMERSON ELECTRIC CO	517,648.21	0.04
3,166	ENPHASE ENERGY	357,821.32	0.02
748	ENTEGRIS INC	84,172.44	0.01
496	EPAM SYSTEMS	98,718.88	0.01
2,306	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	171,704.76	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
922	EQUIFAX INC	270,938.92	0.02
5,974	EQUINIX INC	5,302,701.62	0.36
5,678	EQUITABLE HOLDINGS INC	238,646.34	0.02
1,780	EQUITY LIFESTYLE	126,985.20	0.01
184	ERIE INDEMNITY CO - SHS A -	99,326.88	0.01
446	ESSEX PROPERTY TRUST	131,757.32	0.01
1,760	ESTEE LAUDER COMPANIES INC -A-	175,454.40	0.01
42,290	EVERSOURCE ENERGY	2,877,834.50	0.20
1,277	EXACT SCIENCES CORP	86,989.24	0.01
68,963	EXELON CORP	2,796,449.65	0.19
1,017	EXPEDIA GROUP INC	150,536.34	0.01
22,010	EXPEDITORS INTERNATIONAL OF WASHINGTON	2,892,114.00	0.20
1,798	EXTRA SPACE STORAGE INC	323,981.62	0.02
472	F5 --- REGISTERED SHS	103,934.40	0.01
4,727	FACTSET RESEARCH SYSTEMS INC	2,173,710.95	0.15
185	FAIR ISAAC CORP	359,551.20	0.02
4,350	FASTENAL CO	310,677.00	0.02
2,216	FEDEX CORP	606,474.88	0.04
10,685	FERGUSON ENTERPRISES INC/DE	2,121,720.45	0.15
18,431	FIDELITY NATIONAL INFO SERVICES INC	1,543,596.25	0.11
2,238	FIDL NAT FINANCL-A FNF GROUP	138,890.28	0.01
4,370	FIFTH THIRD BANCORP	187,210.80	0.01
62	FIRST CITIZENS BANCSHARES INC	114,138.90	0.01
5,540	FIRST SOLAR INC	1,381,897.60	0.10
4,483	FISERV INC	805,370.95	0.06
476	FLEETCOR TCHNGY --- REGISTERED SHS	148,873.76	0.01
30,329	FORD MOTOR	320,274.24	0.02
5,127	FORTINET	397,598.85	0.03
53,826	FORTIVE CORPORATION	4,248,486.18	0.29
19,567	FORTUNE BRANDS	1,751,833.51	0.12
1,162	FOX CORP -A-	49,187.46	0.00
22,882	FOX CORP -B-	887,821.60	0.06
2,440	FRANKLIN RESOURCES INC	49,166.00	0.00
2,776	GAMING AND LEISURE PROPERTIES	142,825.20	0.01
4,757	GARTNER INC	2,410,657.32	0.17
3,565	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	334,575.25	0.02
5,326	GEN DIGITAL INC	146,092.18	0.01
85,754	GENERAL MILLS INC	6,332,932.90	0.44
8,191	GENERAL MOTORS CO	367,284.44	0.03
984	GENUINE PARTS CO	137,445.12	0.01
2,139	GE VERNOVA LLC	545,402.22	0.04
117,410	GILEAD SCIENCES INC	9,843,654.40	0.68
1,783	GLOBAL PAYMENTS INC	182,614.86	0.01
13,124	GODADDY -A-	2,057,580.72	0.14
5,078	GOLDMAN SACHS GROUP INC	2,514,168.58	0.17
11,025	GRACO INC	964,797.75	0.07
135,296	HALLIBURTON	3,930,348.80	0.27
4,891	HCA INC	1,987,849.13	0.14
4,539	HEALTHPEAK PROPERTIES INC	103,806.93	0.01
595	HEICO -A-	121,237.20	0.01
281	HEICO CORP	73,475.88	0.01
353	HENRY JACK AND ASSOCIATES INC	62,318.62	0.00
620	HENRY SCHEIN INC	45,198.00	0.00
982	HERSHEY	188,327.96	0.01
1,933	HILTON WORLDWIDE HLDGS INC REG SHS	445,556.50	0.03
7	HOLLYFRONTIER SHARES	311.99	0.00
26,577	HOLOGIC INC	2,164,962.42	0.15
37,532	HOME DEPOT INC	15,207,966.40	1.05
23,293	HORMEL FOODS CORP	738,388.10	0.05
4,936	HOST HOTELS & RESORTS - SHS	86,873.60	0.01
3,079	HOWMET AEROSPC - REGISTERED SHS	308,669.75	0.02
167,235	HP ENTERPRISE CO	3,421,628.10	0.24
7,479	HP INC	268,271.73	0.02
7,642	HUBBELL	3,273,450.70	0.23
889	HUBSPOT INC	472,592.40	0.03
833	HUMANA INC	263,844.42	0.02
78,605	HUNTINGTON BANCSHARES INC	1,155,493.50	0.08
329	HYATT -A-	50,073.80	0.00
11,804	IDEX CORP	2,531,958.00	0.17
10,936	IDEXX LABS CORP	5,525,085.92	0.38
2,106	ILLINOIS TOOL WORKS	551,919.42	0.04
1,149	ILLUMINA INC	149,841.09	0.01
753	INCYTE CORP	49,773.30	0.00
30,197	INGERSOLL RAND INC	2,964,137.52	0.20
428	INSULET	99,617.00	0.01
215,495	INTEL CORP	5,055,512.70	0.35
4,279	INTERCONTINENTAL EXCHANGE INC	687,378.56	0.05
45,932	INTERNATIONAL BUSINESS MACHINES-REG SHS	10,154,646.56	0.70
3,259	INTERNATIONAL PAPER CO - REG SHS	159,202.15	0.01
1,954	INTERPUBLIC GROUP OF COMPANIES INC	61,805.02	0.00
3,661	INTL FLAVORS & FRAG	384,148.73	0.03
13,762	INTUIT	8,546,202.00	0.59
3,873	INTUITIVE SURGICAL	1,902,688.71	0.13
4,933	INVITATION HOMS REGISTERED	173,937.58	0.01
11,976	IQVIA HOLDINGS INC	2,837,952.72	0.20
23,779	IRON MOUNTAIN INC REIT	2,825,658.57	0.19
5,947	J.B. HUNT TRANSPORT SERVICES INC	1,024,846.51	0.07
775	J.M. SMUCKER CO SHS	93,852.50	0.01
775	JABIL INC	92,868.25	0.01
64,476	JOHNSON & JOHNSON	10,448,980.56	0.72
4,911	JOHNSON CONTROLS INTL	381,142.71	0.03
66,346	JPMORGAN CHASE CO	13,989,717.56	0.96
50,740	JUNIPER NETWORKS INC	1,977,845.20	0.14
41,689	KELLANOVA	3,364,719.19	0.23

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
15,623	KENVUE INC	361,359.99	0.02
165,272	KEURIG DR PEPPR --- REGISTERED SHS	6,194,394.56	0.43
6,450	KEYCORP	108,037.50	0.01
27,011	KEYSIGHT TECHNOLOGIES	4,292,858.23	0.30
47,121	KIMBERLY-CLARK CORP	6,704,375.88	0.46
6,243	KIMCO REALTY	144,962.46	0.01
4,750	KKR & CO -REGISTERED SHS	620,255.00	0.04
1,029	KLA CORPORATION	796,867.89	0.05
638	KNIGHT SWIFT TRANSPORTATION HLDG	34,420.10	0.00
5,216	KROGER CO	298,876.80	0.02
4,111	LABCORP HOLDINGS INC	918,726.28	0.06
15,402	LAMB WESTON HOLDINGS INC	997,125.48	0.07
5,637	LAM RESEARCH CORP	4,600,242.96	0.32
1,803	LAS VEGAS SANDS CORP	90,763.02	0.01
1,764	LENNAR CORP -A-	330,714.72	0.02
3,489	LENNOX INTL	2,108,367.81	0.15
1,140	LIBERTY MEDI CORP-LIBERTY-C	88,270.20	0.01
934	LIVE NATION ENT	102,263.66	0.01
41,702	LKQ CORP	1,664,743.84	0.11
823	LOEWS CORP	65,058.15	0.00
15,665	LOWE'S CO INC	4,242,865.25	0.29
679	LPL FINANCIAL HOLDINGS INC	157,955.77	0.01
4,055	LULULEMON ATHLETICA INC SHS WHEN ISSUED	1,100,324.25	0.08
1,029	M&T BANK CORPORATION	183,285.48	0.01
424	MANHATTAN ASSOCIATES INC	119,305.12	0.01
2,912	MARATHON PETROLEUM	474,393.92	0.03
89	MARKEL GROUP INC	139,603.62	0.01
107	MARKETAXESS HOLDING INC	27,413.40	0.00
1,953	MARRIOTT INTERNATIONAL -A-	485,515.80	0.03
9,765	MARSH MCLENNAN COS	2,178,473.85	0.15
449	MARTIN MARIETTA	241,674.25	0.02
19,253	MARVELL TECH --- REGISTERED SHS	1,388,526.36	0.10
2,043	MASCO CORP	171,489.42	0.01
25,148	MASTERCARD INC -A-	12,418,082.40	0.85
2,924	MATCH GROUP INC	110,644.16	0.01
38,372	MCCORMICK & CO INC NON VOTING	3,158,015.60	0.22
13,096	MCDONALD'S CORP	3,987,862.96	0.27
10,842	MCKESSON CORP	5,360,501.64	0.37
1,374	MERCADOLIBRE	2,819,393.04	0.19
85,266	MERCK and CO INC - REG SHS	9,682,806.96	0.67
51,479	META PLATFORMS INC A	29,468,638.76	2.03
77,370	METLIFE INC	6,381,477.60	0.44
748	METTLER TOLEDO INTERNATIONAL	1,121,775.60	0.08
1,700	MGM RESORTS INTL	66,453.00	0.00
4,264	MICROCHIP TECHNOLOGY	342,356.56	0.02
19,755	MICRON TECHNOLOGY INC	2,048,791.05	0.14
196,747	MICROSOFT CORP	84,660,234.10	5.83
1,041	MICROSTRATEGY -A-	175,512.60	0.01
765	MID-AMER APARTMENT COMMUNITIES INC	121,558.50	0.01
4,483	MODERNA INC	299,598.89	0.02
2,940	MOLINA HEALTHCARE	1,013,006.40	0.07
29,076	MOLSON COORS - REGISTERED SHS -B-	1,672,451.52	0.12
1,220	MONGODB INC	329,827.00	0.02
383	MONOLITHIC POWER	354,083.50	0.02
5,008	MONSTER BEVERAGE CORP	261,267.36	0.02
5,154	MOODY S CORP	2,446,036.86	0.17
48,864	MORGAN STANLEY	5,093,583.36	0.35
1,419	MOSAIC	38,000.82	0.00
5,076	MOTOROLA SOLUTIONS INC	2,282,321.88	0.16
29,546	NASDAQ INC	2,157,153.46	0.15
16,636	NETAPP	2,054,712.36	0.14
8,465	NETFLIX INC	6,003,970.55	0.41
898	NEUROCRINE BIOSCIENCES	103,467.56	0.01
53,193	NEWMONT CORPORATION - REG SHS	2,843,165.85	0.20
3,200	NEWS CORP -A-	85,216.00	0.01
72,183	NEXTERA ENERGY	6,101,628.99	0.42
9,898	NIKE INC	874,983.20	0.06
69,910	NISOURCE	2,422,381.50	0.17
640	NORDSON	168,083.20	0.01
2,462	NORTHERN TRUST CORP	221,653.86	0.02
1,258	NRG ENERGY - REGISTERED	114,603.80	0.01
5,795	NUCOR CORP	871,220.30	0.06
696,702	NVIDIA CORP	84,607,490.88	5.82
22	NVR INC	215,859.60	0.01
1,493	OKTA -A-	110,989.62	0.01
10,201	OLD DOMINION FREIGHT LINES INC	2,026,326.64	0.14
1,379	OMNICOM GROUP INC	142,574.81	0.01
89,866	ONEOK INC (NEW)	8,189,488.58	0.56
3,205	ON SEMICONDUCTOR CORP	232,715.05	0.02
45,226	ORACLE CORP	7,706,510.40	0.53
462	O REILLY AUTO	532,039.20	0.04
3,320	OTIS WORLDWIDE CORPORATION	345,080.80	0.02
795	OWENS CORNING SHS	140,333.40	0.01
3,744	PACCAR INC	369,457.92	0.03
865	PACKAGING CORP OF AMERICA	186,321.00	0.01
14,911	PALANTIR TCHNLG - REGISTERED SHS -A-	554,689.20	0.04
8,597	PALO ALTO NETWORKS	2,938,454.60	0.20
22,251	PARAMOUNT GLOBAL	236,305.62	0.02
1,020	PARKER-HANNIFIN CORP	644,456.40	0.04
2,707	PAYCHEX INC	363,252.33	0.03
352	PAYCOM SOFTWARE INC	58,632.64	0.00
7,856	PAYPAL HOLDINGS	613,003.68	0.04
139,573	PFIZER INC	4,039,242.62	0.28
15,702	PG AND E CORP	310,428.54	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
3,560	PHILLIPS 66	467,962.00	0.03
5,783	PINTEREST PREFERENTIAL SHARE -A-	187,195.71	0.01
25,899	PNC FINANCIAL SERVICES GROUP INC	4,787,430.15	0.33
2,606	POOL CORP	981,940.80	0.07
28,849	PPG INDUSTRIES INC	3,821,338.54	0.26
1,255	PRINCIPAL FINANCIAL GROUP INC	107,804.50	0.01
26,523	PROGRESSIVE CORP	6,730,476.48	0.46
6,965	PROLOGIS	879,540.20	0.06
55,168	PRUDENTIAL FINANCIAL INC	6,680,844.80	0.46
14,808	PTC INC	2,675,213.28	0.18
76,545	PUBLIC SERVICE ENTERPRISE GROUP INC	6,828,579.45	0.47
1,349	PUBLIC STORAGE INC	490,860.63	0.03
1,384	PULTEGROUP	198,645.52	0.01
3,086	PURE STORAGE -A-	155,040.64	0.01
842	QORVO INC	86,978.60	0.01
12,686	QUALCOMM INC	2,157,254.30	0.15
2,502	QUANTA SERVICES - REGISTERED	745,971.30	0.05
17,311	QUEST DIAGNOSTICS	2,687,532.75	0.18
1,197	RAYMOND JAMES FINANCIAL INC	146,584.62	0.01
7,306	REALTY INCOME CORP	463,346.52	0.03
989	REGENCY CENTERS	71,435.47	0.00
2,220	REGENERON PHARMACEUTICALS INC	2,333,752.80	0.16
5,302	REGIONS FINANCIAL CORP	123,695.66	0.01
470	RELIANCE INC	135,928.70	0.01
1,871	REPUBLIC SERVICES -A-	375,771.64	0.03
941	RESMED	229,716.92	0.02
693	REVVITY	88,530.75	0.01
23,929	RIVIAN AUTOMOTIVE INC	268,483.38	0.02
9,557	ROBINHOOD MKTS	223,824.94	0.02
3,129	ROBLOX CORP	138,489.54	0.01
1,018	ROCKWELL AUTOMATION	273,292.28	0.02
604	ROKU	45,094.64	0.00
2,125	ROLLINS	107,482.50	0.01
818	ROPER TECHNOLOGIES	455,167.92	0.03
2,407	ROSS STORES INC	362,277.57	0.02
1,940	ROYAL CARIBBEAN CRUISES	344,078.40	0.02
1,250	RPM INC	151,250.00	0.01
11,079	S&P GLOBAL INC	5,723,632.98	0.39
30,443	SALESFORCE INC	8,332,553.53	0.57
1,323	SAMSARA INC	63,662.76	0.00
9,224	SBA COMMUNICATIONS -A	2,220,216.80	0.15
2,073	SEAGATE TECHNOLOGY HOLDINGS	227,055.69	0.02
482	SEI INVESTMENTS COMPANY	33,349.58	0.00
5,072	SEMPRA ENERGY	424,171.36	0.03
10,501	SERVICENOW INC	9,391,989.39	0.65
1,705	SHERWIN WILLIAMS CO	650,747.35	0.04
2,595	SIMON PROPERTY GROUP - REGISTERED	438,606.90	0.03
1,111	SKYWORKS SOLUTIONS INC	109,733.47	0.01
158,090	SLB	6,631,875.50	0.46
11,459	SNAP INC-A-	122,611.30	0.01
440	SNAP ON INC	127,472.40	0.01
2,042	SNOWFLAKE INC-CLASS A	234,544.12	0.02
20,305	SOLVENTUM --- REGISTERED SHS WHEN ISSUED	1,415,664.60	0.10
3,409	SOUTHWEST AIRLINES CO - REGISTERED	101,008.67	0.01
1,421	SS C TECHNOLOGIERS HOLDINGS	105,452.41	0.01
1,163	STANLEY BLACK & DECKER INC	128,081.19	0.01
29,044	STARBUCKS CORP	2,831,499.56	0.19
2,671	STATE STREET CORP	236,303.37	0.02
990	STEEL DYNAMICS	124,819.20	0.01
13,953	STERIS - REGISTERED SHS	3,384,160.62	0.23
2,530	STRYKER CORP	913,987.80	0.06
851	SUN COMMUNITIES	115,012.65	0.01
363	SUPER MICRO COMPUT -SHS-	151,153.20	0.01
60,122	SYNCHRONY FINANCIAL	2,998,885.36	0.21
4,686	SYNOPSYS	2,372,943.54	0.16
3,848	SYSCO CORP	300,374.88	0.02
1,392	TAKE TWO INTERACTIVE SOFTWARE INC	213,964.32	0.01
21,681	TARGA RESOURCES CORP	3,209,004.81	0.22
26,130	TARGET CORP	4,072,621.80	0.28
2,287	TE CONNECTIVITY PLC	345,314.13	0.02
1,745	TELEFLEX INC	431,573.40	0.03
1,087	TERADYNE INC	145,581.91	0.01
77,128	TESLA MOTORS INC	20,178,998.64	1.39
69,810	TEXAS INSTRUMENTS INC	14,420,651.70	0.99
15,422	THE CIGNA GROUP - REGISTERED SHS	5,342,797.68	0.37
40,976	THE HARTFORD FINANCIAL SERVICES GROUP	4,819,187.36	0.33
139,519	THE KRAFT HEINZ	4,898,512.09	0.34
2,869	THERMO FISHER SCIENTIFIC INC - REG SHS	1,774,677.33	0.12
2,925	THE TRADE DESK -A-	320,726.25	0.02
8,648	TJX COS INC	1,016,485.92	0.07
4,170	T-MOBILE US INC - REG SHS	860,521.20	0.06
1,465	TOAST INC	41,474.15	0.00
688	TORO CO	59,670.24	0.00
14,239	TRACTOR SUPPLY CO	4,142,552.27	0.29
1,024	TRADEWEB MKTS/REGSH	126,638.08	0.01
1,426	TRANSUNION	149,302.20	0.01
11,723	TRAVELERS COS INC/THE	2,744,588.76	0.19
37,910	TRIMBLE	2,353,831.90	0.16
1,703	T ROWE PRICE GROUP INC	185,507.79	0.01
32,518	TRUIST FINANCIAL CORP	1,390,794.86	0.10
10,653	TWILIO INC	694,788.66	0.05
282	TYLER TECHNOLOGIES INC	164,609.04	0.01
2,350	TYSON FOODS INC -A-	139,966.00	0.01
38,176	UBER TECH PREFERENTIAL SHARE	2,869,308.16	0.20

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
3,251	UDR	147,400.34	0.01
481	U-HAUL HOLDING COMPANY	34,632.00	0.00
5,718	ULTA BEAUTY RG PREFERENTIAL SHARE	2,224,988.16	0.15
30,750	UNION PACIFIC CORP	7,579,260.00	0.52
19,666	UNITEDHEALTH GROUP INC	11,498,316.88	0.79
12,770	UNITED PARCEL SERVICE INC	1,741,061.80	0.12
4,271	UNITED RENTALS INC	3,458,356.83	0.24
238	UNITED THERAPEUTICS CORP	85,287.30	0.01
23,071	US BANCORP	1,055,036.83	0.07
2,506	VALERO ENERGY CORP	338,385.18	0.02
7,287	VEEVA SYSTEMS -A-	1,529,322.69	0.11
3,423	VENTAS INC	219,516.99	0.02
38,392	VERALTO CORPORATION	4,294,529.12	0.30
669	VERISIGN INC	127,083.24	0.01
1,256	VERISK ANALYTICS	336,557.76	0.02
127,134	VERIZON COMMUNICATIONS INC	5,709,587.94	0.39
10,943	VERTEX PHARMACEUTICALS INC	5,089,370.44	0.35
3,187	VERTIV HOLDINGS CO-A	317,074.63	0.02
10,083	VIATRIS INC - REG SHS	117,063.63	0.01
7,833	VICI PROPERTIES	260,917.23	0.02
50,497	VISA INC -A-	13,884,150.15	0.96
983	VULCAN MATERIALS CO	246,172.69	0.02
1,603	W.P. CAREY	99,866.90	0.01
1,941	W.R.BERKLEY CORP	110,112.93	0.01
1,227	WABTEC CORP	223,031.79	0.02
25	WALGREENS BOOTS	224.00	0.00
74,229	WALMART INC	5,993,991.75	0.41
53,918	WALT DISNEY CO	5,186,372.42	0.36
19,224	WARNER BROS DISCOVERY INC	158,598.00	0.01
261	WASTCO	128,380.68	0.01
3,023	WASTE MANAGEMENT	627,574.80	0.04
9,020	WATERS	3,246,207.80	0.22
26,007	WELLS FARGO AND CO	1,469,135.43	0.10
20,978	WELLTOWER OP --- REGISTERED SH	2,685,813.34	0.18
2,084	WESTERN DIGITAL CORP	142,316.36	0.01
41	WESTLAKE --- REGISTERED SHS	6,161.89	0.00
4,357	WEST PHARMACEUTICAL SERVICES INC	1,307,797.12	0.09
80,691	WILLIAMS COS INC	3,683,544.15	0.25
19,563	WILLIAMS-SONOMA	3,030,699.96	0.21
8,253	WORKDAY INC -A-	2,017,115.73	0.14
6,779	WW GRAINGER INC	7,042,092.99	0.48
605	WYNN RESORTS LTD	58,007.40	0.00
37,248	XYLEM INC	5,029,597.44	0.35
2,149	YUM BRANDS INC	300,236.79	0.02
286	ZEBRA TECHNOLOGIES -A-	105,911.52	0.01
1,169	ZILLOW GROUP -C-	74,640.65	0.01
10,443	ZIMMER BIOMET HLDGS SHS	1,127,321.85	0.08
41,036	ZOETIS INC -A-	8,017,613.68	0.55
1,543	ZOOM VIDEO COMMUNICATIONS INC	107,608.82	0.01
738	ZSCALER INC	126,153.72	0.01
Other transferable securities		**-**	**0.00**
Shares		**-**	**0.00**
	United States of America	**-**	**0.00**
50,000	RAYONIER ROMPUS	-	0.00
Warrants		**-**	**0.00**
	Canada	**-**	**0.00**
243	CONSTELLATION SOFTWARE 31.03.40 WAR	-	0.00
Total securities portfolio		**1,443,094,911.36**	**99.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**4,835,408,717.81**	**99.73**
Shares		**4,835,408,717.81**	**99.73**
	Australia	**90,024,277.57**	**1.86**
4,855	AMPOL - REG SHS	102,827.94	0.00
201,049	ANZ BANKING GROUP LTD	4,251,204.26	0.09
47,988	APA GROUP STAPLED SECURITY	258,338.70	0.01
33,048	ARISTOCRAT LEISURE	1,343,500.68	0.03
14,372	ASX LTD	637,407.26	0.01
345,411	BHP GROUP LTD	11,013,142.94	0.23
33,292	BLUESCOPE STEEL	512,729.08	0.01
98,348	BRAMBLES	1,298,372.81	0.03
15,274	CAR GROUP LIMITED	396,931.58	0.01
4,778	COCHLEAR	935,037.28	0.02
109,040	COLES GRP --- REGISTERED SHS	1,366,150.93	0.03
116,641	COMMONWEALTH BANK OF AUSTRALIA	10,955,517.94	0.23
26,329	COMPUTERSHARE LIMITED	461,566.94	0.01
33,869	CSL LTD	6,726,489.59	0.14
29,203	DEXUS AMERICAN DEPOSITARY RECEIPTS	153,564.83	0.00
83,449	ENDEAVOUR GROUP LTD/AUSTRALI	290,616.28	0.01
120,684	FORTESCUE LTD	1,731,391.67	0.04
108,405	GOODMAN GROUP - STAPLED SECURITY	2,781,818.15	0.06
107,594	GPT GROUP STAPLED SECURITY	371,717.06	0.01
184,736	INSURANCE AUSTRALIA GROUP LIMITED	943,244.85	0.02
25,682	MACQUARIE GROUP	4,140,034.80	0.09
195,663	MEDIBANK PRIVATE LTD	495,446.39	0.01
12,256	MINERAL RESOURCES	442,467.25	0.01
132,825	MIRVAC GROUP STAPLED SECURITIES	198,113.18	0.00
217,388	NAT. AUSTRALIA BANK	5,632,760.23	0.12
89,342	NORTHERN STAR RESOURCES LTD	989,818.75	0.02
32,265	ORICA LIMITED	415,212.74	0.01
106,046	ORIGIN ENERGY LTD	736,416.42	0.02
297,545	PILBARA MINERALS LTD	674,987.14	0.01
3,758	PRO MEDICUS - REGISTERED SHS	464,709.35	0.01
108,052	QBE INSURANCE GROUP	1,239,833.62	0.03
24,794	QUANTAS AIRWAYS LTD	127,627.89	0.00
9,743	RAMSAY HEALTH CARE LTD	281,313.04	0.01
1,968	REA GROUP LTD	274,420.31	0.01
27,795	REECE LTD	549,549.26	0.01
27,996	RIO TINTO LTD - REG SHS	2,507,946.27	0.05
245,748	SANTOS LTD	1,196,801.70	0.02
298,596	SCENTRE GRP - STAPLED SECURITY	756,087.30	0.02
11,468	SEEK LTD	197,701.14	0.00
22,194	SEVEN GROUP HOLDINGS LTD	660,215.10	0.01
30,256	SONIC HEALTHCARE LTD	571,550.02	0.01
356,175	SOUTH 32 LTD	931,536.50	0.02
119,179	STOCKLAND	433,237.57	0.01
97,863	SUNCORP GROUP	1,228,152.18	0.03
216,033	TELSTRA CORP	581,496.24	0.01
134,223	THE LOTTERY CORPORATION LIMITED	476,751.42	0.01
204,914	TRANSURBAN GROUP	1,866,514.85	0.04
82,924	TREASURY WINE ESTATES LTD	690,329.74	0.01
208,901	VICINITY CENTRES	320,278.57	0.01
18,308	W.H.SOUL PATTINSON	441,357.80	0.01
73,389	WESFARMERS	3,585,780.91	0.07
243,477	WESTPAC BANKING CORP	5,357,796.48	0.11
8,848	WISE TECH GLOBAL	842,098.05	0.02
117,389	WOODSIDE ENERGY SHARES	2,052,215.84	0.04
92,295	WOOLWORTHS GRP - REGISTERED	2,132,148.75	0.04
	Austria	**1,369,798.18**	**0.03**
18,811	ERSTE GROUP BANK AG	1,033,955.32	0.02
4,343	OMV AG	185,931.12	0.00
1,803	VERBUND AG	149,911.74	0.00
	Belgium	**8,470,273.73**	**0.17**
6,538	AGEAS NOM	349,659.53	0.01
58,456	ANHEUSER-BUSCH INBEV	3,873,940.44	0.08
385	D'IETEREN	81,596.09	0.00
7,753	GROUPE BRUXELLES LAMBERT GBL	605,258.86	0.01
15,393	KBC GROUPE SA	1,226,949.72	0.03
11	LOTUS BAKERIES NV	147,809.66	0.00
725	SOFINA SA	205,196.95	0.00
3,048	SYENSQO SA/NV	270,810.96	0.01
8,895	UCB	1,608,216.89	0.03
3,774	WAREHOUSES DE PAUW SCA - REGISTERED SHS	100,834.63	0.00
	Bermuda	**2,759,407.82**	**0.06**
119,131	AEGON --- REGISTERED SHS	766,891.09	0.02
2,892	EVEREST GROUP LTD	1,133,172.36	0.02
78,265	HONG KONG LAND HOLDINGS LTD	287,232.55	0.01
14,647	JARDINE MATHESON HLD	572,111.82	0.01
	Canada	**151,553,292.09**	**3.13**
34,981	AGNICO EAGLE MINES LTD	2,821,069.40	0.06
12,478	AIR CANADA - VOTING AND VARIABLE VOTING	151,383.40	0.00
55,062	ALIMENTATION COUCHE-TARD INC	3,047,429.57	0.06
12,378	ALTAGAS	306,754.01	0.01
40,865	ARC RESOURCES	691,483.85	0.01
51,444	BANK OF MONTREAL	4,647,198.71	0.10
86,710	BANK OF NOVA SCOTIA	4,729,683.26	0.10
120,358	BARRICK GOLD CORPORATION	2,396,522.76	0.05
16	BCE INC	556.87	0.00
23,488	BROOKFIELD ASSET MANAGEMENT LTD	1,111,662.57	0.02
91,273	BROOKFIELD --- REGISTERED SHS	4,852,913.01	0.10

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
724	BRP SUBORD.VOTING WHEN ISSUED	43,135.50	0.00
35,330	CAE INC	663,988.65	0.01
31,029	CAMECO CORP	1,483,958.77	0.03
66,686	CANADIAN IMPERIAL BANK OF COMMERCE	4,095,036.02	0.08
38,305	CANADIAN NATIONAL RAILWAY	4,490,375.90	0.09
142,727	CANADIAN NATURAL RESOURCES	4,744,642.64	0.10
1,559	CANADIAN TIRE CORP -A- NON VOTING	187,049.54	0.00
163	CANADIAN UTILITIES -A- NON VOTING	4,332.69	0.00
11,176	CCL INDUSTRIES INC -B- NON-VOTING	682,073.80	0.01
65,552	CDN PACIFIC RAILWAY --- REGISTERED SHS	5,612,560.00	0.12
94,042	CENOVUS ENERGY INC	1,574,594.65	0.03
13,557	CGI GROUP --- REGISTERED SHS -A-	1,561,648.62	0.03
1,346	CONSTELLATION SOFTWARE	4,383,813.31	0.09
18,375	DOLLARAMA INC	1,884,329.49	0.04
27,700	ELEMNT FLEET MNGMNT SHS	589,688.92	0.01
15,601	EMERA	615,392.89	0.01
5,738	EMPIRE -A- NON VOTING	175,541.69	0.00
152,737	ENBRIDGE INC	6,211,367.51	0.13
1,469	FAIRFAX FINANCIAL HOLDINGS SUB.VTG	1,856,863.84	0.04
52,491	FIRST QUANTUM MINERALS LTD	716,473.41	0.01
1,475	FIRSTSERVICE CORP	269,796.71	0.01
28,737	FORTIS INC	1,307,126.53	0.03
13,653	FRANCO NEVADA CORP	1,697,618.04	0.04
3,603	GEORGE WESTON	605,402.81	0.01
10,288	GFL ENVIRONMENTAL INC	410,843.78	0.01
8,645	GILDAN ACTIVEWEAR	407,367.10	0.01
19,744	GREAT WEST LIFECO INC	674,029.27	0.01
18,935	HYDRO ONE LTD	657,063.33	0.01
7,311	IA FINL CORP --- REGISTERED SHS	606,647.92	0.01
7,126	IGM FINANCIAL INC	214,048.50	0.00
11,438	IMPERIAL OIL	805,588.39	0.02
13,415	INTACT FINANCIAL CORP	2,578,795.72	0.05
49,813	IVANHOE MINES LTD	741,865.18	0.02
13,325	KEYERA	415,934.68	0.01
103,736	KINROSS GOLD CORP	972,882.58	0.02
12,117	LOBLAW COMPANIES	1,615,157.60	0.03
46,263	LUNDIN MINING (SEK)	485,241.52	0.01
14,108	MAGNA INTL SHS -A- SUB.VTG	579,370.29	0.01
124,907	MANULIFE FINANCIAL REGISTERED	3,695,517.33	0.08
23,719	MEG ENERGY	446,123.76	0.01
15,926	METRO -A- SUB VTG	1,007,804.62	0.02
25,655	NATIONAL BK CANADA	2,425,790.25	0.05
35,181	NUTRIEN - REGISTERED	1,692,423.44	0.03
6,395	ONEX CORP SUB.VOTING	448,417.34	0.01
12,082	OPEN TEXT	402,623.05	0.01
25,704	PAN AMERICAN SILVER	537,303.56	0.01
5,378	PARKLAND FUEL - REGISTERED SHS	138,772.21	0.00
42,765	PEMBINA PIPELINE CORP	1,764,768.18	0.04
35,052	POWER CORP DU CANADA SUB.	1,106,847.96	0.02
2,295	QUEBECOR -B- SUBORD.VOTING	59,983.90	0.00
17,328	RESTAURANT BRANDS INTERNATIONAL INC	1,251,722.54	0.03
13,482	RITCHIE BRO AUCTION - REG SHS	1,086,268.21	0.02
30,460	ROGERS COMMUNICATIONS -B- NON VOTING	1,226,093.01	0.03
98,522	ROYAL BANK OF CANADA	12,310,054.52	0.25
6,933	SAPUTO	149,799.24	0.00
84,750	SHOPIFY -A- SUBORD VOTING	6,797,088.70	0.14
10,844	STANTEC INC	872,997.55	0.02
89,416	SUNCOR ENERGY	3,304,031.12	0.07
43,516	SUN LIFE FINANCIAL INC	2,526,947.57	0.05
72,667	TC ENERGY - REG SHS	3,458,079.48	0.07
32,734	TECK RESOURSES LTD -B-	1,711,607.12	0.04
46,599	TELUS CORP	783,335.93	0.02
5,565	TFI INTERNATIONAL INC REGISTERED	763,093.40	0.02
3,559	THE DESCARTES SYSTEMS GROUP	366,629.94	0.01
10,638	THOMSON REUTERS --- REGISTERED SHS	1,816,532.07	0.04
24,154	TMX GR LTD	757,891.08	0.02
8,139	TOROMONT INDUSTRIES LTD	795,362.46	0.02
122,223	TORONTO DOMINION BANK	7,737,041.85	0.16
25,284	TOURMALINE OIL CORP	1,175,516.93	0.02
18,355	WASTE CONNECTIONS INC	3,282,241.10	0.07
4,191	WEST FRASER TIMBER CO	408,778.95	0.01
34,215	WHEATON PRECIOUS METAL - REGISTERED	2,091,948.10	0.04
9,983	WSP GLOBAL	1,775,550.42	0.04
	Cayman Islands	**2,759,882.05**	**0.06**
178,153	CK ASSET HOLDINGS LTD	784,402.38	0.02
132,487	GRAB HOLDINGS LIMITED	503,450.60	0.01
314,809	HKT LTD - STAPLED SECURITY	403,264.40	0.01
147,202	SITC INTERNATIONAL HOLDINGS CO LTD	397,972.13	0.01
189,468	WHARF REIC - REG SHS	670,792.54	0.01
	Denmark	**39,922,471.05**	**0.82**
57	A.P. MOELLER-MAERSK -A-	92,589.34	0.00
210	A.P. MOELLER-MAERSK A/S -B-	354,008.82	0.01
5,392	CARLSBERG AS -B-	643,859.97	0.01
7,319	COLOPLAST AS -B-	958,773.89	0.02
52,763	DANSKE BANK	1,591,698.93	0.03
1,619	DEMANT A/S	63,407.55	0.00
11,606	DSV A/S	2,402,172.00	0.05
3,846	GENMAB AS	932,783.15	0.02
25,332	NOVONESIS A/S	1,828,744.70	0.04
223,224	NOVO NORDISK - BEARER AND/OR REGISTERED	26,294,301.07	0.54
10,065	ORSTED - REG SHS	670,849.85	0.01
4,887	PANDORA	806,635.50	0.02
947	ROCKWOOL SHS -B-	445,747.49	0.01
21,669	TRYG A/S	515,164.30	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
80,173	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	1,774,621.99	0.04
4,495	ZEALAND PHARMA	547,112.50	0.01
	Finland	**11,224,376.22**	**0.23**
7,687	ELISA CORPORATION -A-	408,535.62	0.01
16,287	FORTUM CORP	268,930.29	0.01
7,693	KESKO CORP	164,546.34	0.00
19,542	KONE OYJ -B-	1,171,188.90	0.02
67,153	METSO CORPORATION	719,482.62	0.01
16,186	NESTE CORPORATION - REG SHS	314,862.24	0.01
313,804	NOKIA OYJ	1,374,267.03	0.03
228,996	NORDEA BANK	2,706,496.74	0.06
5,080	ORION CORPORATION (NEW) -B-	279,054.46	0.01
29,546	SAMPO	1,381,644.68	0.03
21,911	STORA ENSO -R-	281,218.37	0.01
33,897	UPM-KYMMENE CORP - REG SHS	1,137,570.56	0.02
45,317	WARTSILA CORPORATION -B-	1,016,578.37	0.02
	France	**132,898,647.43**	**2.74**
12,998	ACCOR SA	565,750.30	0.01
2,096	AEROPORTS DE PARIS-ADP-	269,714.46	0.01
33,568	AIR LIQUIDE NOM. PRIME FIDELITE	6,490,937.51	0.13
6,866	AIR LIQUIDE SA	1,327,656.61	0.03
35,724	ALSTOM	742,973.17	0.02
4,798	AMUNDI SA	359,039.87	0.01
1,344	ARKEMA SA	128,247.54	0.00
127,944	AXA SA	4,930,604.35	0.10
2,101	BIOMERIEUX SA	252,302.74	0.01
71,679	BNP PARIBAS SA	4,923,836.77	0.10
62,500	BOLLORE --- ACT	417,472.45	0.01
20,032	BOUYGUES SA	672,042.81	0.01
24,926	BUREAU VERITAS SA	828,439.76	0.02
11,690	CAPGEMINI SE	2,530,392.82	0.05
41,914	CARREFOUR SA	716,173.01	0.01
33,937	CIE DE SAINT-GOBAIN	3,095,176.78	0.06
3,883	COVIVIO SA	236,399.09	0.00
70,832	CREDIT AGRICOLE SA	1,084,989.44	0.02
45,254	DANONE SA	3,300,044.18	0.07
2,463	DASSAULT AVIATION SA	508,533.76	0.01
44,125	DASSAULT SYST.	1,754,624.51	0.04
16,392	EDENRED SA	622,371.80	0.01
7,433	EIFFAGE	718,730.75	0.01
133,774	ENGIE --- REGISTERED LOYALTY BONUS	2,316,365.80	0.05
5,370	ENGIE SA	92,984.32	0.00
20,950	ESSILORLUXOTTICA SA	4,970,853.22	0.10
89	EURAZEO	7,325.47	0.00
2,194	EURAZEO-PF-2025	180,585.26	0.00
794	EURAZEO PRIME DE FIDELITE	65,353.10	0.00
3,246	GECINA	374,587.00	0.01
28,234	GETLINK ACT	504,799.10	0.01
2,230	HERMES INTERNATIONAL SA	5,490,274.05	0.11
2,663	IPSEN	328,410.55	0.01
5,039	KERING	1,444,466.85	0.03
15,188	KLEPIERRE SA	499,024.70	0.01
162	L'OREAL SA	72,690.68	0.00
9,114	LA FRANCAISE DES JEUX SA	375,741.85	0.01
20,154	LEGRAND SA	2,323,513.65	0.05
12,380	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	5,555,003.83	0.11
4,304	L OREAL S A-REG SHS LOYALTY BONUS 2025	1,931,238.81	0.04
19,140	LVMH	14,707,184.13	0.30
48,098	MICHELIN (CGDE)	1,957,164.52	0.04
132,654	ORANGE	1,522,678.79	0.03
13,527	PERNOD RICARD SA	2,047,127.21	0.04
17,333	PUBLICIS GROUPE SA	1,899,629.37	0.04
14,381	RENAULT SA	625,786.19	0.01
23,879	REXEL SA	692,104.60	0.01
24,618	SAFRAN SA	5,799,955.38	0.12
79,566	SANOFI	9,137,482.37	0.19
1,780	SARTORIUS STEDIM BIOTECH	372,978.33	0.01
38,660	SCHNEIDER ELECTRIC SE	10,191,201.65	0.21
2,311	SEB ACT.NOM (PRIME FIDELITE)	264,367.13	0.01
55,307	SOCIETE GENERALE SA	1,379,562.18	0.03
1,269	SODEXO ACT PROV PRIME DE FIDELITE	104,308.10	0.00
4,977	SODEXO SA-PF-2028	409,094.88	0.01
4,173	TELEPERFORMANCE SE	433,126.73	0.01
7,981	THALES	1,269,720.65	0.03
150,475	TOTALENERGIES SE	9,824,350.99	0.20
8,326	UNIBAIL RODAMCO	730,369.46	0.02
49,100	VEOLIA ENVIRONNEMENT SA	1,617,638.58	0.03
36,526	VINCI SA	4,278,270.20	0.09
53,940	VIVENDI SA	624,873.27	0.01
	Germany	**107,163,597.07**	**2.21**
10,419	ADIDAS AG - REG SHS	2,766,330.93	0.06
27,350	ALLIANZ SE	9,004,570.41	0.19
65,508	BASF SE	3,476,755.72	0.07
61,880	BAYER AG-REG	2,094,280.10	0.04
24,087	BAYERISCHE MOTOREN WERKE AG	2,128,540.22	0.04
6,238	BAYERISCHE MOTOREN WERKE AG PREF	517,270.65	0.01
26	BECHTLE	1,164.17	0.00
5,867	BEIERSDORF AG	884,944.00	0.02
12,474	BRENNTAG SE	932,469.28	0.02
4,706	CARL ZEISS MEDITEC AG - INHABER-AKT	373,689.14	0.01
62,586	COMMERZBANK AG	1,154,256.47	0.02
6,190	CONTINENTAL AG (GERM	401,651.42	0.01
16,215	COVESTRO AG	1,012,332.24	0.02
2,147	CTS EVENTIM AG & CO KGAA	223,681.48	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
38,628	DAIMLER TRUCK HOLDING AG - REG SHS	1,449,815.51	0.03
9,840	DELIVERY HERO	397,765.58	0.01
142,653	DEUTSCHE BANK AG PREFERENTIAL SHARE	2,467,403.73	0.05
13,329	DEUTSCHE BOERSE AG	3,134,337.48	0.06
8,931	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	65,585.77	0.00
71,573	DEUTSCHE POST AG REG SHS	3,197,558.24	0.07
244,354	DEUTSCHE TELEKOM AG-REG	7,196,850.72	0.15
6,449	DR ING HCF PORSCHE AKTIENGESELLSCH	514,614.56	0.01
139,071	E.ON SE	2,072,832.09	0.04
26,323	EVONIK INDUSTRIES AG	616,933.47	0.01
13,717	FRESENIUS MEDICAL CARE AG	584,645.29	0.01
30,647	FRESENIUS SE AND CO KGAA	1,170,788.69	0.02
15,592	GEA GROUP AG - INHABER-AKT	764,967.81	0.02
4,002	HANNOVER RUECK SE	1,143,853.26	0.02
9,990	HEIDELBERG MATERIALS AG	1,088,175.54	0.02
4,291	HENKEL AG & CO KGAA	359,891.14	0.01
12,215	HENKEL AG & CO KGAA PREFERENTIAL SHARE	1,150,587.28	0.02
88,760	INFINEON TECHNOLOGIES AG	3,116,446.41	0.06
5,011	KNORR-BREMSE AG - BEARER SHS	446,563.25	0.01
2,834	LEG IMMOBILIEN - NAMEN AKT	296,615.42	0.01
53,267	MERCEDES-BENZ GROUP	3,450,398.80	0.07
8,292	MERCK KGAA	1,462,177.28	0.03
4,478	MTU AERO ENGINES AG	1,399,348.13	0.03
9,414	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	5,193,360.33	0.11
1,628	NEMETSCHEK	168,974.43	0.00
9,501	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	435,595.52	0.01
6,675	PUMA AG	279,361.27	0.01
494	RATIONAL NAMEN	504,465.76	0.01
39,803	RWE AG	1,451,715.47	0.03
72,557	SAP AG	16,551,747.83	0.34
2,642	SARTORIUS VORZ.OHNE STIMMRECHT.	743,637.95	0.02
2,719	SCOUT24	234,418.21	0.00
53,742	SIEMENS AG - NAMEN-AKT	10,876,548.18	0.22
50,546	SIEMENS ENERGY - REG SHS	1,865,540.32	0.04
16,082	SIEMENS HEALTHINEERS AG - REG SHS	966,696.31	0.02
9,858	SYMRISE AG	1,365,350.79	0.03
4,471	TALANX AG NAM AKT	377,233.38	0.01
14,705	VOLKSWAGEN AG-PREF	1,561,719.79	0.03
48,219	VONOVIA SE	1,761,358.89	0.04
9,250	ZALANDO SE	305,780.96	0.01
	Hong Kong	**24,324,193.82**	**0.50**
782,100	AIA GROUP LTD	7,012,987.51	0.14
270,830	BOC HONG KONG (HOLDINGS) LTD	868,191.99	0.02
126,367	CHINA L&P HLDGS	1,120,101.24	0.02
227,068	CK HUTCHISON	1,306,721.74	0.03
44,452	CK INFRASTRUCTURE HOLDINGS LTD	304,454.64	0.01
4,027	FUTU HOLDINGS - ADR	385,182.55	0.01
163,218	GALAXY ENTERTAINMENT GROUP LTD	820,556.99	0.02
53,998	HANG SENG BANK LTD	679,538.55	0.01
102,816	HENDERSON LAND DEVLOPMENT CO LTD	328,270.64	0.01
950,182	HONG KONG CHINA GAS	782,900.25	0.02
90,298	HONG KONG EXCHANGES AND CLEARING LTD	3,792,117.16	0.08
109,610	MTR CORP LTD	414,169.34	0.01
97,649	POWER ASSETS HOLDINGS	626,061.22	0.01
417,527	SINO LAND	458,514.69	0.01
118,614	SUN HUNG KAI PROPERTIES LTD	1,306,398.35	0.03
57,157	SWIRE PACIFIC LTD SIE A	488,604.16	0.01
111,351	TECHTRONIC INDUSTRIES CO LTD	1,693,026.20	0.03
218,297	THE LINK REIT UNITS	1,103,080.19	0.02
74,176	WHARF HOLDINGS	212,000.09	0.00
783,452	WH GROUP 144A - REG SHS	621,316.32	0.01
	Ireland	**63,138,041.26**	**1.30**
43,553	ACCENTURE - SHS CLASS A	15,395,114.44	0.32
15,916	AERCAP HOLDINGS	1,507,563.52	0.03
133,417	AIB GRP - REGISTERED	766,090.73	0.02
6,841	ALLEGION PLC	997,007.34	0.02
18,446	APTIV PLC	1,328,296.46	0.03
79,413	BANK OF IRELAND - REGISTERED	888,947.65	0.02
3,361	DCC PLC	229,692.56	0.00
12,649	FLUTTER ENTMT --- REGISTERED SHS	2,981,849.73	0.06
33,110	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	1,319,146.68	0.03
12,624	KERRY GROUP -A-	1,312,391.76	0.03
13,166	KINGSPAN GROUP	1,239,431.67	0.03
33,407	LINDE PLC	15,930,462.02	0.33
89,647	MEDTRONIC HLD	8,070,919.41	0.17
13,955	PENTAIR PLC	1,364,659.45	0.03
33,391	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	1,650,183.22	0.03
16,254	TRANE TECH - REGISTERED SHS	6,318,417.42	0.13
6,240	WILLIS TOWERS WATSON PLC	1,837,867.20	0.04
	Isle of Man	**205,804.60**	**0.00**
20,104	ENTAIN PLC	205,804.60	0.00
	Israel	**10,545,800.09**	**0.22**
4,891	AZRIELI GROUP	341,084.46	0.01
98,993	BANK HAPOALIM (IL662577)	992,410.09	0.02
124,742	BANK LEUMI LE-ISRAEL (IL604611)	1,222,039.86	0.03
4,898	CHECK POINT SOFTWARE TECHNOLOGIES	944,383.38	0.02
3,360	CYBERARKSOFTWARE LTD	979,809.60	0.02
3,072	ELBIT SYSTEMS LTD	611,809.88	0.01
4,458	GLOBAL-E ONLINE LTD	171,365.52	0.00
87,334	ICL GROUP LTD	372,844.85	0.01
87,326	ISRAEL DISCOUNT BANK LTD. -A-	489,490.12	0.01
2,936	MONDAY.COM	815,532.72	0.02
4,661	NICE SYSTEMS LTD (IL273011)	812,988.21	0.02
90,707	TEVA PHARMA ADR SPONS REPR 1 SH	1,634,540.14	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
10,894	UNITED MIZRAHI BANK REG.SHS	426,132.51	0.01
4,375	WIX.COM LTD	731,368.75	0.02
	Italy	**32,832,246.37**	**0.68**
7,377	AMPLIFON SPA	212,496.33	0.00
76,930	ASSICURAZIONI GENERALI SPA	2,228,008.00	0.05
100,737	BANCO BPM SPA - REGISTERED	681,085.97	0.01
67,059	DAVIDE CAMPARI-MILANO N.V.	568,793.09	0.01
2,096	DIASORIN	245,386.36	0.01
543,674	ENEL SPA - AZ NOM	4,353,555.86	0.09
172,671	ENI SPA	2,636,650.96	0.05
8,910	FERRARI NV	4,173,499.11	0.09
48,093	FINECOBANK	825,240.72	0.02
36,005	INFRASTRUTTURE WIRELESS ITALIANE SPA	444,026.35	0.01
1,033,055	INTESA SANPAOLO SPA - AZ NOM	4,424,411.21	0.09
38,241	LEONARDO SPA	854,430.94	0.02
41,538	MEDIOBANCA	710,443.78	0.01
17,135	MONCLER SPA	1,090,422.93	0.02
41,668	NEXI SPA	283,299.76	0.01
43,138	POSTE ITALIANE SPA	606,135.04	0.01
21,932	PRYSMIAN SPA	1,595,914.00	0.03
7,381	RECORDATI SPA	418,468.30	0.01
142,354	SNAM SPA - AZ NOM	726,213.88	0.01
703,413	TELECOM ITALIA	195,868.49	0.00
109,371	TERNA SPA	987,249.63	0.02
104,036	UNICREDIT SPA REGS	4,570,645.66	0.09
	Japan	**263,828,638.16**	**5.44**
54,025	ADVANTEST CORP	2,546,018.64	0.05
40,121	AEON CO LTD	1,093,622.56	0.02
21,089	AGC INC.	685,127.08	0.01
31,263	AISIN CORPORATION	344,671.06	0.01
34,672	AJINOMOTO CO INC	1,344,315.59	0.03
11,295	ANA HD	242,340.28	0.00
107,321	ASAHI GROUP HOLDINGS LTD	1,409,413.37	0.03
83,116	ASAHI KASEI CORP - REG SHS	628,715.80	0.01
52,900	ASICS CORP KOBE	1,109,849.64	0.02
123,283	ASTELLAS PHARMA	1,419,512.66	0.03
36,964	BANDAI NAMCO HOLDINGS INC	846,574.79	0.02
33,183	BRIDGESTONE CORP	1,275,912.27	0.03
16,396	BROTHER INDUSTRIES	318,658.26	0.01
66,947	CANON INC - REG SHS	2,201,144.61	0.05
21,386	CAPCOM CO LTD	497,571.34	0.01
51,511	CENTRAL JAPAN RAILWAY CO	1,194,504.88	0.02
7,956	CHIBA BANK	64,102.97	0.00
43,287	CHUBU ELECTRIC POWER CO INC	508,706.96	0.01
48,396	CHUGAI PHARMACEUTICAL	2,345,365.32	0.05
28,140	CONCORDIA FIN GRP	155,808.72	0.00
34,911	DAIFUKU CO LTD	673,984.35	0.01
62,926	DAI-ICHI LIFE HOLDINGS INC	1,619,781.32	0.03
130,674	DAIICHI SANKYO CO LTD	4,301,900.41	0.09
20,028	DAIKIN INDUSTRIES LTD - REG SHS	2,810,836.69	0.06
24,098	DAI NIPPON PRINTING CO LTD	429,936.33	0.01
3,700	DAINIPPON SCREEN MFG CO LTD	257,970.48	0.01
4,518	DAITO TRUST CONSTRUCTION CO LTD	549,904.75	0.01
36,236	DAIWA HOUSE INDUSTRY CO LTD	1,141,241.42	0.02
96,337	DAIWA SECURITIES GROUP INC	676,864.37	0.01
124,858	DENSO CORP	1,855,324.84	0.04
10,938	DENTSU GROUP - REG SHS	336,994.99	0.01
6,604	DISCO CO LTD	1,730,872.12	0.04
18,684	DON QUIJOTE HOLDINGS CO.,LTD	482,643.85	0.01
59,056	EAST JAPAN RAILWAY CO	1,176,041.72	0.02
11,089	EISAI	414,364.53	0.01
167,993	ENEOS HOLDINGS INC	914,542.39	0.02
73,752	FANUC CORP SHS	2,160,380.76	0.04
13,449	FAST RETAILING CO LTD	4,458,553.88	0.09
9,295	FUJI ELECTRIC SHS	560,143.29	0.01
73,683	FUJIFILM HOLDINGS CORP	1,899,768.53	0.04
114,830	FUJITSU LTD	2,356,567.73	0.05
22	HAMATSU PHOTONICS	288.46	0.00
16,178	HANKYU HANSHIN HOLDINGS INC	500,133.62	0.01
1,434	HIKARI TSUSHIN	319,502.08	0.01
17,152	HITACHI CONST MACH.	416,209.37	0.01
329,460	HITACHI --- REGSH	8,708,670.28	0.18
296,856	HONDA MOTOR CO LTD	3,128,568.21	0.06
14,674	HOSHIZAKI	511,292.03	0.01
24,605	HOYA CORP - REG SHS	3,403,313.06	0.07
30,461	HULIC CO LTD	309,742.19	0.01
7,943	IBIDEN	245,719.89	0.01
33,263	IDEMITSU KOSAN	239,054.55	0.00
53,828	INPEX	729,297.11	0.02
41,173	ISUZU MOTORS LTD	555,823.96	0.01
86,596	ITOCHU CORP	4,648,238.63	0.10
10,421	JAPAN AIRLINES CO LTD	183,409.30	0.00
78,503	JAPAN POST BANK	734,319.13	0.02
131,349	JAPAN POST HOLDINGS CO	1,254,353.50	0.03
86,227	JAPAN TOBACCO	2,519,173.76	0.05
31,455	JFE HOLDINGS INC	421,884.89	0.01
123	JP POST INSRAN CO	2,239.18	0.00
31	JP REAL ESTATE INVESTMENT	123,748.60	0.00
40,093	KAJIMA CORP	749,921.82	0.02
36,615	KANSAI ELECTRIC POWER	606,666.29	0.01
30,737	KAO CORP	1,527,609.91	0.03
29,295	KAWASAKI KISEN KAISHA LTD	453,433.49	0.01
108,907	KDDI CORP	3,497,754.00	0.07
9,109	KEISEI ELECTRIC RAILWAY CO LTD	271,856.26	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
13,105	KEYENCE CORP	6,262,987.66	0.13
40,845	KIKKOMAN CORP	464,874.56	0.01
7,076	KOBE BUSSAN CO LTD	223,796.30	0.00
3,200	KOKUSAI ELECTRIC CORP	71,140.94	0.00
6,169	KONAMI GROUP CORPORATION	627,293.77	0.01
85,846	KUBOTA CORP	1,218,912.31	0.03
98,153	KYOCERA CORP	1,139,079.78	0.02
3,948	KYOWA KIRIN CO LTD	69,746.89	0.00
4,757	LASERTEC CORP	785,018.03	0.02
113,894	LY CORPORATION	333,862.92	0.01
23,543	MAKITA CORP	796,781.72	0.02
113,079	MARUBENI CORP	1,849,866.10	0.04
8,667	MATSUKIYOCOCO - REG SHS	142,571.66	0.00
40,153	MAZDA MOTOR CORP	300,361.49	0.01
2,646	MC DONALD'S CO (JAPAN)	126,528.52	0.00
18,072	MEIJI HLDGS	453,568.77	0.01
37,261	MINEBEA MITSUMI	734,070.84	0.02
96,046	MITSUBISHI CHEMICAL GROUP CORPORATION	617,006.88	0.01
242,491	MITSUBISHI CORP	5,005,275.74	0.10
146,311	MITSUBISHI ELECTRIC CORP	2,356,175.70	0.05
81,964	MITSUBISHI ESTATE	1,294,153.28	0.03
62,160	MITSUBISHI HC CAPITAL INC	439,126.66	0.01
238,480	MITSUBISHI HEAVY INDUSTRIES LTD	3,530,350.77	0.07
776,644	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	7,891,862.40	0.16
188,664	MITSUI AND CO LTD	4,191,653.81	0.09
3,224	MITSUI CHEMICALS	85,761.46	0.00
202,052	MITSUI FUDOSAN CO LTD	1,889,999.74	0.04
26,867	MITSUI OSK LINES LTD	925,243.54	0.02
154,290	MIZUHO FINANCIAL GROUP INC - REG SHS	3,166,914.27	0.07
31,814	MONOTARO CO LTD	533,235.89	0.01
96,939	MS&AD INSURANCE GROUP HOLDING	2,256,759.33	0.05
17,089	NEC CORP	1,642,713.49	0.03
19,524	NEXON CO LTD	386,207.74	0.01
61,502	NIDEC CORP	1,292,470.66	0.03
67,301	NINTENDO CO LTD - REG SHS	3,592,774.12	0.07
314	NIPPON BUILDING FD	289,326.05	0.01
66,970	NIPPON PAINT HOLDINGS CO LTD	513,839.28	0.01
12,243	NIPPON SANSO HOLDINGS CORP	446,188.17	0.01
49,131	NIPPON STEEL CORP	1,098,440.51	0.02
2,157,395	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	2,214,104.94	0.05
31,050	NIPPON YUSEN KK	1,133,116.55	0.02
163,890	NISSAN MOTOR CO LTD	461,169.76	0.01
11,292	NISSHIN FOODS	316,324.40	0.01
5,824	NITORI	887,402.64	0.02
50,335	NITTO DENKO CORP	840,500.15	0.02
216,527	NOMURA HOLDINGS INC	1,124,717.23	0.02
5,129	NOMURA REAL ESTATE HOLDINGS INC	137,368.55	0.00
22,829	NOMURA RESEARCH INSTITUTE	845,873.14	0.02
45,725	NTT DATA GROUP CORPORATION	822,979.64	0.02
63,645	OBAYASHI CORP - REG SHS	806,686.10	0.02
24,775	OBIC	873,983.81	0.02
80,614	OLYMPUS CORP	1,532,082.97	0.03
12,534	OMRON CORP	573,686.34	0.01
8,220	ONO PHARMACEUTICAL CO LTD	109,847.10	0.00
627	ORACLE CORP JAPAN	64,633.07	0.00
66,253	ORIENTAL LAND CO LTD	1,712,832.65	0.04
78,803	ORIX CORP	1,827,938.62	0.04
24,583	OSAKA GAS CY	554,079.89	0.01
75,256	OSAKA SECURITIES EXCHANGE	976,212.95	0.02
16,032	OTSUKA CORP	397,213.40	0.01
27,486	OTSUKA HOLDINGS	1,553,197.20	0.03
133,916	PANASONIC HLDGS --- REGISTERED SHS	1,163,713.50	0.02
19	PROLOGIS REIT	32,702.74	0.00
107,657	RAKUTEN	696,639.50	0.01
104,038	RECRUIT HOLDINGS CO LTD	6,331,450.95	0.13
119,675	RENESAS ELECTRONICS	1,739,403.75	0.04
120,445	RESONA HOLDINGS INC	840,016.26	0.02
38,695	RICOH CO LTD	417,275.13	0.01
24,777	ROHM CO LTD	278,186.94	0.01
17,562	SBI HOLDING	404,549.69	0.01
11,004	SCSK CORP	227,672.93	0.00
33,886	SECOM CO LTD	1,254,142.02	0.03
20,404	SEIKO EPSON CORP	376,512.55	0.01
25,797	SEKISUI CHEMICAL CO LTD	402,446.89	0.01
46,151	SEKISUI HOUSE LTD	1,282,187.25	0.03
159,632	SEVEN & I HOLDINGS CO LTD	2,396,042.27	0.05
14,788	SHIMADZU CORPORATION	493,553.61	0.01
5,565	SHIMANO INC	1,057,054.27	0.02
126,782	SHIN-ETSU CHEM. CO LTD	5,297,650.84	0.11
24,777	SHISEIDO	671,216.93	0.01
13,281	SHIZUOKA FINANCIAL GROUP, INC.	115,549.53	0.00
4,501	SMC CORP	2,002,856.79	0.04
2,165,250	SOFTBANK	2,833,716.30	0.06
72,656	SOFTBANK GROUP	4,280,425.62	0.09
72,278	SOMPO HOLDINGS INC	1,617,462.71	0.03
8,089	SO-NET M3	81,319.78	0.00
459,365	SONY CORP --- REGSH	8,919,786.24	0.18
44,332	SUBARU CORPORATION	769,239.50	0.02
10,751	SUMCO CORP	115,897.94	0.00
82,453	SUMITOMO CORP	1,841,127.44	0.04
13,617	SUMITOMO METAL MINING CO LTD	408,490.94	0.01
275,750	SUMITOMO MITSUI FINANCIAL GROUP INC	5,870,097.23	0.12
39,584	SUMITOMO MITSUI TRUST GROUP,INC.	938,404.20	0.02
10,129	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	381,961.85	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,728	SUZUKI MOTOR CORP	1,121,429.89	0.02
22,310	SYSMEX	440,928.18	0.01
24,286	T&D HOLDING	423,612.74	0.01
12,286	TAISEI	537,684.26	0.01
111,504	TAKEDA PHARMACEUTICAL	3,198,412.25	0.07
152,730	TDK CORP	1,946,495.92	0.04
95,720	TERUMO CORP.	1,806,795.21	0.04
9,349	TIS SHS	238,626.94	0.00
5,540	TOHO CO	225,139.95	0.00
132,453	TOKIO MARINE HOLDINGS INC	4,843,831.15	0.10
31,505	TOKYO ELECTRON LTD - REG SHS	5,570,200.01	0.11
66,438	TOKYO EL HLDG	295,821.87	0.01
25,412	TOKYO GAS CO LTD	592,840.04	0.01
37,529	TOKYU CORP	486,166.34	0.01
17,271	TOPPAN HOLDINGS INC.	512,430.93	0.01
16,484	TOTO LTD	615,038.48	0.01
13,193	TOYOTA INDUSTRIES CORP	1,016,868.13	0.02
714,419	TOYOTA MOTOR CORP	12,698,617.28	0.26
56,899	TOYOTA TSUSHO CORP	1,028,271.17	0.02
5,775	TREND MICRO INC	342,607.99	0.01
24,407	UNI CHARM	884,378.32	0.02
31,044	WEST JAPAN RAILWAY COMPANY	591,190.24	0.01
18,072	YAKULT HONSHA CO LTD	419,330.01	0.01
62,962	YAMAHA MOTOR CO LTD	563,418.32	0.01
23,797	YASKAWA ELECTRIC CORP	831,497.48	0.02
16,105	YOKOGAWA ELECTRIC CORP	411,519.66	0.01
6,923	ZENSHO CO	384,094.84	0.01
9,546	ZOZO INC	347,964.50	0.01
	Jersey	**4,619,838.59**	**0.10**
108,025	AMCOR --- REGISTERED SHS	1,223,923.25	0.03
64,405	EXPERIAN GROUP	3,395,915.34	0.07
	Luxembourg	**8,784,393.66**	**0.18**
22,735	ARCELORMITTAL SA	597,289.76	0.01
9,524	EUROFINS SCIENTIFIC SE	604,804.91	0.01
46,087	KIRIN HOLDINGS CO LTD	704,321.71	0.01
72,330	KOMATSU --- REGSH	2,005,458.37	0.04
109,692	MURATA MFG --- REGSH	2,152,199.26	0.04
22,590	SG HLDG --- REGSH	243,366.81	0.01
37,611	SHIONOGI & --- REGSH	539,948.16	0.01
55,805	SUMITOMO EL IND --- REGSH	895,556.29	0.02
15,345	SUMITOMO REALTY --- REGSH	515,576.53	0.01
33,335	TENARIS - REG SHS	525,871.86	0.01
	Macau	**439,551.41**	**0.01**
171,396	SANDS CHINA LTD	439,551.41	0.01
	Netherlands	**71,704,690.40**	**1.48**
20,705	ABN AMRO GROUP DEP RECEIPT	374,462.15	0.01
1,635	ADYEN	2,559,382.78	0.05
39,438	AIRBUS SE	5,775,619.42	0.12
12,078	AKZO NOBEL NV	853,261.97	0.02
4,194	ARGENX SE	2,272,954.57	0.05
3,433	ASM INTERNATIONAL NV - REG SHS	2,258,226.95	0.05
27,309	ASML HOLDING NV	22,724,552.97	0.47
11,930	ASR NEDERLAND NV - REG SHS	585,836.97	0.01
3,760	BESI - REG SHS	476,495.32	0.01
3,397	EURONEXT NV	369,454.57	0.01
7,264	EXOR NV	779,486.82	0.02
41,619	FERROVIAL INTERNATIONAL SE	1,791,997.98	0.04
7,339	HEINEKEN HOLDING	555,328.85	0.01
18,199	HEINEKEN NV - BEARER/REG SHS	1,617,567.56	0.03
5,349	IMCD	930,684.25	0.02
233,456	ING GROUP NV	4,240,167.40	0.09
57,826	KONINKLIJKE AHOLD DELHAIZE NV	2,002,574.03	0.04
242,802	KONINKLIJKE KPN NV	994,222.58	0.02
17,735	LYONDELLBASELL -A-	1,700,786.50	0.04
22,267	NN GROUP NV	1,112,831.60	0.02
18,072	NXP SEMICONDUCTORS NV - BEARER SHS	4,337,460.72	0.09
7,171	OCI REG.SHS	204,721.72	0.00
98,038	PROSUS N.V. (ZAR)	4,295,645.07	0.09
16,078	QIAGEN NV - REG SHS	726,187.69	0.01
2,891	RANDSTAD BR	143,901.92	0.00
47,505	ROYAL PHILIPS NV	1,559,788.24	0.03
159,228	STELLANTIS NV-BEARER AND REGISTERED SHS	2,204,981.12	0.05
47,664	UNIVERSAL MUSIC GROUP N.V.	1,250,092.07	0.03
17,802	WOLTERS KLUWER NV	3,006,016.61	0.06
	New Zealand	**2,157,889.69**	**0.04**
49,863	AUCKLAND INTERNATIONAL AIRPORT LTD	236,989.07	0.00
29,538	FISCHER AND PAYKEL INDUSTRIES LTD	653,078.22	0.01
1	MERCURY NZ	4.10	0.00
25,335	MERIDIAN ENERGY LTD	95,749.53	0.00
943	SPARK NEW	1,817.96	0.00
11,288	XERO	1,170,250.81	0.02
	Norway	**6,019,807.18**	**0.12**
11,801	AKER BP SHS	253,438.41	0.01
51,650	DNB BK ASA	1,061,178.89	0.02
48,268	EQUINOR ASA	1,222,202.98	0.03
23,915	GJENSIDIGE FORSIKRING ASA	448,206.91	0.01
8,475	KONGSBERG GRUPPEN	830,386.77	0.02
22,486	MOWI ASA - REG SHS	405,093.25	0.01
87,502	NORSK HYDRO ASA	568,742.78	0.01
44,786	ORKLA ASA	422,871.17	0.01
2,165	SALMAR	113,772.30	0.00
30,512	TELENOR ASA	391,079.87	0.01
9,547	YARA INTERNATIONAL ASA	302,833.85	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Poland	**22,460.19**	**0.00**
1,188	INPOST SA	22,460.19	0.00
	Portugal	**1,263,430.95**	**0.03**
163,941	EDP ENERGIAS DE PORTUGAL SA - REG SHS	750,527.98	0.02
19,557	GALP ENERGIA,SA REG.SHS -B-	366,686.71	0.01
7,427	JERONIMO MARTINS SGPS SA - REG SHS	146,216.26	0.00
	Singapore	**19,234,506.94**	**0.40**
350,999	CAPITALAND ASCE UNITS	783,054.18	0.02
422,347	CAPITALAND INTEGRATED COMMERCIAL TRUST	698,433.68	0.01
242,739	CAPITALAND INV --- REGISTERED SHS	590,764.04	0.01
140,887	DBS GROUP HOLDINGS	4,181,628.82	0.09
446,635	GENTING SPORE -REGISTERED SHS	304,846.15	0.01
147,678	KEPPEL LTD	763,746.49	0.02
253,805	OVERSEA-CHINESE BANKING CORPORATION LTD	2,989,489.40	0.06
27,830	SEA -A- ADR REPR1 SHS	2,623,812.40	0.05
97,897	SEMBCORP INDUSTRIES LTD	423,057.16	0.01
95,026	SINGAPORE AIRLINES LTD	504,047.26	0.01
60,994	SINGAPORE EXCHANGE LTD	543,341.80	0.01
154,781	SINGAPORE TECHNOLOGIES ENGINEERING	562,630.75	0.01
602,347	SINGAPORE TELECOM - SH BOARD LOT 1000	1,522,340.00	0.03
95,199	UNITED OVERSEAS BANK	2,388,929.56	0.05
135,616	WILMAR INTERNATIONAL LTD	354,385.25	0.01
	Spain	**34,379,861.09**	**0.71**
1,742	ACCIONA SA	247,880.29	0.01
16,268	ACS	753,106.79	0.02
6,111	AENA SME SA	1,347,667.87	0.03
33,904	AMADEUS IT GROUP SA -A-	2,456,479.26	0.05
406,991	BANCO BILBAO VIZCAYA ARGENTARIA SA	4,409,590.14	0.09
424,617	BANCO SABADELL PREFERENTIAL SHARE	904,663.27	0.02
1,089,280	BANCO SANTANDER SA REG SHS	5,592,786.19	0.12
258,863	CAIXABANK SA	1,549,681.33	0.03
37,788	CELLNEX TELECOM SA	1,536,373.22	0.03
7,682	EDP RENOVAVEIS SA - BEARER SHS	134,689.62	0.00
22,423	ENDESA	491,244.46	0.01
26,467	GRIFOLS SA -A-	302,031.12	0.01
428,178	IBERDROLA SA	6,637,587.31	0.14
76,989	INDITEX SHARE FROM SPLIT	4,565,978.69	0.09
28,648	REDEIA CORPORACION SA	558,561.33	0.01
99,377	REPSOL SA	1,313,725.41	0.03
321,599	TELEFONICA SA	1,577,814.79	0.03
	Sweden	**39,928,395.18**	**0.82**
26,048	ADDTECH - REGISTERED SHS -B-	781,698.82	0.02
24,999	ALFA LAVAL AB - REG SHS	1,202,519.70	0.02
73,860	ASSA ABLOY AB -B- REG SHS	2,489,046.61	0.05
185,543	ATLAS COPCO AB -A- REG SHS	3,595,857.50	0.07
115,021	ATLAS COPCO AB -B-	1,972,117.45	0.04
39,318	BEIJER REF - REG SHS -B-	647,565.50	0.01
6,635	BIOVITRUM AB	214,039.80	0.00
12,183	BOLIDEN - REG SHS	414,046.71	0.01
57,326	EPIROC --- REGISTERED SHS -A-	1,241,343.65	0.03
40,313	EPIROC REGISTERED SHS -B-	764,768.99	0.02
24,012	EQT AB	823,169.00	0.02
34,379	ESSITY AB REGISTERED -B-	1,074,784.37	0.02
10,009	EVOLUTION AB	985,432.99	0.02
17,329	FASTIGHETS-B SHS SHARES	152,525.19	0.00
5,598	GETINGE -B-	120,833.14	0.00
25,720	HENNES AND MAURITZ AB	438,450.50	0.01
120,034	HEXAGON - REG SHS -B-	1,293,102.00	0.03
36	HOLMEN - REG SHS	1,560.52	0.00
50,916	HUSQVARNA -B-	356,630.51	0.01
2,013	INDUSTRIVAERDEN AB -A- FREE	74,509.64	0.00
10,900	INDUSTRIVAERDEN -C- FREE	401,412.00	0.01
26,723	INDUTRADE AB	832,009.09	0.02
111,747	INVESTOR - REG SHS -B-	3,445,571.30	0.07
15,866	LATOUR INVESTMENT REGISTERED B	495,702.81	0.01
23,275	LIFCO AB	767,365.02	0.02
1,008	LUNDBERGFOERETAGEN -B- FREE	57,775.34	0.00
149,449	NIBE INDUSTRIER	820,619.96	0.02
33,209	SAAB AB	707,317.34	0.01
6,376	SAGAX -B-	181,908.28	0.00
84,800	SANDVIK AB	1,898,174.84	0.04
15,765	SECURITAS -B- FREE	200,471.56	0.00
100,368	SKANDINAVISKA ENSKILDA BANKEN -A-	1,537,208.38	0.03
34,866	SKANSKA -B- FREE	728,507.36	0.02
26,665	SKF AB -B-	531,372.19	0.01
26,879	SVENSKA CELLULOSA SCA AB-SHS-B-	392,314.12	0.01
83,108	SVENSKA HANDELSBANKEN AB-A-	854,721.76	0.02
47,320	SWEDBANK -A-	1,005,066.11	0.02
24,884	TELE2 AB	282,062.98	0.01
171,111	TELEFON ERICSSON	1,295,067.45	0.03
91,890	TELIA COMPANY AB	297,698.92	0.01
20,732	TRELLEBORG -B- FREE	798,057.77	0.02
118,843	VOLVO AB -B-	3,144,403.31	0.06
22,818	VOLVO -A- FREE	609,581.95	0.01
1	VOLVO CAR AB	2.75	0.00
	Switzerland	**136,121,589.87**	**2.81**
113,339	ABB REG.SHS	6,582,232.34	0.14
4,269	ADECCO REG.SHS	145,647.60	0.00
32,575	ALCON INC. - REG SHS	3,256,127.59	0.07
393	AVOLTA AG	16,678.69	0.00
2,983	BACHEM HOLDING LTD SHARES	251,779.08	0.01
2,217	BALOISE HOLDING - REG SHS	453,357.90	0.01
275	BARRY CALLEBAUT LTD - NAMEN-AKT	510,517.75	0.01
7	BC VAUDOISE - REG SHS	724.85	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
119	BKW AG	21,640.07	0.00
9,670	BUNGE GLOBAL LT	934,508.80	0.02
70	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	905,334.73	0.02
8	CHOCOLADEFABRIKEN LINDT & SP REGS	1,022,339.50	0.02
26,977	CHUBB - NAMEN AKT	7,779,897.03	0.16
36,128	CIE FINANCIERE RICHEMONT NAMEN AKT	5,730,419.63	0.12
13,559	CLARIANT NAMEN AKT	205,742.51	0.00
8,421	COCA COLA HBC NAMEN	300,906.88	0.01
11,047	DSM FIRMENICH AG	1,524,481.39	0.03
437	EMS-CHEM HOLDINGS-NAMEN ACT.	367,812.24	0.01
5,009	GALDERMA GROUP AG	466,723.82	0.01
10,472	GARMIN	1,843,386.16	0.04
2,423	GEBERIT AG	1,583,822.72	0.03
647	GIVAUDAN SA - REG SHS	3,558,841.56	0.07
671,901	GLENCORE PLC	3,854,595.10	0.08
2,620	HELVETIA HLDG - REGISTERED SHS	453,461.62	0.01
35,748	HOLCIM LTD	3,498,709.03	0.07
11,933	JULIUS BAER GROUP - REG SHS	720,035.34	0.01
2,632	KUEHNE + NAGEL INTERNATIONAL AG	720,125.32	0.01
8,499	LOGITECH INTERNATIONAL SA - NAMEN-AKT	761,283.07	0.02
4,924	LONZA GROUP	3,120,566.13	0.06
181,945	NESTLE SA PREFERENTIAL SHARE	18,324,875.01	0.38
136,964	NOVARTIS AG PREFERENTIAL SHARE	15,773,774.50	0.33
1,626	PARTNERS GROUP HOLDING AG - NAMNE-AKT	2,447,995.72	0.05
2,274	ROCHE HOLDING AG	780,145.09	0.02
48,830	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	15,663,936.31	0.32
33,382	SANDOZ GROUP AG	1,395,738.97	0.03
2,466	SCHINDLER HOLDING NAMEN AKT	703,063.49	0.01
3,628	SCHINDLER HOLDING SA	1,066,609.26	0.02
9,633	SGS LTD	1,077,317.77	0.02
17,949	SIG GROUP PREFERENTIAL SHARE	401,299.24	0.01
11,245	SIKA - REGISTERED SHS	3,733,868.00	0.08
3,619	SONOVA HOLDING LTD - NAMEN-AKT	1,303,355.07	0.03
38,246	STMICROELECTRONICS NV - BEARER/REG SHS	1,137,173.43	0.02
6,155	STRAUMANN HOLDING LTD - REG SHS	1,008,740.82	0.02
1,515	SWISSCOM SHS NOM	992,273.30	0.02
2,041	SWISS LIFE HOLDING N-NAMEN REGISTERED	1,708,181.83	0.04
3,195	SWISS PRIME SITE AG-NAMEN AKT	359,248.19	0.01
21,180	SWISS RE - REG SHS	2,930,105.13	0.06
610	TEMENOS AG NAM.AKT	42,809.28	0.00
700	THE SWATCH GROUP	150,405.06	0.00
230,371	UBS GROUP NAMEN-AKT	7,116,863.09	0.15
2,364	VAT GROUP SA	1,207,284.32	0.02
10,267	ZURICH INSURANCE GROUP - REG SHS	6,204,828.54	0.13
	United Kingdom	**180,832,514.33**	**3.73**
68,325	3I GROUP PLC	3,028,902.76	0.06
23,836	ADMIRAL GROUP PLC	890,095.97	0.02
95,330	ANGLO AMERICAN PLC	3,105,927.65	0.06
31,033	ANTOFAGASTA PLC	837,918.47	0.02
13,794	AON PREFERENTIAL SHARE	4,772,586.06	0.10
33,375	ASHTEAD GROUP	2,590,203.77	0.05
24,757	ASSOCIATED BRITISH FOODS PLC	774,723.95	0.02
107,707	ASTRAZENECA PLC	16,741,202.24	0.35
70,258	AUTO TRADER GROUP PLC	817,804.79	0.02
205,046	AVIVA PLC	1,330,061.81	0.03
1,035,817	BARCLAYS PLC	3,119,825.62	0.06
106,824	BARRATT DEVELOPMENTS PLC	685,908.99	0.01
1,159,724	BP PLC	6,093,158.05	0.13
140,535	BRITISH AMERICAN TOBACCO PLC	5,134,827.14	0.11
490,797	BT GROUP PLC	973,653.21	0.02
28,376	BUNZL PLC	1,345,091.87	0.03
392,745	CENTRICA	614,510.96	0.01
5,115	CNH INDUSTRIAL REG SHS (USD)	56,776.50	0.00
59,750	CNH INDUSTRIAL REG SHS (USD)	660,171.48	0.01
11,581	COCA-COLA EUROPACIFIC PARTNERS	912,003.75	0.02
120,399	COMPASS GROUP PLC	3,866,172.73	0.08
13,379	CRODA INTERNATIONAL PLC - REG SHS	756,765.77	0.02
156,439	DIAGEO PLC	5,462,021.76	0.11
19,491	ENDEAVOUR MNG --- REGISTERED	463,006.31	0.01
291,021	GSK REG SHS	5,919,717.35	0.12
548,113	HALEON PLC REGISTERED SHARE	2,888,593.03	0.06
29,472	HALMA PLC	1,030,982.81	0.02
25,113	HARGREAVES LANS - REGISTERED SHS	375,416.11	0.01
17,800	HIKMA PHARMACEUTICALS PLC	456,262.65	0.01
1,289,935	HSBC HOLDINGS PLC (USD 0.5)	11,578,651.59	0.24
57,722	IMPERIAL BRANDS - REGISTERED	1,682,423.49	0.03
102,839	INFORMA PLC	1,131,388.70	0.02
12,353	INTERCONTINENTAL HOTELS GROUP PLC	1,348,086.03	0.03
11,394	INTERTEK GROUP PLC	788,606.12	0.02
195,749	JD SPORTS FASHION PLC	404,478.53	0.01
168,109	J SAINSBURY PLC	666,094.25	0.01
138,198	KINGFISHER PLC	596,886.64	0.01
72,232	LAND SEC R.E.I.T	630,731.99	0.01
484,117	LEGAL & GENERAL GROUP PLC	1,469,498.39	0.03
4,372,019	LLOYDS BANKING GROUP PLC	3,448,209.10	0.07
33,720	LSE GROUP	4,622,454.96	0.10
158,295	M AND G REGISTERED SHS	440,362.35	0.01
129,379	MELROSE IND --- REGISTERED SHS	790,818.91	0.02
33,053	MONDI PLC	629,998.03	0.01
339,274	NATIONAL GRID PLC	4,687,292.23	0.10
501,026	NATWEST GROUP PLC	2,311,142.19	0.05
9,209	NEXT PLC	1,208,298.84	0.02
1,630	NMC HEALTH PLC	2.19	0.00
45,499	PEARSON PLC	618,528.67	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
22,547	PERSIMMON PLC	497,041.56	0.01
52,970	PHOENIX GROUP HOLDINGS PLC - REG SHS	397,524.86	0.01
195,067	PRUDENTIAL PLC	1,817,409.57	0.04
48,998	RECKITT BENCKISER GROUP PLC	3,008,108.47	0.06
130,950	RELX PLC	6,163,438.94	0.13
183,907	RENTOKIL INITIAL PLC	898,898.92	0.02
79,284	RIO TINTO PLC	5,635,256.64	0.12
621,207	ROLLS ROYCE HOLDINGS	4,392,845.90	0.09
26,306	ROYALTY PHARMA PLC -A- REG SHS	744,196.74	0.02
72,841	SAGE GROUP	1,000,972.37	0.02
61,279	SCHRODERS PLC	287,025.27	0.01
105,108	SEGRO (REIT)	1,232,200.65	0.03
19,999	SEVERN TRENT PLC	708,721.03	0.01
438,110	SHELL PLC	14,250,468.29	0.29
67,771	SMITH AND NEPHEW PLC	1,052,656.51	0.02
34,016	SMITHS GROUP -SHS-	765,156.96	0.02
7,572	SPIRAX-SARCO ENGIN	763,262.31	0.02
82,542	SSE PLC	2,084,776.65	0.04
154,527	STANDARD CHARTERED PLC	1,643,659.25	0.03
249,338	TAYLOR WIMPEY PLC	549,490.59	0.01
520,886	TESCO --- REGISTERED SHS	2,506,157.08	0.05
8,346	THE BERKELEY GROUP HOLDINGS PLC	528,390.02	0.01
173,798	UNILEVER PLC	11,280,662.96	0.23
50,528	UNITED UTILITIES GROUP PLC - REG SHS	708,582.42	0.01
1,608,417	VODAFONE GROUP PLC	1,618,921.19	0.03
14,892	WHITBREAD	626,017.17	0.01
43,402	WISE PLC	390,921.89	0.01
50,943	WPP PLC	521,503.36	0.01
	United States of America	**3,386,879,040.82**	**69.85**
39,908	3M CO	5,455,423.60	0.11
10,006	A.O.SMITH CORP	898,838.98	0.02
121,019	ABBOTT LABORATORIES	13,797,376.19	0.28
122,481	ABBVIE INC	24,187,547.88	0.50
30,814	ADOBE INC	15,954,872.92	0.33
112,241	ADVANCED MICRO DEVICES INC	18,416,503.28	0.38
10,031	AECOM	1,035,901.37	0.02
51,208	AES CORP	1,027,232.48	0.02
38,163	AFLAC INC	4,266,623.40	0.09
19,589	AGILENT TECHNOLOGIES	2,908,574.72	0.06
31,231	AIRBNB INC	3,960,403.11	0.08
15,680	AIR PRODUCTS & CHEMICALS INC	4,668,563.20	0.10
9,676	AKAMAI TECHNOLOGIES	976,792.20	0.02
7,180	ALBEMARLE - REGISTERED SHS	680,017.80	0.01
25,818	ALBERTSONS COS INC	477,116.64	0.01
11,764	ALEXANDRIA REAL ESTATE	1,396,975.00	0.03
5,470	ALIGN TECHNOLOGY INC	1,391,130.40	0.03
19,310	ALLIANT ENERGY CORP	1,171,923.90	0.02
17,979	ALLSTATE CORP	3,409,717.35	0.07
18,435	ALLY FINANCIAL INC	656,101.65	0.01
8,057	ALNYLAM PHARMACEUTICALS INC	2,215,916.71	0.05
406,347	ALPHABET INC -A-	67,392,649.95	1.39
349,789	ALPHABET INC -C-	58,481,222.91	1.21
120,527	ALTRIA GROUP INC	6,151,698.08	0.13
647,463	AMAZON.COM INC	120,641,780.79	2.49
13,416	AMERCIAN WATER WORKS CO INC	1,961,955.84	0.04
19,532	AMEREN CORPORATION	1,708,268.72	0.04
37,360	AMERICAN ELECTRIC POWER CO INC	3,833,136.00	0.08
40,123	AMERICAN EXPRESS	10,881,357.60	0.22
3,367	AMERICAN FINANCIAL GROUP	453,198.20	0.01
24,373	AMERICAN HOMES 4 RENT	935,679.47	0.02
43,487	AMERICAN INTL	3,184,553.01	0.07
32,664	AMERICAN TOWER CORP	7,596,339.84	0.16
6,622	AMERIPRISE FINANCIAL INC	3,111,081.82	0.06
17,389	AMETEK INC	2,985,865.19	0.06
37,361	AMGEN INC	12,038,087.81	0.25
84,443	AMPHENOL -A-	5,502,305.88	0.11
34,700	ANALOG DEVICES INC	7,986,899.00	0.16
36,830	ANNALY CAPITAL MANAGEMENT INC	739,178.10	0.02
5,952	ANSYS INC	1,896,485.76	0.04
23,784	APA - REGISTERED SHS	581,756.64	0.01
28,284	APOLLO GLB MGMT --- REGISTERED SHS	3,532,954.44	0.07
1,006,692	APPLE INC	234,559,236.00	4.84
57,679	APPLIED MATERIALS INC	11,654,041.95	0.24
14,714	APPLOVIN --- REGISTERED SHS -A-	1,920,912.70	0.04
17,889	AQUA AMERICA --- REGISTERED SHS	689,978.73	0.01
23,817	ARCH CAPITAL GROUP LTD	2,664,645.96	0.05
34,129	ARCHER-DANIELS MIDLAND CO	2,038,866.46	0.04
11,325	ARES MANAGEMENT LP-REGISTERED SHS	1,764,888.00	0.04
18,646	ARISTA NETWORKS INC	7,156,707.72	0.15
15,435	ARTHUR J.GALLAGHER AN CO	4,342,945.95	0.09
2,058	ASPEN TECHNOLOGY INC	491,491.56	0.01
2,532	ASSURANT INC	503,513.52	0.01
499,737	AT&T INC	10,994,214.00	0.23
11,465	ATLASSIAN CORPORATION PL	1,820,756.65	0.04
11,124	ATMOS ENERGY CORP	1,543,010.04	0.03
15,244	AUTODESK INC	4,199,417.12	0.09
28,621	AUTOMATIC DATA PROCESSING INC	7,920,289.33	0.16
1,208	AUTOZONE INC	3,805,248.32	0.08
9,430	AVALONBAY COMMUN	2,124,107.50	0.04
48,692	AVANTOR - REGISTERED SHS	1,259,662.04	0.03
5,456	AVERY DENNISON CORP	1,204,466.56	0.02
5,283	AXON ENTERPRISE - REGISTERED	2,111,086.80	0.04
71,599	BAKER HUGHES RG-A REGISTERED SHS -A-	2,588,303.85	0.05
21,862	BALL CORP	1,484,648.42	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
488,625	BANK OF AMERICA CORP	19,388,640.00	0.40
48,981	BANK OF NY MELLON	3,519,774.66	0.07
37,702	BAXTER INTERNATIONAL INC - REG SHS	1,431,544.94	0.03
20,371	BECTON DICKINSON - REG SHS	4,911,448.10	0.10
10,729	BENTLEY SYSTEMS --- REGISTERED SHS -B-	545,140.49	0.01
91,696	BERKSHIRE HATHAWAY -B-	42,204,000.96	0.87
14,501	BEST BUY CO INC	1,497,953.30	0.03
10,034	BIOGEN IDEC INC	1,944,990.56	0.04
12,116	BIOMARIN PHARMACEUTICAL INC	851,633.64	0.02
812	BIO RAD LABORATORIES -A-	271,678.96	0.01
8,930	BIO-TECHNE CORP	713,774.90	0.01
10,367	BLACKROCK INC	9,843,570.17	0.20
49,993	BLACKSTONE INC - REGISTERED SHS	7,655,428.09	0.16
36,687	BLOCK INC -A-	2,462,798.31	0.05
41,964	BOEING CO	6,380,206.56	0.13
2,367	BOOKING HOLDINGS INC	9,970,088.04	0.21
10,181	BOOZ ALLEN HAMILTON -A-	1,657,059.56	0.03
102,703	BOSTON SCIENTIF CORP	8,606,511.40	0.18
141,945	BRISTOL-MYERS SQUIBB CO	7,344,234.30	0.15
306,011	BROADCOM INC - REGISTERED SHS	52,786,897.50	1.09
9,196	BROADRIDGE FINANCIAL SOL -W/I	1,977,415.88	0.04
1,803	BROOKFIELD RENEWABLE COR-W/I USD	58,935.79	0.00
15,794	BROWN AND BROWN INC	1,636,258.40	0.03
14,176	BROWN-FORMAN CORP -B- NON VOTING	697,459.20	0.01
15,342	BTH & BDY WRKS - REG SHS	489,716.64	0.01
8,431	BUILDERS FIRSTSOURCE	1,634,433.66	0.03
4,910	BURLINGTON STORES INC	1,293,686.80	0.03
11,378	BXP INC	915,473.88	0.02
7,959	C.H.ROBINSON WORLWIDE INC	878,434.83	0.02
19,151	CADENCE DESIGN SYSTEMS INC	5,190,495.53	0.11
6,337	CAMDEN PROPERTY SBI	782,809.61	0.02
14,899	CAMPBELL SOUP CO	728,859.08	0.02
27,037	CAPITAL ONE FINANCIAL CORP	4,048,250.01	0.08
16,361	CARDINAL HEALTH	1,808,217.72	0.04
3,724	CARLISLE COS INC	1,674,869.00	0.03
15,607	CARLYLE GROUP - REGISTERED SHS	672,037.42	0.01
11,929	CARMAX INC	923,066.02	0.02
75,413	CARNIVAL CORP	1,393,632.24	0.03
59,025	CARRIER GLOBAL CORP-WI	4,750,922.25	0.10
13,520	CATALENT	818,906.40	0.02
34,416	CATERPILLAR - REGISTERED	13,460,785.92	0.28
6,686	CBOE HOLDINGS INC	1,369,760.82	0.03
21,978	CBRE GROUP	2,735,821.44	0.06
9,717	CDW	2,198,957.10	0.05
7,269	CELANESE RG REGISTERED SHS	988,293.24	0.02
6,987	CELSIUS HOLDINGS INC	219,112.32	0.00
12,829	CENCORA INC	2,887,551.32	0.06
37,258	CENTENE CORP	2,804,782.24	0.06
47,542	CENTERPOINT ENERGY	1,398,685.64	0.03
13,512	CF INDUSTRIES HOLDINGS INC	1,159,329.60	0.02
3,381	CHARLES RIVER LABORATORIES INTERNATIONAL	665,955.57	0.01
105,851	CHARLES SCHWAB CORP/THE	6,860,203.31	0.14
6,772	CHARTER COMM -A-	2,194,669.76	0.05
16,346	CHENIERE ENERGY INC	2,939,664.64	0.06
121,606	CHEVRON CORP	17,908,915.62	0.37
96,509	CHIPOTLE MEXICAN GRILL -A-	5,560,848.58	0.11
4,034	CHORD ENERGY CORPORATION	525,347.82	0.01
18,746	CHURCH AND DWIGHT CO	1,963,081.12	0.04
9,717	CINCINNATI FINANCIAL CORP	1,322,678.04	0.03
25,696	CINTAS	5,290,292.48	0.11
280,117	CISCO SYSTEMS INC	14,907,826.74	0.31
133,347	CITIGROUP INC	8,347,522.20	0.17
25,471	CITIZENS FINANCIAL GROUP INC	1,046,093.97	0.02
9,167	CLOROX CO	1,493,395.97	0.03
19,270	CLOUDFLARE INC	1,558,750.30	0.03
25,313	CME GROUP -A-	5,585,313.45	0.12
22,523	CMS ENERGY CORP	1,590,799.49	0.03
284,041	COCA-COLA CO	20,411,186.26	0.42
35,404	COGNIZANT TECHNOLOGY SOLUTIONS -A-	2,732,480.72	0.06
11,721	COINBASE GLOBAL --- REGISTERED SHS -A-	2,088,330.57	0.04
54,764	COLGATE-PALMOLIVE CO	5,685,050.84	0.12
272,740	COMCAST CORP	11,392,349.80	0.23
34,018	CONAGRA BRANDS INC	1,106,265.36	0.02
81,333	CONOCOPHILLIPS CO	8,562,738.24	0.18
24,819	CONSOLIDATED EDISON INC	2,584,402.47	0.05
11,707	CONSTELLATION BRANDS INC -A-	3,016,776.83	0.06
21,711	CONSTELLATION ENERGY	5,645,294.22	0.12
14,299	COOPER COS INC	1,577,751.66	0.03
61,668	COPART INC	3,231,403.20	0.07
13,089	COREBRIDGE FINANCIAL INCORPOTION	381,675.24	0.01
58,361	CORNING INC	2,634,999.15	0.05
46,132	CORTEVA - REGISTERED SHS	2,712,100.28	0.06
31,446	COSTAR GROUP INC	2,372,286.24	0.05
30,729	COSTCO WHOLESALE CORP	27,241,873.08	0.56
48,807	COTERRA ENERGY INC	1,168,927.65	0.02
48,505	CRH PLC	4,498,353.70	0.09
16,283	CROWDSTRIKE HOLDINGS INC	4,566,893.01	0.09
30,837	CROWN CASTLE INC	3,658,193.31	0.08
7,220	CROWN HOLDINGS INC	692,253.60	0.01
137,901	CSX CORP	4,761,721.53	0.10
10,204	CUMMINS - REGISTERED	3,303,953.16	0.07
88,352	CVS HEALTH	5,555,573.76	0.11
46,406	DANAHER CORP - REG SHS	12,901,796.12	0.27
7,565	DARDEN RESTAURANTS INC	1,241,643.45	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
18,946	DATADOG INC	2,179,926.76	0.04
3,847	DAVITA	630,638.71	0.01
14,184	DAY FORCE INC REGISTERED SHS	868,770.00	0.02
11,632	DECKERS OUTDOOR	1,854,722.40	0.04
18,673	DEERE AND CO	7,792,803.09	0.16
20,238	DELL TECHNOLOGIES INC -C- REG SHS	2,399,012.52	0.05
10,799	DELTA AIR LINES	548,481.21	0.01
42,720	DEVON ENERGY CORP	1,671,206.40	0.03
26,914	DEXCOM INC	1,804,314.56	0.04
13,718	DIAMONDBACK ENERGY	2,364,983.20	0.05
4,461	DICK'S SPORTING GOOD INC	931,010.70	0.02
23,004	DIGITAL REALTY TRUST INC	3,722,737.32	0.08
16,902	DISCOVER FINANCIAL SERVICES - SHS WI	2,371,181.58	0.05
14,636	DOCUSIGN INC	908,749.24	0.02
16,328	DOLLAR GENERAL	1,380,858.96	0.03
17,485	DOLLAR TREE INC	1,229,545.20	0.03
59,577	DOMINION RESOURCES - REG SHARE	3,442,954.83	0.07
2,635	DOMINO PIZZA INC	1,133,418.90	0.02
21,759	DOORDASH - REGISTERED SHS -A-	3,105,662.07	0.06
9,493	DOVER CORP	1,820,187.82	0.04
27,218	DOWDUPONT REG SHS	2,425,395.98	0.05
48,454	DOW - REGISTERED SHS	2,647,042.02	0.05
28,925	DRAFTKINGS INC	1,133,860.00	0.02
21,041	DR HORTON	4,013,991.57	0.08
16,068	DTE ENERGY COMPANY	2,063,291.88	0.04
54,136	DUKE ENERGY CORP	6,241,880.80	0.13
21,109	DYNATRACE INC	1,128,698.23	0.02
9,184	EASTMAN CHEMICAL CO	1,028,148.80	0.02
28,347	EATON CORPORATION PUBLIC LIMITED COMPANY	9,395,329.68	0.19
35,213	EBAY INC	2,292,718.43	0.05
18,130	ECOLAB INC	4,629,132.90	0.10
27,699	EDISON INTERNATIONAL	2,412,305.91	0.05
43,092	EDWARDS LIFESCIENCES CORP	2,843,641.08	0.06
18,116	ELECTRONIC ARTS - REGISTERED	2,598,559.04	0.05
16,239	ELEVANCE HEALTH	8,444,280.00	0.17
55,907	ELI LILLY & CO	49,530,247.58	1.02
3,797	EMCOR GROUP	1,634,722.41	0.03
41,816	EMERSON ELECTRIC CO	4,573,415.92	0.09
9,616	ENPHASE ENERGY	1,086,800.32	0.02
9,898	ENTEGRIS INC	1,113,821.94	0.02
16,524	ENTERGY CORP	2,174,723.64	0.04
40,469	EOG RESOURCES INC	4,974,854.17	0.10
3,739	EPAM SYSTEMS	744,173.17	0.02
34,942	EQT	1,280,274.88	0.03
23,306	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	1,735,364.76	0.04
8,867	EQUIFAX INC	2,605,656.62	0.05
6,664	EQUINIX INC	5,915,166.32	0.12
22,028	EQUITABLE HOLDINGS INC	925,836.84	0.02
13,067	EQUITY LIFESTYLE	932,199.78	0.02
1,664	ERIE INDEMNITY CO - SHS A -	898,260.48	0.02
4,758	ESSEX PROPERTY TRUST	1,405,608.36	0.03
15,668	ESTEE LAUDER COMPANIES INC -A-	1,561,942.92	0.03
17,670	EVERGY	1,095,716.70	0.02
27,499	EVERSOURCE ENERGY	1,871,306.95	0.04
12,645	EXACT SCIENCES CORP	861,377.40	0.02
71,477	EXELON CORP	2,898,392.35	0.06
6,317	EXPAND ENERGY CORPORATION	519,573.25	0.01
8,768	EXPEDIA GROUP INC	1,297,839.36	0.03
10,512	EXPEDITORS INTERNATIONAL OF WASHINGTON	1,381,276.80	0.03
15,154	EXTRA SPACE STORAGE INC	2,730,599.26	0.06
310,706	EXXON MOBIL CORP	36,420,957.32	0.75
3,527	F5 --- REGISTERED SHS	776,645.40	0.02
2,525	FACTSET RESEARCH SYSTEMS INC	1,161,121.25	0.02
1,666	FAIR ISAAC CORP	3,237,904.32	0.07
42,941	FASTENAL CO	3,066,846.22	0.06
16,395	FEDEX CORP	4,486,983.60	0.09
15,151	FERGUSON ENTERPRISES INC/DE	3,008,534.07	0.06
37,298	FIDELITY NATIONAL INFO SERVICES INC	3,123,707.50	0.06
16,810	FIDL NAT FINANCL-A FNF GROUP	1,043,228.60	0.02
41,555	FIFTH THIRD BANCORP	1,780,216.20	0.04
570	FIRST CITIZENS BANCSHARES INC	1,049,341.50	0.02
42,638	FIRSTENERGY CORP	1,890,995.30	0.04
6,446	FIRST SOLAR INC	1,607,890.24	0.03
40,959	FISERV INC	7,358,284.35	0.15
4,162	FLEETCOR TCHNGY --- REGISTERED SHS	1,301,707.12	0.03
280,087	FORD MOTOR	2,957,718.72	0.06
46,107	FORTINET	3,575,597.85	0.07
24,317	FORTIVE CORPORATION	1,919,340.81	0.04
10,362	FORTUNE BRANDS	927,709.86	0.02
15,248	FOX CORP -A-	645,447.84	0.01
10,066	FOX CORP -B-	390,560.80	0.01
12,979	FRANKLIN RESOURCES INC	261,526.85	0.01
101,213	FREEPORT MCMORAN COPPER AND GOLD INC	5,052,552.96	0.10
19,678	GAMING AND LEISURE PROPERTIES	1,012,433.10	0.02
5,241	GARTNER INC	2,655,929.16	0.05
76,879	GE AEROSPACE	14,497,841.82	0.30
29,556	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	2,773,830.60	0.06
34,540	GEN DIGITAL INC	947,432.20	0.02
39,855	GENERAL MILLS INC	2,943,291.75	0.06
80,872	GENERAL MOTORS CO	3,626,300.48	0.07
9,604	GENUINE PARTS CO	1,341,486.72	0.03
19,873	GE VERNOVA LLC	5,067,217.54	0.10
87,226	GILEAD SCIENCES INC	7,313,027.84	0.15
16,964	GLOBAL PAYMENTS INC	1,737,452.88	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
9,276	GODADDY -A-	1,454,291.28	0.03
22,470	GOLDMAN SACHS GROUP INC	11,125,121.70	0.23
11,683	GRACO INC	1,022,379.33	0.02
64,523	HALLIBURTON	1,874,393.15	0.04
13,806	HCA INC	5,611,172.58	0.12
51,172	HEALTHPEAK PROPERTIES INC	1,170,303.64	0.02
6,371	HEICO -A-	1,298,154.96	0.03
3,432	HEICO CORP	897,399.36	0.02
5,252	HENRY JACK AND ASSOCIATES INC	927,188.08	0.02
9,261	HENRY SCHEIN INC	675,126.90	0.01
10,152	HERSHEY	1,946,950.56	0.04
19,880	HESS CORP	2,699,704.00	0.06
17,694	HILTON WORLDWIDE HLDGS INC REG SHS	4,078,467.00	0.08
9,912	HOLLYFRONTIER SHARES	441,777.84	0.01
17,631	HOLOGIC INC	1,436,221.26	0.03
68,739	HOME DEPOT INC	27,853,042.80	0.57
46,141	HONEYWELL INTERNATIONAL INC	9,537,806.11	0.20
19,495	HORMEL FOODS CORP	617,991.50	0.01
50,017	HOST HOTELS & RESORTS - SHS	880,056.62	0.02
29,191	HOWMET AEROSPC - REGISTERED SHS	2,926,397.75	0.06
94,609	HP ENTERPRISE CO	1,935,700.14	0.04
70,256	HP INC	2,520,082.72	0.05
3,708	HUBBELL	1,588,321.80	0.03
3,106	HUBSPOT INC	1,651,149.60	0.03
8,631	HUMANA INC	2,733,782.94	0.06
83,420	HUNTINGTON BANCSHARES INC	1,226,274.00	0.03
3,267	HUNTINGTON INGALLS INDUSTRIESINC	863,729.46	0.02
3,351	HYATT -A-	510,022.20	0.01
6,376	IDEX CORP	1,367,652.00	0.03
5,898	IDEXX LABS CORP	2,979,787.56	0.06
21,542	ILLINOIS TOOL WORKS	5,645,511.94	0.12
11,356	ILLUMINA INC	1,480,935.96	0.03
12,136	INCYTE CORP	802,189.60	0.02
27,868	INGERSOLL RAND INC	2,735,522.88	0.06
5,100	INSULET	1,187,025.00	0.02
298,132	INTEL CORP	6,994,176.72	0.14
40,223	INTERCONTINENTAL EXCHANGE INC	6,461,422.72	0.13
63,887	INTERNATIONAL BUSINESS MACHINES-REG SHS	14,124,137.96	0.29
21,774	INTERNATIONAL PAPER CO - REG SHS	1,063,659.90	0.02
27,643	INTERPUBLIC GROUP OF COMPANIES INC	874,348.09	0.02
16,892	INTL FLAVORS & FRAG	1,772,477.56	0.04
19,461	INTUIT	12,085,281.00	0.25
24,700	INTUITIVE SURGICAL	12,134,369.00	0.25
45,813	INVITATION HOMS REGISTERED	1,615,366.38	0.03
11,965	IQVIA HOLDINGS INC	2,835,346.05	0.06
21,052	IRON MOUNTAIN INC REIT	2,501,609.16	0.05
5,700	J.B. HUNT TRANSPORT SERVICES INC	982,281.00	0.02
7,200	J.M. SMUCKER CO SHS	871,920.00	0.02
6,768	JABIL INC	811,009.44	0.02
166,841	JOHNSON & JOHNSON	27,038,252.46	0.56
49,698	JOHNSON CONTROLS INTL	3,857,061.78	0.08
198,820	JPMORGAN CHASE CO	41,923,185.20	0.86
23,044	JUNIPER NETWORKS INC	898,255.12	0.02
20,031	KELLANOVA	1,616,702.01	0.03
136,439	KENVUE INC	3,155,834.07	0.07
77,463	KEURIG DR PEPPR --- REGISTERED SHS	2,903,313.24	0.06
50,488	KEYCORP	845,674.00	0.02
11,957	KEYSIGHT TECHNOLOGIES	1,900,326.01	0.04
23,938	KIMBERLY-CLARK CORP	3,405,898.64	0.07
44,769	KIMCO REALTY	1,039,536.18	0.02
142,319	KINDER MORGAN INC	3,143,826.71	0.06
43,637	KKR & CO -REGISTERED SHS	5,698,119.46	0.12
9,425	KLA CORPORATION	7,298,814.25	0.15
10,182	KNIGHT SWIFT TRANSPORTATION HLDG	549,318.90	0.01
44,823	KROGER CO	2,568,357.90	0.05
6,169	LABCORP HOLDINGS INC	1,378,648.12	0.03
8,750	LAMB WESTON HOLDINGS INC	566,475.00	0.01
9,150	LAM RESEARCH CORP	7,467,132.00	0.15
27,188	LAS VEGAS SANDS CORP	1,368,643.92	0.03
10,113	LEIDOS HOLDINGS INC	1,648,419.00	0.03
17,223	LENNAR CORP -A-	3,228,968.04	0.07
2,508	LENNOX INTL	1,515,559.32	0.03
13,945	LIBERTY MEDI CORP-LIBERTY-C	1,079,761.35	0.02
12,805	LIVE NATION ENT	1,402,019.45	0.03
18,511	LKQ CORP	738,959.12	0.02
12,079	LOEWS CORP	954,844.95	0.02
39,724	LOWE'S CO INC	10,759,245.40	0.22
4,822	LPL FINANCIAL HOLDINGS INC	1,121,741.86	0.02
7,828	LULULEMON ATHLETICA INC SHS WHEN ISSUED	2,124,127.80	0.04
10,137	M&T BANK CORPORATION	1,805,602.44	0.04
4,253	MANHATTAN ASSOCIATES INC	1,196,709.14	0.02
41,432	MARATHON OIL CORP	1,103,334.16	0.02
24,931	MARATHON PETROLEUM	4,061,509.21	0.08
795	MARKEL GROUP INC	1,247,021.10	0.03
2,756	MARKETAXESS HOLDING INC	706,087.20	0.01
17,161	MARRIOTT INTERNATIONAL -A-	4,266,224.60	0.09
34,520	MARSH MCLENNAN COS	7,701,066.80	0.16
4,346	MARTIN MARIETTA	2,339,234.50	0.05
61,140	MARVELL TECH --- REGISTERED SHS	4,409,416.80	0.09
18,127	MASCO CORP	1,521,580.38	0.03
57,545	MASTERCARD INC -A-	28,415,721.00	0.59
19,345	MATCH GROUP INC	732,014.80	0.02
17,470	MCCORMICK & CO INC NON VOTING	1,437,781.00	0.03
50,101	MCDONALD'S CORP	15,256,255.51	0.31

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
9,160	MCKESSON CORP	4,528,887.20	0.09
3,197	MERCADOLIBRE	6,560,116.12	0.14
175,793	MERCK and CO INC - REG SHS	19,963,053.08	0.41
151,545	META PLATFORMS INC A	86,750,419.80	1.79
42,942	METLIFE INC	3,541,856.16	0.07
1,317	METTLER TOLEDO INTERNATIONAL	1,975,104.90	0.04
16,236	MGM RESORTS INTL	634,665.24	0.01
37,701	MICROCHIP TECHNOLOGY	3,027,013.29	0.06
77,596	MICRON TECHNOLOGY INC	8,047,481.16	0.17
487,947	MICROSOFT CORP	209,963,594.10	4.33
11,488	MICROSTRATEGY -A-	1,936,876.80	0.04
7,243	MID-AMER APARTMENT COMMUNITIES INC	1,150,912.70	0.02
20,923	MODERNA INC	1,398,284.09	0.03
3,882	MOLINA HEALTHCARE	1,337,581.92	0.03
12,663	MOLSON COORS - REGISTERED SHS -B-	728,375.76	0.02
93,951	MONDELEZ INTERNATIONAL INC	6,921,370.17	0.14
5,411	MONGODB INC	1,462,863.85	0.03
3,156	MONOLITHIC POWER	2,917,722.00	0.06
48,344	MONSTER BEVERAGE CORP	2,522,106.48	0.05
11,553	MOODY S CORP	5,482,938.27	0.11
85,132	MORGAN STANLEY	8,874,159.68	0.18
21,027	MOSAIC	563,103.06	0.01
11,734	MOTOROLA SOLUTIONS INC	5,275,958.42	0.11
5,230	MSCI INC -A-	3,048,723.90	0.06
29,234	NASDAQ INC	2,134,374.34	0.04
14,028	NETAPP	1,732,598.28	0.04
29,898	NETFLIX INC	21,205,754.46	0.44
6,738	NEUROCRINE BIOSCIENCES	776,352.36	0.02
81,390	NEWMONT CORPORATION - REG SHS	4,350,295.50	0.09
28,902	NEWS CORP -A-	769,660.26	0.02
143,053	NEXTERA ENERGY	12,092,270.09	0.25
84,773	NIKE INC	7,493,933.20	0.15
33,774	NISOURCE	1,170,269.10	0.02
4,009	NORDSON	1,052,883.67	0.02
16,000	NORFOLK SOUTHERN	3,976,000.00	0.08
12,500	NORTHERN TRUST CORP	1,125,375.00	0.02
15,476	NRG ENERGY - REGISTERED	1,409,863.60	0.03
17,199	NUCOR CORP	2,585,697.66	0.05
1,700,050	NVIDIA CORP	206,454,072.00	4.26
216	NVR INC	2,119,348.80	0.04
47,811	OCCIDENTAL PETROLEUM CORP	2,464,178.94	0.05
10,861	OKTA -A-	807,406.74	0.02
13,989	OLD DOMINION FREIGHT LINES INC	2,778,774.96	0.06
14,481	OMNICOM GROUP INC	1,497,190.59	0.03
41,329	ONEOK INC (NEW)	3,766,311.77	0.08
28,067	ON SEMICONDUCTOR CORP	2,037,944.87	0.04
114,919	ORACLE CORP	19,582,197.60	0.40
4,235	O REILLY AUTO	4,877,026.00	0.10
30,338	OTIS WORLDWIDE CORPORATION	3,153,331.72	0.07
19,832	OVINTIV INC	759,763.92	0.02
7,394	OWENS CORNING SHS	1,305,188.88	0.03
38,650	PACCAR INC	3,813,982.00	0.08
5,665	PACKAGING CORP OF AMERICA	1,220,241.00	0.03
142,470	PALANTIR TCHNLG - REGISTERED SHS -A-	5,299,884.00	0.11
22,649	PALO ALTO NETWORKS	7,740,059.36	0.16
42,059	PARAMOUNT GLOBAL	446,666.58	0.01
9,265	PARKER-HANNIFIN CORP	5,853,812.30	0.12
23,113	PAYCHEX INC	3,101,533.47	0.06
4,341	PAYCOM SOFTWARE INC	723,080.37	0.01
69,884	PAYPAL HOLDINGS	5,453,048.52	0.11
95,447	PEPSICO INC	16,230,762.35	0.33
394,742	PFIZER INC	11,423,833.48	0.24
145,068	PG AND E CORP	2,867,994.36	0.06
108,177	PHILIP MORRIS INTERNATIONAL INC	13,132,687.80	0.27
30,027	PHILLIPS 66	3,947,049.15	0.08
44,384	PINTEREST PREFERENTIAL SHARE -A-	1,436,710.08	0.03
28,020	PNC FINANCIAL SERVICES GROUP INC	5,179,497.00	0.11
2,922	POOL CORP	1,101,009.60	0.02
16,083	PPG INDUSTRIES INC	2,130,354.18	0.04
57,512	PPL CORP	1,902,496.96	0.04
13,366	PRINCIPAL FINANCIAL GROUP INC	1,148,139.40	0.02
163,597	PROCTER & GAMBLE CO	28,335,000.40	0.58
40,831	PROGRESSIVE CORP	10,361,274.56	0.21
64,719	PROLOGIS	8,172,715.32	0.17
22,793	PRUDENTIAL FINANCIAL INC	2,760,232.30	0.06
8,418	PTC INC	1,520,795.88	0.03
35,493	PUBLIC SERVICE ENTERPRISE GROUP INC	3,166,330.53	0.07
11,191	PUBLIC STORAGE INC	4,072,069.17	0.08
15,213	PULTEGROUP	2,183,521.89	0.05
19,655	PURE STORAGE -A-	987,467.20	0.02
7,052	QORVO INC	728,471.60	0.02
77,659	QUALCOMM INC	13,205,912.95	0.27
10,917	QUANTA SERVICES - REGISTERED	3,254,903.55	0.07
7,861	QUEST DIAGNOSTICS	1,220,420.25	0.03
13,141	RAYMOND JAMES FINANCIAL INC	1,609,246.86	0.03
61,681	REALTY INCOME CORP	3,911,809.02	0.08
12,638	REGENCY CENTERS	912,842.74	0.02
7,579	REGENERON PHARMACEUTICALS INC	7,967,347.96	0.16
52,622	REGIONS FINANCIAL CORP	1,227,671.26	0.03
3,854	RELIANCE INC	1,114,615.34	0.02
15,697	REPUBLIC SERVICES -A-	3,152,585.48	0.07
9,563	RESMED	2,334,519.56	0.05
7,246	REVVITY	925,676.50	0.02
36,920	RIVIAN AUTOMOTIVE INC	414,242.40	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
39,174	ROBINHOOD MKTS	917,455.08	0.02
32,001	ROBLOX CORP	1,416,364.26	0.03
8,401	ROCKWELL AUTOMATION	2,255,332.46	0.05
9,942	ROKU	742,269.72	0.02
21,959	ROLLINS	1,110,686.22	0.02
7,569	ROPER TECHNOLOGIES	4,211,694.36	0.09
23,669	ROSS STORES INC	3,562,421.19	0.07
16,077	ROYAL CARIBBEAN CRUISES	2,851,416.72	0.06
8,103	RPM INC	980,463.00	0.02
93,821	RTX CORPORATION	11,367,352.36	0.23
22,298	S&P GLOBAL INC	11,519,592.76	0.24
67,285	SALESFORCE INC	18,416,577.35	0.38
15,173	SAMSARA INC	730,124.76	0.02
7,250	SBA COMMUNICATIONS -A	1,745,075.00	0.04
15,662	SEAGATE TECHNOLOGY HOLDINGS	1,715,458.86	0.04
8,434	SEI INVESTMENTS COMPANY	583,548.46	0.01
44,876	SEMPRA ENERGY	3,752,979.88	0.08
14,268	SERVICENOW INC	12,761,156.52	0.26
16,890	SHERWIN WILLIAMS CO	6,446,406.30	0.13
23,114	SIMON PROPERTY GROUP - REGISTERED	3,906,728.28	0.08
10,819	SKYWORKS SOLUTIONS INC	1,068,592.63	0.02
101,028	SLB	4,238,124.60	0.09
89,789	SNAP INC-A-	960,742.30	0.02
4,487	SNAP ON INC	1,299,928.77	0.03
20,997	SNOWFLAKE INC-CLASS A	2,411,715.42	0.05
9,679	SOLVENTUM --- REGISTERED SHS WHEN ISSUED	674,819.88	0.01
76,603	SOUTHERN CO	6,908,058.54	0.14
14,471	SOUTHWEST AIRLINES CO - REGISTERED	428,775.73	0.01
16,675	SS C TECHNOLOGIERS HOLDINGS	1,237,451.75	0.03
12,901	STANLEY BLACK & DECKER INC	1,420,787.13	0.03
79,246	STARBUCKS CORP	7,725,692.54	0.16
17,960	STATE STREET CORP	1,588,921.20	0.03
10,188	STEEL DYNAMICS	1,284,503.04	0.03
6,987	STERIS - REGISTERED SHS	1,694,626.98	0.03
23,950	STRYKER CORP	8,652,177.00	0.18
8,556	SUN COMMUNITIES	1,156,343.40	0.02
4,105	SUPER MICRO COMPUT -SHS-	1,709,322.00	0.04
24,564	SYNCHRONY FINANCIAL	1,225,252.32	0.03
10,772	SYNOPSYS	5,454,833.08	0.11
32,524	SYSCO CORP	2,538,823.44	0.05
12,732	TAKE TWO INTERACTIVE SOFTWARE INC	1,957,035.72	0.04
15,166	TARGA RESOURCES CORP	2,244,719.66	0.05
31,029	TARGET CORP	4,836,179.94	0.10
21,759	TE CONNECTIVITY PLC	3,285,391.41	0.07
3,317	TELEDYNE TECHNOLOGIES	1,451,718.22	0.03
3,628	TELEFLEX INC	897,276.96	0.02
11,512	TERADYNE INC	1,541,802.16	0.03
198,641	TESLA MOTORS INC	51,970,444.83	1.07
63,360	TEXAS INSTRUMENTS INC	13,088,275.20	0.27
1,500	TEXAS PACIFIC LAND TRUST	1,327,110.00	0.03
15,978	TEXTRON INC	1,415,331.24	0.03
19,898	THE CIGNA GROUP - REGISTERED SHS	6,893,463.12	0.14
18,940	THE HARTFORD FINANCIAL SERVICES GROUP	2,227,533.40	0.05
65,688	THE KRAFT HEINZ	2,306,305.68	0.05
26,527	THERMO FISHER SCIENTIFIC INC - REG SHS	16,408,806.39	0.34
31,620	THE TRADE DESK -A-	3,467,133.00	0.07
78,878	TJX COS INC	9,271,320.12	0.19
37,000	T-MOBILE US INC - REG SHS	7,635,320.00	0.16
23,921	TOAST INC	677,203.51	0.01
7,655	TORO CO	663,918.15	0.01
7,323	TRACTOR SUPPLY CO	2,130,480.39	0.04
8,646	TRADEWEB MKTS/REGSH	1,069,250.82	0.02
15,278	TRANSUNION	1,599,606.60	0.03
15,026	TRAVELERS COS INC/THE	3,517,887.12	0.07
17,842	TRIMBLE	1,107,809.78	0.02
14,961	T ROWE PRICE GROUP INC	1,629,701.73	0.03
94,729	TRUIST FINANCIAL CORP	4,051,559.33	0.08
12,541	TWILIO INC	817,924.02	0.02
2,703	TYLER TECHNOLOGIES INC	1,577,795.16	0.03
19,292	TYSON FOODS INC -A-	1,149,031.52	0.02
131,146	UBER TECH PREFERENTIAL SHARE	9,856,933.36	0.20
20,727	UDR	939,762.18	0.02
8,569	U-HAUL HOLDING COMPANY	616,968.00	0.01
3,294	ULTA BEAUTY RG PREFERENTIAL SHARE	1,281,761.28	0.03
42,536	UNION PACIFIC CORP	10,484,273.28	0.22
63,743	UNITEDHEALTH GROUP INC	37,269,257.24	0.77
51,114	UNITED PARCEL SERVICE INC	6,968,882.76	0.14
4,899	UNITED RENTALS INC	3,966,867.27	0.08
2,715	UNITED THERAPEUTICS CORP	972,920.25	0.02
3,787	UNIVERSAL HEALTH SERVICES INC	867,260.87	0.02
109,934	US BANCORP	5,027,281.82	0.10
23,310	VALERO ENERGY CORP	3,147,549.30	0.06
10,765	VEEVA SYSTEMS -A-	2,259,250.55	0.05
27,735	VENTAS INC	1,778,645.55	0.04
16,951	VERALTO CORPORATION	1,896,138.86	0.04
6,677	VERISIGN INC	1,268,362.92	0.03
10,217	VERISK ANALYTICS	2,737,747.32	0.06
292,912	VERIZON COMMUNICATIONS INC	13,154,677.92	0.27
18,033	VERTEX PHARMACEUTICALS INC	8,386,787.64	0.17
24,565	VERTIV HOLDINGS CO-A	2,443,971.85	0.05
83,135	VIATRIS INC - REG SHS	965,197.35	0.02
74,962	VICI PROPERTIES	2,496,984.22	0.05
109,092	VISA INC -A-	29,994,845.40	0.62
24,807	VISTRA - REGISTERED SHS	2,940,621.78	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
9,299	VULCAN MATERIALS CO	2,328,748.57	0.05
16,648	W.P. CAREY	1,037,170.40	0.02
17,395	W.R.BERKLEY CORP	986,818.35	0.02
12,998	WABTEC CORP	2,362,646.46	0.05
59,865	WALGREENS BOOTS	536,390.40	0.01
306,768	WALMART INC	24,771,516.00	0.51
126,950	WALT DISNEY CO	12,211,320.50	0.25
172,508	WARNER BROS DISCOVERY INC	1,423,191.00	0.03
2,882	WASTCO	1,417,598.16	0.03
28,167	WASTE MANAGEMENT	5,847,469.20	0.12
4,182	WATERS	1,505,059.98	0.03
22,830	WEC ENERGY GR	2,195,789.40	0.05
242,611	WELLS FARGO AND CO	13,705,095.39	0.28
42,855	WELLTOWER OP --- REGISTERED SH	5,486,725.65	0.11
24,009	WESTERN DIGITAL CORP	1,639,574.61	0.03
2,229	WESTLAKE --- REGISTERED SHS	334,996.41	0.01
4,751	WEST PHARMACEUTICAL SERVICES INC	1,426,060.16	0.03
52,537	WEYERHAEUSER CO	1,778,902.82	0.04
86,295	WILLIAMS COS INC	3,939,366.75	0.08
9,529	WILLIAMS-SONOMA	1,476,232.68	0.03
14,197	WORKDAY INC -A-	3,469,888.77	0.07
3,283	WW GRAINGER INC	3,410,413.23	0.07
8,102	WYNN RESORTS LTD	776,819.76	0.02
39,876	XCEL ENERGY INC	2,603,902.80	0.05
17,866	XYLEM INC	2,412,445.98	0.05
18,652	YUM BRANDS INC	2,605,870.92	0.05
3,487	ZEBRA TECHNOLOGIES -A-	1,291,305.84	0.03
9,567	ZILLOW GROUP -C-	610,852.95	0.01
14,108	ZIMMER BIOMET HLDGS SHS	1,522,958.60	0.03
32,020	ZOETIS INC -A-	6,256,067.60	0.13
18,502	ZOOM VIDEO COMMUNICATIONS INC	1,290,329.48	0.03
5,623	ZSCALER INC	961,195.62	0.02
Other transferable securities		**-**	**0.00**
Warrants		**-**	**0.00**
	Canada	**-**	**0.00**
1,961	CONSTELLATION SOFTWARE 31.03.40 WAR	-	0.00
Total securities portfolio		**4,835,408,717.81**	**99.73**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,191,793,471.01**	**99.75**
Shares		**1,191,793,471.01**	**99.75**
	France	**1,115,428,917.28**	**93.36**
166,516	ACCOR SA	6,494,124.00	0.54
23,873	AEROPORTS DE PARIS-ADP-	2,752,556.90	0.23
284,482	AIR LIQUIDE NOM. PRIME FIDELITE	49,289,351.32	4.13
157,476	AIR LIQUIDE SA	27,284,291.76	2.28
22,926	AIR LIQUIDE SA	3,972,158.76	0.33
278,330	ALSTOM	5,186,679.55	0.43
45,258	ARKEMA SA	3,869,559.00	0.32
1,504,117	AXA SA	51,937,160.01	4.35
863,836	BNP PARIBAS SA	53,169,105.80	4.45
273,724	BUREAU VERITAS SA	8,151,500.72	0.68
124,917	CAPGEMINI SE	24,227,652.15	2.03
436,132	CARREFOUR SA	6,677,180.92	0.56
364,751	CIE DE SAINT-GOBAIN	29,807,451.72	2.49
729,952	CREDIT AGRICOLE SA	10,018,591.20	0.84
519,117	DANONE SA	33,919,104.78	2.84
200,697	EDENRED SA	6,827,711.94	0.57
893,751	ENGIE --- REGISTERED LOYALTY BONUS	13,866,546.77	1.16
502,254	ENGIE SA	7,792,470.81	0.65
72,681	ENGIE SA-REG SHS LOYALTY BONUS 2026	1,127,645.72	0.09
36,991	GECINA	3,824,869.40	0.32
25,467	HERMES INTERNATIONAL SA	56,180,202.00	4.70
59,547	KERING	15,294,646.95	1.28
173,002	KLEPIERRE SA	5,093,178.88	0.43
65,951	L'OREAL SA	26,515,599.55	2.22
210,876	LEGRAND SA	21,783,490.80	1.82
118,026	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	47,452,353.30	3.97
9,598	L OREAL S A	3,858,875.90	0.32
193,624	LVMH	133,310,124.00	11.16
574,908	MICHELIN (CGDE)	20,961,145.68	1.75
1,497,293	ORANGE	15,399,658.51	1.29
162,964	PERNOD RICARD SA	22,097,918.40	1.85
184,046	PUBLICIS GROUPE SA	18,073,317.20	1.51
166,456	RENAULT SA	6,490,119.44	0.54
169,841	REXEL SA	4,410,770.77	0.37
292,031	SAFRAN SA	61,647,744.10	5.16
918,095	SANOFI	94,471,975.50	7.91
462,870	SCHNEIDER ELECTRIC SE	109,329,894.00	9.15
587,673	SOCIETE GENERALE SA	13,134,491.55	1.10
39,685	SODEXO	2,922,800.25	0.24
25,529	SODEXO	1,880,210.85	0.16
46,399	TELEPERFORMANCE SE	4,315,107.00	0.36
84,517	THALES	12,047,898.35	1.01
95,255	UNIBAIL RODAMCO	7,487,043.00	0.63
554,711	VEOLIA ENVIRONNEMENT SA	16,375,068.72	1.37
425,913	VINCI SA	44,699,569.35	3.74
	Netherlands	**62,698,884.30**	**5.25**
477,815	AIRBUS SE	62,698,884.30	5.25
	Switzerland	**13,665,669.43**	**1.14**
512,927	STMICROELECTRONICS NV - BEARER/REG SHS	13,665,669.43	1.14
Total securities portfolio		**1,191,793,471.01**	**99.75**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value CHF	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**139,313,688.79**	**99.62**
Shares		**139,313,688.79**	**99.62**
	Switzerland	**139,313,688.79**	**99.62**
199,974	ABB REG.SHS	9,796,726.26	7.01
21,066	ADECCO REG.SHS	606,279.48	0.43
62,449	ALCON INC. - REG SHS	5,265,699.68	3.77
5,724	BALOISE HOLDING - REG SHS	987,390.00	0.71
123	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	1,341,930.00	0.96
13	CHOCOLADEFABRIKEN LINDT & SP REGS	1,401,400.00	1.00
67,184	CIE FINANCIERE RICHEMONT NAMEN AKT	8,989,219.20	6.43
4,178	GEBERIT AG	2,303,749.20	1.65
992	GIVAUDAN SA - REG SHS	4,602,880.00	3.29
65,862	HOLCIM LTD	5,437,566.72	3.89
25,778	JULIUS BAER GROUP - REG SHS	1,312,100.20	0.94
6,640	KUEHNE + NAGEL INTERNATIONAL AG	1,532,512.00	1.10
19,903	LOGITECH INTERNATIONAL SA - NAMEN-AKT	1,503,870.68	1.08
9,026	LONZA GROUP	4,825,299.60	3.45
153,991	NESTLE SA PREFERENTIAL SHARE	13,083,075.36	9.35
138,506	NOVARTIS AG PREFERENTIAL SHARE	13,455,857.90	9.62
2,736	PARTNERS GROUP HOLDING AG - NAMNE-AKT	3,474,720.00	2.48
1,972	ROCHE HOLDING AG	570,696.80	0.41
48,102	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	13,016,401.20	9.31
53,864	SANDOZ GROUP AG	1,899,783.28	1.36
2,519	SCHINDLER HOLDING NAMEN AKT	605,819.50	0.43
5,089	SCHINDLER HOLDING SA	1,262,072.00	0.90
18,990	SGS LTD	1,791,516.60	1.28
20,056	SIKA - REGISTERED SHS	5,617,685.60	4.02
6,185	SONOVA HOLDING LTD - NAMEN-AKT	1,879,003.00	1.34
14,746	STRAUMANN HOLDING LTD - REG SHS	2,038,634.50	1.46
3,172	SWISSCOM SHS NOM	1,752,530.00	1.25
3,590	SWISS LIFE HOLDING N-NAMEN REGISTERED	2,534,540.00	1.81
36,504	SWISS RE - REG SHS	4,260,016.80	3.05
3,624	THE SWATCH GROUP	656,850.00	0.47
6,717	THE SWATCH GROUP REG	243,491.25	0.17
402,383	UBS GROUP NAMEN-AKT	10,486,100.98	7.50
3,374	VAT GROUP SA	1,453,519.20	1.04
18,291	ZURICH INSURANCE GROUP - REG SHS	9,324,751.80	6.67
Total securities portfolio		**139,313,688.79**	**99.62**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,174,493,887.81**	**99.68**
Shares		**1,174,493,887.81**	**99.68**
	Germany	**1,101,781,604.59**	**93.51**
140,197	ADIDAS AG - REG SHS	33,352,866.30	2.83
330,265	ALLIANZ SE	97,428,175.00	8.27
752,502	BASF SE	35,785,232.61	3.04
828,300	BAYER AG-REG	25,118,197.51	2.13
251,457	BAYERISCHE MOTOREN WERKE AG	19,910,365.26	1.69
79,435	BEIERSDORF AG	10,735,640.25	0.91
108,708	BRENNTAG SE	7,281,261.84	0.62
877,859	COMMERZBANK AG	14,506,619.98	1.23
91,059	CONTINENTAL AG (GERM	5,294,170.26	0.45
159,349	COVESTRO AG	8,913,983.06	0.76
485,623	DAIMLER TRUCK HOLDING AG - REG SHS	16,331,501.49	1.39
1,681,769	DEUTSCHE BANK AG PREFERENTIAL SHARE	26,064,055.96	2.21
160,192	DEUTSCHE BOERSE AG	33,752,454.40	2.86
839,847	DEUTSCHE POST AG REG SHS	33,619,075.41	2.85
3,019,438	DEUTSCHE TELEKOM AG-REG	79,682,968.82	6.76
92,938	DR ING HCF PORSCHE AKTIENGESELLSCH	6,645,067.00	0.56
1,758,172	E.ON SE	23,480,387.06	1.99
349,508	FRESENIUS SE AND CO KGAA	11,963,658.84	1.02
50,615	HANNOVER RUECK SE	12,962,501.50	1.10
114,146	HEIDELBERG MATERIALS AG	11,140,649.60	0.95
137,309	HENKEL AG & CO KGAA PREFERENTIAL SHARE	11,588,879.60	0.98
1,101,046	INFINEON TECHNOLOGIES AG	34,638,907.16	2.94
593,696	MERCEDES-BENZ GROUP	34,458,115.84	2.92
108,966	MERCK KGAA	17,216,628.00	1.46
45,380	MTU AERO ENGINES AG	12,706,400.00	1.08
112,776	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	55,745,176.80	4.73
129,102	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	5,303,510.16	0.45
36,725	RHEINMETALL AG	17,863,040.00	1.52
570,139	RWE AG	18,632,142.52	1.58
847,575	SAP AG	173,244,330.00	14.70
21,263	SARTORIUS VORZ.OHNE STIMMRECHT.	5,362,528.60	0.46
634,025	SIEMENS AG - NAMEN-AKT	114,974,093.50	9.76
558,606	SIEMENS ENERGY - REG SHS	18,473,100.42	1.57
234,431	SIEMENS HEALTHINEERS AG - REG SHS	12,626,453.66	1.07
105,977	SYMRISE AG	13,151,745.70	1.12
173,856	VOLKSWAGEN AG-PREF	16,544,136.96	1.40
591,432	VONOVIA SE	19,357,569.36	1.64
200,068	ZALANDO SE	5,926,014.16	0.50
	Netherlands	**72,712,283.22**	**6.17**
496,115	AIRBUS SE	65,072,437.56	5.52
188,778	QIAGEN NV - REG SHS	7,639,845.66	0.65

Quantity		Market Value	% of NAV
		EUR	
Total securities portfolio		**1,174,493,887.81**	**99.68**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**78,334,605.47**	**99.44**
Shares		**78,334,605.47**	**99.44**
	Germany	**78,334,605.47**	**99.44**
26,425	ALLIANZ SE	7,795,375.00	9.90
176,188	BASF SE	8,378,620.34	10.64
66,274	BAYERISCHE MOTOREN WERKE AG	5,247,575.32	6.66
28,651	BRENNTAG SE	1,919,043.98	2.44
23,999	CONTINENTAL AG (GERM	1,395,301.86	1.77
127,990	DAIMLER TRUCK HOLDING AG - REG SHS	4,304,303.70	5.46
187,051	DEUTSCHE POST AG REG SHS	7,487,651.53	9.50
283,143	DEUTSCHE TELEKOM AG-REG	7,472,143.77	9.49
24,495	DR ING HCF PORSCHE AKTIENGESELLSCH	1,751,392.50	2.22
463,381	E.ON SE	6,188,453.26	7.86
135,139	MERCEDES-BENZ GROUP	7,843,467.56	9.96
15,560	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	7,691,308.00	9.76
34,026	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	1,397,788.08	1.77
45,821	VOLKSWAGEN AG-PREF	4,360,326.36	5.53
155,877	VONOVIA SE	5,101,854.21	6.48
Total securities portfolio		**78,334,605.47**	**99.44**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**118,275,997.22**	**99.64**
Shares		**118,275,997.22**	**99.64**
	Austria	**2,091,317.14**	**1.76**
130,219	KONTRON AG	2,091,317.14	1.76
	Germany	**112,449,360.12**	**94.73**
116,303	1&1 AG	1,588,698.98	1.34
10,047	ADESSO	684,200.70	0.58
54,929	ADTRAN NETWORKS SE	1,065,622.60	0.90
16,486	AMADEUS FIRE AG	1,524,955.00	1.28
27,424	ATOSS SOFTWARE	3,559,635.20	3.00
331,948	AUTO1 GROUP --- BEARER SHS	3,369,272.20	2.84
225,278	BORUSSIA DORTMUND GMBH AND CO	823,391.10	0.69
77,812	CANCOM IT SYSTEME	2,189,629.68	1.84
60,221	CAPITAL STAGE AG	1,026,165.84	0.86
533,954	CECONOMY AG	1,741,757.95	1.47
15,290	CEWE COLOR HOLDING	1,620,740.00	1.37
81,473	COMPUGROUP MED - REG SHS	1,158,546.06	0.98
51,502	DERMAPHARM HLDG - BEARER SHS	1,799,994.90	1.52
39,450	DEUTSCHE EUROSHOP AG REG SHS	861,982.50	0.73
159,508	DEUTSCHE WOHNEN SE	3,963,773.80	3.34
421,175	DEUTZ	1,894,445.15	1.60
102,722	DOUGLAS AG	2,116,073.20	1.78
26,100	DRAEGERWERK VORZUG OHNE STIMMRECHT	1,222,785.00	1.03
35,035	DT BETEILIGUNGS	882,882.00	0.74
147,621	DUERR AG	3,256,519.26	2.74
94,141	DWS GROUP GMBH & CO KGAA	3,479,451.36	2.93
44,232	ECKERT ET ZIEGLER STRAHLEN UND MEDIZIN	1,983,362.88	1.67
22,373	ELMOS SEMICONDUCTOR	1,478,855.30	1.25
20,848	ENERGIEKONTOR	1,188,336.00	1.00
451,069	EVOTEC SE	2,898,118.33	2.44
69,060	FIELMANN GROUP AG	3,204,384.00	2.70
244,872	FLATEXDEGIRO AG	3,147,829.57	2.65
51,245	GFT TECHNOLOGIES	1,199,133.00	1.01
79,203	GRENKELEASING NAMENS-AKT.	1,896,911.85	1.60
216,747	HAMBORNER REIT AG	1,434,865.14	1.21
408,112	HBV REAL ESTATE BK	2,436,428.64	2.05
775,460	HEIDELBERGER DRUCKMASCHINEN	811,131.17	0.68
24,211	HORNBACH HOLD	2,135,410.20	1.80
61,936	INDUS HOLDING	1,384,269.60	1.17
63,732	IONOS SE	1,427,596.80	1.20
36,117	JOST WERKE SE	1,661,382.00	1.40
177,004	KLOECKNER AND CO SE	913,340.64	0.77
2,099	KSB AG VORZUG	1,259,400.00	1.06
30,245	KWS SAAT SE & CO KGAA	1,923,582.00	1.62
51,514	MEDIOS AG	829,375.40	0.70
273,447	METRO WHOLESALE AND FOOD SPECIALIST AG	1,330,319.67	1.12
155,422	MLP AG	901,447.60	0.76
42,741	MUTARES SE CO	897,561.00	0.76
23,814	NAGARRO - REGISTERED SHS	2,113,492.50	1.78
91,863	NORMA GROUP - NAMEN AKT	1,374,270.48	1.16
112,782	PATRIZIA -NAMEN AKT-	1,006,015.44	0.85
129,747	PNE AG	1,538,799.42	1.30
437,141	PROSIEBENSAT.1 - REG SHS	2,544,160.62	2.14
113,230	RENK GMBH	2,513,706.00	2.12
137,765	SAF-HOLLAND - BEARER SHS	2,300,675.50	1.94
70,164	SALZGITTER AG	1,151,391.24	0.97
442,322	SCHAEFFLER AG	2,049,720.15	1.73
52,696	SFC SMART FUEL CELL AKT	1,067,094.00	0.90
169,975	SGL CARBON SE	914,465.50	0.77
38,440	SIXT AKTIENGESELLSCHAFT	2,521,664.00	2.12
62,417	SMA SOLAR TECHNOLOGY AG	1,126,626.85	0.95
7,702	STO SE & CO KGAA	939,644.00	0.79
22,005	STRATEC N REG SHS	969,320.25	0.82
167,619	SUEDZUCKER AG	1,890,742.32	1.59
53,662	SUSS MICROTEC SE	3,686,579.40	3.11
69,691	TAKKT	676,699.61	0.57
66,008	TEPLA AG	892,428.16	0.75
68,849	THYSSENKRUPP NUCERA AG & CO	643,952.05	0.54
52,822	VERBIO VGT BIOENERGIE AG	986,186.74	0.83
13,591	VITESCO TECHNOLOGIES GROUP	718,963.90	0.61
26,604	VOSSLOH AG	1,303,596.00	1.10
90,552	WACKER CONSTR EQUIP - REG SHS	1,345,602.72	1.13
	Luxembourg	**2,568,283.68**	**2.16**
203,187	GRAND CITY PROPERTIES	2,568,283.68	2.16
	United States of America	**1,167,036.28**	**0.98**
221,365	ADTRAN HOLDINGS INC	1,167,036.28	0.98
Total securities portfolio		**118,275,997.22**	**99.64**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,884,349,933.34**	**99.62**
Shares		**2,884,349,933.34**	**99.62**
	Belgium	**46,772,200.88**	**1.62**
787,676	ANHEUSER-BUSCH INBEV	46,772,200.88	1.62
	Finland	**47,518,191.10**	**1.64**
4,341,774	NOKIA OYJ	17,037,121.18	0.59
2,878,288	NORDEA BANK	30,481,069.92	1.05
	France	**1,076,187,932.90**	**37.17**
308,031	AIR LIQUIDE NOM. PRIME FIDELITE	53,369,451.06	1.84
92,402	AIR LIQUIDE SA	16,009,570.52	0.55
74,246	AIR LIQUIDE SA	12,863,861.96	0.44
1,515,031	AXA SA	52,314,020.43	1.81
876,559	BNP PARIBAS SA	53,952,206.45	1.86
413,818	CIE DE SAINT-GOBAIN	33,817,206.96	1.17
528,883	DANONE SA	34,557,215.22	1.19
254,316	ESSILORLUXOTTICA SA	54,067,581.60	1.87
28,847	HERMES INTERNATIONAL SA	63,636,482.00	2.20
58,430	KERING	15,007,745.50	0.52
43,357	L'OREAL SA	17,431,681.85	0.60
128,999	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	51,864,047.95	1.79
26,000	L OREAL S A	10,453,300.00	0.36
209,840	LVMH	144,474,840.00	4.99
162,446	PERNOD RICARD SA	22,027,677.60	0.76
310,533	SAFRAN SA	65,553,516.30	2.26
944,522	SANOFI	97,191,313.80	3.36
472,623	SCHNEIDER ELECTRIC SE	111,633,552.60	3.86
1,968,632	TOTALENERGIES SE	115,164,972.00	3.98
484,018	VINCI SA	50,797,689.10	1.75
	Germany	**770,241,368.81**	**26.60**
136,529	ADIDAS AG - REG SHS	32,480,249.10	1.12
321,624	ALLIANZ SE	94,879,080.00	3.28
732,812	BASF SE	34,848,874.66	1.20
806,626	BAYER AG-REG	24,460,933.45	0.84
244,878	BAYERISCHE MOTOREN WERKE AG	19,389,440.04	0.67
156,001	DEUTSCHE BOERSE AG	32,869,410.70	1.14
817,871	DEUTSCHE POST AG REG SHS	32,739,376.13	1.13
2,940,431	DEUTSCHE TELEKOM AG-REG	77,597,974.09	2.68
1,072,236	INFINEON TECHNOLOGIES AG	33,732,544.56	1.17
579,128	MERCEDES-BENZ GROUP	33,612,589.12	1.16
109,825	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	54,286,497.50	1.87
837,904	SAP AG	171,267,577.60	5.92
617,435	SIEMENS AG - NAMEN-AKT	111,965,662.90	3.87
169,306	VOLKSWAGEN AG-PREF	16,111,158.96	0.56
	Italy	**215,215,962.53**	**7.43**
6,378,268	ENEL SPA - AZ NOM	45,764,072.90	1.58
1,874,244	ENI SPA	25,643,406.41	0.89
95,470	FERRARI NV	40,068,759.00	1.38
13,245,904	INTESA SANPAOLO SPA - AZ NOM	50,831,156.60	1.76
1,344,051	UNICREDIT SPA REGS	52,908,567.62	1.83
	Netherlands	**509,199,480.34**	**17.59**
23,969	ADYEN	33,618,919.40	1.16
483,134	AIRBUS SE	63,396,843.48	2.19
328,082	ASML HOLDING NV	244,617,939.20	8.45
2,712,265	ING GROUP NV	44,139,400.61	1.52
769,197	KONINKLIJKE AHOLD DELHAIZE NV	23,868,182.91	0.82
1,192,850	PROSUS N.V. (ZAR)	46,831,291.00	1.62
0	ROYAL PHILIPS NV	-	0.00
1,761,343	STELLANTIS NV-BEARER AND REGISTERED SHS	21,854,743.94	0.75
204,046	WOLTERS KLUWER NV	30,872,159.80	1.07
	Spain	**219,214,796.78**	**7.57**
4,731,987	BANCO BILBAO VIZCAYA ARGENTARIA SA	45,938,129.80	1.59
12,721,685	BANCO SANTANDER SA REG SHS	58,526,111.84	2.02
4,770,280	IBERDROLA SA	66,259,189.20	2.29
912,521	INDITEX SHARE FROM SPLIT	48,491,365.94	1.67
Total securities portfolio		**2,884,349,933.34**	**99.62**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**64,926,409.70**	**99.38**
Shares		**64,926,409.70**	**99.38**
	Austria	**2,136,882.16**	**3.27**
55,706	OMV AG	2,136,882.16	3.27
	Belgium	**5,065,303.84**	**7.75**
63,835	AGEAS NOM	3,058,973.20	4.68
28,092	KBC GROUPE SA	2,006,330.64	3.07
	Finland	**2,915,154.34**	**4.46**
93,199	KESKO CORP	1,786,158.84	2.73
26,945	SAMPO	1,128,995.50	1.73
	France	**12,067,156.62**	**18.47**
57,872	AXA SA	1,998,320.16	3.06
45,251	BNP PARIBAS SA	2,785,199.05	4.26
168,666	CREDIT AGRICOLE SA	2,314,940.85	3.54
205,543	ORANGE	2,114,009.76	3.24
12,866	PUBLICIS GROUPE SA	1,263,441.20	1.93
15,464	SANOFI	1,591,245.60	2.44
	Germany	**12,034,023.53**	**18.42**
6,623	ALLIANZ SE	1,953,785.00	2.99
22,721	BAYERISCHE MOTOREN WERKE AG	1,799,048.78	2.75
34,207	DEUTSCHE POST AG REG SHS	1,369,306.21	2.10
182,004	K+S	2,094,866.04	3.21
31,042	MERCEDES-BENZ GROUP	1,801,677.68	2.76
2,495	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	1,233,278.50	1.89
18,727	VOLKSWAGEN AG-PREF	1,782,061.32	2.73
	Italy	**6,589,361.22**	**10.09**
75,257	ASSICURAZIONI GENERALI SPA	1,952,919.15	2.99
202,118	POSTE ITALIANE SPA	2,544,665.62	3.90
457,619	SNAM SPA - AZ NOM	2,091,776.45	3.20
	Netherlands	**16,433,641.21**	**25.16**
244,876	ABN AMRO GROUP DEP RECEIPT	3,968,215.58	6.07
57,479	ASR NEDERLAND NV - REG SHS	2,529,076.00	3.87
235,323	ING GROUP NV	3,829,646.50	5.86
51,639	KONINKLIJKE AHOLD DELHAIZE NV	1,602,358.17	2.45
68,952	NN GROUP NV	3,087,670.56	4.73
31,764	RANDSTAD BR	1,416,674.40	2.17
	Portugal	**1,746,984.37**	**2.67**
425,886	EDP ENERGIAS DE PORTUGAL SA - REG SHS	1,746,984.37	2.67
	Spain	**5,937,902.41**	**9.09**
447,566	BANKINTER SA - REG SHS	3,548,303.25	5.43
121,732	ENDESA	2,389,599.16	3.66
Total securities portfolio		**64,926,409.70**	**99.38**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**86,472,756.00**	**99.47**
Shares		**86,472,756.00**	**99.47**
	Germany	**86,472,756.00**	**99.47**
8,372	1&1 AG	114,361.52	0.13
8,476	ADIDAS AG - REG SHS	2,016,440.40	2.32
5,374	AIXTRON AG	85,742.18	0.10
18,576	ALLIANZ SE	5,479,920.00	6.30
2,057	AURUBIS	135,453.45	0.16
42,898	BASF SE	2,040,014.39	2.35
44,027	BAYER AG-REG	1,335,118.78	1.54
27,758	BAYERISCHE MOTOREN WERKE AG	2,197,878.44	2.53
5,890	BECHTLE	236,306.80	0.27
10,964	BEIERSDORF AG	1,481,784.60	1.70
1,756	BILFINGER SE	84,990.40	0.10
10,838	BIONTECH --- SHS SPONSORED ADR	1,146,660.40	1.32
7,581	BRENNTAG SE	507,775.38	0.58
4,065	CARL ZEISS MEDITEC AG - INHABER-AKT	289,224.75	0.33
58,325	COMMERZBANK AG	963,820.63	1.11
1,230	COMPUGROUP MED - REG SHS	17,490.60	0.02
9,949	CONTINENTAL AG (GERM	578,434.86	0.67
9,475	COVESTRO AG	530,031.50	0.61
4,703	CTS EVENTIM AG & CO KGAA	439,025.05	0.50
42,170	DAIMLER TRUCK HOLDING AG - REG SHS	1,418,177.10	1.63
15,084	DELIVERY HERO	546,342.48	0.63
93,705	DEUTSCHE BANK AG PREFERENTIAL SHARE	1,452,240.09	1.67
8,994	DEUTSCHE BOERSE AG	1,895,035.80	2.18
54,696	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	359,899.68	0.41
56,484	DEUTSCHE POST AG REG SHS	2,261,054.52	2.60
232,381	DEUTSCHE TELEKOM AG-REG	6,132,534.59	7.05
22,784	DR ING HCF PORSCHE AKTIENGESELLSCH	1,629,056.00	1.87
5,589	DUERR AG	123,293.34	0.14
120,665	E.ON SE	1,611,481.08	1.85
6,764	ENCAVIS --- BEARER SHS	117,693.60	0.14
22,223	EVONIK INDUSTRIES AG	466,683.00	0.54
8,862	EVOTEC SE	56,938.35	0.07
3,536	FIELMANN GROUP AG	164,070.40	0.19
4,136	FRAPORT AG FRANKFURT AIRPORT	207,006.80	0.24
5,939	FREENET AG - REG SHS	158,690.08	0.18
14,302	FRESENIUS MEDICAL CARE AG	546,193.38	0.63
26,464	FRESENIUS SE AND CO KGAA	905,862.72	1.04
2,968	FUCHS SE	129,345.44	0.15
9,471	GEA GROUP AG - INHABER-AKT	416,345.16	0.48
1,398	GERRESHEIMER AG -INHABER-AKT	111,840.00	0.13
2,029	GRENKELEASING NAMENS-AKT.	48,594.55	0.06
5,699	HANNOVER RUECK SE	1,459,513.90	1.68
9,310	HAPAG-LLOYDS NAM-AKT	1,515,668.00	1.74
5,353	HBV REAL ESTATE BK	31,957.41	0.04
8,536	HEIDELBERG MATERIALS AG	833,113.60	0.96
5,447	HELLA GMBH & CO. KGAA	467,352.60	0.54
9,020	HELLOFRESH SE	82,947.92	0.10
7,757	HENKEL AG & CO KGAA PREFERENTIAL SHARE	654,690.80	0.75
7,258	HENSOLDT --- BEARER SHS	213,820.68	0.25
4,283	HOCHTIEF AG	473,699.80	0.54
3,407	HUGO BOSS AG	139,993.63	0.16
57,553	INFINEON TECHNOLOGIES AG	1,810,617.38	2.08
5,909	IONOS SE	132,361.60	0.15
4,065	JUNGHEINRICH VORZ.STIMMRECHTSLOS	109,998.90	0.13
7,215	K+S	83,044.65	0.10
8,311	KION GROUP AG	293,461.41	0.34
8,375	KNORR-BREMSE AG - BEARER SHS	668,743.75	0.77
1,897	KRONES	244,713.00	0.28
3,507	LANXESS AG	99,528.66	0.11
3,021	LEG IMMOBILIEN - NAMEN AKT	283,309.38	0.33
51,104	MERCEDES-BENZ GROUP	2,966,076.16	3.41
6,213	MERCK KGAA	981,654.00	1.13
16,680	METRO WHOLESALE AND FOOD SPECIALIST AG	81,148.20	0.09
2,669	MTU AERO ENGINES AG	747,320.00	0.86
6,687	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	3,305,384.10	3.80
5,550	NEMETSCHEK	516,150.00	0.59
14,256	NORDEX SE - AKT NACH KAPITALHERABSETZUNG	198,443.52	0.23
6,592	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	270,799.36	0.31
10,022	PROSIEBENSAT.1 - REG SHS	58,328.04	0.07
6,640	PUMA AG	249,000.00	0.29
579	RATIONAL NAMEN	529,785.00	0.61
7,183	RENK GMBH	159,462.60	0.18
33,977	RWE AG	1,110,368.36	1.28
1,853	SALZGITTER AG	30,407.73	0.03
48,410	SAP AG	9,895,004.00	11.38
1,874	SARTORIUS VORZ.OHNE STIMMRECHT.	472,622.80	0.54
6,543	SCHOTT PHARMA AG& CO KGAA	200,608.38	0.23
3,329	SCOUT24	257,165.25	0.30
36,943	SIEMENS AG - NAMEN-AKT	6,699,243.62	7.71
34,971	SIEMENS ENERGY - REG SHS	1,156,490.97	1.33
1,435	SILTRONIC AG	98,082.25	0.11
1,600	SIXT AKTIENGESELLSCHAFT	104,960.00	0.12
1,519	SMA SOLAR TECHNOLOGY AG	27,417.95	0.03
2,380	STROEER OUT-OF-HOME MEDIA A	136,731.00	0.16
9,333	SUEDZUCKER AG	105,276.24	0.12
6,938	SYMRISE AG	861,005.80	0.99
6,763	TAG IMMOBILIEN AG	112,333.43	0.13
12,554	TALANX AG NAM AKT	949,082.40	1.09

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
7,708	TEAMVIEWER - BEARER SHS	88,025.36	0.10
22,924	THYSSENKRUPP AG	79,660.90	0.09
26,603	TRATON SE	782,128.20	0.90
21,242	TUI --- REGISTERED SHS FROM CONVERSION	145,295.28	0.17
8,679	UNITED INTERNET AG - REG SHS	160,301.13	0.18
2,876	VERBIO VGT BIOENERGIE AG	53,694.92	0.06
1,681	VITESCO TECHNOLOGIES GROUP	88,924.90	0.10
10,337	VOLKSWAGEN AG-PREF	983,668.92	1.13
35,393	VONOVIA SE	1,158,412.89	1.33
2,424	WACKER CHEMIE AG	214,766.40	0.25
13,509	ZALANDO SE	400,136.58	0.46
Total securities portfolio		**86,472,756.00**	**99.47**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**83,615,646.39**	**101.08**
Shares		**83,615,646.39**	**101.08**
	France	**9,598,653.10**	**11.60**
55,834	AXA SA	1,927,948.02	2.33
125,832	ENGIE --- REGISTERED LOYALTY BONUS	1,952,283.48	2.36
2,613	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	1,050,556.65	1.27
87,280	ORANGE	897,674.80	1.09
22,030	SANOFI	2,266,887.00	2.74
14,269	SOCIETE GENERALE SA	318,912.15	0.39
20,246	TOTALENERGIES SE	1,184,391.00	1.43
	United States of America	**74,016,993.29**	**89.48**
11,981	ALLSTATE CORP	2,035,927.29	2.46
24,587	ALPHABET INC -A-	3,653,737.69	4.42
25,196	ALPHABET INC -C-	3,774,489.71	4.56
44,561	AMAZON.COM INC	7,439,676.65	8.99
10,282	AMPHENOL -A-	600,309.23	0.73
17,868	ANALOG DEVICES INC	3,685,029.85	4.45
17,787	APPLE INC	3,713,427.71	4.49
51,205	BANK OF AMERICA CORP	1,820,540.66	2.20
8,857	BERKSHIRE HATHAWAY -B-	3,652,634.58	4.42
4,615	ELI LILLY & CO	3,663,467.68	4.43
31,348	EXXON MOBIL CORP	3,292,516.07	3.98
569	GARTNER INC	258,363.37	0.31
91,430	INTEL CORP	1,921,910.13	2.32
3,921	INTUIT	2,181,749.03	2.64
2,167	MCKESSON CORP	960,000.13	1.16
19,569	MICROSOFT CORP	7,544,949.33	9.12
4,904	NETFLIX INC	3,116,580.87	3.77
68,682	NVIDIA CORP	7,473,448.39	9.03
14,656	TESLA MOTORS INC	3,435,732.52	4.15
48,852	UBER TECH PREFERENTIAL SHARE	3,289,920.99	3.98
46,671	WALMART INC	3,376,805.03	4.08
36,267	WALT DISNEY CO	3,125,776.38	3.78
Total securities portfolio		**83,615,646.39**	**101.08**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**66,008,805.97**	**99.20**
Shares		**66,008,805.97**	**99.20**
	Italy	**58,149,908.75**	**87.39**
284,633	A2A SPA	590,328.84	0.89
7,739	ACEA SPA	136,051.62	0.20
24,682	AMPLIFON SPA	637,042.42	0.96
31,912	ANIMA HOLDING	173,920.40	0.26
199,621	ASSICURAZIONI GENERALI SPA	5,180,164.95	7.79
9,555	BANCA GENERALI SPA	384,493.20	0.58
40,622	BANCA MEDIOLANUM	459,841.04	0.69
171,669	BANCA MONTE DEI PASCHI DI SIENA SPA	889,588.76	1.34
234,019	BANCO BPM SPA - REGISTERED	1,417,687.10	2.13
167,273	BPER BANCA SPA	844,728.65	1.27
923,381	ENEL SPA - AZ NOM	6,625,258.68	9.96
417,767	ENI SPA	5,715,888.09	8.59
9,560	ERG SPA - AZ NOM	235,367.20	0.35
17,574	FINCANTIERI --- REGISTERED SHS	81,719.10	0.12
111,022	FINECOBANK	1,706,963.25	2.57
148,862	HERA SPA	533,223.68	0.80
1,738,446	INTESA SANPAOLO SPA - AZ NOM	6,671,286.53	10.03
118,193	IREN S.P.A.	240,404.56	0.36
88,444	ITALGAS SPA PREFERENTIAL SHARE	480,250.92	0.72
73,537	LEONARDO SPA	1,472,210.74	2.21
90,811	MEDIOBANCA	1,391,678.58	2.09
30,136	MFE-MEDIAFOREUROPE NV-CL A	93,421.60	0.14
42,444	MONCLER SPA	2,420,156.88	3.64
105,234	NEXI SPA	641,085.52	0.96
31,717	OVS	91,852.43	0.14
63,597	PIRELLI & C.SPA	346,603.65	0.52
83,065	POSTE ITALIANE SPA	1,045,788.35	1.57
53,731	PRYSMIAN SPA	3,503,261.20	5.26
19,000	RECORDATI SPA	965,200.00	1.45
4,079	REPLY SPA	551,480.80	0.83
235,692	SAIPEM SPA	466,316.62	0.70
10,735	SALVATORE FERRAGAMO S.P.A.	74,393.55	0.11
366,412	SNAM SPA - AZ NOM	1,674,869.25	2.52
1,810,541	TELECOM ITALIA	451,729.98	0.68
255,659	TERNA SPA	2,067,769.99	3.11
71,703	UGF	765,071.01	1.15
174,982	UNICREDIT SPA REGS	6,888,166.43	10.35
92,452	WEBUILD - AZ NOM POST RAGGRUPPAMENT	234,643.18	0.35
	Netherlands	**4,771,161.38**	**7.17**
384,523	STELLANTIS NV-BEARER AND REGISTERED SHS	4,771,161.38	7.17
	Switzerland	**3,087,735.84**	**4.64**
115,906	STMICROELECTRONICS NV - BEARER/REG SHS	3,087,735.84	4.64
Total securities portfolio		**66,008,805.97**	**99.20**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**9,910,356.80**	**100.61**
Shares		**9,910,356.80**	**100.61**
	Japan	**132,778.54**	**1.35**
447	FAST RETAILING CO LTD	132,778.54	1.35
	United States of America	**9,777,578.26**	**99.26**
2,344	ALPHABET INC -C-	351,143.19	3.56
3,160	AMAZON.COM INC	527,577.44	5.36
3,847	APPLE INC	803,145.92	8.15
14,875	AT&T INC	293,221.63	2.98
770	BERKSHIRE HATHAWAY -B-	317,548.68	3.22
5,679	CVS HEALTH	319,963.73	3.25
380	ELI LILLY & CO	301,650.64	3.06
207	FAIR ISAAC CORP	360,475.46	3.66
4,730	KEYSIGHT TECHNOLOGIES	673,570.99	6.84
617	MCKESSON CORP	273,336.45	2.77
2,183	MERCK and CO INC - REG SHS	222,123.99	2.25
4,463	METLIFE INC	329,831.32	3.35
4,117	MICRON TECHNOLOGY INC	382,576.11	3.88
736	MICROSOFT CORP	283,769.37	2.88
5,210	NASDAQ INC	340,828.91	3.46
7,544	NVIDIA CORP	820,880.21	8.33
6,033	PAYPAL HOLDINGS	421,804.57	4.28
2,468	SEMPRA ENERGY	184,936.91	1.88
325	SYNOPSYS	147,463.60	1.50
113	TARGET CORP	15,780.82	0.16
3,125	TESLA MOTORS INC	732,578.07	7.44
1,165	THE HARTFORD FINANCIAL SERVICES GROUP	122,768.38	1.25
34	TRAVELERS COS INC/THE	7,132.37	0.07
4,935	UBER TECH PREFERENTIAL SHARE	332,345.86	3.37
4,000	VISTRA - REGISTERED SHS	424,855.52	4.31
5,500	WALMART INC	397,943.64	4.04
3,479	WALT DISNEY CO	299,847.69	3.04
1,748	WELLS FARGO AND CO	88,476.79	0.90
Total securities portfolio		**9,910,356.80**	**100.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**716,124,440.95**	**103.95**
Shares		**716,124,440.95**	**103.95**
	Bermuda	**482,743.83**	**0.07**
1,375	EVEREST GROUP LTD	482,743.83	0.07
	France	**154,782,024.05**	**22.47**
4,589	ACCOR SA	178,971.00	0.03
172,990	AIR LIQUIDE NOM. PRIME FIDELITE	29,972,247.40	4.35
652,385	AXA SA	22,526,854.05	3.27
28,000	DANONE SA	1,829,520.00	0.27
164,226	ENGIE --- REGISTERED LOYALTY BONUS	2,547,966.39	0.37
58,643	ESSILORLUXOTTICA SA	12,467,501.80	1.81
73,999	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	29,751,297.95	4.32
30,467	LVMH	20,976,529.50	3.04
134,363	ORANGE	1,381,923.46	0.20
54,205	SANOFI	5,577,694.50	0.81
471,308	TOTALENERGIES SE	27,571,518.00	4.00
	United States of America	**560,859,673.07**	**81.41**
8,074	ABBVIE INC	1,428,657.78	0.21
167,335	ALPHABET INC -A-	24,866,726.18	3.61
34,940	ALPHABET INC -C-	5,234,190.76	0.76
350,151	AMAZON.COM INC	58,459,420.12	8.49
294,325	APPLE INC	61,446,821.38	8.92
113,680	AUTOMATIC DATA PROCESSING INC	28,187,506.29	4.09
120,874	BERKSHIRE HATHAWAY -B-	49,848,543.74	7.24
4,449	CADENCE DESIGN SYSTEMS INC	1,080,428.72	0.16
50,905	CENTENE CORP	3,433,652.97	0.50
146,027	CHARLES SCHWAB CORP/THE	8,479,915.66	1.23
33,140	CHIPOTLE MEXICAN GRILL -A-	1,710,968.86	0.25
128,196	CINTAS	23,648,575.31	3.43
202,229	CITIGROUP INC	11,343,161.51	1.65
15,084	COSTCO WHOLESALE CORP	11,981,781.89	1.74
29,278	ELI LILLY & CO	23,241,388.22	3.37
55,065	FORTINET	3,826,253.98	0.56
239,656	GE AEROSPACE	40,494,895.82	5.88
393,963	GILEAD SCIENCES INC	29,595,320.93	4.30
30,000	J.M. SMUCKER CO SHS	3,255,230.50	0.47
14,530	JOHNSON & JOHNSON	2,109,880.20	0.31
54,789	JPMORGAN CHASE CO	10,351,515.20	1.50
1	KLA CORPORATION	693.88	0.00
2,248	MERCADOLIBRE	4,133,153.60	0.60
1,998	META PLATFORMS INC A	1,024,806.34	0.15
38,820	MICRON TECHNOLOGY INC	3,607,385.15	0.52
75,815	MICROSOFT CORP	29,230,943.51	4.24
549,999	NVIDIA CORP	59,846,672.25	8.69
148,227	ORACLE CORP	22,631,495.72	3.29
34,942	PROCTER & GAMBLE CO	5,422,655.26	0.79
5,505	REGENERON PHARMACEUTICALS INC	5,185,319.83	0.75
35,037	SYNCHRONY FINANCIAL	1,565,920.49	0.23
2,084	TARGET CORP	291,037.35	0.04
58,013	TESLA MOTORS INC	13,599,696.42	1.97
8,352	THERMO FISHER SCIENTIFIC INC - REG SHS	4,629,090.67	0.67
45,689	WALT DISNEY CO	3,937,838.73	0.57
6,000	WASTE MANAGEMENT	1,116,079.03	0.16
12,092	WELLS FARGO AND CO	612,048.82	0.09
Total securities portfolio		**716,124,440.95**	**103.95**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**250,963,779.83**	**104.07**
Shares		**250,963,779.83**	**104.07**
	France	**993,205.40**	**0.41**
88	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	35,380.40	0.01
82	LVMH	56,457.00	0.02
15,408	TOTALENERGIES SE	901,368.00	0.37
	United States of America	**249,970,574.43**	**103.65**
45,973	ABBOTT LABORATORIES	4,696,368.20	1.95
36,422	ABBVIE INC	6,444,708.18	2.67
10,565	ALLSTATE CORP	1,795,306.89	0.74
16,330	ALPHABET INC -A-	2,426,710.72	1.01
19,927	ALPHABET INC -C-	2,985,166.55	1.24
73,362	AMAZON.COM INC	12,248,144.31	5.08
86,609	APPLE INC	18,081,534.88	7.50
12,678	APPLIED MATERIALS INC	2,295,228.62	0.95
11,512	AUTOMATIC DATA PROCESSING INC	2,854,456.13	1.18
8,665	BANK OZK	333,773.89	0.14
23,271	BERKSHIRE HATHAWAY -B-	9,596,980.83	3.98
75,254	BOSTON SCIENTIF CORP	5,650,540.03	2.34
47,248	BROADCOM INC - REGISTERED SHS	7,302,791.09	3.03
79,467	COCA-COLA CO	5,116,705.00	2.12
26,814	COLGATE-PALMOLIVE CO	2,494,118.85	1.03
12,225	COSTCO WHOLESALE CORP	9,710,771.92	4.03
65,135	DEXCOM INC	3,912,593.88	1.62
12,996	DISCOVER FINANCIAL SERVICES - SHS WI	1,633,626.49	0.68
11,283	ELI LILLY & CO	8,956,642.64	3.71
1,638	EQUINIX INC	1,302,753.41	0.54
11,148	HOME DEPOT INC	4,047,461.67	1.68
268,601	INTEL CORP	5,646,144.40	2.34
24,234	INTUIT	13,484,444.25	5.59
394,410	INVESCO LTD	6,205,671.43	2.57
15,753	JOHNSON & JOHNSON	2,287,470.26	0.95
2,154	LAM RESEARCH CORP	1,575,051.58	0.65
369	MARRIOTT INTERNATIONAL -A-	82,194.70	0.03
140,311	MERCK and CO INC - REG SHS	14,276,884.69	5.92
1,108	META PLATFORMS INC A	568,311.03	0.24
55,955	METLIFE INC	4,135,270.28	1.71
60,343	MICRON TECHNOLOGY INC	5,607,430.25	2.33
29,069	MICROSOFT CORP	11,207,733.26	4.65
201,116	NVIDIA CORP	21,883,900.40	9.07
84,649	ORACLE CORP	12,924,322.03	5.36
11,562	PALO ALTO NETWORKS	3,540,962.86	1.47
27,336	PROCTER & GAMBLE CO	4,242,278.75	1.76
2,657	SEMPRA ENERGY	199,099.42	0.08
43,902	TESLA MOTORS INC	10,291,725.51	4.27
153,844	UBER TECH PREFERENTIAL SHARE	10,360,570.80	4.30
68,755	WALMART INC	4,974,657.27	2.06
27,061	WALT DISNEY CO	2,332,330.62	0.97
2,483	WELLS FARGO AND CO	125,679.56	0.05
2,257	XCEL ENERGY INC	132,056.90	0.05
Total securities portfolio		**250,963,779.83**	**104.07**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**6,570,378.83**	**101.38**
Shares		**6,570,378.83**	**101.38**
	France	**522,734.94**	**8.07**
2,255	SANOFI	258,967.68	4.00
4,040	TOTALENERGIES SE	263,767.26	4.07
	United States of America	**6,047,643.89**	**93.31**
843	ALPHABET INC -A-	139,811.55	2.16
926	ALPHABET INC -C-	154,817.94	2.39
2,115	AMAZON.COM INC	394,087.95	6.08
1,551	APPLE INC	361,383.00	5.58
1,119	BERKSHIRE HATHAWAY -B-	515,030.94	7.95
3,604	CHARLES SCHWAB CORP/THE	233,575.24	3.60
1,317	CME GROUP -A-	290,596.05	4.48
305	ELI LILLY & CO	270,211.70	4.17
6,150	INTEL CORP	144,279.00	2.23
431	INTUIT	267,651.00	4.13
1,675	JOHNSON & JOHNSON	271,450.50	4.19
488	MCKESSON CORP	241,276.96	3.72
1,077	MERCK and CO INC - REG SHS	122,304.12	1.89
1,458	MICRON TECHNOLOGY INC	151,209.18	2.33
1,309	MICROSOFT CORP	563,262.70	8.69
4,843	NVIDIA CORP	588,133.92	9.07
1,605	PROCTER & GAMBLE CO	277,986.00	4.29
893	SIMON PROPERTY GROUP - REGISTERED	150,934.86	2.33
1,114	TESLA MOTORS INC	291,455.82	4.50
871	THE HARTFORD FINANCIAL SERVICES GROUP	102,438.31	1.58
2,369	WALT DISNEY CO	227,874.11	3.52
5,096	WELLS FARGO AND CO	287,873.04	4.44
Total securities portfolio		**6,570,378.83**	**101.38**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**45,568,114.89**	**99.92**
Shares		**45,568,114.89**	**99.92**
	Bermuda	**1,190,047.18**	**2.61**
1,320,000	ALIBABA HEALTH INFORMATION	814,636.23	1.79
1,440,000	CN RUYI RG REGISTERED SHS	375,410.95	0.82
	Cayman Islands	**10,525,708.96**	**23.08**
62,700	ALIBABA GROUP	795,602.67	1.74
9,200	ANGELALIGN TECHNOLOGY INC	80,125.51	0.18
15,732	AUTOHOME -A- SPONS ADR REPR 4 SH-A-	459,816.17	1.01
44,060	BILIBILI INC	984,995.56	2.16
92,200	CHINA LITERATURE LIMITED	344,597.35	0.76
528,000	GEELY AUTOMOBILE	741,851.91	1.63
145,000	HAITIAN INTERNATIONAL	418,161.47	0.92
40,300	JD.COM INC - CL A	776,814.82	1.70
191,550	JD HEALTH INTERNATIONAL INC	773,368.02	1.70
8,825	JOYY INC -A- SPONS ADR REPR 20	286,562.43	0.63
31,566	KANZHUN LTD SHS A SPONSORED US DEPOSITAR	491,004.67	1.08
610,000	KINGDEE INTL SOFTWARE GROUP CO	633,298.34	1.39
65,600	LI AUTO INC	818,023.05	1.79
190,000	NEXTEER AUTO	72,985.04	0.16
124,500	PING AN HEALTHCARE AND TECHNOLOGY COMPAN	208,244.41	0.46
47,029	TENCENT MUSIC ADR REPR 2 SHS A	507,772.46	1.11
487,000	WEIMOB INC	105,052.54	0.23
1,032,000	XINYI SOLAR HOLDINGS LTD	502,375.16	1.10
177,122	XPENG INC REGISTERED SHS	1,081,868.51	2.37
278,000	YADEA GROUP HOLDINGS LTD	443,188.87	0.97
	China	**33,852,358.75**	**74.23**
506,000	360 SECURITY TECHNOLOGY INC	570,726.62	1.25
149,700	37 INTERACTIVE	343,065.10	0.75
39,500	AUTOBIO DIAGNOSTICS CO LTD	243,548.40	0.53
51,350	BAIDU INC -A- REG SHS	625,518.81	1.37
12,492	BEIJING ROBOROCK TECHNOLOGY CO LTD	444,481.28	0.97
1,135,400	BOE TECHNOLOGY -A-	649,767.69	1.42
22,500	BYD COMPANY LTD -A-	885,239.76	1.94
24,300	BYD COMPANY LTD -H-	795,526.54	1.74
315,600	CHINA MERCHANTS EXPRESSWAY NETWORK	508,703.15	1.12
57,940	CHINA NATIONAL SOFT-A-	310,883.63	0.68
1,064,700	CHINA THREE GORGES RENEWABLES (GROUP) CO	661,105.39	1.45
189,254	CHINA YANGTZE POWER -A-	728,100.36	1.60
63,207	CNGR ADVANCED MATERIAL COLTD	324,982.96	0.71
24,400	CONTEMPORARY AMPEREX TECHNO. CO LTD A	786,869.03	1.73
92,000	EAST BUY HOLDING LIMITED	209,705.96	0.46
38,800	ECOVACS ROBOTICS CO LTD	254,383.07	0.56
132,600	EVE ENERGY CO LTD	828,108.08	1.82
157,400	FLAT GLASS GROUP CO LTD-A	407,462.44	0.89
192,600	FOXCONN IND INT --- REGISTERED SHS -A-	621,135.22	1.36
112,860	GANFENG LITHIUM GROUP CO., LTD.	498,061.57	1.09
234,200	GDS HOLDINGS LTD-CL A	590,302.11	1.29
53,100	GIGADEVICE SHS A	600,760.10	1.32
27,000	GINLONG TECHNOLOGIES CO LT-A	287,599.94	0.63
241,600	GOERTEK INC. -A-	701,213.31	1.54
121,700	GOTION HIGH-TECH CO LTD	359,918.57	0.79
214,180	HANGZHOU FIRST PV MAT CO LTD -A-	484,251.88	1.06
20,497	HUYA SP ADR-A	93,664.89	0.21
104,200	IEIT SYSTEMS CO., LTD.	553,627.33	1.21
110,963	IQIYI --- SHS	284,354.80	0.62
64,400	ISOFTSTONE INFORM	424,779.38	0.93
270,900	JA SOLAR TECHNOLOGY CO LTD	469,948.21	1.03
217,800	JINDUICHENG MOLYBDENUM CO LTD	331,823.04	0.73
645,394	JINKO SOLAR CO	727,951.65	1.60
37,057	KE HOLDINGS INC	661,085.86	1.45
206,000	KINGSOFT	702,199.82	1.54
92,700	KUAISHOU TECHNOLOGY	586,532.89	1.29
146,100	KUANG-CHI TECHNOLOGIES CO	467,244.67	1.02
540,000	LENOVO GROUP LTD -RC-	660,291.39	1.45
125,800	LEPU MEDICAL TECHNOLOGY -A-	212,113.41	0.47
18,300	NAURA TECHNOLOG REGISTERED SHS -A-	857,452.65	1.88
132,216	NIO INC-CLASS A SHARES	859,436.79	1.88
560,000	SHANDONG WEIGAO GRP -H-	363,044.91	0.80
14,076	SHANGHAI FRIENDESS ELECTRONICS TECHNOLOG	379,722.30	0.83
143,760	SHANGHAI PUTAILAI NEW ENERGY TECH	275,157.25	0.60
39,679	SHANGHAI UNITED IMAGING HE-A	650,238.07	1.43
346,500	SHENZHEN GREEN ECO MANU A173	316,296.56	0.69
102,500	SICHUAN TIANQI LITHIUM INDUSTRIES -A-	461,921.56	1.01
68,840	SUNGROW POWER SUPPLY CO LTD	877,636.52	1.92
125,800	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	834,419.59	1.83
125,700	SUNWODA ELECTRONIC CO LTD	353,402.25	0.77
54,039	SUPCON TECHNOLOGY CO., LTD.	348,067.38	0.76
24,800	SUZHOU MAXWELL --- REGISTERED SHS -A-	336,303.48	0.74
85,100	SZ INNOVANCE TECHNOLOGY -A-	680,399.06	1.49
16,070	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	602,816.59	1.32
330,900	TCL ZHONGHUAN RENEWABLE ENERGY-A-	438,892.57	0.96
13,800	TENCENT HOLDINGS LTD	707,757.62	1.55
12,050	TRIP COM GROUP LTD - REG SHS	682,502.97	1.50
20,227	WEIBO -A- SPONS ADR REPR 1 SH	182,687.30	0.40
161,200	WESTERN MINING-A	391,502.08	0.86
95,400	XIAMEN TUNGSTEN CO LTD -A-	255,512.27	0.56
309,900	XI AN LONGI SILICON MATERIALS CORP	696,703.18	1.53
276,200	XIAOMI CORP - REGISTERED SHS -B-	716,872.96	1.57
342,600	YUNNAN CHIHONG -A-	251,329.62	0.55
501,100	ZHEJIANG CENTURY HUATONG GROUP CO LTD -A	267,523.64	0.59

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
145,800	ZHEJIANG CHINT ELECTRICS CO LTD	424,472.62	0.93
158,800	ZHONGAN ONLINE P C H UNITARY 144A REGS	290,529.13	0.64
119,828	Z HUAYOU COBALT -A-	452,719.52	0.99
Total securities portfolio		**45,568,114.89**	**99.92**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**214,887,594.60**	**92.64**
Shares		**214,887,594.60**	**92.64**
	United Kingdom	**13,725,495.00**	**5.92**
174,292	COCA-COLA EUROPACIFIC PARTNERS	13,725,495.00	5.92
	United States of America	**201,162,099.60**	**86.73**
2,022	ALLSTATE CORP	383,472.30	0.17
37,228	ALPHABET INC -C-	6,224,149.32	2.68
59,525	AMAZON.COM INC	11,091,293.25	4.78
1,382	AMPHENOL -A-	90,051.12	0.04
35,394	APPLE INC	8,246,802.00	3.56
5,311	AUTOMATIC DATA PROCESSING INC	1,469,713.03	0.63
14,802	BERKSHIRE HATHAWAY -B-	6,812,768.52	2.94
61,037	BOSTON SCIENTIF CORP	5,114,900.60	2.21
119,197	BRISTOL-MYERS SQUIBB CO	6,167,252.78	2.66
46,728	BROADCOM INC - REGISTERED SHS	8,060,580.00	3.48
36,750	CME GROUP -A-	8,108,887.50	3.50
110,525	COCA-COLA CO	7,942,326.50	3.42
7,221	COSTCO WHOLESALE CORP	6,401,560.92	2.76
2,251	CVS HEALTH	141,542.88	0.06
9,305	ELI LILLY & CO	8,243,671.70	3.55
186	EQUINIX INC	165,099.18	0.07
19,155	EVERSOURCE ENERGY	1,303,497.75	0.56
129	EXXON MOBIL CORP	15,121.38	0.01
87,307	GE AEROSPACE	16,464,354.06	7.10
115,033	GILEAD SCIENCES INC	9,644,366.72	4.16
50,117	HEALTHPEAK PROPERTIES INC	1,146,175.79	0.49
20,310	HOME DEPOT INC	8,229,612.00	3.55
11,152	INTUIT	6,925,392.00	2.99
6,704	JOHNSON & JOHNSON	1,086,450.24	0.47
25,739	JOHNSON CONTROLS INTL	1,997,603.79	0.86
61,294	MERCK and CO INC - REG SHS	6,960,546.64	3.00
96,487	METLIFE INC	7,958,247.76	3.43
74,179	MICRON TECHNOLOGY INC	7,693,104.09	3.32
13,565	MICROSOFT CORP	5,837,019.50	2.52
140,463	NVIDIA CORP	17,057,826.72	7.35
60,803	TESLA MOTORS INC	15,907,888.89	6.86
287	THERMO FISHER SCIENTIFIC INC - REG SHS	177,529.59	0.08
107,087	UBER TECH PREFERENTIAL SHARE	8,048,658.92	3.47
464	WALT DISNEY CO	44,632.16	0.02
Total securities portfolio		**214,887,594.60**	**92.64**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,460,832,304.45**	**100.15**
Shares		**1,460,832,304.45**	**100.15**
	Bermuda	**232,068.12**	**0.02**
661	EVEREST GROUP LTD	232,068.12	0.02
	France	**219,295,744.46**	**15.03**
151,942	AIR LIQUIDE NOM. PRIME FIDELITE	26,325,470.92	1.80
562,013	AXA SA	19,406,308.89	1.33
350,000	ENGIE --- REGISTERED LOYALTY BONUS	5,430,250.00	0.37
38,291	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	15,394,896.55	1.06
73,032	LVMH	50,282,532.00	3.45
1,150,000	ORANGE	11,827,750.00	0.81
200,000	RENAULT SA	7,798,000.00	0.53
78,000	SAFRAN SA	16,465,800.00	1.13
624,916	SOCIETE GENERALE SA	13,966,872.60	0.96
851,331	TOTALENERGIES SE	49,802,863.50	3.41
250,000	VIVENDI SA	2,595,000.00	0.18
	Japan	**2,970.44**	**0.00**
10	FAST RETAILING CO LTD	2,970.44	0.00
	United States of America	**1,241,301,521.43**	**85.10**
96,327	ABBVIE INC	17,044,627.00	1.17
401,531	ALPHABET INC -A-	59,669,294.70	4.09
717,737	AMAZON.COM INC	119,829,698.68	8.22
601,451	APPLE INC	125,566,133.24	8.61
5,230	ARISTA NETWORKS INC	1,798,645.76	0.12
30,024	AUTODESK INC	7,410,968.61	0.51
849	AXON ENTERPRISE - REGISTERED	303,983.15	0.02
2,469	AZENTA RG --- REGISTERED SHS	107,162.19	0.01
300,407	BAKER HUGHES RG-A REGISTERED SHS -A-	9,730,489.72	0.67
112,861	BANK OF AMERICA CORP	4,012,655.78	0.28
142,854	BERKSHIRE HATHAWAY -B-	58,913,115.04	4.04
4,326	BOOKING HOLDINGS INC	16,326,894.96	1.12
24,186	BOSTON SCIENTIF CORP	1,816,035.84	0.12
20,913	BRISTOL-MYERS SQUIBB CO	969,525.22	0.07
366,081	BROADCOM INC - REGISTERED SHS	56,582,565.75	3.88
26,867	CADENCE DESIGN SYSTEMS INC	6,524,584.93	0.45
2,884	CATERPILLAR - REGISTERED	1,010,698.52	0.07
473,900	CHIPOTLE MEXICAN GRILL -A-	24,466,751.49	1.68
159,382	CITIGROUP INC	8,939,844.27	0.61
6,758	DELTA AIR LINES	307,547.89	0.02
3,126	DEXCOM INC	187,775.67	0.01
36,050	DOORDASH - REGISTERED SHS -A-	4,610,381.70	0.32
469	EMCOR GROUP	180,922.51	0.01
6,492	FAIR ISAAC CORP	11,305,346.39	0.78
834	FISERV INC	134,248.56	0.01
90,752	FORTINET	6,306,005.64	0.43
320,989	GE AEROSPACE	54,237,808.00	3.72
168,593	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	14,177,190.13	0.97
1,709	GE VERNOVA LLC	390,449.19	0.03
196,054	GILEAD SCIENCES INC	14,727,984.73	1.01
1,441	HOLOGIC INC	105,177.96	0.01
99,808	HOME DEPOT INC	36,236,908.38	2.48
42,932	IDEXX LABS CORP	19,434,707.26	1.33
2,304	IQVIA HOLDINGS INC	489,206.47	0.03
25,428	JOHNSON & JOHNSON	3,692,362.96	0.25
304,786	MERCK and CO INC - REG SHS	31,012,497.79	2.13
119,802	META PLATFORMS INC A	61,448,373.17	4.21
130,725	MICRON TECHNOLOGY INC	12,147,744.05	0.83
297,563	MICROSOFT CORP	114,727,260.34	7.87
64,996	NETFLIX INC	41,306,135.85	2.83
280	NORFOLK SOUTHERN	62,344.88	0.00
1,155,779	NVIDIA CORP	125,763,005.03	8.62
39,130	ORACLE CORP	5,974,420.50	0.41
269	O REILLY AUTO	277,568.57	0.02
12,002	PALO ALTO NETWORKS	3,675,716.68	0.25
748	PAYCOM SOFTWARE INC	111,638.69	0.01
20,266	PTC INC	3,280,547.97	0.22
102,051	QORVO INC	9,445,695.35	0.65
270,409	QUALCOMM INC	41,201,604.27	2.82
13,613	REGENERON PHARMACEUTICALS INC	12,822,481.18	0.88
25,038	SEMPRA ENERGY	1,876,195.46	0.13
808	SNAP ON INC	209,744.80	0.01
3,363	SNOWFLAKE INC-CLASS A	346,108.31	0.02
1,364	TARGA RESOURCES CORP	180,893.01	0.01
119,467	TESLA MOTORS INC	28,006,049.20	1.92
88,017	TRIMBLE	4,896,712.09	0.34
678,297	UBER TECH PREFERENTIAL SHARE	45,679,676.11	3.13
10,581	UNITED AIRLINES HOLDINGS INC	540,972.05	0.04
24,213	VERIZON COMMUNICATIONS INC	974,334.33	0.07
46,635	WALMART INC	3,374,200.30	0.23
32,963	WALT DISNEY CO	2,841,011.58	0.19
28,570	WELLS FARGO AND CO	1,446,099.46	0.10
464	WEST PHARMACEUTICAL SERVICES INC	124,792.12	0.01
Total securities portfolio		**1,460,832,304.45**	**100.15**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**390,954,097.60**	**100.97**
Shares		**390,954,097.60**	**100.97**
	Denmark	**12,997,398.67**	**3.36**
72,322	CARLSBERG AS -B-	7,737,992.69	2.00
49,831	NOVO NORDISK - BEARER AND/OR REGISTERED	5,259,405.98	1.36
	Germany	**1,400,641.20**	**0.36**
18,527	TALANX AG NAM AKT	1,400,641.20	0.36
	Switzerland	**94,041,408.60**	**24.29**
46,055	ALCON INC. - REG SHS	4,124,868.66	1.07
6,956	GEBERIT AG	4,074,075.52	1.05
14,168	JULIUS BAER GROUP - REG SHS	766,000.53	0.20
8,354	LONZA GROUP	4,743,797.76	1.23
177,629	NESTLE SA PREFERENTIAL SHARE	16,029,911.14	4.14
63,636	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	18,290,829.68	4.72
8,152	SWISS LIFE HOLDING N-NAMEN REGISTERED	6,113,242.34	1.58
202,155	SWISS RE - REG SHS	25,058,673.85	6.47
245,923	UBS GROUP NAMEN-AKT	6,807,322.09	1.76
14,834	ZURICH INSURANCE GROUP - REG SHS	8,032,687.03	2.07
	United States of America	**282,514,649.13**	**72.96**
119,597	ALPHABET INC -A-	17,772,646.79	4.59
3,763	AMERCIAN WATER WORKS CO INC	493,079.27	0.13
170,352	APPLE INC	35,564,729.18	9.19
45,684	APPLIED MATERIALS INC	8,270,643.97	2.14
1,919	BERKSHIRE HATHAWAY -B-	791,397.29	0.20
233,816	BROADCOM INC - REGISTERED SHS	36,139,294.83	9.33
265,414	CATALENT	14,404,485.44	3.72
7,378	CBOE HOLDINGS INC	1,354,357.65	0.35
61,030	CF INDUSTRIES HOLDINGS INC	4,691,881.19	1.21
13,030	CLOROX CO	1,901,991.22	0.49
23,422	CONSTELLATION BRANDS INC -A-	5,408,015.04	1.40
38,546	DEXCOM INC	2,315,419.42	0.60
117,882	DOWDUPONT REG SHS	9,412,181.37	2.43
82,120	GE VERNOVA LLC	18,761,666.23	4.85
1,291,152	INTEL CORP	27,140,742.73	7.01
215,460	INVESCO LTD	3,390,061.02	0.88
107,969	JOHNSON & JOHNSON	15,678,021.72	4.05
87,597	KROGER CO	4,497,386.41	1.16
2,868	MARKETAXESS HOLDING INC	658,376.95	0.17
105,895	PACCAR INC	9,363,127.64	2.42
35,299	S&P GLOBAL INC	16,339,921.49	4.22
35,093	SKYWORKS SOLUTIONS INC	3,105,717.14	0.80
109,059	STARBUCKS CORP	9,526,599.98	2.46
76,931	THE CIGNA GROUP - REGISTERED SHS	23,880,628.68	6.17
59,798	TJX COS INC	6,297,797.52	1.63
7,327	UNION PACIFIC CORP	1,618,170.30	0.42
8,966	VERTEX PHARMACEUTICALS INC	3,736,308.66	0.96
Total securities portfolio		**390,954,097.60**	**100.97**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,259,659,427.93**	**100.49**
Shares		**3,259,659,427.93**	**100.49**
	France	**326,339,499.54**	**10.06**
10,927	ACCOR SA	426,153.00	0.01
43,636	AIR LIQUIDE NOM. PRIME FIDELITE	7,560,373.36	0.23
96	AIR LIQUIDE SA	16,632.96	0.00
695,980	AXA SA	24,032,189.40	0.74
698,049	DANONE SA	45,610,521.66	1.41
817,041	ENGIE --- REGISTERED LOYALTY BONUS	12,676,391.12	0.39
1,803	ENGIE SA	27,973.55	0.00
75,165	ESSILORLUXOTTICA SA	15,980,079.00	0.49
96	L'OREAL SA	38,596.80	0.00
43,864	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	17,635,521.20	0.54
400,882	MICHELIN (CGDE)	14,616,157.72	0.45
3,621,327	ORANGE	37,245,348.20	1.15
80,176	SAFRAN SA	16,925,153.60	0.52
1,352,065	SOCIETE GENERALE SA	30,218,652.75	0.93
1,668,000	TOTALENERGIES SE	97,578,000.00	3.01
554,119	VIVENDI SA	5,751,755.22	0.18
	Germany	**2,518,012.96**	**0.08**
37,559	COVESTRO AG	2,101,050.46	0.06
11,119	PUMA AG	416,962.50	0.01
	Japan	**18,809,996.50**	**0.58**
63,324	FAST RETAILING CO LTD	18,809,996.50	0.58
	Poland	**61,886,338.94**	**1.91**
596,650	ALLEGRO EU	4,850,960.29	0.15
541,017	BANK POLSKA KASA OPIEKI SA - BEARER SHS	18,562,512.51	0.57
24,666	MBANK S.A.	3,556,881.56	0.11
1,874,120	PKO BANK POLSKI SA	24,503,850.89	0.76
98,128	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	10,412,133.69	0.32
	Switzerland	**37,639,152.18**	**1.16**
145,661	CHUBB - NAMEN AKT	37,639,152.18	1.16
	United Kingdom	**8,184,822.60**	**0.25**
322,894	ROYALTY PHARMA PLC -A- REG SHS	8,184,822.60	0.25
	United States of America	**2,804,281,605.21**	**86.45**
2,500	3M CO	306,213.88	0.01
589,955	ABBOTT LABORATORIES	60,266,806.64	1.86
60,200	ADOBE INC	27,929,175.22	0.86
64,404	ALLSTATE CORP	10,944,149.99	0.34
574,801	ALPHABET INC -A-	85,417,988.31	2.63
933,006	ALPHABET INC -C-	139,769,072.30	4.31
222,593	AMAZON.COM INC	37,162,988.84	1.15
1,694,715	AMERICAN INTL	111,199,300.61	3.43
6,303	AMGEN INC	1,819,712.05	0.06
259,050	ANALOG DEVICES INC	53,425,508.27	1.65
799,141	APPLE INC	166,838,271.58	5.14
1,729,301	AT&T INC	34,088,635.81	1.05
223,143	ATLASSIAN CORPORATION PL	31,752,466.14	0.98
40,779	AUTODESK INC	10,065,677.09	0.31
236,970	BERKSHIRE HATHAWAY -B-	97,726,636.08	3.01
176,578	BRISTOL-MYERS SQUIBB CO	8,186,143.74	0.25
953,134	BROADCOM INC - REGISTERED SHS	147,319,219.57	4.54
31,117	BROADRIDGE FINANCIAL SOL -W/I	5,995,330.42	0.18
22,869	CACI INTL	10,338,947.75	0.32
15,034	CATALENT	815,921.67	0.03
194,774	CATERPILLAR - REGISTERED	68,258,596.73	2.10
170,091	CHARLES SCHWAB CORP/THE	9,877,333.19	0.30
184,467	CHIPOTLE MEXICAN GRILL -A-	9,523,756.59	0.29
28,167	CME GROUP -A-	5,568,790.42	0.17
391,068	COGNIZANT TECHNOLOGY SOLUTIONS -A-	27,044,154.15	0.83
323,903	COLGATE-PALMOLIVE CO	30,128,014.36	0.93
118,441	COSTCO WHOLESALE CORP	94,082,088.90	2.90
236,835	CVS HEALTH	13,343,653.78	0.41
76,963	DEXCOM INC	4,623,089.93	0.14
9,109	DYNATRACE INC	436,412.55	0.01
29,667	ECOLAB INC	6,787,218.41	0.21
88,827	ELI LILLY & CO	70,512,425.41	2.17
48,135	EVERSOURCE ENERGY	2,934,982.08	0.09
921	FIVE9 REG SHS	23,708.91	0.00
144,657	FOX CORP -B-	5,029,068.23	0.16
520,391	GE AEROSPACE	87,930,948.24	2.71
104,785	GILEAD SCIENCES INC	7,871,667.40	0.24
3,417	GLOBAL PAYMENTS INC	313,578.37	0.01
253,264	HOME DEPOT INC	91,951,590.70	2.83
949,831	INTERCONTINENTAL EXCHANGE INC	136,715,068.18	4.21
29,889	JABIL INC	3,209,174.20	0.10
134,676	JOHNSON & JOHNSON	19,556,106.41	0.60
96,943	JPMORGAN CHASE CO	18,315,846.94	0.56
34,052	KELLANOVA	2,462,557.16	0.08
36,516	KLA CORPORATION	25,337,893.07	0.78
40,561	LAM RESEARCH CORP	29,659,084.16	0.91
19,381	LENNAR CORP -A-	3,255,723.20	0.10
179,594	LIBERT MEDIA CORP-LIBERTY-C	8,259,988.37	0.25
2	MARRIOTT INTERNATIONAL -A-	445.50	0.00
1,678	MCDONALD'S CORP	457,835.92	0.01
233	MERCADOLIBRE	428,391.81	0.01
442,672	MERCK and CO INC - REG SHS	45,042,634.58	1.39
54,502	META PLATFORMS INC A	27,954,952.63	0.86
342,487	MICRON TECHNOLOGY INC	31,825,927.84	0.98
392,283	MICROSOFT CORP	151,247,143.86	4.66
119,339	MOTOROLA SOLUTIONS INC	48,078,844.65	1.48

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
21,855	MSCI INC -A-	11,415,201.07	0.35
46,009	NEUROCRINE BIOSCIENCES	4,749,927.85	0.15
5,191	NUTANIX -A-	275,585.10	0.01
2,633,700	NVIDIA CORP	286,579,031.41	8.83
20,896	O REILLY AUTO	21,561,608.89	0.66
34,657	PACKAGING CORP OF AMERICA	6,688,873.98	0.21
63,369	PAYPAL HOLDINGS	4,430,521.10	0.14
306,210	PROCTER & GAMBLE CO	47,520,784.91	1.46
16,160	REGENCY CENTERS	1,045,864.25	0.03
19,535	REGENERON PHARMACEUTICALS INC	18,400,585.46	0.57
918	REPLIGEN CORP	122,410.97	0.00
5	ROSS STORES INC	674.30	0.00
1,124	SALESFORCE INC	275,659.73	0.01
22,082	SEMPRA ENERGY	1,654,690.79	0.05
26,808	TESLA MOTORS INC	6,284,464.89	0.19
122,421	THERMO FISHER SCIENTIFIC INC - REG SHS	67,851,761.09	2.09
85,791	T-MOBILE US INC - REG SHS	15,862,936.93	0.49
3,839	TRAVELERS COS INC/THE	805,328.33	0.02
11,376	TYLER TECHNOLOGIES INC	5,949,911.49	0.18
731,933	UBER TECH PREFERENTIAL SHARE	49,291,773.92	1.52
94,839	VERISIGN INC	16,142,302.26	0.50
68,066	VERISK ANALYTICS	16,342,426.74	0.50
236,680	VICI PROPERTIES	7,064,030.11	0.22
85,362	VISA INC -A-	21,029,776.35	0.65
110,007	VISTRA - REGISTERED SHS	11,684,270.22	0.36
29,187	WALT DISNEY CO	2,515,566.09	0.08
71,071	WASTE MANAGEMENT	13,220,142.11	0.41
138,601	WEYERHAEUSER CO	4,205,035.49	0.13
27,122	WORKDAY INC -A-	5,939,597.71	0.18
214,515	XYLEM INC	25,953,998.88	0.80
Total securities portfolio		**3,259,659,427.93**	**100.49**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**438,239,790.83**	**99.72**
Shares		**438,239,790.83**	**99.72**
	Austria	**1,142,175.08**	**0.26**
15,753	OMV AG	604,285.08	0.14
7,220	VERBUND AG	537,890.00	0.12
	Belgium	**3,460,664.24**	**0.79**
16,566	AGEAS NOM	793,842.72	0.18
24,298	KBC GROUPE SA	1,735,363.16	0.39
39	LOTUS BAKERIES NV	469,560.00	0.11
19,294	WAREHOUSES DE PAUW SCA - REGISTERED SHS	461,898.36	0.11
	Denmark	**34,149,986.06**	**7.77**
305	A.P. MOELLER-MAERSK -A-	443,917.55	0.10
487	A.P. MOELLER-MAERSK A/S -B-	735,597.24	0.17
13,102	COLOPLAST AS -B-	1,537,865.63	0.35
17,785	DSV A/S	3,298,312.13	0.75
6,527	GENMAB AS	1,418,408.64	0.32
36,607	NOVONESIS A/S	2,367,883.71	0.54
0	NOVONESIS A/S	19.41	0.00
176,306	NOVO NORDISK - BEARER AND/OR REGISTERED	18,608,192.31	4.23
19,652	ORSTED - REG SHS	1,173,639.33	0.27
8,697	PANDORA	1,286,236.44	0.29
1,021	ROCKWOOL SHS -B-	430,606.94	0.10
36,079	TRYG A/S	768,559.92	0.17
104,912	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	2,080,746.81	0.47
	Finland	**12,919,480.36**	**2.94**
14,999	ELISA CORPORATION -A-	714,252.38	0.16
29,550	KESKO CORP	566,325.75	0.13
34,574	KONE OYJ -B-	1,856,623.80	0.42
66,017	METSO CORPORATION	633,763.20	0.14
44,141	NESTE CORPORATION - REG SHS	769,377.63	0.18
554,009	NOKIA OYJ	2,173,931.32	0.49
11,604	ORION CORPORATION (NEW) -B-	571,148.88	0.13
52,178	SAMPO	2,186,258.20	0.50
64,330	STORA ENSO -R-	739,795.00	0.17
55,130	UPM-KYMMENE CORP - REG SHS	1,657,759.10	0.38
52,251	WARTSILA CORPORATION -B-	1,050,245.10	0.24
	France	**106,804,395.72**	**24.30**
3,397	AEROPORTS DE PARIS-ADP-	391,674.10	0.09
17,718	AIR LIQUIDE NOM. PRIME FIDELITE	3,069,820.68	0.70
21,426	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	3,712,268.76	0.84
19,815	AIR LIQUIDE SA	3,433,146.90	0.78
1,100	AIR LIQUIDE SA	190,586.00	0.04
188,783	AXA SA	6,518,676.99	1.48
105,729	BNP PARIBAS SA	6,507,619.95	1.48
19,079	BOUYGUES SA	573,514.74	0.13
53,865	CARREFOUR SA	824,673.15	0.19
5,473	COVIVIO SA	298,552.15	0.07
110,023	CREDIT AGRICOLE SA	1,510,065.68	0.34
67,067	DANONE SA	4,382,157.78	1.00
69,523	DASSAULT SYST.	2,477,104.49	0.56
7,300	EIFFAGE	632,472.00	0.14
4,170	EURAZEO	307,537.50	0.07
4,779	GECINA	494,148.60	0.11
30,437	GETLINK ACT	487,600.74	0.11
3,290	HERMES INTERNATIONAL SA	7,257,740.00	1.65
7,734	KERING	1,986,477.90	0.45
8,672	L'OREAL SA	3,486,577.60	0.79
7,226	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	2,905,213.30	0.66
9,100	L OREAL S A-REG SHS LOYALTY BONUS 2025	3,658,655.00	0.83
28,577	LVMH	19,675,264.50	4.48
70,561	MICHELIN (CGDE)	2,572,654.06	0.59
23,778	PUBLICIS GROUPE SA	2,334,999.60	0.53
22,475	REXEL SA	583,675.75	0.13
56,804	SCHNEIDER ELECTRIC SE	13,417,104.80	3.05
224,178	TOTALENERGIES SE	13,114,413.00	2.98
	Germany	**32,122,182.53**	**7.31**
16,830	ADIDAS AG - REG SHS	4,003,857.00	0.91
10,057	BEIERSDORF AG	1,359,203.55	0.31
104,145	COMMERZBANK AG	1,720,996.13	0.39
19,738	DEUTSCHE BOERSE AG	4,158,796.60	0.95
59,483	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	391,398.14	0.09
28,752	EVONIK INDUSTRIES AG	603,792.00	0.14
16,894	GEA GROUP AG - INHABER-AKT	742,660.24	0.17
14,273	HEIDELBERG MATERIALS AG	1,393,044.80	0.32
10,796	HENKEL AG & CO KGAA	824,274.60	0.19
17,652	HENKEL AG & CO KGAA PREFERENTIAL SHARE	1,489,828.80	0.34
7,717	KNORR-BREMSE AG - BEARER SHS	616,202.45	0.14
7,774	LEG IMMOBILIEN - NAMEN AKT	729,045.72	0.17
13,273	MERCK KGAA	2,097,134.00	0.48
5,493	MTU AERO ENGINES AG	1,538,040.00	0.35
13,896	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	6,868,792.80	1.56
12,143	PUMA AG	455,362.50	0.10
2,706	SARTORIUS VORZ.OHNE STIMMRECHT.	682,453.20	0.16
13,794	SYMRISE AG	1,711,835.40	0.39
24,830	ZALANDO SE	735,464.60	0.17
	Ireland	**5,242,473.17**	**1.19**
20,275	AERCAP HOLDINGS	1,720,754.45	0.39
10,977	DCC PLC	672,168.92	0.15
16,050	KERRY GROUP -A-	1,495,057.50	0.34
16,058	KINGSPAN GROUP	1,354,492.30	0.31

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Italy	**18,652,894.34**	**4.24**
105,959	ASSICURAZIONI GENERALI SPA	2,749,636.05	0.63
844,946	ENEL SPA - AZ NOM	6,062,487.55	1.38
63,475	FINECOBANK	975,928.13	0.22
1,519,472	INTESA SANPAOLO SPA - AZ NOM	5,830,973.80	1.33
51,919	MEDIOBANCA	795,658.68	0.18
22,839	MONCLER SPA	1,302,279.78	0.30
61,388	NEXI SPA	373,975.70	0.09
44,635	POSTE ITALIANE SPA	561,954.65	0.13
	Luxembourg	**798,534.60**	**0.18**
14,034	EUROFINS SCIENTIFIC SE	798,534.60	0.18
	Netherlands	**45,383,519.87**	**10.33**
18,438	AKZO NOBEL NV	1,167,125.40	0.27
25,774	ASML HOLDING NV	19,217,094.40	4.37
16,310	ASR NEDERLAND NV - REG SHS	717,640.00	0.16
343,178	ING GROUP NV	5,584,878.77	1.27
14,216	JDE PEET S NV - BEARER/REG SHS	266,692.16	0.06
97,325	KONINKLIJKE AHOLD DELHAIZE NV	3,019,994.75	0.69
410,120	KONINKLIJKE KPN NV	1,504,730.28	0.34
28,473	NN GROUP NV	1,275,020.94	0.29
147,268	PROSUS N.V. (ZAR)	5,781,741.68	1.32
23,047	QIAGEN NV - REG SHS	932,712.09	0.21
85,516	UNIVERSAL MUSIC GROUP N.V.	2,009,626.00	0.46
25,818	WOLTERS KLUWER NV	3,906,263.40	0.89
	Norway	**8,502,875.96**	**1.93**
32,663	AKER BP SHS	628,530.04	0.14
95,452	DNB BK ASA	1,757,193.77	0.40
87,040	EQUINOR ASA	1,974,782.48	0.45
22,214	GJENSIDIGE FORSIKRING ASA	373,036.46	0.08
48,386	MOWI ASA - REG SHS	781,050.06	0.18
146,097	NORSK HYDRO ASA	850,855.01	0.19
69,863	ORKLA ASA	591,057.03	0.13
6,968	SALMAR	328,097.66	0.07
64,763	TELENOR ASA	743,769.03	0.17
16,695	YARA INTERNATIONAL ASA	474,504.42	0.11
	Portugal	**1,332,730.56**	**0.30**
47,552	GALP ENERGIA,SA REG.SHS -B-	798,873.60	0.18
30,264	JERONIMO MARTINS SGPS SA - REG SHS	533,856.96	0.12
	Spain	**17,929,022.46**	**4.08**
19,078	ACS	791,355.44	0.18
46,801	AMADEUS IT GROUP SA -A-	3,038,320.92	0.69
565,167	BANCO SABADELL PREFERENTIAL SHARE	1,078,903.80	0.25
55,045	CELLNEX TELECOM SA	2,005,289.35	0.46
634,486	IBERDROLA SA	8,813,010.54	2.01
40,303	REDEIA CORPORACION SA	704,093.41	0.16
126,471	REPSOL SA	1,498,049.00	0.34
	Sweden	**32,303,918.75**	**7.35**
30,057	ALFA LAVAL AB - REG SHS	1,295,482.47	0.29
104,125	ASSA ABLOY AB -B- REG SHS	3,144,090.87	0.72
279,046	ATLAS COPCO AB -A- REG SHS	4,845,627.75	1.10
162,154	ATLAS COPCO AB -B-	2,491,148.70	0.57
27,963	BOLIDEN - REG SHS	851,520.68	0.19
68,463	EPIROC --- REGISTERED SHS -A-	1,328,350.44	0.30
40,712	EPIROC REGISTERED SHS -B-	692,028.43	0.16
39,878	EQT AB	1,224,927.52	0.28
63,299	ESSITY AB REGISTERED -B-	1,773,132.95	0.40
18,838	EVOLUTION AB	1,661,833.64	0.38
60,964	HENNES AND MAURITZ AB	931,192.36	0.21
8,488	HOLMEN - REG SHS	329,676.23	0.08
38,816	HUSQVARNA -B-	243,607.88	0.06
159,245	NIBE INDUSTRIER	783,485.96	0.18
110,767	SANDVIK AB	2,221,606.32	0.51
34,530	SKF AB -B-	616,552.64	0.14
61,541	SVENSKA CELLULOSA SCA AB-SHS-B-	804,825.51	0.18
149,383	SVENSKA HANDELSBANKEN AB-A-	1,376,573.65	0.31
53,094	TELE2 AB	539,246.94	0.12
246,107	TELIA COMPANY AB	714,412.97	0.16
165,021	VOLVO AB -B-	3,912,192.36	0.89
21,824	VOLVO -A- FREE	522,402.48	0.12
	Switzerland	**5,047,336.33**	**1.15**
24,049	COCA COLA HBC NAMEN	769,984.21	0.18
19,066	DSM FIRMENICH AG	2,357,510.90	0.54
72,044	STMICROELECTRONICS NV - BEARER/REG SHS	1,919,841.22	0.44
	United Kingdom	**112,447,600.80**	**25.59**
101,121	3I GROUP PLC	4,016,644.49	0.91
27,048	ADMIRAL GROUP PLC	905,013.30	0.21
40,967	ANTOFAGASTA PLC	991,125.18	0.23
45,430	ASHTEAD GROUP	3,159,160.87	0.72
34,871	ASSOCIATED BRITISH FOODS PLC	977,754.26	0.22
139,672	ASTRAZENECA PLC	19,452,186.00	4.43
92,942	AUTO TRADER GROUP PLC	969,353.62	0.22
278,110	AVIVA PLC	1,616,417.23	0.37
136,890	BARRATT DEVELOPMENTS PLC	787,563.76	0.18
672,130	BT GROUP PLC	1,194,736.22	0.27
35,143	BUNZL PLC	1,492,643.01	0.34
21,451	COCA-COLA EUROPACIFIC PARTNERS	1,513,611.62	0.34
13,009	CRODA INTERNATIONAL PLC - REG SHS	659,322.79	0.15
18,802	ENDEAVOUR MNG --- REGISTERED	400,196.41	0.09
1,923,789	HSBC HOLDINGS PLC (USD 0.5)	15,472,623.03	3.52
138,500	INFORMA PLC	1,365,274.92	0.31
16,767	INTERTEK GROUP PLC	1,039,813.95	0.24
168,428	J SAINSBURY PLC	597,964.44	0.14
180,365	KINGFISHER PLC	698,005.29	0.16

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
70,279	LAND SEC R.E.I.T	549,866.34	0.13
618,844	LEGAL & GENERAL GROUP PLC	1,683,124.78	0.38
6,482,563	LLOYDS BANKING GROUP PLC	4,581,151.42	1.04
224,583	M AND G REGISTERED SHS	559,804.27	0.13
43,288	MONDI PLC	739,285.48	0.17
499,876	NATIONAL GRID PLC	6,187,996.88	1.41
71,463	PHOENIX GROUP HOLDINGS PLC - REG SHS	480,542.62	0.11
284,971	PRUDENTIAL PLC	2,378,953.87	0.54
72,514	RECKITT BENCKISER GROUP PLC	3,988,901.84	0.91
193,971	RELX PLC	8,180,328.57	1.86
262,266	RENTOKIL INITIAL PLC	1,148,605.61	0.26
104,232	SAGE GROUP	1,283,404.65	0.29
79,045	SCHRODERS PLC	331,741.05	0.08
133,468	SEGRO (REIT)	1,401,971.42	0.32
35,554	SMITHS GROUP -SHS-	716,592.25	0.16
7,797	SPIRAX-SARCO ENGIN	704,217.96	0.16
351,560	TAYLOR WIMPEY PLC	694,204.77	0.16
10,263	THE BERKELEY GROUP HOLDINGS PLC	582,192.90	0.13
259,182	UNILEVER PLC	15,073,393.40	3.43
2,347,846	VODAFONE GROUP PLC	2,117,449.24	0.48
18,126	WHITBREAD	682,734.02	0.16
116,841	WPP PLC	1,071,727.07	0.24
Total securities portfolio		**438,239,790.83**	**99.72**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**148,984,377.96**	**99.71**
Shares		**148,984,377.96**	**99.71**
	Austria	**133,727.50**	**0.09**
1,795	VERBUND AG	133,727.50	0.09
	Belgium	**2,451,895.06**	**1.64**
27,017	ANHEUSER-BUSCH INBEV	1,604,269.46	1.07
556	D'IETEREN	105,584.40	0.07
276	ELIA SYSTEM OPERATOR SA	28,345.20	0.02
11	LOTUS BAKERIES NV	132,440.00	0.09
3,588	UCB	581,256.00	0.39
	Denmark	**13,962,021.19**	**9.34**
1,674	CARLSBERG AS -B-	179,107.32	0.12
3,552	COLOPLAST AS -B-	416,920.98	0.28
6,491	DANSKE BANK	175,452.44	0.12
2,488	DEMANT A/S	87,309.37	0.06
4,897	DSV A/S	908,171.75	0.61
1,866	GENMAB AS	405,507.97	0.27
10,615	NOVONESIS A/S	686,625.53	0.46
94,700	NOVO NORDISK - BEARER AND/OR REGISTERED	9,995,098.36	6.69
2,288	PANDORA	338,382.08	0.23
32,813	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	650,788.71	0.44
1,088	ZEALAND PHARMA	118,656.68	0.08
	Finland	**728,240.80**	**0.49**
23,757	METSO CORPORATION	228,067.20	0.15
4,960	UPM-KYMMENE CORP - REG SHS	149,147.20	0.10
17,464	WARTSILA CORPORATION -B-	351,026.40	0.23
	France	**25,589,643.93**	**17.13**
5,216	ACCOR SA	203,424.00	0.14
226	AEROPORTS DE PARIS-ADP-	26,057.80	0.02
16,305	AIR LIQUIDE SA	2,825,004.30	1.89
1,059	BIOMERIEUX SA	113,948.40	0.08
5,501	BUREAU VERITAS SA	163,819.78	0.11
4,442	CAPGEMINI SE	861,525.90	0.58
298	DASSAULT AVIATION SA	55,130.00	0.04
19,757	DASSAULT SYST.	703,941.91	0.47
6,878	EDENRED SA	233,989.56	0.16
8,888	ESSILORLUXOTTICA SA	1,889,588.80	1.26
2,175	GETLINK ACT	34,843.50	0.02
933	HERMES INTERNATIONAL SA	2,058,198.00	1.38
247	IPSEN	27,293.50	0.02
2,110	KERING	541,953.50	0.36
4,881	L'OREAL SA	1,962,406.05	1.31
5,442	LEGRAND SA	562,158.60	0.38
2,106	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	854,930.70	0.57
8,064	LVMH	5,552,064.00	3.72
6,499	MICHELIN (CGDE)	236,953.54	0.16
10,325	SAFRAN SA	2,179,607.50	1.46
767	SARTORIUS STEDIM BIOTECH	144,004.25	0.10
16,288	SCHNEIDER ELECTRIC SE	3,847,225.60	2.57
3,164	THALES	451,028.20	0.30
5,833	VIVENDI SA	60,546.54	0.04
	Germany	**17,001,429.14**	**11.38**
4,782	ADIDAS AG - REG SHS	1,137,637.80	0.76
2,017	BECHTLE	80,922.04	0.05
3,004	BEIERSDORF AG	405,990.60	0.27
4,708	BRENNTAG SE	315,341.84	0.21
953	CARL ZEISS MEDITEC AG - INHABER-AKT	67,805.95	0.05
5,267	COVESTRO AG	294,635.98	0.20
1,012	CTS EVENTIM AG & CO KGAA	94,470.20	0.06
4,845	DELIVERY HERO	175,485.90	0.12
5,810	DEUTSCHE BOERSE AG	1,224,167.00	0.82
3,804	DR ING HCF PORSCHE AKTIENGESELLSCH	271,986.00	0.18
1,750	HANNOVER RUECK SE	448,175.00	0.30
39,450	INFINEON TECHNOLOGIES AG	1,241,097.00	0.83
1,928	KNORR-BREMSE AG - BEARER SHS	153,950.80	0.10
4,095	MERCK KGAA	647,010.00	0.43
1,012	MTU AERO ENGINES AG	283,360.00	0.19
1,516	NEMETSCHEK	140,988.00	0.09
2,677	PUMA AG	100,387.50	0.07
217	RATIONAL NAMEN	198,555.00	0.13
30,909	SAP AG	6,317,799.60	4.23
702	SARTORIUS VORZ.OHNE STIMMRECHT.	177,044.40	0.12
1,975	SCOUT24	152,568.75	0.10
8,151	SIEMENS AG - NAMEN-AKT	1,478,102.34	0.99
11,730	SIEMENS ENERGY - REG SHS	387,911.10	0.26
9,414	SIEMENS HEALTHINEERS AG - REG SHS	507,038.04	0.34
3,751	SYMRISE AG	465,499.10	0.31
777	TALANX AG NAM AKT	58,741.20	0.04
5,900	ZALANDO SE	174,758.00	0.12
	Ireland	**705,040.15**	**0.47**
2,775	KERRY GROUP -A-	258,491.25	0.17
5,294	KINGSPAN GROUP	446,548.90	0.30
	Italy	**4,208,850.44**	**2.82**
3,118	AMPLIFON SPA	80,475.58	0.05
16,115	DAVIDE CAMPARI-MILANO N.V.	122,474.00	0.08
507	DIASORIN	53,184.30	0.04
3,726	FERRARI NV	1,563,802.20	1.05
8,396	INFRASTRUTTURE WIRELESS ITALIANE SPA	92,775.80	0.06
155,289	INTESA SANPAOLO SPA - AZ NOM	595,921.54	0.40
6,127	MONCLER SPA	349,361.54	0.23
8,878	PRYSMIAN SPA	578,845.60	0.39

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,756	RECORDATI SPA	140,004.80	0.09
16,055	UNICREDIT SPA REGS	632,005.08	0.42
	Jersey	**1,322,711.46**	**0.89**
27,997	EXPERIAN GROUP	1,322,711.46	0.89
	Luxembourg	**260,384.24**	**0.17**
3,661	EUROFINS SCIENTIFIC SE	208,310.90	0.14
3,684	TENARIS - REG SHS	52,073.34	0.03
	Netherlands	**18,893,849.10**	**12.64**
620	ADYEN	869,612.00	0.58
17,846	AIRBUS SE	2,340,752.70	1.57
4,698	AKZO NOBEL NV	297,383.40	0.20
1,701	ARGENX SE	826,005.60	0.55
1,343	ASM INTERNATIONAL NV - REG SHS	791,564.20	0.53
11,748	ASML HOLDING NV	8,759,308.80	5.86
2,120	BESI - REG SHS	240,726.00	0.16
17,078	FERROVIAL INTERNATIONAL SE	658,869.24	0.44
8,842	HEINEKEN NV - BEARER/REG SHS	704,176.88	0.47
2,082	IMCD	324,583.80	0.22
2,534	OCI REG.SHS	64,819.72	0.04
21,914	PROSUS N.V. (ZAR)	860,343.64	0.58
6,100	QIAGEN NV - REG SHS	246,867.00	0.17
7,636	ROYAL PHILIPS NV	224,651.12	0.15
25,698	UNIVERSAL MUSIC GROUP N.V.	603,903.00	0.40
7,140	WOLTERS KLUWER NV	1,080,282.00	0.72
	Norway	**419,603.47**	**0.28**
3,209	KONGSBERG GRUPPEN	281,725.90	0.19
358	SALMAR	16,856.91	0.01
4,258	YARA INTERNATIONAL ASA	121,020.66	0.08
	Poland	**82,718.02**	**0.06**
4,883	INPOST SA	82,718.02	0.06
	Portugal	**344,342.88**	**0.23**
12,777	GALP ENERGIA,SA REG.SHS -B-	214,653.60	0.14
7,352	JERONIMO MARTINS SGPS SA - REG SHS	129,689.28	0.09
	Spain	**3,633,028.68**	**2.43**
2,257	AENA SME SA	445,983.20	0.30
12,864	AMADEUS IT GROUP SA -A-	835,130.88	0.56
15,099	CELLNEX TELECOM SA	550,056.57	0.37
6,942	GRIFOLS SA -A-	70,981.95	0.05
32,572	INDITEX SHARE FROM SPLIT	1,730,876.08	1.16
	Sweden	**9,999,034.29**	**6.69**
7,618	ADDTECH - REGISTERED SHS -B-	204,843.60	0.14
10,151	ALFA LAVAL AB - REG SHS	437,516.80	0.29
31,462	ASSA ABLOY AB -B- REG SHS	950,006.12	0.64
82,390	ATLAS COPCO AB -A- REG SHS	1,430,700.57	0.96
49,945	ATLAS COPCO AB -B-	767,297.89	0.51
10,442	BEIJER REF - REG SHS -B-	154,096.34	0.10
5,074	BIOVITRUM AB	146,662.95	0.10
18,718	EPIROC --- REGISTERED SHS -A-	363,175.20	0.24
10,866	EPIROC REGISTERED SHS -B-	184,701.83	0.12
10,358	EQT AB	318,165.38	0.21
17,180	ESSITY AB REGISTERED -B-	481,246.53	0.32
5,117	EVOLUTION AB	451,406.88	0.30
1,500	GETINGE -B-	29,010.87	0.02
15,541	HENNES AND MAURITZ AB	237,380.43	0.16
58,802	HEXAGON - REG SHS -B-	567,592.89	0.38
9,340	HUSQVARNA -B-	58,617.52	0.04
781	INDUSTRIVAERDEN AB -A- FREE	25,902.17	0.02
1,126	INDUSTRIVAERDEN -C- FREE	37,155.11	0.02
7,687	INDUTRADE AB	214,445.08	0.14
49,820	INVESTOR - REG SHS -B-	1,376,402.46	0.92
4,498	LATOUR INVESTMENT REGISTERED B	125,918.55	0.08
6,856	LIFCO AB	202,534.71	0.14
44,224	NIBE INDUSTRIER	217,582.24	0.15
9,596	SAAB AB	183,132.36	0.12
5,778	SAGAX -B-	147,705.97	0.10
23,452	SANDVIK AB	470,366.73	0.31
6,247	TRELLEBORG -B- FREE	215,467.11	0.14
	Switzerland	**22,808,953.76**	**15.26**
47,525	ABB REG.SHS	2,473,046.63	1.66
15,076	ALCON INC. - REG SHS	1,350,266.42	0.90
2,234	AVOLTA AG	84,951.09	0.06
810	BACHEM HOLDING LTD SHARES	61,258.70	0.04
58	BARRY CALLEBAUT LTD - NAMEN-AKT	96,476.71	0.06
528	BKW AG	86,032.40	0.06
28	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	324,478.20	0.22
3	CHOCOLADEFABRIKEN LINDT & SP REGS	343,512.67	0.23
15,813	CIE FINANCIERE RICHEMONT NAMEN AKT	2,247,362.47	1.50
2,741	COCA COLA HBC NAMEN	87,759.44	0.06
52	EMS-CHEM HOLDINGS-NAMEN ACT.	39,216.10	0.03
1,527	GALDERMA GROUP AG	127,486.54	0.09
602	GEBERIT AG	352,586.75	0.24
266	GIVAUDAN SA - REG SHS	1,310,998.99	0.88
1,816	JULIUS BAER GROUP - REG SHS	98,183.02	0.07
4,357	LOGITECH INTERNATIONAL SA - NAMEN-AKT	349,689.22	0.23
2,112	LONZA GROUP	1,199,293.86	0.80
50,303	NESTLE SA PREFERENTIAL SHARE	4,539,532.51	3.04
649	PARTNERS GROUP HOLDING AG - NAMNE-AKT	875,489.94	0.59
887	ROCHE HOLDING AG	272,662.17	0.18
602	SCHINDLER HOLDING NAMEN AKT	153,785.12	0.10
787	SCHINDLER HOLDING SA	207,314.25	0.14
1,380	SGS LTD	138,285.84	0.09
5,006	SIG GROUP PREFERENTIAL SHARE	100,284.84	0.07
4,412	SIKA - REGISTERED SHS	1,312,657.28	0.88
1,428	SONOVA HOLDING LTD - NAMEN-AKT	460,806.63	0.31

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity			Market Value	% of NAV
			EUR	
19,180	STMICROELECTRONICS NV - BEARER/REG SHS		510,955.20	0.34
3,127	STRAUMANN HOLDING LTD - REG SHS		459,193.53	0.31
905	TEMENOS AG NAM.AKT		56,907.96	0.04
97,127	UBS GROUP NAMEN-AKT		2,688,543.86	1.80
874	VAT GROUP SA		399,935.42	0.27
	United Kingdom		**26,438,903.85**	**17.69**
3,428	ADMIRAL GROUP PLC		114,699.26	0.08
7,931	ANTOFAGASTA PLC		191,876.73	0.13
13,770	ASHTEAD GROUP		957,553.27	0.64
45,735	ASTRAZENECA PLC		6,369,535.24	4.26
30,860	AUTO TRADER GROUP PLC		321,859.36	0.22
4,899	BUNZL PLC		208,077.23	0.14
51,681	COMPASS GROUP PLC		1,486,981.72	1.00
66,778	DIAGEO PLC		2,089,094.81	1.40
6,705	ENDEAVOUR MNG --- REGISTERED		142,714.44	0.10
123,874	GSK REG SHS		2,257,735.97	1.51
117,478	HALEON PLC REGISTERED SHARE		554,739.57	0.37
12,731	HALMA PLC		399,043.90	0.27
5,283	INTERCONTINENTAL HOTELS GROUP PLC		516,585.40	0.35
3,874	INTERTEK GROUP PLC		240,248.06	0.16
77,057	JD SPORTS FASHION PLC		142,667.28	0.10
14,399	LSE GROUP		1,768,617.03	1.18
49,069	MELROSE IND --- REGISTERED SHS		268,742.78	0.18
10,175	MONDI PLC		173,771.71	0.12
3,651	NEXT PLC		429,230.00	0.29
86,424	PRUDENTIAL PLC		721,472.39	0.48
55,470	RELX PLC		2,339,333.33	1.57
82,151	RENTOKIL INITIAL PLC		359,783.96	0.24
259,433	ROLLS ROYCE HOLDINGS		1,643,808.40	1.10
33,461	SAGE GROUP		412,004.03	0.28
5,511	SEVERN TRENT PLC		174,990.23	0.12
14,303	SMITH AND NEPHEW PLC		199,061.04	0.13
2,865	SPIRAX-SARCO ENGIN		258,764.20	0.17
26,395	UNILEVER PLC		1,535,068.87	1.03
19,930	WISE PLC		160,843.64	0.11
Other transferable securities			**5,296.72**	**0.00**
Rights			**5,296.72**	**0.00**
	United Kingdom		**5,296.72**	**0.00**
86,424	PRUDENTIAL PLC	2024 RIGHT	5,296.72	0.00
Total securities portfolio			**148,989,674.68**	**99.71**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**160,748,993.34**	**101.39**
Shares		**160,748,993.34**	**101.39**
	France	**3,417,204.15**	**2.16**
5,373	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	2,160,214.65	1.36
21,487	TOTALENERGIES SE	1,256,989.50	0.79
	Japan	**5,882,950.87**	**3.71**
19,805	FAST RETAILING CO LTD	5,882,950.87	3.71
	Netherlands	**3,490,311.63**	**2.20**
16,230	NXP SEMICONDUCTORS NV - BEARER SHS	3,490,311.63	2.20
	United States of America	**147,958,526.69**	**93.32**
15,139	ALLSTATE CORP	2,572,565.16	1.62
40,179	ALPHABET INC -A-	5,970,778.33	3.77
8,761	ALPHABET INC -C-	1,312,442.62	0.83
38,243	AMAZON.COM INC	6,384,855.69	4.03
61,729	APPLE INC	12,887,287.31	8.13
19,947	APPLIED MATERIALS INC	3,611,210.38	2.28
323,132	AT&T INC	6,369,700.28	4.02
4,429	BANK OF AMERICA CORP	157,468.50	0.10
14,773	BERKSHIRE HATHAWAY -B-	6,092,398.17	3.84
11,278	BROADCOM INC - REGISTERED SHS	1,743,161.15	1.10
14,548	COCA-COLA CO	936,713.66	0.59
77	DELTA AIR LINES	3,504.17	0.00
14,462	ELI LILLY & CO	11,480,188.41	7.24
62,447	EXXON MOBIL CORP	6,558,879.39	4.14
42,698	JOHNSON & JOHNSON	6,200,114.58	3.91
26,393	JPMORGAN CHASE CO	4,986,540.01	3.15
1,048	KLA CORPORATION	727,191.15	0.46
10,000	M&T BANK CORPORATION	1,595,985.84	1.01
7,604	MCKESSON CORP	3,368,639.11	2.12
53,481	MICRON TECHNOLOGY INC	4,969,772.42	3.13
30,976	MICROSOFT CORP	11,942,988.93	7.53
116,127	NVIDIA CORP	12,636,049.35	7.97
13,047	ORACLE CORP	1,992,033.33	1.26
30,000	PAYPAL HOLDINGS	2,097,486.67	1.32
7,502	REGENERON PHARMACEUTICALS INC	7,066,352.30	4.46
2,294	S&P GLOBAL INC	1,061,893.54	0.67
55,010	TESLA MOTORS INC	12,895,718.20	8.13
13,782	THE HARTFORD FINANCIAL SERVICES GROUP	1,452,355.20	0.92
200	UNITEDHEALTH GROUP INC	104,776.67	0.07
44,417	WALMART INC	3,213,720.49	2.03
64,577	WALT DISNEY CO	5,565,755.68	3.51
Total securities portfolio		**160,748,993.34**	**101.39**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**151,969,956.18**	**100.73**
Shares		**151,969,956.18**	**100.73**
	France	**29,038,596.12**	**19.25**
7,806	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	3,138,402.30	2.08
6,879	LVMH	4,736,191.50	3.14
446,029	ORANGE	4,587,408.27	3.04
53,010	SANOFI	5,454,729.00	3.62
141,283	SOCIETE GENERALE SA	3,157,675.05	2.09
136,140	TOTALENERGIES SE	7,964,190.00	5.28
	United States of America	**122,931,360.06**	**81.48**
932	ALPHABET INC -A-	138,499.35	0.09
44,103	ALPHABET INC -C-	6,606,855.04	4.38
80,324	AMAZON.COM INC	13,410,484.23	8.89
7,749	AMGEN INC	2,237,180.49	1.48
32,624	APPLE INC	6,810,978.00	4.51
26,910	BERKSHIRE HATHAWAY -B-	11,097,707.63	7.36
19,846	BROADCOM INC - REGISTERED SHS	3,067,456.66	2.03
100,259	COCA-COLA CO	6,455,456.06	4.28
12,935	DTE ENERGY COMPANY	1,488,269.66	0.99
14,177	INTUITIVE SURGICAL	6,240,522.19	4.14
4,229	JPMORGAN CHASE CO	799,002.68	0.53
1,171	MCDONALD'S CORP	319,502.90	0.21
44,487	MERCK and CO INC - REG SHS	4,526,628.48	3.00
60,897	MICRON TECHNOLOGY INC	5,658,911.22	3.75
31,480	MICROSOFT CORP	12,137,309.26	8.05
121,895	NVIDIA CORP	13,263,678.87	8.79
251,450	PFIZER INC	6,520,284.04	4.32
17	S&P GLOBAL INC	7,869.31	0.01
3,635	SEI INVESTMENTS COMPANY	225,353.39	0.15
28,566	TESLA MOTORS INC	6,696,584.01	4.44
7,413	THERMO FISHER SCIENTIFIC INC - REG SHS	4,108,650.52	2.72
91,952	WALMART INC	6,653,038.84	4.41
4,893	WALT DISNEY CO	421,717.37	0.28
5,476	WELLS FARGO AND CO	277,173.28	0.18
64,301	XCEL ENERGY INC	3,762,246.58	2.49
Total securities portfolio		**151,969,956.18**	**100.73**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**53,374,650.08**	**101.49**
Shares		**53,374,650.08**	**101.49**
	Switzerland	**489,155.75**	**0.93**
1,893	CHUBB - NAMEN AKT	489,155.75	0.93
	United States of America	**52,885,494.33**	**100.56**
4,256	ADOBE INC	1,974,527.74	3.75
16,985	ALPHABET INC -C-	2,544,439.90	4.84
13,673	AMAZON.COM INC	2,282,774.15	4.34
11,128	APPLE INC	2,323,214.91	4.42
135,796	AT&T INC	2,676,862.15	5.09
12,847	AUTOMATIC DATA PROCESSING INC	3,185,475.84	6.06
15,437	BANK OF AMERICA CORP	548,846.52	1.04
2	BERKSHIRE HATHAWAY -B-	824.80	0.00
16,036	BRISTOL-MYERS SQUIBB CO	743,427.84	1.41
12,042	BROADCOM INC - REGISTERED SHS	1,861,247.26	3.54
2,134	ELI LILLY & CO	1,694,006.51	3.22
33,566	FREEPORT MCMORAN COPPER AND GOLD INC	1,501,379.62	2.85
11,930	JOHNSON & JOHNSON	1,732,337.98	3.29
8,264	JPMORGAN CHASE CO	1,561,352.13	2.97
13,994	LENNAR CORP -A-	2,350,786.36	4.47
2,778	MCDONALD'S CORP	757,966.74	1.44
4,172	MCKESSON CORP	1,848,232.82	3.51
31,270	METLIFE INC	2,310,962.41	4.39
22,293	MICRON TECHNOLOGY INC	2,071,598.07	3.94
4,786	MICROSOFT CORP	1,845,271.99	3.51
18,749	MONSTER BEVERAGE CORP	876,426.08	1.67
6,250	NETFLIX INC	3,971,988.26	7.55
29,449	NEWMONT CORPORATION - REG SHS	1,410,375.03	2.68
30,115	NVIDIA CORP	3,276,883.29	6.23
325	O REILLY AUTO	335,352.36	0.64
14,715	PROCTER & GAMBLE CO	2,283,623.49	4.34
876	TESLA MOTORS INC	205,356.28	0.39
13,813	THE HARTFORD FINANCIAL SERVICES GROUP	1,455,622.00	2.77
29,159	WALMART INC	2,109,752.48	4.01
13,273	WALT DISNEY CO	1,143,971.93	2.18
12	WELLS FARGO AND CO	607.39	0.00
Total securities portfolio		**53,374,650.08**	**101.49**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**461,755,017.17**	**101.23**
Shares		**461,755,017.17**	**101.23**
	Switzerland	**2,285,827.64**	**0.50**
8,846	CHUBB - NAMEN AKT	2,285,827.64	0.50
	United States of America	**459,469,189.53**	**100.73**
19,527	ABBOTT LABORATORIES	1,994,779.15	0.44
59,466	ABBVIE INC	10,522,239.76	2.31
4	ADOBE INC	1,855.76	0.00
7,577	ADVANCED MICRO DEVICES INC	1,113,959.20	0.24
8,061	ALLSTATE CORP	1,369,803.01	0.30
24,428	ALPHABET INC -A-	3,630,109.58	0.80
25,840	ALPHABET INC -C-	3,870,964.20	0.85
149,849	AMAZON.COM INC	25,018,022.64	5.48
2,357	AMGEN INC	680,479.34	0.15
39,211	AMPHENOL -A-	2,289,313.88	0.50
10,995	ANALOG DEVICES INC	2,267,567.90	0.50
124,753	APPLE INC	26,044,934.37	5.71
55,235	AT&T INC	1,088,813.23	0.24
110,258	BANK OF AMERICA CORP	3,920,108.81	0.86
55,581	BERKSHIRE HATHAWAY -B-	22,921,653.21	5.03
57,775	BROADCOM INC - REGISTERED SHS	8,929,875.45	1.96
2,080	CADENCE DESIGN SYSTEMS INC	505,122.89	0.11
2,769	CATERPILLAR - REGISTERED	970,396.74	0.21
26,251	CHARLES SCHWAB CORP/THE	1,524,418.54	0.33
53,937	CHURCH AND DWIGHT CO	5,060,958.42	1.11
16,796	CINTAS	3,098,392.08	0.68
50,941	CITIGROUP INC	2,857,315.17	0.63
6,654	CME GROUP -A-	1,315,537.03	0.29
4,727	COSTCO WHOLESALE CORP	3,754,831.81	0.82
33,616	CSX CORP	1,040,061.36	0.23
62,444	CVS HEALTH	3,518,192.48	0.77
11,773	DISCOVER FINANCIAL SERVICES - SHS WI	1,479,892.63	0.32
776	ECOLAB INC	177,533.34	0.04
18,914	ELI LILLY & CO	15,014,263.84	3.29
90,543	EQUITABLE HOLDINGS INC	3,409,813.44	0.75
106,131	EXXON MOBIL CORP	11,147,059.56	2.44
385,661	FREEPORT MCMORAN COPPER AND GOLD INC	17,250,299.83	3.78
33,350	HOME DEPOT INC	12,108,256.80	2.65
38,674	INTEL CORP	812,949.28	0.18
7,048	INTUITIVE SURGICAL	3,102,433.55	0.68
31,129	JOHNSON & JOHNSON	4,520,196.89	0.99
62,017	JPMORGAN CHASE CO	11,717,131.51	2.57
34,659	KEYCORP	520,172.26	0.11
117,848	KEYSIGHT TECHNOLOGIES	16,782,028.26	3.68
20,602	KLA CORPORATION	14,295,412.23	3.13
2,075	LAM RESEARCH CORP	1,517,285.07	0.33
13,388	LENNAR CORP -A-	2,248,987.27	0.49
2,680	M&T BANK CORPORATION	427,724.21	0.09
20,478	MARRIOTT INTERNATIONAL -A-	4,561,471.98	1.00
2,916	MCDONALD'S CORP	795,619.52	0.17
3,608	MERCK and CO INC - REG SHS	367,120.18	0.08
19,332	META PLATFORMS INC A	9,915,693.81	2.17
46,446	METLIFE INC	3,432,521.91	0.75
151,022	MICRON TECHNOLOGY INC	14,033,861.94	3.08
18,612	MICROSOFT CORP	7,175,972.04	1.57
5,921	MSCI INC -A-	3,092,628.94	0.68
122,410	NASDAQ INC	8,007,843.82	1.76
28,823	NETFLIX INC	18,317,538.83	4.02
2,124	NEWMONT CORPORATION - REG SHS	101,722.86	0.02
381,167	NVIDIA CORP	41,475,669.08	9.09
15,621	ORACLE CORP	2,385,035.08	0.52
11	O REILLY AUTO	11,350.39	0.00
6,003	PALANTIR TCHNLG - REGISTERED SHS -A-	200,091.04	0.04
4,739	PALO ALTO NETWORKS	1,451,359.89	0.32
30,883	PAYPAL HOLDINGS	2,159,222.70	0.47
396,969	PFIZER INC	10,293,699.08	2.26
39,522	PROCTER & GAMBLE CO	6,133,426.28	1.34
8,875	REGENERON PHARMACEUTICALS INC	8,359,620.98	1.83
755	ROSS STORES INC	101,818.96	0.02
11,479	S&P GLOBAL INC	5,313,633.78	1.16
81,608	SALESFORCE INC	20,014,269.68	4.39
109	SNOWFLAKE INC-CLASS A	11,217.90	0.00
1,220	SUPER MICRO COMPUT -SHS-	455,183.91	0.10
1,601	SYNOPSYS	726,428.38	0.16
12,320	TELEFLEX INC	2,730,148.65	0.60
36,341	TESLA MOTORS INC	8,519,238.23	1.87
2,612	THE HARTFORD FINANCIAL SERVICES GROUP	275,254.08	0.06
51,039	TJX COS INC	5,375,318.36	1.18
9,525	TRAVELERS COS INC/THE	1,998,112.09	0.44
56,721	UBER TECH PREFERENTIAL SHARE	3,819,856.06	0.84
10,987	UNION PACIFIC CORP	2,426,482.47	0.53
1,865	UNITED AIRLINES HOLDINGS INC	95,351.37	0.02
130	VERTEX PHARMACEUTICALS INC	54,173.56	0.01
9,320	VISTRA - REGISTERED SHS	989,913.36	0.22
43,295	WALMART INC	3,132,539.98	0.69
21,196	WALT DISNEY CO	1,826,838.62	0.40
13,546	WASTE MANAGEMENT	2,519,734.42	0.55
8,026	XYLEM INC	971,059.34	0.21
Total securities portfolio		**461,755,017.17**	**101.23**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**269,197,016.62**	**101.26**
Shares		**269,197,016.62**	**101.26**
	Bermuda	**1,394,515.26**	**0.52**
3,972	EVEREST GROUP LTD	1,394,515.26	0.52
	France	**20,863,374.20**	**7.85**
500,000	ENGIE --- REGISTERED LOYALTY BONUS	7,757,500.00	2.92
1,274	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	512,211.70	0.19
300,000	ORANGE	3,085,500.00	1.16
150,000	SOCIETE GENERALE SA	3,352,500.00	1.26
105,225	TOTALENERGIES SE	6,155,662.50	2.32
	Japan	**4,248,616.32**	**1.60**
14,303	FAST RETAILING CO LTD	4,248,616.32	1.60
	Netherlands	**9,205,331.45**	**3.46**
190,619	QIAGEN NV - REG SHS	7,783,260.45	2.93
31,885	RANDSTAD BR	1,422,071.00	0.53
	United States of America	**233,485,179.39**	**87.83**
54,999	ABBVIE INC	9,731,824.31	3.66
1,183	ALPHABET INC -A-	175,799.07	0.07
78,712	ALPHABET INC -C-	11,791,460.31	4.44
143,478	AMAZON.COM INC	23,954,353.07	9.01
65,364	APPLE INC	13,646,173.56	5.13
3,002	BERKSHIRE HATHAWAY -B-	1,238,027.44	0.47
17,982	BROADCOM INC - REGISTERED SHS	2,779,351.28	1.05
9,705	CBRE GROUP	1,082,459.03	0.41
199,014	CHARLES SCHWAB CORP/THE	11,556,917.11	4.35
14,187	COSTCO WHOLESALE CORP	11,269,261.45	4.24
28,369	ELI LILLY & CO	22,519,808.13	8.47
110,090	EXXON MOBIL CORP	11,562,877.83	4.35
39,342	HESS CORP	4,787,100.58	1.80
438,027	INTEL CORP	9,207,574.41	3.46
8,430	JPMORGAN CHASE CO	1,592,715.20	0.60
9,042	KLA CORPORATION	6,274,105.30	2.36
8,896	M&T BANK CORPORATION	1,419,789.01	0.53
116,393	MERCK and CO INC - REG SHS	11,843,187.20	4.45
114,190	METLIFE INC	8,439,040.54	3.17
35,687	MICRON TECHNOLOGY INC	3,316,248.17	1.25
28,908	MICROSOFT CORP	11,145,658.71	4.19
215,975	NVIDIA CORP	23,500,742.80	8.84
83,541	ORACLE CORP	12,755,151.11	4.80
132,915	PFIZER INC	3,446,584.02	1.30
11,283	REGENERON PHARMACEUTICALS INC	10,627,786.32	4.00
13,706	TESLA MOTORS INC	3,213,028.79	1.21
314	THERMO FISHER SCIENTIFIC INC - REG SHS	174,034.30	0.07
6,000	WALMART INC	434,120.34	0.16

Quantity		Market Value EUR	% of NAV
Total securities portfolio		**269,197,016.62**	**101.26**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**309,528,635.49**	**101.55**
Shares		**309,528,635.49**	**101.55**
	France	**35,884,860.36**	**11.77**
220,207	AXA SA	7,603,747.71	2.49
100,000	DANONE SA	6,534,000.00	2.14
7,140	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	2,870,637.00	0.94
300,000	ORANGE	3,085,500.00	1.01
44,344	SANOFI	4,562,997.60	1.50
162,293	SOCIETE GENERALE SA	3,627,248.55	1.19
129,927	TOTALENERGIES SE	7,600,729.50	2.49
	Japan	**1,593,639.56**	**0.52**
5,365	FAST RETAILING CO LTD	1,593,639.56	0.52
	Netherlands	**12,125,891.20**	**3.98**
15,523	ASML HOLDING NV	11,573,948.80	3.80
3,648	WOLTERS KLUWER NV	551,942.40	0.18
	United States of America	**259,924,244.37**	**85.28**
658	3M CO	80,595.49	0.03
26,361	ADOBE INC	12,229,916.74	4.01
85,614	ALPHABET INC -C-	12,825,415.22	4.21
143,033	AMAZON.COM INC	23,880,058.14	7.83
272	AMGEN INC	78,527.95	0.03
30,130	AMPHENOL -A-	1,759,124.41	0.58
134,068	APPLE INC	27,989,645.63	9.18
30,741	BAKER HUGHES RG-A REGISTERED SHS -A-	995,732.40	0.33
60,849	BERKSHIRE HATHAWAY -B-	25,094,181.03	8.23
86,875	BROADCOM INC - REGISTERED SHS	13,427,657.81	4.41
6,452	CADENCE DESIGN SYSTEMS INC	1,566,852.35	0.51
92,814	CHARLES SCHWAB CORP/THE	5,389,790.19	1.77
181,041	COCA-COLA CO	11,656,831.02	3.82
9,130	COSTCO WHOLESALE CORP	7,252,298.37	2.38
25,000	CVS HEALTH	1,408,539.04	0.46
1,722	DUKE ENERGY CORP	177,901.17	0.06
14,614	ELI LILLY & CO	11,600,848.67	3.81
5,499	GARTNER INC	2,496,907.16	0.82
62,861	HOME DEPOT INC	22,822,702.57	7.49
644,470	INTEL CORP	13,547,122.62	4.44
4,028	KLA CORPORATION	2,794,967.50	0.92
110,045	MERCK and CO INC - REG SHS	11,197,267.33	3.67
16,000	META PLATFORMS INC A	8,206,657.41	2.69
31,632	MICROSOFT CORP	12,195,913.80	4.00
200,057	NVIDIA CORP	21,768,668.14	7.14
25,018	THE HARTFORD FINANCIAL SERVICES GROUP	2,636,411.43	0.86
1,305	UNITEDHEALTH GROUP INC	683,667.76	0.22
40,040	WALT DISNEY CO	3,450,963.31	1.13
14,009	WELLS FARGO AND CO	709,079.71	0.23
Total securities portfolio		**309,528,635.49**	**101.55**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**273,347,151.67**	**100.91**
Shares		**273,347,151.67**	**100.91**
	France	**61,935,176.36**	**22.87**
3,931	ACCOR SA	153,309.00	0.06
216,353	CARREFOUR SA	3,312,364.43	1.22
236,902	CIE DE SAINT-GOBAIN	19,359,631.44	7.15
113,662	ENGIE --- REGISTERED LOYALTY BONUS	1,763,465.93	0.65
42,332	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	17,019,580.60	6.28
101	LVMH	69,538.50	0.03
121,963	ORANGE	1,254,389.46	0.46
84,585	SANOFI	8,703,796.50	3.21
176,053	TOTALENERGIES SE	10,299,100.50	3.80
	United States of America	**211,411,975.31**	**78.05**
1,210	ALPHABET INC -A-	179,811.39	0.07
27,052	ALPHABET INC -C-	4,052,528.01	1.50
69,540	AMAZON.COM INC	11,610,042.74	4.29
20,699	AMERICAN ELECTRIC POWER CO INC	1,902,887.33	0.70
57,146	ANALOG DEVICES INC	11,785,578.44	4.35
119,118	APPLE INC	24,868,504.10	9.18
42,372	AUTODESK INC	10,458,884.96	3.86
76,679	BROADCOM INC - REGISTERED SHS	11,851,733.79	4.38
28,422	CHARLES SCHWAB CORP/THE	1,650,490.41	0.61
189,391	COCA-COLA CO	12,194,469.12	4.50
11,739	ELI LILLY & CO	9,318,623.41	3.44
51,605	HEALTHPEAK PROPERTIES INC	1,057,485.19	0.39
28,092	HOME DEPOT INC	10,199,254.87	3.77
54,067	INTL FLAVORS & FRAG	5,083,329.88	1.88
34,834	INTUIT	19,382,567.09	7.16
68,957	JOHNSON & JOHNSON	10,013,145.84	3.70
21,302	MERCK and CO INC - REG SHS	2,167,515.00	0.80
12,705	META PLATFORMS INC A	6,516,598.90	2.41
29,898	MICROSOFT CORP	11,527,359.35	4.26
218,614	NVIDIA CORP	23,787,898.54	8.78
38,182	ROSS STORES INC	5,149,207.31	1.90
36,859	TESLA MOTORS INC	8,640,670.37	3.19
39,380	THE HARTFORD FINANCIAL SERVICES GROUP	4,149,887.37	1.53
15,406	VISA INC -A-	3,795,421.08	1.40
366	WASTE MANAGEMENT	68,080.82	0.03
Total securities portfolio		**273,347,151.67**	**100.91**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**355,513,714.80**	**100.88**
Shares		**355,513,714.80**	**100.88**
	Bermuda	**1,374,854.42**	**0.39**
3,916	EVEREST GROUP LTD	1,374,854.42	0.39
	France	**43,067,462.07**	**12.22**
3,937	ACCOR SA	153,543.00	0.04
34,732	AIR LIQUIDE NOM. PRIME FIDELITE	6,017,666.32	1.71
114,480	ENGIE --- REGISTERED LOYALTY BONUS	1,776,157.20	0.50
30,033	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	12,074,767.65	3.43
122,840	ORANGE	1,263,409.40	0.36
80,450	SANOFI	8,278,305.00	2.35
230,831	TOTALENERGIES SE	13,503,613.50	3.83
	Japan	**845,089.38**	**0.24**
2,845	FAST RETAILING CO LTD	845,089.38	0.24
	United States of America	**310,226,308.93**	**88.03**
36,284	ABBOTT LABORATORIES	3,706,589.17	1.05
83,633	ABBVIE INC	14,798,481.11	4.20
13,872	ALLSTATE CORP	2,357,264.28	0.67
95,011	ALPHABET INC -A-	14,119,057.70	4.01
6,517	ALPHABET INC -C-	976,279.94	0.28
189,470	AMAZON.COM INC	31,632,942.16	8.98
14,586	AMGEN INC	4,211,061.39	1.19
146,047	APPLE INC	30,490,525.51	8.65
13,378	ARISTA NETWORKS INC	4,600,818.92	1.31
168,751	BANK OF AMERICA CORP	5,999,766.75	1.70
67,696	BERKSHIRE HATHAWAY -B-	27,917,889.84	7.92
55,274	BOSTON SCIENTIF CORP	4,150,316.92	1.18
68,483	BROADCOM INC - REGISTERED SHS	10,584,935.71	3.00
36,955	CENTENE CORP	2,492,695.13	0.71
7,454	CHEMED CORP	4,013,825.89	1.14
10,011	CME GROUP -A-	1,979,236.73	0.56
15,496	CONSOLIDATED EDISON INC	1,445,812.00	0.41
5,522	GOLDMAN SACHS GROUP INC	2,449,708.72	0.70
597,529	INTEL CORP	12,560,396.34	3.56
57,054	JOHNSON & JOHNSON	8,284,728.50	2.35
13,098	MERCK and CO INC - REG SHS	1,332,743.95	0.38
123,066	MICRON TECHNOLOGY INC	11,436,024.25	3.25
44,761	MICROSOFT CORP	17,257,881.19	4.90
293,367	NVIDIA CORP	31,921,946.58	9.06
24	O REILLY AUTO	24,764.48	0.01
1,505	PAYPAL HOLDINGS	105,223.91	0.03
8,183	RLI CORP	1,136,330.22	0.32
798	SHERWIN WILLIAMS CO	272,902.34	0.08
49,230	TRUIST FINANCIAL CORP	1,886,624.34	0.54
72,587	UNUM SHS	3,865,930.09	1.10
32,413	VERTEX PHARMACEUTICALS INC	13,507,135.02	3.83
201,775	WALMART INC	14,599,105.10	4.14
154,037	WALT DISNEY CO	13,276,124.75	3.77
185,118	XCEL ENERGY INC	10,831,240.00	3.07
Total securities portfolio		**355,513,714.80**	**100.88**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,051,641,896.61**	**98.84**
Shares		**1,051,641,896.61**	**98.84**
	Austria	**3,104,720.00**	**0.29**
63,040	ERSTE GROUP BANK AG	3,104,720.00	0.29
	Belgium	**18,322,410.60**	**1.72**
80,874	D'IETEREN	15,357,972.60	1.44
18,299	UCB	2,964,438.00	0.28
	Denmark	**49,889,261.66**	**4.69**
472,683	NOVO NORDISK - BEARER AND/OR REGISTERED	49,889,261.66	4.69
	Finland	**115,975,785.21**	**10.90**
1,019	KONECRANES PLC	68,680.60	0.01
10,484,927	NOKIA OYJ	41,142,853.55	3.87
5,586,634	NORDEA BANK	59,162,454.06	5.56
1,356,678	STORA ENSO -R-	15,601,797.00	1.47
	Germany	**430,765,788.84**	**40.48**
101,126	ADIDAS AG - REG SHS	24,057,875.40	2.26
213,336	ALLIANZ SE	62,934,120.00	5.91
657,174	BASF SE	31,251,909.57	2.94
125,650	BAYERISCHE MOTOREN WERKE AG	9,948,967.00	0.94
76,631	BEIERSDORF AG	10,356,679.65	0.97
722,925	COMMERZBANK AG	11,946,335.63	1.12
335,813	COVESTRO AG	18,785,379.22	1.77
1,225,114	DAIMLER TRUCK HOLDING AG - REG SHS	41,200,583.82	3.87
199,987	DEUTSCHE BANK AG PREFERENTIAL SHARE	3,099,398.53	0.29
740,617	DEUTSCHE POST AG REG SHS	29,646,898.51	2.79
426,981	DEUTSCHE TELEKOM AG-REG	11,268,028.59	1.06
3,028,009	E.ON SE	40,439,060.20	3.80
14,756	HEIDELBERG MATERIALS AG	1,440,185.60	0.14
31,782	HUGO BOSS AG	1,305,922.38	0.12
1,435,748	INFINEON TECHNOLOGIES AG	45,168,632.08	4.25
22,422	MERCEDES-BENZ GROUP	1,301,372.88	0.12
284,794	MERCK KGAA	44,997,452.00	4.23
205,174	PUMA AG	7,694,025.00	0.72
152,317	SIEMENS AG - NAMEN-AKT	27,621,164.78	2.60
50,780	SYMRISE AG	6,301,798.00	0.59
	Italy	**60,757,165.50**	**5.71**
1,921,581	DAVIDE CAMPARI-MILANO N.V.	14,604,015.60	1.37
109,967	FERRARI NV	46,153,149.90	4.34
	Luxembourg	**5,906,012.92**	**0.56**
417,829	TENARIS - REG SHS	5,906,012.92	0.56
	Netherlands	**185,411,703.70**	**17.43**
33,981	AIRBUS SE	4,458,986.82	0.42
581,149	ARCADIS NV - BEARER SHS	36,147,467.80	3.40
54,731	ASM INTERNATIONAL NV - REG SHS	32,258,451.40	3.03
4,244	ASML HOLDING NV	3,164,326.40	0.30
548,700	ASR NEDERLAND NV - REG SHS	24,142,800.00	2.27
51	BESI - REG SHS	5,791.05	0.00
969,384	FERROVIAL INTERNATIONAL SE	37,398,834.72	3.51
25,079	HEINEKEN HOLDING	1,700,356.20	0.16
30,510	HEINEKEN NV - BEARER/REG SHS	2,429,816.40	0.23
878,197	ING GROUP NV	14,291,777.98	1.34
61,543	JDE PEET S NV - BEARER/REG SHS	1,154,546.68	0.11
433,617	KONINKLIJKE AHOLD DELHAIZE NV	13,455,135.51	1.26
93,616	ROYAL PHILIPS NV	2,754,182.72	0.26
227,828	STELLANTIS NV-BEARER AND REGISTERED SHS	2,826,889.82	0.27
60,954	WOLTERS KLUWER NV	9,222,340.20	0.87
	Norway	**5,022,560.24**	**0.47**
272,829	DNB BK ASA	5,022,560.24	0.47
	Sweden	**19,896,215.48**	**1.87**
47,777	ADDTECH - REGISTERED SHS -B-	1,284,695.78	0.12
81,631	ESSITY AB REGISTERED -B-	2,286,649.33	0.21
9,846	EVOLUTION AB	868,585.52	0.08
107,634	INVESTOR - REG SHS -B-	2,973,659.22	0.28
39,727	SANDVIK AB	796,787.44	0.07
151,388	SKF AB -B-	2,703,118.18	0.25
141,353	SWEDBANK -A-	2,690,117.64	0.25
1,012,917	TELIA COMPANY AB	2,940,351.30	0.28
141,402	VOLVO AB -B-	3,352,251.07	0.32
	United States of America	**156,590,272.46**	**14.72**
363,320	PROLOGIS	41,109,313.74	3.86
286,801	TESLA MOTORS INC	67,233,318.96	6.32
82,228	THERMO FISHER SCIENTIFIC INC - REG SHS	45,574,816.50	4.28
14,369	WASTE MANAGEMENT	2,672,823.26	0.25
Total securities portfolio		**1,051,641,896.61**	**98.84**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**343,735,034.04**	**100.03**
Shares		**343,735,034.04**	**100.03**
	Netherlands	**973,720.57**	**0.28**
4,057	NXP SEMICONDUCTORS NV - BEARER SHS	973,720.57	0.28
	United States of America	**342,761,313.47**	**99.75**
20,794	ABBVIE INC	4,106,399.12	1.20
8,018	ALLSTATE CORP	1,520,613.70	0.44
16,750	ALPHABET INC -A-	2,777,987.50	0.81
76,133	ALPHABET INC -C-	12,728,676.27	3.70
119,147	AMAZON.COM INC	22,200,660.51	6.46
2,787	AMGEN INC	897,999.27	0.26
23,350	ANALOG DEVICES INC	5,374,469.50	1.56
113,702	APPLE INC	26,492,566.00	7.71
30,622	ATLASSIAN CORPORATION PL	4,863,079.82	1.42
27,474	AUTODESK INC	7,568,537.52	2.20
21,978	AUTOMATIC DATA PROCESSING INC	6,081,971.94	1.77
13	BANK OF AMERICA CORP	515.84	0.00
15,764	BERKSHIRE HATHAWAY -B-	7,255,538.64	2.11
51,654	BRISTOL-MYERS SQUIBB CO	2,672,577.96	0.78
17,188	BROADCOM INC - REGISTERED SHS	2,964,930.00	0.86
666	CATERPILLAR - REGISTERED	260,485.92	0.08
16,526	CENTERPOINT ENERGY	486,194.92	0.14
29,480	CHARLES SCHWAB CORP/THE	1,910,598.80	0.56
85,790	CHIPOTLE MEXICAN GRILL -A-	4,943,219.80	1.44
6	CINCINNATI FINANCIAL CORP	816.72	0.00
7,909	CITIGROUP INC	495,103.40	0.14
1,161	CME GROUP -A-	256,174.65	0.07
8,287	COSTCO WHOLESALE CORP	7,346,591.24	2.14
10,202	DISCOVER FINANCIAL SERVICES - SHS WI	1,431,238.58	0.42
5,000	EATON CORPORATION PUBLIC LIMITED COMPANY	1,657,200.00	0.48
9,091	ELI LILLY & CO	8,054,080.54	2.34
1,976	EQUINIX INC	1,753,956.88	0.51
62,939	EQUITABLE HOLDINGS INC	2,645,326.17	0.77
126,917	EXXON MOBIL CORP	14,877,210.74	4.33
248,578	FREEPORT MCMORAN COPPER AND GOLD INC	12,409,013.76	3.61
15,403	HOME DEPOT INC	6,241,295.60	1.82
3	INTERCONTINENTAL EXCHANGE INC	481.92	0.00
20,009	INTUITIVE SURGICAL	9,829,821.43	2.86
50,059	JOHNSON & JOHNSON	8,112,561.54	2.36
30,241	JPMORGAN CHASE CO	6,376,617.26	1.86
88,721	KELLANOVA	7,160,671.91	2.08
3,092	KLA CORPORATION	2,394,475.72	0.70
633	LAM RESEARCH CORP	516,578.64	0.15
8,456	MARRIOTT INTERNATIONAL -A-	2,102,161.60	0.61
349	MCDONALD'S CORP	106,273.99	0.03
1,266	MCKESSON CORP	625,935.72	0.18
14,848	MERCK and CO INC - REG SHS	1,686,138.88	0.49
5,279	META PLATFORMS INC A	3,021,910.76	0.88
13,739	METLIFE INC	1,133,192.72	0.33
68,234	MICRON TECHNOLOGY INC	7,076,548.14	2.06
24,532	MICROSOFT CORP	10,556,119.60	3.07
182,991	MOSAIC	4,900,498.98	1.43
1	NETFLIX INC	709.27	0.00
24	NEWS CORP -A-	639.12	0.00
222,228	NVIDIA CORP	26,987,368.32	7.85
16,214	ORACLE CORP	2,762,865.60	0.80
1,994	O REILLY AUTO	2,296,290.40	0.67
26,401	PACCAR INC	2,605,250.68	0.76
955	PALANTIR TCHNLG - REGISTERED SHS -A-	35,526.00	0.01
4,811	PALO ALTO NETWORKS	1,644,399.80	0.48
25,330	PAYPAL HOLDINGS	1,976,499.90	0.58
60,522	PROCTER & GAMBLE CO	10,482,410.40	3.05
12,989	S&P GLOBAL INC	6,710,377.18	1.95
13,711	SALESFORCE INC	3,752,837.81	1.09
1,872	SEMPRA ENERGY	156,555.36	0.05
109,641	SLB	4,599,439.95	1.34
1,836	SYNOPSYS	929,732.04	0.27
37,754	TESLA MOTORS INC	9,877,579.02	2.87
34,693	THE HARTFORD FINANCIAL SERVICES GROUP	4,080,243.73	1.19
669	THERMO FISHER SCIENTIFIC INC - REG SHS	413,823.33	0.12
21,170	TJX COS INC	2,488,321.80	0.72
3,869	TRAVELERS COS INC/THE	905,810.28	0.26
23,443	UBER TECH PREFERENTIAL SHARE	1,761,975.88	0.51
8,858	UNITED AIRLINES HOLDINGS INC	505,437.48	0.15
112,649	VERIZON COMMUNICATIONS INC	5,059,066.59	1.47
15,978	VERTEX PHARMACEUTICALS INC	7,431,048.24	2.16
4,357	VISA INC -A-	1,197,957.15	0.35
1,152	VISTRA - REGISTERED SHS	136,558.08	0.04
28,845	WALMART INC	2,329,233.75	0.68
66,531	WELLS FARGO AND CO	3,758,336.19	1.09
Total securities portfolio		**343,735,034.04**	**100.03**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**4,184,936,771.46**	**98.81**
Shares		**4,184,936,771.46**	**98.81**
	Belgium	**38,424,089.26**	**0.91**
703,853	AGEAS NOM	33,728,635.76	0.80
306	LOTUS BAKERIES NV	3,684,240.00	0.09
86,725	UMICORE SA	1,011,213.50	0.02
	Denmark	**292,623,759.66**	**6.91**
1,480	A.P. MOELLER-MAERSK -A-	2,154,091.74	0.05
486,712	DANSKE BANK	13,155,878.28	0.31
71,257	GENMAB AS	15,485,145.51	0.37
59,723	JYSKE BANK A/S	4,178,002.25	0.10
7,763	NKT A/S (NORDISKE KABEL-OG TRAADFARBIKK)	658,662.38	0.02
2,200,529	NOVO NORDISK - BEARER AND/OR REGISTERED	232,254,528.01	5.48
10,652	RINGKJOBING LANDBOBANK	1,508,925.57	0.04
19,165	ROCKWOOL SHS -B-	8,082,842.25	0.19
124,219	SYDBANK A/S	5,498,885.93	0.13
486,395	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	9,646,797.74	0.23
	Finland	**66,313,251.18**	**1.57**
155,996	ELISA CORPORATION -A-	7,428,529.52	0.18
108,252	KONECRANES PLC	7,296,184.80	0.17
3,321,328	NOKIA OYJ	13,032,891.07	0.31
3,529,591	NORDEA BANK	37,378,368.69	0.88
58,571	WARTSILA CORPORATION -B-	1,177,277.10	0.03
	France	**214,594,050.07**	**5.07**
2,768	ACCOR SA	107,952.00	0.00
91,841	AIR LIQUIDE NOM. PRIME FIDELITE	15,912,371.66	0.38
450,000	AXA SA	15,538,500.00	0.37
229,000	DANONE SA	14,962,860.00	0.35
2,153,484	ENGIE --- REGISTERED LOYALTY BONUS	33,411,304.26	0.79
124,293	LEGRAND SA	12,839,466.90	0.30
50,246	LVMH	34,594,371.00	0.82
855,358	ORANGE	8,797,357.03	0.21
275,151	SANOFI	28,313,037.90	0.67
10,787	SCOR SE ACT PROV REGROUPEMENT	216,387.22	0.01
361,806	SOCIETE GENERALE SA	8,086,364.10	0.19
652,668	TOTALENERGIES SE	38,181,078.00	0.90
350,000	VIVENDI SA	3,633,000.00	0.09
	Germany	**1,036,005,305.95**	**24.46**
300,330	ADIDAS AG - REG SHS	71,448,507.00	1.69
22,900	ALLIANZ SE	6,755,500.00	0.16
5,750,673	BAYER AG-REG	174,389,158.73	4.12
40,099	BAYERISCHE MOTOREN WERKE AG	3,175,038.82	0.07
1,154,738	COMMERZBANK AG	19,082,045.45	0.45
3,459,702	COVESTRO AG	193,535,729.88	4.57
7,970	DEUTSCHE POST AG REG SHS	319,039.10	0.01
139,670	FREENET AG - REG SHS	3,731,982.40	0.09
96,623	FRESENIUS SE AND CO KGAA	3,307,405.29	0.08
24,291	FUCHS SE	1,058,601.78	0.02
485,333	INFINEON TECHNOLOGIES AG	15,268,576.18	0.36
43,856	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	21,678,020.80	0.51
207,555	NEMETSCHEK	19,302,615.00	0.46
281,184	PUMA AG	10,544,400.00	0.25
1,851,080	SAP AG	378,360,752.00	8.93
419,678	SIEMENS AG - NAMEN-AKT	76,104,408.52	1.80
292,102	SYMRISE AG	36,249,858.20	0.86
22,403	TALANX AG NAM AKT	1,693,666.80	0.04
	Ireland	**351,227,878.37**	**8.29**
364,972	ACCENTURE - SHS CLASS A	115,595,450.53	2.73
537,700	LINDE PLC	229,745,640.43	5.42
35,872	PENTAIR PLC	3,143,159.25	0.07
7,877	TRANE TECH - REGISTERED SHS	2,743,628.16	0.06
	Italy	**220,034,013.41**	**5.20**
506,520	FERRARI NV	212,586,444.00	5.02
825,856	IVECO GROUP N.V.	7,447,569.41	0.18
	Netherlands	**1,087,333,890.96**	**25.67**
2,521,454	ABN AMRO GROUP DEP RECEIPT	40,860,162.07	0.96
62,376	ADYEN	87,488,577.60	2.07
952,386	AIRBUS SE	124,972,090.92	2.95
85,076	ARCADIS NV - BEARER SHS	5,291,727.20	0.12
472,279	ASML HOLDING NV	352,131,222.40	8.31
616,732	ASR NEDERLAND NV - REG SHS	27,136,208.00	0.64
3,903	EURONEXT NV	380,347.35	0.01
143,833	EXOR NV	13,829,542.95	0.33
586,650	FERROVIAL INTERNATIONAL SE	22,632,957.00	0.53
1,400,076	ING GROUP NV	22,784,836.82	0.54
2,644,768	JDE PEET S NV - BEARER/REG SHS	49,615,847.68	1.17
293,647	JUST EAT TAKEAWAY.COM N.V	3,959,829.80	0.09
479,280	KONINKLIJKE AHOLD DELHAIZE NV	14,872,058.40	0.35
353,633	NN GROUP NV	15,835,685.74	0.37
777,403	PROSUS N.V. (ZAR)	30,520,841.78	0.72
12,057	QIAGEN NV - REG SHS	492,305.44	0.01
2,149,055	ROYAL PHILIPS NV	63,225,198.10	1.49
13,746,114	STELLANTIS NV-BEARER AND REGISTERED SHS	170,561,782.51	4.03
269,284	WOLTERS KLUWER NV	40,742,669.20	0.96
	Norway	**54,186,412.88**	**1.28**
625,505	DNB BK ASA	11,515,038.88	0.27
111,649	MOWI ASA - REG SHS	1,802,245.66	0.04
412,412	NORSK HYDRO ASA	2,401,848.19	0.06
316,310	ORKLA ASA	2,676,055.25	0.06
287,693	STOREBRAND	2,836,547.74	0.07

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,869,498	TELENOR ASA	32,954,677.16	0.78
	Portugal	**138,633.60**	**0.00**
8,252	GALP ENERGIA,SA REG.SHS -B-	138,633.60	0.00
	Sweden	**64,396,267.04**	**1.52**
8,586	AAK AB - REG SHS	252,730.31	0.01
243,835	ADDTECH - REGISTERED SHS -B-	6,556,581.54	0.15
188,790	ALFA LAVAL AB - REG SHS	8,137,010.87	0.19
176,976	BOLIDEN - REG SHS	5,389,218.77	0.13
131,565	ESSITY AB REGISTERED -B-	3,685,401.62	0.09
39,208	EVOLUTION AB	3,458,815.88	0.08
148,706	HEMNET GRP	4,913,489.15	0.12
76,185	HEXPOL -B-	707,100.24	0.02
95,109	INDUSTRIVAERDEN AB -A- FREE	3,154,326.60	0.07
30,035	INDUTRADE AB	837,889.68	0.02
78,768	LAGERCRANTZ GRP - REGISTERED SHS -B-	1,332,643.44	0.03
31,822	LUNDBERGFOERETAGEN -B- FREE	1,634,277.56	0.04
87,933	MICRONIC LASER SYSTEMS	3,070,232.03	0.07
652,484	SANDVIK AB	13,086,592.38	0.31
412,240	SKF AB -B-	7,360,777.87	0.17
43,044	SWEDBANK -A-	819,179.10	0.02
	Switzerland	**35,610,993.36**	**0.84**
1,336,749	STMICROELECTRONICS NV - BEARER/REG SHS	35,610,993.36	0.84
	United Kingdom	**49,940,612.95**	**1.18**
161,092	AON PREFERENTIAL SHARE	49,940,612.95	1.18
	United States of America	**674,107,612.77**	**15.92**
123,421	ALPHABET INC -A-	18,340,910.22	0.43
446,108	ALPHABET INC -C-	66,829,260.80	1.58
436,117	APPLE INC	91,049,022.00	2.15
57,601	AUTOMATIC DATA PROCESSING INC	14,282,446.78	0.34
164,953	BERKSHIRE HATHAWAY -B-	68,026,762.04	1.61
400	CATERPILLAR - REGISTERED	140,180.10	0.00
8,754	COOPER COS INC	865,477.68	0.02
145,825	EATON CORPORATION PUBLIC LIMITED COMPANY	43,306,516.73	1.02
32,718	ELEVANCE HEALTH	15,244,263.25	0.36
15,448	ELI LILLY & CO	12,262,892.45	0.29
2,973	LABCORP HOLDINGS INC	595,319.24	0.01
13,863	MARKETAXESS HOLDING INC	3,182,384.84	0.08
173,802	MASCO CORP	13,071,941.11	0.31
446,027	MERCK and CO INC - REG SHS	45,384,011.58	1.07
150,690	NASDAQ INC	9,857,870.97	0.23
3,283	NETFLIX INC	2,086,405.99	0.05
1,329,174	NVIDIA CORP	144,630,518.85	3.41
3,688	O REILLY AUTO	3,805,475.38	0.09
67,227	PARKER-HANNIFIN CORP	38,058,656.10	0.90
33,078	ROPER TECHNOLOGIES	16,492,023.05	0.39
7,705	ROSS STORES INC	1,039,092.83	0.02
470	SALESFORCE INC	115,266.97	0.00
5,882	SEI INVESTMENTS COMPANY	364,657.12	0.01
3,721	SEMPRA ENERGY	278,829.11	0.01
2,878	SHERWIN WILLIAMS CO	984,226.75	0.02
134,980	TESLA MOTORS INC	31,642,683.93	0.75
6,836	THERMO FISHER SCIENTIFIC INC - REG SHS	3,788,848.64	0.09
64,557	TRAVELERS COS INC/THE	13,542,480.03	0.32
100,272	UBER TECH PREFERENTIAL SHARE	6,752,783.05	0.16
638	UNITEDHEALTH GROUP INC	334,237.57	0.01
921	VISA INC -A-	226,897.50	0.01
35,191	WASTE MANAGEMENT	6,545,989.52	0.15
16,737	XCEL ENERGY INC	979,280.59	0.02
Total securities portfolio		**4,184,936,771.46**	**98.81**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**5,214,134,197.17**	**100.40**
Shares		**5,214,134,197.17**	**100.40**
	Bermuda	**9,244,984.30**	**0.18**
95,650	AXALTA COATING SYSTEMS	3,461,573.50	0.07
14,760	EVEREST GROUP LTD	5,783,410.80	0.11
	Ireland	**150,764,675.25**	**2.90**
23,386	ACCENTURE - SHS CLASS A	8,266,483.28	0.16
195,765	AERCAP HOLDINGS	18,542,860.80	0.36
483,846	FLUTTER ENTMT --- REGISTERED SHS	114,806,978.88	2.21
93,551	PENTAIR PLC	9,148,352.29	0.18
	Israel	**116,183.15**	**0.00**
695	WIX.COM LTD	116,183.15	0.00
	Japan	**13,988,965.59**	**0.27**
42,197	FAST RETAILING CO LTD	13,988,965.59	0.27
	Netherlands	**85,479,283.02**	**1.65**
141,145	LYONDELLBASELL -A-	13,535,805.50	0.26
299,752	NXP SEMICONDUCTORS NV - BEARER SHS	71,943,477.52	1.39
	United States of America	**4,954,540,105.86**	**95.40**
1,432	A.O.SMITH CORP	128,636.56	0.00
60,769	ADOBE INC	31,464,972.82	0.61
958	ADVANCED DRAINAGE	150,559.28	0.00
101,344	ADVANCED MICRO DEVICES INC	16,628,523.52	0.32
831	ALIGN TECHNOLOGY INC	211,339.92	0.00
68,612	ALLSTATE CORP	13,012,265.80	0.25
9,414	ALNYLAM PHARMACEUTICALS INC	2,589,132.42	0.05
1,785,173	ALPHABET INC -A-	296,070,942.05	5.70
73,690	ALPHABET INC -C-	12,320,231.10	0.24
1,893,002	AMAZON.COM INC	352,723,062.66	6.79
501	AMERICAN ELECTRIC POWER CO INC	51,402.60	0.00
79,990	AMERICAN TOWER CORP	18,602,474.40	0.36
37,472	AMERIPRISE FINANCIAL INC	17,604,720.32	0.34
292,968	AMETEK INC	50,305,535.28	0.97
53,288	ANALOG DEVICES INC	12,265,298.96	0.24
1,383,469	APPLE INC	322,348,277.00	6.21
6,972	APPLOVIN --- REGISTERED SHS -A-	910,194.60	0.02
29,928	ARTHUR J.GALLAGHER AN CO	8,420,841.36	0.16
708,685	AT&T INC	15,591,070.00	0.30
1,592	AUTOMATIC DATA PROCESSING INC	440,554.16	0.01
17,132	AXON ENTERPRISE - REGISTERED	6,845,947.20	0.13
381	AZENTA RG --- REGISTERED SHS	18,455.64	0.00
1,310,897	BANK OF AMERICA CORP	52,016,392.96	1.00
185,392	BECTON DICKINSON - REG SHS	44,698,011.20	0.86
584,383	BERKSHIRE HATHAWAY -B-	268,968,119.58	5.18
5,023	BIOGEN IDEC INC	973,658.32	0.02
25,835	BOEING CO	3,927,953.40	0.08
10,747	BOOKING HOLDINGS INC	45,267,653.64	0.87
586,924	BRISTOL-MYERS SQUIBB CO	30,367,447.76	0.58
577,402	BROADCOM INC - REGISTERED SHS	99,601,845.00	1.92
10,302	C.H.ROBINSON WORLWIDE INC	1,137,031.74	0.02
52,729	CADENCE DESIGN SYSTEMS INC	14,291,140.87	0.28
34,714	CAESARS ENTERTAINMENT - REGISTERED SHS	1,448,962.36	0.03
793	CARMAX INC	61,362.34	0.00
1,995,565	CARNIVAL CORP	36,878,041.20	0.71
202,300	CBOE HOLDINGS INC	41,445,201.00	0.80
408,609	CBRE GROUP	50,863,648.32	0.98
650	CELANESE RG REGISTERED SHS	88,374.00	0.00
182	CENCORA INC	40,964.56	0.00
46,427	CENTENE CORP	3,495,024.56	0.07
401	CHARLES RIVER LABORATORIES INTERNATIONAL	78,984.97	0.00
260,728	CHARLES SCHWAB CORP/THE	16,897,781.68	0.33
108,970	CHENIERE ENERGY INC	19,597,164.80	0.38
129,696	CINTAS	26,701,812.48	0.51
667,923	CME GROUP -A-	147,377,209.95	2.84
70,102	COCA-COLA CO	5,037,529.72	0.10
371,923	CORTEVA - REGISTERED SHS	21,865,353.17	0.42
55,610	COSTCO WHOLESALE CORP	49,299,377.20	0.95
135,999	CROWDSTRIKE HOLDINGS INC	38,143,639.53	0.73
761,253	CSX CORP	26,286,066.09	0.51
24,233	CVS HEALTH	1,523,771.04	0.03
536	DELL TECHNOLOGIES INC -C- REG SHS	63,537.44	0.00
242,437	DEXCOM INC	16,252,976.48	0.31
86,987	DOMINION RESOURCES - REG SHARE	5,026,978.73	0.10
199,848	DOWDUPONT REG SHS	17,808,455.28	0.34
182,124	DR HORTON	34,743,795.48	0.67
3,488	DUKE ENERGY CORP	402,166.40	0.01
130,164	ELI LILLY & CO	115,317,494.16	2.22
26,118	EMCOR GROUP	11,244,582.54	0.22
4,810	EPAM SYSTEMS	957,334.30	0.02
369	EQUIFAX INC	108,434.34	0.00
1,153	EQUINIX INC	1,023,437.39	0.02
771,835	ESTEE LAUDER COMPANIES INC -A-	76,944,231.15	1.48
96,647	ETSY	5,366,807.91	0.10
1,014,271	EXXON MOBIL CORP	118,892,846.62	2.29
227	FACTSET RESEARCH SYSTEMS INC	104,385.95	0.00
29,252	FIRST AMERICAN FINANCIAL CORP ISSUE	1,930,924.52	0.04
508	FLEETCOR TCHNGY --- REGISTERED SHS	158,882.08	0.00
170,213	FORTINET	13,200,018.15	0.25
85,220	GAMING AND LEISURE PROPERTIES	4,384,569.00	0.08
17,796	GE AEROSPACE	3,355,969.68	0.06
28,587	HENRY JACK AND ASSOCIATES INC	5,046,748.98	0.10
166,283	HOME DEPOT INC	67,377,871.60	1.30

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
420,202	HOWMET AEROSPC - REGISTERED SHS	42,125,250.50	0.81
1,263	HP INC	45,303.81	0.00
524	HUBBELL	224,455.40	0.00
558	HUBSPOT INC	296,632.80	0.01
5,978	IDEXX LABS CORP	3,020,205.16	0.06
1,108,787	INTEL CORP	26,012,143.02	0.50
695	INTL FLAVORS & FRAG	72,926.35	0.00
82,995	INTUITIVE SURGICAL	40,772,953.65	0.79
55,639	INVITATION HOMS REGISTERED	1,961,831.14	0.04
10,749	J.M. SMUCKER CO SHS	1,301,703.90	0.03
79,453	JOHNSON & JOHNSON	12,876,153.18	0.25
16,192	JOHNSON CONTROLS INTL	1,256,661.12	0.02
21,330	JPMORGAN CHASE CO	4,497,643.80	0.09
313,153	KELLANOVA	25,274,578.63	0.49
14,247	KIMBERLY-CLARK CORP	2,027,063.16	0.04
39,507	KLA CORPORATION	30,594,615.87	0.59
533,850	KROGER CO	30,589,605.00	0.59
75,135	LENNAR CORP -A-	14,086,309.80	0.27
7,691	LIVE NATION ENT	842,087.59	0.02
19,494	LULULEMON ATHLETICA INC SHS WHEN ISSUED	5,289,696.90	0.10
7,852	M&T BANK CORPORATION	1,398,598.24	0.03
23,774	MARRIOTT INTERNATIONAL -A-	5,910,216.40	0.11
28,489	MARVELL TECH --- REGISTERED SHS	2,054,626.68	0.04
47,037	MASTERCARD INC -A-	23,226,870.60	0.45
41,226	MCKESSON CORP	20,382,958.92	0.39
536,654	MERCK and CO INC - REG SHS	60,942,428.24	1.17
238,623	META PLATFORMS INC A	136,597,350.12	2.63
250,844	METLIFE INC	20,689,613.12	0.40
8,130	METTLER TOLEDO INTERNATIONAL	12,192,561.00	0.23
345,875	MICRON TECHNOLOGY INC	35,870,696.25	0.69
751,791	MICROSOFT CORP	323,495,667.30	6.23
811	MID-AMER APARTMENT COMMUNITIES INC	128,867.90	0.00
366	MOLINA HEALTHCARE	126,108.96	0.00
3,081	MONSTER BEVERAGE CORP	160,735.77	0.00
269,851	MOSAIC	7,226,609.78	0.14
14,721	MOTOROLA SOLUTIONS INC	6,619,003.23	0.13
14,394	MSCI INC -A-	8,390,694.42	0.16
59,165	NETFLIX INC	41,963,959.55	0.81
17,005	NIKE INC	1,503,242.00	0.03
2,445,819	NVIDIA CORP	297,020,259.36	5.72
15,055	ONEOK INC (NEW)	1,371,962.15	0.03
54,508	ORACLE CORP	9,288,163.20	0.18
961,885	PALANTIR TCHNLG - REGISTERED SHS -A-	35,782,122.00	0.69
212	PALO ALTO NETWORKS	72,461.60	0.00
47,801	PARKER-HANNIFIN CORP	30,201,627.82	0.58
5,202,950	PFIZER INC	150,573,373.00	2.90
1,257	POOL CORP	473,637.60	0.01
430,136	PROCTER & GAMBLE CO	74,499,555.20	1.43
286	PTC INC	51,668.76	0.00
4,512	PUBLIC SERVICE ENTERPRISE GROUP INC	402,515.52	0.01
78,318	QORVO INC	8,090,249.40	0.16
271,370	QUALCOMM INC	46,146,468.50	0.89
2,920	REVVITY	373,030.00	0.01
887,580	ROBINHOOD MKTS	20,787,123.60	0.40
26,418	ROBLOX CORP	1,169,260.68	0.02
80,314	ROSS STORES INC	12,088,060.14	0.23
18,124	RTX CORPORATION	2,195,903.84	0.04
50,166	S&P GLOBAL INC	25,916,758.92	0.50
5,550	SEALED AIR	201,465.00	0.00
45,535	SEI INVESTMENTS COMPANY	3,150,566.65	0.06
22,867	SEMPRA ENERGY	1,912,367.21	0.04
26,649	SHERWIN WILLIAMS CO	10,171,123.83	0.20
135,051	SLB	5,665,389.45	0.11
72,024	SNOWFLAKE INC-CLASS A	8,272,676.64	0.16
106,206	SYNOPSYS	53,781,656.34	1.04
123,267	TARGET CORP	19,212,394.62	0.37
182,555	TESLA MOTORS INC	47,761,864.65	0.92
152,646	THE CIGNA GROUP - REGISTERED SHS	52,882,680.24	1.02
63,721	THE HARTFORD FINANCIAL SERVICES GROUP	7,494,226.81	0.14
889,289	TJX COS INC	104,527,029.06	2.01
4,304	TRAVELERS COS INC/THE	1,007,652.48	0.02
385,215	TRIMBLE	23,917,999.35	0.46
13,350	TRUIST FINANCIAL CORP	570,979.50	0.01
436,089	TYSON FOODS INC -A-	25,973,460.84	0.50
16,673	UNION PACIFIC CORP	4,109,561.04	0.08
122,706	UNITED AIRLINES HOLDINGS INC	7,001,604.36	0.13
26,179	UNITEDHEALTH GROUP INC	15,306,337.72	0.29
160,327	UNITED PARCEL SERVICE INC	21,858,983.18	0.42
10,924	VERISIGN INC	2,075,123.04	0.04
7,421	VERIZON COMMUNICATIONS INC	333,277.11	0.01
26,662	VERTEX PHARMACEUTICALS INC	12,399,962.96	0.24
296,949	VICI PROPERTIES	9,891,371.19	0.19
69,665	VULCAN MATERIALS CO	17,446,205.95	0.34
150,918	WALMART INC	12,186,628.50	0.23
656,602	WALT DISNEY CO	63,158,546.38	1.22
22,000	WASTE MANAGEMENT	4,567,200.00	0.09
17,775	WELLS FARGO AND CO	1,004,109.75	0.02
24,575	WORKDAY INC -A-	6,006,375.75	0.12
160,013	WYNN RESORTS LTD	15,342,046.44	0.30
Total securities portfolio		**5,214,134,197.17**	**100.40**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**36,661,036.24**	**99.50**
Shares		**36,661,036.24**	**99.50**
	Canada	**1,447,731.39**	**3.93**
40,460	GFL ENVIRONMENTAL INC	1,447,731.39	3.93
	Denmark	**3,347,485.42**	**9.09**
51,751	NOVONESIS A/S	3,347,485.42	9.09
	Finland	**5,639,287.60**	**15.31**
152,951	NESTE CORPORATION - REG SHS	2,665,935.93	7.24
98,881	UPM-KYMMENE CORP - REG SHS	2,973,351.67	8.07
	France	**3,099,570.48**	**8.41**
104,999	VEOLIA ENVIRONNEMENT SA	3,099,570.48	8.41
	Germany	**2,249,868.66**	**6.11**
123,511	E.ON SE	1,649,489.41	4.48
38,688	SUEDZUCKER AG	436,400.64	1.18
8,783	VERBIO VGT BIOENERGIE AG	163,978.61	0.45
	Italy	**2,878,939.08**	**7.81**
210,418	ENI SPA	2,878,939.08	7.81
	Luxembourg	**694,760.16**	**1.89**
70,044	ADECOAGRO	694,760.16	1.89
	Switzerland	**1,858,090.39**	**5.04**
136,664	CLARIANT NAMEN AKT	1,858,090.39	5.04
	United Kingdom	**1,627,894.36**	**4.42**
198,460	TATE & LYLE PLC NPV	1,627,894.36	4.42
	United States of America	**13,817,408.70**	**37.50**
21,449	AMERESCO INC	729,156.45	1.98
21,698	ANDERSONS INC	974,810.91	2.65
112,432	CLEAN ENERGY FUELS	313,304.53	0.85
87,632	DARLING INGREDIENT INC	2,917,795.01	7.92
41,906	DELEK US HOLDINGS REGISTERED	704,034.32	1.91
42,078	GREEN PLAINS RENEW	510,493.36	1.39
71,877	HOLLYFRONTIER SHARES	2,870,442.98	7.79
10,367	REX STORES CORP	429,988.29	1.17
23,621	VALERO ENERGY CORP	2,857,885.96	7.76
8,115	WASTE MANAGEMENT	1,509,496.89	4.10
Total securities portfolio		**36,661,036.24**	**99.50**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**625,005,842.54**	**100.20**
Shares		**625,005,842.54**	**100.20**
	Bermuda	**4,346,098.80**	**0.70**
12,379	EVEREST GROUP LTD	4,346,098.80	0.70
	France	**7,592,537.03**	**1.22**
2,096	ACCOR SA	81,744.00	0.01
60,701	ENGIE --- REGISTERED LOYALTY BONUS	941,776.02	0.15
65,133	ORANGE	669,892.91	0.11
28,384	SANOFI	2,920,713.60	0.47
50,913	TOTALENERGIES SE	2,978,410.50	0.48
	United States of America	**613,067,206.71**	**98.29**
13,715	ABBVIE INC	2,426,807.22	0.39
6,808	ALPHABET INC -A-	1,011,699.12	0.16
94,104	ALPHABET INC -C-	14,097,260.66	2.26
319,350	AMAZON.COM INC	53,317,042.70	8.55
232,356	APPLE INC	48,509,428.79	7.78
25,162	APPLIED MATERIALS INC	4,555,335.42	0.73
78,890	AUTOMATIC DATA PROCESSING INC	19,561,157.39	3.14
47,713	BECTON DICKINSON - REG SHS	10,307,427.36	1.65
63,285	BERKSHIRE HATHAWAY -B-	26,098,789.57	4.18
41,445	BRISTOL-MYERS SQUIBB CO	1,921,387.30	0.31
177,326	BROADCOM INC - REGISTERED SHS	27,408,032.79	4.39
12,577	CADENCE DESIGN SYSTEMS INC	3,054,293.54	0.49
29,762	CATERPILLAR - REGISTERED	10,430,100.30	1.67
17,518	CBRE GROUP	1,953,891.53	0.31
53,897	CENTENE CORP	3,635,469.88	0.58
56,056	CHARLES SCHWAB CORP/THE	3,255,220.97	0.52
11,553	CHIPOTLE MEXICAN GRILL -A-	596,464.19	0.10
7	CME GROUP -A-	1,383.94	0.00
2,376	CONAGRA BRANDS INC	69,233.03	0.01
406	CVS HEALTH	22,874.67	0.00
724	DISCOVER FINANCIAL SERVICES - SHS WI	91,008.43	0.01
33,224	ELI LILLY & CO	26,373,792.00	4.23
38,254	EQUITABLE HOLDINGS INC	1,440,630.46	0.23
248,369	EXXON MOBIL CORP	26,086,478.37	4.18
5,922	FLEETCOR TCHNGY --- REGISTERED SHS	1,659,571.45	0.27
3,533	FREEPORT MCMORAN COPPER AND GOLD INC	158,028.19	0.03
1,674	GE VERNOVA LLC	382,452.87	0.06
132,106	GILEAD SCIENCES INC	9,924,077.81	1.59
1,694	HILTON WORLDWIDE HLDGS INC REG SHS	349,865.15	0.06
27,837	ILLUMINA INC	3,252,742.41	0.52
104,905	INTEL CORP	2,205,162.22	0.35
4,745	IQVIA HOLDINGS INC	1,007,502.04	0.16
673	JOHNSON & JOHNSON	97,725.35	0.02
116,143	JPMORGAN CHASE CO	21,943,383.34	3.52
616	LAM RESEARCH CORP	450,432.58	0.07
141,912	LOEWS CORP	10,051,649.66	1.61
14,546	MARATHON PETROLEUM	2,123,281.99	0.34
21,599	MARKETAXESS HOLDING INC	4,958,257.96	0.79
79,329	MARRIOTT INTERNATIONAL -A-	17,670,524.98	2.83
33,408	MASCO CORP	2,512,671.94	0.40
360	MCDONALD'S CORP	98,224.63	0.02
14	MCKESSON CORP	6,202.12	0.00
938	MERCK and CO INC - REG SHS	95,443.11	0.02
26,221	META PLATFORMS INC A	13,449,172.74	2.16
272,362	MICRON TECHNOLOGY INC	25,309,496.01	4.06
108,680	MICROSOFT CORP	41,902,248.11	6.72
5,870	MOTOROLA SOLUTIONS INC	2,364,883.38	0.38
1,050	NASDAQ INC	68,689.13	0.01
35,581	NETFLIX INC	22,612,370.30	3.63
445,422	NVIDIA CORP	48,467,405.30	7.77
290	PALO ALTO NETWORKS	88,815.02	0.01
13,847	PAYPAL HOLDINGS	968,129.93	0.16
2,632	PFIZER INC	68,249.70	0.01
233	PROCTER & GAMBLE CO	36,159.31	0.01
5,913	S&P GLOBAL INC	2,737,130.11	0.44
534	SIMON PROPERTY GROUP - REGISTERED	80,871.54	0.01
523	SLB	19,658.48	0.00
6	SUPER MICRO COMPUT -SHS-	2,238.61	0.00
1	SYNOPSYS	453.73	0.00
509	TESLA MOTORS INC	119,322.32	0.02
250	THE HARTFORD FINANCIAL SERVICES GROUP	26,345.15	0.00
358	TRAVELERS COS INC/THE	75,099.65	0.01
45,768	TRUIST FINANCIAL CORP	1,753,951.31	0.28
2,226	UBER TECH PREFERENTIAL SHARE	149,909.20	0.02
75,631	UNION PACIFIC CORP	16,703,130.58	2.68
17,225	UNITEDHEALTH GROUP INC	9,023,890.51	1.45
137,326	UNITED PARCEL SERVICE INC	16,776,154.15	2.69
371,215	WALMART INC	26,858,663.37	4.31
211,542	WALT DISNEY CO	18,232,359.64	2.92
Total securities portfolio		**625,005,842.54**	**100.20**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,975,137,647.67**	**100.15**
Shares		**1,975,137,647.67**	**100.15**
	Bermuda	**11,061,328.78**	**0.56**
31,506	EVEREST GROUP LTD	11,061,328.78	0.56
	France	**94,990,553.95**	**4.82**
97,680	AIR LIQUIDE NOM. PRIME FIDELITE	16,924,036.80	0.86
500,000	ENGIE --- REGISTERED LOYALTY BONUS	7,757,500.00	0.39
20,109	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	8,084,823.45	0.41
18,875	LVMH	12,995,437.50	0.66
300,000	ORANGE	3,085,500.00	0.16
40,238	SANOFI	4,140,490.20	0.21
717,996	TOTALENERGIES SE	42,002,766.00	2.13
	Ireland	**29,498,253.08**	**1.50**
71,682	FLUTTER ENTMT --- REGISTERED SHS	15,240,092.25	0.77
212,790	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	9,422,590.21	0.48
13,883	TRANE TECH - REGISTERED SHS	4,835,570.62	0.25
	Israel	**8,209,776.64**	**0.42**
32,986	MONDAY.COM	8,209,776.64	0.42
	Japan	**23,641,259.72**	**1.20**
3,711	CHUGAI PHARMACEUTICAL	161,141.85	0.01
79,046	FAST RETAILING CO LTD	23,480,117.87	1.19
	Netherlands	**4,223,212.56**	**0.21**
19,638	NXP SEMICONDUCTORS NV - BEARER SHS	4,223,212.56	0.21
	United Kingdom	**8,399,573.62**	**0.43**
331,366	ROYALTY PHARMA PLC -A- REG SHS	8,399,573.62	0.43
	United States of America	**1,795,113,689.32**	**91.02**
807	3M CO	98,845.84	0.01
7,865	ADOBE INC	3,648,886.43	0.19
2,016	AIRBNB INC	229,065.87	0.01
73,458	ALLSTATE CORP	12,482,693.16	0.63
294,548	ALPHABET INC -A-	43,771,144.48	2.22
172,192	ALPHABET INC -C-	25,795,242.58	1.31
904,967	AMAZON.COM INC	151,088,661.90	7.66
13,591	AMGEN INC	3,923,799.21	0.20
39,159	ANTERO MIDSTREAM CORPORATION	528,061.42	0.03
877,442	APPLE INC	183,185,328.61	9.29
9,299	APPLIED MATERIALS INC	1,683,493.53	0.09
5,908	APTARGROUP	847,992.94	0.04
56,103	ARISTA NETWORKS INC	19,294,344.75	0.98
18,504	ATLASSIAN CORPORATION PL	2,633,054.29	0.13
64,162	AUTODESK INC	15,837,415.67	0.80
700,041	BANK OF AMERICA CORP	24,889,231.56	1.26
40,267	BECTON DICKINSON - REG SHS	8,698,869.85	0.44
118,515	BERKSHIRE HATHAWAY -B-	48,875,690.07	2.48
4,985	BIOGEN IDEC INC	865,814.61	0.04
105,360	BOSTON SCIENTIF CORP	7,911,086.42	0.40
325,155	BRISTOL-MYERS SQUIBB CO	15,074,163.08	0.76
432,546	BROADCOM INC - REGISTERED SHS	66,855,593.39	3.39
58,081	BTH & BDY WRKS - REG SHS	1,661,167.08	0.08
21,114	C.H.ROBINSON WORLWIDE INC	2,088,035.64	0.11
27,291	CADENCE DESIGN SYSTEMS INC	6,627,552.29	0.34
4,823	CARMAX INC	334,396.97	0.02
74,622	CBRE GROUP	8,323,055.92	0.42
111,342	CHARLES SCHWAB CORP/THE	6,465,727.36	0.33
160,667	CHIPOTLE MEXICAN GRILL -A-	8,294,998.02	0.42
247,200	CITIGROUP INC	13,865,615.34	0.70
448,459	CITIZENS FINANCIAL GROUP INC	16,503,034.03	0.84
35,959	CME GROUP -A-	7,109,317.10	0.36
50,122	COCA-COLA CO	3,227,245.12	0.16
113,660	CONAGRA BRANDS INC	3,311,879.58	0.17
35,841	COSTCO WHOLESALE CORP	28,469,838.56	1.44
10,987	CROWN HOLDINGS INC	943,894.59	0.05
87,504	CSX CORP	2,707,327.74	0.14
342,178	CVS HEALTH	19,278,842.92	0.98
23,112	DELTA AIR LINES	1,051,797.39	0.05
214,856	DISCOVER FINANCIAL SERVICES - SHS WI	27,007,883.37	1.37
39,155	DOLLAR TREE INC	2,467,075.49	0.13
111,567	DOORDASH - REGISTERED SHS -A-	14,268,140.24	0.72
10,450	DR HORTON	1,786,251.96	0.09
143,993	DUKE ENERGY CORP	14,876,029.66	0.75
29,390	ELI LILLY & CO	23,330,295.78	1.18
4,626	EQUINIX INC	3,679,204.68	0.19
19,223	EVERSOURCE ENERGY	1,172,102.64	0.06
34,713	EXPEDIA GROUP INC	4,603,931.96	0.23
377,316	EXXON MOBIL CORP	39,629,928.34	2.01
53,104	FORTINET	3,689,991.67	0.19
54,911	GENERAL MOTORS CO	2,206,181.84	0.11
11,746	GE VERNOVA LLC	2,683,567.12	0.14
429	GILEAD SCIENCES INC	32,227.37	0.00
108,952	GOLDMAN SACHS GROUP INC	48,334,057.36	2.45
33,957	HOLOGIC INC	2,478,506.54	0.13
48,775	HORMEL FOODS CORP	1,385,392.68	0.07
3,305	IDEXX LABS CORP	1,496,126.61	0.08
42,443	INCYTE CORP	2,513,760.40	0.13
34,145	INTUITIVE SURGICAL	15,030,163.66	0.76
32,252	JOHNSON & JOHNSON	4,683,266.09	0.24
7,663	JOHNSON CONTROLS INTL	532,884.22	0.03
768	KLA CORPORATION	532,903.44	0.03
7,050	MARRIOTT INTERNATIONAL -A-	1,570,386.63	0.08
418	MARTIN MARIETTA	201,593.57	0.01
15,106	MARVELL TECH --- REGISTERED SHS	976,161.21	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,435	MERCADOLIBRE	11,831,336.05	0.60
551,373	MERCK and CO INC - REG SHS	56,103,147.60	2.84
21,714	MICRON TECHNOLOGY INC	2,017,793.95	0.10
424,247	MICROSOFT CORP	163,571,062.32	8.29
8,162	MOODY S CORP	3,470,815.45	0.18
197,317	MOSAIC	4,734,688.64	0.24
38,959	MOTOROLA SOLUTIONS INC	15,695,654.47	0.80
137,649	NEUROCRINE BIOSCIENCES	14,210,759.18	0.72
136,413	NORTHERN TRUST CORP	11,004,222.38	0.56
1,301,719	NVIDIA CORP	141,643,076.35	7.18
7,052	ORACLE CORP	1,076,708.75	0.05
195	O REILLY AUTO	201,211.42	0.01
15,233	OSHKOSH CORP	1,367,769.30	0.07
367,375	PALANTIR TCHNLG - REGISTERED SHS -A-	12,245,284.71	0.62
119,541	PAYPAL HOLDINGS	8,357,855.14	0.42
532,351	PFIZER INC	13,804,254.24	0.70
53	PROCTER & GAMBLE CO	8,225.08	0.00
28,061	QORVO INC	2,597,286.23	0.13
150,119	QUALCOMM INC	22,873,290.58	1.16
664,516	ROBINHOOD MKTS	13,944,684.13	0.71
6,375	SHERWIN WILLIAMS CO	2,180,140.90	0.11
21	SYNOPSYS	9,528.42	0.00
24,114	TARGA RESOURCES CORP	3,197,986.77	0.16
193,349	TESLA MOTORS INC	45,325,835.64	2.30
24,399	TEXAS INSTRUMENTS INC	4,516,017.59	0.23
85,580	THERMO FISHER SCIENTIFIC INC - REG SHS	47,432,660.36	2.41
18,118	TRIMBLE	1,007,971.52	0.05
195,256	UDR	7,932,357.01	0.40
133,008	UNION PACIFIC CORP	29,374,859.41	1.49
662,786	UNITED PARCEL SERVICE INC	80,967,916.53	4.11
17,939	VERISIGN INC	3,053,351.05	0.15
101,057	VERISK ANALYTICS	24,263,459.27	1.23
5,117	VERTEX PHARMACEUTICALS INC	2,132,354.61	0.11
23,335	VULCAN MATERIALS CO	5,236,131.04	0.27
97,764	WALMART INC	7,073,556.74	0.36
444,296	WELLS FARGO AND CO	22,488,491.59	1.14
65,102	WORKDAY INC -A-	14,257,049.25	0.72
52,229	XCEL ENERGY INC	3,055,914.79	0.15
9,908	XYLEM INC	1,198,761.02	0.06
Total securities portfolio		**1,975,137,647.67**	**100.15**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**346,903,247.79**	**100.03**
Shares		**346,903,247.79**	**100.03**
	Canada	**235,017,567.90**	**67.76**
638,082	AGNICO EAGLE MINES LTD	51,403,885.92	14.82
473,336	ALAMOS GOLD -A- CAD	9,438,319.84	2.72
3,063,315	B2GOLD CORP	9,435,010.20	2.72
1,691,860	BARRICK GOLD CORPORATION	33,651,095.40	9.70
533,834	ELDORADO GOLD/REGSH	9,272,696.58	2.67
1,526,724	EQUINOX GOLD CORP	9,297,749.16	2.68
1,640,060	FIRST MAJESTIC SILVER CORPORATION	9,840,360.00	2.84
2,011,875	FORTUNA SILVER MINES INC	9,314,981.25	2.69
75,947	FRANCO NEVADA CORP	9,436,414.75	2.72
1,774,947	IAMGOLD	9,282,972.81	2.68
970,950	KINROSS GOLD CORP	9,088,092.00	2.62
3,285,962	NEW GOLD	9,463,570.56	2.73
2,163,119	NOVAGOLD RESOURCES INC	8,868,787.90	2.56
534,353	OSISKO GOLD ROYALTIES LTD	9,890,874.03	2.85
1,577,485	SANDSTORM GOLD	9,464,910.00	2.73
542,922	SEABRIDGE GOLD INC	9,115,660.38	2.63
1,637,334	SSR MINING INC	9,300,057.12	2.68
154,750	WHEATON PRECIOUS METAL - REGISTERED	9,452,130.00	2.73
	Peru	**10,505,639.52**	**3.03**
759,078	BUENAVENTURE SP ADR-SHS-	10,505,639.52	3.03
	South Africa	**29,597,067.92**	**8.53**
339,748	ANGLOGOLD ASHANTI LIMITED	9,047,489.24	2.61
677,808	GOLD FIELDS ADR	10,404,352.80	3.00
997,564	HARMONY GOLD MINING SPONSORED ADR	10,145,225.88	2.93
	United States of America	**71,782,972.45**	**20.70**
1,386,255	COEUR MINING INC	9,537,434.40	2.75
987,697	NEWMONT CORPORATION - REG SHS	52,792,404.65	15.22
67,378	ROYAL GOLD INC	9,453,133.40	2.73
Total securities portfolio		**346,903,247.79**	**100.03**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**102,171,508.40**	**98.03**
Shares		**102,171,508.40**	**98.03**
	Belgium	**2,962,930.12**	**2.84**
41,486	KBC GROUPE SA	2,962,930.12	2.84
	Denmark	**2,738,783.60**	**2.63**
25,949	NOVO NORDISK - BEARER AND/OR REGISTERED	2,738,783.60	2.63
	Finland	**9,817,014.14**	**9.42**
25,515	ELISA CORPORATION -A-	1,215,024.30	1.17
61,051	KONECRANES PLC	4,114,837.40	3.95
423,716	NORDEA BANK	4,487,152.44	4.31
	Germany	**31,705,253.60**	**30.42**
22,487	ALLIANZ SE	6,633,665.00	6.36
85,059	COVESTRO AG	4,758,200.46	4.57
3,304	MERCK KGAA	522,032.00	0.50
8,636	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	4,268,774.80	4.10
24,303	PUMA AG	911,362.50	0.87
22,538	SAP AG	4,606,767.20	4.42
12,086	SCOUT24	933,643.50	0.90
50,021	SIEMENS AG - NAMEN-AKT	9,070,808.14	8.70
	Ireland	**2,458,729.66**	**2.36**
7,763	ACCENTURE - SHS CLASS A	2,458,729.66	2.36
	Italy	**4,514,293.20**	**4.33**
10,756	FERRARI NV	4,514,293.20	4.33
	Netherlands	**35,176,167.18**	**33.75**
2,964	ADYEN	4,157,306.40	3.99
46,765	AIRBUS SE	6,136,503.30	5.89
12,106	ASML HOLDING NV	9,026,233.60	8.66
92,028	JDE PEET S NV - BEARER/REG SHS	1,726,445.28	1.66
148,812	KONINKLIJKE AHOLD DELHAIZE NV	4,617,636.36	4.43
642,205	STELLANTIS NV-BEARER AND REGISTERED SHS	7,968,479.64	7.65
10,202	WOLTERS KLUWER NV	1,543,562.60	1.48
	Sweden	**27,067.34**	**0.03**
628	ALFA LAVAL AB - REG SHS	27,067.34	0.03
	United Kingdom	**139,195.83**	**0.13**
449	AON PREFERENTIAL SHARE	139,195.83	0.13
	United States of America	**12,632,073.73**	**12.12**
2,750	ABBVIE INC	486,600.06	0.47
3,489	AMAZON.COM INC	582,505.60	0.56
8,343	EATON CORPORATION PUBLIC LIMITED COMPANY	2,477,670.28	2.38
317	ELI LILLY & CO	251,640.14	0.24
4,164	MICROSOFT CORP	1,605,456.03	1.54
2,308	NETFLIX INC	1,466,775.83	1.41
34,327	NVIDIA CORP	3,735,200.82	3.58
8,152	ORACLE CORP	1,244,658.21	1.19
757	O REILLY AUTO	781,113.03	0.75
1	SYNOPSYS	453.73	0.00
Total securities portfolio		**102,171,508.40**	**98.03**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**464,955,231.48**	**98.30**
Shares		**464,955,231.48**	**98.30**
	Denmark	**29,302,568.02**	**6.20**
338,841	DANSKE BANK	9,158,909.07	1.94
190,854	NOVO NORDISK - BEARER AND/OR REGISTERED	20,143,658.95	4.26
	France	**6,100,294.15**	**1.29**
100,000	ENGIE --- REGISTERED LOYALTY BONUS	1,551,500.00	0.33
2,773	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	1,114,884.65	0.24
2,603	LVMH	1,792,165.50	0.38
28,064	TOTALENERGIES SE	1,641,744.00	0.35
	Germany	**147,182,403.00**	**31.12**
121,639	ADIDAS AG - REG SHS	28,937,918.10	6.12
70,269	ALLIANZ SE	20,729,355.00	4.38
336,603	BAYER AG-REG	10,207,485.98	2.16
33,421	COVESTRO AG	1,869,570.74	0.40
156,176	KION GROUP AG	5,514,574.56	1.17
205,831	SAP AG	42,071,856.40	8.90
208,733	SIEMENS AG - NAMEN-AKT	37,851,642.22	8.00
	Ireland	**20,824,517.43**	**4.40**
48,738	LINDE PLC	20,824,517.43	4.40
	Italy	**20,358,807.60**	**4.30**
48,508	FERRARI NV	20,358,807.60	4.30
	Luxembourg	**3,439,102.04**	**0.73**
243,304	TENARIS - REG SHS	3,439,102.04	0.73
	Netherlands	**124,360,056.55**	**26.29**
242,917	AIRBUS SE	31,875,568.74	6.74
52,952	ASML HOLDING NV	39,481,011.20	8.35
1,251,706	ING GROUP NV	20,370,263.44	4.31
199,946	QIAGEN NV - REG SHS	8,164,095.89	1.73
1,455,797	STELLANTIS NV-BEARER AND REGISTERED SHS	18,063,529.18	3.82
42,337	WOLTERS KLUWER NV	6,405,588.10	1.35
	Portugal	**17,037,619.20**	**3.60**
1,014,144	GALP ENERGIA,SA REG.SHS -B-	17,037,619.20	3.60
	Sweden	**26,842,174.53**	**5.68**
152,304	ALFA LAVAL AB - REG SHS	6,564,432.99	1.39
448,049	ATLAS COPCO AB -A- REG SHS	7,780,361.18	1.64
376,820	INDUSTRIVAERDEN AB -A- FREE	12,497,380.36	2.64
	United States of America	**69,507,688.96**	**14.70**
1,206	AMAZON.COM INC	201,347.59	0.04
77,505	APPLE INC	16,180,874.51	3.42
62,023	AUTOMATIC DATA PROCESSING INC	15,378,903.09	3.25
10,000	CATERPILLAR - REGISTERED	3,504,502.49	0.74
2,805	ELI LILLY & CO	2,226,658.04	0.47
1,462	MERCADOLIBRE	2,688,020.72	0.57
154,203	NVIDIA CORP	16,779,187.60	3.55
1,897	QUALYS INC	218,349.20	0.05
180,752	UBER TECH PREFERENTIAL SHARE	12,172,680.72	2.57
300	UNITEDHEALTH GROUP INC	157,165.00	0.03
Total securities portfolio		**464,955,231.48**	**98.30**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**6,771,765,820.04**	**99.89**
Shares		**6,771,765,820.04**	**99.89**
	Bermuda	**1,132,955.88**	**0.02**
3,227	EVEREST GROUP LTD	1,132,955.88	0.02
	France	**624,295,577.02**	**9.21**
92,258	ACCOR SA	3,598,062.00	0.05
623,401	AIR LIQUIDE NOM. PRIME FIDELITE	108,010,457.26	1.59
2,916,107	AXA SA	100,693,174.71	1.49
721,413	CIE DE SAINT-GOBAIN	58,953,870.36	0.87
395,607	ENGIE --- REGISTERED LOYALTY BONUS	6,137,842.61	0.09
260,516	ESSILORLUXOTTICA SA	55,385,701.60	0.82
37,273	KERING	9,573,570.05	0.14
79,661	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	32,027,705.05	0.47
35,085	LVMH	24,156,022.50	0.36
424,495	ORANGE	4,365,931.08	0.06
626,812	SANOFI	64,498,954.80	0.95
230,544	SCHNEIDER ELECTRIC SE	54,454,492.80	0.80
1,729,888	TOTALENERGIES SE	101,198,448.00	1.49
119,590	VIVENDI SA	1,241,344.20	0.02
	Ireland	**35,781,176.52**	**0.53**
20,417	ACCENTURE - SHS CLASS A	6,466,557.20	0.10
43,659	FLUTTER ENTMT --- REGISTERED SHS	9,282,207.36	0.14
125,016	PENTAIR PLC	10,954,092.24	0.16
26,064	TRANE TECH - REGISTERED SHS	9,078,319.72	0.13
	Israel	**29,336,323.96**	**0.43**
112,276	CYBERARKSOFTWARE LTD	29,336,323.96	0.43
	Japan	**1,207,152.60**	**0.02**
27,800	CHUGAI PHARMACEUTICAL	1,207,152.60	0.02
	Netherlands	**5,874,350.80**	**0.09**
3,394	ADYEN	4,760,424.40	0.07
1,494	ASML HOLDING NV	1,113,926.40	0.02
	United States of America	**6,074,138,283.26**	**89.60**
1,044,948	ABBOTT LABORATORIES	106,746,580.78	1.57
263,892	ABBVIE INC	46,694,495.91	0.69
28,900	ACADIA HEALTHCARE CO INC	1,641,995.43	0.02
12,816	ACUITY BRANDS	3,162,401.54	0.05
50,636	ADOBE INC	23,492,055.09	0.35
452,957	ADVANCED MICRO DEVICES INC	66,593,059.95	0.98
3,361,037	ALBERTSONS COS INC	55,653,388.07	0.82
27,867	ALLSTATE CORP	4,735,429.91	0.07
57,620	ALLY FINANCIAL INC	1,837,458.72	0.03
856,590	ALPHABET INC -A-	127,293,088.57	1.88
305,900	ALPHABET INC -C-	45,825,385.06	0.68
1,258,460	AMAZON.COM INC	210,106,045.25	3.10
276,611	AMEDISYS INC	23,919,831.20	0.35
11,986	AMERICAN ELECTRIC POWER CO INC	1,101,889.34	0.02
61,975	AMERICAN FINANCIAL GROUP	7,474,427.67	0.11
19,690	AMERIPRISE FINANCIAL INC	8,288,659.92	0.12
108,316	AMKOR TECHNOLOGY	2,969,821.78	0.04
476,294	AMPHENOL -A-	27,808,177.98	0.41
2,694	ANSYS INC	769,131.51	0.01
17,975	APOLLO GLB MGMT --- REGISTERED SHS	2,011,789.12	0.03
2,758,255	APPLE INC	575,846,436.09	8.49
77,643	APPLIED MATERIALS INC	14,056,510.15	0.21
11,675	APPLOVIN --- REGISTERED SHS -A-	1,365,683.66	0.02
124,260	AQUA AMERICA --- REGISTERED SHS	4,294,349.00	0.06
77,215	ARISTA NETWORKS INC	26,554,958.38	0.39
19,897	ATLASSIAN CORPORATION PL	2,831,273.30	0.04
6,363	ATMOS ENERGY CORP	790,835.29	0.01
24,370	AUTODESK INC	6,015,364.54	0.09
7,230	AUTOMATIC DATA PROCESSING INC	1,792,713.50	0.03
50,109	AVNET INC	2,438,438.95	0.04
75,221	BAKER HUGHES RG-A REGISTERED SHS -A-	2,436,485.06	0.04
753,385	BANK OF AMERICA CORP	26,785,822.14	0.40
50,632	BANK OZK	1,950,333.48	0.03
302,515	BECTON DICKINSON - REG SHS	65,352,239.15	0.96
230,775	BERKSHIRE HATHAWAY -B-	95,171,812.64	1.40
38,895	BILL HOLDINGS INC	1,838,717.08	0.03
108,270	BIOGEN IDEC INC	18,804,763.94	0.28
102,462	BLACKSTONE INC - REGISTERED SHS	14,058,515.35	0.21
17,757	BOOKING HOLDINGS INC	67,017,261.63	0.99
175,523	BOSTON SCIENTIF CORP	13,179,362.39	0.19
3,535	BRISTOL-MYERS SQUIBB CO	163,882.35	0.00
660,571	BROADCOM INC - REGISTERED SHS	102,099,814.08	1.51
23,626	BROADRIDGE FINANCIAL SOL -W/I	4,552,035.11	0.07
2,994	CACI INTL	1,353,570.75	0.02
8,640	CADENCE DESIGN SYSTEMS INC	2,098,202.77	0.03
875,390	CARLYLE GROUP - REGISTERED SHS	33,774,735.36	0.50
471,445	CARNIVAL CORP	7,806,373.91	0.12
72,683	CBOE HOLDINGS INC	13,342,203.49	0.20
116,375	CCC INTELLIGENT SOLUTIONS HOLDINGS INC	1,152,227.72	0.02
240,164	CDW	48,697,740.42	0.72
2,643	CENCORA INC	533,028.48	0.01
203,437	CENTENE CORP	13,722,268.14	0.20
63,660	CHARLES SCHWAB CORP/THE	3,696,791.90	0.05
5,500	CHEMED CORP	2,961,637.02	0.04
18,641	CHIPOTLE MEXICAN GRILL -A-	962,407.08	0.01
134,987	CITIGROUP INC	7,571,512.21	0.11
311,690	CITIZENS FINANCIAL GROUP INC	11,470,013.26	0.17
37,633	CLOUDFLARE INC	2,727,595.87	0.04
150,144	CME GROUP -A-	29,684,399.09	0.44

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
261	CMS ENERGY CORP	16,517.57	0.00
94,890	COCA-COLA CO	6,109,757.99	0.09
13,760	COHERENT CORP	1,096,188.88	0.02
21,135	COINBASE GLOBAL --- REGISTERED SHS -A-	3,374,062.95	0.05
31,350	COLGATE-PALMOLIVE CO	2,916,037.36	0.04
30,498	CONAGRA BRANDS INC	888,665.35	0.01
15,218	CONSTELLATION ENERGY	3,545,526.06	0.05
805,910	CORNING INC	32,603,231.49	0.48
95,049	COSTCO WHOLESALE CORP	75,500,953.79	1.11
227,714	CSX CORP	7,045,351.39	0.10
16,592	CURTISS-WRIGHT	4,886,541.36	0.07
709,479	CVS HEALTH	39,973,154.89	0.59
145,073	DECKERS OUTDOOR	20,726,571.26	0.31
14,589	DEXCOM INC	876,346.54	0.01
128,784	DISCOVER FINANCIAL SERVICES - SHS WI	16,188,439.01	0.24
34,281	DONALDSON CO	2,263,796.16	0.03
86,800	DOXIMITY INCREGISTERED SHS	3,388,625.96	0.05
105,557	DROPBOX INC	2,405,191.98	0.04
36,104	ELEVANCE HEALTH	16,821,898.66	0.25
25,787	ELI LILLY & CO	20,470,171.39	0.30
111,319	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	7,426,918.81	0.11
66,576	EQUINIX INC	52,950,006.61	0.78
209,082	EQUITY LIFESTYLE	13,364,911.86	0.20
1,044,074	EXXON MOBIL CORP	109,660,278.91	1.62
212,825	FASTENAL CO	13,619,427.00	0.20
62,346	FERGUSON ENTERPRISES INC/DE	11,092,733.50	0.16
165,318	FIDELITY NATIONAL INFO SERVICES INC	12,405,700.91	0.18
819,778	FIRST HORIZON CORPORATION	11,407,331.52	0.17
720	FIRST SOLAR INC	160,921.82	0.00
205,333	FIVE BELOW	16,254,800.90	0.24
56,537	FLOWSERVE	2,618,518.46	0.04
24,922	FORD MOTOR	235,810.51	0.00
790,050	FORTINET	54,897,520.27	0.81
804,199	FREEPORT MCMORAN COPPER AND GOLD INC	35,971,160.86	0.53
14,089	GARTNER INC	6,397,331.34	0.09
145,855	GENERAL MOTORS CO	5,860,076.34	0.09
38,714	GENUINE PARTS CO	4,845,277.11	0.07
346,424	GE VERNOVA LLC	79,146,267.21	1.17
1,445,947	GILEAD SCIENCES INC	108,622,549.60	1.60
10,306	GOLDMAN SACHS GROUP INC	4,572,020.66	0.07
109,081	GROCE OUTL HLDG - REGISTERED SHS	1,715,309.84	0.03
84,627	H & R BLOCK INC	4,818,821.60	0.07
94,788	HALLIBURTON	2,467,265.27	0.04
727,058	HASHICORP INC-CL A	22,058,316.28	0.33
82,747	HEICO -A-	15,107,323.79	0.22
49,335	HENRY JACK AND ASSOCIATES INC	7,803,952.24	0.12
386,063	HESS CORP	46,975,812.37	0.69
87,930	HEXCEL CORPORATION	4,871,387.39	0.07
12,739	HOME DEPOT INC	4,625,099.95	0.07
388,410	HOWARD HUGHES HOLD	26,947,346.71	0.40
89,724	IDEX CORP	17,244,566.10	0.25
147,888	IDEXX LABS CORP	66,946,799.30	0.99
16,978	ILLUMINA INC	1,983,872.57	0.03
16,190	INSPIRE MED SYS - REGISTERED SHS	3,061,600.73	0.05
90,490	INTL FLAVORS & FRAG	8,507,787.02	0.13
13,552	INTUIT	7,540,694.41	0.11
138,680	INTUITIVE SURGICAL	61,045,046.01	0.90
33,146	J.B. HUNT TRANSPORT SERVICES INC	5,118,095.23	0.08
229,174	JOHNSON & JOHNSON	33,278,023.78	0.49
764,600	KENVUE INC	15,846,241.66	0.23
1,091,662	KEYCORP	16,383,977.87	0.24
138,535	KEYSIGHT TECHNOLOGIES	19,727,940.10	0.29
374,265	KIMBERLY-CLARK CORP	47,713,296.18	0.70
37,369	KKR & CO -REGISTERED SHS	4,372,244.99	0.06
3,184	KLA CORPORATION	2,209,328.83	0.03
150,922	KNIGHT SWIFT TRANSPORTATION HLDG	7,295,588.82	0.11
122,416	KROGER CO	6,285,056.05	0.09
122,913	KYNDRYL HLDG --- REGISTERED SHS	2,530,837.10	0.04
10,124	LENNAR CORP -A-	1,700,683.23	0.03
8,254	LIBERTY BROADBAND CORP	568,139.67	0.01
40,797	LIBERTY BROADBAND CORP -C-	2,825,321.56	0.04
32,514	LOUISIANA PACIFIC CORP.	3,130,643.29	0.05
9,885	LULULEMON ATHLETICA INC SHS WHEN ISSUED	2,403,382.24	0.04
5,349	MADISON SQUARE GARDEN SPORTS CORP	998,147.70	0.01
55,993	MARATHON PETROLEUM	8,173,307.32	0.12
55,277	MARRIOTT INTERNATIONAL -A-	12,312,944.94	0.18
74,322	MASCO CORP	5,589,882.78	0.08
23,400	MASIMO	2,795,503.79	0.04
46,989	MASTERCARD INC -A-	20,790,437.88	0.31
117,131	MCKESSON CORP	51,890,066.77	0.77
72,120	MERCK and CO INC - REG SHS	7,338,333.59	0.11
419,835	META PLATFORMS INC A	215,340,125.80	3.18
123	METTLER TOLEDO INTERNATIONAL	165,282.11	0.00
101,744	MICROCHIP TECHNOLOGY	7,319,587.62	0.11
1,037,720	MICROSOFT CORP	400,099,382.64	5.90
57,216	MID-AMER APARTMENT COMMUNITIES INC	8,146,250.08	0.12
2,900	MOODY S CORP	1,233,198.33	0.02
133,661	MOTOROLA SOLUTIONS INC	53,848,837.80	0.79
7,082	MSCI INC -A-	3,699,037.01	0.05
9,771	MURPHY USA INC	4,315,069.01	0.06
73,033	NASDAQ INC	4,777,688.57	0.07
35,832	NETFLIX INC	22,771,885.35	0.34
30,725	NEUROCRINE BIOSCIENCES	3,172,021.41	0.05
138,019	NEWS CORP -A-	3,293,262.82	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
15,847	NISOURCE	492,001.75	0.01
52,595	NORFOLK SOUTHERN	11,710,817.17	0.17
56,815	NORTHERN TRUST CORP	4,583,176.78	0.07
124,265	NRG ENERGY - REGISTERED	10,143,399.94	0.15
76,919	NUTANIX -A-	4,083,554.28	0.06
4,030,210	NVIDIA CORP	438,536,537.25	6.47
64,251	OLD REPUBLIC INTERNATIONAL CORP	2,039,129.45	0.03
494,080	OMEGA HEALTHCARE INVESTORS INC	18,018,060.12	0.27
50,393	ONEMAIN HOLDINGS INC	2,125,351.47	0.03
161,295	ON SEMICONDUCTOR CORP	10,493,821.92	0.15
19,349	O REILLY AUTO	19,965,331.66	0.29
6,339	OWENS CORNING SHS	1,002,607.66	0.01
77,467	PALANTIR TCHNLG - REGISTERED SHS -A-	2,582,117.65	0.04
97,799	PARKER-HANNIFIN CORP	55,366,125.33	0.82
635,681	PAYPAL HOLDINGS	44,444,414.17	0.66
298,594	PFIZER INC	7,742,762.74	0.11
103,066	PILGRIMS PRIDE CORP	4,252,667.26	0.06
17,767	POST HOLDINGS INC	1,842,686.48	0.03
43,829	PREMIER INC -A-	785,430.76	0.01
81,948	PROLOGIS	9,272,338.55	0.14
217,232	PUBLIC STORAGE INC	70,824,970.06	1.04
99,516	QORVO INC	9,211,059.36	0.14
839,227	QUALCOMM INC	127,871,109.13	1.89
11,993	REGENERON PHARMACEUTICALS INC	11,296,556.00	0.17
21,600	RELIANCE INC	5,597,362.13	0.08
158,697	ROBERT HALF INC	9,585,381.27	0.14
108,820	ROBLOX CORP	4,315,553.25	0.06
3,900	ROCKWELL AUTOMATION	938,124.64	0.01
279,704	ROLLINS	12,676,339.16	0.19
652,998	ROSS STORES INC	88,063,015.98	1.30
45,837	S&P GLOBAL INC	21,217,965.99	0.31
12,528	SBA COMMUNICATIONS -A	2,701,930.56	0.04
58,000	SCOTTS -A-	4,505,712.11	0.07
36,079	SEI INVESTMENTS COMPANY	2,236,733.13	0.03
12,128	SIMON PROPERTY GROUP - REGISTERED	1,836,722.87	0.03
217,298	SIRIUS XM HOLDING INC	4,604,719.95	0.07
526,999	SNAP INC-A-	5,052,541.82	0.07
152,471	SNOWFLAKE INC-CLASS A	15,691,787.16	0.23
313,484	SOLVENTUM --- REGISTERED SHS WHEN ISSUED	19,583,445.62	0.29
71,520	SONOCO PRODUCTS	3,500,862.51	0.05
67,890	SPIRIT AEROSYSTEMS HOLDINGS INC -A-	1,977,603.06	0.03
197,740	SS C TECHNOLOGIERS HOLDINGS	13,148,412.17	0.19
123,700	STERICYCLE INC	6,761,077.01	0.10
74,928	SYNCHRONY FINANCIAL	3,348,782.44	0.05
12,501	SYNOPSYS	5,672,130.63	0.08
138,700	TAPESTRY INC	5,838,561.00	0.09
3,142	TELEDYNE TECHNOLOGIES	1,232,138.09	0.02
3,762	TELEFLEX INC	833,670.39	0.01
20,952	TENET HEALTHCARE	3,120,131.18	0.05
879,115	TESLA MOTORS INC	206,086,517.14	3.04
54,908	TEXAS INSTRUMENTS INC	10,162,936.75	0.15
11,964	TEXAS ROADHOUSE -A-	1,893,143.14	0.03
2,413,668	THE KRAFT HEINZ	75,931,977.49	1.12
1,485	THERMO FISHER SCIENTIFIC INC - REG SHS	823,060.30	0.01
174,599	TJX COS INC	18,388,393.41	0.27
270,662	T-MOBILE US INC - REG SHS	50,045,974.93	0.74
10,360	TRADEWEB MKTS/REGSH	1,147,996.24	0.02
390	TRAVELERS COS INC/THE	81,812.46	0.00
47,822	T ROWE PRICE GROUP INC	4,667,578.03	0.07
267,861	UBER TECH PREFERENTIAL SHARE	18,039,006.10	0.27
609,637	UNION PACIFIC CORP	134,638,526.73	1.99
171,839	UNITED PARCEL SERVICE INC	20,992,365.27	0.31
37,649	UNUM SHS	2,005,157.98	0.03
85,735	US FOODS HOLDING CORP	4,724,432.15	0.07
105,998	VALERO ENERGY CORP	12,824,613.54	0.19
16,000	VALMONT INDUSTRIES INC.	4,156,803.01	0.06
55,922	VERISIGN INC	9,518,339.79	0.14
12,730	VERTEX PHARMACEUTICALS INC	5,304,841.54	0.08
739,149	VIATRIS INC - REG SHS	7,689,189.45	0.11
120,849	VICI PROPERTIES	3,606,899.50	0.05
66,100	VONTIER CORP - REG SHS	1,998,310.11	0.03
20,588	VULCAN MATERIALS CO	4,619,732.84	0.07
105,084	WALMART INC	7,603,183.55	0.11
301,297	WALT DISNEY CO	25,968,154.14	0.38
373,616	WASTE MANAGEMENT	69,497,497.07	1.03
11	WEC ENERGY GR	947.97	0.00
155,674	WELLTOWER OP --- REGISTERED SH	17,858,467.11	0.26
6,998	WEST PHARMACEUTICAL SERVICES INC	1,882,101.77	0.03
686,504	WILLIAMS COS INC	28,080,200.35	0.41
9,400	WINGSTOP INC	3,504,459.48	0.05
26,900	WOODWARD INC	4,133,881.99	0.06
18,000	WORKDAY INC -A-	3,941,920.16	0.06
921,784	XCEL ENERGY INC	53,933,511.22	0.80
53,494	XYLEM INC	6,472,196.42	0.10
55,966	YETI HLDG	2,057,510.85	0.03
108,212	ZILLOW GROUP -C-	6,190,884.10	0.09
50,071	ZILLOW GRP -A-	2,778,457.09	0.04
77,913	ZIONS BANCORPORATION NA	3,296,493.76	0.05
Total securities portfolio		**6,771,765,820.04**	**99.89**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**100,261,149.40**	**100.33**
Shares		**100,261,149.40**	**100.33**
	France	**796,770.00**	**0.80**
13,620	TOTALENERGIES SE	796,770.00	0.80
	United States of America	**99,464,379.40**	**99.53**
4,110	ABBOTT LABORATORIES	419,856.73	0.42
12,961	ABBVIE INC	2,293,390.33	2.29
28	ADOBE INC	12,990.31	0.01
5,586	ALLSTATE CORP	949,227.10	0.95
9,469	ALPHABET INC -A-	1,407,135.57	1.41
35,559	ALPHABET INC -C-	5,326,920.13	5.33
50,892	AMAZON.COM INC	8,496,668.03	8.50
8,739	AMERICAN TOWER CORP	1,821,013.25	1.82
1,382	AMPHENOL -A-	80,687.35	0.08
18,830	APPLE INC	3,931,176.92	3.93
1,524	APPLIED MATERIALS INC	275,905.38	0.28
99,536	AT&T INC	1,962,091.30	1.96
2,216	BERKSHIRE HATHAWAY -B-	913,880.35	0.91
23,075	BROADCOM INC - REGISTERED SHS	3,566,540.48	3.57
12,195	CATALENT	661,844.14	0.66
27,510	CENTENE CORP	1,855,609.34	1.86
18,809	CHARLES SCHWAB CORP/THE	1,092,255.09	1.09
1,060	CME GROUP -A-	209,568.57	0.21
55,761	COCA-COLA CO	3,590,327.91	3.59
17,102	CVS HEALTH	963,553.39	0.96
2,365	ELI LILLY & CO	1,877,378.34	1.88
2,171	FISERV INC	349,464.76	0.35
3,089	GE AEROSPACE	521,951.18	0.52
4,566	INTERCONTINENTAL EXCHANGE INC	657,212.71	0.66
2,568	INTUITIVE SURGICAL	1,130,398.60	1.13
17,042	JOHNSON & JOHNSON	2,474,644.08	2.48
876	LAM RESEARCH CORP	640,550.23	0.64
320	MCDONALD'S CORP	87,310.78	0.09
2,314	MCKESSON CORP	1,025,122.42	1.03
33,506	MERCK and CO INC - REG SHS	3,409,292.92	3.41
8,056	META PLATFORMS INC A	4,132,052.00	4.13
2,628	METLIFE INC	194,218.40	0.19
10,817	MICRON TECHNOLOGY INC	1,005,179.94	1.01
13,409	MICROSOFT CORP	5,169,923.12	5.17
13,649	MORGAN STANLEY	1,274,827.97	1.28
5,824	NETFLIX INC	3,701,257.54	3.70
57,811	NVIDIA CORP	6,290,549.56	6.29
28,620	ORACLE CORP	4,369,739.71	4.37
49	O REILLY AUTO	50,560.82	0.05
75	PALO ALTO NETWORKS	22,969.40	0.02
27,953	PROCTER & GAMBLE CO	4,338,031.09	4.34
4,025	S&P GLOBAL INC	1,863,174.14	1.86
4,253	SALESFORCE INC	1,043,043.44	1.04
1	SYNOPSYS	453.73	0.00
16,458	TESLA MOTORS INC	3,858,166.34	3.86
271	TEXAS INSTRUMENTS INC	50,159.46	0.05
6,703	THE HARTFORD FINANCIAL SERVICES GROUP	706,366.05	0.71
136	THERMO FISHER SCIENTIFIC INC - REG SHS	75,377.91	0.08
3,799	TRAVELERS COS INC/THE	796,937.31	0.80
24,939	TRUIST FINANCIAL CORP	955,728.71	0.96
34,744	UBER TECH PREFERENTIAL SHARE	2,339,822.62	2.34
10,914	UNION PACIFIC CORP	2,410,360.40	2.41
2,387	VISA INC -A-	588,061.15	0.59
22,037	WALMART INC	1,594,451.64	1.60
7,298	WALT DISNEY CO	628,999.26	0.63
Total securities portfolio		**100,261,149.40**	**100.33**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**491,790,607.16**	**101.37**
Shares		**491,790,607.16**	**101.37**
	United States of America	**491,790,607.16**	**101.37**
42,936	3M CO	5,259,039.65	1.08
10,336	ALPHABET INC -A-	1,535,975.63	0.32
137,664	ALPHABET INC -C-	20,622,771.52	4.25
117,681	AMAZON.COM INC	19,647,417.88	4.05
66,892	AMGEN INC	19,312,101.90	3.98
1,052,077	AT&T INC	20,738,940.01	4.27
50,946	AUTOMATIC DATA PROCESSING INC	12,632,307.32	2.60
261,855	BAKER HUGHES RG-A REGISTERED SHS -A-	8,481,751.04	1.75
95,777	BECTON DICKINSON - REG SHS	20,690,681.15	4.26
65,688	CELANESE RG REGISTERED SHS	8,002,276.31	1.65
619,863	COCA-COLA CO	39,911,612.54	8.23
267,847	GILEAD SCIENCES INC	20,121,224.39	4.15
126,877	HENRY SCHEIN INC	8,287,561.76	1.71
94,173	HESS CORP	11,458,889.30	2.36
107,312	JOHNSON & JOHNSON	15,582,619.70	3.21
5,533	KLA CORPORATION	3,839,263.95	0.79
270,654	KROGER CO	13,895,859.68	2.86
378,996	MERCK and CO INC - REG SHS	38,563,492.46	7.95
39,902	MOTOROLA SOLUTIONS INC	16,075,566.74	3.31
419,887	NEWMONT CORPORATION - REG SHS	20,109,278.39	4.15
254,575	NIKE INC	20,164,356.44	4.16
6,945	PAYCHEX INC	835,042.83	0.17
783,173	PFIZER INC	20,308,253.77	4.19
162,189	PROLOGIS	18,351,531.67	3.78
12,584	SALESFORCE INC	3,086,211.76	0.64
177,728	TESLA MOTORS INC	41,663,883.02	8.59
76,160	THERMO FISHER SCIENTIFIC INC - REG SHS	42,211,631.38	8.70
38,942	UNITEDHEALTH GROUP INC	20,401,064.97	4.21
Total securities portfolio		**491,790,607.16**	**101.37**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**70,210,972.50**	**99.70**
Shares		**70,210,972.50**	**99.70**
	Australia	**496,436.48**	**0.70**
271,647	CLEANAWAY WASTE MANAGEMENT LTD	496,436.48	0.70
	Austria	**152,628.68**	**0.22**
12,167	AMS-OSRAM AG	152,628.68	0.22
	Canada	**2,902,639.86**	**4.12**
10,088	BCE INC	314,599.74	0.45
78,016	BLACKBERRY LTD	184,206.24	0.26
6,686	INTERFOR CORP	90,018.77	0.13
4,955	NOVANTA	794,362.80	1.13
20,485	ROGERS COMMUNICATIONS -B- NON VOTING	738,832.23	1.05
4,872	WASTE CONNECTIONS INC	780,620.08	1.11
	Cayman Islands	**856,189.76**	**1.22**
5,006	AMBARELLA INC	253,002.49	0.36
39,900	ASM PACIFIC TECHNOLOGY	437,252.71	0.62
187,545	CHINA CONCH VENTURE HOLDINGS LTD	165,934.56	0.24
	China	**946,467.72**	**1.34**
67,942	CHINA RAILWAY SIGNAL	54,576.77	0.08
7,365	SUPCON TECHNOLOGY CO., LTD.	47,320.13	0.07
325,400	XIAOMI CORP - REGISTERED SHS -B-	844,570.82	1.20
	Finland	**1,441,940.00**	**2.05**
9,328	KONECRANES PLC	628,707.20	0.89
15,144	KONE OYJ -B-	813,232.80	1.15
	France	**1,627,389.80**	**2.31**
7,838	LEGRAND SA	809,665.40	1.15
3,462	SCHNEIDER ELECTRIC SE	817,724.40	1.16
	Germany	**953,040.30**	**1.35**
8,829	HENSOLDT --- BEARER SHS	260,102.34	0.37
22,026	INFINEON TECHNOLOGIES AG	692,937.96	0.98
	Hong Kong	**125,621.47**	**0.18**
450,000	BEIJING ENTERPRISES WATER	125,621.47	0.18
	Ireland	**1,658,673.97**	**2.36**
8,946	KINGSPAN GROUP	754,595.10	1.07
10,318	PENTAIR PLC	904,078.87	1.28
	Israel	**2,007,242.20**	**2.85**
5,736	CHECK POINT SOFTWARE TECHNOLOGIES	990,957.54	1.41
3,537	CYBERARKSOFTWARE LTD	924,174.16	1.31
4,614	RADWARE	92,110.50	0.13
	Italy	**593,144.90**	**0.84**
208,118	A2A SPA	431,636.73	0.61
63,636	WEBUILD - AZ NOM POST RAGGRUPPAMENT	161,508.17	0.23
	Japan	**5,686,234.93**	**8.07**
700	DAIHEN CORP	28,589.36	0.04
48,655	EBARA CORPORATION	709,375.19	1.01
27,310	FANUC CORP SHS	716,794.31	1.02
20,900	KANADEVIA CORPORATION	129,741.46	0.18
426	KEYENCE CORP	182,419.17	0.26
13,366	KURITA WATER INDUSTRIES LTD - REG SHS	516,254.44	0.73
44,486	MITSUBISHI ELECTRIC CORP	641,904.47	0.91
5,600	OMRON CORP	229,662.03	0.33
3,300	ORGANO CORP	144,700.76	0.21
45,800	RENESAS ELECTRONICS	596,456.52	0.85
36,889	SEIKO EPSON CORP	609,926.32	0.87
3,581	SUMITOMO HEAVY INDUSTRIES	77,165.22	0.11
21,400	TDK CORP	244,376.40	0.35
4,200	TREND MICRO INC	223,260.11	0.32
65,040	YAMATAKE CORP	472,807.66	0.67
5,200	YASKAWA ELECTRIC CORP	162,801.51	0.23
	Netherlands	**38,897.70**	**0.06**
2,958	ALFEN NV	38,897.70	0.06
	Norway	**224,441.32**	**0.32**
24,738	NORDIC VLSI	224,441.32	0.32
	Singapore	**807,231.17**	**1.15**
174,200	KEPPEL LTD	807,231.17	1.15
	South Korea	**624,476.07**	**0.89**
2,766	HYUNDAI ELECTRIC & ENERGY SYSTEMS CO LTD	624,476.07	0.89
	Sweden	**729,190.61**	**1.04**
49,412	BEIJER REF - REG SHS -B-	729,190.61	1.04
	Switzerland	**3,220,619.24**	**4.57**
16,312	ABB REG.SHS	848,823.50	1.21
3,312	LANDIS+GYR GR	276,513.04	0.39
2,976	SCHINDLER HOLDING NAMEN AKT	760,240.06	1.08
3,079	SCHINDLER HOLDING SA	811,080.78	1.15
19,662	STMICROELECTRONICS NV - BEARER/REG SHS	523,961.86	0.74
	Taiwan	**2,877,609.01**	**4.09**
18,000	DYNAPACK INTERNATIONAL TECH	53,002.48	0.08
22,000	MEDIA TEK INCORPORATION	731,898.60	1.04
21,000	PHISON ELECTRONICS	293,722.09	0.42
23,000	SIMPLO TECHNOLOGY	230,201.22	0.33
165,000	TECO EL.MACHINERY	227,978.63	0.32
11,000	UNIZYX HOLDINGS	11,601.37	0.02
116,000	VANGUARD INTERNATIONAL SEMICONDUCTOR COR	339,929.39	0.48
21,000	XINTEC	122,186.01	0.17
49,157	YAGEO CORPORATION	867,089.22	1.23
	Thailand	**57,096.85**	**0.08**
229,100	ENERGY ABSOLUTE PCL-FOREIGN	57,096.85	0.08
	United Kingdom	**3,044,317.68**	**4.32**
61,879	DARKTRACE	428,962.29	0.61

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
55,571	DRAX GROUP	430,449.01	0.61
18,948	SENSATA TECH(S) -REGISTERED SHS	608,821.54	0.86
24,705	SEVERN TRENT PLC	784,455.38	1.11
39,277	SMITHS GROUP -SHS-	791,629.46	1.12
	United States of America	**39,139,442.78**	**55.58**
10,141	A.O.SMITH CORP	816,241.23	1.16
9,400	A10 NETWORKS INC	121,621.79	0.17
8,925	AAON INC	862,391.47	1.22
3,281	ACUITY BRANDS	809,600.46	1.15
6,443	ALARM COM HOLDINGS INC	315,612.03	0.45
12,843	AMPHENOL -A-	749,831.89	1.06
12,426	ARLO TECH --- REGISTERED SHS	134,831.65	0.19
3,020	AXON ENTERPRISE - REGISTERED	1,081,306.39	1.54
8,786	BEACON ROOFING SUPPLY INC	680,412.15	0.97
6,214	BROADCOM INC - REGISTERED SHS	960,454.28	1.36
13,130	CARRIER GLOBAL CORP-WI	946,941.18	1.34
7,307	CASELLA WASTE SYSTEMS INC -A-	651,380.70	0.93
45,273	CHARGEPOINT HLDG - REGISTERED SHS -A-	55,574.58	0.08
7,455	CIRRUS LOGIC INC	829,698.98	1.18
17,140	CISCO SYSTEMS INC	817,338.65	1.16
11,690	CLOUDFLARE INC	847,277.54	1.20
5,666	COGENT COMMUNICATIONS GROUP INC	385,433.20	0.55
3,893	COLUMBUS MCKINNON CORP NEW YORK	125,575.02	0.18
14,166	CORE ET MAIN PREFERENTIAL SHARE -A-	563,568.30	0.80
4,810	DIGI INTERNATIONAL INC	118,649.97	0.17
4,673	DOVER CORP	802,832.33	1.14
16,661	DYNATRACE INC	798,229.17	1.13
17,896	EXTREME NETWORKS	241,007.91	0.34
14,182	FORTINET	985,452.35	1.40
4,952	FRANKLIN ELECTRIC CO	465,094.43	0.66
34,710	GEN DIGITAL INC	853,093.77	1.21
5,592	HUDSON TECHNOLOGY REGISTERED	41,787.81	0.06
3,257	IMPING INC	631,876.39	0.90
3,534	INTERDIGITAL	448,474.91	0.64
11,934	JOHNSON CONTROLS INTL	829,889.11	1.18
1,762	LENNOX INTL	954,042.36	1.35
9,989	MAXLINEAR RG	129,600.57	0.18
2,666	MIDDLESEX WATER CO	155,844.13	0.22
5,800	MITEK SYSTEMS	45,057.12	0.06
3,875	MNTRS ENVIRON --- REGISTERED SHS	91,315.35	0.13
20,048	MUELLER WATER PROD SERIES A	389,804.76	0.55
9,897	N-ABLE	115,814.54	0.16
9,892	NETSCOUT SYSTEMS INC	192,779.00	0.27
4,410	NEXTNAV INC	29,596.25	0.04
8,577	OKTA -A-	571,313.27	0.81
11,049	ON SEMICONDUCTOR CORP	718,845.83	1.02
8,859	OTIS WORLDWIDE CORPORATION	825,056.64	1.17
2,582	PALO ALTO NETWORKS	790,505.43	1.12
6,582	PARSONS - REGISTERED SHS	611,461.64	0.87
88,435	PLUG POWER INC	179,080.78	0.25
8,873	QORVO INC	821,272.25	1.17
4,329	QUALCOMM INC	659,599.88	0.94
8,611	RAPID7	307,775.45	0.44
20,167	RESIDEO TECHNOLOGIES INC/WI	363,929.38	0.52
3,216	ROCKWELL AUTOMATION	773,592.01	1.10
2,162	ROGERS CORP	218,921.75	0.31
21,233	SAMSARA INC	915,489.41	1.30
3,512	SCANSOURCE	151,141.40	0.21
8,290	SEMTECH CORP	339,161.69	0.48
37,272	SENTINELONE INC -CLASS A	798,840.77	1.13
4,426	SILICON LABORATORIES INC	458,324.29	0.65
9,405	SKYWORKS SOLUTIONS INC	832,338.92	1.18
5,575	SPX TECHNOLOGIES INC	796,549.89	1.13
16,362	SUNNOVA ENERGY INTERNATIONAL INC	142,794.57	0.20
5,454	SYNAPTICS	379,123.98	0.54
12,945	TELEPHONE AND DATA SYSTEMS INC	269,675.42	0.38
16,365	TENABLE HOLDINGS INC	594,157.79	0.84
6,199	TERADYNE INC	743,902.22	1.06
43,073	UIPATH INC	494,005.11	0.70
624	UNITED STATES CELLULAR CORP	30,555.62	0.04
15,080	VARONIS SYSTEMS INC	763,424.58	1.08
21,946	VERIZON COMMUNICATIONS INC	883,109.95	1.25
21,423	VONTIER CORP - REG SHS	647,652.00	0.92
1,658	WASTCO	730,735.22	1.04
3,787	WATTS WATER TECHNOLOGIES INC CLASS - A-	703,040.66	1.00
2,702	ZEBRA TECHNOLOGIES -A-	896,558.97	1.27
20,252	ZURN ELKAY WATER SOLUTIONS CORPORATION.	652,172.29	0.93
Total securities portfolio		**70,210,972.50**	**99.70**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**17,087,846.62**	**97.91**
Shares		**17,087,846.62**	**97.91**
	United States of America	**17,087,846.62**	**97.91**
4,667	ALPHABET INC -A-	693,536.98	3.97
9,119	AMAZON.COM INC	1,522,461.60	8.72
849	APPLE INC	177,247.44	1.02
52,260	AT&T INC	1,030,168.90	5.90
1,264	AUTOMATIC DATA PROCESSING INC	313,414.92	1.80
1,422	BERKSHIRE HATHAWAY -B-	586,434.05	3.36
144	BROADCOM INC - REGISTERED SHS	22,257.07	0.13
4	CINCINNATI FINANCIAL CORP	487.86	0.00
612	COSTCO WHOLESALE CORP	486,134.35	2.79
7,818	CVS HEALTH	440,478.33	2.52
737	ELI LILLY & CO	585,043.48	3.35
7,079	EQUITABLE HOLDINGS INC	266,592.33	1.53
5,280	EXXON MOBIL CORP	554,564.40	3.18
1,943	FISERV INC	312,763.72	1.79
16,675	FREEPORT MCMORAN COPPER AND GOLD INC	745,859.06	4.27
25,236	INTEL CORP	530,474.94	3.04
1,760	JOHNSON & JOHNSON	255,567.04	1.46
2,866	JPMORGAN CHASE CO	541,485.38	3.10
1,047	LENNAR CORP -A-	175,880.61	1.01
192	MCDONALD'S CORP	52,386.47	0.30
302	MCKESSON CORP	133,788.67	0.77
926	MERCK and CO INC - REG SHS	94,222.09	0.54
5,682	MICRON TECHNOLOGY INC	528,005.21	3.03
2,649	MICROSOFT CORP	1,021,338.38	5.85
5,627	MORGAN STANLEY	525,566.49	3.01
14,162	NVIDIA CORP	1,541,000.21	8.83
472	O REILLY AUTO	487,034.81	2.79
322	PALO ALTO NETWORKS	98,615.30	0.57
11,548	PAYPAL HOLDINGS	807,392.54	4.63
1,171	PROCTER & GAMBLE CO	181,727.70	1.04
3,261	TESLA MOTORS INC	764,459.86	4.38
58	THE HARTFORD FINANCIAL SERVICES GROUP	6,112.07	0.04
16,618	THE KRAFT HEINZ	522,788.39	3.00
851	TJX COS INC	89,625.50	0.51
10,519	UBER TECH PREFERENTIAL SHARE	708,398.41	4.06
2,677	WALMART INC	193,690.02	1.11
1,054	WALT DISNEY CO	90,842.04	0.52
Total securities portfolio		**17,087,846.62**	**97.91**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**8,941,618,259.90**	**99.26**
Shares		**8,941,618,259.90**	**99.26**
	Austria	**37,124,960.33**	**0.41**
67,893	ANDRITZ AG - INHABER AKT	4,321,389.45	0.05
63,187	BAWAG GROUP AG	4,394,655.85	0.05
258,962	ERSTE GROUP BANK AG	12,753,878.50	0.14
127,420	OMV AG	4,872,632.96	0.05
86,820	RAIFFEISEN BANK	1,550,605.20	0.02
59,290	VERBUND AG	4,419,512.35	0.05
71,934	VOESTALPINE AG	1,681,816.92	0.02
105,403	WIENERBERGER AG	3,130,469.10	0.03
	Belgium	**124,370,764.25**	**1.38**
18,010	ACKERMANS AND VAN HAAREN NV	3,434,507.00	0.04
38,764	AEDIFICA SA	2,438,255.60	0.03
140,071	AGEAS NOM	6,712,202.32	0.07
789,460	ANHEUSER-BUSCH INBEV	46,878,134.80	0.52
154,821	AZELIS GROUP NV	3,048,425.49	0.03
31,519	COFINIMMO SA	2,080,254.00	0.02
19,329	D'IETEREN	3,670,577.10	0.04
24,508	ELIA SYSTEM OPERATOR SA	2,516,971.60	0.03
17,290	FINANCIERE DE TUBIZE	2,268,448.00	0.03
68,484	GROUPE BRUXELLES LAMBERT GBL	4,790,455.80	0.05
188,846	KBC GROUPE SA	13,487,381.32	0.15
331	LOTUS BAKERIES NV	3,985,240.00	0.04
11,456	SOFINA SA	2,905,241.60	0.03
59,276	SYENSQO SA/NV	4,718,962.36	0.05
103,839	UCB	16,821,918.00	0.19
121,088	UMICORE SA	1,411,886.08	0.02
133,747	WAREHOUSES DE PAUW SCA - REGISTERED SHS	3,201,903.18	0.04
	Bermuda	**10,269,585.34**	**0.11**
1,062,921	AEGON --- REGISTERED SHS	6,130,928.33	0.07
300,486	HISCOX	4,138,657.01	0.05
	Denmark	**456,577,543.12**	**5.07**
4,102	A.P. MOELLER-MAERSK A/S -B-	6,195,934.09	0.07
129,154	AMBU AS - BEARER -B-	2,272,212.26	0.03
63,651	BAVARIAN NORDIC	1,976,646.32	0.02
75,419	CARLSBERG AS -B-	8,069,351.93	0.09
123,018	COLOPLAST AS -B-	14,439,410.28	0.16
540,432	DANSKE BANK	14,607,935.71	0.16
72,656	DEMANT A/S	2,549,658.21	0.03
145,012	DSV A/S	26,893,159.31	0.30
46,884	FLSMIDTH & CO. SHS	2,386,133.44	0.03
52,670	GENMAB AS	11,445,929.72	0.13
97,126	GN GREAT NORDIC	1,951,080.00	0.02
160,849	ISS A/S	2,889,160.60	0.03
37,707	JYSKE BANK A/S	2,637,843.56	0.03
116,309	LK-ABELLO --- BEARER AND/OR REGISTERED S	2,680,459.34	0.03
50,905	NKT A/S (NORDISKE KABEL-OG TRAADFARBIKK)	4,319,104.52	0.05
290,969	NOVONESIS A/S	18,821,172.26	0.21
2,616,336	NOVO NORDISK - BEARER AND/OR REGISTERED	276,140,820.13	3.07
152,741	ORSTED - REG SHS	9,121,862.62	0.10
65,098	PANDORA	9,627,621.01	0.11
21,761	RINGKJOBING LANDBOBANK	3,082,588.19	0.03
8,932	ROCKWOOL SHS -B-	3,767,072.64	0.04
34,009	ROYAL UNIBREW A/S	2,566,191.91	0.03
33,070	SYDBANK A/S	1,463,931.91	0.02
235,715	TRYG A/S	5,021,233.99	0.06
804,323	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	15,952,345.93	0.18
52,253	ZEALAND PHARMA	5,698,683.24	0.06
	Finland	**158,285,224.58**	**1.76**
45,907	CARGOTEC OYJ	2,409,199.36	0.03
119,895	ELISA CORPORATION -A-	5,709,399.90	0.06
348,315	FORTUM CORP	5,153,320.43	0.06
95,886	HUHTAMAKI OYJ	3,344,503.68	0.04
104,812	KEMIRA OY	2,349,885.04	0.03
198,837	KESKO CORP	3,810,711.11	0.04
67,730	KONECRANES PLC	4,565,002.00	0.05
336,994	KONE OYJ -B-	18,096,577.80	0.20
634,800	METSO CORPORATION	6,094,080.00	0.07
328,513	NESTE CORPORATION - REG SHS	5,725,981.59	0.06
4,212,081	NOKIA OYJ	16,528,205.84	0.18
2,898,233	NORDEA BANK	30,692,287.47	0.34
78,551	ORION CORPORATION (NEW) -B-	3,866,280.22	0.04
420,882	SAMPO	17,634,955.80	0.20
487,946	STORA ENSO -R-	5,611,379.00	0.06
63,601	TIETOEVRY CORP	1,179,798.55	0.01
425,101	UPM-KYMMENE CORP - REG SHS	12,782,787.07	0.14
144,357	VALMET CORPORATION	4,151,707.32	0.05
426,824	WARTSILA CORPORATION -B-	8,579,162.40	0.10
	France	**1,442,953,467.52**	**16.02**
161,957	ACCOR SA	6,316,323.00	0.07
21,045	AEROPORTS DE PARIS-ADP-	2,426,488.50	0.03
96,239	AIR LIQUIDE NOM. PRIME FIDELITE	16,674,369.14	0.19
374,835	AIR LIQUIDE SA	64,943,912.10	0.72
260,770	ALSTOM	4,859,448.96	0.05
20,557	ALTEN SA	2,057,755.70	0.02
50,642	AMUNDI SA	3,395,546.10	0.04
43,566	ARKEMA SA	3,724,893.00	0.04
1,513,374	AXA SA	52,256,804.22	0.58
36,829	BIOMERIEUX SA	3,962,800.40	0.04
865,143	BNP PARIBAS SA	53,249,551.65	0.59

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
602,275	BOLLORE --- ACT	3,604,615.88	0.04
218,224	BOUYGUES SA	6,559,813.44	0.07
270,851	BUREAU VERITAS SA	8,065,942.78	0.09
140,645	CAPGEMINI SE	27,278,097.75	0.30
457,808	CARREFOUR SA	7,009,040.48	0.08
3,374	CHRISTIAN DIOR	2,188,039.00	0.02
415,412	CIE DE SAINT-GOBAIN	33,947,468.64	0.38
44,912	COVIVIO SA	2,449,949.60	0.03
942,959	CREDIT AGRICOLE SA	12,942,112.28	0.14
520,500	DANONE SA	34,009,470.00	0.38
16,127	DASSAULT AVIATION SA	2,983,495.00	0.03
589,906	DASSAULT SYST.	21,018,350.78	0.23
192,490	EDENRED SA	6,548,509.80	0.07
78,053	EIFFAGE	6,762,511.92	0.08
131,867	ELIS SA	2,471,187.58	0.03
1,515,230	ENGIE SA	23,508,793.45	0.26
252,384	ESSILORLUXOTTICA SA	53,656,838.40	0.60
35,869	EURAZEO	2,645,338.75	0.03
27,943	GAZTRANSPORT ET TECHNIGAZ SA	3,540,378.10	0.04
35,764	GECINA	3,697,997.60	0.04
248,246	GETLINK ACT	3,976,900.92	0.04
28,628	HERMES INTERNATIONAL SA	63,153,368.00	0.70
29,229	IPSEN	3,229,804.50	0.04
25,782	IPSOS SA	1,455,393.90	0.02
56,788	KERING	14,585,997.80	0.16
181,663	KLEPIERRE SA	5,348,158.72	0.06
155,606	L'OREAL SA	62,561,392.30	0.69
80,835	LA FRANCAISE DES JEUX SA	2,986,044.90	0.03
213,684	LEGRAND SA	22,073,557.20	0.25
41,244	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	16,582,150.20	0.18
208,246	LVMH	143,377,371.00	1.59
582,564	MICHELIN (CGDE)	21,240,283.44	0.24
54,423	NEOEN SPA	2,122,497.00	0.02
23,113	NEXANS	3,041,670.80	0.03
1,632,412	ORANGE	16,789,357.42	0.19
159,481	PERNOD RICARD SA	21,625,623.60	0.24
189,243	PUBLICIS GROUPE SA	18,583,662.60	0.21
167,477	RENAULT SA	6,529,928.23	0.07
172,935	REXEL SA	4,491,121.95	0.05
66,943	RUBIS	1,641,442.36	0.02
309,925	SAFRAN SA	65,425,167.50	0.73
937,349	SANOFI	96,453,212.10	1.07
21,128	SARTORIUS STEDIM BIOTECH	3,966,782.00	0.04
469,134	SCHNEIDER ELECTRIC SE	110,809,450.80	1.23
109,213	SCOR SE ACT PROV REGROUPEMENT	2,190,812.78	0.02
22,091	SEB SA	2,264,327.50	0.03
661,664	SOCIETE GENERALE SA	14,788,190.40	0.16
47,794	SODEXO	3,520,028.10	0.04
19,442	SODEXO --- REGISTERED SHS	1,431,903.30	0.02
20,508	SOITEC SA RGPT	1,837,516.80	0.02
11,457	SOPRA STERIA GROUP	2,158,498.80	0.02
112,417	SPIE SA	3,855,903.10	0.04
130,121	TECHNIP ENERGIES NV - BEARER/REG SHS	2,813,216.02	0.03
45,166	TELEPERFORMANCE SE	4,200,438.00	0.05
85,644	THALES	12,208,552.20	0.14
1,953,682	TOTALENERGIES SE	114,290,397.00	1.27
79,892	UNIBAIL RODAMCO	6,279,511.20	0.07
129,221	VALEO SA	1,398,171.22	0.02
107,476	VALLOUREC - SHS	1,460,061.46	0.02
578,351	VEOLIA ENVIRONNEMENT SA	17,072,921.52	0.19
51,082	VERALLIA SASU	1,342,434.96	0.01
481,112	VINCI SA	50,492,704.40	0.56
575,025	VIVENDI SA	5,968,759.50	0.07
17,678	WENDEL SA	1,622,840.40	0.02
145,319	WORLDLINE SA	950,095.62	0.01
	Germany	**1,157,970,550.69**	**12.85**
137,456	ADIDAS AG - REG SHS	32,700,782.40	0.36
109,773	AIXTRON AG	1,751,428.22	0.02
320,709	ALLIANZ SE	94,609,155.00	1.05
26,975	AURUBIS	1,776,303.75	0.02
736,778	BASF SE	35,037,477.80	0.39
797,335	BAYER AG-REG	24,179,183.88	0.27
248,876	BAYERISCHE MOTOREN WERKE AG	19,706,001.68	0.22
78,113	BECHTLE	3,133,893.56	0.03
80,255	BEIERSDORF AG	10,846,463.25	0.12
111,887	BRENNTAG SE	7,494,191.26	0.08
28,465	CARL ZEISS MEDITEC AG - INHABER-AKT	2,025,284.75	0.02
824,695	COMMERZBANK AG	13,628,084.88	0.15
95,011	CONTINENTAL AG (GERM	5,523,939.54	0.06
162,126	COVESTRO AG	9,069,328.44	0.10
47,516	CTS EVENTIM AG & CO KGAA	4,435,618.60	0.05
486,203	DAIMLER TRUCK HOLDING AG - REG SHS	16,351,006.89	0.18
176,712	DELIVERY HERO	6,400,508.64	0.07
1,654,629	DEUTSCHE BANK AG PREFERENTIAL SHARE	25,643,440.24	0.28
156,991	DEUTSCHE BOERSE AG	33,078,003.70	0.37
443,568	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	2,918,677.44	0.03
825,170	DEUTSCHE POST AG REG SHS	33,031,555.10	0.37
2,935,244	DEUTSCHE TELEKOM AG-REG	77,461,089.16	0.86
96,306	DR ING HCF PORSCHE AKTIENGESELLSCH	6,885,879.00	0.08
1,733,009	E.ON SE	23,144,335.20	0.26
223,770	EVONIK INDUSTRIES AG	4,699,170.00	0.05
94,700	FREENET AG - REG SHS	2,530,384.00	0.03
161,839	FRESENIUS MEDICAL CARE AG	6,180,631.41	0.07
337,735	FRESENIUS SE AND CO KGAA	11,560,669.05	0.13

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
46,085	FUCHS SE	2,008,384.30	0.02
141,647	GEA GROUP AG - INHABER-AKT	6,226,802.12	0.07
26,074	GERRESHEIMER AG -INHABER-AKT	2,085,920.00	0.02
50,684	HANNOVER RUECK SE	12,980,172.40	0.14
114,776	HEIDELBERG MATERIALS AG	11,202,137.60	0.12
138,175	HENKEL AG & CO KGAA PREFERENTIAL SHARE	11,661,970.00	0.13
19,439	HOCHTIEF AG	2,149,953.40	0.02
46,781	HUGO BOSS AG	1,922,231.29	0.02
1,078,559	INFINEON TECHNOLOGIES AG	33,931,466.14	0.38
114,731	K+S	1,320,553.81	0.01
76,261	KION GROUP AG	2,692,775.91	0.03
61,819	KNORR-BREMSE AG - BEARER SHS	4,936,247.15	0.05
68,021	LANXESS AG	1,930,435.98	0.02
63,663	LEG IMMOBILIEN - NAMEN AKT	5,970,316.14	0.07
582,288	MERCEDES-BENZ GROUP	33,795,995.52	0.38
105,478	MERCK KGAA	16,665,524.00	0.18
45,795	MTU AERO ENGINES AG	12,822,600.00	0.14
109,905	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	54,326,041.50	0.60
50,793	NEMETSCHEK	4,723,749.00	0.05
123,903	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	5,089,935.24	0.06
95,055	PUMA AG	3,564,562.50	0.04
4,827	RATIONAL NAMEN	4,416,705.00	0.05
556,758	RWE AG	18,194,851.44	0.20
833,705	SAP AG	170,409,302.00	1.89
20,636	SARTORIUS VORZ.OHNE STIMMRECHT.	5,204,399.20	0.06
62,824	SCOUT24	4,853,154.00	0.05
615,896	SIEMENS AG - NAMEN-AKT	111,686,580.64	1.24
549,617	SIEMENS ENERGY - REG SHS	18,175,834.19	0.20
235,523	SIEMENS HEALTHINEERS AG - REG SHS	12,685,268.78	0.14
106,141	SYMRISE AG	13,172,098.10	0.15
167,041	TAG IMMOBILIEN AG	2,774,551.01	0.03
54,019	TALANX AG NAM AKT	4,083,836.40	0.05
325,642	TUI --- REGISTERED SHS FROM CONVERSION	2,227,391.28	0.02
170,606	VOLKSWAGEN AG-PREF	16,234,866.96	0.18
585,557	VONOVIA SE	19,165,280.61	0.21
11,826	WACKER CHEMIE AG	1,047,783.60	0.01
196,772	ZALANDO SE	5,828,386.64	0.06
	Ireland	**55,597,785.62**	**0.62**
1,469,358	AIB GRP - REGISTERED	7,559,846.91	0.08
821,424	BANK OF IRELAND - REGISTERED	8,238,882.72	0.09
91,971	DCC PLC	5,631,779.88	0.06
138,918	GLANBIA PLC	2,196,293.58	0.02
194,731	GRAFTON GRP UNITS CONS.OF 1 ORD+1C+17-A-	2,435,863.53	0.03
122,224	KERRY GROUP -A-	11,385,165.60	0.13
125,500	KINGSPAN GROUP	10,585,925.00	0.12
459,540	RYANAIR HOLDINGS PLC	7,564,028.40	0.08
	Isle of Man	**5,235,989.53**	**0.06**
570,834	ENTAIN PLC	5,235,989.53	0.06
	Italy	**370,049,012.44**	**4.11**
1,147,170	A2A SPA	2,379,230.58	0.03
90,676	AMPLIFON SPA	2,340,347.56	0.03
902,867	ASSICURAZIONI GENERALI SPA	23,429,398.65	0.26
90,878	AZIMUT HOLDING SPA	2,106,552.04	0.02
180,196	BANCA MEDIOLANUM	2,039,818.72	0.02
671,916	BANCA MONTE DEI PASCHI DI SIENA SPA	3,481,868.71	0.04
245,324	BANCA POPOLARE DI SONDRIO	1,686,602.51	0.02
1,165,382	BANCO BPM SPA - REGISTERED	7,059,884.16	0.08
807,227	BPER BANCA SPA	4,076,496.35	0.05
27,484	BRUNELLO CUCINELLI	2,659,077.00	0.03
75,086	BUZZI SPA	2,688,078.80	0.03
476,993	DAVIDE CAMPARI-MILANO N.V.	3,625,146.80	0.04
20,792	DIASORIN	2,181,080.80	0.02
6,285,845	ENEL SPA - AZ NOM	45,100,937.88	0.50
1,860,011	ENI SPA	25,448,670.50	0.28
94,337	FERRARI NV	39,593,238.90	0.44
494,396	FINECOBANK	7,601,338.51	0.08
642,653	HERA SPA	2,301,983.05	0.03
292,897	INFRASTRUTTURE WIRELESS ITALIANE SPA	3,236,511.85	0.04
74,355	INTERPUMP GROUP	3,113,987.40	0.03
13,145,313	INTESA SANPAOLO SPA - AZ NOM	50,445,138.64	0.56
391,164	ITALGAS SPA PREFERENTIAL SHARE	2,124,020.52	0.02
184,706	IVECO GROUP N.V.	1,665,678.70	0.02
350,553	LEONARDO SPA	7,018,071.06	0.08
381,580	MEDIOBANCA	5,847,713.51	0.06
178,294	MONCLER SPA	10,166,323.88	0.11
510,057	NEXI SPA	3,107,267.24	0.03
346,054	POSTE ITALIANE SPA	4,356,819.86	0.05
240,947	PRYSMIAN SPA	15,709,744.40	0.17
74,141	RECORDATI SPA	3,766,362.80	0.04
17,953	REPLY SPA	2,427,245.60	0.03
1,073,013	SAIPEM SPA	2,122,956.23	0.02
1,664,044	SNAM SPA - AZ NOM	7,606,345.12	0.08
8,111,905	TELECOM ITALIA	2,023,920.30	0.02
1,140,923	TERNA SPA	9,227,785.22	0.10
319,207	UGF	3,405,938.69	0.04
1,343,260	UNICREDIT SPA REGS	52,877,429.90	0.59
	Jersey	**41,117,283.38**	**0.46**
113,725	CVC CAPITAL PARTNERS PLC	2,282,460.75	0.03
760,638	EXPERIAN GROUP	35,936,157.42	0.40
1,138,732	MAN GROUP - REGISTERED SHS	2,898,665.21	0.03
	Luxembourg	**22,904,547.07**	**0.25**
379,971	ARCELORMITTAL SA	8,944,517.34	0.10
103,411	EUROFINS SCIENTIFIC SE	5,884,085.90	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
85,125	MILLICOM INTERNATIONAL CELLULAR SA-SDR-	2,075,265.18	0.02
283,543	SES GLOBAL CERT.GC FID.DEP.REC(1-A-SHS)	1,275,376.41	0.01
334,298	TENARIS - REG SHS	4,725,302.24	0.05
	Netherlands	**728,160,964.89**	**8.08**
96,843	AALBERTS N.V.	3,528,958.92	0.04
379,652	ABN AMRO GROUP DEP RECEIPT	6,152,260.66	0.07
24,171	ADYEN	33,902,244.60	0.38
483,476	AIRBUS SE	63,417,927.78	0.70
135,900	AKZO NOBEL NV	8,602,470.00	0.10
59,320	ARCADIS NV - BEARER SHS	3,689,704.00	0.04
49,648	ARGENX SE	24,109,068.80	0.27
38,831	ASM INTERNATIONAL NV - REG SHS	22,886,991.40	0.25
326,187	ASML HOLDING NV	243,205,027.20	2.70
109,846	ASR NEDERLAND NV - REG SHS	4,833,224.00	0.05
65,234	BESI - REG SHS	7,407,320.70	0.08
69,481	EURONEXT NV	6,770,923.45	0.08
78,076	EXOR NV	7,507,007.40	0.08
401,095	FERROVIAL INTERNATIONAL SE	15,474,245.10	0.17
75,500	FUGRO --- BEARER AND REGISTERED SHS	1,543,220.00	0.02
94,607	HEINEKEN HOLDING	6,414,354.60	0.07
240,126	HEINEKEN NV - BEARER/REG SHS	19,123,634.64	0.21
44,521	IMCD	6,940,823.90	0.08
2,718,406	ING GROUP NV	44,239,339.24	0.49
90,458	JDE PEET S NV - BEARER/REG SHS	1,696,992.08	0.02
122,664	JUST EAT TAKEAWAY.COM N.V	1,654,124.05	0.02
769,194	KONINKLIJKE AHOLD DELHAIZE NV	23,868,089.82	0.26
3,143,977	KONINKLIJKE KPN NV	11,535,251.61	0.13
215,166	NN GROUP NV	9,635,133.48	0.11
89,226	OCI REG.SHS	2,282,401.08	0.03
1,196,884	PROSUS N.V. (ZAR)	46,989,665.84	0.52
188,869	QIAGEN NV - REG SHS	7,643,528.43	0.08
98,405	RANDSTAD BR	4,388,863.00	0.05
632,267	ROYAL PHILIPS NV	18,601,295.14	0.21
111,909	SIGNIFY NV - REG SHS	2,367,994.44	0.03
1,747,967	STELLANTIS NV-BEARER AND REGISTERED SHS	21,688,774.53	0.24
637,900	UNIVERSAL MUSIC GROUP N.V.	14,990,650.00	0.17
205,350	WOLTERS KLUWER NV	31,069,455.00	0.34
	Norway	**86,547,733.56**	**0.96**
231,236	AKER BP SHS	4,449,645.53	0.05
33,650	BAKKAFROST	1,739,036.58	0.02
718,733	DNB BK ASA	13,231,290.62	0.15
770,861	EQUINOR ASA	17,489,462.25	0.19
146,606	FRONTLINE --- REGISTERED SHS	2,979,512.84	0.03
142,160	GJENSIDIGE FORSIKRING ASA	2,387,272.14	0.03
77,870	KONGSBERG GRUPPEN	6,836,396.43	0.08
365,324	MOWI ASA - REG SHS	5,897,084.56	0.07
1,078,750	NORSK HYDRO ASA	6,282,537.22	0.07
603,871	ORKLA ASA	5,108,887.36	0.06
49,366	SALMAR	2,324,464.57	0.03
350,504	STOREBRAND	3,455,841.22	0.04
521,754	TELENOR ASA	5,992,070.60	0.07
236,057	TOMRA SYSTEMS ASA - REG SHS	3,122,659.59	0.03
664,335	VAR ENERGI ASA	1,848,043.77	0.02
119,750	YARA INTERNATIONAL ASA	3,403,528.28	0.04
	Poland	**47,593,249.11**	**0.53**
501,888	ALLEGRO EU	4,080,514.13	0.05
140,480	BANK POLSKA KASA OPIEKI SA - BEARER SHS	4,819,925.73	0.05
52,849	CD PROJEKT SA	2,149,632.92	0.02
35,339	DINA POLSKA SPOLKA AKCYJNA - BEARER SHS	2,894,636.77	0.03
208,887	INPOST SA	3,538,545.78	0.04
108,654	KGHM POLSKA MIEDZ SA - BEARER SHS	4,043,913.32	0.04
1,017	LPP	3,750,655.14	0.04
470,633	ORLEN SPOLKA AKCYJNA - BEARER SHS	6,141,367.68	0.07
689,447	PKO BANK POLSKI SA	9,014,420.89	0.10
452,618	POWSZECHNY ZAKLAD UBEZPIECZEN-BEARER SHS	4,448,479.61	0.05
25,551	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	2,711,157.14	0.03
	Portugal	**22,406,248.63**	**0.25**
7,448,240	BCP SHARES FROM REVERSE SPLIT	3,019,516.50	0.03
2,194,137	EDP ENERGIAS DE PORTUGAL SA - REG SHS	9,000,349.97	0.10
364,539	GALP ENERGIA,SA REG.SHS -B-	6,013,884.80	0.07
247,874	JERONIMO MARTINS SGPS SA - REG SHS	4,372,497.36	0.05
	South Africa	**3,436,512.45**	**0.04**
502,522	INVESTEC	3,436,512.45	0.04
	Spain	**361,527,105.68**	**4.01**
18,208	ACCIONA SA	2,321,520.00	0.03
161,708	ACS	6,707,647.84	0.07
58,907	AENA SME SA	11,640,023.20	0.13
367,077	AMADEUS IT GROUP SA -A-	23,830,638.84	0.26
4,723,827	BANCO BILBAO VIZCAYA ARGENTARIA SA	45,858,912.52	0.51
4,332,941	BANCO SABADELL PREFERENTIAL SHARE	8,271,584.37	0.09
12,702,648	BANCO SANTANDER SA REG SHS	58,438,532.12	0.65
511,807	BANKINTER SA - REG SHS	4,057,605.90	0.05
2,937,994	CAIXABANK SA	15,759,399.81	0.17
385,381	CELLNEX TELECOM SA	14,039,429.83	0.16
268,912	EDP RENOVAVEIS SA - BEARER SHS	4,224,607.52	0.05
168,995	ENAGAS	2,328,751.10	0.03
252,134	ENDESA	4,949,390.42	0.05
234,727	GRIFOLS SA -A-	2,400,083.58	0.03
4,713,951	IBERDROLA SA	65,476,779.39	0.73
899,299	INDITEX SHARE FROM SPLIT	47,788,748.86	0.53
310,327	MERLIN PROPERTIES SOCIMI S.A.	3,528,417.99	0.04
131,207	NATURGY ENERGY GROUP SA	3,046,626.54	0.03
108,630	PUIG BRANDS SA-B	2,238,864.30	0.02
323,213	REDEIA CORPORACION SA	5,646,531.11	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
924,633	REPSOL SA	10,952,277.89	0.12
3,273,864	TELEFONICA SA	14,391,906.15	0.16
18,583	VIDRALA SA	1,888,032.80	0.02
27,328	VISCOFAN SA	1,740,793.60	0.02
	Sweden	**464,714,251.23**	**5.16**
145,332	AAK AB - REG SHS	4,277,871.12	0.05
232,878	ADDTECH - REGISTERED SHS -B-	6,261,954.18	0.07
251,133	ALFA LAVAL AB - REG SHS	10,824,047.63	0.12
822,619	ASSA ABLOY AB -B- REG SHS	24,839,269.02	0.28
2,133,587	ATLAS COPCO AB -A- REG SHS	37,049,692.05	0.41
86,110	AVANZA BANK HLD --- REGISTERED SHS	1,914,316.72	0.02
86,141	AXFOOD AB	2,179,223.39	0.02
326,158	BEIJER REF - REG SHS -B-	4,813,230.63	0.05
186,020	BIOVITRUM AB	5,376,870.86	0.06
207,068	BOLIDEN - REG SHS	6,305,571.11	0.07
339,295	CASTELLUM AB	4,464,250.05	0.05
151,003	ELECTROLUX AB	1,315,286.46	0.01
235,233	ELEKTA INSTRUMENT -B- FREE	1,505,424.66	0.02
545,619	EPIROC --- REGISTERED SHS -A-	10,586,349.38	0.12
675,053	EQT AB	20,735,518.20	0.23
491,779	ESSITY AB REGISTERED -B-	13,775,723.95	0.15
151,255	EVOLUTION AB	13,343,276.76	0.15
517,391	FASTIGHETS-B SHS SHARES	4,080,405.30	0.05
356,518	FORTNOX AB	1,985,382.65	0.02
173,477	GETINGE -B-	3,355,146.08	0.04
60,308	HEMNET GRP	1,992,674.83	0.02
462,635	HENNES AND MAURITZ AB	7,066,501.19	0.08
1,730,840	HEXAGON - REG SHS -B-	16,707,127.03	0.19
209,617	HEXPOL -B-	1,945,530.36	0.02
58,035	HOLMEN - REG SHS	2,254,095.20	0.03
248,982	HUSQVARNA -B-	1,562,602.50	0.02
116,490	INDUSTRIVAERDEN -C- FREE	3,843,871.40	0.04
239,624	INDUTRADE AB	6,684,816.97	0.07
1,500,930	INVESTOR - REG SHS -B-	41,466,955.84	0.46
167,089	KINNEVIK AB (PUBL) AK B	1,219,677.33	0.01
158,312	LAGERCRANTZ GRP - REGISTERED SHS -B-	2,678,415.70	0.03
139,814	LATOUR INVESTMENT REGISTERED B	3,914,001.04	0.04
204,413	LIFCO AB	6,038,612.62	0.07
51,673	LUNDBERGFOERETAGEN -B- FREE	2,653,762.31	0.03
54,220	MICRONIC LASER SYSTEMS	1,893,122.96	0.02
95,593	MUNTERS GRP REGISTERED -B-	1,958,672.09	0.02
1,224,931	NIBE INDUSTRIER	6,026,664.85	0.07
117,533	NORDNET AB PUBL	2,530,808.70	0.03
299,047	SAAB AB	5,707,084.53	0.06
177,051	SAGAX -B-	4,526,045.19	0.05
903,641	SANDVIK AB	18,123,940.86	0.20
116,751	SECTRA AB-B SHS	2,928,837.07	0.03
464,232	SECURITAS -B- FREE	5,289,446.20	0.06
1,354,863	SKANDINAVISKA ENSKILDA BANKEN -A-	18,592,988.66	0.21
298,516	SKANSKA -B- FREE	5,588,764.15	0.06
268,557	SKF AB -B-	4,795,236.81	0.05
492,897	SSAB - REGISTERED -B-	2,265,592.15	0.03
433,032	SVENSKA CELLULOSA SCA AB-SHS-B-	5,663,138.37	0.06
1,240,395	SVENSKA HANDELSBANKEN AB-A-	11,430,317.23	0.13
158,652	SWECO AB	2,413,507.40	0.03
726,240	SWEDBANK -A-	13,821,220.90	0.15
441,063	TELE2 AB	4,479,637.47	0.05
2,458,283	TELEFON ERICSSON	16,671,039.67	0.19
1,863,114	TELIA COMPANY AB	5,408,350.02	0.06
85,555	THULE CORP	2,341,361.97	0.03
188,599	TRELLEBORG -B- FREE	6,505,023.41	0.07
1,317,220	VOLVO AB -B-	31,227,649.96	0.35
530,526	VOLVO CAR AB	1,309,315.47	0.01
395,669	WALLENSTAM BYGGNADS AB	2,061,759.70	0.02
206,305	WIHLBORGS FASTIGHETER AB.	2,137,270.92	0.02
	Switzerland	**1,375,030,225.01**	**15.26**
1,310,282	ABB REG.SHS	68,182,819.24	0.76
90,086	ACCELLERON INDUSTRIES AG	4,194,986.71	0.05
157,858	ADECCO REG.SHS	4,825,697.84	0.05
407,757	ALCON INC. - REG SHS	36,520,335.91	0.41
12,489	ALLREAL HOLDING LTD REG.SHS	2,106,594.30	0.02
88,540	AVOLTA AG	3,366,861.76	0.04
23,280	BACHEM HOLDING LTD SHARES	1,760,620.32	0.02
36,478	BALOISE HOLDING - REG SHS	6,683,790.95	0.07
2,837	BARRY CALLEBAUT LTD - NAMEN-AKT	4,719,041.90	0.05
20,396	BC VAUDOISE - REG SHS	1,892,390.03	0.02
7,615	BELIMO HOLDING LTD	4,881,462.11	0.05
14,485	BKW AG	2,360,188.01	0.03
7,028	BUCHER INDUSTRIES NAMEN AKT	2,862,858.37	0.03
24,445	CEMBRA MONEY BANK SA	2,049,957.78	0.02
767	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	8,888,384.94	0.10
439,133	CIE FINANCIERE RICHEMONT NAMEN AKT	62,410,107.18	0.69
181,099	CLARIANT NAMEN AKT	2,462,230.81	0.03
184,349	COCA COLA HBC NAMEN	5,902,358.46	0.07
5,380	COMET HLDG REG SHS	1,905,815.50	0.02
37,674	DKSH HOLDING SA	2,689,142.07	0.03
152,956	DSM FIRMENICH AG	18,913,009.40	0.21
5,121	EMS-CHEM HOLDINGS-NAMEN ACT.	3,862,031.97	0.04
18,225	FLUGHAFEN ZUERICH AG	3,937,505.97	0.04
44,757	GALDERMA GROUP AG	3,736,682.99	0.04
36,838	GALENICA SA	2,913,154.28	0.03
26,421	GEBERIT AG	15,474,575.82	0.17
62,891	GEORG FISCHER LTD	4,265,325.13	0.05
6,575	GIVAUDAN SA - REG SHS	32,405,332.22	0.36

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
8,198,192	GLENCORE PLC	42,141,298.22	0.47
26,316	HELVETIA HLDG - REGISTERED SHS	4,081,083.43	0.05
446,611	HOLCIM LTD	39,165,334.50	0.43
1,907	INFICON HOLDING AG	2,471,230.55	0.03
164,073	JULIUS BAER GROUP - REG SHS	8,870,694.89	0.10
47,285	KUEHNE + NAGEL INTERNATIONAL AG	11,592,095.17	0.13
121,935	LOGITECH INTERNATIONAL SA - NAMEN-AKT	9,786,402.46	0.11
59,474	LONZA GROUP	33,772,160.39	0.37
2,134,834	NESTLE SA PREFERENTIAL SHARE	192,655,474.68	2.14
1,642,040	NOVARTIS AG PREFERENTIAL SHARE	169,445,202.61	1.88
18,414	PARTNERS GROUP HOLDING AG - NAMNE-AKT	24,840,172.07	0.28
34,022	PSP SWISS PROPERTY AG	4,477,482.40	0.05
574,037	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	164,994,861.33	1.83
343,276	SANDOZ GROUP AG	12,860,316.02	0.14
35,332	SCHINDLER HOLDING SA	9,307,277.08	0.10
19,376	SFS GROUP - NAMEN-AKT	2,716,694.45	0.03
131,635	SGS LTD	13,190,765.20	0.15
3,055	SIEGFRIED HOLDING	3,692,803.66	0.04
282,206	SIG GROUP PREFERENTIAL SHARE	5,653,412.45	0.06
125,356	SIKA - REGISTERED SHS	37,295,889.96	0.41
39,208	SONOVA HOLDING LTD - NAMEN-AKT	12,652,175.27	0.14
526,135	STMICROELECTRONICS NV - BEARER/REG SHS	14,020,778.75	0.16
94,095	STRAUMANN HOLDING LTD - REG SHS	13,817,657.60	0.15
21,480	SWISSCOM SHS NOM	12,605,767.70	0.14
23,510	SWISS LIFE HOLDING N-NAMEN REGISTERED	17,630,314.94	0.20
61,573	SWISS PRIME SITE AG-NAMEN AKT	6,203,408.62	0.07
9,121	SWISSQUOTE GROUP HOLDING	2,949,102.34	0.03
235,227	SWISS RE - REG SHS	29,158,203.72	0.32
10,201	TECAN GROUP NAM.AKT	3,016,579.11	0.03
50,519	TEMENOS AG NAM.AKT	3,176,721.86	0.04
21,463	THE SWATCH GROUP	4,132,103.40	0.05
2,589,333	UBS GROUP NAMEN-AKT	71,674,563.68	0.80
23,283	VAT GROUP SA	10,654,114.84	0.12
118,475	ZURICH INSURANCE GROUP - REG SHS	64,154,819.69	0.71
	United Kingdom	**1,969,745,230.89**	**21.86**
804,473	3I GROUP PLC	31,954,609.28	0.35
1,493,755	ABRDN PLC	2,932,574.71	0.03
231,826	ADMIRAL GROUP PLC	7,756,788.46	0.09
261,222	ALLFUNDS GROUP PLC	1,441,945.44	0.02
1,033,122	ANGLO AMERICAN PLC	30,159,886.28	0.33
336,179	ANTOFAGASTA PLC	8,133,265.16	0.09
375,551	ASHTEAD GROUP	26,115,474.86	0.29
255,597	ASSOCIATED BRITISH FOODS PLC	7,166,730.38	0.08
1,266,348	ASTRAZENECA PLC	176,364,889.42	1.96
773,559	AUTO TRADER GROUP PLC	8,067,958.66	0.09
2,256,564	AVIVA PLC	13,115,490.05	0.15
529,185	BALFOUR BEATTY	2,739,894.21	0.03
12,110,888	BARCLAYS PLC	32,684,332.69	0.36
1,088,104	BARRATT DEVELOPMENTS PLC	6,260,145.24	0.07
514,515	BEAZLEY PLC	4,705,797.91	0.05
95,683	BELLWAY PLC	3,580,997.08	0.04
146,382	BIG YELLOW GROUP PLC	2,230,783.92	0.02
862,563	B M EUROPEAN VALUE RETAIL	4,304,262.45	0.05
14,045,732	BP PLC	66,122,387.16	0.73
1,630,293	BRITISH AMERICAN TOBACCO PLC	53,373,212.33	0.59
765,236	BRITISH LAND CO PLC REIT	4,004,371.78	0.04
196,313	BRITVIC PLC	3,008,221.56	0.03
5,290,836	BT GROUP PLC	9,404,658.94	0.10
288,112	BUNZL PLC	12,237,098.83	0.14
246,025	BURBERRY GROUP PLC	2,072,754.34	0.02
4,291,188	CENTRICA	6,016,069.70	0.07
1,470,260	COMPASS GROUP PLC	42,302,775.55	0.47
60,248	COMPUTACENTER	1,791,401.38	0.02
1,341,916	CONVATEC GROUP REGD	3,661,017.15	0.04
43,446	CRANSWICK	2,621,223.72	0.03
109,227	CRODA INTERNATIONAL PLC - REG SHS	5,535,848.31	0.06
431,573	DARKTRACE	2,991,783.02	0.03
85,998	DERWENT LONDON PLC	2,482,629.61	0.03
1,826,211	DIAGEO PLC	57,131,509.32	0.63
120,089	DIPLOMA	6,399,550.82	0.07
966,190	DIRECT LINE INS GR PLC NI	2,174,958.08	0.02
266,215	DRAX GROUP	2,062,082.42	0.02
1,229,610	DS SMITH HOLDING	6,824,516.53	0.08
255,945	EASYJET PLC	1,599,560.12	0.02
26,369	GAMES WORKSHOP GROUP PLC	3,406,847.55	0.04
84,689	GREGGS PLC	3,179,718.00	0.04
3,539,121	GSK REG SHS	64,504,260.53	0.72
6,172,285	HALEON PLC REGISTERED SHARE	29,145,974.12	0.32
327,518	HALMA PLC	10,265,812.68	0.11
278,662	HARGREAVES LANS - REGISTERED SHS	3,732,573.75	0.04
1,874,223	HAYS	2,090,353.88	0.02
128,936	HIKMA PHARMACEUTICALS PLC	2,961,320.79	0.03
445,034	HOWDEN JOINERY GROUP	4,851,220.94	0.05
15,062,049	HSBC HOLDINGS PLC (USD 0.5)	121,140,835.18	1.34
234,436	ICG(OST)	6,277,548.32	0.07
297,313	IG GROUP HLDGS	3,289,184.75	0.04
251,284	IMI	5,472,346.71	0.06
642,658	IMPERIAL BRANDS - REGISTERED	16,783,797.06	0.19
334,059	INCHCAPE	3,197,860.63	0.04
1,121,507	INFORMA PLC	11,055,345.72	0.12
139,595	INTERCONTINENTAL HOTELS GROUP PLC	13,649,959.97	0.15
670,303	INTERNATIONAL DISTRIBUTIONS SERVICES PLC	2,758,388.88	0.03
141,017	INTERTEK GROUP PLC	8,745,240.31	0.10
2,205,448	INTL CONSOLIDATED AIRLINE-DI	5,444,372.58	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,046,145	ITV PLC	2,930,640.07	0.03
2,042,404	JD SPORTS FASHION PLC	3,781,411.41	0.04
138,128	JOHNSON MATTHEY	2,525,000.76	0.03
1,445,818	J SAINSBURY PLC	5,133,040.53	0.06
1,502,420	KINGFISHER PLC	5,814,304.90	0.06
589,599	LAND SEC R.E.I.T	4,613,051.49	0.05
4,965,281	LEGAL & GENERAL GROUP PLC	13,504,514.03	0.15
51,162,656	LLOYDS BANKING GROUP PLC	36,156,050.39	0.40
1,625,121	LONDONMETRIC PROPERTY PLC	4,000,057.46	0.04
420,721	LSE GROUP	51,676,805.73	0.57
1,898,451	M AND G REGISTERED SHS	4,732,152.36	0.05
1,629,632	MARKS AND SPENCER GROUP PLC	7,297,648.98	0.08
1,139,927	MELROSE IND --- REGISTERED SHS	6,243,191.32	0.07
354,998	MONDI PLC	6,062,762.55	0.07
4,213,895	NATIONAL GRID PLC	52,164,074.88	0.58
5,826,468	NATWEST GROUP PLC	24,081,754.04	0.27
100,466	NEXT PLC	11,811,290.33	0.13
20,292	NMC HEALTH PLC	0.02	0.00
438,614	OCADO GROUP PLC	2,025,832.10	0.02
516,714	PEARSON PLC	6,293,968.38	0.07
208,996	PENNON GROUP --- REGISTERED SHS	1,486,997.56	0.02
259,780	PERSIMMON PLC	5,131,283.34	0.06
633,528	PHOENIX GROUP HOLDINGS PLC - REG SHS	4,260,067.50	0.05
2,268,741	PRUDENTIAL PLC	18,939,576.94	0.21
520,331	QINETIQ GROUP PLC	2,810,368.98	0.03
575,444	RECKITT BENCKISER GROUP PLC	31,654,434.08	0.35
1,565,895	RELX PLC	66,038,405.80	0.73
2,075,891	RENTOKIL INITIAL PLC	9,091,457.00	0.10
662,373	RIGHTMOVE -REGISTERED SHS	4,914,958.12	0.05
882,190	RIO TINTO PLC	56,183,219.88	0.62
7,015,603	ROLLS ROYCE HOLDINGS	44,451,966.85	0.49
853,907	ROTORK NEW ISSUE	3,421,580.36	0.04
450,735	RS GRP --- REGISTERED SHS	4,387,901.57	0.05
175,703	SAFESTORE HOLDINGS PLC	1,894,184.14	0.02
847,032	SAGE GROUP	10,429,472.80	0.12
830,303	SCHRODERS PLC	3,484,668.09	0.04
1,053,129	SEGRO (REIT)	11,062,252.82	0.12
1,193,841	SERCO GROUP	2,553,977.50	0.03
229,858	SEVERN TRENT PLC	7,298,657.97	0.08
1,217,014	SHAFTESBURY CAPITAL PLC	2,153,049.23	0.02
5,119,522	SHELL PLC	151,358,667.93	1.68
741,068	SMITH AND NEPHEW PLC	10,313,764.12	0.11
308,907	SMITHS GROUP -SHS-	6,226,032.56	0.07
97,745	SOFTCAT PLC	1,823,210.63	0.02
102,947	SPECTRIS	3,375,270.91	0.04
66,621	SPIRAX-SARCO ENGIN	6,017,148.19	0.07
905,778	SSE PLC	20,498,527.42	0.23
1,734,909	STANDARD CHARTERED PLC	16,534,857.72	0.18
446,501	ST JAME'S PLACE CAPITAL	3,938,846.63	0.04
185,890	SUBSEA 7 SA	2,696,235.22	0.03
319,943	TATE & LYLE PLC NPV	2,624,374.71	0.03
2,833,011	TAYLOR WIMPEY PLC	5,594,179.52	0.06
5,689,133	TESCO --- REGISTERED SHS	24,526,074.24	0.27
81,146	THE BERKELEY GROUP HOLDINGS PLC	4,603,198.37	0.05
231,135	TRAVIS PERKINS PLC	2,572,333.51	0.03
1,770,117	TRITAX BIG BOX REIT PLC	3,384,719.85	0.04
2,062,291	UNILEVER PLC	119,937,818.05	1.33
521,493	UNITED UTILITIES GROUP PLC - REG SHS	6,552,742.41	0.07
303,583	UNITE GROUP PLC	3,429,697.98	0.04
234,327	VISTRY GROUP PLC	3,678,036.92	0.04
18,781,061	VODAFONE GROUP PLC	16,938,054.41	0.19
235,474	WEIR GROUP PLC	6,129,880.22	0.07
140,710	WHITBREAD	5,299,983.65	0.06
644,654	WISE PLC	5,202,633.99	0.06
927,388	WPP PLC	8,506,490.25	0.09
	United States of America	**24.58**	**0.00**
1	GEN DIGITAL INC	24.58	0.00
Total securities portfolio		**8,941,618,259.90**	**99.26**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**853,412,803.88**	**99.97**
Shares		**853,412,803.88**	**99.97**
	Bermuda	**651,755.12**	**0.08**
2,500,000	CN RUYI RG REGISTERED SHS	651,755.12	0.08
	Canada	**7,899,225.79**	**0.93**
28,976	ATS AUTOMATION TOOLING SYSTE	754,115.89	0.09
205,664	BLACKBERRY LTD	485,600.29	0.06
10,352	KINAXIS INC	1,103,137.68	0.13
36,411	MDA SPACE	419,713.60	0.05
13,258	NOVANTA	2,125,461.55	0.25
100,847	OPEN TEXT	3,011,196.78	0.35
	Cayman Islands	**4,354,073.92**	**0.51**
12,830	FABRINET	2,718,090.77	0.32
1,054,000	KINGDEE INTL SOFTWARE GROUP CO	1,094,256.48	0.13
18,574	SMART GLB HLDGS - REGISTERED	348,662.96	0.04
895,000	WEIMOB INC	193,063.71	0.02
	China	**6,020,439.28**	**0.71**
165,000	EAST BUY HOLDING LIMITED	376,103.08	0.04
292,000	FOXCONN IND INT --- REGISTERED SHS -A-	941,700.33	0.11
183,900	GDS HOLDINGS LTD-CL A	463,520.75	0.05
35,400	IEIT SYSTEMS CO., LTD.	188,084.52	0.02
2,988,000	LENOVO GROUP LTD -RC-	3,653,612.34	0.43
19,869	SUPCON TECHNOLOGY CO., LTD.	127,977.03	0.01
33,700	SZ INNOVANCE TECHNOLOGY -A-	269,441.23	0.03
	France	**9,673,550.44**	**1.13**
248,080	DASSAULT SYST.	8,839,090.40	1.04
77,122	VALEO SA	834,460.04	0.10
	Germany	**15,061,247.94**	**1.76**
22,749	HENSOLDT --- BEARER SHS	670,185.54	0.08
457,440	INFINEON TECHNOLOGIES AG	14,391,062.40	1.69
	Ireland	**176,466.61**	**0.02**
11,772	PROTHENA CORP	176,466.61	0.02
	Israel	**10,167,024.92**	**1.19**
33,484	CHECK POINT SOFTWARE TECHNOLOGIES	5,784,731.90	0.68
15,685	CYBERARKSOFTWARE LTD	4,098,295.64	0.48
14,226	RADWARE	283,997.38	0.03
	Japan	**31,011,153.24**	**3.63**
22,300	APPIER GRP --- REGISTERED SHS	248,926.65	0.03
800	DAIHEN CORP	32,673.56	0.00
11,200	DIP CORP	199,248.56	0.02
333,800	FANUC CORP SHS	8,761,110.95	1.03
6,700	JMDC INC	195,787.64	0.02
51,800	JVCKENWOOD CORPORATION	436,426.25	0.05
15,900	KEYENCE CORP	6,808,602.87	0.80
61,900	OMRON CORP	2,538,585.62	0.30
13,500	ORACLE CORP JAPAN	1,246,916.50	0.15
5,400	PKSHA TECHNOLOGY INC	114,501.52	0.01
31,500	RAKUS CO LTD	441,304.42	0.05
100,800	SEIKO EPSON CORP	1,666,637.02	0.20
5,100	SMC CORP	2,033,421.49	0.24
46,900	TREND MICRO INC	2,493,071.28	0.29
159,700	YAMATAKE CORP	1,160,937.62	0.14
84,100	YASKAWA ELECTRIC CORP	2,633,001.29	0.31
	Netherlands	**3,320,846.79**	**0.39**
82,057	QIAGEN NV - REG SHS	3,320,846.79	0.39
	Sweden	**18,839,905.93**	**2.21**
370,168	ASSA ABLOY AB -B- REG SHS	11,177,352.50	1.31
722,670	HEXAGON - REG SHS -B-	6,975,653.14	0.82
254,450	SINCH	686,900.29	0.08
	Switzerland	**16,109,883.49**	**1.89**
53,741	GARMIN	8,476,348.04	0.99
235,499	STMICROELECTRONICS NV - BEARER/REG SHS	6,273,842.21	0.73
4,598	TECAN GROUP NAM.AKT	1,359,693.24	0.16
	Taiwan	**2,357,785.12**	**0.28**
175,379	ADVANTECH CO LTD	1,596,426.54	0.19
319,000	MITAC HOLDINGS CORPORATION	406,437.31	0.05
61,000	XINTEC	354,921.27	0.04
	Thailand	**1,627,419.48**	**0.19**
546,200	DELTA ELECTRONICS (THAILAND) PUBLIC CO	1,627,419.48	0.19
	United Kingdom	**4,652,602.26**	**0.55**
164,095	DARKTRACE	1,137,551.78	0.13
96,926	IMI	2,110,809.59	0.25
20,053	LIVANOVA	944,029.94	0.11
224,454	SPIRENT COMMUNICATIONS	460,210.95	0.05
	United States of America	**721,489,423.55**	**84.52**
26,471	A10 NETWORKS INC	342,494.73	0.04
64,338	ADOBE INC	29,848,958.06	3.50
188,275	ADVANCED MICRO DEVICES INC	27,679,908.61	3.24
26,844	ALECTOR - REGISTERED SHS	112,085.52	0.01
26,511	ALIGN TECHNOLOGY INC	6,041,196.65	0.71
17,521	ALKAMI TECHNOLOGY INC	495,150.16	0.06
164,710	ALPHABET INC -A-	24,476,639.49	2.87
163,160	ALPHABET INC -C-	24,442,202.77	2.86
85,710	AMETEK INC	13,186,921.82	1.54
32,362	ANSYS INC	9,239,285.03	1.08
12,391	APPIAN CORP	379,041.03	0.04
161,172	APPLE INC	33,648,202.14	3.94
13,679	APPLIED INDUSTRIAL TECHNOLOGIES INC	2,734,819.47	0.32
97,799	ARISTA NETWORKS INC	33,633,987.89	3.94
79,299	AUTODESK INC	19,573,754.33	2.29

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
37,025	BILL HOLDINGS INC	1,750,314.95	0.21
15,918	BLACKBAUD INC	1,207,774.06	0.14
19,162	BLACKLINE REGISTERED	946,725.22	0.11
52,902	BOX INC	1,551,438.07	0.18
20,953	BRAZE INC	607,159.20	0.07
624,068	CISCO SYSTEMS INC	29,759,328.85	3.49
60,073	COGNEX CORP	2,179,970.88	0.26
16,185	COMMVAULT SYSTEMS	2,231,138.61	0.26
15,626	CONCENTRIX - REG SHS	717,559.70	0.08
74,890	CONFLUENT	1,367,553.60	0.16
11,710	CONMED CORP	754,610.64	0.09
85,033	CROWDSTRIKE HOLDINGS INC	21,369,298.43	2.50
10,814	CSG SYSTEM INTL	471,395.64	0.06
9,251	CTS	401,024.49	0.05
102,068	DATADOG INC	10,522,775.93	1.23
54,131	DBLVRFY HLDG --- REGISTERED SHS	816,778.85	0.10
86,968	DROPBOX INC	1,981,628.28	0.23
93,315	DYNATRACE INC	4,470,725.37	0.52
200,256	EMERSON ELECTRIC CO	19,624,567.64	2.30
9,777	ENFUSION --- REGISTERED SHS -A-	83,135.82	0.01
21,800	F5 --- REGISTERED SHS	4,301,205.14	0.50
41,900	FASTLY INC	284,201.42	0.03
27,162	FIVE9 REG SHS	699,219.80	0.08
240,428	FORTINET	16,706,412.26	1.96
65,645	FRESHWORKS PREFERENTIAL SHARE	675,242.69	0.08
212,493	GEN DIGITAL INC	5,222,600.23	0.61
41,955	GITLAB --- REGISTERED SHS -A-	1,937,512.39	0.23
39,843	HASHICORP INC-CL A	1,208,802.46	0.14
15,175	INTAPP INC	650,347.43	0.08
976,731	INTEL CORP	20,531,436.10	2.41
32,922	INTELLIA THERAPEUTICS INC	606,197.84	0.07
77,097	INTUITIVE SURGICAL	33,937,048.69	3.98
18,394	JAMF HOLDING --- REGISTERED SHS	285,951.26	0.03
7,238	JANUX THERAPEUTICS INC	294,630.47	0.03
120,249	JUNIPER NETWORKS INC	4,199,906.83	0.49
29,603	KNOWLES CORP WI	478,242.09	0.06
50,986	LATTICE SEMICONDUCOR CORP	2,424,467.56	0.28
80,905	LUMINAR TECH - REGISTERED SHS -A-	65,221.29	0.01
7,929	METTLER TOLEDO INTERNATIONAL	10,654,649.25	1.25
189,288	MICROCHIP TECHNOLOGY	13,617,609.89	1.60
68,277	MICROSOFT CORP	26,324,620.85	3.08
18,496	MITEK SYSTEMS	143,685.61	0.02
25,499	N-ABLE	298,388.91	0.03
76,504	NETAPP	8,466,474.66	0.99
24,083	NETSCOUT SYSTEMS INC	469,338.52	0.05
13,553	NEXTNAV INC	90,956.47	0.01
90,573	NUTANIX -A-	4,808,431.75	0.56
325,010	NVIDIA CORP	35,365,095.11	4.14
59,352	OKTA -A-	3,953,431.91	0.46
17,097	OMNICELL INC	667,917.39	0.08
17,417	ONTO INNOVATION	3,239,167.17	0.38
248,748	ORACLE CORP	37,979,175.84	4.45
31,889	PAGERDUTY - REGISTERED SHS	530,030.87	0.06
93,993	PALO ALTO NETWORKS	28,786,172.12	3.37
17,654	PARSONS - REGISTERED SHS	1,640,040.07	0.19
16,554	PAYLOCITY HLDG	2,446,945.37	0.29
15,494	PEGASYSTEMS INC	1,014,700.47	0.12
5,450	POWERSCHOOL HOLDINGS INC	111,387.93	0.01
17,003	PROCEPT BIOROBOTICS CORPORATION	1,220,626.64	0.14
34,919	PROCORE TECHNOLOGIES INC	1,931,096.89	0.23
9,559	PROTO LABS INC	251,554.89	0.03
108,120	PURE STORAGE -A-	4,867,119.57	0.57
21,865	Q2 HOLDINGS	1,562,807.27	0.18
33,804	QORVO INC	3,128,850.14	0.37
13,680	QUALYS INC	1,574,600.42	0.18
23,469	RAPID7	838,831.96	0.10
61,319	RECURSN PHARMA --- REGISTERED SHS	362,073.57	0.04
23,295	REGAL REXNORD CORPORATION	3,462,366.92	0.41
52,800	RESIDEO TECHNOLOGIES INC/WI	952,817.53	0.11
42,487	ROCKWELL AUTOMATION	10,220,026.00	1.20
75,104	SAMSARA INC	3,238,210.19	0.38
8,651	SCANSOURCE	372,301.90	0.04
99,963	SENTINELONE INC -CLASS A	2,142,480.14	0.25
11,833	SILICON LABORATORIES INC	1,225,339.20	0.14
48,396	SMARTSHEET INC	2,400,611.59	0.28
45,023	SPRINKLR	311,838.89	0.04
19,214	SPROUT SOCIAL REGISTERED SHS -A-	500,471.29	0.06
12,342	STERLING CHECK --- REGISTERED SHS	184,900.53	0.02
93,799	STRYKER CORP	30,362,283.71	3.56
12,147	SYMBOTIC INC	265,458.83	0.03
43,590	TENABLE HOLDINGS INC	1,582,605.44	0.19
56,708	TERADYNE INC	6,805,163.25	0.80
64,116	TWILIO INC	3,746,826.32	0.44
160,633	UIPATH INC	1,842,303.12	0.22
50,224	UPWORK INC	470,266.39	0.06
40,223	VARONIS SYSTEMS INC	2,036,288.25	0.24
22,838	VERINT SYSTEMS INC	518,333.89	0.06
73,909	WORKDAY INC -A-	16,185,743.19	1.90
35,805	YEXT - REGISTERED	222,006.72	0.03
17,416	ZIFF DAVIS --- REGISTERED SHS	759,341.03	0.09
76,025	ZIMMER BIOMET HLDGS SHS	7,353,522.47	0.86
31,495	ZSCALER INC	4,823,937.37	0.57
Total securities portfolio		**853,412,803.88**	**99.97**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**34,857,424.77**	**99.32**
Shares		**34,857,128.48**	**99.32**
	Australia	**5,991.13**	**0.02**
16,800	MMG LTD	5,991.13	0.02
	Bermuda	**40,538.87**	**0.12**
10,000	BRILLIANCE CHINA AUTO HLDGS	3,875.13	0.01
2,300	CHINA RESOURCES	9,282.93	0.03
20,000	CN RUYI RG REGISTERED SHS	5,819.13	0.02
14,000	KUNLUN ENERGY COMPANY LTD - REG SHS	14,455.13	0.04
500	ORIENT OVERSEAS INTL	7,106.55	0.02
	Brazil	**1,654,328.68**	**4.71**
16,408	AMBEV SA	39,409.47	0.11
4,008	ATACADAO SA	6,807.80	0.02
21,810	B3 REG SHS	42,892.60	0.12
5,462	BANCO BRADESCO	13,128.91	0.04
20,315	BANCO BRADESCO PREF.	54,836.71	0.16
5,674	BANCO BTG PACTUAL SA	34,664.06	0.10
6,966	BANCO DO BRASIL SA	34,767.24	0.10
720	BANCO SANTANDER UNITS (50SHS+50PFD SHS)	3,753.49	0.01
2,220	BB SEGURIDADE	14,471.67	0.04
2,659	BRASKEM SA PREF SHS -A-	9,731.12	0.03
2,857	BRF FOODS	12,407.34	0.04
1,947	CAIXA SEGURIDADE PARTICIPACOES SA	5,201.95	0.01
7,984	CEMIG SA - REG SHS - NON-CUM PERP PFD	16,713.32	0.05
5,002	CENTRAIS ELETRICAS BRASILEIRAS	36,143.12	0.10
4,082	COMPANHIA PARANAENSE DE ENERGIA -COPEL-	6,888.52	0.02
1,524	COMPANHIA SIDERURGICA NACIONAL	3,607.24	0.01
3,755	CONCESSOES RODOVIARIAS	8,343.20	0.02
3,486	COPEL PREF.-B-	6,522.87	0.02
4,540	COSAN SA -REG SHS	10,904.38	0.03
224	CPFL ENERGIA SA	1,395.63	0.00
7,078	CSN MINERACAO SA	8,968.03	0.03
550	ELETROBRAS (CENTR.ELET.BRASIL.) PREF.-B-	4,414.49	0.01
2,657	EMBRAER	23,404.45	0.07
671	ENERGISA UNITS 1 SH + 4 PFD	5,518.75	0.02
625	ENGIE BRASIL ENERGIA SA (BRL)	4,871.86	0.01
4,689	EQUATORIAL ENERGIA SA	27,983.42	0.08
6,145	GERDAU SA - REG SHS - NON-CUM PERP PFD	21,552.24	0.06
23,208	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	17,046.49	0.05
2,705	HYPERA SA	13,028.75	0.04
18,921	ITAUSA INVESTIMENTOS ITAU SA-PREF	38,461.74	0.11
19,183	ITAU UNIBANCO HOLDING-REG S-NON CUM PFD	127,198.29	0.36
1,868	ITAUUNIBANCO HOLDING SA	10,780.99	0.03
3,017	JBS	17,523.13	0.05
3,863	KLABIN SA - CDA 1 SH + 4 PFD SHS	14,818.37	0.04
2,957	LOCALIZA RENT A CAR SA	22,262.42	0.06
3,067	LOJAS RENNER	10,171.12	0.03
1,030	MULTIPLAN EMPREENDIMENTOS	4,851.34	0.01
5,316	NATURA CO HLDG - REG SHS	13,715.09	0.04
2,545	NEOENERGIA/REGSH	9,159.70	0.03
12,241	NU HLDG - REG SHS -A-	167,089.65	0.48
5,188	PETROBRAS BR PREFERENTIAL SHARE	22,292.21	0.06
18,091	PETROBRAS - NCP PFD REG SHS	119,625.27	0.34
14,664	PETROLEO BRASILEIRO	105,742.75	0.30
704	PORTO SEGURO SA	4,713.32	0.01
3,098	PRIO SA - REG SHS	24,649.46	0.07
5,175	RAIA DROGASIL SA	24,222.41	0.07
11,843	RAIZEN SA	6,741.56	0.02
3,477	REDE DOR SAO REGISTERED SHS	19,747.94	0.06
3,933	RUMO SA	14,444.12	0.04
1,306	SABESP	21,679.48	0.06
4,558	SENDAS DISTRIB - REGISTERED SHS	6,252.19	0.02
1,087	SHARECO (MIROIR ENEVA SA)	2,788.45	0.01
2,529	SUZANO SA	25,281.58	0.07
1,793	TELEF BRASIL	18,378.39	0.05
4,283	TIM - REG SHS	14,730.69	0.04
2,600	TOTVS	13,635.43	0.04
2,693	ULTRAPAR	10,488.52	0.03
15,257	VALE DO RIO DOCE	177,929.72	0.51
6,408	WEG SA	63,999.83	0.18
1,760	XP INC - REGS -A -	31,574.40	0.09
	Cayman Islands	**2,034,593.73**	**5.80**
672	AIRTAC INTL	19,387.15	0.06
1,000	AKESO REGISTERED SHS	8,831.69	0.03
295	ALCHIP TECHNOLOGIES LIMITED	18,410.40	0.05
62,076	ALIBABA GROUP	879,095.52	2.50
5,000	ANTA SPORTS PRODUCTS	60,798.33	0.17
255	AUTOHOME -A- SPONS ADR REPR 4 SH-A-	8,318.10	0.02
3,000	BEIGENE - REG SHS	55,886.83	0.16
925	BILIBILI INC	23,078.90	0.07
521	BLOOMAGE BIOTECHNOLOGY CORPORATION	5,248.22	0.01
16,000	CHINA FEIHE LIMITED	12,112.03	0.03
800	CHINA LITERATURE LIMITED	3,336.99	0.01
4,000	CHINA MEDICAL SYSTEM HOLDINGS LTD	4,608.96	0.01
5,000	CHINA OVERSEAS PROPERTY HOLDINGS LTD	3,984.56	0.01
6,000	CHINA STATE CONSTRUCTION INTL HLDG LTD	9,346.66	0.03
537	CN RES MICROELE	3,617.77	0.01
7,000	COUNTRY GARDEN	5,866.76	0.02
3,200	ENN ENERGY HOLDINGS LTD	24,739.03	0.07
2,000	GENSCRIPT BIO UNITARY 144A/REG S	3,589.32	0.01
1,000	GIANT BIOGENE HOLDING LTD	6,559.40	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
4,000	GREENTOWN CHINA	4,717.10	0.01
6,000	HAIDILAO INTERNATIONAL HOLDING LTD	14,722.92	0.04
4,000	HAITIAN INTERNATIONAL	12,874.18	0.04
717	H WORLD GRPSHS ADR	26,672.40	0.08
1,000	HYGEIA HEALTHC - REG SHS	3,051.18	0.01
5,000	INNOVENT BIOLOGICS, INC.	30,318.70	0.09
23,400	J&T GLOBAL EXPRESS LIMITED	21,148.16	0.06
9,750	JD.COM INC - CL A	209,749.40	0.60
3,650	JD HEALTH INTERNATIONAL INC	16,446.77	0.05
1,436	KANZHUN LTD SHS A SPONSORED US DEPOSITAR	24,928.96	0.07
13,000	KINGDEE INTL SOFTWARE GROUP CO	15,062.79	0.04
5,230	LI AUTO INC	72,785.86	0.21
8,500	LI NING CO	21,557.82	0.06
4,682	LONGFOR GRP-REGISTERED SHS	9,065.65	0.03
1,400	MINISO GROUP HOLDING LIMITED	6,695.86	0.02
2,000	MINTH GROUP LTD	4,119.74	0.01
5,600	NEW ORIENTAL EDUCATION AND TECH-REG SHS	44,699.16	0.13
354	PAGSEGURO DIGITAL LTD	3,047.94	0.01
4,000	POLARIS GROUP	6,977.07	0.02
2,800	POP MART INTERNATIONAL GROUP LIMITED	19,195.41	0.05
290	QIFU TECHNOLOGY, INCADR	8,644.90	0.02
67,000	SENSETIME GROUP INC-CLASS B	14,836.21	0.04
2,600	SHENZHOU INTERNATIONAL GROUP	23,615.11	0.07
1,000	SILERGY CORP	14,788.36	0.04
7,000	SMOORE INTERNATIONAL HOLDINGS LIMITED	11,625.39	0.03
857	STONECO LTD	9,649.82	0.03
1,575	TAL EDUCAT GR -A- ADR REPR 1/3 SH -A-	18,648.00	0.05
2,987	TENCENT MUSIC ADR REPR 2 SHS A	35,993.35	0.10
5,000	TOPSPORTS INTERNATIONAL HOLDING	2,220.80	0.01
5,000	UNI-PRESIDENT CHINA	4,692.64	0.01
17,000	WANT WANT CHINA	11,687.18	0.03
18,500	WUXI BIOLOGICS	41,680.17	0.12
24,000	XINYI SOLAR HOLDINGS LTD	13,038.97	0.04
5,682	XPENG INC REGISTERED SHS	38,733.51	0.11
4,000	YADEA GROUP HOLDINGS LTD	7,116.85	0.02
3,000	ZHEN DING TEH	10,759.48	0.03
1,000	ZHONGSHENG GROUP	1,856.46	0.01
1,600	ZTO EXPRESS CAYMAN INC	40,352.84	0.11
	Chile	**150,727.38**	**0.43**
147,600	BANCO DE CHILE	18,854.80	0.05
153,798	BANCO SANTANDER -CHILE	8,007.64	0.02
4,877	CENCOSUD SA	9,858.29	0.03
221	CREDITO	6,889.17	0.02
7,234	EMPRESAS CMPC	12,600.49	0.04
1,718	EMPRESAS COPEC SA	11,518.39	0.03
109,473	ENEL AMERICAS	11,191.14	0.03
102,949	ENERSIS CHILE	5,675.44	0.02
4,905	FALABELLA SOCIEDAD ANONIMA.	18,190.95	0.05
1,398,414	LAN AIRLINES SA	18,019.43	0.05
1,639	QUINENCO	5,711.58	0.02
499	SOQUIMICH PREF -B-	20,731.93	0.06
56,782	VAPORES	3,478.13	0.01
	China	**6,701,775.84**	**19.10**
1,100	360 SECURITY TECHNOLOGY INC	1,384.69	0.00
400	37 INTERACTIVE	1,023.05	0.00
4,000	AAC TECHNOLOGIES HOLDINGS INC	16,427.46	0.05
377	ADVANCED MICRO-FABRICATION EQUIPMENT INC	8,834.27	0.03
14,100	AGRICULTURAL BANK OF CHINA -A-	9,670.43	0.03
109,000	AGRICULTURAL BANK OF CHINA -H-	51,360.26	0.15
1,701	AIER EYE HOSPITAL GROUP CO LTD	3,866.87	0.01
6,000	AIR CHINA .SHS. -H-	3,352.44	0.01
1,200	AIR CHINA -A-	1,351.12	0.00
3,800	ALUMINIUM CORP SHS -A-	4,832.36	0.01
22,000	ALUMINUM CORPORATION OF CHINA -H-	17,503.74	0.05
10,000	ANGANG STEEL COMPANY -H-	1,995.50	0.01
5,000	ANHUI CONCH CEMENT CO -H-	14,708.75	0.04
500	ANHUI CONCH CEMENT CO LTD -A-	1,867.50	0.01
400	ANHUI GUJIND DISTILLERY -B-	6,447.39	0.02
300	ANHUI USTC IFLY -A-	1,904.94	0.01
600	ANHUI YINGJIA DISTILLERY CO LTD	6,251.49	0.02
100	ANJOY FOODS GROUP CO LTD-REG SHS-A-	1,419.42	0.00
100	ASYMCHEM LAB REGISTERED SHS -A-	1,196.37	0.00
700	AUTOBIO DIAGNOSTICS CO LTD	4,816.92	0.01
13,000	AVICHINA INDUSTRY AND TECHNOLOGY CO LTD	6,359.85	0.02
5,300	BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO	6,111.32	0.02
8,500	BAIDU INC -A- REG SHS	115,558.66	0.33
3,900	BANK OF BEIJING CO LTD -A-	3,254.34	0.01
700	BANK OF CHANGSHA CO LTD	837.16	0.00
7,800	BANK OF CHINA LTD -A-	5,572.50	0.02
322,000	BANK OF CHINA LTD -H-	152,139.36	0.43
8,600	BANK OF COMMUNICATIONS	9,093.17	0.03
28,000	BANK OF COMMUNICATIONS CO LTD -H-	21,484.44	0.06
700	BANK OF GUIYANG CO LTD	606.12	0.00
1,100	BANK OF HANGZHOU REG SHS A	2,216.14	0.01
3,000	BANK OF JIANGSU CO LTD -A- REG SHS	3,600.69	0.01
1,900	BANK OF NANJING CO LTD -A-	2,972.71	0.01
220	BANK OF NINGBO -A-	807.87	0.00
700	BANK OF SUZHOU CO LTD	809.16	0.00
1,300	BANK OF ZHENGZHOU CO LTD	399.36	0.00
2,900	BAOSHAN IRON & STEEL CO-A	2,875.70	0.01
1,400	BEIJING ENLIGHT MEDIA CO LTD	1,780.34	0.01
200	BEIJING KINGSOFT OFFICE SOFTWARE INC	7,612.89	0.02
1,600	BEIJING NEW BUILDING MATERIALS -A-	7,539.73	0.02
2,200	BEIJING ORIENTAL YUHONG WATERPROOF -A-	4,334.83	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
5,000	BEIJING ORIGINWATER TECHNOLOGY	3,479.24	0.01
9,300	BEIJING-SHANGHAI HIGH SPEED RAILWAY CO	8,026.11	0.02
1,320	BEIJING TIANTAN BIOLOGICAL PRODUCTS CORP	4,741.60	0.01
300	BEIJING TONGRENTANG -A-	1,802.92	0.01
5,400	BESTV NEW MEDI -A-	5,794.54	0.02
140	BJ WANTAI --- REGISTERED SHS -A-	1,637.71	0.00
700	BK OF CHENGDU	1,575.30	0.00
2,600	BK SHANGHAI A	2,931.13	0.01
17,200	BOE TECHNOLOGY -A-	10,985.54	0.03
600	BYD COMPANY LTD -A-	26,345.92	0.08
4,000	BYD COMPANY LTD -H-	146,147.72	0.42
500	BY-HEALTH CO -A-	1,064.49	0.00
105	CAMBRICON TECHNOLOGIES CORP	4,338.23	0.01
55,000	CGN POWER CO 144A/REGS	21,242.40	0.06
100	CHANGCHUN NEW & HIGH TECHNOLOGY -A-	1,570.16	0.00
6,800	CHANGSHA ZOOMLION -H-	4,998.79	0.01
5,900	CHANGSHA ZOOMLION HEAVY IND.SCIENCE -A-	6,390.08	0.02
1,600	CHAOZHOU THREE-CIRCLE (GROUP) CO LTD	8,481.63	0.02
40,000	CHINA CITIC BANK CORPORATION LTD -H-	25,542.38	0.07
1,000	CHINA CITIC BANK CORPORATION LTD-SHS.A	1,001.62	0.00
3,400	CHINA COAL ENE -A-	7,165.66	0.02
13,000	CHINA COAL ENERGY CO LTD -H-	16,234.34	0.05
12,000	CHINA COMMUNICATION SERCICES CORP -H-	6,504.04	0.02
15,000	CHINA COSCO HOLDINGS -H-	25,181.90	0.07
4,000	CHINA EASTERN AIRLINES CORPORATION -H-	1,230.77	0.00
22,500	CHINA ENERGY ENGINEERING CORP	7,747.92	0.02
34,000	CHINA ENERGY ENGINEERING CORPORATION LTD	4,333.45	0.01
22,000	CHINA EVERBRIGHT BANK CO LTD	7,477.33	0.02
4,800	CHINA EVERBRIGHT BANK CO LTD -A-	2,469.05	0.01
900	CHINA FIBERGLASS CO LTD-SHS.A	1,512.29	0.00
4,000	CHINA GALAXY SECURITIES CO LTD	8,795.97	0.03
7,500	CHINA HONGQIAO GROUP LTD	12,513.71	0.04
1,400	CHINA INTERNATIONAL CAPITAL CORP LTD	7,723.48	0.02
6,000	CHINA INTL CAP -H- UNIT 144A - REG SHS	10,737.07	0.03
6,900	CHINA INTL MARINE -H-	5,445.39	0.02
500	CHINA INTL TRAVEL SERVICE -A-	5,515.34	0.02
1,700	CHINA LIFE INS SHS -A-	10,687.77	0.03
26,000	CHINA LIFE INSURANCE CO LTD	52,284.63	0.15
13,000	CHINA LONGYUAN POWER GROUP CORP -H-	11,799.19	0.03
4,600	CHINA MERCHANTS BANK CO LTD -A-	24,719.89	0.07
14,500	CHINA MERCHANTS BANK CO LTD -H-	71,963.46	0.21
3,200	CHINA MERCHANTS SECURITIES -A-	8,888.56	0.03
2,000	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	3,500.67	0.01
2,400	CHINA MINSENG BANKING -A-	1,378.55	0.00
21,000	CHINA MINSHENG BANKING CORPORATION -H-	8,570.34	0.02
22,000	CHINA NATIONAL BUILDING MATERIAL CO -H-	9,686.53	0.03
3,500	CHINA NATIONAL CHEMICAL ENGINEERING -A-	4,120.79	0.01
8,200	CHINA NATIONAL NUCLEAR POWER CO -A-	13,063.94	0.04
6,000	CHINA OILFIELD SERVICES -H-	5,523.02	0.02
1,500	CHINA PACIFIC INSURANCE	8,380.18	0.02
8,800	CHINA PACIFIC INSURANCE (GROUP) CO LTD	31,721.99	0.09
11,200	CHINA PETROLEUM AND CHEMICAL -A-	11,138.14	0.03
94,000	CHINA PETROLEUM AND CHEMICAL -H-	58,572.38	0.17
2,400	CHINA RAILWAY GROUP LTD -A-	2,253.00	0.01
16,000	CHINA RAILWAY GROUP LTD -H-	8,404.27	0.02
2,585	CHINA RAILWAY SIGNAL	2,323.25	0.01
1,800	CHINA RESOURCES MIXC-REG SHS 144A/REGS	8,099.15	0.02
800	CHINA SECURITIES - REGISTERED SHS -A-	3,070.30	0.01
1,500	CHINA SECURITIES-SHS-H-UNITARY 144A/REGS	1,707.12	0.00
13,000	CHINA SHENHUA ENERGY CO LTD-SHS.-H-	58,661.21	0.17
2,200	CHINA SHENHUA ENERGY COMPANY LTD -A-	13,705.49	0.04
4,000	CHINA SHIPPING DEVELOPMENT CO -H-	4,876.74	0.01
4,000	CHINA SOUTHERN AIRLINES -H-	1,910.53	0.01
6,000	CHINA SUNTIEN GREEN ENERGY CORP LTD-H-	2,819.45	0.01
12,200	CHINA THREE GORGES RENEWABLES (GROUP) CO	8,454.48	0.02
600	CHINA TOURISM -H	5,816.56	0.02
206,000	CHINA TOWER CORP LTD -H- UNIT 144A/REGS	27,316.44	0.08
12,900	CHINA UNITED TELECOM -A-	9,861.18	0.03
1,700	CHINA VANKE -A-	2,361.02	0.01
3,100	CHINA VANKE -H-	2,973.29	0.01
7,000	CHINA YANGTZE POWER -A-	30,055.77	0.09
100	CHINA ZHENHUA	623.98	0.00
20,000	CHINA ZHESHANG BANK	5,664.64	0.02
4,528	CHINA ZHESHANG BANK CO LTD	1,902.13	0.01
100	CHONGQING BREWERY CO LTD -A-	1,002.05	0.00
2,120	CHONGQING CHANGAN AUTOMOBILE -A-	4,507.38	0.01
7,000	CHONGQING RURAL -H-	3,631.81	0.01
300	CHONGQING SOKON INDUSTRY GROUP CO LTD -A	3,875.89	0.01
1,200	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO	5,723.38	0.02
1,600	CHONGQUING IRON STEEL CO LTD	1,243.67	0.00
32,000	CITIC LTD - REG SHS	37,819.20	0.11
3,250	CITIC SECURITIES -A-	12,631.00	0.04
6,650	CITIC SECURITIES CO -H-	17,593.54	0.05
15,000	CMOC GROUP LIMITED -H- REG SHS	14,734.50	0.04
2,200	CMOC GROUP LTD-A	2,734.81	0.01
66,000	CN CINDA AM -H-	9,176.72	0.03
9,000	CN GALAXY SECURITIES CO LTD -H-	8,411.99	0.02
840	CNGR ADVANCED MATERIAL COLTD	4,820.13	0.01
7,700	CNPC CAPITALREGISTERED SHS -A-	8,108.56	0.02
20,000	CN RAILW SIGNAL -H- UNITARY 144A/REGS	8,368.22	0.02
12,600	CN STATE CEC -A-	11,126.14	0.03
1,500	CN STATE SHIP-A-	8,952.43	0.03
1,160	CONTEMPORARY AMPEREX TECHNO. CO LTD A	41,749.79	0.12
4,200	COSCO SHIPPING - REGISTERED -A-	9,427.81	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,200	CRRC CORP -A-	2,568.21	0.01
17,000	CRRC CORP -H- SHS -HCOMPANY	11,118.14	0.03
260	CSPC INNOVATION PHARMACEUT-A	1,147.93	0.00
100	CZ XINGYU AUTOM -A-	2,109.98	0.01
8,100	DAQIN RAILWAY CO LTD -A-	7,939.52	0.02
16,000	DATANG INTERNATIONAL POWER GENERATION-H-	3,295.79	0.01
200	DHC SOFTWARE CO LTD -A-	163.46	0.00
1,500	DONFANG ELECTRICAL MACHINERY -A-	3,386.36	0.01
200	DONG-E E JIAO -A-	1,763.20	0.01
5,400	DONGFANG ELECTRIC -H-	7,383.09	0.02
8,000	DONGFENG MOTOR GP -H-	2,605.73	0.01
1,500	EAST BUY HOLDING LIMITED	3,815.91	0.01
4,396	EAST MONEY INFO -A-	12,750.85	0.04
100	EASTROC BEVERAGE GROUP CO -A	3,871.89	0.01
100	ECOVACS ROBOTICS CO LTD	731.71	0.00
800	ENN NATURAL GAS CO LTD -A- REG SHS	2,352.45	0.01
500	EOPTOLINK TECH - SHS -A-	9,285.35	0.03
1,300	EVE ENERGY CO LTD	9,060.88	0.03
1,300	FLAT GLASS GROUP CO LTD-A	3,755.86	0.01
1,000	FLAT GLASS GROUP -H- REGS	1,683.94	0.00
6,500	FOCUS MEDIA --- SHS -A-	6,566.26	0.02
3,900	FOXCONN IND INT --- REGISTERED SHS -A-	14,037.12	0.04
3,541	FULL TRUCK ALLIANCE COMPANY LIMITED	31,904.41	0.09
100	FUTURE LAND HOLDINGS CO LTD -A-	205.18	0.00
400	FUYAO GLASS INDUSTRY GROUP -A- REG SHS	3,326.35	0.01
2,400	FUYAO GLASS INDUSTRY GROUP -H- 144A/REGS	16,144.22	0.05
1,932	GALAXYCORE INC	4,066.26	0.01
2,360	GANFENG LIT GRP -PREFERENTIAL SHARE -H-	6,805.81	0.02
440	GANFENG LITHIUM GROUP CO., LTD.	2,167.10	0.01
4,300	GD POWER DEVELOPMENT - SHS -A-	3,360.79	0.01
3,800	GDS HOLDINGS LTD-CL A	10,689.43	0.03
600	GD WEN S FOOD -A-	1,726.62	0.00
300	GEMDALE CORP -A-	234.47	0.00
300	GF SECURITIES CO LTD -A-	715.85	0.00
1,000	GF SECURITIES UNITARY 144A/REG S	1,387.84	0.00
100	GIGADEVICE SHS A	1,262.67	0.00
400	GOERTEK INC. -A-	1,295.68	0.00
4,200	GOLDWIND SCIENCE & TECHNOLOGY CO., LTD.	3,168.59	0.01
580	GONEO GROUP CO., LTD.	6,900.01	0.02
1,500	GOTION HIGH-TECH CO LTD	4,950.95	0.01
1,900	GREAT WALL MOTOR -A-	8,228.58	0.02
11,000	GREAT WALL MOTOR CO-H-	20,534.32	0.06
13,300	GREENLAND HLDGS -A-	3,952.76	0.01
1,000	GUANGDONG HAI GROUP CO LTD -A-	6,861.32	0.02
1,600	GUANGZHOU AUTO -A-	2,018.67	0.01
10,000	GUANGZHOU AUTOMOBILE GROUP CO	3,926.63	0.01
200	GUANGZHOU TINCI MATERIALS TECHNOLOGY CO	529.24	0.00
100	GUJING DISTILLERY -A-	2,900.84	0.01
800	GUOTAI JUNAN SECURITIES CO LTD	814.27	0.00
3,500	GUOTAI JUNAN SECURITIES CO LTD	7,351.41	0.02
400	GZ BYS PHARMACE -A-	1,752.34	0.00
3,200	HAIER SMART-A RG REGISTERED SHS -A-	14,699.97	0.04
7,800	HAIER SMART HOME CO LTD - REG SHS -H-	31,330.61	0.09
16,400	HAINAN AIRLINES -A-	3,022.87	0.01
744	HAITIAN FLAVOUR -A-	5,120.77	0.01
700	HAITONG SEC SHS -A-	877.17	0.00
17,600	HAITONG SECURITIES CO LTD -H-	8,218.26	0.02
274	HANGZHOU FIRST PV MAT CO LTD -A-	691.40	0.00
300	HANGZHOU HUADONG MEDICINE CO LTD -A-	1,499.86	0.00
300	HANGZHOU SILAN MICRO. -A-	969.61	0.00
100	HANGZHOU TIGERMED CONSULTING CO LTD	985.76	0.00
100	HANGZHOU TIGERMED CONSULTING CO LTD	516.25	0.00
4,000	HANSOH PHARMACEUTICAL GRP CO LTD	10,788.56	0.03
6,100	HARBIN HIGH	6,981.48	0.02
200	HENAN SHUANGHUI INVEST AND DEV CO -A-	774.15	0.00
1,000	HENGAN INTERNATIONAL GROUP CO - REG SHS	3,450.28	0.01
1,900	HENGLI PETROCHEMICAL CO LTD	4,251.39	0.01
2,000	HISENSE HOME APPLIANCES GROUP CO LTD -H-	7,467.03	0.02
12,000	HNA INFRASTRUCTURE INVEST-A	6,566.98	0.02
7,100	HN VALIN STEEL TUBE -A-	4,768.06	0.01
300	HOSHINE SILICON A	2,573.21	0.01
4,000	HUADIAN POWER INTERNATIONAL CORPORATION	2,276.16	0.01
2,700	HUADIAN POWER INTL	2,310.87	0.01
300	HUALAN BIOLOGICAL ENGINEERING INC	767.72	0.00
1,500	HUANENG POWER INTERNATIONAL -A-	1,652.46	0.00
16,000	HUANENG POWER INTL INC -H-	9,825.58	0.03
2,400	HUATAI SECURITIES CO LTD	3,868.43	0.01
800	HUATAI SECURITIES CO LTD -A-	2,011.81	0.01
2,400	HUA XIA BANK CO LTD -A-	2,547.92	0.01
400	HUAYU AUTOS SYSTEMS	1,024.77	0.00
100	HUIZHOU DESAY SV AUTOMOTIVE CO	1,711.61	0.00
260	HUNDSUN TECH-A-	849.62	0.00
621	HYGON INFORMATION TECHNOLO-A	9,164.17	0.03
500	HZ BINJIANG REAL ESTATE GRP -A-	810.16	0.00
1,100	IEIT SYSTEMS CO., LTD.	6,522.68	0.02
24,500	IM BAOTOU STEEL UNION CO LTD	6,056.16	0.02
140	IMEIK TECHNOLOGY DEVELOPMENT CO LTD	4,712.90	0.01
300	IM RARE-EARTH HI-TECH -A-	884.31	0.00
274,000	INDUS.AND COMMERCIAL BANK OF CHINA -H-	163,677.21	0.47
14,500	INDUSTRIAL AND COMMERCIAL BANK CHINA -A-	12,803.89	0.04
3,800	INDUSTRIAL BANK	10,462.87	0.03
100	INGENIC SEMICON --- SHS -A-	927.61	0.00
700	INNER MONGOLIA YILI INDUSTRAL GROUP -A-	2,907.56	0.01
2,817	IQIYI --- SHS	8,056.62	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,392	JA SOLAR TECHNOLOGY CO LTD	2,695.03	0.01
11,700	JD LOGISTICS INC	21,087.91	0.06
500	JIANGSU CHANGJIANG ELEC.TECHNOLGY CO -A-	2,524.06	0.01
8,000	JIANGSU EXPRESSWAY CO LTD -H-	8,105.59	0.02
300	JIANGSU HENGLI HYDRAULIC CO LTD	2,700.52	0.01
2,400	JIANGSU HENGRUI PHARMACEUTICALS CO	17,934.87	0.05
500	JIANGSU YANGHE BREWERY -A-	7,086.36	0.02
300	JIANGSU YUYUE MEDICAL EQUIPMENT SUPPLY	1,640.89	0.00
400	JIANGXI COPPER CO LTD -A-	1,395.13	0.00
3,000	JIANGXI COPPER -H-	6,110.09	0.02
4,864	JINKO SOLAR CO	6,122.87	0.02
100	JIUGUI LIQUOR CO -A-	738.57	0.00
200	JOIN IN HOLDING CO LTD -A-	935.32	0.00
4,500	JS PHOENIX PUB -A-	7,722.20	0.02
200	JS ZHONG TIAN TECH -A-	442.66	0.00
3,268	KE HOLDINGS INC	65,065.88	0.19
400	KING S LUCK BREW -A-	2,945.71	0.01
3,600	KINGSOFT	13,695.56	0.04
8,300	KUAISHOU TECHNOLOGY	58,610.36	0.17
2,200	KUANG-CHI TECHNOLOGIES CO	7,852.36	0.02
500	KUNLUN TECH CO., LTD	2,682.66	0.01
300	KWEICHOW MOUTAI CO LTD -A- REG SHS	74,928.67	0.21
900	LAO PENG XIANG -B-	3,450.60	0.01
1,000	LB GROUP CO., LTD	2,967.71	0.01
30,000	LENOVO GROUP LTD -RC-	40,939.90	0.12
1,300	LENS TECHNOLOGY CO LTD	3,798.59	0.01
300	LEPU MEDICAL TECHNOLOGY -A-	564.54	0.00
2,850	LUFAX HOLDING LTD-ADR	9,946.50	0.03
500	LUZHOU OLD CELLAR -A-	10,694.91	0.03
200	MANGO EXCELLENT MEDIA - REG SHS -A-	752.14	0.00
300	MAXSCEND MICROELECTRONICS COMPANY LIMITE	3,981.76	0.01
18,250	MEITUAN - SHS 114A/REG S	404,120.59	1.15
5,500	METALLURGICAL CORP CHN -A-	2,624.79	0.01
18,000	METALLURGICAL CORP OF CHINA LTD -H-	3,684.59	0.01
2,200	MIDEA GROUP CO -A-	23,909.16	0.07
200	MONTAGE TECHNOLOGY CO	1,911.22	0.01
1,000	MUYUAN FOODSTUF -A-	6,616.98	0.02
1,008	NARI TECHNOLOGY -A-	3,985.25	0.01
1,333	NATIONAL SILICON INDUSTRY -A	3,615.03	0.01
200	NAURA TECHNOLOG REGISTERED SHS -A-	10,458.58	0.03
6,715	NETEASE INC - REG SHS	130,107.45	0.37
1,800	NEW CHINA LIFE INSURANCE CO LTD -A-	11,938.86	0.03
1,700	NEW CHINA LIFE INSURANCE CO LTD -H-	5,307.38	0.02
900	NEW HOPE LIUHE CO LTD	1,338.69	0.00
300	NINESTAR CORP REGISTERED SHS -A-	1,300.11	0.00
280	NINGBO DEYE TECHNOLOGY CO -A	4,067.98	0.01
1,200	NINGBO SANXING MEDICAL ELECTRIC CO LTD	5,982.29	0.02
290	NINGBO TUOPU GROUP CO LTD -A-	1,916.85	0.01
400	NINGBO XINHAI ELECTRIC CO-A-	508.10	0.00
5,800	NINGBO ZSH PORT - SHS -A-	3,182.33	0.01
4,999	NIO INC - SHS -A- ADR	33,393.32	0.10
7,400	NONGFU SPRING CO LTD-H-REG SHS 144A/REGS	32,581.98	0.09
800	NX BAOFENG ENER/REGSH	1,983.24	0.01
100	OPPEIN HOME GROUP INC	893.03	0.00
12,000	ORIENT SECURITIES CO LTD/CHINA	7,739.96	0.02
100	OVCTEK CHINA INC	296.06	0.00
600	PERFECT WORLD PICTURES CO LTD	823.02	0.00
84,000	PETROCHINA CO LTD -H-	68,562.75	0.20
5,300	PETROCHINA CO LTD SHS.A	6,830.74	0.02
450	PHARMARON BEIJING - REGISTERED SHS -H-	869.01	0.00
450	PHARMARON BJ - REGISTERED SHS -A-	1,951.45	0.01
3,300	PICC HOLDING CO-A	3,508.10	0.01
26,000	PICC PROPERTY AND CASUALTY COMPANY -H-	38,560.75	0.11
300	PIENTZEHUANG -A-	11,080.27	0.03
2,593	PINDUODUO	349,562.33	1.00
4,500	PING AN BANK CO LTD -A-	7,850.79	0.02
3,200	PING AN INS (GRP) CO -A-	26,103.30	0.07
26,000	PING AN INSURANCE COMPANY OF CHINA -H-	167,866.46	0.48
2,700	POLY DEVELOP AND HOLDINGS GRP CO-SHS- A	4,255.25	0.01
4,800	POSTAL SAVINGS BANK OF CHINA	3,607.55	0.01
34,000	PSBC H UNITARY 144A/REGS	20,354.08	0.06
500	QINGHAI SALT LAKE POTASH CO LTD	1,325.97	0.00
1,000	REMEGEN CO. LTD	2,201.49	0.01
1,900	RONGSHENG PETRO CHMICAL CO -A-	2,809.83	0.01
2,000	SAIC MOTOR CO LTD	4,180.80	0.01
1,600	SANAN OPTOELECTRONICS CO LTD	2,848.55	0.01
520	SANJIU MEDICAL & PHARMACEUTICAL CO LTD	3,537.42	0.01
11,000	SANY HEAVY EQUIPMENT INTERNATIONAL HLG	8,242.05	0.02
1,400	SANY HEAVY INDUSTRY CO LTD -A-	3,776.73	0.01
1,200	SATELLITE CHEMICAL CO., LTD.	3,201.19	0.01
300	SC KELUN-BIOTEC	7,102.69	0.02
200	SC TOP-UP YEAST LIQ - SHS -A-	1,710.90	0.00
3,800	SDIC POWER HLDG -A-	9,203.20	0.03
400	SD LINGLONG - REGISTERED SHS -A-	1,151.08	0.00
309	SELIGMAN NEW TECHNOLOGIES VENTURE FU	6,357.79	0.02
700	SF HOLDING CO LTD	4,498.86	0.01
600	SG MICRO CORP-A	8,144.42	0.02
3,600	SHAANXI COAL INDUSTRY -A-	14,186.72	0.04
800	SHANDONG GOLD MINING	3,348.07	0.01
2,000	SHANDONG GOLD - REG SHS -H-	4,505.96	0.01
500	SHANDONG HUALU HENGSHENG CHEMICAL	1,871.07	0.01
11,600	SHANDONG WEIGAO GRP -H-	8,392.94	0.02
3,500	SHANGAI FOSUN PHARMACEUTICAL H	7,020.29	0.02
3,000	SHANGHAI AIKO SOLAR ENERGY-A	4,415.13	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
6,800	SHANGHAI BAOSIGHT -B-	11,662.00	0.03
374	SHANGHAI BAOSIGHT SOFTWARE CO LTD	1,762.95	0.01
6,100	SHANGHAI ELEC GRP -A-	3,939.61	0.01
100	SHANGHAI FLYCO ELECTRICAL APPLIANCE CO L	620.83	0.00
1,300	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	5,139.70	0.01
200	SHANGHAI INTL AIRPORT	1,097.93	0.00
1,300	SHANGHAI INTL PORT -A-	1,207.37	0.00
300	SHANGHAI JINJIANG INTL HOTELS -A-	1,342.97	0.00
100	SHANGHAI M G STATIONARY INC A	505.95	0.00
1,100	SHANGHAI PHARMACEUTICAL LTD -A-	3,324.21	0.01
900	SHANGHAI PHARMACEUTICAL LTD -H-	1,469.20	0.00
5,300	SHANGHAI PUDONG DEVELOPMENT BANK -A-	7,671.33	0.02
290	SHANGHAI PUTAILAI NEW ENERGY TECH	619.48	0.00
1,100	SHANGHAI RAAS BOLLD -A-	1,241.67	0.00
2,400	SHANGHAI RURAL COMMERCIAL BANK-A-REG SHS	2,547.92	0.01
2,500	SHANXI COAL -A-	4,986.67	0.01
2,400	SHANXI LU'AN ENVIRONMENTAL-A-	6,052.59	0.02
300	SHANXI XINGHUACUN FEN WINE FACTORY -A-	9,382.80	0.03
1,500	SHENWAN HONGY -A-	1,225.95	0.00
2,600	SHENZHEN ENERGY INVESTMENT CO LTD -A-	2,596.78	0.01
160	SHENZHEN KANGTAI BIO	447.40	0.00
1,700	SHENZHEN LUXSHARE PRECISION INDUSTRY -A-	10,556.60	0.03
600	SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGIN	7,026.49	0.02
1,100	SHENZHEN OVERSEAS CHINESE TOWN CO -A-	458.95	0.00
100	SHENZHEN S.C NEW ENERGY TECHNOLOGY	970.76	0.00
502	SHENZHEN TRANSSION HOLDING CO LTD	7,741.61	0.02
3,000	SH FUDAN MICROE	5,461.23	0.02
500	SH LINGANG - SHS -A-	816.59	0.00
300	SH ZHANGJIANG HI -A-	1,023.20	0.00
300	SHZ SALUBRIS PHARMACEUTICALS CO LTD -A-	1,485.71	0.00
1,100	SICHUAN CHUANTOU-A-	2,962.71	0.01
900	SICHUAN KELUN -A-	4,115.08	0.01
2,660	SICHUAN R & B --- SHS -A-	2,671.91	0.01
700	SICHUAN SWELLFUN -A-	4,593.88	0.01
200	SICHUAN TIANQI LITHIUM INDUSTRIES -A-	1,005.91	0.00
9,800	SINOHYDRO GROUP LTD	7,897.52	0.02
20,000	SINOPEC SHANGHAI PETROCHEMICAL -H-	3,089.80	0.01
4,800	SINOPHARM GROUP CO LTD	12,853.58	0.04
5,000	SINOTRANS -H-	2,561.96	0.01
600	SIYUAN ELECTRIC CO LTD	6,335.50	0.02
900	SJZ YILING PHARMA -A-	2,317.30	0.01
500	SPRINGS AIRLINES CO LTD -A-	4,415.85	0.01
700	SUNGROW POWER SUPPLY CO LTD	9,959.91	0.03
2,900	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	21,467.70	0.06
200	SUZHOU MAXWELL --- REGISTERED SHS -A-	3,026.87	0.01
420	SUZHOU TFC OPTICAL COMM -A-	6,031.16	0.02
1,200	SZ INNOVANCE TECHNOLOGY -A-	10,707.77	0.03
400	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	16,746.07	0.05
1,820	TBEA CO LTD-A-	3,807.13	0.01
11,500	TCL TECH GRP - REGISTERED SHS -A-	7,525.73	0.02
500	TCL ZHONGHUAN RENEWABLE ENERGY-A-	740.14	0.00
24,600	TENCENT HOLDINGS LTD	1,408,069.93	4.01
33,000	THE PEOPLE S INSURANCE CO OF CHINA -H-	15,761.86	0.04
1,800	TIANQI LITHIUM	6,395.89	0.02
8,000	TINGY HOLDING CORP	11,555.87	0.03
3,200	TONGCHENG TRAVEL HOLDINGS LIMITED	8,223.00	0.02
200	TONGFANG GUOXIN -A-	1,782.34	0.01
1,400	TONGWEI CO LTD A	4,566.88	0.01
2,000	TRAVELSKY TECHNOLOGY -H-	2,976.51	0.01
231	TRINA SOLAR - REG SHS -A-	740.00	0.00
2,250	TRIP COM GROUP LTD - REG SHS	142,227.53	0.41
100	TSINGTAO BREWERY CO LTD -A-	1,119.50	0.00
2,000	TSINGTAO BREWERY CO LTD -H-	15,655.01	0.04
400	UFIDA SOFTWARE CO -A-	657.27	0.00
800	UNISPLENDOUR CORP -A-	2,759.39	0.01
1,330	VIPSHOP HOLDINGS ADR 1/5 REPR	20,920.90	0.06
100	WALVAX BIOTECH -A-	210.33	0.00
600	WANDA FILM HOLDING CO LTD -A- REG SHS	1,070.78	0.00
400	WANHUA POLYURETANE -A-	5,219.29	0.01
830	WEIBO -A- SPONS ADR REPR 1 SH	8,366.40	0.02
3,800	WEICHAI POWER CO LTD	8,616.80	0.02
7,000	WEICHAI POWER CO LTD -H-	12,941.13	0.04
435	WILL SEMICON SHS A	6,662.99	0.02
1,100	WUHAN HUMANWELL HI-TECH CO LTD	3,314.78	0.01
1,200	WUJIANG SILK -A-	1,591.16	0.00
1,200	WULIANGYE YIBIN CO LTD -A-	27,864.21	0.08
1,200	WUS PRINTED CIRCUIT (KUNSHAN) CO LTD	6,885.89	0.02
1,500	WUXI APPTEC CO LTD.	10,543.96	0.03
600	WUXI APP TEC CO LTD A	4,488.86	0.01
300	WUXI LEAD INTELLIGENT EQUIPMENT-A-	829.44	0.00
1,400	XI AN AERO ENGINE -A-	8,259.59	0.02
3,260	XI AN LONGI SILICON MATERIALS CORP	8,179.51	0.02
65,800	XIAOMI CORP - REGISTERED SHS -B-	190,602.27	0.54
1,043	XINJIANG DAQO NEW ENERGY C-A	3,904.55	0.01
1,500	XJ GUANGHUI INDUSTRY -A-	1,541.01	0.00
3,200	XUGONG SC&TECH -A-	3,552.68	0.01
11,700	YANKUANG ENER --- REGISTERED SHS -H-	16,538.95	0.05
3,120	YANKUANG ENER RG-A REGISTERED SHS -A-	7,444.86	0.02
100	YIHAI KERRY ARAWANA HOLDINGS CO., LTD	507.10	0.00
6,800	YITAI COAL / -B-	14,579.20	0.04
100	YN CHUANGXIN -A-	488.81	0.00
1,000	YOUNGOR FASHION	1,154.51	0.00
700	YTO EXPRESS A	1,785.34	0.01
1,700	YUNNAN ALUMINIUM - SHS -A-	3,592.55	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
740	YUNNAN BAIYAO GROUP -A-	6,449.81	0.02
600	YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO	5,351.31	0.02
1,600	YUTONG BUS CO., LTD	6,024.01	0.02
5,600	YUYUAN TOURIST -A-	5,104.98	0.01
8,000	ZHAOJIN MINING INDUSTRY COMPANY LTD -H-	14,192.50	0.04
1,100	ZHEJIANG CENTURY HUATONG GROUP CO LTD -A	655.41	0.00
500	ZHEJIANG CHINA COMMODITIES CITY GR -A-	689.42	0.00
200	ZHEJIANG CHINT ELECTRICS CO LTD	649.84	0.00
800	ZHEJIANG DAHUA TEC -A-	1,968.38	0.01
2,760	ZHEJIANG EXPRESSWAY CO LTD -H-	1,932.98	0.01
700	ZHEJIANG JUHUA A	2,227.43	0.01
3,200	ZHEJIANG LEAPMOTOR TECHNOLOGY CO., LTD	13,801.12	0.04
360	ZHEJIANG NHU -A-	1,160.97	0.00
1,200	ZHEJIANG WEIMING ENVIRONMENT PROTECTION	3,729.29	0.01
8,300	ZHEJIANG ZHENENG ELECTRIC POWER CO LTD	7,981.39	0.02
1,200	ZHENGZHOU COAL -H-	1,680.85	0.00
1,800	ZHONGAN ONLINE P C H UNITARY 144A REGS	3,675.32	0.01
420	ZHONGJI INNOLIGHT -A-	9,293.38	0.03
2,700	ZHONGJIN GOLD CO LTD -A-	5,863.98	0.02
130	Z HUAYOU COBALT -A-	548.15	0.00
2,200	ZHUHAI GREE ELECTRICAL APPLIANCES INC-A-	15,069.75	0.04
2,000	ZHUZHOU CRRC -H-	7,904.75	0.02
24,000	ZIJIN MINING CORP CO LTD -H-	54,565.93	0.16
5,900	ZIJIN MINING GROUP CO LTD	15,292.36	0.04
200	ZJ JINGSHENG MECHANICAL and ELECTRICAL -A-	925.61	0.00
1,600	ZJLD GROUP IN	1,961.00	0.01
700	ZJ SANHUA INTEL -A- REGISTERED	2,383.46	0.01
2,100	ZTE CORPORATION -A-	9,346.79	0.03
2,800	ZTE CORPORATION -H-	7,245.59	0.02
	Colombia	**34,097.74**	**0.10**
949	BANCOLOMBIA SA	8,239.45	0.02
1,683	BANCOLOMBIA SA PREF	13,378.41	0.04
16,688	ECOPETROL	7,516.33	0.02
1,213	INTERCONNEXION ELECTRICA SA	4,963.55	0.01
	Czech Republic	**46,580.59**	**0.13**
753	CEZ AS	29,344.84	0.08
488	KOMERCNI BANKA AS	17,235.75	0.05
	Egypt	**28,357.71**	**0.08**
7,927	COMMERCIAL INTL BANK	13,868.14	0.04
13,449	EASTERN COMPANY	7,239.62	0.02
14,322	EFG HOLDING S.A.E.	7,249.95	0.02
	Greece	**150,512.51**	**0.43**
7,059	ALPHA SERVICES AND HOLDINGS S.A	12,274.23	0.03
730	ATHENS INTERNATIONAL AIRPORT	6,227.69	0.02
8,708	EUROBANK HLDGS - REG SHS	20,000.80	0.06
833	GREEK ORGANISAT.OF FOOTBALL PROGNOSTICS	14,837.53	0.04
586	HELLENIC TELECOMMUNICATIONS ORGANISATION	10,130.54	0.03
314	JUMBO SA - REG SHS	9,006.30	0.03
350	METLEN ENERGY & METALS S.A.	13,820.05	0.04
222	MOTOR OIL HELLAS CORINTH REFIN - REG SHS	5,267.44	0.02
2,000	NATL BANK GREECE -REGISTERED SHS	17,133.60	0.05
3,763	PIRAEUS FIN HLG --- REGISTERED SHS	16,068.04	0.05
598	PUBLIC POWER CORP OF GREECE	8,035.47	0.02
334	STAR BULK CARR - REGISTERED SHS	7,912.46	0.02
450	TERNA ENERGY	9,798.36	0.03
	Hong Kong	**268,313.78**	**0.76**
2,500	BEIJING ENTERPRISES HOLDINGS LTD -RC-	8,979.74	0.03
6,000	BEIJING ENTERPRISES WATER	1,869.33	0.01
14,000	BOC HONG KONG (HOLDINGS) LTD	44,879.40	0.13
3,151	CD INTERNATIONAL INVESTMENT GROUP LTD	6,831.41	0.02
5,000	CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	2,413.91	0.01
8,000	CHINA MERCHANTS HLDGS (INTL) CO LTD -RC-	12,750.59	0.04
13,000	CHINA OVERSEAS LAND INVESTMENT LTD -RC-	26,644.41	0.08
18,000	CHINA POWER INTERNATIONAL DEV. -RC-	8,597.38	0.02
8,000	CHINA RESOURCES BEER LTD -RC-	35,017.78	0.10
10,500	CHINA RESOURCES LAND LTD - REG SHS	38,728.76	0.11
4,000	CHINA RESOURCES PHARMA-REG SHS 144A/REGS	3,094.95	0.01
8,000	CHINA RESOURCES POWER HOLDINGS -RC-	21,731.62	0.06
4,200	CN TAIPING INSURANCE HOLDINGS CO	6,758.95	0.02
12,000	CN TRADITIONAL CHINESE MEDECINE CO LTD	6,766.67	0.02
9,000	FAR EAST HORIZON LTD	6,592.87	0.02
6,000	GUANGDONG INVEST -RC-	4,039.92	0.01
5,000	HUA HONG SEMICONDUCTOR UNITARY 144A/REGS	13,453.52	0.04
11,000	SHANDONG HI-SPEED HOLDINGS	9,190.88	0.03
2,500	SINOTRUK HK	7,515.30	0.02
3,000	YUEXIU PROPERTY	2,456.39	0.01
	Hungary	**91,229.43**	**0.26**
752	CHEMICAL WORKS OF RICHTER GEDEON-REG SHS	23,224.41	0.07
2,531	MOL HUNGARIAN OIL AND GAS PLC -A-REG SHS	18,976.10	0.05
935	OTP BANK LTD	49,028.92	0.14
	India	**7,196,491.62**	**20.50**
266	ABB SHS	25,567.99	0.07
250	ACC LTD (DEMATERIALISED)	7,498.25	0.02
1,328	ADANI ENTERPRISE - DEMATERIALISED	49,693.87	0.14
933	ADANI GAS LTD	8,756.48	0.02
1,041	ADANI GREEN ENERGY LTD	23,635.81	0.07
2,611	ADANI PORTS	45,121.64	0.13
3,631	ADANI POWER	28,430.13	0.08
1,005	ADANI TRANSMISSIO LTDREGISTERED SHS	12,108.39	0.03
1,898	ADANI WILMAR LTD	7,888.59	0.02
2,001	ADITYA BIRLA - REGISTERED	5,670.53	0.02
56	ALKEM LABORATORIES LTD	4,044.77	0.01
2,700	AMBUJA CEMENTS -SHS-	20,380.18	0.06
520	APL APOLLO TUBES LTD	9,829.90	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
376	APOLLO HOSPITALS	32,301.19	0.09
7,209	ASHOK LEYLAND -DEMATERIALISED-	20,250.27	0.06
1,757	ASIAN PAINTS LTD	69,798.81	0.20
635	ASTRAL POLY TECHNIK LTD REG	15,075.72	0.04
1,089	AUROBINDO PHARMA	18,981.84	0.05
2,338	AU SMALL FINANCE BANK LTD	20,649.19	0.06
489	AVENUE SUPER REGISTERED	29,738.10	0.08
9,519	AXIS BANK	139,965.81	0.40
62	BAJAJ AUTO DEMATERIALISED	7,764.46	0.02
270	BAJAJ AUTO LTD	39,777.52	0.11
1,116	BAJAJ FINANCE LTD	102,582.56	0.29
1,580	BAJAJ FINSERV LTD	37,206.74	0.11
356	BALKRISHNA INDUSTRIES LTD	12,957.48	0.04
4,428	BANDHAN BANK LTD	10,501.28	0.03
5,765	BANK OF BARODA - REG SHS	17,047.08	0.05
3,281	BANK OF INDIA DEMATERIALISED	4,330.23	0.01
11,652	BANK OF MAHARASHTRA	8,382.92	0.02
1,080	BERGER PAINTS INDIA LTD	8,015.46	0.02
15,241	BHARAT ELECTRONICS REGISTERED	51,851.36	0.15
859	BHARAT FORGE LTD DEMATERIALISED	15,545.82	0.04
6,233	BHARAT HEAVY ELECTRICALS LTD	20,803.63	0.06
6,296	BHARAT PETROLEUM CORP DEMATERIALISED	27,794.39	0.08
10,030	BHARTI AIRTEL LTD(DEMATERIALISED)	204,612.51	0.58
482	BHARTI HEXACOM LTD	8,302.58	0.02
1,953	BIOCON LTD	8,462.10	0.02
29	BOSCH LTD	13,039.04	0.04
492	BRITANNIA INDUSTRIES - REG SHS	37,211.49	0.11
629	CADILA HEALTHCARE	8,020.38	0.02
9,920	CANARA BANK	13,178.72	0.04
1,797	CHOLAMANDALAM INVESTMENT AND FINANCE CO	34,487.47	0.10
2,140	CIPLA SHS DEMATERIALISED	42,240.10	0.12
7,884	COAL INDIA	47,994.77	0.14
275	COCHIN SHIPYARD LTD	5,711.09	0.02
450	COLGATE PALMOLIVE (INDIA)	20,429.58	0.06
975	CONTAINER -REGISTERED SHS	10,681.79	0.03
462	COROMANDEL INTERNATIONAL LTD	9,232.42	0.03
3,146	CROMPTON GREAVES-SHS.DEMATERIALISED	28,495.65	0.08
652	CUMMINS INDIA DEMATERIALISED	29,612.26	0.08
2,008	DABUR INDIA LTD DEMATERIALISED	14,980.70	0.04
469	DALMIA BHARAT - REG SHS	10,819.30	0.03
266	DEEPAK NITRITE - REG SHS	9,227.65	0.03
1,392	DELHIVERY LTD	7,059.56	0.02
426	DIVI'S LABORATORIES LTD	27,671.03	0.08
129	DIXON TECHNOLOGIES INDIA LTD	21,247.66	0.06
2,602	DLF SHS	27,794.10	0.08
477	DR REDDY'S LABORATORIES LTD	38,430.37	0.11
553	EICHER MOTORS LTD	33,167.95	0.09
2,194	EMBASSY OFFICE PARKS REIT	10,208.23	0.03
1,608	EXIDE INDUSTRIES LTD (DEMAT)	9,643.06	0.03
4,198	FSN E-COMMERCE VENTURES LTD	9,799.03	0.03
9,952	GAIL (INDIA) LTD - DEMATERIALISED	28,536.16	0.08
1,766	GENERAL INS CORP OF INDIA	8,336.74	0.02
112	GLAND PHARMA LTD	2,400.21	0.01
9,037	GMR INFRASTRUCTURE	10,143.29	0.03
1,269	GODREJ CONSUMER DEMATERIALISED	21,100.21	0.06
426	GODREJ PROPERTIES LT	16,068.55	0.05
1,365	GRASIM INDUSTRIES	45,535.42	0.13
127	GUJARAT FLUOROCHEMICALS LTD	6,475.77	0.02
347	GUJARAT GAS LTD	2,560.64	0.01
829	HAVELLS INDIA LTD	19,912.52	0.06
4,196	HCL TECHNOLOGIES LTD - DEMATERIALISED	89,932.24	0.26
278	HDFC ASSET MGT --- REGISTERED SHS 144A R	14,262.38	0.04
22,592	HDFC BANK - REGISTERED SHS	466,953.64	1.33
4,018	HDFC STANDARD LIFE INSURANCE CO LTD	34,425.78	0.10
549	HERO HONDA MOTORS LTD DEMATERIALISED	37,423.15	0.11
6,508	HINDALCO INDUSTRIES LTD	58,726.44	0.17
3,235	HINDUSTAN PETROLEUM (DEMATERIALISED)	17,006.66	0.05
3,545	HINDUSTAN UNILEVER	125,143.38	0.36
903	HINDUSTAN ZINC LTD	5,630.20	0.02
46	HITACHI ENERGY INDIA LTD	7,984.17	0.02
9	HONEYWELL AUTOMATION INDIA LTD	5,260.25	0.01
21,067	ICICI BANK	320,022.51	0.91
1,094	ICICI LOMBARD	28,386.13	0.08
986	ICICI PRUDENTIAL LIFE INSURANCE COMPANY	9,179.19	0.03
14,198	IDFC	12,596.72	0.04
971	INDIAN BANK	6,072.13	0.02
2,858	INDIAN HOTELS CO LTD	23,351.35	0.07
14,488	INDIAN OIL CORP LTD - DEMATERIALISED	31,145.27	0.09
1,202	INDIAN RAILWAY CATERING TOURISM-REG SHS	13,318.62	0.04
8,735	INDIAN RAILWAY FINANCE CORP LTD	16,544.13	0.05
2,202	INDIAN RENEWABLE ENERGY DEV AGENCY LTD	6,171.81	0.02
1,505	INDRAPRASTHA GAS LTD	10,031.09	0.03
2,671	INDUSIND BANK LTD	46,139.40	0.13
2,640	INDUS TOWERS LTD	12,366.54	0.04
318	INFO EDGE (INDIA) SHS DEMATERIALISED	30,739.66	0.09
14,254	INFOSYS TECHNOLOGIES DEMATERALISED	319,026.24	0.91
608	INTERGLOBE AVIATION LTD (	34,734.20	0.10
12,223	ITC DEMATERIALISED	75,575.80	0.22
1,025	JINDAL STAINLESS LTD	9,668.86	0.03
1,639	JINDAL STL & POWER	20,333.66	0.06
13,917	JIO FINANCIAL SERVICES LTD	58,224.66	0.17
1,821	JSW ENERGY	15,929.16	0.05
4,121	JSW STEEL LTD - REG SHS	50,653.60	0.14
1,807	JUBILANT FOODWOR SHARES	14,703.76	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,563	KALYAN JEWELLERS - REGISTERED 144A REG	13,620.09	0.04
4,630	KOTAK MAHINDRA BANK	102,430.30	0.29
92	L AND T TECHNOLOGY SERVICES LTD	5,867.11	0.02
2,769	LARSEN & TOUBRO LTD DEMATERIALISED	121,449.22	0.35
550	LIFE INSURANCE CORPORATION	6,608.76	0.02
77	LINDE INDIA LTD	7,796.45	0.02
372	LTIMINDTREE LIMITED	27,719.13	0.08
786	LUPIN LTD	20,551.06	0.06
1,336	MACROTECH DEVELOPERS LIMITED	19,679.40	0.06
1,944	MAHINDRA AND MAHINDRA FINANCIAL SERVICE	7,848.96	0.02
3,402	MAHINDRA and MAHINDRA LTD - REG SHS	125,640.70	0.36
205	MAKEMYTRIP	19,054.75	0.05
339	MANKIND PHARMA LTD	10,196.95	0.03
2,041	MARICO LTD DEMATERIALISED	16,936.63	0.05
533	MARUTI SUZUKI INDIA LTD - REG SHS	84,197.47	0.24
2,937	MAX HEALTHCARE INSTITUTE	34,547.78	0.10
1,228	MAX INDIA DEMATERIALISED	17,452.58	0.05
121	MAZAGON DOCK SHIPBUILDERS LT	6,107.81	0.02
208	MPHASIS BFL LTD (DEMATERIALISED)	7,472.00	0.02
8	MRF LTD	13,223.07	0.04
387	MUTHOOT FINANCE LTD	9,383.22	0.03
1,344	NESTLE INDIA LTD - REG SHS	43,141.27	0.12
7,917	NHPC LTD	8,970.26	0.03
4,057	NMDC	11,856.62	0.03
17,611	NTPC DS - SHS - DEMATERIALISED	93,139.35	0.27
641	OBEROI REALTY LTD	14,473.53	0.04
15,192	OIL AND NATURAL GAS CORPORATION-REG SHS	53,950.73	0.15
1,984	OIL INDIA	13,746.92	0.04
648	ONE 97 COMMUNICATIONS LIMITED	5,322.34	0.02
134	ORACLE FINANCIAL SERVICES SOFTWARE LTD	18,322.70	0.05
10	PAGE INDUSTRIES	5,119.76	0.01
530	PATANJALI FOODS LIMITED	10,646.96	0.03
1,231	PB FINTECH LIMITED	23,796.28	0.07
408	PERSISTENT SYS --- REGISTERED SHS	26,536.15	0.08
2,725	PETRONET LNG	11,106.32	0.03
684	PHOENIX MILLS (DEMATERIALISED)	15,064.51	0.04
637	PIDILITE INDUSTRIES LTD (DEMATERIALISED)	25,535.87	0.07
394	PL INDUSTRIES LTD - REG SHS	21,889.47	0.06
235	POLYCAB INDIA - REG SHS 144A REG S	19,504.15	0.06
5,646	POWER FINANCE CORPORATION LTD - REG SHS	32,881.73	0.09
16,847	POWER GRID INDIA	70,935.25	0.20
504	PRESTIGE ESTATES PROJECTS LTD	11,097.76	0.03
32	PROCTER GAMBLE HYGIENE HEALTH.(DEMAT.)	6,367.31	0.02
12,187	PUNJAB NATIONAL BANK	15,591.27	0.04
1,912	RAIL VIKAS NIGAM LTD	12,125.50	0.03
5,339	REC LTD - REG SHS	35,327.34	0.10
13,567	RELIANCE INDUSTRIES DEMATERAILISED	478,100.02	1.36
10,348	SAMVARDHANA MOTHERSON INTERNATIONAL LTD	26,102.99	0.07
1,341	SBI CARDS & PAYMENT SERVICES LTD	12,380.86	0.04
1,905	SBI LIFE INSURANCE COMPANY LTD	41,918.46	0.12
161	SCHAEFFLER INDIA LTD	7,519.05	0.02
47	SHREE CEMENTS LTD	14,755.37	0.04
1,069	SHRIRAM FINANCE LIMITED	45,628.90	0.13
410	SIEMENS DEMATERIALISED	35,470.83	0.10
981	SONA BLW PRECISION FORGINGS LTD	8,702.44	0.02
650	SRF LTD - DEMATERIALISED	19,374.44	0.06
7,729	STATE BANK OF INDIA	72,668.11	0.21
5,223	STEEL AUTHORITY DEMATERIALISED	8,810.41	0.03
234	SUNDARAM FINANCE LTD	14,718.74	0.04
4,071	SUN PHARMACEUTICAL INDUSTRIES - REG SHS	93,597.58	0.27
267	SUPREME INDUSTRIES LTD	16,955.36	0.05
38,808	SUZLON ENERGY LTD	37,070.81	0.11
4,067	TATA CONSULTANCY SERVICES-DEMATERIALISED	207,156.66	0.59
91	TATA ELXSI LTD	8,388.00	0.02
2,398	TATA GLOBAL BEVERAGES	34,251.11	0.10
7,746	TATA MOTORS	90,089.80	0.26
5,724	TATA POWER	32,963.73	0.09
32,801	TATA STEEL LTD	65,972.85	0.19
445	TATA TECHNOLOGIES CO	5,857.93	0.02
2,175	TECH MAHINDRA LTD	40,935.06	0.12
190	THERMAX DEMATERIALISED	11,563.52	0.03
1,449	TITAN COMPANY LTD - REG SHS	66,119.57	0.19
312	TORRENT PHARMACEUTICALS DEMATERIALISED	12,645.68	0.04
589	TORRENT POWER LTD (DEMATERIALISED)	13,199.59	0.04
686	TRENT LTD - REG SHS	62,006.34	0.18
340	TUBE INVESTMENTS OF INDIA LT	17,592.30	0.05
812	TVS MOTOR - DEMATERIALISED	27,516.99	0.08
462	ULTRA TECH CEMENT LTD	65,064.94	0.19
5,866	UNION BANK OF INDIA DEMATERIALISED	8,593.77	0.02
451	UNITED BREWERIES -DEMATERIALISED	11,707.79	0.03
1,025	UNITED SPIRITS -REGISTERED SHS	19,446.57	0.06
691	UNO MINDA LTD	9,083.87	0.03
2,528	UPL LTD - REG SHS	18,496.66	0.05
4,322	VARUN BEVERAGES LTD	31,269.56	0.09
6,283	VEDANTA ED-	38,435.94	0.11
500	VEDANT FASHIONS PVT LTD	8,056.56	0.02
378	VIDESH SANCHAR NIGAM DEMATERIALISED	9,629.16	0.03
80,650	VODAFONE IDEA LTD	9,970.42	0.03
1,111	VOLTAS-DEMATERIALISED SHS-	24,461.52	0.07
5,618	WIPRO DEMATERIALISED	36,298.57	0.10
84,832	YES BANK LTD	22,756.50	0.06
24,074	ZOMATO --- REGISTERED SHS 144A REG S	78,512.23	0.22
	Indonesia	**603,824.34**	**1.72**
68,800	ADARO ENER ID --- REGISTERED SH	17,313.61	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
51,500	AMMAN MINERAL INTERNASIONAL	31,549.70	0.09
78,500	ASTRA INTERNATIONAL TBK	26,183.95	0.07
207,200	BANK CENTRAL ASIA DEP	141,303.83	0.40
135,300	BANK MANDIRI	61,885.90	0.18
50,300	BANK NEGARA INDONESIA	17,774.44	0.05
278,400	BANK RAKYAT INDONESIA PERSERO-B- REG SHS	91,022.46	0.26
69,300	BARITO RENEWABLES ENERGY TBK	30,210.04	0.09
29,200	CHAROEN POKPHAND	9,064.73	0.03
68,000	DAYAMITRA TELEKOMUNIKASI TBK	2,874.50	0.01
3,547,400	GOTO GOJEK TOKOPEDIA TBK PT	15,464.23	0.04
12,200	INDAH KIAT PULP PAPER CORP	6,970.28	0.02
7,000	INDOFOOD CBP SUKSES MAKMUT	5,698.48	0.02
7,800	INDOFOOD SUKSES MAKMUR TBK	3,632.10	0.01
7,200	INDOSAT TBK	5,207.40	0.01
116,600	KALBE FARMA	13,285.01	0.04
77,300	MERDEKA BATTERY MATERIALS TB	2,986.82	0.01
114,018	PT BARITO PACIFIC TBK	7,907.46	0.02
36,900	PT CHANDRA ASRI PACIFIC TBK	20,655.71	0.06
56,126	PT MERDEKA COPPER GOLD TBK	10,083.40	0.03
41,600	PT UNILEVER INDONESIA TBK	6,072.39	0.02
97,200	SARANA MENARA	5,489.17	0.02
75,000	SUMBER ALFARIA TRIJAYA TBK	15,653.90	0.04
209,300	TELKOM INDONESIA -B-	41,334.68	0.12
6,500	UNITED TRACTORS	11,656.21	0.03
9,440	VALE INDONESIA TBK	2,543.94	0.01
	Kazakhstan	**-**	**0.00**
302	POLYMETAL INTERNATIONAL PLC	-	0.00
	Kuwait	**233,996.46**	**0.67**
3,669	AGILITY PUBLIC WAREHOUSING COMPANY	2,632.11	0.01
4,645	BOUBYAN BANK KSC	8,673.05	0.02
8,053	GULF BANK	7,993.04	0.02
43,260	KUWAIT FINANCE HOUSE	101,463.78	0.29
4,487	MABANEE CO	12,302.49	0.04
8,223	MTC ZAIN	12,794.86	0.04
30,471	NATIONAL BANK OF KUWAIT	88,137.13	0.25
	Luxembourg	**12,476.40**	**0.04**
449	REINET INVEST --- REGISTERED SHS	12,476.40	0.04
	Macau	**284,401.25**	**0.81**
1,800	CHINA CONSTRUCTION BANK CORPORATION -A-	2,039.53	0.01
373,000	CHINA CONSTRUCTION BANK CORPORATION -H-	282,361.72	0.80
	Malaysia	**531,998.27**	**1.52**
9,300	AMMB HOLDING BHD	11,276.91	0.03
19,300	AXIATA GROUP	11,794.92	0.03
13,000	CELCOMDIGI BHD	11,727.98	0.03
27,805	CIMB GROUP HOLDINGS BHD	54,282.00	0.15
8,800	DIALOG GROUP BHD	4,588.37	0.01
7,893	GAMUDA BHD	15,466.44	0.04
12,300	GENTING BHD	12,617.77	0.04
19,300	GENTING MALAYSIA BHD	11,326.86	0.03
1,200	HONG LEONG BANK BHD - REG SHS	6,274.33	0.02
8,800	IHH HEALHCARE BHD	15,280.33	0.04
11,300	IJM CORP	8,029.40	0.02
18,600	INARI AMERTRON BHD	13,081.21	0.04
8,300	IOI CORPORATION BHD	7,568.38	0.02
1,938	KUALA LUMPUR KEPONG MY	9,653.64	0.03
20,634	MALAYAN BANKING BHD	52,442.30	0.15
4,909	MALAYSIA AIRPORTS HOLDINGS BHD - REG SHS	12,452.65	0.04
2,100	MAXIS BHD	2,011.65	0.01
4,100	MISC BHD - REG SHS	7,755.60	0.02
20,500	MR D.I.Y. GRP - REGISTERED SHS	10,539.66	0.03
200	NESTLE (M) BHD	5,044.29	0.01
2,200	PERLIS PLANTATIONS BHD	7,714.86	0.02
8,600	PETRONAS CHEMICALS	11,762.91	0.03
2,400	PETRONAS DAGANGAN	10,395.13	0.03
2,600	PETRONAS GAS BHD	11,349.66	0.03
17,400	PRESS MTL ALUMI - REGISTERED	21,351.91	0.06
50,700	PUBLIC BANK BHD	56,067.33	0.16
5,400	QL RESOURCES	6,128.82	0.02
5,555	RHB BANK BERHAD	8,325.49	0.02
12,600	SD GUTHRIE BHD	14,636.70	0.04
10,900	SIME DARBY BHD	6,502.77	0.02
12,700	SUNWAY BHD	12,935.70	0.04
7,300	TELEKOM MALAYSIA	11,896.77	0.03
15,400	TENAGA NASIONAL BHD	53,929.32	0.15
2,000	TIME DOTCOM BHD	2,299.03	0.01
10,200	YTL CORP BHD	6,208.85	0.02
8,200	YTL POWER INTERNATIONAL BHD	7,278.33	0.02
	Mexico	**680,099.31**	**1.94**
126,739	AMERICA MOVIL SAB DE CV	104,419.75	0.30
1,561	ARCA CONTINENTAL SAB DE CV - REG SHS	14,660.76	0.04
5,130	BECLE	8,120.80	0.02
55,630	CEMEX SAB DE CV - 2 SHS -A- 1 SHS -B-	34,226.01	0.10
1,838	COCA-COLA FEMSA - 5 SHS -L- 3 SHS -B-	16,343.41	0.05
184	ELEKTRA SHS	8,870.06	0.03
1,536	EL PUERTO LIVERPOOL C1	9,226.04	0.03
14,076	FIBRO UNO	16,458.63	0.05
8,618	FOMENTO ECONOMICO MEX-1 SHS-B- 4 SHS-D-	85,450.23	0.24
12,069	GMEXICO -B-	67,585.70	0.19
659	GRUMA SHS-B-	12,292.13	0.04
1,823	GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	31,796.96	0.09
909	GRUPO AEROPORTUARUI DEL SURESTE -B-	25,846.83	0.07
4,591	GRUPO BIMBO -SHS- -A-	15,870.13	0.05
2,959	GRUPO CARSO SAB DE CV -A1-	18,401.30	0.05
1,689	GRUPO COMMERCIAL CHEDRUI -B-	12,748.93	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
11,545	GRUPO FINANCIERO BANORTE -O-	82,161.43	0.23
7,262	GRUPO FINANCIERO INBURSA SAB DE CV -O-	16,523.08	0.05
864	INDUSTRIAL PENOLES SAB DE CV	11,519.12	0.03
5,508	KIMBERLY-CLARK DE MEXICO -A- REG SHS	8,946.78	0.03
4,575	PROLOGIS PROPERTY MEXICO	15,032.95	0.04
21,069	WAL MART	63,598.28	0.18
	Netherlands	**-**	**0.00**
303	NEBIUS GROUP N.V.	-	0.00
	Philippines	**188,881.46**	**0.54**
780	AYALA CORP	9,346.78	0.03
18,700	AYALA LAND INC	12,213.61	0.03
9,640	BANK OF THE PHILIPPINE ISLANDS	23,240.94	0.07
8,522	BDO UNIBANK INC	24,028.12	0.07
160	GLOBE TELECOM	6,492.80	0.02
3,050	INTERNATIONAL CONTAINER TERMINAL SERVICE	21,988.85	0.06
1,960	JOLLIBEE FOODS CORPORATION	9,394.71	0.03
1,500	MANILA ELECTRIC CO MER	11,729.65	0.03
5,390	METROBANK AND TRUST	7,560.19	0.02
320	PLDT	8,508.59	0.02
1,825	SM INVESTMENTS CORP	31,134.51	0.09
37,595	SM PRIME HOLDINGS INC	21,669.75	0.06
850	UNIVERSAL ROBINA CORP	1,572.96	0.00
	Qatar	**244,058.62**	**0.70**
11,787	COMMERCIAL BANK OF QATAR	14,244.24	0.04
3,976	DUKHAN BANK	4,215.19	0.01
8,771	INDUSTRIES OF QATAR (SHS)	31,413.05	0.09
23,262	MASRAF AL RAYAN PARTLY PAID	15,780.74	0.04
26,842	MESAIEED PETROCHEMICAL HOLDING COMPANY	12,016.72	0.03
4,375	OOREDOO TELECOM	14,082.80	0.04
1,841	QATAR ELECTRIC AND WATER	7,983.98	0.02
1,650	QATAR FUEL COMPANY	6,910.94	0.02
13,147	QATAR GAS TRANSPORT COMPANY LTD	15,707.22	0.04
2,761	QATAR INTERNATIONAL ISLAMIC BANK	8,333.88	0.02
6,212	QATAR ISLAMIC BANK	36,426.10	0.10
16,528	QATAR NATIONAL BANK	76,943.76	0.22
	Russia	**-**	**0.00**
1,916	ALROSA CJSC	-	0.00
1,264	AO TATNEFT	-	0.00
10,097	GAZPROM	-	0.00
121	GAZPROM NEFT OJSC	-	0.00
287	LUKOIL HOLDING	-	0.00
5,100	MMC NORILSK NIC	-	0.00
688	MOBILE TELESYSTEMS	-	0.00
721	NOVATEK	-	0.00
1,749	NOVOLIPETSK STEEL	-	0.00
292	PIK-SPECIALIZED HOMEBUILDER	-	0.00
32	POLYUS GOLD CO ZAO	-	0.00
1,040	ROSNEFT OIL COMPANY OJSC	-	0.00
8,517	SBERBANK	-	0.00
620	SBERBANK-PREFERENCE	-	0.00
146	SEVERSTAL JSC CHEREPOVETS METAL FACTORY	-	0.00
9,312	SURGUTNEFTEGAZ	-	0.00
30,023	SURGUTNEFTEGAZ	-	0.00
	Saudi Arabia	**1,212,564.56**	**3.45**
590	ACWA POWER	77,788.03	0.22
2,401	ADES HOLDING CO	12,877.36	0.04
790	ADVANCED PETROCHEMICAL COMPANY	8,170.82	0.02
4,763	ALINMA BANK	36,185.29	0.10
915	ALMARAI	13,463.77	0.04
7,764	AL RAJHI BANK	180,471.50	0.51
189	AL RAJHI COMPANY FOR COOP INSUR	9,663.11	0.03
88	ARABIAN INTERNET AND COMMUNICATIONS SERV	6,615.13	0.02
2,993	ARAB NATIONAL BANK	15,238.66	0.04
2,066	BANK ALBILAD	21,698.67	0.06
1,830	BANK ALJAZIRA	8,370.95	0.02
1,992	BANQUE SAUDI FRANSI	17,098.26	0.05
373	BUPA ARABIA FOR COOPERATIVE INSURANCE CO	20,601.80	0.06
312	DR SULAIMAN MED --- REGISTERED SHS	24,667.91	0.07
114	ELM CO	35,354.16	0.10
1,309	ETIHAD ETISALAT CO MOBILY-BEARER SHS	17,935.33	0.05
3,092	JARIR MARKETING COMPANY	10,830.32	0.03
342	MOUWASAAT MEDICAL SERVICES COMPANY	9,107.48	0.03
257	NAHDI MEDICAL COMPANY	9,015.62	0.03
3,028	RABIGH REFINING AND PETROCHEM	6,626.83	0.02
4,958	RIYAD BANK	32,935.27	0.09
907	SABIC AGRI-NUTRIENTS COMPANY-BEARER SHS	28,723.04	0.08
161	SAL SAUDI LOGISTICS SERVICES	12,566.19	0.04
4,570	SAUDI ARABIAN MINING COMPANY	59,448.74	0.17
23,053	SAUDI ARABIAN OIL COMPANY	166,534.17	0.47
115	SAUDI ARAMCO BASE OIL CO	4,064.88	0.01
3,786	SAUDI AWWAL BANK	34,969.58	0.10
3,350	SAUDI BASIC INDUSTRIES CORP	66,885.70	0.19
3,278	SAUDI ELECTRIC	14,557.63	0.04
1,247	SAUDI INDUS INV	6,508.57	0.02
1,399	SAUDI INTERNATIONAL PETROCHEMICAL CO	10,945.42	0.03
3,197	SAUDI KAYAN PETROCHEMICAL COMPANY	7,158.61	0.02
117	SAUDI RESEARCH AND MARKETING	8,963.53	0.03
236	SAUDI TADAWUL GROUP HOLDING	14,267.95	0.04
6,786	SAUDI TELECOM COMPANY	79,050.01	0.23
166	THE COMPANY FOR COOPERATIVE INSURANCE	6,531.32	0.02
11,431	THE SAUDI NATIONAL BANK	104,516.53	0.30
1,068	YANBU NATL PETROCH	12,156.42	0.03
	Singapore	**9,105.91**	**0.03**
1,100	BOC AVIATION SHS UNITARY 144A - REG SHS	9,105.91	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	South Africa	**936,267.49**	**2.67**
2,886	ABSA GRP - REG SHS	29,381.73	0.08
193	ANGLO AMERICAN PLATINUM LIMITED	6,948.01	0.02
1,406	ASPEN PHARMACARE HOLDINGS PLC	15,910.08	0.05
1,181	BID CORPORATION LIMITED	30,343.17	0.09
1,280	BIDVEST GROUP	21,747.97	0.06
394	CAPITEC BANK HOLDINGS LTD	69,609.11	0.20
1,001	CLICKS GROUP	23,059.20	0.07
2,150	DISCOVERY LIMITED	21,434.53	0.06
958	EXXARO RESOURCES LTD	9,565.28	0.03
19,864	FIRSTRAND LTD	95,743.89	0.27
3,382	GOLD FIELDS	52,759.88	0.15
1,980	HARMONY GOLD MINING	20,468.17	0.06
3,400	IMPALA PLATINUM HOLDINGS LTD	19,090.94	0.05
857	INVESTEC LTD	6,524.30	0.02
145	KUMBA IRON ORE	3,374.15	0.01
7,162	MTN GROUP LTD	38,165.53	0.11
1,130	MULTICHOICE GRP - REG SHS	7,147.55	0.02
715	NASPERS LTD - REG SHS	174,052.42	0.50
1,738	NEDBANK GROUP	30,152.95	0.09
1,415	NORTHAM PLATINUM HOLDINGS LTD - REG SHS	8,953.54	0.03
16,927	OLD MUTUAL -REGISTERED SHS	13,457.15	0.04
7,420	PEPKOR HLDG --- REGISTERED SHS	10,372.73	0.03
2,365	RAND MERCHANT INVESTMENT HOLDINGS LIMIT	7,965.46	0.02
1,699	REMGRO LTD	15,511.63	0.04
6,476	SANLAM LTD	33,070.59	0.09
2,513	SASOL LTD	16,923.50	0.05
1,768	SHOPRITE HOLDINGS LTD (SHP)	30,346.14	0.09
14,181	SIBANYE STILLWATER LTD	14,689.18	0.04
5,387	STANDARD BANK GROUP LIMITED	75,760.43	0.22
3,185	VODACOM GROUP	20,232.85	0.06
3,417	WOOLWORTHS HOLDINGS	13,505.43	0.04
	South Korea	**3,588,396.59**	**10.22**
136	ALTEOGEN INC	34,007.80	0.10
143	AMOREPACIFIC CORP	16,151.33	0.05
15	BGF RETAIL - REGSHS	1,315.67	0.00
70	BIG HIT ENTERTAINMENT CO LTD	9,035.71	0.03
1,029	BNK FINANCIAL GROUP INC	7,113.37	0.02
601	CELLTRION	89,803.01	0.26
31	CELLTRION PHARM.	1,628.58	0.00
388	CHEIL WORLDWIDE	5,456.39	0.02
51	CJ CHEILJEDANG	11,855.93	0.03
30	CJ CORP	2,727.69	0.01
91	CJ LOGISTICS PREFERENTIAL SHARE	6,478.63	0.02
216	COWAY CO LTD	11,017.21	0.03
50	CS WIND - REGISTERED SHS	2,638.22	0.01
396	DAEWOO ENGINEERING AND CONSTRUCTION CO	1,159.81	0.00
599	DAEWOO SHIPBUILDING AND MARINE ENGINEERI	13,993.62	0.04
188	DB INSURANCE CO LTD - REG SHS	16,144.68	0.05
93	DONGSUH	1,361.18	0.00
213	DOOSAN BOBCAT INC - REG SHS	6,612.98	0.02
1,717	DOOSAN ENERBIL	23,515.69	0.07
110	DOOSAN FUEL CELL CO LTD - REG SHS	1,596.54	0.00
70	DOOSAN ROBOTICS INC	3,409.80	0.01
29	DOSSAN CO LTD	3,758.89	0.01
175	ECOPROBM - REG SHS	24,690.30	0.07
85	ECOPRO MATERIALS CO LTD	8,768.45	0.02
88	E-MART	3,983.79	0.01
39	ENCHEM CO LTD	5,421.89	0.02
47	F&F - REG SHS	2,461.96	0.01
241	FILA HOLDINGS	7,786.38	0.02
114	GS HOLDINGS CO LTD	3,709.34	0.01
217	GS RETAIL CO LTD	3,542.82	0.01
1,263	HANA FINANCIAL GROUP INC	56,790.09	0.16
89	HANJIN KAL	5,614.82	0.02
263	HANKOOK TIRE & TECHNOLOGY CO. LTD.	8,336.28	0.02
22	HANMI PHARM	5,408.73	0.02
267	HANMI SCIENCE CO LTD	6,513.19	0.02
163	HANMI SEMICONDUCTOR CO LTD	13,499.20	0.04
232	HAN NONG CORP	7,149.65	0.02
128	HANON SYSTEMS	416.49	0.00
24	HANSOL CHEMICAL CO LTD	2,466.62	0.01
129	HANWHA INDUSTRIAL SOLUTIONS CO	3,284.93	0.01
325	HANWHA SOLUTIONS CORPORATIO	6,424.45	0.02
117	HANWHA TECHWIN CO.LTD	26,572.61	0.08
24	HD HYUNDAI INFRACORE	137.65	0.00
98	HD HYUNDAI MIPO CO. LTD.	7,471.59	0.02
467	HLB CO LTD	30,604.80	0.09
59	HL MANDO CO. LTD	1,660.32	0.00
94	HOTEL SHILLA CO LTD	3,435.96	0.01
1	HUGEL INC	183.15	0.00
10	HYOSUNG ADV MAT -REGISTERED SHS	2,213.81	0.01
67	HYUNDAI AUTOEVER CORP	8,008.03	0.02
77	HYUNDAI ELECTRIC & ENERGY SYSTEMS CO LTD	19,401.62	0.06
299	HYUNDAI ENGINEERING CONSTRUCTION-REG SHS	6,973.69	0.02
93	HYUNDAI FIRE MARINE INSURANCE CO LTD	2,346.87	0.01
174	HYUNDAI GLOVIS CO LTD	16,246.39	0.05
1,317	HYUNDAI MERCHANT MARINE	18,661.78	0.05
225	HYUNDAI MOBIS	37,422.57	0.11
520	HYUNDAI MOTOR CO LTD	97,025.31	0.28
120	HYUNDAI MOTOR CO LTD	16,095.44	0.05
78	HYUNDAI MOTOR CO PREF.SHS	10,133.98	0.03
260	HYUNDAI ROTEM CO	10,656.88	0.03
239	HYUNDAI STEEL CO	5,099.11	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,563	INDUST BK OF KOREA	16,697.34	0.05
86	JYP ENTERTAINMENT CORP - REG SHS	3,314.52	0.01
1,228	KAKAO	33,946.78	0.10
1,078	KAKAOBANK CORP	17,434.96	0.05
35	KAKAO GAMES --- REGISTERED SHS	468.38	0.00
119	KAKAOPAY CORP	2,220.39	0.01
873	KANGWON LAND	11,328.91	0.03
1,550	KB FINANCIAL GROUP INC	95,889.73	0.27
8	KCC CORP	1,844.46	0.01
1,006	KIA CORPORATION	76,852.03	0.22
61	KIWOOM	6,064.08	0.02
171	KOREA AEROSPACE	6,812.80	0.02
1,146	KOREA ELECTRIC POWER CORP	18,008.95	0.05
220	KOREA GAS CORP	7,839.72	0.02
231	KOREA INVESTMENT HOLDINGS CO LTD	12,965.82	0.04
88	KOREA KUMHO PETROCHEMICAL	10,625.68	0.03
1,324	KOREA LIFE INSURANCE CO LTD	2,905.77	0.01
750	KOREAN AIR	12,933.01	0.04
35	KOREA ZINC CO LTD	18,414.01	0.05
119	KRAFTON INC	31,167.32	0.09
403	KT & G CORP-SHS.	33,560.22	0.10
425	KT CORPORATION	13,064.92	0.04
123	KUM YANG CO LTD	4,919.25	0.01
92	L & F CO LTD	7,985.01	0.02
38	LEENO INDUSTRIAL - REGISTERED SHS	5,492.09	0.02
213	LG CHEM LTD - REG SHS	58,067.22	0.17
38	LG CHEM LTD-REG SHS-NON-CUM PFD ISSUE 01	7,046.72	0.02
389	LG CORP	23,529.79	0.07
918	LG DISPLAY	7,679.83	0.02
14	LG ELECTRONICS INC PFD SHS.NON VOTING	533.15	0.00
477	LG ELECTRONICS INC - REG SHS	38,044.74	0.11
173	LG ENERGY SOLUTION - REG SHS	54,835.59	0.16
38	LG H&H	11,013.23	0.03
39	LG INNOTEK	6,501.49	0.02
1,149	LG UPLUS CORP - REG SHS	8,619.48	0.02
91	LOTTE CHEMICAL CORPORATION	7,063.16	0.02
45	LOTTE ENERGY MATERIALS CORPORATION	1,417.76	0.00
144	LOTTE SHOPPING	6,772.20	0.02
51	LS CABLE	4,804.77	0.01
57	LS ELECTRIC CO LTD	7,117.92	0.02
430	MERITZ FINANCIAL HOLDINGS CO	31,928.58	0.09
726	MIRAE ASSET SECURITIES	4,674.56	0.01
504	NAVER	65,288.37	0.19
57	NCSOFT	8,325.30	0.02
391	NH INVESTMENT SECURITIES CO.LTD.	4,012.56	0.01
28	NONG SHIM	8,243.48	0.02
64	OCI COMPANY LTD	3,447.18	0.01
134	ORION PREFERENTIAL SHARE	9,990.82	0.03
22	PEARLABYSS CORP	649.38	0.00
109	POSCO FUTURE M CO. LTD.	20,838.11	0.06
309	POSCO HOLDINGS INC.	90,972.70	0.26
120	POSCO INTERNATIONAL	5,239.73	0.01
161	POSDATA COMPANY LTD	3,755.07	0.01
42	S1 CORP	1,898.14	0.01
83	SAEHAN MEDIA CORP	7,959.17	0.02
55	SAMCHUNDANG PHARM CO	5,871.38	0.02
68	SAMSUNG BIOLOGICS CO LTD - REG SHS	50,803.70	0.14
291	SAMSUNG C&T	30,664.37	0.09
124	SAMSUNG CARD SHS	3,901.97	0.01
230	SAMSUNG ELECTRO MECHANICS	23,304.28	0.07
18,753	SAMSUNG ELECTRONICS CO LTD - REG SHS	881,937.39	2.51
3,370	SAMSUNG ELECTRONICS-REG-NON-CUM PFD NVTG	131,171.53	0.37
551	SAMSUNG ENGINEERING	9,269.71	0.03
146	SAMSUNG FIRE AND MARINE INSURANCE	38,462.19	0.11
11	SAMSUNG FIRE AND MARINE INSURANCE PREF.	2,309.02	0.01
2,691	SAMSUNG HEAVY INDUSTRIES CO LTD	20,639.85	0.06
387	SAMSUNG LIFE INSURANCE CO LTD	27,581.56	0.08
203	SAMSUNG SDI CO LTD - REG SHS	58,756.21	0.17
191	SAMSUNG SDS CO LTD	22,595.17	0.06
196	SAMSUNG SECURITIES CO LTD - REG SHS	6,527.34	0.02
16	SAMYANG FOODS CO. LTD	6,643.73	0.02
1,906	SHINHAN FINANCIAL GROUP	80,892.41	0.23
26	SHINSEGAE CO LTD	3,163.26	0.01
103	SK BIOPHARMACEUTICALS CO LTD	8,191.48	0.02
12	SK BIOSCIENCE CO	508.37	0.00
98	SKC CO LTD	10,731.51	0.03
2,091	SK HYNIX INC	279,183.76	0.80
128	SK IE TECH - REG SHS	3,543.32	0.01
123	SK INC	14,409.73	0.04
240	SK INNOVATION	21,491.17	0.06
435	SK SQUARE CO., LTD.	26,877.72	0.08
453	SK TELEKOM	19,364.30	0.06
150	S-OIL CORP - REG SHS	7,019.96	0.02
12	SOULBRAIN CO LTD	2,037.16	0.01
661	STX PAN OCEAN	2,019.34	0.01
320	WONIK IPS CO.LTD	7,598.07	0.02
2,503	WOORI FINANCIAL GROUP	29,667.74	0.08
191	YUHAN CORP	20,827.87	0.06
	Taiwan	**6,062,342.41**	**17.27**
2,000	ACCTON TECHNOLOGY CORPORATION	33,621.39	0.10
14,000	ACER INC	18,049.38	0.05
1,545	ADVANTECH CO LTD	15,695.80	0.04
14,000	ASE TECH HLDG -REGISTERED SHS	66,800.39	0.19
10,000	ASIA CEMENT	15,088.55	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,000	ASIA VITAL COMPONENTS CO LTD	18,643.44	0.05
117	ASPEED TECHNOLOGY INC	15,915.97	0.05
2,571	ASUSTEK COMPUTER	44,926.36	0.13
23,200	AUO CORPORATION	12,499.32	0.04
3,000	CATCHER TECHNOLOGY	22,419.53	0.06
44,652	CATHAY FINANCIAL	93,828.89	0.27
6,233	CHAILEASE HOLDING COMPANY LTD	32,202.45	0.09
32,644	CHANG HWA COMMERCIAL BANK	18,464.20	0.05
11,000	CHENG SHIN RUBBER INDUSTRY CO LTD	18,005.14	0.05
1,724	CHICONY ELECTRONICS CO LTD - REG SHS	8,934.19	0.03
9,000	CHINA AIRLINES	6,114.42	0.02
50,000	CHINA STEEL CORP	36,575.90	0.10
73,000	CHINATRUST FINANCIAL HLDGS	79,351.53	0.23
2,000	CHROMA ATE	23,604.49	0.07
14,000	CHUNGHWA TELECOM	55,519.53	0.16
15,000	COMPAL ELECTRONICS	15,783.73	0.04
8,000	DELTA ELECTRONIC INC - REG SHS	96,187.51	0.27
64,575	E.SUN FINANCIAL HOLDING	57,236.27	0.16
1,000	ECLAT TEXTILE CO LTD	17,221.48	0.05
1,000	ELITE MATERIAL -SHS-	14,124.78	0.04
248	EMEMORY TECHNOLOGY INC	20,610.16	0.06
9,000	EVA AIRWAYS CORP	10,664.68	0.03
4,200	EVERGREEN MARINE CORP	26,675.92	0.08
16,000	FAR EASTERN TEXTILE	19,414.46	0.06
6,000	FAR EASTONE TELECOMMUNICATIONS - REG SHS	17,196.20	0.05
3,120	FENG TAY ENTERPRISE	15,379.89	0.04
49,540	FIRST FINANCIAL HOLDING COMPANY	42,892.42	0.12
18,000	FORMOSA CHEMICALS FIBER CO LTD	24,713.62	0.07
6,000	FORMOSA PETROCHEMICAL CORP	9,991.62	0.03
21,000	FORMOSA PLASTICS CORP	35,501.53	0.10
719	FORTUNE ELECTRIC CO LTD	14,290.70	0.04
2,845	FOXCONN TECHNOLOGY CO LTD	5,969.31	0.02
32,870	FUBON FINANCIAL HOLDING COMPANY	93,894.93	0.27
1,000	GIANT MANUFACTURE CO LTD	7,078.19	0.02
2,000	GIGA-BYTE TECHNOLOGY CO	16,336.71	0.05
339	GLOBAL UNICHIP CORP	11,783.29	0.03
599	GLOBALWAFERS CO LTD	8,612.16	0.02
1,000	GOLD CIRCUIT ELETRONICS	6,256.61	0.02
11,120	HIGHWEALTH CONSTRUCTION CORP	15,847.30	0.05
1,000	HIWIN TECHNOLOGIES CORP	6,762.20	0.02
46,421	HON HAI PRECISION IND	275,036.15	0.78
1,020	HOTAI MOTOR	22,851.80	0.07
44,041	HUA NAN FINANCIAL HOLDING CO LTD	35,765.50	0.10
26,538	INNOLUX DISPLAY	13,543.00	0.04
1,000	INTERNATIONAL GAMES	31,156.66	0.09
11,020	INVENTEC CORPORATION	15,008.35	0.04
398	JENTECH PRECISION	16,286.47	0.05
54,496	KGI FINANCIAL HOLDING CO LTD	28,413.36	0.08
301	KING SLIDE WORKS CO LTD	10,462.45	0.03
4,000	KING YUAN ELECTRICS	14,219.57	0.04
370	LARGAN PRECISION CO LTD	29,696.79	0.08
8,062	LITE-ON TECHNOLOGY CORP	25,347.78	0.07
348	LOTES CO LTD	15,230.11	0.04
7,000	MACRONIX INTERNATIONAL CO	5,927.98	0.02
5,839	MEDIA TEK INCORPORATION	216,795.55	0.62
47,722	MEGA FINANCIAL HOLDING COMPANY	59,263.22	0.17
1,000	MERIDA INDUSTRY	7,267.78	0.02
3,000	MICRO-STAR INTERNATIONAL	16,494.70	0.05
24,000	NAN YA PLASTICS CORP	34,885.35	0.10
1,000	NAN YA PRINTED CIRCUIT BOARD	4,502.86	0.01
2,611	NANYA TECHNOLOGY CO LTD	3,906.62	0.01
1,000	NIEN MADE ENTERPRISE CO LTD	16,115.52	0.05
2,000	NOVATEK MICROELECTRONICS CORP - REG SHS	32,736.62	0.09
2,243	ONENESS BIOTECH CO LTD	10,135.36	0.03
7,000	PEGATRON	22,782.91	0.06
1,223	PHARMAESSENTIA CORP	24,578.63	0.07
633	PHISON ELECTRONICS	9,881.09	0.03
9,000	POU CHEN CORP	10,280.75	0.03
10,000	POWERCHIP SEMICONDUCTOR MANUFACTURING CO	6,825.39	0.02
1,884	POWERTECH TECHNOLOGY INC	8,155.97	0.02
2,000	PRESIDENT CHAIN STORE CORP	18,643.44	0.05
4,000	PRIME VIEW INTERNATIONAL CO LTD	37,034.09	0.11
9,000	QUANTA COMPUTER INC - REG SHS	75,079.34	0.21
1,610	REALTEK SEMICONDUCTOR CORP	23,961.88	0.07
10,690	RUENTEX DEVELOPMENT CO LTD	16,535.01	0.05
3,000	RUENTEX INDUSTRIES LTD	7,394.18	0.02
976	SHIHLIN ELECTRIC ENGINEERING	6,815.79	0.02
55,976	SHIN KONG FINANCIAL HOLDING CO LTD	21,313.90	0.06
2,000	SINO-AMERICAN SILICON PRODUCTS INC	11,186.06	0.03
47,859	SINOPAC HOLDINGS	36,673.25	0.10
4,000	SYNNEX TECHNOLOGY INTERNATIONAL CORP	9,163.72	0.03
10,848	TA CHEN STAINLESS PIPE CO LTD	11,877.55	0.03
61,287	TAISHIN FINANCIAL HOLDINGS	35,633.64	0.10
36,770	TAIWAN BUSINESS BANK	18,532.26	0.05
32,599	TAIWAN CEMENT CORP	34,817.29	0.10
49,281	TAIWAN COOPERATIVE HOLDINGS	40,332.33	0.11
5,000	TAIWAN FERTILIZER CO	9,163.72	0.03
4,000	TAIWAN HIGH SPEED RAIL CORP	3,741.33	0.01
6,000	TAIWAN MOBILE CO LTD - REG SHS	21,803.34	0.06
95,086	TAIWAN SEMICONDUCTOR CO	2,875,428.28	8.19
8,000	TATUNG CO LTD	12,424.75	0.04
9,000	TECO EL.MACHINERY	13,878.30	0.04
21,366	THE SHANGHAI CIAL AND SAVINGS BK-REG SHS	26,060.61	0.07
2,000	TRIPOD TECHNOLOGY CO LTD	12,418.43	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,000	TWN ACCEPTANCE CORP	9,542.91	0.03
5,000	UNIMICRON TECHNOLOGY CORP	22,751.32	0.06
17,000	UNI PRESIDENT ENTERPRISES CORP	46,842.43	0.13
45,996	UNITED MICROELECTRONICS CORP	78,194.53	0.22
3,222	VANGUARD INTERNATIONAL SEMICONDUCTOR COR	10,537.56	0.03
275	VOLTRONIC POWER TECHNOLOGY CORP	17,596.72	0.05
15,279	WALSIN LIHWA CORPORATION	16,898.07	0.05
1,000	WALSIN TECHNOLOGY CORPORATION	3,412.70	0.01
5,150	WAN HAI LINES	15,948.04	0.05
10,402	WINBOND ELECTRONICS CORP	7,017.60	0.02
720	WIN SEMICONDUCTORS CORP	3,105.55	0.01
10,000	WISTRON CORP	31,915.04	0.09
363	WIWYNN CORPORATION	19,671.83	0.06
6,000	WPG HOLDING	14,219.57	0.04
2,000	WT MICROELECTRONICS CO LTD	6,667.40	0.02
1,807	YAGEO CORPORATION	35,572.98	0.10
9,000	YANG MING MARINE TRANSPORT CORP	19,623.01	0.06
44,800	YUANTA FINANCIAL	44,875.71	0.13
4,112	YULON MOTOR CO LTD	7,796.12	0.02
	Thailand	**714,133.36**	**2.03**
4,000	ADVANCED INFO SERVICE -F-	32,320.72	0.09
20,500	AIRPORT OF THAILAND PUB CO -F-	40,773.83	0.12
13,600	ASSET WORLD CORP PUBLIC COMPANY LT	1,597.64	0.00
2,500	BANGKOK BANK PUBLIC CO LTD -F-	11,692.95	0.03
42,800	BANGKOK DUSIT MED SERVICE-F	39,903.66	0.11
37,000	BANGKOK EXPRESS FOR REG	9,371.45	0.03
6,900	BANPU PUBLIC CO LTD	1,511.77	0.00
2,000	B GRIMM POWER CO FOREIGN	1,491.73	0.00
40,100	BTS GROUP	5,607.96	0.02
2,200	BUMRUNGRAD HOSPITAL-FOREIGN	18,391.73	0.05
37,000	CALCOMP ELECTRONICS-TDR	5,962.74	0.02
800	CARABAO GROUP -F- REGISTERED	1,964.11	0.01
16,500	CENTRAL PATTANA (FOREIGN REGISTERED)	34,356.30	0.10
2,700	CENTRAL PLAZA HOTEL FOREIGN REGISTERED	3,419.31	0.01
18,000	CENTRAL RETAIL CORP-FOREIGN	17,341.31	0.05
16,700	CHAROEN POKPHAND FOODS PUBLICS CO -F-REG	12,455.91	0.04
2,900	CP AXTRA PUBLIC COMPANY LIMITED	2,929.07	0.01
26,400	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	53,739.41	0.15
20,000	DELTA ELECTRONICS (THAILAND) PUBLIC CO	66,506.10	0.19
1,600	ELECTRICITY GENERATING PUBLIC CO -F-	6,140.94	0.02
6,100	GLOBAL POWER -F- REGISTERED	9,099.53	0.03
21,500	GULF ENERGY DEV PCL - REG SHS FOREIGN	38,085.62	0.11
20,000	HOME PRODUCT CENTER PUBLIC FOREIGN REG.	6,464.14	0.02
5,500	INDORAMA VENTURES - FOREIGN REG	4,221.89	0.01
5,600	INTOUCH HOLDINGS -F-	16,098.20	0.05
9,900	I-TAIL CORPORATION PUBLIC COMPANY LIMIT	6,584.10	0.02
2,100	KASIKORNBANK -F-	9,789.45	0.03
300	KASIKORNBANK UNITS NVDR	1,398.49	0.00
5,700	KCE ELECTRONICS -REGISTERED SHS	6,864.27	0.02
7,900	KRUNG THAI BANK FOREIGN - REG SHS	5,057.57	0.01
5,800	KRUNGTHAI CARD PUBLIC COMPANY LTD	8,787.20	0.03
24,900	LAND AND HOUSE -F- REGISTERED	4,952.53	0.01
12,300	MINOR INTERNATIONAL FOREIGN REGISTERED	10,798.69	0.03
6,700	MUANGTHAI CAPITAL PUBLIC COMPANY LTD	10,306.89	0.03
16,186	NGERN TID LOR PUBLIC COMPANY LIMITED	9,255.61	0.03
1,900	OSOTSPA PUBLIC COMPANY LTD	1,364.00	0.00
4,400	PTT EXPLORATION AND PRODUCTION PUBLIC CO	17,913.14	0.05
8,400	PTT GLOBAL CHEM SHS FOREIGN REGISTER	7,831.56	0.02
15,200	PTT OIL AND RETAIL BUSINESS PUBLIC CO LT	8,313.88	0.02
52,600	PTT PCL - REG SHS - FOREIGN	55,579.21	0.16
7,400	RATCH GROUP PUBLIC CO LTD	7,416.67	0.02
2,800	SCB X PCL-FOREIGN	9,484.89	0.03
500	SCB X PUBLIC COMPANY	1,693.73	0.00
2,600	SCG PACKAGING REGISTERED SHS FOREIGN	2,343.25	0.01
3,000	SIAM CEMENT FOREIGN REGISTERED	22,469.12	0.06
6,710	SRISAWAD CORPORATION PUBLIC COMPANY LTD	9,018.96	0.03
23,000	THAI BEVERAGE PUBLIC CO LTD	9,598.46	0.03
14,000	THAI LIFE INSURANCE PCL	4,698.94	0.01
5,600	THAI OIL-FOREIGN REG	8,919.28	0.03
3,300	THAI UNION GROUP -F- REG	1,497.32	0.00
2,700	TISCO FINANCIAL GRP PUBLIC CO -F- REG	8,097.27	0.02
160,000	TMBTHANACHART BANK P-FOREIGN	9,795.66	0.03
16,690	TRUE CORPORATION PUBLIC COMPANY LIMITED	5,809.28	0.02
41,600	WHA CORPORAT NON-VOTING DEPOSI	7,045.92	0.02
	Turkey	**354,223.44**	**1.01**
13,176	AKBANK	23,741.08	0.07
1,572	AKSA	423.95	0.00
247	AKSA ENERJI	277.00	0.00
1,367	ALFA SOLAR ENERJI SANAYI VE	2,103.25	0.01
1,618	ANADOLU EFES BIRACILIK VE MALT SANAYI	9,290.41	0.03
351	ARCELIK	1,481.53	0.00
4,982	ASELSAN AS	8,634.32	0.02
1,338	ASTOR TRANSFORMATOR ENERJI T	3,050.76	0.01
1,997	BIM BIRLESIK MAGAZALAR	28,987.77	0.08
50	BORUSAN YATIRIM VE PAZARLAMA	2,887.04	0.01
4,827	CAN2 TERMIK AS	225.91	0.00
4,147	COCA COLA ICECEK SANAYI A.S	6,914.25	0.02
1,804	DEVA HOLDING AS	3,432.57	0.01
4,399	ECZACIBASI ILAC SHS	6,155.75	0.02
5	EGE INDUSTRI VE TICARET AS	1,579.54	0.00
5,618	EMLAK KONUT REIT	1,975.25	0.01
1,345	ENERJISA ENERJI	2,331.02	0.01
4,353	ENKA INSAAT VE SANAY A.S	5,767.97	0.02
8,826	EREGLI DEMIR VE CELIK	13,811.91	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
222	EUROPOWER ENERJI VE OTO TEKN SANAYI TI	549.36	0.00
397	FORD OTOMOTIV	10,660.30	0.03
397	GEN ILAC SAG UR --- REGISTERED SHS	1,048.03	0.00
337	GUBRE FABRIKALARI TAS	2,015.86	0.01
5,150	HACI OMER SABANCI HOLDING AS	14,664.91	0.04
1,292	HEKTAS TICARET AS	168.93	0.00
3,599	IS YATIRIM MENKUL DEGERLER AS	3,695.09	0.01
285	KARDEMIR KARABUK -SHS- -D-	224.25	0.00
3,420	KOC HOLDING AS -B-	18,827.03	0.05
4,096	KOZA ALTIN	2,782.01	0.01
1,150	MAVI GIYIM SANAYI VE TICARET A.S.	3,034.17	0.01
312	MIGROS TICARET A.S.	4,106.80	0.01
777	MLP SAGLIK -B-	7,431.99	0.02
12,216	ODAS ELEKTRIK	2,319.05	0.01
338	OTOKAR OTOBUS KAROS	4,355.11	0.01
767	PEGASUS HAVA TAS	5,368.76	0.02
1,721	PETKIM PETROKIMYA HOLDING AS	1,140.72	0.00
78,959	SASA POLYESTER	9,931.30	0.03
2,148	SELCUK ECZA DEPOSU	4,300.75	0.01
2,947	SMART GUNES TEK	3,310.15	0.01
3,159	SOK MARKET	4,457.52	0.01
992	TOFAS TURK OTOMOBIL FABRIKASI AS	6,253.10	0.02
2,607	TORUNLAR GAYR	3,866.21	0.01
4,594	TUPRAS TURKIYE PETROL RAFINELERI	20,855.42	0.06
6,763	TURKCELL ILETISIM HIZMET	18,832.70	0.05
3,287	TURK HAVA YOLLARI AO	27,401.90	0.08
44,644	TURKIYE IS BANKASI AS	18,360.41	0.05
1,934	TURKIYE SINAI KALK	664.14	0.00
9,052	TURK SISE CAM	11,411.90	0.03
1,459	TURK TELEKOM	2,125.30	0.01
192	TURK TRAKTOR VE ZIR	3,964.99	0.01
2,144	VESTEL ELEKTRONIC SANAYI TICARET AS	4,041.88	0.01
9,436	YAPI VE KREDI BANKASI AS	8,534.22	0.02
3,620	ZORLU ENERJI --- BEARER SHS	447.90	0.00
	United Arab Emirates	**781,890.03**	**2.23**
9,826	ABU DHABI COMMERCIAL BANK	22,525.17	0.06
4,345	ABU DHABI ISLAMIC BANK	15,047.22	0.04
18,425	ABU DHABI NATIONAL ENERGY CO	16,052.28	0.05
12,810	ADNOC DISTR - REGISTERED	12,590.29	0.04
29,698	ADNOC GAS PLC	25,711.86	0.07
12,321	ALDAR PROPERTIES PJSC	25,225.69	0.07
4,557	ALPHA DHABI HOLDING - BEARER SHS	14,267.77	0.04
16,450	BANK ABU DHABI	61,536.37	0.18
17,729	BOROUGE PLC	11,970.58	0.03
30,356	DUBAI ELECTRICITY & WATER AU	21,074.82	0.06
9,313	DUBAI ISLAMIC BANK	15,973.84	0.05
24,463	EMAAR PROPERTIES	58,077.17	0.17
9,904	EMIRATES NBD PJSC	54,737.62	0.16
13,092	EMIRATES TELECOM	65,941.22	0.19
2,934	INTL HLDG CO --- REGISTERED SHS	325,112.57	0.93
15,459	PURE HEALTH HOLDING PJSC	15,151.76	0.04
2,903	SAVOLA INC	20,893.80	0.06
	United States of America	**14,929.57**	**0.04**
295	PARADE TECHNOLOGIES LTD	7,093.83	0.02
3,200	ZAI LAB LTD	7,835.74	0.02
Rights		**296.29**	**0.00**
	Thailand	**-**	**0.00**
8,911	BTS GROUP HOLDINGS PUBLIC 31.12.99 RIGHT	-	0.00
	Turkey	**296.29**	**0.00**
1,292	HEKTAS TICARET 31.12.49 RIGHT	296.29	0.00
Other transferable securities		**8,697.31**	**0.02**
Shares		**8,603.63**	**0.02**
	United Arab Emirates	**8,603.63**	**0.02**
6,681	ADNOC DRILLING COMPANY PJSC	8,603.63	0.02
Rights		**93.68**	**0.00**
	Taiwan	**93.68**	**0.00**
77	CHAILEASE HOLDING COMPANY 27.09.24 RIGHT	93.68	0.00
Total securities portfolio		**34,866,122.08**	**99.34**

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**117,521,614.39**	**98.59**
Shares		**117,521,614.39**	**98.59**
	Austria	**591,680.98**	**0.50**
1,243	ANDRITZ AG - INHABER AKT	79,116.95	0.07
624	BAWAG GROUP AG	43,399.20	0.04
394	CA-IMMOBILIEN-ANLAGEN AG	10,582.84	0.01
4,195	ERSTE GROUP BANK AG	206,603.75	0.17
762	EVN AG	21,602.70	0.02
753	IMMOFINANZ --- BEARER SHS	13,523.88	0.01
1,900	OMV AG	72,884.00	0.06
1,236	RAIFFEISEN BANK	22,074.96	0.02
4,222	TELEKOM AUSTRIA AG	37,153.60	0.03
565	VERBUND AG	42,092.50	0.04
110	VIENNA INSURANCE GROUP AG	3,283.50	0.00
910	VOESTALPINE AG	21,275.80	0.02
609	WIENERBERGER AG	18,087.30	0.02
	Belgium	**1,746,032.71**	**1.46**
374	ACKERMANS AND VAN HAAREN NV	71,321.80	0.06
1,591	AGEAS NOM	76,240.72	0.06
11,264	ANHEUSER-BUSCH INBEV	668,856.32	0.56
1,967	AZELIS GROUP NV	38,730.23	0.03
830	COLRUYT	34,710.60	0.03
169	D'IETEREN	32,093.10	0.03
374	ELIA SYSTEM OPERATOR SA	38,409.80	0.03
1,266	GROUPE BRUXELLES LAMBERT GBL	88,556.70	0.07
3,151	KBC GROUPE SA	225,044.42	0.19
5	LOTUS BAKERIES NV	60,200.00	0.05
93	SOFINA SA	23,584.80	0.02
471	SOLVAY SA	16,579.20	0.01
672	SYENSQO SA/NV	53,497.92	0.04
1,523	UCB	246,726.00	0.21
2,213	UMICORE SA	25,803.58	0.02
1,908	WAREHOUSES DE PAUW SCA - REGISTERED SHS	45,677.52	0.04
	Bermuda	**40,373.04**	**0.03**
24,125	AUTOSTORE HLDG --- REGISTERED SHS REG S	22,165.04	0.02
2,850	HAFNIA LTD	18,208.00	0.02
	Denmark	**5,939,556.74**	**4.98**
32	A.P. MOELLER-MAERSK -A-	46,574.96	0.04
30	A.P. MOELLER-MAERSK A/S -B-	45,314.00	0.04
1,130	CARLSBERG AS -B-	120,902.79	0.10
1,568	COLOPLAST AS -B-	184,046.20	0.15
7,900	DANSKE BANK	213,537.86	0.18
2,023	DSV A/S	375,174.89	0.31
678	GENMAB AS	147,338.91	0.12
4,533	NOVONESIS A/S	293,214.66	0.25
37,140	NOVO NORDISK - BEARER AND/OR REGISTERED	3,919,936.15	3.29
2,187	ORSTED - REG SHS	130,610.08	0.11
960	PANDORA	141,978.50	0.12
3,312	TRYG A/S	70,552.69	0.06
12,624	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	250,375.05	0.21
	Finland	**2,005,978.23**	**1.68**
1,542	ELISA CORPORATION -A-	73,430.04	0.06
6,213	FORTUM CORP	91,921.34	0.08
624	HUHTAMAKI OYJ	21,765.12	0.02
1,983	KESKO CORP	38,004.20	0.03
4,403	KONE OYJ -B-	236,441.10	0.20
9,888	METSO CORPORATION	94,924.80	0.08
5,701	NESTE CORPORATION - REG SHS	99,368.43	0.08
64,123	NOKIA OYJ	251,618.65	0.21
38,978	NORDEA BANK	412,777.02	0.35
1,501	ORION CORPORATION (NEW) -B-	73,879.22	0.06
5,202	SAMPO	217,963.80	0.18
6,745	STORA ENSO -R-	77,567.50	0.07
5,863	UPM-KYMMENE CORP - REG SHS	176,300.41	0.15
6,966	WARTSILA CORPORATION -B-	140,016.60	0.12
	France	**17,078,411.37**	**14.33**
139	AEROPORTS DE PARIS-ADP-	16,026.70	0.01
957	AIR LIQUIDE NOM. PRIME FIDELITE	165,809.82	0.14
259	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	44,874.34	0.04
3,770	AIR LIQUIDE SA	653,190.20	0.55
1,650	AIR LIQUIDE SA	285,879.00	0.24
20,315	AXA SA	701,476.95	0.59
11,413	BNP PARIBAS SA	702,470.15	0.59
6,597	BOLLORE --- ACT	39,483.05	0.03
1,991	BOUYGUES SA	59,849.46	0.05
1,809	CAPGEMINI SE	350,855.55	0.29
5,600	CIE DE SAINT-GOBAIN	457,632.00	0.38
12,494	CREDIT AGRICOLE SA	171,480.15	0.14
7,485	DANONE SA	489,069.90	0.41
7,488	DASSAULT SYST.	266,797.44	0.22
2,917	ENGIE --- REGISTERED LOYALTY BONUS	45,257.26	0.04
10,391	ENGIE SA	161,216.37	0.14
6,000	ENGIE SA-REG SHS LOYALTY BONUS 2026	93,090.00	0.08
3,395	ESSILORLUXOTTICA SA	721,777.00	0.61
382	HERMES INTERNATIONAL SA	842,692.00	0.71
754	KERING	193,664.90	0.16
1,892	L'OREAL SA	760,678.60	0.64
2,826	LEGRAND SA	291,925.80	0.24
341	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	137,099.05	0.12
410	L OREAL S A-REG SHS LOYALTY BONUS 2025	164,840.50	0.14
3,065	LVMH	2,110,252.50	1.77

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
7,919	MICHELIN (CGDE)	288,726.74	0.24
22,083	ORANGE	227,123.66	0.19
2,241	PERNOD RICARD SA	303,879.60	0.25
4,283	SAFRAN SA	904,141.30	0.76
13,084	SANOFI	1,346,343.60	1.13
321	SARTORIUS STEDIM BIOTECH	60,267.75	0.05
6,379	SCHNEIDER ELECTRIC SE	1,506,719.80	1.26
8,681	SOCIETE GENERALE SA	194,028.43	0.16
1,096	THALES	156,234.80	0.13
26,453	TOTALENERGIES SE	1,547,500.50	1.30
5,870	VINCI SA	616,056.50	0.52
	Germany	**15,429,811.80**	**12.94**
2,063	ADIDAS AG - REG SHS	490,787.70	0.41
4,706	ALLIANZ SE	1,388,270.00	1.16
10,571	BASF SE	502,703.91	0.42
11,280	BAYER AG-REG	342,066.00	0.29
3,733	BAYERISCHE MOTOREN WERKE AG	295,578.94	0.25
637	BAYERISCHE MOTOREN WERKE AG PREF	47,329.10	0.04
1,199	BEIERSDORF AG	162,044.85	0.14
1,094	BIONTECH --- SHS SPONSORED ADR	115,765.60	0.10
1,075	CONTINENTAL AG (GERM	62,500.50	0.05
6,987	DAIMLER TRUCK HOLDING AG - REG SHS	234,972.81	0.20
21,710	DEUTSCHE BANK AG PREFERENTIAL SHARE	336,461.58	0.28
2,284	DEUTSCHE BOERSE AG	481,238.80	0.40
12,008	DEUTSCHE POST AG REG SHS	480,680.24	0.40
39,003	DEUTSCHE TELEKOM AG-REG	1,029,289.17	0.86
1,486	DR ING HCF PORSCHE AKTIENGESELLSCH	106,249.00	0.09
25,145	E.ON SE	335,811.48	0.28
2,976	EVONIK INDUSTRIES AG	62,496.00	0.05
2,715	FRESENIUS MEDICAL CARE AG	103,685.85	0.09
5,077	FRESENIUS SE AND CO KGAA	173,785.71	0.15
773	HANNOVER RUECK SE	197,965.30	0.17
115	HAPAG-LLOYDS NAM-AKT	18,722.00	0.02
1,740	HEIDELBERG MATERIALS AG	169,824.00	0.14
1,002	HENKEL AG & CO KGAA	76,297.50	0.06
1,947	HENKEL AG & CO KGAA PREFERENTIAL SHARE	164,326.80	0.14
15,774	INFINEON TECHNOLOGIES AG	496,250.04	0.42
1,097	KNORR-BREMSE AG - BEARER SHS	87,595.45	0.07
8,644	MERCEDES-BENZ GROUP	501,697.76	0.42
1,401	MERCK KGAA	221,358.00	0.19
720	MTU AERO ENGINES AG	201,600.00	0.17
1,610	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	795,823.00	0.67
1,360	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	55,868.80	0.05
8,863	RWE AG	289,642.84	0.24
12,191	SAP AG	2,491,840.40	2.09
284	SARTORIUS VORZ.OHNE STIMMRECHT.	71,624.80	0.06
8,871	SIEMENS AG - NAMEN-AKT	1,608,667.14	1.35
7,655	SIEMENS ENERGY - REG SHS	253,150.85	0.21
3,305	SIEMENS HEALTHINEERS AG - REG SHS	178,007.30	0.15
1,695	SYMRISE AG	210,349.50	0.18
871	TALANX AG NAM AKT	65,847.60	0.06
457	VOLKSWAGEN AG	45,837.10	0.04
2,084	VOLKSWAGEN AG-PREF	198,313.44	0.17
8,478	VONOVIA SE	277,484.94	0.23
	Ireland	**1,387,167.38**	**1.16**
2,378	AERCAP HOLDINGS	201,822.64	0.17
17,233	AIB GRP - REGISTERED	88,663.79	0.07
10,458	BANK OF IRELAND - REGISTERED	104,893.74	0.09
1,541	DCC PLC	94,362.06	0.08
898	ICON PLC	231,176.36	0.19
4,890	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	174,565.78	0.15
1,554	KERRY GROUP -A-	144,755.10	0.12
1,855	KINGSPAN GROUP	156,469.25	0.13
11,571	RYANAIR HOLDINGS PLC	190,458.66	0.16
	Isle of Man	**97,439.74**	**0.08**
10,623	ENTAIN PLC	97,439.74	0.08
	Italy	**4,802,949.44**	**4.03**
28,969	A2A SPA	60,081.71	0.05
884	AMPLIFON SPA	22,816.04	0.02
12,109	ASSICURAZIONI GENERALI SPA	314,228.55	0.26
1,813	BANCA MEDIOLANUM	20,523.16	0.02
19,188	BANCO BPM SPA - REGISTERED	116,240.90	0.10
7,409	DAVIDE CAMPARI-MILANO N.V.	56,308.40	0.05
88,741	ENEL SPA - AZ NOM	636,716.68	0.53
25,858	ENI SPA	353,789.16	0.30
1,540	FERRARI NV	646,338.00	0.54
6,083	FINECOBANK	93,526.13	0.08
1,693	INFRASTRUTTURE WIRELESS ITALIANE SPA	18,707.65	0.02
183,006	INTESA SANPAOLO SPA - AZ NOM	702,285.53	0.59
5,388	LEONARDO SPA	107,867.76	0.09
7,354	MEDIOBANCA	112,700.05	0.09
2,250	MONCLER SPA	128,295.00	0.11
1,998	NEXI SPA	12,171.82	0.01
5,459	PIRELLI & C.SPA	29,751.55	0.02
5,100	POSTE ITALIANE SPA	64,209.00	0.05
4,834	PRADA SPA	33,457.53	0.03
3,276	PRYSMIAN SPA	213,595.20	0.18
1,095	RECORDATI SPA	55,626.00	0.05
26,647	SNAM SPA - AZ NOM	121,803.44	0.10
65,715	TELECOM ITALIA	16,395.90	0.01
9,910	TELECOM ITALIA - RSP	2,828.31	0.00
16,451	TERNA SPA	133,055.69	0.11
18,535	UNICREDIT SPA REGS	729,630.28	0.61

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Jersey	**645,972.72**	**0.54**
5,381	CVC CAPITAL PARTNERS PLC	107,996.67	0.09
11,387	EXPERIAN GROUP	537,976.05	0.45
	Luxembourg	**225,371.83**	**0.19**
5,447	ARCELORMITTAL SA	128,222.38	0.11
1,119	MILLICOM INTERNATIONAL CELLULAR SA-SDR-	27,280.14	0.02
4,943	TENARIS - REG SHS	69,869.31	0.06
	Mexico	**37,069.96**	**0.03**
5,044	FRESNILLO PLC	37,069.96	0.03
	Netherlands	**9,933,424.01**	**8.33**
365	ADYEN	511,949.00	0.43
7,073	AIRBUS SE	928,119.06	0.78
721	ARGENX - SHS ADR REPR 1 SH	350,199.08	0.29
526	ASM INTERNATIONAL NV - REG SHS	310,024.40	0.26
4,655	ASML HOLDING NV	3,470,768.00	2.91
1,066	EXOR NV	102,495.90	0.09
5,894	FERROVIAL INTERNATIONAL SE	227,390.52	0.19
1,428	HEINEKEN HOLDING	96,818.40	0.08
3,681	HEINEKEN NV - BEARER/REG SHS	293,154.84	0.25
38,905	ING GROUP NV	633,139.97	0.53
11,565	KONINKLIJKE AHOLD DELHAIZE NV	358,861.95	0.30
44,343	KONINKLIJKE KPN NV	162,694.47	0.14
3,060	NXP SEMICONDUCTORS NV - BEARER SHS	658,062.45	0.55
15,896	PROSUS N.V. (ZAR)	624,076.96	0.52
9,117	ROYAL PHILIPS NV	268,222.14	0.23
24,421	STELLANTIS NV-BEARER AND REGISTERED SHS	303,005.57	0.25
8,320	UNIVERSAL MUSIC GROUP N.V.	195,520.00	0.16
2,901	WOLTERS KLUWER NV	438,921.30	0.37
	Norway	**1,323,140.34**	**1.11**
629	AKER -A-	29,323.01	0.02
3,175	AKER BP SHS	61,096.13	0.05
525	BAKKAFROST	27,132.07	0.02
9,431	DNB BK ASA	173,617.05	0.15
9,380	EQUINOR ASA	212,815.48	0.18
1,866	FRONTLINE --- REGISTERED SHS	37,923.21	0.03
3,238	GJENSIDIGE FORSIKRING ASA	54,375.26	0.05
1,155	KONGSBERG GRUPPEN	101,400.26	0.09
3,355	LEROY SEAFOOD GROUP ASA	13,808.16	0.01
4,663	MOWI ASA - REG SHS	75,270.46	0.06
1,944	NORDIC VLSI	17,637.40	0.01
11,465	NORSK HYDRO ASA	66,771.07	0.06
8,721	ORKLA ASA	73,781.66	0.06
1,197	SALMAR	56,362.35	0.05
482	SCHIBSTED -A-	13,965.90	0.01
1,369	SCHIBSTED -B-	37,057.92	0.03
3,959	SPAREBANK 1 SOR-NORGE ASA	45,871.19	0.04
2,861	STOREBRAND	28,208.41	0.02
6,030	TELENOR ASA	69,251.38	0.06
4,223	TOMRA SYSTEMS ASA - REG SHS	55,863.58	0.05
2,600	VAR ENERGI ASA	7,232.67	0.01
1,536	WILH WILHEMSE - SHS OPPSTARTSFASE 1	16,228.94	0.01
1,694	YARA INTERNATIONAL ASA	48,146.78	0.04
	Poland	**719,388.84**	**0.60**
7,215	ALLEGRO EU	58,660.32	0.05
1,846	BANK POLSKA KASA OPIEKI SA - BEARER SHS	63,337.01	0.05
314	BUDIMEX	43,819.93	0.04
1,110	CD PROJEKT SA	45,149.24	0.04
682	DINA POLSKA SPOLKA AKCYJNA - BEARER SHS	55,862.99	0.05
1,494	INPOST SA	25,308.36	0.02
975	KGHM POLSKA MIEDZ SA - BEARER SHS	36,287.81	0.03
10	LPP	36,879.60	0.03
21	MBANK S.A.	3,028.24	0.00
7,508	ORLEN SPOLKA AKCYJNA - BEARER SHS	97,973.13	0.08
14,420	PGE POLSKA GRUPA ENERGETYCZNA S.A.	24,249.45	0.02
10,628	PKO BANK POLSKI SA	138,959.58	0.12
6,089	POWSZECHNY ZAKLAD UBEZPIECZEN-BEARER SHS	59,844.71	0.05
283	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	30,028.47	0.03
	Portugal	**376,837.24**	**0.32**
75,717	BCP SHARES FROM REVERSE SPLIT	30,695.67	0.03
35,183	EDP ENERGIAS DE PORTUGAL SA - REG SHS	144,320.67	0.12
6,365	GALP ENERGIA,SA REG.SHS -B-	106,932.00	0.09
4,167	JERONIMO MARTINS SGPS SA - REG SHS	73,505.88	0.06
5,798	NAVIGATOR COMP	21,383.02	0.02
	Russia	**-**	**0.00**
527	EVRAZ PLC	-	0.00
	Spain	**4,773,741.01**	**4.00**
2,300	ACS	95,404.00	0.08
840	AENA SME SA	165,984.00	0.14
5,139	AMADEUS IT GROUP SA -A-	333,623.88	0.28
66,634	BANCO BILBAO VIZCAYA ARGENTARIA SA	646,882.88	0.54
180,888	BANCO SANTANDER SA REG SHS	832,175.24	0.70
39,959	CAIXABANK SA	214,340.08	0.18
6,716	CELLNEX TELECOM SA	244,663.88	0.21
2,366	EDP RENOVAVEIS SA - BEARER SHS	37,169.86	0.03
3,347	ENDESA	65,701.61	0.06
68,187	IBERDROLA SA	947,117.43	0.79
12,754	INDITEX SHARE FROM SPLIT	677,747.56	0.57
931	NATURGY ENERGY GROUP SA	21,617.82	0.02
4,620	REDEIA CORPORACION SA	80,711.40	0.07
13,514	REPSOL SA	160,073.33	0.13
56,990	TELEFONICA SA	250,528.04	0.21
	Sweden	**6,676,393.96**	**5.60**
1,477	AAK AB - REG SHS	43,475.74	0.04
3,273	ADDTECH - REGISTERED SHS -B-	88,009.07	0.07

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,901	ALFA LAVAL AB - REG SHS	168,136.45	0.14
12,295	ASSA ABLOY AB -B- REG SHS	371,251.83	0.31
31,293	ATLAS COPCO AB -A- REG SHS	543,402.27	0.46
18,850	ATLAS COPCO AB -B-	289,589.85	0.24
1,150	AVANZA BANK HLD --- REGISTERED SHS	25,565.72	0.02
621	AXFOOD AB	15,710.26	0.01
5,065	BEIJER REF - REG SHS -B-	74,746.02	0.06
2,718	BIOVITRUM AB	78,563.25	0.07
2,677	BOLIDEN - REG SHS	81,519.18	0.07
3,265	CASTELLUM AB	42,959.01	0.04
3,809	EMBRACER GRP --- REGISTERED SHS	8,885.31	0.01
976	EMBRACER GRP --- REGISTERED SHS	2,230.16	0.00
8,522	EPIROC --- REGISTERED SHS -A-	165,347.75	0.14
4,659	EPIROC REGISTERED SHS -B-	79,194.35	0.07
5,519	EQT AB	169,526.43	0.14
7,661	ESSITY AB REGISTERED -B-	214,600.10	0.18
2,235	EVOLUTION AB	197,165.20	0.17
4,160	FABEGE --REGISTERED SHS	36,992.48	0.03
7,593	FASTIGHETS-B SHS SHARES	59,882.21	0.05
1,816	GETINGE -B-	35,122.49	0.03
7,166	HENNES AND MAURITZ AB	109,456.80	0.09
22,488	HEXAGON - REG SHS -B-	217,067.94	0.18
666	HOLMEN - REG SHS	25,867.62	0.02
7,004	HUSQVARNA -B-	43,956.86	0.04
1,010	INDUSTRIVAERDEN AB -A- FREE	33,497.04	0.03
892	INDUSTRIVAERDEN -C- FREE	29,433.72	0.02
3,472	INDUTRADE AB	96,858.76	0.08
4,858	INVESTOR - REG SHS -A-	134,192.96	0.11
22,213	INVESTOR - REG SHS -B-	613,689.84	0.51
2,110	LATOUR INVESTMENT REGISTERED B	59,068.07	0.05
2,462	LIFCO AB	72,730.52	0.06
171	LUNDBERGFOERETAGEN -B- FREE	8,782.02	0.01
18,563	NIBE INDUSTRIER	91,330.03	0.08
3,468	SAAB AB	66,184.14	0.06
1,644	SAGAX -B-	42,026.41	0.04
13,581	SANDVIK AB	272,388.31	0.23
4,086	SECURITAS -B- FREE	46,555.78	0.04
19,098	SKANDINAVISKA ENSKILDA BANKEN -A-	262,084.73	0.22
4,481	SKANSKA -B- FREE	83,892.50	0.07
3,776	SKF AB -B-	67,422.61	0.06
5,415	SSAB - REGISTERED -B-	24,889.95	0.02
6,340	SVENSKA CELLULOSA SCA AB-SHS-B-	82,913.73	0.07
16,874	SVENSKA HANDELSBANKEN AB-A-	155,494.96	0.13
1,657	SWECO AB	25,207.26	0.02
11,674	SWEDBANK -A-	222,170.27	0.19
6,423	TELE2 AB	65,234.92	0.05
34,369	TELEFON ERICSSON	233,076.08	0.20
18,553	TELIA COMPANY AB	53,856.67	0.05
866	THULE CORP	23,699.60	0.02
2,471	TOURMALINE OIL CORP	29,137.40	0.02
2,498	TRELLEBORG -B- FREE	86,159.25	0.07
18,602	VOLVO AB -B-	441,002.07	0.37
2,142	VOLVO -A- FREE	51,273.19	0.04
5,639	VOLVO CAR AB	13,916.82	0.01
	Switzerland	**17,636,453.56**	**14.80**
19,530	ABB REG.SHS	1,016,277.76	0.85
6,065	ALCON INC. - REG SHS	543,205.48	0.46
12	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	139,062.09	0.12
6,383	CIE FINANCIERE RICHEMONT NAMEN AKT	907,159.59	0.76
3,099	DSM FIRMENICH AG	383,191.35	0.32
420	GEBERIT AG	245,990.76	0.21
106	GIVAUDAN SA - REG SHS	522,428.17	0.44
114,522	GLENCORE PLC	588,679.27	0.49
5,965	HOLCIM LTD	523,097.77	0.44
551	KUEHNE + NAGEL INTERNATIONAL AG	135,079.72	0.11
836	LONZA GROUP	474,720.48	0.40
31,697	NESTLE SA PREFERENTIAL SHARE	2,860,456.87	2.40
22,545	NOVARTIS AG PREFERENTIAL SHARE	2,326,461.05	1.95
245	PARTNERS GROUP HOLDING AG - NAMNE-AKT	330,500.82	0.28
284	ROCHE HOLDING AG	87,301.08	0.07
8,286	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	2,381,636.41	2.00
167	SCHINDLER HOLDING NAMEN AKT	42,661.32	0.04
533	SCHINDLER HOLDING SA	140,404.69	0.12
1,712	SGS LTD	171,554.60	0.14
1,767	SIKA - REGISTERED SHS	525,717.46	0.44
8,504	STMICROELECTRONICS NV - BEARER/REG SHS	226,600.34	0.19
1,221	STRAUMANN HOLDING LTD - REG SHS	179,301.35	0.15
332	SWISSCOM SHS NOM	194,837.75	0.16
330	SWISS LIFE HOLDING N-NAMEN REGISTERED	247,469.33	0.21
3,294	SWISS RE - REG SHS	408,316.75	0.34
345	THE SWATCH GROUP	66,420.15	0.06
302	THE SWATCH GROUP REG	11,628.33	0.01
37,828	UBS GROUP NAMEN-AKT	1,047,105.72	0.88
1,679	ZURICH INSURANCE GROUP - REG SHS	909,187.10	0.76
	United Kingdom	**26,054,419.49**	**21.86**
11,891	3I GROUP PLC	472,324.44	0.40
3,406	ADMIRAL GROUP PLC	113,963.15	0.10
14,068	ANGLO AMERICAN PLC	410,686.52	0.34
4,266	ANTOFAGASTA PLC	103,208.44	0.09
5,530	ASHTEAD GROUP	384,551.17	0.32
3,016	ASSOCIATED BRITISH FOODS PLC	84,566.17	0.07
17,819	ASTRAZENECA PLC	2,481,660.62	2.08
10,343	AUTO TRADER GROUP PLC	107,873.99	0.09
33,279	AVIVA PLC	193,422.56	0.16

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
184,494	BARCLAYS PLC	497,904.31	0.42
14,563	BARRATT DEVELOPMENTS PLC	83,784.72	0.07
15,468	B M EUROPEAN VALUE RETAIL	77,186.64	0.06
174,761	BP PLC	822,713.59	0.69
23,533	BRITISH AMERICAN TOBACCO PLC	770,433.17	0.65
73,528	BT GROUP PLC	130,698.78	0.11
4,577	BUNZL PLC	194,400.79	0.16
60,459	CENTRICA	84,761.05	0.07
2,238	COCA-COLA EUROPACIFIC PARTNERS	157,916.31	0.13
19,971	COMPASS GROUP PLC	574,611.79	0.48
12,231	CONVATEC GROUP REGD	33,368.63	0.03
1,868	CRODA INTERNATIONAL PLC - REG SHS	94,674.07	0.08
26,062	DIAGEO PLC	815,328.24	0.68
18,924	DS SMITH HOLDING	105,030.98	0.09
50,098	GSK REG SHS	913,089.56	0.77
81,694	HALEON PLC REGISTERED SHARE	385,764.95	0.32
4,748	HALMA PLC	148,822.59	0.12
5,325	HARGREAVES LANS - REGISTERED SHS	71,326.40	0.06
1,405	HIKMA PHARMACEUTICALS PLC	32,269.15	0.03
223,393	HSBC HOLDINGS PLC (USD 0.5)	1,796,702.07	1.51
3,171	ICG(OST)	84,910.62	0.07
9,491	IMPERIAL BRANDS - REGISTERED	247,869.03	0.21
15,129	INFORMA PLC	149,135.34	0.13
1,684	INTERCONTINENTAL HOTELS GROUP PLC	164,665.87	0.14
1,840	INTERTEK GROUP PLC	114,108.53	0.10
50,986	INTL CONSOLIDATED AIRLINE-DI	125,864.12	0.11
3,558	INTL CONSOLIDATED AIRLINE-DI	8,795.38	0.01
28,947	JD SPORTS FASHION PLC	53,593.95	0.04
18,705	J SAINSBURY PLC	66,407.75	0.06
20,399	KINGFISHER PLC	78,943.31	0.07
6,184	LAND SEC R.E.I.T	48,383.92	0.04
70,716	LEGAL & GENERAL GROUP PLC	192,332.56	0.16
741,010	LLOYDS BANKING GROUP PLC	523,663.10	0.44
5,112	LSE GROUP	627,902.65	0.53
27,498	M AND G REGISTERED SHS	68,542.58	0.06
17,175	MELROSE IND --- REGISTERED SHS	94,064.64	0.08
5,820	MONDI PLC	99,395.71	0.08
55,527	NATIONAL GRID PLC	687,372.27	0.58
75,130	NATWEST GROUP PLC	310,524.69	0.26
1,559	NEXT PLC	183,283.91	0.15
181	NMC HEALTH PLC	0.21	0.00
7,089	PEARSON PLC	86,349.40	0.07
3,489	PERSIMMON PLC	68,916.19	0.06
5,424	PHOENIX GROUP HOLDINGS PLC - REG SHS	36,472.90	0.03
33,183	PRUDENTIAL PLC	277,013.54	0.23
7,976	RECKITT BENCKISER GROUP PLC	438,749.50	0.37
22,553	RELX PLC	951,126.46	0.80
30,956	RENTOKIL INITIAL PLC	135,573.17	0.11
11,706	RIGHTMOVE -REGISTERED SHS	86,861.17	0.07
13,010	RIO TINTO PLC	828,555.86	0.70
104,312	ROLLS ROYCE HOLDINGS	660,937.28	0.55
11,158	SAGE GROUP	137,388.03	0.12
13,138	SCHRODERS PLC	55,138.39	0.05
15,522	SEGRO (REIT)	163,045.83	0.14
2,837	SEVERN TRENT PLC	90,082.98	0.08
74,964	SHELL PLC	2,184,817.02	1.83
11,223	SMITH AND NEPHEW PLC	156,195.35	0.13
4,836	SMITHS GROUP -SHS-	97,469.77	0.08
1,003	SPIRAX-SARCO ENGIN	90,590.05	0.08
12,888	SSE PLC	291,666.41	0.24
25,445	STANDARD CHARTERED PLC	242,508.08	0.20
49,584	TAYLOR WIMPEY PLC	97,910.59	0.08
78,711	TESCO --- REGISTERED SHS	339,326.19	0.28
1,067	THE BERKELEY GROUP HOLDINGS PLC	60,528.09	0.05
29,058	UNILEVER PLC	1,689,942.45	1.42
7,880	UNITED UTILITIES GROUP PLC - REG SHS	99,014.96	0.08
256,921	VODAFONE GROUP PLC	231,709.06	0.19
3,680	WEIR GROUP PLC	95,798.09	0.08
2,563	WHITBREAD	96,537.97	0.08
6,171	WISE PLC	49,802.62	0.04
15,436	WPP PLC	141,587.10	0.12
Total securities portfolio		**117,521,614.39**	**98.59**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**110,129,937.76**	**99.65**
Shares		**110,129,937.76**	**99.65**
	Austria	**1,027,270.44**	**0.93**
1,871	ANDRITZ AG - INHABER AKT	119,089.15	0.11
1,642	BAWAG GROUP AG	114,201.10	0.10
712	CA-IMMOBILIEN-ANLAGEN AG	19,124.32	0.02
6,917	ERSTE GROUP BANK AG	340,662.25	0.31
748	EVN AG	21,205.80	0.02
665	IMMOFINANZ --- BEARER SHS	11,943.40	0.01
3,090	OMV AG	118,532.40	0.11
3,220	RAIFFEISEN BANK	57,509.20	0.05
2,887	TELEKOM AUSTRIA AG	25,405.60	0.02
699	VERBUND AG	52,075.50	0.05
742	VIENNA INSURANCE GROUP AG	22,148.70	0.02
2,414	VOESTALPINE AG	56,439.32	0.05
2,321	WIENERBERGER AG	68,933.70	0.06
	Belgium	**3,201,229.84**	**2.90**
560	ACKERMANS AND VAN HAAREN NV	106,849.75	0.10
3,321	AGEAS NOM	159,142.32	0.14
20,739	ANHEUSER-BUSCH INBEV	1,231,481.82	1.11
3,200	AZELIS GROUP NV	63,008.00	0.06
808	COLRUYT	33,790.56	0.03
455	D'IETEREN	86,404.50	0.08
607	ELIA SYSTEM OPERATOR SA	62,338.90	0.06
1,802	GROUPE BRUXELLES LAMBERT GBL	126,049.90	0.11
5,497	KBC GROUPE SA	392,595.74	0.36
9	LOTUS BAKERIES NV	108,360.00	0.10
325	SOFINA SA	82,420.00	0.07
1,543	SOLVAY SA	54,313.60	0.05
1,563	SYENSQO SA/NV	124,430.43	0.11
2,644	UCB	428,328.00	0.39
4,352	UMICORE SA	50,744.32	0.05
3,800	WAREHOUSES DE PAUW SCA - REGISTERED SHS	90,972.00	0.08
	Finland	**3,641,724.97**	**3.30**
3,076	ELISA CORPORATION -A-	146,479.12	0.13
9,432	FORTUM CORP	139,546.45	0.13
2,271	HUHTAMAKI OYJ	79,212.48	0.07
5,883	KESKO CORP	112,747.70	0.10
7,719	KONE OYJ -B-	414,510.30	0.38
15,923	METSO CORPORATION	152,860.80	0.14
9,398	NESTE CORPORATION - REG SHS	163,807.14	0.15
116,223	NOKIA OYJ	456,059.05	0.41
70,211	NORDEA BANK	743,534.49	0.67
2,321	ORION CORPORATION (NEW) -B-	114,239.62	0.10
9,721	SAMPO	407,309.90	0.37
12,429	STORA ENSO -R-	142,933.50	0.13
11,606	UPM-KYMMENE CORP - REG SHS	348,992.42	0.32
10,920	WARTSILA CORPORATION -B-	219,492.00	0.20
	France	**32,256,674.02**	**29.19**
595	AEROPORTS DE PARIS-ADP-	68,603.50	0.06
9,704	AIR LIQUIDE NOM. PRIME FIDELITE	1,681,315.04	1.52
2,038	AIR LIQUIDE SA	353,103.88	0.32
661	AIR LIQUIDE SA	114,524.86	0.10
39,210	AXA SA	1,353,921.30	1.23
22,002	BNP PARIBAS SA	1,354,223.10	1.23
15,229	BOLLORE --- ACT	91,145.57	0.08
4,257	BOUYGUES SA	127,965.42	0.12
3,511	CAPGEMINI SE	680,958.45	0.62
10,518	CIE DE SAINT-GOBAIN	859,530.96	0.78
21,561	CREDIT AGRICOLE SA	295,924.73	0.27
13,888	DANONE SA	907,441.92	0.82
15,060	DASSAULT SYST.	536,587.80	0.49
24,353	ENGIE --- REGISTERED LOYALTY BONUS	377,836.80	0.34
7,128	ENGIE SA	110,590.92	0.10
7,731	ENGIE SA-REG SHS LOYALTY BONUS 2026	119,946.47	0.11
6,319	ESSILORLUXOTTICA SA	1,343,419.40	1.22
714	HERMES INTERNATIONAL SA	1,575,084.00	1.43
1,568	KERING	402,740.80	0.36
832	L'OREAL SA	334,505.60	0.30
5,850	LEGRAND SA	604,305.00	0.55
3,309	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	1,330,383.45	1.20
264	L OREAL S A	106,141.20	0.10
534	L OREAL S A-REG SHS LOYALTY BONUS 2025	214,694.70	0.19
5,730	LVMH	3,945,105.00	3.57
14,778	MICHELIN (CGDE)	538,805.88	0.49
41,982	ORANGE	431,784.87	0.39
4,269	PERNOD RICARD SA	578,876.40	0.52
7,853	SAFRAN SA	1,657,768.30	1.50
24,456	SANOFI	2,516,522.40	2.28
606	SARTORIUS STEDIM BIOTECH	113,776.50	0.10
11,915	SCHNEIDER ELECTRIC SE	2,814,323.00	2.55
16,431	SOCIETE GENERALE SA	367,232.85	0.33
2,282	THALES	325,299.10	0.29
49,448	TOTALENERGIES SE	2,892,708.00	2.62
10,763	VINCI SA	1,129,576.85	1.02
	Germany	**28,526,792.82**	**25.81**
3,714	ADIDAS AG - REG SHS	883,560.60	0.80
8,652	ALLIANZ SE	2,552,340.00	2.31
20,013	BASF SE	951,718.22	0.86
22,148	BAYER AG-REG	671,638.10	0.61
6,885	BAYERISCHE MOTOREN WERKE AG	545,154.30	0.49

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
1,281	BAYERISCHE MOTOREN WERKE AG PREF	95,178.30	0.09
2,175	BEIERSDORF AG	293,951.25	0.27
2,014	BIONTECH --- SHS SPONSORED ADR	213,081.20	0.19
2,363	CONTINENTAL AG (GERM	137,384.82	0.12
12,455	DAIMLER TRUCK HOLDING AG - REG SHS	418,861.65	0.38
41,359	DEUTSCHE BANK AG PREFERENTIAL SHARE	640,981.79	0.58
4,112	DEUTSCHE BOERSE AG	866,398.40	0.78
21,640	DEUTSCHE POST AG REG SHS	866,249.20	0.78
71,333	DEUTSCHE TELEKOM AG-REG	1,882,477.87	1.70
2,497	DR ING HCF PORSCHE AKTIENGESELLSCH	178,535.50	0.16
49,764	E.ON SE	664,598.22	0.60
4,505	EVONIK INDUSTRIES AG	94,605.00	0.09
4,362	FRESENIUS MEDICAL CARE AG	166,584.78	0.15
9,447	FRESENIUS SE AND CO KGAA	323,370.81	0.29
1,375	HANNOVER RUECK SE	352,137.50	0.32
261	HAPAG-LLOYDS NAM-AKT	42,490.80	0.04
2,879	HEIDELBERG MATERIALS AG	280,990.40	0.25
2,196	HENKEL AG & CO KGAA	167,664.60	0.15
3,716	HENKEL AG & CO KGAA PREFERENTIAL SHARE	313,630.40	0.28
29,158	INFINEON TECHNOLOGIES AG	917,310.68	0.83
1,731	KNORR-BREMSE AG - BEARER SHS	138,220.35	0.13
16,427	MERCEDES-BENZ GROUP	953,423.08	0.86
2,927	MERCK KGAA	462,466.00	0.42
1,257	MTU AERO ENGINES AG	351,960.00	0.32
2,958	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	1,462,139.40	1.32
3,351	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	137,659.08	0.12
16,798	RWE AG	548,958.64	0.50
22,625	SAP AG	4,624,550.00	4.18
539	SARTORIUS VORZ.OHNE STIMMRECHT.	135,935.80	0.12
16,450	SIEMENS AG - NAMEN-AKT	2,983,043.00	2.70
13,251	SIEMENS ENERGY - REG SHS	438,210.57	0.40
5,921	SIEMENS HEALTHINEERS AG - REG SHS	318,905.06	0.29
3,034	SYMRISE AG	376,519.40	0.34
1,313	TALANX AG NAM AKT	99,262.80	0.09
621	VOLKSWAGEN AG	62,286.30	0.06
4,177	VOLKSWAGEN AG-PREF	397,483.32	0.36
15,731	VONOVIA SE	514,875.63	0.47
	Ireland	**2,651,691.16**	**2.40**
4,562	AERCAP HOLDINGS	387,180.36	0.35
36,094	AIB GRP - REGISTERED	185,703.63	0.17
22,825	BANK OF IRELAND - REGISTERED	228,934.75	0.21
1,830	ICON PLC	471,105.51	0.43
9,507	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	339,385.86	0.31
3,494	KERRY GROUP -A-	325,466.10	0.29
3,635	KINGSPAN GROUP	306,612.25	0.28
24,745	RYANAIR HOLDINGS PLC	407,302.70	0.37
	Italy	**9,143,215.63**	**8.27**
33,783	A2A SPA	70,065.94	0.06
2,852	AMPLIFON SPA	73,610.12	0.07
22,601	ASSICURAZIONI GENERALI SPA	586,495.95	0.53
4,379	BANCA MEDIOLANUM	49,570.28	0.04
30,177	BANCO BPM SPA - REGISTERED	182,812.27	0.17
12,432	DAVIDE CAMPARI-MILANO N.V.	94,483.20	0.09
169,243	ENEL SPA - AZ NOM	1,214,318.53	1.10
48,222	ENI SPA	659,773.40	0.60
2,878	FERRARI NV	1,207,896.60	1.09
13,387	FINECOBANK	205,825.13	0.19
6,767	INFRASTRUTTURE WIRELESS ITALIANE SPA	74,775.35	0.07
341,925	INTESA SANPAOLO SPA - AZ NOM	1,312,137.19	1.19
9,811	LEONARDO SPA	196,416.22	0.18
13,267	MEDIOBANCA	203,316.78	0.18
4,700	MONCLER SPA	267,994.00	0.24
10,546	NEXI SPA	64,246.23	0.06
5,362	PIRELLI & C.SPA	29,222.90	0.03
9,971	POSTE ITALIANE SPA	125,534.89	0.11
11,115	PRADA SPA	76,930.18	0.07
6,336	PRYSMIAN SPA	413,107.20	0.37
2,132	RECORDATI SPA	108,305.60	0.10
44,931	SNAM SPA - AZ NOM	205,379.61	0.19
233,246	TELECOM ITALIA	58,194.88	0.05
129,093	TELECOM ITALIA - RSP	36,843.14	0.03
30,817	TERNA SPA	249,247.89	0.23
34,973	UNICREDIT SPA REGS	1,376,712.15	1.25
	Luxembourg	**381,003.49**	**0.34**
10,063	ARCELORMITTAL SA	236,883.02	0.21
10,196	TENARIS - REG SHS	144,120.47	0.13
	Netherlands	**18,430,443.34**	**16.68**
662	ADYEN	928,521.20	0.84
12,907	AIRBUS SE	1,693,656.54	1.53
1,300	ARGENX - SHS ADR REPR 1 SH	631,426.91	0.57
1,013	ASM INTERNATIONAL NV - REG SHS	597,062.20	0.54
8,703	ASML HOLDING NV	6,488,956.80	5.87
2,061	EXOR NV	198,165.15	0.18
11,253	FERROVIAL INTERNATIONAL SE	434,140.74	0.39
2,429	HEINEKEN HOLDING	164,686.20	0.15
6,326	HEINEKEN NV - BEARER/REG SHS	503,802.64	0.46
72,802	ING GROUP NV	1,184,779.75	1.07
20,948	KONINKLIJKE AHOLD DELHAIZE NV	650,016.44	0.59
72,713	KONINKLIJKE KPN NV	266,784.00	0.24
5,718	NXP SEMICONDUCTORS NV - BEARER SHS	1,229,673.56	1.11
29,908	PROSUS N.V. (ZAR)	1,174,188.08	1.06
17,365	ROYAL PHILIPS NV	510,878.30	0.46
46,116	STELLANTIS NV-BEARER AND REGISTERED SHS	572,207.33	0.52

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
16,908	UNIVERSAL MUSIC GROUP N.V.	397,338.00	0.36
5,315	WOLTERS KLUWER NV	804,159.50	0.73
	Portugal	**613,399.31**	**0.56**
158,979	BCP SHARES FROM REVERSE SPLIT	64,450.09	0.06
61,609	EDP ENERGIAS DE PORTUGAL SA - REG SHS	252,720.12	0.23
10,363	GALP ENERGIA,SA REG.SHS -B-	174,098.40	0.16
5,999	JERONIMO MARTINS SGPS SA - REG SHS	105,822.36	0.10
4,422	NAVIGATOR COMP	16,308.34	0.01
	Spain	**9,159,650.70**	**8.29**
4,290	ACS	177,949.20	0.16
1,616	AENA SME SA	319,321.60	0.29
10,063	AMADEUS IT GROUP SA -A-	653,289.96	0.59
126,850	BANCO BILBAO VIZCAYA ARGENTARIA SA	1,231,459.80	1.11
336,525	BANCO SANTANDER SA REG SHS	1,548,183.26	1.40
79,839	CAIXABANK SA	428,256.39	0.39
12,820	CELLNEX TELECOM SA	467,032.60	0.42
6,540	EDP RENOVAVEIS SA - BEARER SHS	102,743.40	0.09
6,923	ENDESA	135,898.49	0.12
127,426	IBERDROLA SA	1,769,947.14	1.60
24,351	INDITEX SHARE FROM SPLIT	1,294,012.14	1.17
2,708	NATURGY ENERGY GROUP SA	62,879.76	0.06
8,847	REDEIA CORPORACION SA	154,557.09	0.14
26,266	REPSOL SA	311,120.77	0.28
114,422	TELEFONICA SA	502,999.10	0.46
	Switzerland	**1,096,842.04**	**0.99**
5,787	DSM FIRMENICH AG	715,562.55	0.65
14,308	STMICROELECTRONICS NV - BEARER/REG SHS	381,279.49	0.34
Total securities portfolio		**110,129,937.76**	**99.65**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,446,891,851.21**	**99.43**
Shares		**1,446,891,851.21**	**99.43**
	Australia	**30,276,362.88**	**2.08**
12,352	AGL ENERGY LTD	101,371.79	0.01
6,041	AMPOL - REG SHS	127,947.18	0.01
64,582	ANZ BANKING GROUP LTD	1,365,593.83	0.09
36,117	APA GROUP STAPLED SECURITY	194,432.33	0.01
12,674	ARISTOCRAT LEISURE	515,236.25	0.04
2,510	ASX LTD	111,320.08	0.01
14,515	ATLAS ARTERIA -REGISTERED SHS	49,240.33	0.00
46,180	AURIZON HOLDINGS LTD	113,089.88	0.01
20,900	BHP GROUP LTD	648,419.62	0.04
84,017	BHP GROUP LTD	2,678,812.29	0.18
10,630	BLUESCOPE STEEL	163,712.31	0.01
25,074	BRAMBLES	331,022.49	0.02
8,030	CAR GROUP LIMITED	208,678.84	0.01
11,835	CHARTER HALL GROUP	131,119.80	0.01
1,473	COCHLEAR	288,260.76	0.02
30,247	COLES GRP --- REGISTERED SHS	378,961.55	0.03
35,471	COMMONWEALTH BANK OF AUSTRALIA	3,331,617.33	0.23
7,710	COMPUTERSHARE LIMITED	135,162.03	0.01
10,567	CSL LTD	2,098,639.33	0.14
25,216	DEXUS AMERICAN DEPOSITARY RECEIPTS	132,599.07	0.01
5,265	EBOS GROUP - REGISTERED SHS	121,064.23	0.01
30,184	ENDEAVOUR GROUP LTD/AUSTRALI	105,117.64	0.01
48,651	EVOLUTION MINING	156,604.72	0.01
34,254	FORTESCUE LTD	491,424.63	0.03
41,935	GOODMAN GROUP - STAPLED SECURITY	1,076,108.52	0.07
38,818	GPT GROUP STAPLED SECURITY	134,108.90	0.01
7,950	IGO NL	32,319.14	0.00
49,802	INSURANCE AUSTRALIA GROUP LIMITED	254,284.38	0.02
9,373	LYNAS RARE EARTHS LTD	52,149.25	0.00
7,577	MACQUARIE GROUP	1,221,440.84	0.08
69,930	MEDIBANK PRIVATE LTD	177,072.65	0.01
2,995	MINERAL RESOURCES	108,125.77	0.01
115,597	MIRVAC GROUP STAPLED SECURITIES	172,417.01	0.01
67,182	NAT. AUSTRALIA BANK	1,740,758.91	0.12
12,162	NEXTDC LTD	147,651.59	0.01
19,889	NORTHERN STAR RESOURCES LTD	220,349.95	0.02
8,524	ORICA LIMITED	109,693.89	0.01
40,564	ORIGIN ENERGY LTD	281,689.04	0.02
39,573	PILBARA MINERALS LTD	89,772.19	0.01
1,590	PRO MEDICUS - REGISTERED SHS	196,617.31	0.01
33,566	QBE INSURANCE GROUP	385,150.25	0.03
39,694	QUANTAS AIRWAYS LTD	204,326.11	0.01
4,602	RAMSAY HEALTH CARE LTD	132,875.15	0.01
888	REA GROUP LTD	123,823.80	0.01
10,033	REECE LTD	198,367.61	0.01
8,408	RIO TINTO LTD - REG SHS	753,208.04	0.05
74,491	SANTOS LTD	362,773.88	0.02
124,615	SCENTRE GRP - STAPLED SECURITY	315,542.80	0.02
7,509	SEEK LTD	129,450.46	0.01
6,732	SEVEN GROUP HOLDINGS LTD	200,259.89	0.01
8,578	SONIC HEALTHCARE LTD	162,042.44	0.01
82,021	SOUTH 32 LTD	214,516.89	0.01
48,163	STOCKLAND	175,081.36	0.01
23,174	SUNCORP GROUP	290,826.96	0.02
241,884	TELSTRA CORP	651,079.41	0.04
34,297	THE LOTTERY CORPORATION LIMITED	121,820.73	0.01
9,422	TPG TELECOM - REGISTERED SHS	32,159.06	0.00
72,591	TRANSURBAN GROUP	661,214.85	0.05
25,118	TREASURY WINE ESTATES LTD	209,103.54	0.01
90,421	VICINITY CENTRES	138,629.82	0.01
4,531	W.H.SOUL PATTINSON	109,230.51	0.01
24,958	WESFARMERS	1,219,445.96	0.08
72,269	WESTPAC BANKING CORP	1,590,304.60	0.11
16,649	WHITEHAVEN COAL LTD	83,391.24	0.01
3,790	WISE TECH GLOBAL	360,708.82	0.02
39,138	WOODSIDE ENERGY SHARES	684,217.63	0.05
3,775	WOODSIDE ENERGY SHARES	65,926.83	0.00
23,891	WOOLWORTHS GRP - REGISTERED	551,916.85	0.04
15,062	WORLEY LTD	154,959.74	0.01
	Austria	**1,433,119.56**	**0.10**
2,556	ANDRITZ AG - INHABER AKT	181,569.51	0.01
1,229	BAWAG GROUP AG	95,396.55	0.01
2,770	CA-IMMOBILIEN-ANLAGEN AG	83,036.58	0.01
7,482	ERSTE GROUP BANK AG	411,251.59	0.03
980	EVN AG	31,007.22	0.00
2,003	IMMOFINANZ --- BEARER SHS	40,148.65	0.00
4,203	OMV AG	179,937.48	0.01
2,776	RAIFFEISEN BANK	55,333.04	0.00
3,677	TELEKOM AUSTRIA AG	36,112.70	0.00
1,466	VERBUND AG	121,891.64	0.01
568	VIENNA INSURANCE GROUP AG	18,922.40	0.00
3,320	VOESTALPINE AG	86,629.59	0.01
2,772	WIENERBERGER AG	91,882.61	0.01
	Belgium	**3,794,433.79**	**0.26**
818	ACKERMANS AND VAN HAAREN NV	174,095.55	0.01
3,820	AGEAS NOM	204,297.86	0.01
20,826	ANHEUSER-BUSCH INBEV	1,380,160.87	0.09
5,744	AZELIS GROUP NV	126,224.54	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
899	COLRUYT	41,959.22	0.00
645	D'IETEREN	136,699.94	0.01
962	ELIA SYSTEM OPERATOR SA	110,262.85	0.01
1,495	GROUPE BRUXELLES LAMBERT GBL	116,711.21	0.01
5,502	KBC GROUPE SA	438,555.01	0.03
8	LOTUS BAKERIES NV	107,497.94	0.01
396	SOFINA SA	112,079.98	0.01
1,065	SOLVAY SA	41,838.48	0.00
1,065	SYENSQO SA/NV	94,623.91	0.01
2,728	UCB	493,222.68	0.03
4,055	UMICORE SA	52,768.29	0.00
6,117	WAREHOUSES DE PAUW SCA - REGISTERED SHS	163,435.46	0.01
	Bermuda	**778,529.50**	**0.05**
18,000	ALIBABA HEALTH INFORMATION	12,397.84	0.00
95,421	AUTOSTORE HLDG --- REGISTERED SHS REG S	97,842.77	0.01
36,800	CHINA GAS HOLDINGS LTD	34,253.56	0.00
1,051	EVEREST GROUP LTD	411,813.33	0.03
8,400	HONG KONG LAND HOLDINGS LTD	30,828.00	0.00
4,900	JARDINE MATHESON HLD	191,394.00	0.01
	Canada	**46,948,872.15**	**3.23**
10,444	AGNICO EAGLE MINES LTD	842,264.34	0.06
3,315	AIR CANADA - VOTING AND VARIABLE VOTING	40,217.66	0.00
27,430	ALGONQUIN POWER AND UTILITIES	150,046.05	0.01
15,582	ALIMENTATION COUCHE-TARD INC	862,392.35	0.06
8,449	ALTAGAS	209,384.77	0.01
12,696	ARC RESOURCES	214,831.25	0.01
16,338	BANK OF MONTREAL	1,475,894.82	0.10
25,714	BANK OF NOVA SCOTIA	1,402,595.72	0.10
34,399	BARRICK GOLD CORPORATION	684,939.81	0.05
19,909	BCE INC	692,925.25	0.05
8,471	BROOKFIELD ASSET MANAGEMENT LTD	400,923.61	0.03
31,445	BROOKFIELD --- REGISTERED SHS	1,671,905.71	0.11
473	BRP SUBORD.VOTING WHEN ISSUED	28,181.06	0.00
10,783	CAE INC	202,654.67	0.01
9,685	CAMECO CORP	463,184.14	0.03
5,094	CANADIAN APARTMENT PROPERTIES REIT	207,346.63	0.01
19,485	CANADIAN IMPERIAL BANK OF COMMERCE	1,196,529.66	0.08
12,334	CANADIAN NATIONAL RAILWAY	1,445,876.42	0.10
45,123	CANADIAN NATURAL RESOURCES	1,500,014.08	0.10
1,654	CANADIAN TIRE CORP -A- NON VOTING	198,447.69	0.01
2,658	CANADIAN UTILITIES -A- NON VOTING	70,652.04	0.00
3,004	CCL INDUSTRIES INC -B- NON-VOTING	183,334.80	0.01
19,677	CDN PACIFIC RAILWAY --- REGISTERED SHS	1,684,744.07	0.12
30,855	CENOVUS ENERGY INC	516,621.49	0.04
4,331	CGI GROUP --- REGISTERED SHS -A-	498,893.57	0.03
12,127	CHOICE PROPERTIES REAL ESTATE INVESTMENT	135,814.65	0.01
439	CONSTELLATION SOFTWARE	1,429,787.55	0.10
5,604	DOLLARAMA INC	574,682.04	0.04
6,763	EMERA	266,771.49	0.02
3,621	EMPIRE -A- NON VOTING	110,776.65	0.01
45,413	ENBRIDGE INC	1,846,814.02	0.13
441	FAIRFAX FINANCIAL HOLDINGS SUB.VTG	557,438.36	0.04
11,908	FIRST QUANTUM MINERALS LTD	162,537.68	0.01
1,121	FIRSTSERVICE CORP	205,045.50	0.01
10,964	FORTIS INC	498,706.73	0.03
3,548	FRANCO NEVADA CORP	441,159.36	0.03
1,156	GEORGE WESTON	194,239.70	0.01
2,423	GFL ENVIRONMENTAL INC	96,760.74	0.01
3,251	GILDAN ACTIVEWEAR	153,192.65	0.01
4,899	GREAT WEST LIFECO INC	167,244.20	0.01
8,090	HYDRO ONE LTD	280,731.04	0.02
1,965	IA FINL CORP --- REGISTERED SHS	163,050.63	0.01
2,013	IGM FINANCIAL INC	60,465.85	0.00
3,951	IMPERIAL OIL	278,272.40	0.02
3,391	INTACT FINANCIAL CORP	651,859.58	0.04
18,994	IVANHOE MINES LTD	282,877.71	0.02
5,905	KEYERA	184,322.27	0.01
21,500	KINROSS GOLD CORP	201,636.61	0.01
3,245	LOBLAW COMPANIES	432,548.19	0.03
9,975	LUNDIN MINING (SEK)	104,625.39	0.01
5,404	MAGNA INTL SHS -A- SUB.VTG	221,924.94	0.02
36,479	MANULIFE FINANCIAL REGISTERED	1,079,273.19	0.07
5,016	METRO -A- SUB VTG	317,414.79	0.02
6,806	NATIONAL BK CANADA	643,536.48	0.04
9,668	NORTHLAND POWER INC	166,957.40	0.01
9,358	NUTRIEN - REGISTERED	450,177.62	0.03
1,064	ONEX CORP SUB.VOTING	74,607.67	0.01
5,018	OPEN TEXT	167,220.86	0.01
6,986	PAN AMERICAN SILVER	146,031.85	0.01
11,970	PEMBINA PIPELINE CORP	493,961.78	0.03
9,143	POWER CORP DU CANADA SUB.	288,711.37	0.02
5,448	QUEBECOR -B- SUBORD.VOTING	142,393.16	0.01
6,562	RESTAURANT BRANDS INTERNATIONAL INC	474,019.12	0.03
3,381	RITCHIE BRO AUCTION - REG SHS	272,413.06	0.02
8,152	ROGERS COMMUNICATIONS -B- NON VOTING	328,138.87	0.02
29,822	ROYAL BANK OF CANADA	3,726,177.36	0.26
7,110	SAPUTO	153,623.63	0.01
24,548	SHOPIFY -A- SUBORD VOTING	1,968,789.77	0.14
3,325	STANTEC INC	267,679.53	0.02
27,177	SUNCOR ENERGY	1,004,223.56	0.07
11,980	SUN LIFE FINANCIAL INC	695,671.29	0.05
22,041	TC ENERGY - REG SHS	1,048,887.80	0.07
9,470	TECK RESOURSES LTD -B-	495,170.75	0.03
4,158	TELUS CORP	69,835.03	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,168	TELUS CORP	507,128.44	0.03
1,344	TFI INTERNATIONAL INC REGISTERED	184,294.26	0.01
2,693	THOMSON REUTERS --- REGISTERED SHS	459,853.44	0.03
36,778	TORONTO DOMINION BANK	2,328,145.48	0.16
6,939	TOURMALINE OIL CORP	322,611.61	0.02
5,199	WASTE CONNECTIONS INC	930,337.69	0.06
980	WEST FRASER TIMBER CO	95,586.58	0.01
9,073	WHEATON PRECIOUS METAL - REGISTERED	554,734.62	0.04
3,054	WSP GLOBAL	543,176.50	0.04
	Cayman Islands	**658,143.17**	**0.05**
27,900	BUDWEISER BREWING COMPANY APAC LIMITED	37,571.24	0.00
22,000	CK ASSET HOLDINGS LTD	96,865.35	0.01
103,000	GEELY AUTOMOBILE	161,511.77	0.01
847	GLOBALFOUNDRIES INC	34,091.75	0.00
42,776	GRAB HOLDINGS LIMITED	162,548.80	0.01
31,000	HKT LTD - STAPLED SECURITY	39,710.42	0.00
63,000	SINO BIOPHARMA	30,253.04	0.00
27,000	WHARF REIC - REG SHS	95,590.80	0.01
	China	**159,590.30**	**0.01**
18,500	BYD ELECTRONIC -RC-	77,525.11	0.01
128,000	FOSUN INTERNATIONAL	82,065.19	0.01
	Denmark	**12,122,182.38**	**0.83**
47	A.P. MOELLER-MAERSK -A-	76,345.60	0.01
52	A.P. MOELLER-MAERSK A/S -B-	87,659.33	0.01
1,734	CARLSBERG AS -B-	207,057.34	0.01
3,064	COLOPLAST AS -B-	401,377.67	0.03
15,618	DANSKE BANK	471,147.47	0.03
3,326	DSV A/S	688,404.63	0.05
1,493	GENMAB AS	362,102.24	0.02
8,202	NOVONESIS A/S	592,111.32	0.04
66,817	NOVO NORDISK - BEARER AND/OR REGISTERED	7,870,597.76	0.54
4,764	ORSTED - REG SHS	317,528.93	0.02
1,961	PANDORA	323,677.56	0.02
7,741	TRYG A/S	184,036.50	0.01
24,402	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	540,136.03	0.04
	Finland	**4,313,576.61**	**0.30**
3,145	ELISA CORPORATION -A-	167,145.11	0.01
12,587	FORTUM CORP	207,836.04	0.01
2,126	HUHTAMAKI OYJ	82,760.55	0.01
7,135	KESKO CORP	152,611.22	0.01
8,337	KONE OYJ -B-	499,652.13	0.03
22,350	METSO CORPORATION	239,459.69	0.02
10,956	NESTE CORPORATION - REG SHS	213,124.35	0.01
126,148	NOKIA OYJ	552,450.05	0.04
68,662	NORDEA BANK	811,514.08	0.06
2,422	ORION CORPORATION (NEW) -B-	133,045.26	0.01
9,170	SAMPO	428,812.08	0.03
9,850	STORA ENSO -R-	126,420.57	0.01
11,644	UPM-KYMMENE CORP - REG SHS	390,768.25	0.03
13,729	WARTSILA CORPORATION -B-	307,977.23	0.02
	France	**33,784,716.22**	**2.32**
507	AEROPORTS DE PARIS-ADP-	65,241.04	0.00
322	AIR LIQUIDE NOM. PRIME FIDELITE	62,264.12	0.00
510	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	98,617.08	0.01
4,693	AIR LIQUIDE SA	907,470.50	0.06
6,366	AIR LIQUIDE SA	1,230,973.20	0.08
37,207	AXA SA	1,433,853.85	0.10
21,250	BNP PARIBAS SA	1,459,723.65	0.10
12,339	BOLLORE --- ACT	82,419.09	0.01
3,924	BOUYGUES SA	131,644.17	0.01
3,203	CAPGEMINI SE	693,314.65	0.05
9,832	CIE DE SAINT-GOBAIN	896,713.85	0.06
19,605	CREDIT AGRICOLE SA	300,305.21	0.02
12,764	DANONE SA	930,785.43	0.06
13,744	DASSAULT SYST.	546,528.26	0.04
16,185	ENGIE --- REGISTERED LOYALTY BONUS	280,251.63	0.02
11,695	ENGIE SA	202,504.96	0.01
7,558	ENGIE SA-REG SHS LOYALTY BONUS 2026	130,870.67	0.01
5,805	ESSILORLUXOTTICA SA	1,377,365.30	0.09
662	HERMES INTERNATIONAL SA	1,629,848.17	0.11
1,407	KERING	403,327.02	0.03
2,159	L'OREAL SA	968,760.36	0.07
5,318	LEGRAND SA	613,101.39	0.04
1,709	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	766,841.81	0.05
843	L OREAL S A-REG SHS LOYALTY BONUS 2025	378,260.76	0.03
5,463	LVMH	4,197,771.52	0.29
13,593	MICHELIN (CGDE)	553,115.25	0.04
39,154	ORANGE	449,432.10	0.03
3,927	PERNOD RICARD SA	594,297.97	0.04
7,310	SAFRAN SA	1,722,222.52	0.12
23,199	SANOFI	2,664,209.00	0.18
493	SARTORIUS STEDIM BIOTECH	103,302.43	0.01
11,468	SCHNEIDER ELECTRIC SE	3,023,091.06	0.21
13,136	SOCIETE GENERALE SA	327,660.67	0.02
1,765	THALES	280,799.01	0.02
47,741	TOTALENERGIES SE	3,116,958.57	0.21
9,911	VINCI SA	1,160,869.95	0.08
	Germany	**31,211,234.25**	**2.14**
3,634	ADIDAS AG - REG SHS	964,857.14	0.07
8,158	ALLIANZ SE	2,685,897.09	0.18
19,717	BASF SE	1,046,455.29	0.07
20,073	BAYER AG-REG	679,354.96	0.05
7,333	BAYERISCHE MOTOREN WERKE AG	648,008.69	0.04
1,513	BAYERISCHE MOTOREN WERKE AG PREF	125,461.77	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,170	BEIERSDORF AG	327,310.12	0.02
2,285	BIONTECH --- SHS SPONSORED ADR	270,886.54	0.02
2,324	CONTINENTAL AG (GERM	150,797.73	0.01
13,437	DAIMLER TRUCK HOLDING AG - REG SHS	504,327.71	0.03
40,716	DEUTSCHE BANK AG PREFERENTIAL SHARE	704,246.04	0.05
3,861	DEUTSCHE BOERSE AG	907,920.85	0.06
19,938	DEUTSCHE POST AG REG SHS	890,739.75	0.06
69,965	DEUTSCHE TELEKOM AG-REG	2,060,648.33	0.14
2,067	DR ING HCF PORSCHE AKTIENGESELLSCH	164,941.59	0.01
50,629	E.ON SE	754,617.54	0.05
5,154	EVONIK INDUSTRIES AG	120,794.55	0.01
5,947	FRESENIUS MEDICAL CARE AG	253,472.73	0.02
10,395	FRESENIUS SE AND CO KGAA	397,113.86	0.03
1,106	HANNOVER RUECK SE	316,117.36	0.02
256	HAPAG-LLOYDS NAM-AKT	46,513.40	0.00
2,449	HEIDELBERG MATERIALS AG	266,760.95	0.02
2,008	HENKEL AG & CO KGAA	170,691.37	0.01
4,042	HENKEL AG & CO KGAA PREFERENTIAL SHARE	380,734.65	0.03
26,868	INFINEON TECHNOLOGIES AG	943,360.55	0.06
2,263	KNORR-BREMSE AG - BEARER SHS	201,670.85	0.01
16,376	MERCEDES-BENZ GROUP	1,060,764.28	0.07
2,746	MERCK KGAA	484,218.38	0.03
1,373	MTU AERO ENGINES AG	429,054.26	0.03
2,738	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	1,510,454.70	0.10
2,402	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	110,125.29	0.01
17,373	RWE AG	633,636.99	0.04
21,725	SAP AG	4,955,920.47	0.34
617	SARTORIUS VORZ.OHNE STIMMRECHT.	173,665.64	0.01
16,147	SIEMENS AG - NAMEN-AKT	3,267,902.63	0.22
14,309	SIEMENS ENERGY - REG SHS	528,113.33	0.04
6,841	SIEMENS HEALTHINEERS AG - REG SHS	411,215.61	0.03
3,324	SYMRISE AG	460,380.00	0.03
2,027	TALANX AG NAM AKT	171,024.84	0.01
296	VOLKSWAGEN AG	33,134.19	0.00
3,952	VOLKSWAGEN AG-PREF	419,715.51	0.03
15,829	VONOVIA SE	578,206.72	0.04
	Guernsey	**209,864.52**	**0.01**
2,399	AMDOCS LTD	209,864.52	0.01
	Hong Kong	**6,387,513.17**	**0.44**
239,000	AIA GROUP LTD	2,143,081.47	0.15
14,727	CATHAY PACIFIC AIRWAYS	15,831.44	0.00
33,500	CHINA L&P HLDGS	296,939.80	0.02
32,000	CHINA MENGNIU DAIRY	77,039.11	0.01
21,000	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	23,656.31	0.00
58,000	CK HUTCHISON	333,776.05	0.02
10,500	CK INFRASTRUCTURE HOLDINGS LTD	71,915.18	0.00
154,240	CSPC PHARMACEUTICAL	120,135.69	0.01
48,600	ESR GROUP LTD	77,584.97	0.01
2,041	FUTU HOLDINGS - ADR	195,221.65	0.01
23,000	GALAXY ENTERTAINMENT GROUP LTD	115,629.47	0.01
10,000	HANG LUNG PROPERTIES LTD	9,771.50	0.00
12,700	HANG SENG BANK LTD	159,823.32	0.01
23,100	HENDERSON LAND DEVLOPMENT CO LTD	73,753.62	0.01
58,000	HKE AND HKE LTD STAPLED SEC	39,425.90	0.00
119,001	HONG KONG CHINA GAS	98,050.60	0.01
23,237	HONG KONG EXCHANGES AND CLEARING LTD	975,851.36	0.07
23,630	MTR CORP LTD	89,287.67	0.01
24,000	POWER ASSETS HOLDINGS	153,872.23	0.01
60,258	SINO LAND	66,173.39	0.00
29,500	SUN HUNG KAI PROPERTIES LTD	324,908.96	0.02
7,000	SWIRE PACIFIC LTD SIE A	59,839.20	0.00
600	SWIRE PROPERTIES LTD	1,234.38	0.00
28,000	TECHTRONIC INDUSTRIES CO LTD	425,723.46	0.03
46,800	THE LINK REIT UNITS	236,485.86	0.02
1,000	WHARF HOLDINGS	2,858.07	0.00
134,487	WH GROUP 144A - REG SHS	106,654.87	0.01
78,000	XINYI GLASS HOLDINGS LTD	92,987.64	0.01
	Ireland	**18,279,322.10**	**1.26**
14,406	ACCENTURE - SHS CLASS A	5,092,232.88	0.35
3,715	AERCAP HOLDINGS	351,884.80	0.02
30,613	AIB GRP - REGISTERED	175,782.22	0.01
6,292	APTIV PLC	453,086.92	0.03
18,672	BANK OF IRELAND - REGISTERED	209,014.02	0.01
3,121	DCC PLC	213,290.83	0.01
1,647	ICON PLC	473,199.57	0.03
8,727	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	347,695.35	0.02
2,775	KERRY GROUP -A-	288,489.16	0.02
2,709	KINGSPAN GROUP	255,022.06	0.02
10,333	LINDE PLC	4,927,394.38	0.34
27,347	MEDTRONIC HLD	2,462,050.41	0.17
21,236	RYANAIR HOLDINGS PLC	390,109.21	0.03
5,036	TRANE TECH - REGISTERED SHS	1,957,644.28	0.13
2,317	WILLIS TOWERS WATSON PLC	682,426.01	0.05
	Isle of Man	**227,660.59**	**0.02**
22,239	ENTAIN PLC	227,660.59	0.02
	Israel	**3,383,800.80**	**0.23**
4,636	AIRPORT CITY LTD	69,720.45	0.00
12,717	AMOT INVESTMENTS - REGISTERED SHS	55,009.16	0.00
559	AZRIELI GROUP	38,983.07	0.00
21,987	BANK HAPOALIM (IL662577)	220,420.84	0.02
25,924	BANK LEUMI LE-ISRAEL (IL604611)	253,965.48	0.02
34,578	BEZEQ THE ISRAEL TELECOMMUNICATION	39,842.48	0.00
801	BIG SHOPPING CENTERS 2004 LT	89,345.00	0.01
503	CAMTEK LTD	40,540.95	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,870	CHECK POINT SOFTWARE TECHNOLOGIES	360,554.70	0.02
740	CYBERARKSOFTWARE LTD	215,791.40	0.01
256	DELEK GROUP	30,006.87	0.00
890	ELBIT SYSTEMS LTD	177,249.61	0.01
552	GLOBAL-E ONLINE LTD	21,218.88	0.00
18,670	ICL GROUP LTD	79,705.65	0.01
15,661	INDUSTRIAL BUILDING CORP 1	40,166.33	0.00
21,886	ISRAEL DISCOUNT BANK LTD. -A-	122,678.02	0.01
892	MELISRON - REGISTERED SHS	67,649.13	0.00
2,352	MOBILEYE GLOBAL INC-A	32,222.40	0.00
686	MONDAY.COM	190,550.22	0.01
1,160	NICE SYSTEMS LTD (IL273011)	202,331.33	0.01
528	NOVA LTD	110,563.03	0.01
16,415	SHAPIR ENGIN --- REGISTERED SHS	94,438.47	0.01
1,760	STRAUSS GROUP LTD	28,058.32	0.00
26,407	TEVA PHARMACEUTICAL IND.UNITS 1 UT =1SH	470,610.25	0.03
76	THE ISRAEL CORP A	16,570.24	0.00
1,194	TOWER SEMIC	52,867.92	0.00
3,392	UNITED MIZRAHI BANK REG.SHS	132,682.34	0.01
778	WIX.COM LTD	130,058.26	0.01
	Italy	**8,974,682.05**	**0.62**
3,524	A2A SPA	8,156.96	0.00
2,319	AMPLIFON SPA	66,799.37	0.00
19,815	ASSICURAZIONI GENERALI SPA	573,872.07	0.04
890	BANCA MEDIOLANUM	11,243.98	0.00
21,727	BANCO BPM SPA - REGISTERED	146,896.92	0.01
6,709	DAVIDE CAMPARI-MILANO N.V.	56,905.60	0.00
155,501	ENEL SPA - AZ NOM	1,245,198.95	0.09
46,468	ENI SPA	709,556.88	0.05
2,669	FERRARI NV	1,250,176.11	0.09
10,794	FINECOBANK	185,217.14	0.01
5,696	INFRASTRUTTURE WIRELESS ITALIANE SPA	70,245.08	0.00
324,485	INTESA SANPAOLO SPA - AZ NOM	1,389,717.95	0.10
8,267	LEONARDO SPA	184,712.24	0.01
9,136	MEDIOBANCA	156,257.26	0.01
4,415	MONCLER SPA	280,958.12	0.02
4,889	NEXI SPA	33,240.20	0.00
4,433	PIRELLI & C.SPA	26,963.60	0.00
9,360	POSTE ITALIANE SPA	131,518.01	0.01
10,400	PRADA SPA	80,334.90	0.01
5,672	PRYSMIAN SPA	412,731.36	0.03
1,479	RECORDATI SPA	83,852.40	0.01
31,989	SNAM SPA - AZ NOM	163,190.75	0.01
10,048	TELECOM ITALIA	2,797.91	0.00
1,826	TELECOM ITALIA - RSP	581.62	0.00
24,822	TERNA SPA	224,058.58	0.02
33,676	UNICREDIT SPA REGS	1,479,498.09	0.10

Quantity		Market Value	% of NAV
		USD	
	Japan	**91,369,445.59**	**6.28**
3,900	ACOM CO LTD	10,393.46	0.00
14,500	ADVANTEST CORP	683,336.79	0.05
17,100	AEON CO LTD	466,113.65	0.03
4,800	AEON MALL CO LTD	70,167.79	0.00
6,400	AGC INC.	207,919.45	0.01
4,300	AIR WATER	60,468.75	0.00
5,400	AISIN CORPORATION	59,534.39	0.00
12,400	AJINOMOTO CO INC	480,777.38	0.03
5,100	ALFRESA HOLDINGS CORP	80,436.24	0.01
13,400	AMADA CO. LTD.	136,538.72	0.01
7,900	ANA HD	169,498.73	0.01
31,500	ASAHI GROUP HOLDINGS LTD	413,679.72	0.03
7,200	ASAHI INTECC CO LTD	126,895.97	0.01
24,000	ASAHI KASEI CORP - REG SHS	181,543.62	0.01
25,900	ASHIKAGA HOLDINGS CO LTD	104,023.70	0.01
16,800	ASICS CORP KOBE	352,466.43	0.02
37,600	ASTELLAS PHARMA	432,936.22	0.03
9,400	BANDAI NAMCO HOLDINGS INC	215,285.22	0.01
1,000	BAYCURR CONSULT --- REGISTERED SHS	37,080.54	0.00
13,500	BRIDGESTONE CORP	519,085.55	0.04
2,600	BROTHER INDUSTRIES	50,531.32	0.00
100	CALBEE	2,441.98	0.00
19,700	CANON INC - REG SHS	647,714.59	0.04
6,600	CAPCOM CO LTD	153,557.04	0.01
22,600	CENTRAL JAPAN RAILWAY CO	524,078.55	0.04
12,600	CHIBA BANK	101,520.55	0.01
13,200	CHUBU ELECTRIC POWER CO INC	155,125.83	0.01
13,200	CHUGAI PHARMACEUTICAL	639,697.95	0.04
3,300	COCA-COLA JP H --- REGSH	46,002.51	0.00
26,000	CONCORDIA FIN GRP	143,959.72	0.01
200	COSMOS PHARMACEUTICAL CORP	10,468.40	0.00
3,500	CYBER AGENT	24,945.82	0.00
11,400	DAIFUKU CO LTD	220,085.98	0.02
17,300	DAI-ICHI LIFE HOLDINGS INC	445,320.16	0.03
41,200	DAIICHI SANKYO CO LTD	1,356,339.42	0.09
6,300	DAIKIN INDUSTRIES LTD - REG SHS	884,175.71	0.06
6,200	DAI NIPPON PRINTING CO LTD	110,615.21	0.01
1,800	DAINIPPON SCREEN MFG CO LTD	125,499.15	0.01
1,300	DAITO TRUST CONSTRUCTION CO LTD	158,228.46	0.01
13,800	DAIWA HOUSE INDUSTRY CO LTD	434,626.66	0.03
59	DAIWA HOUSE REIT INV SHS	97,137.16	0.01
25,300	DAIWA SECURITIES GROUP INC	177,757.96	0.01
39,800	DENSO CORP	591,407.27	0.04
3,400	DENTSU GROUP - REG SHS	104,752.51	0.01
1,700	DISCO CO LTD	445,560.66	0.03
8,300	DON QUIJOTE HOLDINGS CO.,LTD	214,405.05	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
26,600	EAST JAPAN RAILWAY CO	529,712.64	0.04
15,200	EBARA CORPORATION	247,329.41	0.02
5,900	EISAI	220,466.29	0.02
3,600	ELECTRIC POWER DEVELOPMENT CO	60,276.84	0.00
59,600	ENEOS HOLDINGS INC	324,458.32	0.02
22,600	FANUC CORP SHS	662,010.59	0.05
3,700	FAST RETAILING CO LTD	1,226,607.88	0.08
4,100	FUJI ELECTRIC SHS	247,077.73	0.02
20,300	FUJIFILM HOLDINGS CORP	523,394.83	0.04
8,900	FUJIKURA LTD	299,777.67	0.02
38,900	FUJITSU LTD	798,314.77	0.05
2,800	FUKUOKA FINANCIAL GROUP	71,859.61	0.00
150	GLP J-REIT	139,156.87	0.01
400	GMO PAYMENT GATEWAY INC	24,608.50	0.00
3,600	HAKUHODO DY HOLDINGS INC	29,421.14	0.00
5,600	HAMATSU PHOTONICS	73,425.61	0.01
3,600	HANKYU HANSHIN HOLDINGS INC	111,291.94	0.01
6,400	HASEKO CORP	83,780.76	0.01
700	HIKARI TSUSHIN	155,963.36	0.01
5,100	HITACHI CONST MACH.	123,756.29	0.01
99,300	HITACHI --- REGSH	2,624,813.21	0.18
107,600	HONDA MOTOR CO LTD	1,133,997.43	0.08
4,400	HOSHIZAKI	153,310.95	0.01
7,500	HOYA CORP - REG SHS	1,037,384.60	0.07
8,200	HULIC CO LTD	83,381.57	0.01
2,300	IBIDEN	71,151.42	0.00
20,705	IDEMITSU KOSAN	148,802.70	0.01
5,000	IHI CORP	260,171.97	0.02
17,000	INPEX	230,327.17	0.02
6,200	ISETAN MITSUKOSHI	96,484.89	0.01
10,700	ISUZU MOTORS LTD	144,447.00	0.01
27,800	ITOCHU CORP	1,492,228.67	0.10
7,000	J.FRONT RETAILING CO LTD	75,681.62	0.01
9,700	JAPAN AIRLINES CO LTD	170,719.72	0.01
142	JAPAN METRO FUND INVESTMENT CORP	95,897.65	0.01
8,500	JAPAN POST BANK	79,509.22	0.01
39,900	JAPAN POST HOLDINGS CO	381,036.05	0.03
24,600	JAPAN TOBACCO	718,703.83	0.05
9,400	JFE HOLDINGS INC	126,075.92	0.01
4,600	JP POST INSRAN CO	83,741.61	0.01
13,200	KAJIMA CORP	246,900.16	0.02
17,700	KANSAI ELECTRIC POWER	293,267.60	0.02
1,900	KANSAI PAINT CO LTD	33,898.21	0.00
11,000	KAO CORP	546,693.20	0.04
5,300	KAWASAKI HEAVY INDUSTRIES LTD - REG SHS	215,090.17	0.01
8,700	KAWASAKI KISEN KAISHA LTD	134,660.23	0.01
32,000	KDDI CORP	1,027,740.44	0.07
900	KEIO	21,543.62	0.00
2,200	KEISEI ELECTRIC RAILWAY CO LTD	65,658.55	0.00
4,200	KEWPIE CORP	105,117.44	0.01
4,000	KEYENCE CORP	1,911,633.01	0.13
11,500	KIKKOMAN CORP	130,886.46	0.01
4,200	KINTETSU HLDG SHS	104,706.37	0.01
400	KOBAYASHI PHARMACEUTICAL CO	15,947.99	0.00
4,200	KOBE BUSSAN CO LTD	132,835.56	0.01
1,800	KOITO MANUFACTURING	24,853.19	0.00
1,700	KONAMI GROUP CORPORATION	172,864.23	0.01
27,600	KUBOTA CORP	391,887.56	0.03
7,800	KURARAY CO LTD	115,576.76	0.01
4,200	KURITA WATER INDUSTRIES LTD - REG SHS	181,048.65	0.01
28,800	KYOCERA CORP	334,228.17	0.02
2,700	KYOWA KIRIN CO LTD	47,699.24	0.00
9,400	KYUSHU ELECTRIC POWER CO INC	102,681.06	0.01
3,000	KYUSHU RAILWAY	86,723.99	0.01
1,500	LASERTEC CORP	247,535.64	0.02
1,700	LIDA GROUP HOLDINGS CO LTD	26,277.26	0.00
11,800	LIXIL CORPORATION	141,354.16	0.01
51,200	LY CORPORATION	150,085.00	0.01
7,300	MAKITA CORP	247,058.85	0.02
40,100	MARUBENI CORP	655,998.29	0.05
700	MARUI GROUP CO LTD	11,698.48	0.00
6,900	MATSUKIYOCOCO - REG SHS	113,504.61	0.01
10,300	MAZDA MOTOR CORP	77,048.37	0.01
2,300	MC DONALD'S CO (JAPAN)	109,983.22	0.01
3,100	MEDICEO HOLDINGS CORP	53,974.76	0.00
4,700	MEIJI HLDGS	117,960.01	0.01
12,000	MINEBEA MITSUMI	236,409.38	0.02
9,900	MISUMI GROUP	179,257.54	0.01
28,200	MITSUBISHI CHEMICAL GROUP CORPORATION	181,158.97	0.01
77,500	MITSUBISHI CORP	1,599,683.57	0.11
46,000	MITSUBISHI ELECTRIC CORP	740,778.77	0.05
24,600	MITSUBISHI ESTATE	388,416.51	0.03
2,200	MITSUBISHI GAS CHEM.	42,595.77	0.00
9,100	MITSUBISHI HC CAPITAL INC	64,286.56	0.00
74,400	MITSUBISHI HEAVY INDUSTRIES LTD	1,101,384.17	0.08
300	MITSUBISHI MOTORS CORP	806.42	0.00
252,100	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	2,561,712.34	0.18
65,000	MITSUI AND CO LTD	1,444,141.43	0.10
2,200	MITSUI CHEMICALS	58,522.09	0.00
62,000	MITSUI FUDOSAN CO LTD	579,949.64	0.04
7,400	MITSUI OSK LINES LTD	254,840.59	0.02
56,760	MIZUHO FINANCIAL GROUP INC - REG SHS	1,165,040.21	0.08
9,700	MONOTARO CO LTD	162,582.13	0.01
30,300	MS&AD INSURANCE GROUP HOLDING	705,390.06	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
6,000	NEC CORP	576,761.72	0.04
8,500	NEXON CO LTD	168,140.02	0.01
11,600	NGK INSULATORS LTD	151,730.98	0.01
1,000	NH FOODS LTD	37,283.28	0.00
2,600	NICHIREI CORP	81,195.47	0.01
23,800	NIDEC CORP	500,159.37	0.03
7,100	NIKON CORP	73,734.97	0.01
25,700	NINTENDO CO LTD - REG SHS	1,371,960.22	0.09
185	NIPPON BUILDING FD	170,462.80	0.01
12,000	NIPPON PAINT HOLDINGS CO LTD	92,072.14	0.01
3,700	NIPPON SANSO HOLDINGS CORP	134,844.09	0.01
19,900	NIPPON STEEL CORP	444,911.89	0.03
1,187,100	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	1,218,304.47	0.08
3,600	NIPPON TELEVISION HOLDINGS	56,489.09	0.00
8,300	NIPPON YUSEN KK	302,894.28	0.02
3,200	NISSAN CHEMICAL CORP	114,675.61	0.01
43,600	NISSAN MOTOR CO LTD	122,685.95	0.01
2,900	NISSHIN FLOUR MILL.	36,868.36	0.00
3,900	NISSHIN FOODS	109,251.25	0.01
3,800	NITERRA CO.,LTD.	106,131.15	0.01
2,200	NITORI	335,213.91	0.02
15,000	NITTO DENKO CORP	250,471.88	0.02
57,500	NOMURA HOLDINGS INC	298,675.17	0.02
2,200	NOMURA REAL ESTATE HOLDINGS INC	58,921.97	0.00
83	NOMURA REAL ESTATE MASTER FUND	82,918.76	0.01
7,100	NOMURA RESEARCH INSTITUTE	263,073.25	0.02
700	NPN EXPRESS H --- SHS	36,903.66	0.00
22,400	NSK LTD	112,892.61	0.01
11,000	NTT DATA GROUP CORPORATION	197,983.07	0.01
20,100	OBAYASHI CORP - REG SHS	254,762.99	0.02
5,500	OBIC	194,022.64	0.01
1,800	OBIC BUSINESS CONSULTANTS CO	93,410.23	0.01
2,100	ODAKYU ELECTRIC RAILWAY CO LTD	23,475.25	0.00
14,100	OJI HOLDINGS	56,581.37	0.00
25,000	OLYMPUS CORP	475,129.31	0.03
3,900	OMRON CORP	178,504.61	0.01
7,200	ONO PHARMACEUTICAL CO LTD	96,216.44	0.01
700	OPEN HOUSE CO LTD	26,450.64	0.00
100	ORACLE CORP JAPAN	10,308.30	0.00
21,800	ORIENTAL LAND CO LTD	563,593.37	0.04
21,600	ORIX CORP	501,040.24	0.03
90	ORIX JREIT INC	96,644.29	0.01
10,000	OSAKA GAS CY	225,391.49	0.02
18,200	OSAKA SECURITIES EXCHANGE	236,088.49	0.02
4,700	OTSUKA CORP	116,448.54	0.01
8,400	OTSUKA HOLDINGS	474,672.80	0.03
50,400	PANASONIC HLDGS --- REGISTERED SHS	437,969.78	0.03
56	PROLOGIS REIT	96,387.02	0.01
28,800	RAKUTEN	186,362.41	0.01
31,800	RECRUIT HOLDINGS CO LTD	1,935,255.77	0.13
33,000	RENESAS ELECTRONICS	479,635.04	0.03
3,100	RESONAC HOLDINGS CORPORATION	79,753.91	0.01
46,500	RESONA HOLDINGS INC	324,303.67	0.02
3,500	RHOTO PHARMACEUTIC	87,402.12	0.01
6,500	RICOH CO LTD	70,094.03	0.00
2,400	RINNAI CORP	59,244.96	0.00
4,400	ROHM CO LTD	49,401.56	0.00
3,300	RYOHIN KEIKAKU CO LTD	60,767.61	0.00
2,700	SANTEN PHARMACEUTICAL CO LTD	32,740.14	0.00
4,600	SBI HOLDING	105,963.36	0.01
3,600	SCSK CORP	74,484.06	0.01
7,400	SECOM CO LTD	273,878.62	0.02
600	SEGA SAMMY HOLDINGS INC	11,996.64	0.00
3,900	SEIBU HOLDINGS INC	87,002.93	0.01
5,000	SEIKO EPSON CORP	92,264.40	0.01
4,600	SEKISUI CHEMICAL CO LTD	71,762.44	0.00
14,100	SEKISUI HOUSE LTD	391,732.36	0.03
51,000	SEVEN & I HOLDINGS CO LTD	765,499.12	0.05
5,700	SHIMADZU CORPORATION	190,239.08	0.01
1,600	SHIMANO INC	303,914.97	0.02
21,800	SHIMIZU CORP	149,890.23	0.01
43,200	SHIN-ETSU CHEM. CO LTD	1,805,134.14	0.12
2,100	SHINKO ELECTRIC INDUSTRIES CO LTD	80,585.15	0.01
6,000	SHISEIDO	162,541.94	0.01
6,800	SHIZUOKA FINANCIAL GROUP, INC.	59,162.47	0.00
1,300	SMC CORP	578,474.52	0.04
554,000	SOFTBANK	725,033.52	0.05
21,100	SOFTBANK GROUP	1,243,076.70	0.09
4,500	SOHGO SECURITY SERVICES CO	32,560.82	0.00
7,820	SOJITZ CORP	183,964.61	0.01
18,200	SOMPO HOLDINGS INC	407,286.05	0.03
6,000	SO-NET M3	60,318.79	0.00
130,500	SONY CORP --- REGSH	2,534,002.60	0.17
2,800	SQUARE ENIX HDLGS	111,479.30	0.01
400	STANLEY ELECTRIC CO LTD	7,448.27	0.00
10,900	SUBARU CORPORATION	189,134.50	0.01
4,200	SUGI HOLDINGS CO LTD	78,265.52	0.01
6,700	SUMCO CORP	72,227.35	0.00
12,300	SUMITOMO CHEMICAL CO LTD	35,040.90	0.00
28,200	SUMITOMO CORP	629,689.57	0.04
2,900	SUMITOMO FORESTRY CO LTD	143,844.37	0.01
5,400	SUMITOMO HEAVY INDUSTRIES	129,865.77	0.01
5,300	SUMITOMO METAL MINING CO LTD	158,992.58	0.01
86,400	SUMITOMO MITSUI FINANCIAL GROUP INC	1,839,261.65	0.13

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
16,500	SUMITOMO MITSUI TRUST GROUP,INC.	391,159.80	0.03
100	SUNDRUG CO LTD	2,960.01	0.00
3,000	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	113,129.19	0.01
35,200	SUZUKI MOTOR CORP	391,890.36	0.03
7,200	SYSMEX	142,298.65	0.01
11,100	T&D HOLDING	193,613.66	0.01
5,200	TAISEI	227,572.70	0.02
1,400	TAIYO YUDEN CO	28,535.37	0.00
31,700	TAKEDA PHARMACEUTICAL	909,291.76	0.06
38,500	TDK CORP	490,670.42	0.03
1,800	TECMO KOEI HOLDINGS	20,820.05	0.00
29,500	TERUMO CORP.	556,837.22	0.04
5,200	TIS SHS	132,726.50	0.01
5,200	TOBU RAILWAY CO LTD	90,992.72	0.01
1,500	TOHO CO	60,958.47	0.00
9,600	TOHOKU ELECTRIC POWER	92,013.42	0.01
41,800	TOKIO MARINE HOLDINGS INC	1,528,633.88	0.11
2,000	TOKYO CENTURY CORP - REGISTERED SHS	22,455.26	0.00
9,600	TOKYO ELECTRON LTD - REG SHS	1,697,315.35	0.12
28,100	TOKYO EL HLDG	125,118.07	0.01
9,000	TOKYO GAS CO LTD	209,962.24	0.01
9,700	TOKYU CORP	125,657.85	0.01
8,900	TOKYU FUDOSAN HOLDINGS CORP	61,349.27	0.00
4,800	TOPPAN HOLDINGS INC.	142,416.10	0.01
3,200	TOSOH CORP	42,796.42	0.00
5,300	TOTO LTD	197,749.57	0.01
1,300	TOYO SUISAN KAISHA	84,967.14	0.01
4,300	TOYOTA BOSHOKU CORP	56,154.92	0.00
4,400	TOYOTA INDUSTRIES CORP	339,135.89	0.02
236,200	TOYOTA MOTOR CORP	4,198,395.34	0.29
18,700	TOYOTA TSUSHO CORP	337,943.91	0.02
2,100	TREND MICRO INC	124,584.73	0.01
400	TSURUHA HLDG	25,363.53	0.00
7,300	UNI CHARM	264,512.71	0.02
66	UNITED URBAN INVESTMENT CORP	63,720.63	0.00
9,000	USS	85,350.25	0.01
8,400	WEST JAPAN RAILWAY COMPANY	159,966.44	0.01
4,400	YAKULT HONSHA CO LTD	102,094.51	0.01
15,300	YAMADA HOLDINGS CO LTD	47,994.33	0.00
6,900	YAMAHA CORP.	59,501.88	0.00
16,200	YAMAHA MOTOR CO LTD	144,966.44	0.01
4,000	YAMATAKE CORP	32,452.46	0.00
5,500	YAMATO HOLDINGS CO LTD	62,828.58	0.00
2,300	YAMAZAKI BAKING CO	45,753.98	0.00
7,800	YASKAWA ELECTRIC CORP	272,541.93	0.02
3,000	YOKOGAWA ELECTRIC CORP	76,656.88	0.01
3,600	YOKOHAMA RUBBER CO	80,838.92	0.01
1,600	ZENSHO CO	88,769.57	0.01
2,800	ZOZO INC	102,063.75	0.01
	Jersey	**1,664,605.36**	**0.11**
29,083	AMCOR --- REGISTERED SHS	329,510.39	0.02
10,724	CVC CAPITAL PARTNERS PLC	240,208.20	0.02
20,765	EXPERIAN GROUP	1,094,886.77	0.08
	Luxembourg	**4,300,838.50**	**0.30**
12,552	ARCELORMITTAL SA	329,763.85	0.02
600	HIROSE ELECTRIC --- REGSH	76,384.22	0.01
17,400	KIRIN HOLDINGS CO LTD	265,914.42	0.02
21,800	KOMATSU --- REGSH	604,437.89	0.04
500	KOSE CORP	32,452.46	0.00
2,178	MILLICOM INTERNATIONAL CELLULAR SA-SDR-	59,259.51	0.00
36,900	MURATA MFG --- REGSH	723,992.20	0.05
20,000	PERSOL HLDG --- REGSH	35,906.04	0.00
8,000	SG HLDG --- REGSH	86,185.68	0.01
2,400	SHARP --- REGSH	15,936.24	0.00
18,000	SHIONOGI & --- REGSH	258,410.22	0.02
2,988	SPOTIFY TECH - REGISTERED SHS	1,101,167.64	0.08
12,000	SUMITOMO EL IND --- REGSH	192,575.49	0.01
7,800	SUMITOMO REALTY --- REGSH	262,072.13	0.02
6,300	SUMITOMO RUBBER --- REGSH	69,038.38	0.00
2,800	TBS HOLDINGS --- REGSH	76,283.55	0.01
7,040	TENARIS - REG SHS	111,058.58	0.01
	Macau	**69,755.41**	**0.00**
27,200	SANDS CHINA LTD	69,755.41	0.00
	Mexico	**54,200.20**	**0.00**
6,608	FRESNILLO PLC	54,200.20	0.00
	Netherlands	**20,779,568.43**	**1.43**
618	ADYEN	967,399.73	0.07
12,956	AIRBUS SE	1,897,381.34	0.13
1,167	ARGENX - SHS ADR REPR 1 SH	632,607.36	0.04
916	ASM INTERNATIONAL NV - REG SHS	602,544.68	0.04
8,434	ASML HOLDING NV	7,018,158.11	0.48
1,861	EXOR NV	199,700.58	0.01
9,871	FERROVIAL INTERNATIONAL SE	425,017.71	0.03
2,903	HEINEKEN HOLDING	219,664.75	0.02
6,869	HEINEKEN NV - BEARER/REG SHS	610,531.99	0.04
72,942	ING GROUP NV	1,324,816.19	0.09
21,790	KONINKLIJKE AHOLD DELHAIZE NV	754,610.18	0.05
75,627	KONINKLIJKE KPN NV	309,676.49	0.02
5,854	LYONDELLBASELL -A-	561,398.60	0.04
5,523	NXP SEMICONDUCTORS NV - BEARER SHS	1,325,575.23	0.09
30,273	PROSUS N.V. (ZAR)	1,326,445.50	0.09
17,295	ROYAL PHILIPS NV	567,867.32	0.04
44,145	STELLANTIS NV-BEARER AND REGISTERED SHS	611,264.09	0.04
18,745	UNIVERSAL MUSIC GROUP N.V.	491,628.40	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
5,527	WOLTERS KLUWER NV	933,280.18	0.06
	New Zealand	**1,594,478.23**	**0.11**
29,866	AUCKLAND INTERNATIONAL AIRPORT LTD	141,947.24	0.01
20,279	CONTACT ENERGY LTD	105,413.90	0.01
11,314	FISCHER AND PAYKEL INDUSTRIES LTD	250,149.87	0.02
28,331	INFRASTRUCTURE AND UTILITIES NZ LTD	220,814.35	0.02
987	MAINFREIGHT LTD	44,812.72	0.00
22,674	MERCURY NZ	93,050.17	0.01
35,876	MERIDIAN ENERGY LTD	135,587.53	0.01
64,112	SPARK NEW	123,597.95	0.01
32,882	THE A2 MILK CO LTD	143,310.53	0.01
3,239	XERO	335,793.97	0.02
	Norway	**2,808,535.63**	**0.19**
1,800	AKER -A-	93,651.36	0.01
4,766	AKER BP SHS	102,354.67	0.01
1,006	BAKKAFROST	58,023.68	0.00
17,139	DNB BK ASA	352,130.59	0.02
17,621	EQUINOR ASA	446,184.61	0.03
2,529	FRONTLINE --- REGISTERED SHS	57,362.23	0.00
2,108	GJENSIDIGE FORSIKRING ASA	39,507.43	0.00
2,461	KONGSBERG GRUPPEN	241,130.60	0.02
157	LEROY SEAFOOD GROUP ASA	721.15	0.00
8,446	MOWI ASA - REG SHS	152,157.68	0.01
26,866	NORSK HYDRO ASA	174,622.79	0.01
20,195	ORKLA ASA	190,681.98	0.01
1,340	SALMAR	70,417.96	0.00
1,005	SCHIBSTED -A-	32,499.13	0.00
3,475	SCHIBSTED -B-	104,982.28	0.01
6,987	SPAREBANK 1 SOR-NORGE ASA	90,350.15	0.01
8,808	STOREBRAND	96,921.86	0.01
15,347	TELENOR ASA	196,706.30	0.01
9,750	TOMRA SYSTEMS ASA - REG SHS	143,944.82	0.01
5,176	YARA INTERNATIONAL ASA	164,184.36	0.01
	Poland	**1,264,726.21**	**0.09**
9,636	ALLEGRO EU	87,435.64	0.01
3,121	BANK POLSKA KASA OPIEKI SA - BEARER SHS	119,509.73	0.01
738	BUDIMEX	114,942.85	0.01
255	CD PROJEKT SA	11,575.81	0.00
822	DINA POLSKA SPOLKA AKCYJNA - BEARER SHS	75,144.17	0.01
3,735	INPOST SA	70,613.49	0.00
2,413	KGHM POLSKA MIEDZ SA - BEARER SHS	100,229.85	0.01
20	LPP	82,318.95	0.01
8,699	ORLEN SPOLKA AKCYJNA - BEARER SHS	126,688.07	0.01
48,442	PGE POLSKA GRUPA ENERGETYCZNA S.A.	90,916.41	0.01
15,174	PKO BANK POLSKI SA	221,421.95	0.02
8,586	POWSZECHNY ZAKLAD UBEZPIECZEN-BEARER SHS	94,179.05	0.01
589	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	69,750.24	0.00
	Portugal	**997,587.76**	**0.07**
295,196	BCP SHARES FROM REVERSE SPLIT	133,560.45	0.01
74,695	EDP ENERGIAS DE PORTUGAL SA - REG SHS	341,956.48	0.02
13,243	GALP ENERGIA,SA REG.SHS -B-	248,301.48	0.02
9,411	JERONIMO MARTINS SGPS SA - REG SHS	185,275.51	0.01
21,500	NAVIGATOR COMP	88,493.84	0.01
	Singapore	**5,451,000.47**	**0.37**
62,844	CAPITALAND ASCE UNITS	140,200.56	0.01
84,937	CAPITALAND INTEGRATED COMMERCIAL TRUST	140,460.00	0.01
27,000	CAPITALAND INV --- REGISTERED SHS	65,711.03	0.00
1,600	CITY DEVELOPMENT	6,739.59	0.00
40,750	DBS GROUP HOLDINGS	1,209,489.69	0.08
143,200	GENTING SPORE -REGISTERED SHS	97,739.69	0.01
4,700	JARDINE CYCLE & CARRIAGE LTD	101,187.49	0.01
41,600	KEPPEL LTD	215,142.77	0.01
10,318	MAPLETREE INDUSTRIAL	19,557.88	0.00
13,553	MAPLETREE LOG TRUST REAL ESTATE INV TRU	15,435.06	0.00
9,800	MAPLETREE PAN ASIA COMMERCIAL TRUST	11,313.78	0.00
67,172	OVERSEA-CHINESE BANKING CORPORATION LTD	791,197.90	0.05
264	SATS	743.41	0.00
7,475	SEA -A- ADR REPR1 SHS	704,743.00	0.05
120,873	SEATRIUM LIMITED	167,829.85	0.01
15,900	SEMBCORP INDUSTRIES LTD	68,711.08	0.00
23,400	SINGAPORE AIRLINES LTD	124,120.83	0.01
14,500	SINGAPORE EXCHANGE LTD	129,167.72	0.01
50,100	SINGAPORE TECHNOLOGIES ENGINEERING	182,114.09	0.01
125,900	SINGAPORE TELECOM - SH BOARD LOT 1000	318,193.01	0.02
26,400	UNITED OVERSEAS BANK	662,483.22	0.05
200	UOL GROUP LTD	867.41	0.00
3,100	VENTURE CORPORATION LIMITED	33,950.70	0.00
28,100	WILMAR INTERNATIONAL LTD	73,429.58	0.01
89,200	YANGZIJIANG SHIPBUILDING (HOLDINGS) LTD	170,471.13	0.01
	Spain	**9,431,146.15**	**0.65**
4,964	ACS	229,802.19	0.02
1,300	AENA SME SA	286,690.92	0.02
8,868	AMADEUS IT GROUP SA -A-	642,521.77	0.04
122,538	BANCO BILBAO VIZCAYA ARGENTARIA SA	1,327,651.85	0.09
321,017	BANCO SANTANDER SA REG SHS	1,648,225.84	0.11
66,791	CAIXABANK SA	399,843.79	0.03
11,971	CELLNEX TELECOM SA	486,713.34	0.03
2,769	EDP RENOVAVEIS SA - BEARER SHS	48,549.29	0.00
5,595	ENDESA	122,575.60	0.01
122,181	IBERDROLA SA	1,894,041.86	0.13
22,586	INDITEX SHARE FROM SPLIT	1,339,505.57	0.09
2,187	NATURGY ENERGY GROUP SA	56,675.41	0.00
7,145	REDEIA CORPORACION SA	139,308.88	0.01
21,525	REPSOL SA	284,552.16	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
106,904	TELEFONICA SA	524,487.68	0.04
	Sweden	**14,245,176.28**	**0.98**
3,526	AAK AB - REG SHS	115,833.03	0.01
7,394	ADDTECH - REGISTERED SHS -B-	221,893.47	0.02
7,447	ALFA LAVAL AB - REG SHS	358,220.90	0.02
22,567	ASSA ABLOY AB -B- REG SHS	760,497.08	0.05
57,550	ATLAS COPCO AB -A- REG SHS	1,115,329.59	0.08
36,072	ATLAS COPCO AB -B-	618,480.28	0.04
2,032	AXFOOD AB	57,371.90	0.00
11,679	BEIJER REF - REG SHS -B-	192,352.56	0.01
4,946	BIOVITRUM AB	159,554.01	0.01
5,078	BOLIDEN - REG SHS	172,578.94	0.01
8,090	CASTELLUM AB	118,796.38	0.01
3,469	EMBRACER GRP --- REGISTERED SHS	8,846.56	0.00
16,832	EPIROC --- REGISTERED SHS -A-	364,482.02	0.03
12,180	EPIROC REGISTERED SHS -B-	231,064.08	0.02
9,192	EQT AB	315,116.17	0.02
13,948	ESSITY AB REGISTERED -B-	436,053.77	0.03
3,487	EVOLUTION AB	343,311.50	0.02
4,053	FABEGE --REGISTERED SHS	40,223.55	0.00
13,651	FASTIGHETS-B SHS SHARES	120,152.43	0.01
4,342	GETINGE -B-	93,722.31	0.01
11,500	HENNES AND MAURITZ AB	196,041.24	0.01
36,938	HEXAGON - REG SHS -B-	397,925.61	0.03
2,176	HOLMEN - REG SHS	94,324.56	0.01
18,526	HUSQVARNA -B-	129,761.51	0.01
762	INDUSTRIVAERDEN AB -A- FREE	28,204.84	0.00
2,025	INDUSTRIVAERDEN -C- FREE	74,574.25	0.01
7,670	INDUTRADE AB	238,802.15	0.02
9,713	INVESTOR - REG SHS -A-	299,439.63	0.02
38,340	INVESTOR - REG SHS -B-	1,182,163.31	0.08
5,014	LATOUR INVESTMENT REGISTERED B	156,652.84	0.01
6,768	LIFCO AB	223,137.55	0.02
361	LUNDBERGFOERETAGEN -B- FREE	20,691.37	0.00
44,798	NIBE INDUSTRIER	245,984.47	0.02
9,566	SAAB AB	203,745.90	0.01
4,051	SAGAX -B-	115,575.66	0.01
25,466	SANDVIK AB	570,034.44	0.04
5,734	SECURITAS -B- FREE	72,914.93	0.01
32,711	SKANDINAVISKA ENSKILDA BANKEN -A-	500,992.58	0.03
10,057	SKANSKA -B- FREE	210,135.91	0.01
11,868	SKF AB -B-	236,501.98	0.02
11,547	SSAB - REGISTERED -B-	59,234.99	0.00
7,776	SSAB SWEDISH STEEL -A- FREE	40,795.33	0.00
12,315	SVENSKA CELLULOSA SCA AB-SHS-B-	179,744.35	0.01
24,835	SVENSKA HANDELSBANKEN AB-A-	255,414.82	0.02
8,047	SWECO AB	136,622.03	0.01
18,714	SWEDBANK -A-	397,481.13	0.03
13,819	TELE2 AB	156,639.94	0.01
54,658	TELEFON ERICSSON	413,683.50	0.03
39,877	TELIA COMPANY AB	129,190.77	0.01
2,049	THULE CORP	62,581.91	0.00
6,192	TRELLEBORG -B- FREE	238,354.90	0.02
34,421	VOLVO AB -B-	910,726.81	0.06
6,852	VOLVO -A- FREE	183,050.90	0.01
14,584	VOLVO CAR AB	40,169.64	0.00
	Switzerland	**39,007,073.24**	**2.68**
35,694	ABB REG.SHS	2,072,951.07	0.14
10,630	ALCON INC. - REG SHS	1,062,552.15	0.07
20	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	258,667.07	0.02
8,823	CHUBB - NAMEN AKT	2,544,464.97	0.17
11,687	CIE FINANCIERE RICHEMONT NAMEN AKT	1,853,726.04	0.13
6,103	DSM FIRMENICH AG	842,211.45	0.06
3,462	GARMIN	609,415.86	0.04
813	GEBERIT AG	531,427.10	0.04
184	GIVAUDAN SA - REG SHS	1,012,097.13	0.07
212,226	GLENCORE PLC	1,217,508.68	0.08
10,525	HOLCIM LTD	1,030,097.14	0.07
1,067	KUEHNE + NAGEL INTERNATIONAL AG	291,935.30	0.02
1,480	LONZA GROUP	937,944.33	0.06
57,449	NESTLE SA PREFERENTIAL SHARE	5,786,065.81	0.40
40,617	NOVARTIS AG PREFERENTIAL SHARE	4,677,750.35	0.32
439	PARTNERS GROUP HOLDING AG - NAMNE-AKT	660,928.73	0.05
496	ROCHE HOLDING AG	170,163.57	0.01
14,788	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	4,743,770.02	0.33
677	SCHINDLER HOLDING NAMEN AKT	193,014.59	0.01
1,113	SCHINDLER HOLDING SA	327,215.03	0.02
3,095	SGS LTD	346,132.93	0.02
3,215	SIKA - REGISTERED SHS	1,067,530.96	0.07
16,406	STMICROELECTRONICS NV - BEARER/REG SHS	487,807.20	0.03
1,941	STRAUMANN HOLDING LTD - REG SHS	318,109.82	0.02
577	SWISSCOM SHS NOM	377,915.30	0.03
579	SWISS LIFE HOLDING N-NAMEN REGISTERED	484,584.66	0.03
6,373	SWISS RE - REG SHS	881,660.06	0.06
874	THE SWATCH GROUP	187,791.46	0.01
2,801	THE SWATCH GROUP REG	120,367.02	0.01
68,056	UBS GROUP NAMEN-AKT	2,102,457.49	0.14
2,993	ZURICH INSURANCE GROUP - REG SHS	1,808,809.95	0.12
	United Kingdom	**53,255,811.36**	**3.66**
19,356	3I GROUP PLC	858,067.21	0.06
4,161	ADMIRAL GROUP PLC	155,382.17	0.01
22,911	ANGLO AMERICAN PLC	746,458.70	0.05
7,674	ANTOFAGASTA PLC	207,204.79	0.01
4,360	AON PREFERENTIAL SHARE	1,508,516.40	0.10

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,060	ARM HOLDINGS LIMITED	294,600.60	0.02
10,228	ASHTEAD GROUP	793,785.89	0.05
7,227	ASSOCIATED BRITISH FOODS PLC	226,155.43	0.02
31,788	ASTRAZENECA PLC	4,940,898.33	0.34
16,893	AUTO TRADER GROUP PLC	196,634.92	0.01
48,404	AVIVA PLC	313,979.84	0.02
313,343	BARCLAYS PLC	943,772.43	0.06
17,355	BARRATT DEVELOPMENTS PLC	111,435.17	0.01
32,499	B M EUROPEAN VALUE RETAIL	180,992.91	0.01
317,717	BP PLC	1,669,276.39	0.11
42,319	BRITISH AMERICAN TOBACCO PLC	1,546,239.37	0.11
131,414	BT GROUP PLC	260,701.81	0.02
8,545	BUNZL PLC	405,053.92	0.03
88,226	CENTRICA	138,043.37	0.01
4,574	COCA-COLA EUROPACIFIC PARTNERS	360,202.50	0.02
35,875	COMPASS GROUP PLC	1,151,994.17	0.08
37,648	CONVATEC GROUP REGD	114,630.97	0.01
2,296	CRODA INTERNATIONAL PLC - REG SHS	129,870.26	0.01
46,122	DIAGEO PLC	1,610,336.09	0.11
26,010	DS SMITH HOLDING	161,112.23	0.01
87,159	GSK REG SHS	1,772,918.95	0.12
143,153	HALEON PLC REGISTERED SHARE	754,426.11	0.05
6,675	HALMA PLC	233,503.33	0.02
6,484	HARGREAVES LANS - REGISTERED SHS	96,929.80	0.01
4,862	HIKMA PHARMACEUTICALS PLC	124,626.35	0.01
395,820	HSBC HOLDINGS PLC (USD 0.5)	3,552,940.17	0.24
5,116	ICG(OST)	152,890.31	0.01
15,980	IMPERIAL BRANDS - REGISTERED	465,769.15	0.03
31,474	INFORMA PLC	346,262.88	0.02
3,501	INTERCONTINENTAL HOTELS GROUP PLC	382,065.02	0.03
2,847	INTERTEK GROUP PLC	197,047.71	0.01
99,465	INTL CONSOLIDATED AIRLINE-DI	274,034.32	0.02
6,336	INTL CONSOLIDATED AIRLINE-DI	17,480.23	0.00
19,770	JD SPORTS FASHION PLC	40,851.00	0.00
23,391	J SAINSBURY PLC	92,681.59	0.01
34,414	KINGFISHER PLC	148,636.43	0.01
11,046	LAND SEC R.E.I.T	96,454.00	0.01
110,042	LEGAL & GENERAL GROUP PLC	334,023.68	0.02
1,307,124	LLOYDS BANKING GROUP PLC	1,030,928.01	0.07
9,275	LSE GROUP	1,271,449.28	0.09
48,185	M AND G REGISTERED SHS	134,046.30	0.01
39,266	MELROSE IND --- REGISTERED SHS	240,010.32	0.02
5,880	MONDI PLC	112,074.20	0.01
102,473	NATIONAL GRID PLC	1,415,731.52	0.10
131,651	NATWEST GROUP PLC	607,282.22	0.04
2,310	NEXT PLC	303,091.58	0.02
36	NMC HEALTH PLC	0.05	0.00
12,067	PEARSON PLC	164,042.85	0.01
5,590	PERSIMMON PLC	123,229.80	0.01
10,719	PHOENIX GROUP HOLDINGS PLC - REG SHS	80,443.07	0.01
56,631	PRUDENTIAL PLC	527,622.42	0.04
14,803	RECKITT BENCKISER GROUP PLC	908,792.80	0.06
40,676	RELX PLC	1,914,502.04	0.13
59,916	RENTOKIL INITIAL PLC	292,856.86	0.02
13,005	RIGHTMOVE -REGISTERED SHS	107,698.88	0.01
22,747	RIO TINTO PLC	1,616,785.01	0.11
190,830	ROLLS ROYCE HOLDINGS	1,349,448.39	0.09
7,075	ROYALTY PHARMA PLC -A- REG SHS	200,151.75	0.01
20,009	SAGE GROUP	274,961.31	0.02
12,972	SCHRODERS PLC	60,759.66	0.00
25,183	SEGRO (REIT)	295,225.00	0.02
4,077	SEVERN TRENT PLC	144,480.01	0.01
135,289	SHELL PLC	4,400,565.16	0.30
18,381	SMITH AND NEPHEW PLC	285,503.82	0.02
10,245	SMITHS GROUP -SHS-	230,451.35	0.02
2,234	SPIRAX-SARCO ENGIN	225,188.59	0.02
22,123	SSE PLC	558,764.19	0.04
44,741	STANDARD CHARTERED PLC	475,897.15	0.03
82,060	TAYLOR WIMPEY PLC	180,843.67	0.01
147,865	TESCO --- REGISTERED SHS	711,428.07	0.05
1,785	THE BERKELEY GROUP HOLDINGS PLC	113,009.37	0.01
51,522	UNILEVER PLC	3,344,125.46	0.23
12,064	UNITED UTILITIES GROUP PLC - REG SHS	169,180.22	0.01
502,132	VODAFONE GROUP PLC	505,411.30	0.03
7,826	WEIR GROUP PLC	227,369.67	0.02
3,882	WHITBREAD	163,188.20	0.01
8,041	WISE PLC	72,425.31	0.00
30,083	WPP PLC	307,959.60	0.02
	United States of America	**997,654,298.35**	**68.56**
12,273	3M CO	1,677,719.10	0.12
37,451	ABBOTT LABORATORIES	4,269,788.51	0.29
37,920	ABBVIE INC	7,488,441.60	0.51
9,562	ADOBE INC	4,951,012.36	0.34
34,391	ADVANCED MICRO DEVICES INC	5,642,875.28	0.39
11,530	AFLAC INC	1,289,054.00	0.09
5,969	AGILENT TECHNOLOGIES	886,277.12	0.06
9,591	AIRBNB INC	1,216,234.71	0.08
4,828	AIR PRODUCTS & CHEMICALS INC	1,437,488.72	0.10
3,021	AKAMAI TECHNOLOGIES	304,969.95	0.02
2,947	ALEXANDRIA REAL ESTATE	349,956.25	0.02
1,535	ALIGN TECHNOLOGY INC	390,381.20	0.03
5,579	ALLIANT ENERGY CORP	338,589.51	0.02
5,924	ALLSTATE CORP	1,123,486.60	0.08
2,635	ALNYLAM PHARMACEUTICALS INC	724,704.05	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
125,269	ALPHABET INC -A-	20,775,863.65	1.43
111,148	ALPHABET INC -C-	18,582,834.12	1.28
37,196	ALTRIA GROUP INC	1,898,483.84	0.13
197,971	AMAZON.COM INC	36,887,936.43	2.53
3,699	AMERCIAN WATER WORKS CO INC	540,941.76	0.04
5,436	AMEREN CORPORATION	475,432.56	0.03
11,559	AMERICAN ELECTRIC POWER CO INC	1,185,953.40	0.08
12,503	AMERICAN EXPRESS	3,390,813.60	0.23
14,675	AMERICAN INTL	1,074,650.25	0.07
10,033	AMERICAN TOWER CORP	2,333,274.48	0.16
2,123	AMERIPRISE FINANCIAL INC	997,406.63	0.07
5,313	AMETEK INC	912,295.23	0.06
11,463	AMGEN INC	3,693,493.23	0.25
26,211	AMPHENOL -A-	1,707,908.76	0.12
10,801	ANALOG DEVICES INC	2,486,066.17	0.17
1,741	ANSYS INC	554,734.83	0.04
8,546	APOLLO GLB MGMT --- REGISTERED SHS	1,067,480.86	0.07
307,309	APPLE INC	71,602,997.00	4.92
17,553	APPLIED MATERIALS INC	3,546,583.65	0.24
7,584	ARCH CAPITAL GROUP LTD	848,497.92	0.06
9,840	ARCHER-DANIELS MIDLAND CO	587,841.60	0.04
3,975	ARES MANAGEMENT LP-REGISTERED SHS	619,464.00	0.04
5,211	ARISTA NETWORKS INC	2,000,086.02	0.14
4,820	ARTHUR J.GALLAGHER AN CO	1,356,203.40	0.09
151,124	AT&T INC	3,324,728.00	0.23
3,278	ATLASSIAN CORPORATION PL	520,579.18	0.04
3,210	ATMOS ENERGY CORP	445,259.10	0.03
4,747	AUTODESK INC	1,307,703.56	0.09
9,008	AUTOMATIC DATA PROCESSING INC	2,492,783.84	0.17
375	AUTOZONE INC	1,181,265.00	0.08
2,892	AVALONBAY COMMUN	651,423.00	0.04
3,439	AVANGRID INC	123,081.81	0.01
14,270	AVANTOR - REGISTERED SHS	369,164.90	0.03
19,708	BAKER HUGHES RG-A REGISTERED SHS -A-	712,444.20	0.05
6,709	BALL CORP	455,608.19	0.03
145,658	BANK OF AMERICA CORP	5,779,709.44	0.40
16,925	BANK OF NY MELLON	1,216,230.50	0.08
10,672	BAXTER INTERNATIONAL INC - REG SHS	405,215.84	0.03
6,196	BECTON DICKINSON - REG SHS	1,493,855.60	0.10
27,652	BERKSHIRE HATHAWAY -B-	12,727,109.52	0.87
3,605	BEST BUY CO INC	372,396.50	0.03
2,805	BIOGEN IDEC INC	543,721.20	0.04
3,583	BIOMARIN PHARMACEUTICAL INC	251,849.07	0.02
3,224	BLACKROCK INC	3,061,220.24	0.21
15,404	BLACKSTONE INC - REGISTERED SHS	2,358,814.52	0.16
11,667	BLOCK INC -A-	783,205.71	0.05
12,827	BOEING CO	1,950,217.08	0.13
739	BOOKING HOLDINGS INC	3,112,756.68	0.21
32,073	BOSTON SCIENTIF CORP	2,687,717.40	0.18
44,376	BRISTOL-MYERS SQUIBB CO	2,296,014.24	0.16
97,105	BROADCOM INC - REGISTERED SHS	16,750,612.50	1.15
2,776	BROADRIDGE FINANCIAL SOL -W/I	596,923.28	0.04
1,298	BROWN-FORMAN CORP / -A-	62,407.84	0.00
5,940	BROWN-FORMAN CORP -B- NON VOTING	292,248.00	0.02
5,970	CADENCE DESIGN SYSTEMS INC	1,618,049.10	0.11
4,372	CAMPBELL SOUP CO	213,878.24	0.01
8,466	CAPITAL ONE FINANCIAL CORP	1,267,614.18	0.09
4,622	CARDINAL HEALTH	510,823.44	0.04
20,272	CARNIVAL CORP	374,626.56	0.03
17,869	CARRIER GLOBAL CORP-WI	1,438,275.81	0.10
10,603	CATERPILLAR - REGISTERED	4,147,045.36	0.28
2,292	CBOE HOLDINGS INC	469,562.04	0.03
6,990	CBRE GROUP	870,115.20	0.06
3,182	CDW	720,086.60	0.05
2,402	CELANESE RG REGISTERED SHS	326,575.92	0.02
3,536	CENCORA INC	795,882.88	0.05
11,307	CENTENE CORP	851,190.96	0.06
11,584	CENTERPOINT ENERGY	340,801.28	0.02
32,837	CHARLES SCHWAB CORP/THE	2,128,165.97	0.15
1,981	CHARTER COMM -A-	642,002.48	0.04
4,597	CHENIERE ENERGY INC	826,724.48	0.06
36,258	CHEVRON CORP	5,339,715.66	0.37
29,778	CHIPOTLE MEXICAN GRILL -A-	1,715,808.36	0.12
5,249	CHURCH AND DWIGHT CO	549,675.28	0.04
3,409	CINCINNATI FINANCIAL CORP	464,033.08	0.03
7,676	CINTAS	1,580,334.88	0.11
86,895	CISCO SYSTEMS INC	4,624,551.90	0.32
40,499	CITIGROUP INC	2,535,237.40	0.17
11,011	CITIZENS FINANCIAL GROUP INC	452,221.77	0.03
2,652	CLOROX CO	432,037.32	0.03
5,809	CLOUDFLARE INC	469,890.01	0.03
7,957	CME GROUP -A-	1,755,712.05	0.12
5,391	CMS ENERGY CORP	380,766.33	0.03
83,536	COCA-COLA CO	6,002,896.96	0.41
9,871	COGNIZANT TECHNOLOGY SOLUTIONS -A-	761,843.78	0.05
3,992	COINBASE GLOBAL --- REGISTERED SHS -A-	711,254.64	0.05
17,324	COLGATE-PALMOLIVE CO	1,798,404.44	0.12
82,421	COMCAST CORP	3,442,725.17	0.24
10,064	CONAGRA BRANDS INC	327,281.28	0.02
24,568	CONOCOPHILLIPS CO	2,586,519.04	0.18
6,814	CONSOLIDATED EDISON INC	709,541.82	0.05
3,311	CONSTELLATION BRANDS INC -A-	853,211.59	0.06
6,932	CONSTELLATION ENERGY	1,802,458.64	0.12
3,604	COOPER COS INC	397,665.36	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
19,300	COPART INC	1,011,320.00	0.07
15,956	CORNING INC	720,413.40	0.05
15,451	CORTEVA - REGISTERED SHS	908,364.29	0.06
8,879	COSTAR GROUP INC	669,831.76	0.05
9,384	COSTCO WHOLESALE CORP	8,319,103.68	0.57
13,943	COTERRA ENERGY INC	333,934.85	0.02
22,349	COUPANG INC	548,667.95	0.04
15,408	CRH PLC	1,428,937.92	0.10
5,103	CROWDSTRIKE HOLDINGS INC	1,431,238.41	0.10
9,169	CROWN CASTLE INC	1,087,718.47	0.07
43,561	CSX CORP	1,504,161.33	0.10
3,139	CUMMINS - REGISTERED	1,016,376.81	0.07
27,283	CVS HEALTH	1,715,555.04	0.12
14,177	DANAHER CORP - REG SHS	3,941,489.54	0.27
2,237	DARDEN RESTAURANTS INC	367,158.81	0.03
5,196	DATADOG INC	597,851.76	0.04
5,535	DEERE AND CO	2,309,921.55	0.16
5,831	DELL TECHNOLOGIES INC -C- REG SHS	691,206.74	0.05
15,154	DELTA AIR LINES	769,671.66	0.05
13,152	DEVON ENERGY CORP	514,506.24	0.04
8,304	DEXCOM INC	556,700.16	0.04
3,575	DIAMONDBACK ENERGY	616,330.00	0.04
7,347	DIGITAL REALTY TRUST INC	1,188,965.01	0.08
4,907	DISCOVER FINANCIAL SERVICES - SHS WI	688,403.03	0.05
4,491	DOLLAR GENERAL	379,803.87	0.03
3,673	DOLLAR TREE INC	258,285.36	0.02
18,058	DOMINION RESOURCES - REG SHARE	1,043,571.82	0.07
644	DOMINO PIZZA INC	277,010.16	0.02
6,549	DOORDASH - REGISTERED SHS -A-	934,738.77	0.06
3,294	DOVER CORP	631,591.56	0.04
8,166	DOWDUPONT REG SHS	727,672.26	0.05
14,881	DOW - REGISTERED SHS	812,949.03	0.06
10,099	DRAFTKINGS INC	395,880.80	0.03
6,635	DR HORTON	1,265,758.95	0.09
4,148	DTE ENERGY COMPANY	532,644.68	0.04
16,861	DUKE ENERGY CORP	1,944,073.30	0.13
8,670	EATON CORPORATION PUBLIC LIMITED COMPANY	2,873,584.80	0.20
10,720	EBAY INC	697,979.20	0.05
5,650	ECOLAB INC	1,442,614.50	0.10
7,620	EDISON INTERNATIONAL	663,625.80	0.05
12,332	EDWARDS LIFESCIENCES CORP	813,788.68	0.06
5,271	ELECTRONIC ARTS - REGISTERED	756,072.24	0.05
5,067	ELEVANCE HEALTH	2,634,840.00	0.18
18,162	ELI LILLY & CO	16,090,442.28	1.11
12,819	EMERSON ELECTRIC CO	1,402,014.03	0.10
2,717	ENPHASE ENERGY	307,075.34	0.02
4,266	ENTERGY CORP	561,448.26	0.04
12,608	EOG RESOURCES INC	1,549,901.44	0.11
6,989	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	520,400.94	0.04
2,801	EQUIFAX INC	823,101.86	0.06
1,982	EQUINIX INC	1,759,282.66	0.12
1,351	ESSEX PROPERTY TRUST	399,112.42	0.03
4,580	ESTEE LAUDER COMPANIES INC -A-	456,580.20	0.03
7,145	EVERSOURCE ENERGY	486,217.25	0.03
22,885	EXELON CORP	927,986.75	0.06
2,300	EXPEDIA GROUP INC	340,446.00	0.02
3,560	EXPEDITORS INTERNATIONAL OF WASHINGTON	467,784.00	0.03
4,096	EXTRA SPACE STORAGE INC	738,058.24	0.05
95,606	EXXON MOBIL CORP	11,206,935.32	0.77
489	FAIR ISAAC CORP	950,381.28	0.07
13,147	FASTENAL CO	938,958.74	0.06
5,043	FEDEX CORP	1,380,168.24	0.09
4,477	FERGUSON ENTERPRISES INC/DE	888,997.89	0.06
11,503	FIDELITY NATIONAL INFO SERVICES INC	963,376.25	0.07
5,451	FIDL NAT FINANCL-A FNF GROUP	338,289.06	0.02
16,016	FIFTH THIRD BANCORP	686,125.44	0.05
11,092	FIRSTENERGY CORP	491,930.20	0.03
12,764	FISERV INC	2,293,052.60	0.16
1,423	FLEETCOR TCHNGY --- REGISTERED SHS	445,057.48	0.03
90,072	FORD MOTOR	951,160.32	0.07
12,411	FORTINET	962,473.05	0.07
8,430	FORTIVE CORPORATION	665,379.90	0.05
3,370	FOX CORP -A-	142,652.10	0.01
1,409	FOX CORP -B-	54,669.20	0.00
32,027	FREEPORT MCMORAN COPPER AND GOLD INC	1,598,787.84	0.11
1,549	GARTNER INC	784,971.24	0.05
23,587	GE AEROSPACE	4,448,036.46	0.31
8,621	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	809,080.85	0.06
10,451	GEN DIGITAL INC	286,670.93	0.02
12,094	GENERAL MILLS INC	893,141.90	0.06
25,864	GENERAL MOTORS CO	1,159,741.76	0.08
2,551	GENUINE PARTS CO	356,323.68	0.02
6,107	GE VERNOVA LLC	1,557,162.86	0.11
27,284	GILEAD SCIENCES INC	2,287,490.56	0.16
5,240	GLOBAL PAYMENTS INC	536,680.80	0.04
6,956	GOLDMAN SACHS GROUP INC	3,443,985.16	0.24
17,623	HALLIBURTON	511,948.15	0.04
4,194	HCA INC	1,704,567.42	0.12
14,781	HEALTHPEAK PROPERTIES INC	338,041.47	0.02
3,162	HERSHEY	606,408.36	0.04
5,491	HESS CORP	745,677.80	0.05
5,478	HILTON WORLDWIDE HLDGS INC REG SHS	1,262,679.00	0.09
4,613	HOLOGIC INC	375,774.98	0.03
21,187	HOME DEPOT INC	8,584,972.40	0.59

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
14,221	HONEYWELL INTERNATIONAL INC	2,939,622.91	0.20
7,361	HORMEL FOODS CORP	233,343.70	0.02
25,647	HP ENTERPRISE CO	524,737.62	0.04
22,069	HP INC	791,615.03	0.05
1,000	HUBSPOT INC	531,600.00	0.04
2,508	HUMANA INC	794,383.92	0.05
34,554	HUNTINGTON BANCSHARES INC	507,943.80	0.03
1,628	IDEXX LABS CORP	822,498.16	0.06
6,730	ILLINOIS TOOL WORKS	1,763,731.10	0.12
3,329	ILLUMINA INC	434,134.89	0.03
3,605	INCYTE CORP	238,290.50	0.02
9,376	INGERSOLL RAND INC	920,348.16	0.06
92,979	INTEL CORP	2,181,287.34	0.15
2,155	INTERACTIVE BROKERS GROUP INC	300,385.45	0.02
12,489	INTERCONTINENTAL EXCHANGE INC	2,006,232.96	0.14
19,615	INTERNATIONAL BUSINESS MACHINES-REG SHS	4,336,484.20	0.30
8,168	INTERNATIONAL PAPER CO - REG SHS	399,006.80	0.03
5,945	INTL FLAVORS & FRAG	623,808.85	0.04
5,887	INTUIT	3,655,827.00	0.25
7,572	INTUITIVE SURGICAL	3,719,896.44	0.26
11,332	INVITATION HOMS REGISTERED	399,566.32	0.03
3,614	IQVIA HOLDINGS INC	856,409.58	0.06
5,781	IRON MOUNTAIN INC REIT	686,956.23	0.05
2,045	J.B. HUNT TRANSPORT SERVICES INC	352,414.85	0.02
51,485	JOHNSON & JOHNSON	8,343,659.10	0.57
15,215	JOHNSON CONTROLS INTL	1,180,836.15	0.08
61,265	JPMORGAN CHASE CO	12,918,337.90	0.89
5,754	KELLANOVA	464,405.34	0.03
41,902	KENVUE INC	969,193.26	0.07
21,431	KEURIG DR PEPPR --- REGISTERED SHS	803,233.88	0.06
23,250	KEYCORP	389,437.50	0.03
3,489	KEYSIGHT TECHNOLOGIES	554,506.77	0.04
7,316	KIMBERLY-CLARK CORP	1,040,920.48	0.07
41,912	KINDER MORGAN INC	925,836.08	0.06
14,715	KKR & CO -REGISTERED SHS	1,921,484.70	0.13
2,902	KLA CORPORATION	2,247,337.82	0.15
15,111	KROGER CO	865,860.30	0.06
1,783	LABCORP HOLDINGS INC	398,464.84	0.03
2,870	LAM RESEARCH CORP	2,342,149.60	0.16
8,005	LAS VEGAS SANDS CORP	402,971.70	0.03
3,295	LEIDOS HOLDINGS INC	537,085.00	0.04
5,029	LENNAR CORP -A-	942,836.92	0.06
306	LENNAR CORP -B- WHEN ISSUED	52,919.64	0.00
2,777	LIVE NATION ENT	304,053.73	0.02
4,084	LOEWS CORP	322,840.20	0.02
12,412	LOWE'S CO INC	3,361,790.20	0.23
2,357	LULULEMON ATHLETICA INC SHS WHEN ISSUED	639,571.95	0.04
3,838	M&T BANK CORPORATION	683,624.56	0.05
7,777	MARATHON PETROLEUM	1,266,951.07	0.09
273	MARKEL GROUP INC	428,222.34	0.03
5,331	MARRIOTT INTERNATIONAL -A-	1,325,286.60	0.09
10,783	MARSH MCLENNAN COS	2,405,579.47	0.17
1,356	MARTIN MARIETTA	729,867.00	0.05
18,149	MARVELL TECH --- REGISTERED SHS	1,308,905.88	0.09
5,493	MASCO CORP	461,082.42	0.03
17,698	MASTERCARD INC -A-	8,739,272.40	0.60
5,405	MCCORMICK & CO INC NON VOTING	444,831.50	0.03
15,706	MCDONALD'S CORP	4,782,634.06	0.33
2,794	MCKESSON CORP	1,381,409.48	0.09
1,021	MERCADOLIBRE	2,095,051.16	0.14
54,432	MERCK and CO INC - REG SHS	6,181,297.92	0.42
47,009	META PLATFORMS INC A	26,909,831.96	1.85
12,813	METLIFE INC	1,056,816.24	0.07
427	METTLER TOLEDO INTERNATIONAL	640,371.90	0.04
4,395	MGM RESORTS INTL	171,800.55	0.01
10,631	MICROCHIP TECHNOLOGY	853,562.99	0.06
23,745	MICRON TECHNOLOGY INC	2,462,593.95	0.17
156,236	MICROSOFT CORP	67,228,350.80	4.62
2,291	MID-AMER APARTMENT COMMUNITIES INC	364,039.90	0.03
6,364	MODERNA INC	425,306.12	0.03
29,182	MONDELEZ INTERNATIONAL INC	2,149,837.94	0.15
1,530	MONGODB INC	413,635.50	0.03
949	MONOLITHIC POWER	877,350.50	0.06
14,169	MONSTER BEVERAGE CORP	739,196.73	0.05
3,519	MOODY S CORP	1,670,082.21	0.11
27,581	MORGAN STANLEY	2,875,043.44	0.20
3,706	MOTOROLA SOLUTIONS INC	1,666,328.78	0.11
1,778	MSCI INC -A-	1,036,449.54	0.07
7,500	NASDAQ INC	547,575.00	0.04
4,255	NETAPP	525,535.05	0.04
8,980	NETFLIX INC	6,369,244.60	0.44
25,875	NEWMONT CORPORATION - REG SHS	1,383,018.75	0.10
43,363	NEXTERA ENERGY	3,665,474.39	0.25
26,644	NIKE INC	2,355,329.60	0.16
5,072	NORFOLK SOUTHERN	1,260,392.00	0.09
4,401	NORTHERN TRUST CORP	396,222.03	0.03
5,232	NUCOR CORP	786,578.88	0.05
503,451	NVIDIA CORP	61,139,089.44	4.20
62	NVR INC	608,331.60	0.04
14,273	OCCIDENTAL PETROLEUM CORP	735,630.42	0.05
3,025	OKTA -A-	224,878.50	0.02
4,413	OLD DOMINION FREIGHT LINES INC	876,598.32	0.06
4,495	OMNICOM GROUP INC	464,738.05	0.03
12,538	ONEOK INC (NEW)	1,142,587.94	0.08

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
8,712	ON SEMICONDUCTOR CORP	632,578.32	0.04
33,179	ORACLE CORP	5,653,701.60	0.39
1,252	O REILLY AUTO	1,441,803.20	0.10
9,493	OTIS WORLDWIDE CORPORATION	986,702.42	0.07
11,718	PACCAR INC	1,156,332.24	0.08
1,895	PACKAGING CORP OF AMERICA	408,183.00	0.03
43,405	PALANTIR TCHNLG - REGISTERED SHS -A-	1,614,666.00	0.11
6,835	PALO ALTO NETWORKS	2,335,916.23	0.16
2,835	PARKER-HANNIFIN CORP	1,791,209.70	0.12
7,262	PAYCHEX INC	974,487.78	0.07
23,078	PAYPAL HOLDINGS	1,800,776.34	0.12
29,326	PEPSICO INC	4,986,886.30	0.34
122,066	PFIZER INC	3,532,590.04	0.24
44,519	PG AND E CORP	880,140.63	0.06
33,310	PHILIP MORRIS INTERNATIONAL INC	4,043,834.00	0.28
9,297	PHILLIPS 66	1,222,090.65	0.08
13,835	PINTEREST PREFERENTIAL SHARE -A-	447,838.95	0.03
8,842	PNC FINANCIAL SERVICES GROUP INC	1,634,443.70	0.11
5,139	PPG INDUSTRIES INC	680,711.94	0.05
13,694	PPL CORP	452,997.52	0.03
5,064	PRINCIPAL FINANCIAL GROUP INC	434,997.60	0.03
50,525	PROCTER & GAMBLE CO	8,750,930.00	0.60
12,662	PROGRESSIVE CORP	3,213,109.12	0.22
19,497	PROLOGIS	2,462,081.16	0.17
7,902	PRUDENTIAL FINANCIAL INC	956,932.20	0.07
10,517	PUBLIC SERVICE ENTERPRISE GROUP INC	938,221.57	0.06
3,473	PUBLIC STORAGE INC	1,263,720.51	0.09
4,317	PULTEGROUP	619,619.01	0.04
23,737	QUALCOMM INC	4,036,476.85	0.28
3,316	QUANTA SERVICES - REGISTERED	988,665.40	0.07
2,000	QUEST DIAGNOSTICS	310,500.00	0.02
3,907	RAYMOND JAMES FINANCIAL INC	478,451.22	0.03
18,483	REALTY INCOME CORP	1,172,191.86	0.08
2,284	REGENERON PHARMACEUTICALS INC	2,401,032.16	0.16
22,072	REGIONS FINANCIAL CORP	514,939.76	0.04
4,692	REPUBLIC SERVICES -A-	942,341.28	0.06
2,878	RESMED	702,577.36	0.05
10,327	ROBLOX CORP	457,073.02	0.03
3,126	ROCKET COS INC-CLASS	59,987.94	0.00
2,712	ROCKWELL AUTOMATION	728,063.52	0.05
7,306	ROLLINS	369,537.48	0.03
2,311	ROPER TECHNOLOGIES	1,285,932.84	0.09
7,282	ROSS STORES INC	1,096,013.82	0.08
4,387	ROYAL CARIBBEAN CRUISES	778,078.32	0.05
28,832	RTX CORPORATION	3,493,285.12	0.24
6,769	S&P GLOBAL INC	3,497,000.78	0.24
20,145	SALESFORCE INC	5,513,887.95	0.38
2,244	SBA COMMUNICATIONS -A	540,130.80	0.04
3,920	SEAGATE TECHNOLOGY HOLDINGS	429,357.60	0.03
13,920	SEMPRA ENERGY	1,164,129.60	0.08
4,394	SERVICENOW INC	3,929,949.66	0.27
5,212	SHERWIN WILLIAMS CO	1,989,264.04	0.14
7,067	SIMON PROPERTY GROUP - REGISTERED	1,194,464.34	0.08
1,018	SIRIUS XM HOLDING INC	24,075.70	0.00
3,674	SKYWORKS SOLUTIONS INC	362,880.98	0.02
30,863	SLB	1,294,702.85	0.09
19,884	SNAP INC-A-	212,758.80	0.01
1,360	SNAP ON INC	394,005.60	0.03
6,451	SNOWFLAKE INC-CLASS A	740,961.86	0.05
23,757	SOUTHERN CO	2,142,406.26	0.15
2,391	SOUTHERN COPPER CORP	276,566.97	0.02
15,046	SOUTHWEST AIRLINES CO - REGISTERED	445,812.98	0.03
5,500	SS C TECHNOLOGIERS HOLDINGS	408,155.00	0.03
24,664	STARBUCKS CORP	2,404,493.36	0.17
5,923	STATE STREET CORP	524,007.81	0.04
1,811	STERIS - REGISTERED SHS	439,239.94	0.03
6,795	STRYKER CORP	2,454,761.70	0.17
1,064	SUPER MICRO COMPUT -SHS-	443,049.60	0.03
7,828	SYNCHRONY FINANCIAL	390,460.64	0.03
3,364	SYNOPSYS	1,703,495.96	0.12
10,861	SYSCO CORP	847,809.66	0.06
3,632	TAKE TWO INTERACTIVE SOFTWARE INC	558,274.72	0.04
9,597	TARGET CORP	1,495,788.42	0.10
6,520	TE CONNECTIVITY PLC	984,454.80	0.07
3,058	TERADYNE INC	409,557.94	0.03
58,799	TESLA MOTORS INC	15,383,582.37	1.06
19,525	TEXAS INSTRUMENTS INC	4,033,279.25	0.28
4,834	TEXTRON INC	428,195.72	0.03
5,968	THE CIGNA GROUP - REGISTERED SHS	2,067,553.92	0.14
6,457	THE HARTFORD FINANCIAL SERVICES GROUP	759,407.77	0.05
15,733	THE KRAFT HEINZ	552,385.63	0.04
8,316	THERMO FISHER SCIENTIFIC INC - REG SHS	5,144,028.12	0.35
9,744	THE TRADE DESK -A-	1,068,429.60	0.07
24,613	TJX COS INC	2,893,012.02	0.20
9,962	T-MOBILE US INC - REG SHS	2,055,758.32	0.14
2,189	TRACTOR SUPPLY CO	636,845.77	0.04
4,755	TRANSUNION	497,848.50	0.03
5,178	TRAVELERS COS INC/THE	1,212,273.36	0.08
6,466	TRIMBLE	401,473.94	0.03
4,439	T ROWE PRICE GROUP INC	483,540.27	0.03
29,876	TRUIST FINANCIAL CORP	1,277,796.52	0.09
6,089	TYSON FOODS INC -A-	362,660.84	0.02
43,874	UBER TECH PREFERENTIAL SHARE	3,297,569.84	0.23
986	ULTA BEAUTY RG PREFERENTIAL SHARE	383,672.32	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
13,202	UNION PACIFIC CORP	3,254,028.96	0.22
8,242	UNITED AIRLINES HOLDINGS INC	470,288.52	0.03
19,564	UNITEDHEALTH GROUP INC	11,438,679.52	0.79
15,935	UNITED PARCEL SERVICE INC	2,172,577.90	0.15
1,507	UNITED RENTALS INC	1,220,263.11	0.08
32,961	US BANCORP	1,507,306.53	0.10
6,774	VALERO ENERGY CORP	914,693.22	0.06
2,836	VEEVA SYSTEMS -A-	595,191.32	0.04
8,266	VENTAS INC	530,098.58	0.04
1,703	VERISIGN INC	323,501.88	0.02
3,271	VERISK ANALYTICS	876,497.16	0.06
88,347	VERIZON COMMUNICATIONS INC	3,967,663.77	0.27
5,621	VERTEX PHARMACEUTICALS INC	2,614,214.68	0.18
21,743	VICI PROPERTIES	724,259.33	0.05
33,879	VISA INC -A-	9,315,031.05	0.64
2,755	VULCAN MATERIALS CO	689,934.65	0.05
7,373	W.R.BERKLEY CORP	418,270.29	0.03
4,203	WABTEC CORP	763,979.31	0.05
92,366	WALMART INC	7,458,554.50	0.51
39,216	WALT DISNEY CO	3,772,187.04	0.26
52,147	WARNER BROS DISCOVERY INC	430,212.75	0.03
2,861	WARNER MUSIC GRP - REGISTERED SHS -A-	89,549.30	0.01
8,957	WASTE MANAGEMENT	1,859,473.20	0.13
1,212	WATERS	436,186.68	0.03
6,690	WEC ENERGY GR	643,444.20	0.04
75,271	WELLS FARGO AND CO	4,252,058.79	0.29
12,691	WELLTOWER OP --- REGISTERED SH	1,624,828.73	0.11
7,129	WESTERN DIGITAL CORP	486,839.41	0.03
1,531	WEST PHARMACEUTICAL SERVICES INC	459,544.96	0.03
15,751	WEYERHAEUSER CO	533,328.86	0.04
25,985	WILLIAMS COS INC	1,186,215.25	0.08
4,568	WORKDAY INC -A-	1,116,464.88	0.08
915	WW GRAINGER INC	950,511.15	0.07
10,935	XCEL ENERGY INC	714,055.50	0.05
5,589	XYLEM INC	754,682.67	0.05
5,693	YUM BRANDS INC	795,369.03	0.05
1,007	ZEBRA TECHNOLOGIES -A-	372,912.24	0.03
4,294	ZIMMER BIOMET HLDGS SHS	463,537.30	0.03
10,079	ZOETIS INC -A-	1,969,235.02	0.14
5,505	ZOOM VIDEO COMMUNICATIONS INC	383,918.70	0.03
1,902	ZSCALER INC	325,127.88	0.02
Other transferable securities		**-**	**0.00**
Warrants		**-**	**0.00**
	Canada	**-**	**0.00**
14	CONSTELLATION SOFTWARE 31.03.40 WAR	-	0.00
Total securities portfolio		**1,446,891,851.21**	**99.43**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		JPY	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**272,567,632,429**	**98.99**
Shares		**272,567,632,429**	**98.99**
	Japan	**264,332,602,398**	**95.99**
44,286	ABC MART INC. TOKYO	135,072,300	0.05
153,200	ACOM CO LTD	58,399,840	0.02
318,300	ADVANTEST CORP	2,145,660,300	0.78
338,000	AEON CO LTD	1,317,862,000	0.48
36,400	AEON MALL CO LTD	76,112,400	0.03
82,570	AGC INC.	383,702,790	0.14
96,900	AIR WATER	194,914,350	0.07
198,092	AISIN CORPORATION	312,391,084	0.11
225,854	AJINOMOTO CO INC	1,252,586,284	0.45
80,100	ALFRESA HOLDINGS CORP	180,705,600	0.07
132,300	AMADA CO. LTD.	192,827,250	0.07
195,400	ANA HD	599,682,600	0.22
626,819	ASAHI GROUP HOLDINGS LTD	1,177,479,492	0.43
91,124	ASAHI INTECC CO LTD	229,723,604	0.08
617,200	ASAHI KASEI CORP - REG SHS	667,810,400	0.24
397,100	ASHIKAGA HOLDINGS CO LTD	228,133,950	0.08
297,400	ASICS CORP KOBE	892,497,400	0.32
775,161	ASTELLAS PHARMA	1,276,690,167	0.46
255,768	BANDAI NAMCO HOLDINGS INC	837,895,968	0.30
55,500	BAYCURR CONSULT --- REGISTERED SHS	294,372,000	0.11
237,939	BRIDGESTONE CORP	1,308,664,500	0.48
104,900	BROTHER INDUSTRIES	291,622,000	0.11
30,600	CALBEE	106,885,800	0.04
399,100	CANON INC - REG SHS	1,876,967,300	0.68
149,300	CAPCOM CO LTD	496,870,400	0.18
404,200	CENTRAL JAPAN RAILWAY CO	1,340,731,400	0.49
312,100	CHIBA BANK	359,695,250	0.13
322,100	CHUBU ELECTRIC POWER CO INC	541,450,100	0.20
277,478	CHUGAI PHARMACEUTICAL	1,923,477,496	0.70
54,600	COCA-COLA JP H --- REGSH	108,872,400	0.04
478,700	CONCORDIA FIN GRP	379,130,400	0.14
18,424	COSMOS PHARMACEUTICAL CORP	137,940,488	0.05
176,456	CYBER AGENT	179,896,892	0.07
146,000	DAIFUKU CO LTD	403,179,000	0.15
399,733	DAI-ICHI LIFE HOLDINGS INC	1,471,816,906	0.53
831,597	DAIICHI SANKYO CO LTD	3,915,990,273	1.42
118,693	DAIKIN INDUSTRIES LTD - REG SHS	2,382,761,975	0.87
190,800	DAI NIPPON PRINTING CO LTD	486,921,600	0.18
40,142	DAINIPPON SCREEN MFG CO LTD	400,336,166	0.15
26,805	DAITO TRUST CONSTRUCTION CO LTD	466,675,050	0.17
267,500	DAIWA HOUSE INDUSTRY CO LTD	1,205,087,500	0.44
932	DAIWA HOUSE REIT INV SHS	219,486,000	0.08
610,700	DAIWA SECURITIES GROUP INC	613,753,500	0.22
772,952	DENSO CORP	1,642,909,476	0.60
84,866	DENTSU GROUP - REG SHS	374,004,462	0.14
38,710	DISCO CO LTD	1,451,237,900	0.53
166,700	DON QUIJOTE HOLDINGS CO.,LTD	615,956,500	0.22
474,435	EAST JAPAN RAILWAY CO	1,351,428,098	0.49
197,200	EBARA CORPORATION	458,983,000	0.17
122,083	EISAI	652,533,635	0.24
73,900	ELECTRIC POWER DEVELOPMENT CO	176,990,500	0.06
1,224,600	ENEOS HOLDINGS INC	953,596,020	0.35
408,170	FANUC CORP SHS	1,710,232,300	0.62
76,068	FAST RETAILING CO LTD	3,607,144,560	1.31
58,100	FUJI ELECTRIC SHS	500,822,000	0.18
398,000	FUJIFILM HOLDINGS CORP	1,467,824,000	0.53
103,300	FUJIKURA LTD	497,699,400	0.18
781,720	FUJITSU LTD	2,294,739,060	0.83
81,700	FUKUOKA FINANCIAL GROUP	299,920,700	0.11
2,053	GLP J-REIT	272,433,100	0.10
18,536	GMO PAYMENT GATEWAY INC	163,116,800	0.06
93,400	HAKUHODO DY HOLDINGS INC	109,184,600	0.04
119,142	HAMATSU PHOTONICS	223,450,821	0.08
105,600	HANKYU HANSHIN HOLDINGS INC	466,963,200	0.17
109,400	HASEKO CORP	204,851,500	0.07
8,025	HIKARI TSUSHIN	255,756,750	0.09
44,100	HITACHI CONST MACH.	153,071,100	0.06
1,968,850	HITACHI --- REGSH	7,444,221,850	2.70
2,106,015	HONDA MOTOR CO LTD	3,174,817,613	1.15
46,428	HOSHIZAKI	231,397,152	0.08
150,392	HOYA CORP - REG SHS	2,975,505,720	1.08
211,300	HULIC CO LTD	307,335,850	0.11
53,500	IBIDEN	236,737,500	0.09
406,520	IDEMITSU KOSAN	417,902,560	0.15
62,541	IHI CORP	465,492,663	0.17
367,887	INPEX	712,965,006	0.26
153,000	ISETAN MITSUKOSHI	340,578,000	0.12
252,300	ISUZU MOTORS LTD	487,191,300	0.18
541,036	ITOCHU CORP	4,154,074,408	1.51
110,900	J.FRONT RETAILING CO LTD	171,506,850	0.06
191,811	JAPAN AIRLINES CO LTD	482,884,193	0.18
2,997	JAPAN METRO FUND INVESTMENT CORP	289,510,200	0.11
164,500	JAPAN POST BANK	220,101,000	0.08
859,800	JAPAN POST HOLDINGS CO	1,174,486,800	0.43
480,956	JAPAN TOBACCO	2,009,915,124	0.73
271,400	JFE HOLDINGS INC	520,680,900	0.19
82,900	JP POST INSRAN CO	215,871,600	0.08
188,900	KAJIMA CORP	505,401,950	0.18

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		JPY	
318,300	KANSAI ELECTRIC POWER	754,371,000	0.27
90,135	KANSAI PAINT CO LTD	230,024,520	0.08
196,117	KAO CORP	1,394,195,753	0.51
66,700	KAWASAKI HEAVY INDUSTRIES LTD - REG SHS	387,193,500	0.14
174,300	KAWASAKI KISEN KAISHA LTD	385,900,200	0.14
648,500	KDDI CORP	2,979,209,000	1.08
46,880	KEIO	160,517,120	0.06
67,300	KEISEI ELECTRIC RAILWAY CO LTD	287,303,700	0.10
41,000	KEWPIE CORP	146,780,000	0.05
79,790	KEYENCE CORP	5,454,444,400	1.98
336,600	KIKKOMAN CORP	547,984,800	0.20
81,000	KINTETSU HLDG SHS	288,846,000	0.10
21,704	KOBAYASHI PHARMACEUTICAL CO	123,777,912	0.04
59,100	KOBE BUSSAN CO LTD	267,368,400	0.10
87,300	KOITO MANUFACTURING	172,417,500	0.06
36,200	KOKUSAI ELECTRIC CORP	115,116,000	0.04
41,817	KONAMI GROUP CORPORATION	608,228,265	0.22
460,100	KUBOTA CORP	934,463,100	0.34
153,200	KURARAY CO LTD	324,707,401	0.12
47,000	KURITA WATER INDUSTRIES LTD - REG SHS	289,802,000	0.11
585,716	KYOCERA CORP	972,288,560	0.35
113,300	KYOWA KIRIN CO LTD	286,309,100	0.10
197,263	KYUSHU ELECTRIC POWER CO INC	308,223,438	0.11
60,259	KYUSHU RAILWAY	249,170,965	0.09
33,900	LASERTEC CORP	800,209,500	0.29
68,500	LIDA GROUP HOLDINGS CO LTD	151,453,500	0.06
119,300	LIXIL CORPORATION	204,420,550	0.07
1,167,500	LY CORPORATION	489,532,750	0.18
108,610	MAKITA CORP	525,781,010	0.19
727,700	MARUBENI CORP	1,702,818,000	0.62
82,800	MARUI GROUP CO LTD	197,933,400	0.07
152,300	MATSUKIYOCOCO - REG SHS	358,361,900	0.13
238,900	MAZDA MOTOR CORP	255,623,000	0.09
35,724	MC DONALD'S CO (JAPAN)	244,352,160	0.09
78,300	MEDICEO HOLDINGS CORP	195,006,150	0.07
109,894	MEIJI HLDGS	394,519,460	0.14
165,250	MINEBEA MITSUMI	465,674,500	0.17
128,600	MISUMI GROUP	333,074,000	0.12
650,900	MITSUBISHI CHEMICAL GROUP CORPORATION	598,112,010	0.22
1,514,100	MITSUBISHI CORP	4,470,380,250	1.62
856,300	MITSUBISHI ELECTRIC CORP	1,972,487,050	0.72
515,500	MITSUBISHI ESTATE	1,164,256,750	0.42
82,800	MITSUBISHI GAS CHEM.	229,314,600	0.08
355,315	MITSUBISHI HC CAPITAL INC	359,045,808	0.13
1,409,900	MITSUBISHI HEAVY INDUSTRIES LTD	2,985,463,250	1.08
251,100	MITSUBISHI MOTORS CORP	96,547,950	0.04
5,036,400	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	7,320,407,400	2.66
1,258,480	MITSUI AND CO LTD	3,999,449,440	1.45
82,900	MITSUI CHEMICALS	315,434,500	0.11
1,183,000	MITSUI FUDOSAN CO LTD	1,582,854,000	0.57
156,900	MITSUI OSK LINES LTD	772,889,400	0.28
1,095,067	MIZUHO FINANCIAL GROUP INC - REG SHS	3,215,116,712	1.17
105,400	MONOTARO CO LTD	252,696,500	0.09
553,800	MS&AD INSURANCE GROUP HOLDING	1,844,154,000	0.67
110,170	NEC CORP	1,514,837,500	0.55
198,300	NEXON CO LTD	561,089,850	0.20
121,320	NGK INSULATORS LTD	226,989,720	0.08
41,000	NH FOODS LTD	218,653,000	0.08
53,300	NICHIREI CORP	238,091,100	0.09
416,284	NIDEC CORP	1,251,349,704	0.45
138,800	NIKON CORP	206,187,400	0.07
499,500	NINTENDO CO LTD - REG SHS	3,814,182,000	1.39
3,616	NIPPON BUILDING FD	476,588,800	0.17
410,000	NIPPON PAINT HOLDINGS CO LTD	449,975,000	0.16
86,600	NIPPON SANSO HOLDINGS CORP	451,445,800	0.16
380,023	NIPPON STEEL CORP	1,215,313,554	0.44
23,262,850	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	3,414,986,380	1.24
69,100	NIPPON TELEVISION HOLDINGS	155,094,950	0.06
196,200	NIPPON YUSEN KK	1,024,164,000	0.37
62,536	NISSAN CHEMICAL CORP	320,559,536	0.12
1,024,786	NISSAN MOTOR CO LTD	412,476,365	0.15
108,700	NISSHIN FLOUR MILL.	197,670,951	0.07
82,562	NISSHIN FOODS	330,825,934	0.12
81,900	NITERRA CO.,LTD.	327,190,500	0.12
35,553	NITORI	774,877,635	0.28
319,265	NITTO DENKO CORP	762,564,453	0.28
1,308,242	NOMURA HOLDINGS INC	972,023,806	0.35
44,100	NOMURA REAL ESTATE HOLDINGS INC	168,947,100	0.06
1,901	NOMURA REAL ESTATE MASTER FUND	271,652,900	0.10
173,100	NOMURA RESEARCH INSTITUTE	917,430,000	0.33
37,684	NPN EXPRESS H --- SHS	284,175,044	0.10
165,300	NSK LTD	119,164,770	0.04
274,549	NTT DATA GROUP CORPORATION	706,826,401	0.26
302,100	OBAYASHI CORP - REG SHS	547,707,300	0.20
139,080	OBIC	701,797,680	0.25
12,400	OBIC BUSINESS CONSULTANTS CO	92,045,200	0.03
136,100	ODAKYU ELECTRIC RAILWAY CO LTD	217,623,900	0.08
443,800	OJI HOLDINGS	254,741,200	0.09
505,900	OLYMPUS CORP	1,375,289,150	0.50
79,934	OMRON CORP	523,327,898	0.19
169,580	ONO PHARMACEUTICAL CO LTD	324,152,170	0.12
32,000	OPEN HOUSE CO LTD	172,960,000	0.06
15,380	ORACLE CORP JAPAN	226,778,100	0.08
477,970	ORIENTAL LAND CO LTD	1,767,533,060	0.64

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		JPY	
490,800	ORIX CORP	1,628,474,400	0.59
1,200	ORIX JREIT INC	184,320,000	0.07
182,500	OSAKA GAS CY	588,380,000	0.21
458,800	OSAKA SECURITIES EXCHANGE	851,303,400	0.31
93,784	OTSUKA CORP	332,370,496	0.12
192,130	OTSUKA HOLDINGS	1,552,986,790	0.56
959,360	PANASONIC HLDGS --- REGISTERED SHS	1,192,484,480	0.43
979	PROLOGIS REIT	241,029,800	0.09
619,311	RAKUTEN	573,234,262	0.21
658,400	RECRUIT HOLDINGS CO LTD	5,731,372,000	2.08
707,300	RENESAS ELECTRONICS	1,470,476,700	0.53
83,537	RESONAC HOLDINGS CORPORATION	307,416,160	0.11
951,900	RESONA HOLDINGS INC	949,615,440	0.34
89,300	RHOTO PHARMACEUTIC	318,979,600	0.12
243,000	RICOH CO LTD	374,827,500	0.14
45,057	RINNAI CORP	159,096,267	0.06
150,084	ROHM CO LTD	241,034,904	0.09
109,780	RYOHIN KEIKAKU CO LTD	289,160,520	0.11
143,900	SANTEN PHARMACEUTICAL CO LTD	249,594,550	0.09
115,500	SBI HOLDING	380,572,500	0.14
61,274	SCSK CORP	181,340,403	0.07
179,946	SECOM CO LTD	952,634,124	0.35
66,000	SEGA SAMMY HOLDINGS INC	188,760,000	0.07
93,100	SEIBU HOLDINGS INC	297,082,100	0.11
124,400	SEIKO EPSON CORP	328,353,800	0.12
161,700	SEKISUI CHEMICAL CO LTD	360,833,550	0.13
258,600	SEKISUI HOUSE LTD	1,027,676,400	0.37
993,312	SEVEN & I HOLDINGS CO LTD	2,132,640,864	0.77
119,900	SHIMADZU CORPORATION	572,402,600	0.21
20,148	SHIMAMURA CORP	157,637,952	0.06
34,524	SHIMANO INC	938,017,080	0.34
232,400	SHIMIZU CORP	228,565,400	0.08
855,625	SHIN-ETSU CHEM. CO LTD	5,114,070,625	1.86
27,200	SHINKO ELECTRIC INDUSTRIES CO LTD	149,300,800	0.05
173,581	SHISEIDO	672,626,375	0.24
195,769	SHIZUOKA FINANCIAL GROUP, INC.	243,634,521	0.09
24,448	SMC CORP	1,556,115,200	0.57
12,132,300	SOFTBANK	2,271,166,560	0.82
423,234	SOFTBANK GROUP	3,566,592,918	1.30
143,885	SOHGO SECURITY SERVICES CO	148,920,975	0.05
94,960	SOJITZ CORP	319,540,400	0.12
400,236	SOMPO HOLDINGS INC	1,281,155,436	0.47
174,500	SO-NET M3	250,931,000	0.09
2,646,650	SONY CORP --- REGSH	7,351,070,375	2.67
37,683	SQUARE ENIX HDLGS	214,604,685	0.08
63,744	STANLEY ELECTRIC CO LTD	169,782,144	0.06
271,600	SUBARU CORPORATION	674,111,200	0.24
40,800	SUGI HOLDINGS CO LTD	108,752,400	0.04
140,900	SUMCO CORP	217,267,800	0.08
695,100	SUMITOMO CHEMICAL CO LTD	283,253,250	0.10
510,823	SUMITOMO CORP	1,631,568,662	0.59
72,800	SUMITOMO FORESTRY CO LTD	516,516,000	0.19
50,600	SUMITOMO HEAVY INDUSTRIES	174,064,000	0.06
118,600	SUMITOMO METAL MINING CO LTD	508,912,600	0.18
1,709,919	SUMITOMO MITSUI FINANCIAL GROUP INC	5,206,703,355	1.89
288,666	SUMITOMO MITSUI TRUST GROUP,INC.	978,866,406	0.36
29,000	SUNDRUG CO LTD	122,786,000	0.04
53,530	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	288,740,820	0.10
686,008	SUZUKI MOTOR CORP	1,092,467,740	0.40
208,151	SYSMEX	588,442,877	0.21
226,800	T&D HOLDING	565,866,000	0.21
72,132	TAISEI	451,546,320	0.16
56,200	TAIYO YUDEN CO	163,851,100	0.06
662,783	TAKEDA PHARMACEUTICAL	2,719,398,649	0.99
823,140	TDK CORP	1,500,584,220	0.54
43,420	TECMO KOEI HOLDINGS	71,838,390	0.03
623,320	TERUMO CORP.	1,682,964,000	0.61
101,000	TIS SHS	368,751,000	0.13
87,700	TOBU RAILWAY CO LTD	219,513,100	0.08
18,000	TOEI ANIMATION CO LTD	54,450,000	0.02
45,964	TOHO CO	267,188,732	0.10
196,900	TOHOKU ELECTRIC POWER	269,949,900	0.10
825,390	TOKIO MARINE HOLDINGS INC	4,317,615,090	1.57
79,716	TOKYO CENTURY CORP - REGISTERED SHS	128,023,896	0.05
196,227	TOKYO ELECTRON LTD - REG SHS	4,962,580,830	1.80
636,200	TOKYO EL HLDG	405,195,781	0.15
162,700	TOKYO GAS CO LTD	542,929,900	0.20
235,100	TOKYU CORP	435,640,300	0.16
255,300	TOKYU FUDOSAN HOLDINGS CORP	251,725,800	0.09
113,200	TOPPAN HOLDINGS INC.	480,420,800	0.17
142,800	TOSOH CORP	273,176,400	0.10
65,208	TOTO LTD	348,015,096	0.13
38,980	TOYO SUISAN KAISHA	364,424,020	0.13
28,000	TOYOTA BOSHOKU CORP	52,304,000	0.02
72,080	TOYOTA INDUSTRIES CORP	794,682,000	0.29
4,863,700	TOYOTA MOTOR CORP	12,365,957,250	4.49
303,200	TOYOTA TSUSHO CORP	783,772,000	0.28
58,046	TREND MICRO INC	492,578,356	0.18
17,893	TSURUHA HLDG	162,289,510	0.06
182,037	UNI CHARM	943,497,771	0.34
1,323	UNITED URBAN INVESTMENT CORP	182,706,300	0.07
166,800	USS	226,264,200	0.08
208,050	WEST JAPAN RAILWAY COMPANY	566,728,200	0.21
113,772	YAKULT HONSHA CO LTD	377,609,268	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		JPY	
259,000	YAMADA HOLDINGS CO LTD	116,213,300	0.04
160,392	YAMAHA CORP.	197,843,532	0.07
408,700	YAMAHA MOTOR CO LTD	523,136,000	0.19
220,400	YAMATAKE CORP	255,774,200	0.09
117,600	YAMATO HOLDINGS CO LTD	192,158,400	0.07
56,500	YAMAZAKI BAKING CO	160,770,750	0.06
116,485	YASKAWA ELECTRIC CORP	582,192,030	0.21
102,200	YOKOGAWA ELECTRIC CORP	373,541,000	0.14
52,900	YOKOHAMA RUBBER CO	169,914,800	0.06
39,400	ZENSHO CO	312,678,400	0.11
57,200	ZOZO INC	298,240,800	0.11
	Luxembourg	**8,235,030,031**	**2.99**
12,341	HIROSE ELECTRIC --- REGSH	224,729,610	0.08
354,500	KIRIN HOLDINGS CO LTD	774,937,000	0.28
388,960	KOMATSU --- REGSH	1,542,615,360	0.56
13,234	KOSE CORP	122,864,456	0.04
791,168	MURATA MFG --- REGSH	2,220,412,992	0.81
786,500	PERSOL HLDG --- REGSH	201,973,200	0.07
193,292	SG HLDG --- REGSH	297,862,972	0.11
109,200	SHARP --- REGSH	103,718,160	0.04
381,912	SHIONOGI & --- REGSH	784,256,292	0.28
316,900	SUMITOMO EL IND --- REGSH	727,443,950	0.26
184,398	SUMITOMO REALTY --- REGSH	886,216,788	0.32
80,300	SUMITOMO RUBBER --- REGSH	125,870,251	0.05
57,000	TBS HOLDINGS --- REGSH	222,129,000	0.08
Total securities portfolio		**272,567,632,429**	**98.99**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		GBP	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**202,537,782.14**	**99.61**
Shares		**202,537,782.14**	**99.61**
	Bermuda	**2,369,376.37**	**1.17**
152,245	CONDUIT HOLDINGS LIMITED	791,674.00	0.39
229,651	LANCASHIRE HOLDINGS	1,577,702.37	0.78
	Georgia	**1,169,164.50**	**0.58**
31,814	BK GEORGIA GRP -REGISTERED SHS	1,169,164.50	0.58
	Guernsey	**1,947,753.72**	**0.96**
702,301	BMO COML PROP - SHS GBP	668,590.55	0.33
1,310,618	SIRIUS REAL ESTATE LIMITED	1,279,163.17	0.63
	Hungary	**1,105,480.00**	**0.54**
76,240	WIZZ AIR HOLDINGS PLC	1,105,480.00	0.54
	Isle of Man	**1,858,041.60**	**0.91**
247,080	PLAYTECH	1,858,041.60	0.91
	Jersey	**6,771,682.14**	**3.33**
269,960	BREEDON GROUP PLC	1,155,428.80	0.57
1,135,101	CENTAMIN	1,668,598.47	0.82
148,533	JTC --- REGISTERED SHS	1,571,479.14	0.77
1,121,896	MAN GROUP - REGISTERED SHS	2,376,175.73	1.17
	South Africa	**3,371,689.16**	**1.66**
592,564	INVESTEC	3,371,689.16	1.66
	United Arab Emirates	**1,709,392.00**	**0.84**
427,348	NETWORK INTERNATIONAL HOLDINGS PLC	1,709,392.00	0.84
	United Kingdom	**180,302,511.25**	**88.68**
27,156	4IMPRINT GROUP PLC	1,352,368.80	0.67
1,754,306	ABRDN PLC	2,865,658.85	1.41
92,155	ACAL PLC	560,302.40	0.28
305,209	AJ BELL PLC	1,371,914.46	0.67
34,222	ALPHA GROUP INTERNATIONAL PL	756,306.20	0.37
184,826	ASCENTIAL PLC	1,047,039.30	0.51
391,177	ASHMORE GROUP	801,912.85	0.39
74,143	ASHTEAD TECHNOLOGY HOLDINGS	421,132.24	0.21
2,876,895	ASSURA PLC	1,222,680.39	0.60
225,590	ASTON MARTIN LAGONDA GLOBAL	271,610.36	0.13
96,977	AUCTION TECHNOLOGY GROUP	407,303.40	0.20
462,006	BABCOCK INTERNATIONAL GROUP PLC	2,183,440.36	1.07
509,720	BALFOUR BEATTY	2,195,873.76	1.08
271,839	BALTI CLASS GRP	823,672.17	0.41
1	BARRATT DEVELOPMENTS PLC	4.79	0.00
114,646	BELLWAY PLC	3,570,076.44	1.76
181,248	BIG YELLOW GROUP PLC	2,298,224.64	1.13
180,950	BODYCOTE	1,089,319.00	0.54
231,366	BRIDGEPOINT GROUP PLC	797,287.24	0.39
241,328	BRITVIC PLC	3,076,932.00	1.51
211,006	BYTES TECH GRP --- REGISTERED SHS	1,086,680.90	0.53
140,513	CARNIVAL PLC	1,711,448.34	0.84
263,521	CHEMRING GROUP	968,439.68	0.48
25,466	CLARKSON (HORACE) PLC	937,148.80	0.46
143,930	CLOSE BROTHERS GROUP PLC	592,415.88	0.29
1,538,405	COATS GROUP	1,544,558.62	0.76
70,354	COMPUTACENTER	1,740,557.96	0.86
51,434	CRANSWICK	2,581,986.80	1.27
224,315	CREST NICHOLSON HOLDINGS PLC	432,927.95	0.21
886,766	CURRYS PLC	793,212.19	0.39
68,232	CVS GROUP PLC	772,386.24	0.38
441,253	DARKTRACE	2,545,147.30	1.25
986,136	DELIVEROO PLC	1,523,580.12	0.75
95,203	DERWENT LONDON PLC	2,286,776.06	1.12
1,249,547	DIRECT LINE INS GR PLC NI	2,340,401.53	1.15
44,786	DIVERSIFIED ENERGY COMPANY	377,993.84	0.19
353,491	DOMINO S PIZZA	1,063,300.92	0.52
1,312,954	DOWLAIS GROUP PLC	766,108.66	0.38
375,406	DRAX GROUP	2,419,491.67	1.19
579,260	DR MARTENS PLC WI	326,123.38	0.16
112,847	DUNELM GROUP PLC	1,302,254.38	0.64
545,199	ELEMENTIS	887,583.97	0.44
143,839	ENERGEAN - REGISTERED SHS	1,297,427.78	0.64
100,541	FEVERTREE DRINK PLC	829,463.25	0.41
567,315	FIRSTGROUP PLC	828,847.22	0.41
116,935	FRASERS GROUP PLC	974,653.23	0.48
105,230	FUTURE PLC REG	1,063,875.30	0.52
31,824	GAMES WORKSHOP GROUP PLC	3,421,080.00	1.68
87,190	GAMMA COMMUNICATIONS PLC	1,454,329.20	0.72
239,160	GB GROUP - REGISTERED SHS	743,787.60	0.37
234,100	GENUIT GROUP PLC	1,122,509.51	0.55
63,077	GENUS PLC	1,264,693.85	0.62
653,559	GRAINGER PLC	1,604,487.35	0.79
358,637	GREAT PORT EST REIT -REGISTERED SHS	1,276,747.72	0.63
97,905	GREGGS PLC	3,058,552.20	1.50
416,423	HAMMERSON PLC	1,324,016.93	0.65
512,338	HARBOUR ENER	1,363,843.76	0.67
1,516,315	HAYS	1,407,140.33	0.69
756,531	HELIOS TOWERS --- REGISTERED SHS	866,984.53	0.43
77,783	HILL SMITH HOLDINGS PLC	1,594,551.50	0.78
77,554	HILTON FOOD GRP	696,434.92	0.34
106,767	HOME REIT PLC	-	0.00
381,318	IBSTOCK PLC	709,251.48	0.35
345,505	IG GROUP HLDGS	3,180,373.53	1.56
348,957	INCHCAPE	2,779,442.51	1.37
121,795	INDIVIOR PLC	897,020.18	0.44
287,507	INTERGRAFIN HOLDINGS LTD	1,063,775.90	0.52

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		GBP	
641,495	INTERNATIONAL DISTRIBUTIONS SERVICES PLC	2,196,478.88	1.08
3,505,286	ITV PLC	2,805,981.45	1.38
86,756	J D WETHERSPOON PLC	643,295.74	0.32
160,814	JET2 PLC	2,251,396.00	1.11
176,799	JOHNSON MATTHEY	2,689,112.79	1.32
623,441	JOHN WOOD GROUP	789,899.75	0.39
997,780	JUST GROUP PLC	1,388,909.76	0.68
79,740	KAINOS GROUP PLC	704,104.20	0.35
69,162	KELLER GROUP PLC	1,117,657.92	0.55
75,154	KEYWORDS	1,830,751.44	0.90
415,632	KIER GROUP PLC	572,740.90	0.28
61,916	LIONTRUST ASSET MANAGEMENT PLC	361,589.44	0.18
220,897	MARSHALLS PLC	735,587.01	0.36
586,962	MERIAN CHRYSALIS INVESTMENT COMPANY LIMI	547,635.55	0.27
302,937	MICHAEL PAGE INTERNATIONAL PLC	1,171,760.31	0.58
1,199,199	MITIE GROUP	1,417,453.22	0.70
156,060	MOLTEN VENTURES PLC	630,482.40	0.31
519,567	MONY GROUP PLC	1,097,325.50	0.54
279,186	MORGAN ADVANCED MATERIALS	771,949.29	0.38
42,406	MORGAN SINDALL PLC	1,306,104.80	0.64
87,378	NEXT 15 GROUP PLC	396,696.12	0.20
374,610	NINETY ONE PLC	654,069.06	0.32
370,919	OSB GROUP PLC	1,442,874.91	0.71
53,334	OXFORD INSTRUMENTS PLC	1,133,347.50	0.56
555,114	OXFORD NANOPORE TECHNOLOGIES PLC	883,186.38	0.43
203,718	PARAGON GROUP OF COMPAGNIES	1,583,907.46	0.78
274,352	PENNON GROUP --- REGISTERED SHS	1,624,163.84	0.80
431,380	PETS AT HOME GROUP	1,317,434.52	0.65
612,553	PREMIER FOODS PLC	1,123,422.20	0.55
1,262,316	PRIMARY HEALTH PROPERTIES PLC REIT	1,287,562.32	0.63
491,624	QINETIQ GROUP PLC	2,209,358.26	1.09
1,300,749	QUILTER PLC	1,728,695.43	0.85
84,215	RATHBONE GROUP PLC	1,507,448.50	0.74
76,038	RENEW HOLDINGS PLC	799,919.76	0.39
33,188	RENISHAW PLC	1,242,890.60	0.61
831,486	ROTORK NEW ISSUE	2,772,174.32	1.36
277,586	RWS HOLDINGS PLC	449,689.32	0.22
207,650	SAFESTORE HOLDINGS PLC	1,862,620.50	0.92
128,178	SAVILLS PLC	1,520,191.08	0.75
386,884	SENIOR PLC	591,158.75	0.29
1,027,442	SERCO GROUP	1,828,846.76	0.90
277,437	SERICA ENERGY PLC	370,378.41	0.18
1,322,729	SHAFTESBURY CAPITAL PLC	1,947,057.09	0.96
119,387	SOFTCAT PLC	1,852,886.24	0.91
561,859	SPIRENT COMMUNICATIONS	958,531.45	0.47
772,754	SSP GROUP - REGISTERED SHS	1,230,997.12	0.61
531,529	ST JAME'S PLACE CAPITAL	3,901,422.86	1.92
1,210,182	SUPERMARKET INCOME REIT PLC	907,636.50	0.45
600,655	TARGET HEALTHCARE REIT - REG SHS	540,589.50	0.27
381,657	TATE & LYLE PLC NPV	2,604,809.03	1.28
40,384	TBC BANK GROUP PLC	1,070,176.00	0.53
64,360	TELECOM PLUS	1,189,372.80	0.58
689,324	THG PLC	379,128.20	0.19
745,175	TP ICAP GRP - REGISTERED SHS	1,762,338.88	0.87
447,147	TRAINLINE - REGISTERED SHS	1,472,902.22	0.72
206,419	TRAVIS PERKINS PLC	1,911,439.94	0.94
2,127,900	TRITAX BIG BOX REIT PLC	3,385,488.90	1.67
318,242	TRUSTPILOT GROUP PLC	719,226.92	0.35
460,450	URBAN LOGISTICS REIT PLC	581,087.90	0.29
203,096	VESUVIUS PLC	793,089.88	0.39
83,116	VICTREX	807,887.52	0.40
21,105	VISTRY GROUP PLC	275,631.30	0.14
125,819	VOLEX PLC	418,977.27	0.21
188,399	VOLUTION GROUP PLC	1,154,885.87	0.57
221,777	WATCH SWITZ GRP - REGISTERED SHS	1,057,876.29	0.52
124,596	WH SMITH	1,816,609.68	0.89
131,822	WORKSPACE GROUP PLC R.E.I.T.	856,843.00	0.42
208,425	YELLOW CAKE PLC	1,165,095.75	0.57
104,476	YOUGOV PLC	456,560.12	0.22
204,373	ZIGUP PLC	786,836.05	0.39
	United States of America	**1,932,691.40**	**0.95**
195,320	BURFORD CAP - REGISTERED SHS	1,932,691.40	0.95
Total securities portfolio		**202,537,782.14**	**99.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**364,498,870.77**	**98.79**
Shares		**364,498,870.77**	**98.79**
	Bermuda	**121,075.47**	**0.03**
309	EVEREST GROUP LTD	121,075.47	0.03
	Cayman Islands	**29,543.50**	**0.01**
734	GLOBALFOUNDRIES INC	29,543.50	0.01
	Guernsey	**55,987.20**	**0.02**
640	AMDOCS LTD	55,987.20	0.02
	Ireland	**5,546,776.92**	**1.50**
5,132	ACCENTURE - SHS CLASS A	1,814,059.36	0.49
2,019	APTIV PLC	145,388.19	0.04
3,612	LINDE PLC	1,722,418.32	0.47
9,901	MEDTRONIC HLD	891,387.03	0.24
1,974	TRANE TECH - REGISTERED SHS	767,353.02	0.21
700	WILLIS TOWERS WATSON PLC	206,171.00	0.06
	Israel	**16,549.60**	**0.00**
1,208	MOBILEYE GLOBAL INC-A	16,549.60	0.00
	Jersey	**119,984.70**	**0.03**
10,590	AMCOR --- REGISTERED SHS	119,984.70	0.03
	Luxembourg	**435,602.46**	**0.12**
1,182	SPOTIFY TECH - REGISTERED SHS	435,602.46	0.12
	Netherlands	**201,485.90**	**0.05**
2,101	LYONDELLBASELL -A-	201,485.90	0.05
	Switzerland	**1,123,005.34**	**0.30**
3,186	CHUBB - NAMEN AKT	918,810.54	0.25
1,160	GARMIN	204,194.80	0.06
	United Kingdom	**694,159.95**	**0.19**
1,524	AON PREFERENTIAL SHARE	527,288.76	0.14
718	ARM HOLDINGS LIMITED	102,681.18	0.03
2,269	ROYALTY PHARMA PLC -A- REG SHS	64,190.01	0.02
	United States of America	**356,154,699.73**	**96.52**
4,863	3M CO	664,772.10	0.18
13,356	ABBOTT LABORATORIES	1,522,717.56	0.41
13,472	ABBVIE INC	2,660,450.56	0.72
3,391	ADOBE INC	1,755,791.98	0.48
12,212	ADVANCED MICRO DEVICES INC	2,003,744.96	0.54
3,823	AFLAC INC	427,411.40	0.12
2,408	AGILENT TECHNOLOGIES	357,539.84	0.10
3,229	AIRBNB INC	409,469.49	0.11
1,667	AIR PRODUCTS & CHEMICALS INC	496,332.58	0.13
1,199	AKAMAI TECHNOLOGIES	121,039.05	0.03
1,238	ALEXANDRIA REAL ESTATE	147,012.50	0.04
463	ALIGN TECHNOLOGY INC	117,750.16	0.03
1,712	ALLIANT ENERGY CORP	103,901.28	0.03
1,958	ALLSTATE CORP	371,334.70	0.10
964	ALNYLAM PHARMACEUTICALS INC	265,128.92	0.07
44,561	ALPHABET INC -A-	7,390,441.85	2.00
39,804	ALPHABET INC -C-	6,654,830.76	1.80
13,311	ALTRIA GROUP INC	679,393.44	0.18
70,538	AMAZON.COM INC	13,143,345.54	3.56
1,286	AMERCIAN WATER WORKS CO INC	188,064.64	0.05
1,907	AMEREN CORPORATION	166,786.22	0.05
3,980	AMERICAN ELECTRIC POWER CO INC	408,348.00	0.11
4,475	AMERICAN EXPRESS	1,213,620.00	0.33
5,142	AMERICAN INTL	376,548.66	0.10
3,480	AMERICAN TOWER CORP	809,308.80	0.22
768	AMERIPRISE FINANCIAL INC	360,814.08	0.10
2,234	AMETEK INC	383,600.14	0.10
4,022	AMGEN INC	1,295,928.62	0.35
9,310	AMPHENOL -A-	606,639.60	0.16
3,873	ANALOG DEVICES INC	891,448.41	0.24
644	ANSYS INC	205,197.72	0.06
3,103	APOLLO GLB MGMT --- REGISTERED SHS	387,595.73	0.11
109,591	APPLE INC	25,534,703.00	6.92
6,253	APPLIED MATERIALS INC	1,263,418.65	0.34
2,622	ARCH CAPITAL GROUP LTD	293,349.36	0.08
3,715	ARCHER-DANIELS MIDLAND CO	221,934.10	0.06
1,411	ARES MANAGEMENT LP-REGISTERED SHS	219,890.24	0.06
1,826	ARISTA NETWORKS INC	700,855.32	0.19
1,643	ARTHUR J.GALLAGHER AN CO	462,290.91	0.13
54,561	AT&T INC	1,200,342.00	0.33
1,091	ATLASSIAN CORPORATION PL	173,261.71	0.05
1,211	ATMOS ENERGY CORP	167,977.81	0.05
1,659	AUTODESK INC	457,021.32	0.12
3,240	AUTOMATIC DATA PROCESSING INC	896,605.20	0.24
129	AUTOZONE INC	406,355.16	0.11
1,123	AVALONBAY COMMUN	252,955.75	0.07
142	AVANGRID INC	5,082.18	0.00
4,493	AVANTOR - REGISTERED SHS	116,233.91	0.03
7,224	BAKER HUGHES RG-A REGISTERED SHS -A-	261,147.60	0.07
2,417	BALL CORP	164,138.47	0.04
51,615	BANK OF AMERICA CORP	2,048,083.20	0.56
5,924	BANK OF NY MELLON	425,698.64	0.12
3,797	BAXTER INTERNATIONAL INC - REG SHS	144,172.09	0.04
2,170	BECTON DICKINSON - REG SHS	523,187.00	0.14
9,868	BERKSHIRE HATHAWAY -B-	4,541,845.68	1.23
1,269	BEST BUY CO INC	131,087.70	0.04
1,008	BIOGEN IDEC INC	195,390.72	0.05
1,126	BIOMARIN PHARMACEUTICAL INC	79,146.54	0.02
1,148	BLACKROCK INC	1,090,037.48	0.30

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
5,392	BLACKSTONE INC - REGISTERED SHS	825,676.96	0.22
3,932	BLOCK INC -A-	263,955.16	0.07
4,951	BOEING CO	752,750.04	0.20
262	BOOKING HOLDINGS INC	1,103,575.44	0.30
11,169	BOSTON SCIENTIF CORP	935,962.20	0.25
15,804	BRISTOL-MYERS SQUIBB CO	817,698.96	0.22
34,512	BROADCOM INC - REGISTERED SHS	5,953,320.00	1.61
781	BROADRIDGE FINANCIAL SOL -W/I	167,938.43	0.05
318	BROWN-FORMAN CORP / -A-	15,289.44	0.00
2,177	BROWN-FORMAN CORP -B- NON VOTING	107,108.40	0.03
2,086	CADENCE DESIGN SYSTEMS INC	565,368.58	0.15
1,536	CAMPBELL SOUP CO	75,141.12	0.02
2,763	CAPITAL ONE FINANCIAL CORP	413,703.99	0.11
1,681	CARDINAL HEALTH	185,784.12	0.05
8,083	CARNIVAL CORP	149,373.84	0.04
7,299	CARRIER GLOBAL CORP-WI	587,496.51	0.16
3,959	CATERPILLAR - REGISTERED	1,548,444.08	0.42
836	CBOE HOLDINGS INC	171,271.32	0.05
2,371	CBRE GROUP	295,142.08	0.08
933	CDW	211,137.90	0.06
941	CELANESE RG REGISTERED SHS	127,938.36	0.03
1,391	CENCORA INC	313,086.28	0.08
3,947	CENTENE CORP	297,130.16	0.08
4,406	CENTERPOINT ENERGY	129,624.52	0.04
11,261	CHARLES SCHWAB CORP/THE	729,825.41	0.20
706	CHARTER COMM -A-	228,800.48	0.06
1,739	CHENIERE ENERGY INC	312,741.76	0.08
12,823	CHEVRON CORP	1,888,443.21	0.51
10,205	CHIPOTLE MEXICAN GRILL -A-	588,012.10	0.16
1,824	CHURCH AND DWIGHT CO	191,009.28	0.05
1,125	CINCINNATI FINANCIAL CORP	153,135.00	0.04
2,684	CINTAS	552,581.92	0.15
30,753	CISCO SYSTEMS INC	1,636,674.66	0.44
14,071	CITIGROUP INC	880,844.60	0.24
3,276	CITIZENS FINANCIAL GROUP INC	134,545.32	0.04
827	CLOROX CO	134,726.57	0.04
2,031	CLOUDFLARE INC	164,287.59	0.04
2,633	CME GROUP -A-	580,971.45	0.16
2,310	CMS ENERGY CORP	163,155.30	0.04
29,668	COCA-COLA CO	2,131,942.48	0.58
3,552	COGNIZANT TECHNOLOGY SOLUTIONS -A-	274,143.36	0.07
1,422	COINBASE GLOBAL --- REGISTERED SHS -A-	253,357.74	0.07
6,391	COLGATE-PALMOLIVE CO	663,449.71	0.18
29,622	COMCAST CORP	1,237,310.94	0.34
2,955	CONAGRA BRANDS INC	96,096.60	0.03
8,942	CONOCOPHILLIPS CO	941,413.76	0.26
2,581	CONSOLIDATED EDISON INC	268,759.53	0.07
1,185	CONSTELLATION BRANDS INC -A-	305,362.65	0.08
2,406	CONSTELLATION ENERGY	625,608.12	0.17
1,267	COOPER COS INC	139,800.78	0.04
6,662	COPART INC	349,088.80	0.09
5,554	CORNING INC	250,763.10	0.07
5,353	CORTEVA - REGISTERED SHS	314,702.87	0.09
3,107	COSTAR GROUP INC	234,392.08	0.06
3,339	COSTCO WHOLESALE CORP	2,960,090.28	0.80
5,878	COTERRA ENERGY INC	140,778.10	0.04
8,192	COUPANG INC	201,113.60	0.05
5,279	CRH PLC	489,574.46	0.13
1,677	CROWDSTRIKE HOLDINGS INC	470,348.19	0.13
3,463	CROWN CASTLE INC	410,815.69	0.11
14,979	CSX CORP	517,224.87	0.14
1,339	CUMMINS - REGISTERED	433,554.81	0.12
9,483	CVS HEALTH	596,291.04	0.16
4,980	DANAHER CORP - REG SHS	1,384,539.60	0.38
964	DARDEN RESTAURANTS INC	158,221.32	0.04
2,092	DATADOG INC	240,705.52	0.07
2,133	DEERE AND CO	890,164.89	0.24
2,006	DELL TECHNOLOGIES INC -C- REG SHS	237,791.24	0.06
4,505	DELTA AIR LINES	228,808.95	0.06
4,352	DEVON ENERGY CORP	170,250.24	0.05
2,909	DEXCOM INC	195,019.36	0.05
1,309	DIAMONDBACK ENERGY	225,671.60	0.06
2,445	DIGITAL REALTY TRUST INC	395,674.35	0.11
1,680	DISCOVER FINANCIAL SERVICES - SHS WI	235,687.20	0.06
1,696	DOLLAR GENERAL	143,430.72	0.04
1,457	DOLLAR TREE INC	102,456.24	0.03
6,549	DOMINION RESOURCES - REG SHARE	378,466.71	0.10
226	DOMINO PIZZA INC	97,211.64	0.03
2,427	DOORDASH - REGISTERED SHS -A-	346,405.71	0.09
1,497	DOVER CORP	287,034.78	0.08
2,956	DOWDUPONT REG SHS	263,409.16	0.07
5,022	DOW - REGISTERED SHS	274,351.86	0.07
3,815	DRAFTKINGS INC	149,548.00	0.04
2,344	DR HORTON	447,164.88	0.12
1,552	DTE ENERGY COMPANY	199,292.32	0.05
5,899	DUKE ENERGY CORP	680,154.70	0.18
3,298	EATON CORPORATION PUBLIC LIMITED COMPANY	1,093,089.12	0.30
3,598	EBAY INC	234,265.78	0.06
1,948	ECOLAB INC	497,382.84	0.13
2,582	EDISON INTERNATIONAL	224,866.38	0.06
4,537	EDWARDS LIFESCIENCES CORP	299,396.63	0.08
1,773	ELECTRONIC ARTS - REGISTERED	254,319.12	0.07
1,811	ELEVANCE HEALTH	941,720.00	0.26
6,456	ELI LILLY & CO	5,719,628.64	1.55

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
5,210	EMERSON ELECTRIC CO	569,817.70	0.15
1,078	ENPHASE ENERGY	121,835.56	0.03
1,610	ENTERGY CORP	211,892.10	0.06
4,297	EOG RESOURCES INC	528,230.21	0.14
2,613	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	194,563.98	0.05
865	EQUIFAX INC	254,188.90	0.07
734	EQUINIX INC	651,520.42	0.18
459	ESSEX PROPERTY TRUST	135,597.78	0.04
1,383	ESTEE LAUDER COMPANIES INC -A-	137,871.27	0.04
2,433	EVERSOURCE ENERGY	165,565.65	0.04
7,662	EXELON CORP	310,694.10	0.08
997	EXPEDIA GROUP INC	147,575.94	0.04
1,121	EXPEDITORS INTERNATIONAL OF WASHINGTON	147,299.40	0.04
1,595	EXTRA SPACE STORAGE INC	287,403.05	0.08
34,065	EXXON MOBIL CORP	3,993,099.30	1.08
179	FAIR ISAAC CORP	347,890.08	0.09
5,496	FASTENAL CO	392,524.32	0.11
1,780	FEDEX CORP	487,150.40	0.13
1,942	FERGUSON ENTERPRISES INC/DE	385,622.94	0.10
4,282	FIDELITY NATIONAL INFO SERVICES INC	358,617.50	0.10
2,021	FIDL NAT FINANCL-A FNF GROUP	125,423.26	0.03
5,150	FIFTH THIRD BANCORP	220,626.00	0.06
4,203	FIRSTENERGY CORP	186,403.05	0.05
4,543	FISERV INC	816,149.95	0.22
431	FLEETCOR TCHNGY --- REGISTERED SHS	134,799.56	0.04
30,400	FORD MOTOR	321,024.00	0.09
4,464	FORTINET	346,183.20	0.09
3,901	FORTIVE CORPORATION	307,905.93	0.08
1,988	FOX CORP -A-	84,152.04	0.02
537	FOX CORP -B-	20,835.60	0.01
10,702	FREEPORT MCMORAN COPPER AND GOLD INC	534,243.84	0.14
600	GARTNER INC	304,056.00	0.08
8,773	GE AEROSPACE	1,654,412.34	0.45
3,063	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	287,462.55	0.08
3,649	GEN DIGITAL INC	100,092.07	0.03
4,520	GENERAL MILLS INC	333,802.00	0.09
8,849	GENERAL MOTORS CO	396,789.16	0.11
1,000	GENUINE PARTS CO	139,680.00	0.04
2,514	GE VERNOVA LLC	641,019.72	0.17
9,737	GILEAD SCIENCES INC	816,350.08	0.22
1,745	GLOBAL PAYMENTS INC	178,722.90	0.05
2,454	GOLDMAN SACHS GROUP INC	1,214,999.94	0.33
6,821	HALLIBURTON	198,150.05	0.05
1,502	HCA INC	610,457.86	0.17
4,387	HEALTHPEAK PROPERTIES INC	100,330.69	0.03
1,065	HERSHEY	204,245.70	0.06
2,177	HESS CORP	295,636.60	0.08
1,893	HILTON WORLDWIDE HLDGS INC REG SHS	436,336.50	0.12
1,493	HOLOGIC INC	121,619.78	0.03
7,486	HOME DEPOT INC	3,033,327.20	0.82
5,366	HONEYWELL INTERNATIONAL INC	1,109,205.86	0.30
2,444	HORMEL FOODS CORP	77,474.80	0.02
9,984	HP ENTERPRISE CO	204,272.64	0.06
7,657	HP INC	274,656.59	0.07
351	HUBSPOT INC	186,591.60	0.05
947	HUMANA INC	299,952.78	0.08
10,768	HUNTINGTON BANCSHARES INC	158,289.60	0.04
620	IDEXX LABS CORP	313,236.40	0.08
2,656	ILLINOIS TOOL WORKS	696,057.92	0.19
1,258	ILLUMINA INC	164,055.78	0.04
1,165	INCYTE CORP	77,006.50	0.02
4,055	INGERSOLL RAND INC	398,038.80	0.11
32,802	INTEL CORP	769,534.92	0.21
623	INTERACTIVE BROKERS GROUP INC	86,839.97	0.02
4,277	INTERCONTINENTAL EXCHANGE INC	687,057.28	0.19
7,064	INTERNATIONAL BUSINESS MACHINES-REG SHS	1,561,709.12	0.42
2,345	INTERNATIONAL PAPER CO - REG SHS	114,553.25	0.03
1,787	INTL FLAVORS & FRAG	187,509.91	0.05
2,109	INTUIT	1,309,689.00	0.35
2,755	INTUITIVE SURGICAL	1,353,448.85	0.37
4,602	INVITATION HOMS REGISTERED	162,266.52	0.04
1,437	IQVIA HOLDINGS INC	340,525.89	0.09
2,142	IRON MOUNTAIN INC REIT	254,533.86	0.07
545	J.B. HUNT TRANSPORT SERVICES INC	93,919.85	0.03
18,268	JOHNSON & JOHNSON	2,960,512.08	0.80
6,339	JOHNSON CONTROLS INTL	491,969.79	0.13
21,607	JPMORGAN CHASE CO	4,556,052.02	1.23
1,756	KELLANOVA	141,726.76	0.04
14,615	KENVUE INC	338,044.95	0.09
7,700	KEURIG DR PEPPR --- REGISTERED SHS	288,596.00	0.08
5,895	KEYCORP	98,741.25	0.03
1,186	KEYSIGHT TECHNOLOGIES	188,490.98	0.05
2,681	KIMBERLY-CLARK CORP	381,452.68	0.10
15,565	KINDER MORGAN INC	343,830.85	0.09
5,071	KKR & CO -REGISTERED SHS	662,171.18	0.18
1,014	KLA CORPORATION	785,251.74	0.21
4,950	KROGER CO	283,635.00	0.08
641	LABCORP HOLDINGS INC	143,250.68	0.04
972	LAM RESEARCH CORP	793,229.76	0.21
3,030	LAS VEGAS SANDS CORP	152,530.20	0.04
1,097	LEIDOS HOLDINGS INC	178,811.00	0.05
1,840	LENNAR CORP -A-	344,963.20	0.09
18	LENNAR CORP -B- WHEN ISSUED	3,112.92	0.00
1,275	LIVE NATION ENT	139,599.75	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,390	LOEWS CORP	109,879.50	0.03
4,333	LOWE'S CO INC	1,173,593.05	0.32
805	LULULEMON ATHLETICA INC SHS WHEN ISSUED	218,436.75	0.06
1,188	M&T BANK CORPORATION	211,606.56	0.06
2,648	MARATHON PETROLEUM	431,385.68	0.12
93	MARKEL GROUP INC	145,877.94	0.04
1,879	MARRIOTT INTERNATIONAL -A-	467,119.40	0.13
3,823	MARSH MCLENNAN COS	852,873.07	0.23
497	MARTIN MARIETTA	267,510.25	0.07
6,599	MARVELL TECH --- REGISTERED SHS	475,919.88	0.13
2,822	MASCO CORP	236,878.68	0.06
6,339	MASTERCARD INC -A-	3,130,198.20	0.85
2,051	MCCORMICK & CO INC NON VOTING	168,797.30	0.05
5,605	MCDONALD'S CORP	1,706,778.55	0.46
1,018	MCKESSON CORP	503,319.56	0.14
355	MERCADOLIBRE	728,445.80	0.20
19,208	MERCK and CO INC - REG SHS	2,181,260.48	0.59
16,735	META PLATFORMS INC A	9,579,783.40	2.60
4,257	METLIFE INC	351,117.36	0.10
144	METTLER TOLEDO INTERNATIONAL	215,956.80	0.06
1,431	MGM RESORTS INTL	55,937.79	0.02
3,995	MICROCHIP TECHNOLOGY	320,758.55	0.09
8,579	MICRON TECHNOLOGY INC	889,728.09	0.24
55,717	MICROSOFT CORP	23,975,025.10	6.50
896	MID-AMER APARTMENT COMMUNITIES INC	142,374.40	0.04
2,577	MODERNA INC	172,220.91	0.05
10,118	MONDELEZ INTERNATIONAL INC	745,393.06	0.20
579	MONGODB INC	156,532.65	0.04
337	MONOLITHIC POWER	311,556.50	0.08
5,034	MONSTER BEVERAGE CORP	262,623.78	0.07
1,231	MOODY S CORP	584,220.29	0.16
9,817	MORGAN STANLEY	1,023,324.08	0.28
1,329	MOTOROLA SOLUTIONS INC	597,558.27	0.16
568	MSCI INC -A-	331,104.24	0.09
2,737	NASDAQ INC	199,828.37	0.05
1,392	NETAPP	171,925.92	0.05
3,175	NETFLIX INC	2,251,932.25	0.61
9,199	NEWMONT CORPORATION - REG SHS	491,686.55	0.13
15,789	NEXTERA ENERGY	1,334,644.17	0.36
9,231	NIKE INC	816,020.40	0.22
1,794	NORFOLK SOUTHERN	445,809.00	0.12
1,281	NORTHERN TRUST CORP	115,328.43	0.03
1,753	NUCOR CORP	263,546.02	0.07
179,513	NVIDIA CORP	21,800,058.72	5.91
22	NVR INC	215,859.60	0.06
5,071	OCCIDENTAL PETROLEUM CORP	261,359.34	0.07
1,002	OKTA -A-	74,488.68	0.02
1,316	OLD DOMINION FREIGHT LINES INC	261,410.24	0.07
1,489	OMNICOM GROUP INC	153,947.71	0.04
4,362	ONEOK INC (NEW)	397,509.06	0.11
3,365	ON SEMICONDUCTOR CORP	244,332.65	0.07
11,865	ORACLE CORP	2,021,796.00	0.55
471	O REILLY AUTO	542,403.60	0.15
4,076	OTIS WORLDWIDE CORPORATION	423,659.44	0.11
4,859	PACCAR INC	479,486.12	0.13
602	PACKAGING CORP OF AMERICA	129,670.80	0.04
15,046	PALANTIR TCHNLG - REGISTERED SHS -A-	559,711.20	0.15
2,460	PALO ALTO NETWORKS	840,828.00	0.23
1,119	PARKER-HANNIFIN CORP	707,006.58	0.19
2,513	PAYCHEX INC	337,219.47	0.09
7,869	PAYPAL HOLDINGS	614,018.07	0.17
10,532	PEPSICO INC	1,790,966.60	0.49
42,857	PFIZER INC	1,240,281.58	0.34
16,372	PG AND E CORP	323,674.44	0.09
11,828	PHILIP MORRIS INTERNATIONAL INC	1,435,919.20	0.39
3,215	PHILLIPS 66	422,611.75	0.11
4,204	PINTEREST PREFERENTIAL SHARE -A-	136,083.48	0.04
3,112	PNC FINANCIAL SERVICES GROUP INC	575,253.20	0.16
1,716	PPG INDUSTRIES INC	227,301.36	0.06
5,488	PPL CORP	181,543.04	0.05
1,773	PRINCIPAL FINANCIAL GROUP INC	152,300.70	0.04
17,981	PROCTER & GAMBLE CO	3,114,309.20	0.84
4,514	PROGRESSIVE CORP	1,145,472.64	0.31
7,156	PROLOGIS	903,659.68	0.24
2,792	PRUDENTIAL FINANCIAL INC	338,111.20	0.09
4,007	PUBLIC SERVICE ENTERPRISE GROUP INC	357,464.47	0.10
1,255	PUBLIC STORAGE INC	456,656.85	0.12
1,668	PULTEGROUP	239,408.04	0.06
8,327	QUALCOMM INC	1,416,006.35	0.38
1,403	QUANTA SERVICES - REGISTERED	418,304.45	0.11
838	QUEST DIAGNOSTICS	130,099.50	0.04
1,344	RAYMOND JAMES FINANCIAL INC	164,586.24	0.04
6,429	REALTY INCOME CORP	407,727.18	0.11
812	REGENERON PHARMACEUTICALS INC	853,606.88	0.23
6,643	REGIONS FINANCIAL CORP	154,981.19	0.04
1,710	REPUBLIC SERVICES -A-	343,436.40	0.09
1,011	RESMED	246,805.32	0.07
3,353	ROBLOX CORP	148,403.78	0.04
1,220	ROCKWELL AUTOMATION	327,521.20	0.09
2,213	ROLLINS	111,933.54	0.03
802	ROPER TECHNOLOGIES	446,264.88	0.12
2,633	ROSS STORES INC	396,292.83	0.11
1,615	ROYAL CARIBBEAN CRUISES	286,436.40	0.08
10,776	RTX CORPORATION	1,305,620.16	0.35

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,428	S&P GLOBAL INC	1,254,353.36	0.34
7,165	SALESFORCE INC	1,961,132.15	0.53
746	SBA COMMUNICATIONS -A	179,562.20	0.05
1,323	SEAGATE TECHNOLOGY HOLDINGS	144,908.19	0.04
4,912	SEMPRA ENERGY	410,790.56	0.11
1,565	SERVICENOW INC	1,399,720.35	0.38
1,864	SHERWIN WILLIAMS CO	711,432.88	0.19
2,434	SIMON PROPERTY GROUP - REGISTERED	411,394.68	0.11
265	SIRIUS XM HOLDING INC	6,267.25	0.00
1,085	SKYWORKS SOLUTIONS INC	107,165.45	0.03
10,816	SLB	453,731.20	0.12
7,627	SNAP INC-A-	81,608.90	0.02
708	SNAP ON INC	205,114.68	0.06
2,395	SNOWFLAKE INC-CLASS A	275,089.70	0.07
8,620	SOUTHERN CO	777,351.60	0.21
665	SOUTHERN COPPER CORP	76,920.55	0.02
4,023	SOUTHWEST AIRLINES CO - REGISTERED	119,201.49	0.03
1,693	SS C TECHNOLOGIERS HOLDINGS	125,637.53	0.03
8,402	STARBUCKS CORP	819,110.98	0.22
2,297	STATE STREET CORP	203,215.59	0.06
683	STERIS - REGISTERED SHS	165,654.82	0.04
2,420	STRYKER CORP	874,249.20	0.24
348	SUPER MICRO COMPUT -SHS-	144,907.20	0.04
2,856	SYNCHRONY FINANCIAL	142,457.28	0.04
1,197	SYNOPSYS	606,148.83	0.16
4,160	SYSCO CORP	324,729.60	0.09
1,161	TAKE TWO INTERACTIVE SOFTWARE INC	178,457.31	0.05
3,534	TARGET CORP	550,809.24	0.15
2,567	TE CONNECTIVITY PLC	387,591.33	0.11
1,077	TERADYNE INC	144,242.61	0.04
20,898	TESLA MOTORS INC	5,467,543.74	1.48
6,922	TEXAS INSTRUMENTS INC	1,429,877.54	0.39
2,397	TEXTRON INC	212,326.26	0.06
2,158	THE CIGNA GROUP - REGISTERED SHS	747,617.52	0.20
2,133	THE HARTFORD FINANCIAL SERVICES GROUP	250,862.13	0.07
5,713	THE KRAFT HEINZ	200,583.43	0.05
2,913	THERMO FISHER SCIENTIFIC INC - REG SHS	1,801,894.41	0.49
3,536	THE TRADE DESK -A-	387,722.40	0.11
8,799	TJX COS INC	1,034,234.46	0.28
3,690	T-MOBILE US INC - REG SHS	761,468.40	0.21
860	TRACTOR SUPPLY CO	250,199.80	0.07
1,229	TRANSUNION	128,676.30	0.03
1,793	TRAVELERS COS INC/THE	419,777.16	0.11
2,090	TRIMBLE	129,768.10	0.04
1,688	T ROWE PRICE GROUP INC	183,873.84	0.05
10,942	TRUIST FINANCIAL CORP	467,989.34	0.13
2,287	TYSON FOODS INC -A-	136,213.72	0.04
15,555	UBER TECH PREFERENTIAL SHARE	1,169,113.80	0.32
357	ULTA BEAUTY RG PREFERENTIAL SHARE	138,915.84	0.04
4,737	UNION PACIFIC CORP	1,167,575.76	0.32
2,538	UNITED AIRLINES HOLDINGS INC	144,818.28	0.04
7,008	UNITEDHEALTH GROUP INC	4,097,437.44	1.11
5,530	UNITED PARCEL SERVICE INC	753,960.20	0.20
629	UNITED RENTALS INC	509,320.17	0.14
11,743	US BANCORP	537,007.39	0.15
2,537	VALERO ENERGY CORP	342,571.11	0.09
1,110	VEEVA SYSTEMS -A-	232,955.70	0.06
2,784	VENTAS INC	178,537.92	0.05
584	VERISIGN INC	110,936.64	0.03
1,088	VERISK ANALYTICS	291,540.48	0.08
32,059	VERIZON COMMUNICATIONS INC	1,439,769.69	0.39
1,936	VERTEX PHARMACEUTICALS INC	900,394.88	0.24
7,705	VICI PROPERTIES	256,653.55	0.07
12,120	VISA INC -A-	3,332,394.00	0.90
1,019	VULCAN MATERIALS CO	255,188.17	0.07
2,472	W.R.BERKLEY CORP	140,236.56	0.04
1,838	WABTEC CORP	334,093.26	0.09
33,064	WALMART INC	2,669,918.00	0.72
13,785	WALT DISNEY CO	1,325,979.15	0.36
17,901	WARNER BROS DISCOVERY INC	147,683.25	0.04
708	WARNER MUSIC GRP - REGISTERED SHS -A-	22,160.40	0.01
3,109	WASTE MANAGEMENT	645,428.40	0.17
452	WATERS	162,670.28	0.04
2,387	WEC ENERGY GR	229,581.66	0.06
26,100	WELLS FARGO AND CO	1,474,389.00	0.40
4,476	WELLTOWER OP --- REGISTERED SH	573,062.28	0.16
2,331	WESTERN DIGITAL CORP	159,183.99	0.04
546	WEST PHARMACEUTICAL SERVICES INC	163,887.36	0.04
5,058	WEYERHAEUSER CO	171,263.88	0.05
9,646	WILLIAMS COS INC	440,339.90	0.12
1,617	WORKDAY INC -A-	395,210.97	0.11
393	WW GRAINGER INC	408,252.33	0.11
3,960	XCEL ENERGY INC	258,588.00	0.07
2,500	XYLEM INC	337,575.00	0.09
1,996	YUM BRANDS INC	278,861.16	0.08
403	ZEBRA TECHNOLOGIES -A-	149,238.96	0.04
1,572	ZIMMER BIOMET HLDGS SHS	169,697.40	0.05
3,557	ZOETIS INC -A-	694,966.66	0.19
1,775	ZOOM VIDEO COMMUNICATIONS INC	123,788.50	0.03
687	ZSCALER INC	117,435.78	0.03
Total securities portfolio		**364,498,870.77**	**98.79**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**128,651,738.97**	**99.61**
Shares		**128,651,738.97**	**99.61**
	Bermuda	**42,703.66**	**0.03**
62,000	ALIBABA HEALTH INFORMATION	42,703.66	0.03
	Cayman Islands	**5,289,619.84**	**4.10**
816,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	468,537.85	0.36
18,000	INNOVENT BIOLOGICS, INC.	109,147.32	0.08
170,000	KINGDEE INTL SOFTWARE GROUP CO	196,974.99	0.15
129,600	LI AUTO INC	1,803,642.06	1.40
286,500	LONGFOR GRP-REGISTERED SHS	554,743.37	0.43
16,200	POP MART INTERNATIONAL GROUP LIMITED	111,059.13	0.09
143,000	SINO BIOPHARMA	68,669.60	0.05
405,000	WUXI BIOLOGICS	912,457.68	0.71
145,700	XPENG INC REGISTERED SHS	993,219.36	0.77
40,000	YADEA GROUP HOLDINGS LTD	71,168.48	0.06
	China	**27,571,282.49**	**21.35**
11,200	BYD COMPANY LTD -A-	491,790.43	0.38
105,500	BYD COMPANY LTD -H-	3,854,646.08	2.98
230,800	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	403,977.57	0.31
60,000	CMOC GROUP LIMITED -H- REG SHS	58,938.01	0.05
27,640	CONTEMPORARY AMPEREX TECHNO. CO LTD A	994,796.66	0.77
6,800	GANFENG LITHIUM GROUP CO., LTD.	33,491.57	0.03
26,100	HANGZHOU TIGERMED CONSULTING CO LTD	257,283.54	0.20
230,000	HANSOH PHARMACEUTICAL GRP CO LTD	620,342.48	0.48
28,300	LIVZON PHARMACEUTICAL -A-	164,373.70	0.13
363,100	MEITUAN - SHS 114A/REG S	8,040,338.90	6.23
257,400	NETEASE INC - REG SHS	4,987,290.91	3.86
177,846	NIO INC-CLASS A SHARES	1,290,201.91	1.00
578,000	SHANDONG WEIGAO GRP -H-	418,199.79	0.32
17,000	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	67,211.48	0.05
238,800	SHANGHAI PHARMACEUTICAL LTD -H-	389,828.18	0.30
75,800	SHANGHAI PUTAILAI NEW ENERGY TECH	161,918.23	0.13
170,000	SINOPHARM GROUP CO LTD	455,231.09	0.35
28,840	SUNGROW POWER SUPPLY CO LTD	410,348.39	0.32
127,500	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	943,838.50	0.73
65,800	SZ INNOVANCE TECHNOLOGY -A-	587,142.73	0.45
14,700	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	615,418.16	0.48
49,071	VIPSHOP HOLDINGS ADR 1/5 REPR	771,886.83	0.60
40,400	WUXI APPTEC CO LTD.	283,983.87	0.22
38,600	WUXI APP TEC CO LTD A	288,783.45	0.22
94,267	YUNNAN BAIYAO GROUP -A-	821,627.33	0.64
74,100	ZHEJIANG WEIXING NEW BUILDING MATERIALS	158,392.70	0.12
	Hong Kong	**2,323,728.14**	**1.80**
1,576,000	BEIJING ENTERPRISES WATER	491,011.02	0.38
175,000	CHINA MENGNIU DAIRY	421,307.62	0.33
504,800	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	568,652.64	0.44
1,082,000	CSPC PHARMACEUTICAL	842,756.86	0.65
	India	**28,428,422.83**	**22.01**
33,291	ADANI GREEN ENERGY LTD	755,869.10	0.59
37,180	ASHOK LEYLAND -DEMATERIALISED-	104,439.62	0.08
58,998	ASIAN PAINTS LTD	2,343,762.30	1.81
26,383	ASTRAL POLY TECHNIK LTD REG	626,366.42	0.48
10,339	AU SMALL FINANCE BANK LTD	91,311.81	0.07
19,070	BRITANNIA INDUSTRIES - REG SHS	1,442,323.37	1.12
180,273	DABUR INDIA LTD DEMATERIALISED	1,344,928.17	1.04
52,693	HAVELLS INDIA LTD	1,265,681.87	0.98
124,896	HCL TECHNOLOGIES LTD - DEMATERIALISED	2,676,877.37	2.07
97,023	HINDUSTAN UNILEVER	3,425,045.50	2.65
236,367	INFOSYS TECHNOLOGIES DEMATERALISED	5,290,253.71	4.10
83,182	KOTAK MAHINDRA BANK	1,840,249.92	1.42
40,191	MACROTECH DEVELOPERS LIMITED	592,016.97	0.46
87,867	MAHINDRA and MAHINDRA LTD - REG SHS	3,245,053.44	2.51
130,021	MARICO LTD DEMATERIALISED	1,078,940.81	0.84
14,942	PL INDUSTRIES LTD - REG SHS	830,133.26	0.64
1,357	SUPREME INDUSTRIES LTD	86,173.87	0.07
425,904	ZOMATO --- REGISTERED SHS 144A REG S	1,388,995.32	1.08
	Indonesia	**967,310.99**	**0.75**
5,312,000	KALBE FARMA	605,231.19	0.47
2,015,400	PT MERDEKA COPPER GOLD TBK	362,079.80	0.28
	Malaysia	**4,633,172.40**	**3.59**
316,010	MALAYAN BANKING BHD	803,154.59	0.62
38,100	NESTLE (M) BHD	960,937.97	0.74
266,700	PERLIS PLANTATIONS BHD	935,251.36	0.72
415,900	PRESS MTL ALUMI - REGISTERED	510,359.82	0.40
1,287,200	PUBLIC BANK BHD	1,423,468.66	1.10
	Philippines	**1,311,482.35**	**1.02**
2,275,300	SM PRIME HOLDINGS INC	1,311,482.35	1.02
	Singapore	**675,492.90**	**0.52**
81,600	BOC AVIATION SHS UNITARY 144A - REG SHS	675,492.90	0.52
	South Korea	**18,278,971.62**	**14.15**
842	CJ CHEILJEDANG	195,739.09	0.15
13,162	COWAY CO LTD	671,335.49	0.52
23,740	HANA FINANCIAL GROUP INC	1,067,455.86	0.83
14,125	HANWHA SOLUTIONS CORPORATIO	279,216.38	0.22
33,426	KAKAO	924,026.86	0.72
30,272	KB FINANCIAL GROUP INC	1,872,757.40	1.45
987	KOREAN AIR	17,019.84	0.01
4,322	LG CHEM LTD - REG SHS	1,178,246.56	0.91
1,147	LG CHEM LTD-REG SHS-NON-CUM PFD ISSUE 01	212,699.78	0.16
15,998	NAVER	2,072,387.59	1.60

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,117	NCSOFT	163,146.75	0.13
3,777	POSCO FUTURE M CO. LTD.	722,069.30	0.56
7,777	SAMSUNG ELECTRO MECHANICS	787,988.47	0.61
34,687	SHINHAN FINANCIAL GROUP	1,472,148.46	1.14
8,171	SK BIOPHARMACEUTICALS CO LTD	649,831.01	0.50
2,620	SKC CO LTD	286,903.73	0.22
36,660	SK HYNIX INC	4,894,728.25	3.79
1,076	SK SQUARE CO., LTD.	66,483.75	0.05
62,836	WOORI FINANCIAL GROUP	744,787.05	0.58
	Taiwan	**29,587,683.14**	**22.91**
341,000	ACER INC	439,631.26	0.34
874,446	CATHAY FINANCIAL	1,837,505.57	1.42
462,000	CHINA AIRLINES	313,873.36	0.24
399,000	CHINA STEEL CORP	291,875.68	0.23
1,356,000	CHINATRUST FINANCIAL HLDGS	1,473,981.92	1.14
146,000	CHUNGHWA TELECOM	578,989.39	0.45
380,000	DELTA ELECTRONIC INC - REG SHS	4,568,906.61	3.54
1,296,413	E.SUN FINANCIAL HOLDING	1,149,080.00	0.89
425,000	EVA AIRWAYS CORP	503,609.86	0.39
92,400	EVERGREEN MARINE CORP	586,870.19	0.45
794,290	FIRST FINANCIAL HOLDING COMPANY	687,707.37	0.53
8,000	FORTUNE ELECTRIC CO LTD	159,006.42	0.12
696,965	FUBON FINANCIAL HOLDING COMPANY	1,990,918.23	1.54
64,300	HOTAI MOTOR	1,440,559.60	1.12
375,000	LITE-ON TECHNOLOGY CORP	1,179,039.55	0.91
1,029,949	MEGA FINANCIAL HOLDING COMPANY	1,279,034.60	0.99
729,607	SINOPAC HOLDINGS	559,081.03	0.43
1,161,549	TAISHIN FINANCIAL HOLDINGS	675,350.74	0.52
192,000	TAIWAN SEMICONDUCTOR CO	5,806,135.81	4.50
1,978,000	UNITED MICROELECTRONICS CORP	3,362,657.12	2.60
11,000	VOLTRONIC POWER TECHNOLOGY CORP	703,868.83	0.54
	Thailand	**8,405,158.63**	**6.51**
12,800	ADVANCED INFO SERVICE -F-	103,426.30	0.08
1,188,800	AIRPORT OF THAILAND PUB CO -F-	2,364,484.43	1.83
841,500	CENTRAL PATTANA (FOREIGN REGISTERED)	1,752,171.50	1.36
1,058,000	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	2,153,647.67	1.67
610,900	DELTA ELECTRONICS (THAILAND) PUBLIC CO	2,031,428.73	1.57
	United States of America	**1,136,709.98**	**0.88**
25,249	YUM CHINA HOLDINGS INC WI	1,136,709.98	0.88
Total securities portfolio		**128,651,738.97**	**99.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,165,545,133.31**	**99.60**
Shares		**2,165,545,133.31**	**99.60**
	Bermuda	**14,035,342.19**	**0.65**
2,504,000	ALIBABA HEALTH INFORMATION	1,724,676.97	0.08
68,026	CREDICORP	12,310,665.22	0.57
	Brazil	**54,067,204.55**	**2.49**
2,131,979	B3 REG SHS	4,192,853.04	0.19
4,098,903	CONCESSOES RODOVIARIAS	9,107,312.91	0.42
1,251,814	CPFL ENERGIA SA	7,799,394.92	0.36
4,999,104	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	3,671,887.87	0.17
1,787,329	KLABIN SA - CDA 1 SH + 4 PFD SHS	6,856,148.08	0.32
913,528	LOCALIZA RENT A CAR SA	6,877,695.86	0.32
1,489,154	NATURA CO HLDG - REG SHS	3,841,963.05	0.18
2,892,368	RUMO SA	10,622,354.49	0.49
209,289	TOTVS	1,097,594.33	0.05
	Cayman Islands	**79,297,449.11**	**3.65**
9,712,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	5,576,519.06	0.26
3,705,000	GEELY AUTOMOBILE	5,809,719.43	0.27
1,162,500	INNOVENT BIOLOGICS, INC.	7,049,097.66	0.32
3,768,000	KINGDEE INTL SOFTWARE GROUP CO	4,365,892.74	0.20
1,489,384	LI AUTO INC	20,727,744.02	0.95
3,154,000	LONGFOR GRP-REGISTERED SHS	6,107,017.77	0.28
371,800	POP MART INTERNATIONAL GROUP LIMITED	2,548,875.70	0.12
6,289,000	SINO BIOPHARMA	3,020,021.85	0.14
4,378,000	WUXI BIOLOGICS	9,863,554.86	0.45
1,659,800	XPENG INC REGISTERED SHS	11,314,656.75	0.52
1,638,000	YADEA GROUP HOLDINGS LTD	2,914,349.27	0.13
	Chile	**13,572,742.03**	**0.62**
56,568,948	ENEL AMERICAS	5,782,897.75	0.27
187,495	SOQUIMICH PREF -B-	7,789,844.28	0.36
	China	**351,944,137.84**	**16.19**
169,000	BYD COMPANY LTD -A-	7,420,766.24	0.34
1,219,500	BYD COMPANY LTD -H-	44,556,785.78	2.05
2,147,100	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	3,758,146.58	0.17
5,781,000	CMOC GROUP LIMITED -H- REG SHS	5,678,676.99	0.26
688,200	CMOC GROUP LTD-A	855,498.54	0.04
339,616	CONTEMPORARY AMPEREX TECHNO. CO LTD A	12,223,186.07	0.56
258,700	GANFENG LITHIUM GROUP CO., LTD.	1,274,157.36	0.06
202,200	HANGZHOU TIGERMED CONSULTING CO LTD	1,993,208.13	0.09
2,100,000	HANSOH PHARMACEUTICAL GRP CO LTD	5,663,996.56	0.26
528,214	LIVZON PHARMACEUTICAL -A-	3,068,003.22	0.14
5,403,500	MEITUAN - SHS 114A/REG S	119,652,908.90	5.50
3,006,100	NETEASE INC - REG SHS	58,245,125.06	2.68
1,954,637	NIO INC-CLASS A SHARES	14,180,113.09	0.65
5,953,200	SHANDONG WEIGAO GRP -H-	4,307,313.15	0.20
468,860	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	1,853,692.52	0.09
122,300	SHANGHAI PHARMACEUTICAL LTD -A-	369,591.68	0.02
3,403,300	SHANGHAI PHARMACEUTICAL LTD -H-	5,555,704.60	0.26
812,300	SHANGHAI PUTAILAI NEW ENERGY TECH	1,735,173.87	0.08
2,316,400	SINOPHARM GROUP CO LTD	6,202,925.28	0.29
276,580	SUNGROW POWER SUPPLY CO LTD	3,935,303.65	0.18
1,592,600	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	11,789,468.18	0.54
415,750	SZ INNOVANCE TECHNOLOGY -A-	3,709,796.22	0.17
167,108	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	6,996,006.69	0.32
278,800	TONGCHENG TRAVEL HOLDINGS LIMITED	716,428.68	0.03
543,585	VIPSHOP HOLDINGS ADR 1/5 REPR	8,550,592.05	0.39
442,520	WUXI APPTEC CO LTD.	3,110,607.43	0.14
405,092	WUXI APP TEC CO LTD A	3,030,670.06	0.14
973,547	YUNNAN BAIYAO GROUP -A-	8,485,395.94	0.39
237,200	ZHEJIANG LEAPMOTOR TECHNOLOGY CO., LTD	1,023,008.28	0.05
936,532	ZHEJIANG WEIXING NEW BUILDING MATERIALS	2,001,887.04	0.09
	Colombia	**10,688,163.37**	**0.49**
262,895	BANCOLOMBIA SA	2,282,518.83	0.10
427,962	BANCOLOMBIA SA PREF	3,401,930.55	0.16
1,222,815	INTERCONNEXION ELECTRICA SA	5,003,713.99	0.23
	Czech Republic	**2,241,283.16**	**0.10**
63,458	KOMERCNI BANKA AS	2,241,283.16	0.10
	Greece	**4,011,279.15**	**0.18**
2,306,916	ALPHA SERVICES AND HOLDINGS S.A	4,011,279.15	0.18
	Hong Kong	**27,235,667.63**	**1.25**
12,360,000	BEIJING ENTERPRISES WATER	3,850,822.45	0.18
3,508,000	CHINA MENGNIU DAIRY	8,445,412.17	0.39
4,801,600	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	5,408,959.00	0.25
12,236,000	CSPC PHARMACEUTICAL	9,530,474.01	0.44
	Hungary	**11,700,468.18**	**0.54**
378,858	CHEMICAL WORKS OF RICHTER GEDEON-REG SHS	11,700,468.18	0.54
	India	**386,497,309.21**	**17.78**
395,274	ADANI GREEN ENERGY LTD	8,974,659.91	0.41
1,882,966	ASHOK LEYLAND -DEMATERIALISED-	5,289,302.07	0.24
628,713	ASIAN PAINTS LTD	24,976,335.20	1.15
318,317	ASTRAL POLY TECHNIK LTD REG	7,557,255.83	0.35
74,093	AU SMALL FINANCE BANK LTD	654,368.52	0.03
211,149	BRITANNIA INDUSTRIES - REG SHS	15,969,855.08	0.73
1,520,959	DABUR INDIA LTD DEMATERIALISED	11,347,126.84	0.52
509,499	HAVELLS INDIA LTD	12,238,127.37	0.56
1,845,419	HCL TECHNOLOGIES LTD - DEMATERIALISED	39,552,590.57	1.82
60,976	HERO HONDA MOTORS LTD DEMATERIALISED	4,156,492.25	0.19
1,098,762	HINDUSTAN UNILEVER	38,787,811.64	1.78
4,433,709	INFOSYS TECHNOLOGIES DEMATERALISED	99,233,164.88	4.56
1,078,679	KOTAK MAHINDRA BANK	23,863,804.05	1.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
449,522	MACROTECH DEVELOPERS LIMITED	6,621,498.69	0.30
1,118,909	MAHINDRA and MAHINDRA LTD - REG SHS	41,322,902.76	1.90
1,219,149	MARICO LTD DEMATERIALISED	10,116,747.40	0.47
170,590	PL INDUSTRIES LTD - REG SHS	9,477,475.15	0.44
47,705	SUPREME INDUSTRIES LTD	3,029,421.07	0.14
7,153,117	ZOMATO --- REGISTERED SHS 144A REG S	23,328,369.93	1.07
	Indonesia	**10,912,048.00**	**0.50**
66,031,600	KALBE FARMA	7,523,415.67	0.35
17,935,800	PT MERDEKA COPPER GOLD TBK	3,222,283.84	0.15
1,139,600	PT UNILEVER INDONESIA TBK	166,348.49	0.01
	Kazakhstan	**-**	**0.00**
409,695	POLYMETAL INTERNATIONAL PLC	-	0.00
	Malaysia	**67,844,858.37**	**3.12**
6,497,300	CIMB GROUP HOLDINGS BHD	12,684,280.51	0.58
421,800	GAMUDA BHD	826,523.06	0.04
3,206,272	MALAYAN BANKING BHD	8,148,894.26	0.37
422,000	NESTLE (M) BHD	10,643,459.89	0.49
3,323,000	PERLIS PLANTATIONS BHD	11,652,944.33	0.54
7,146,300	PRESS MTL ALUMI - REGISTERED	8,769,378.15	0.40
13,672,000	PUBLIC BANK BHD	15,119,378.17	0.70
	Mexico	**58,891,875.15**	**2.71**
2,426,477	FOMENTO ECONOMICO MEX-1 SHS-B- 4 SHS-D-	24,059,296.51	1.11
353,585	GRUPO AEROPORTUARUI DEL SURESTE -B-	10,053,962.87	0.46
2,628,026	GRUPO FINANCIERO BANORTE -O-	18,702,674.70	0.86
1,849,100	PROLOGIS PROPERTY MEXICO	6,075,941.07	0.28
	Netherlands	**13,856,393.81**	**0.64**
1,636,712	NEPI ROCKCASTLE N.V	13,856,393.81	0.64
	Philippines	**15,007,893.21**	**0.69**
26,037,300	SM PRIME HOLDINGS INC	15,007,893.21	0.69
	Poland	**19,004,576.53**	**0.87**
952,071	ALLEGRO EU	8,638,952.05	0.40
27,578	BUDIMEX	4,295,249.35	0.20
13,542	MBANK S.A.	2,179,400.96	0.10
32,857	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	3,890,974.17	0.18
	Qatar	**22,570,456.13**	**1.04**
4,848,275	QATAR NATIONAL BANK	22,570,456.13	1.04
	Russia	**-**	**0.00**
159,404	PHOSAGRO SP GDR REP	-	0.00
40,565	POLYUS GOLD CO ZAO	-	0.00
	Singapore	**5,451,128.39**	**0.25**
658,500	BOC AVIATION SHS UNITARY 144A - REG SHS	5,451,128.39	0.25
	South Africa	**166,194,672.48**	**7.64**
784,561	ABSA GRP - REG SHS	7,987,442.81	0.37
373	ANGLO AMERICAN PLATINUM LIMITED	13,428.02	0.00
769,571	ASPEN PHARMACARE HOLDINGS PLC	8,708,347.12	0.40
532,080	BID CORPORATION LIMITED	13,670,611.19	0.63
625,871	CLICKS GROUP	14,417,665.42	0.66
5,070,956	FIRSTRAND LTD	24,441,856.83	1.12
117,956	IMPALA PLATINUM HOLDINGS LTD	662,320.69	0.03
211,555	NASPERS LTD - REG SHS	51,498,826.55	2.37
404,293	NEDBANK GROUP	7,014,169.56	0.32
3,306,915	OLD MUTUAL -REGISTERED SHS	2,629,032.93	0.12
1,639,015	SANLAM LTD	8,369,856.79	0.38
1,283,419	STANDARD BANK GROUP LIMITED	18,049,447.62	0.83
2,209,194	WOOLWORTHS HOLDINGS	8,731,666.95	0.40
	South Korea	**270,826,425.46**	**12.46**
14,933	CJ CHEILJEDANG	3,471,462.95	0.16
134,266	COWAY CO LTD	6,848,315.66	0.31
303,828	HANA FINANCIAL GROUP INC	13,661,456.58	0.63
195,681	HANWHA SOLUTIONS CORPORATIO	3,868,130.27	0.18
431,724	KAKAO	11,934,559.09	0.55
398,132	KB FINANCIAL GROUP INC	24,630,174.71	1.13
598,391	KOREAN AIR	10,318,664.32	0.47
57,851	LG CHEM LTD - REG SHS	15,771,111.06	0.73
13,990	LG CHEM LTD-REG SHS-NON-CUM PFD ISSUE 01	2,594,306.85	0.12
18,724	LG CORP	1,132,575.08	0.05
4,395	LG H&H	1,273,766.95	0.06
189,687	NAVER	24,572,133.11	1.13
10,255	NCSOFT	1,497,824.46	0.07
43,445	POSCO FUTURE M CO. LTD.	8,305,613.08	0.38
122,184	SAMSUNG ELECTRO MECHANICS	12,380,041.55	0.57
451,528	SHINHAN FINANCIAL GROUP	19,163,267.20	0.88
73,051	SK BIOPHARMACEUTICALS CO LTD	5,809,669.01	0.27
32,299	SKC CO LTD	3,536,909.76	0.16
656,258	SK HYNIX INC	87,621,510.42	4.03
70,930	SK SQUARE CO., LTD.	4,382,613.84	0.20
679,356	WOORI FINANCIAL GROUP	8,052,319.51	0.37
	Taiwan	**405,560,211.19**	**18.65**
6,291,000	ACER INC	8,110,616.59	0.37
10,219,886	CATHAY FINANCIAL	21,475,422.66	0.99
6,699,000	CHINA AIRLINES	4,551,163.74	0.21
16,059,000	CHINA STEEL CORP	11,747,447.61	0.54
16,493,000	CHINATRUST FINANCIAL HLDGS	17,928,011.62	0.82
984,000	CHUNGHWA TELECOM	3,902,229.86	0.18
4,738,000	DELTA ELECTRONIC INC - REG SHS	56,967,051.37	2.62
15,105,819	E.SUN FINANCIAL HOLDING	13,389,093.23	0.62
5,346,000	EVA AIRWAYS CORP	6,334,819.51	0.29
1,307,400	EVERGREEN MARINE CORP	8,303,832.14	0.38
10,265,047	FIRST FINANCIAL HOLDING COMPANY	8,887,621.04	0.41
137,000	FORTUNE ELECTRIC CO LTD	2,722,984.92	0.13
8,601,306	FUBON FINANCIAL HOLDING COMPANY	24,570,095.94	1.13
644,200	HOTAI MOTOR	14,432,480.49	0.66
6,803,400	HUA NAN FINANCIAL HOLDING CO LTD	5,525,011.07	0.25

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
4,983,000	LITE-ON TECHNOLOGY CORP	15,667,077.48	0.72
12,271,329	MEGA FINANCIAL HOLDING COMPANY	15,239,059.81	0.70
9,447,907	SINOPAC HOLDINGS	7,239,713.43	0.33
11,553,980	TAISHIN FINANCIAL HOLDINGS	6,717,744.13	0.31
3,294,000	TAIWAN SEMICONDUCTOR CO	99,611,517.43	4.58
26,474,000	UNITED MICROELECTRONICS CORP	45,006,564.55	2.07
113,000	VOLTRONIC POWER TECHNOLOGY CORP	7,230,652.57	0.33
	Thailand	**90,194,199.72**	**4.15**
10,631,300	AIRPORT OF THAILAND PUB CO -F-	21,145,308.97	0.97
3,953,800	BANGKOK DUSIT MED SERVICE-F	3,686,240.27	0.17
7,096,300	CENTRAL PATTANA (FOREIGN REGISTERED)	14,775,917.50	0.68
12,267,700	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	24,971,931.49	1.15
7,548,900	DELTA ELECTRONICS (THAILAND) PUBLIC CO	25,102,393.77	1.15
68,700	KASIKORNBANK -F-	512,407.72	0.02
	Turkey	**2,980,344.06**	**0.14**
3,295,268	YAPI VE KREDI BANKASI AS	2,980,344.06	0.14
	United Arab Emirates	**42,881,043.31**	**1.97**
3,120,628	ABU DHABI COMMERCIAL BANK	7,153,743.08	0.33
4,657,458	BANK ABU DHABI	17,422,678.65	0.80
3,634,208	EMIRATES TELECOM	18,304,621.58	0.84
	United States of America	**18,077,961.08**	**0.83**
401,554	YUM CHINA HOLDINGS INC WI	18,077,961.08	0.83
Other transferable securities		**-**	**0.00**
Shares		**-**	**0.00**
	Russia	**-**	**0.00**
1,027	PHOSAGRO SPONS GDR REP.0,333	-	0.00
Total securities portfolio		**2,165,545,133.31**	**99.60**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**216,136,779.87**	**99.69**
Shares		**216,136,779.87**	**99.69**
	Austria	**1,269,927.00**	**0.59**
17,046	VERBUND AG	1,269,927.00	0.59
	Belgium	**3,701,312.38**	**1.71**
10,776	ELIA SYSTEM OPERATOR SA	1,106,695.20	0.51
36,329	KBC GROUPE SA	2,594,617.18	1.20
	Finland	**26,651,410.48**	**12.29**
18,589	ELISA CORPORATION -A-	885,208.18	0.41
87,610	KESKO CORP	1,679,045.65	0.77
85,843	KONE OYJ -B-	4,609,769.10	2.13
139,250	METSO CORPORATION	1,336,800.00	0.62
2,769,312	NOKIA OYJ	10,866,780.29	5.01
31,548	ORION CORPORATION (NEW) -B-	1,552,792.56	0.72
47,061	SAMPO	1,971,855.90	0.91
128,679	STORA ENSO -R-	1,479,808.50	0.68
112,903	WARTSILA CORPORATION -B-	2,269,350.30	1.05
	France	**60,270,650.19**	**27.80**
12,787	AEROPORTS DE PARIS-ADP-	1,474,341.10	0.68
271,915	AXA SA	9,389,224.95	4.33
14,519	BIOMERIEUX SA	1,562,244.40	0.72
43,751	BOUYGUES SA	1,315,155.06	0.61
21,530	COVIVIO SA	1,174,461.50	0.54
152,611	CREDIT AGRICOLE SA	2,094,585.98	0.97
271,127	DASSAULT SYST.	9,660,255.01	4.46
23,451	EIFFAGE	2,031,794.64	0.94
18,881	GECINA	1,952,295.40	0.90
120,949	GETLINK ACT	1,937,602.98	0.89
4,701	HERMES INTERNATIONAL SA	10,370,406.00	4.78
142,816	MICHELIN (CGDE)	5,207,071.36	2.40
45,793	REXEL SA	1,189,244.21	0.55
46,198	SCHNEIDER ELECTRIC SE	10,911,967.60	5.03
	Germany	**46,520,626.51**	**21.46**
33,299	ADIDAS AG - REG SHS	7,921,832.10	3.65
11,025	CARL ZEISS MEDITEC AG - INHABER-AKT	784,428.75	0.36
31,544	DEUTSCHE BOERSE AG	6,646,320.80	3.07
39,142	GEA GROUP AG - INHABER-AKT	1,720,682.32	0.79
29,536	HENKEL AG & CO KGAA	2,255,073.60	1.04
34,188	HENKEL AG & CO KGAA PREFERENTIAL SHARE	2,885,467.20	1.33
15,008	KNORR-BREMSE AG - BEARER SHS	1,198,388.80	0.55
14,869	LEG IMMOBILIEN - NAMEN AKT	1,394,414.82	0.64
27,601	MERCK KGAA	4,360,958.00	2.01
20,548	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	10,156,876.40	4.68
21,419	PUMA AG	803,212.50	0.37
5,613	SARTORIUS VORZ.OHNE STIMMRECHT.	1,415,598.60	0.65
29,509	SYMRISE AG	3,662,066.90	1.69
44,406	ZALANDO SE	1,315,305.72	0.61
	Ireland	**3,387,679.20**	**1.56**
36,368	KERRY GROUP -A-	3,387,679.20	1.56
	Italy	**14,374,829.11**	**6.63**
36,407	AMPLIFON SPA	939,664.67	0.43
156,648	ASSICURAZIONI GENERALI SPA	4,065,015.60	1.87
91,199	FINECOBANK	1,402,184.63	0.65
63,795	MEDIOBANCA	977,658.38	0.45
53,802	MONCLER SPA	3,067,790.04	1.41
46,483	POSTE ITALIANE SPA	585,220.97	0.27
412,623	TERNA SPA	3,337,294.82	1.54
	Luxembourg	**2,009,708.00**	**0.93**
35,320	EUROFINS SCIENTIFIC SE	2,009,708.00	0.93
	Netherlands	**37,392,798.73**	**17.25**
37,389	AKZO NOBEL NV	2,366,723.70	1.09
10,636	ARGENX SE	5,164,841.60	2.38
12,451	ASML HOLDING NV	9,283,465.60	4.28
204,459	KONINKLIJKE AHOLD DELHAIZE NV	6,344,362.77	2.93
297,570	KONINKLIJKE KPN NV	1,091,784.33	0.50
64,079	QIAGEN NV - REG SHS	2,593,277.13	1.20
141,746	UNIVERSAL MUSIC GROUP N.V.	3,331,031.00	1.54
47,702	WOLTERS KLUWER NV	7,217,312.60	3.33
	Spain	**15,824,887.22**	**7.30**
6,896	ACCIONA SA	879,240.00	0.41
53,277	ACS	2,209,929.96	1.02
83,990	AMADEUS IT GROUP SA -A-	5,452,630.80	2.51
75,236	CELLNEX TELECOM SA	2,740,847.48	1.26
103,031	EDP RENOVAVEIS SA - BEARER SHS	1,618,617.01	0.75
167,351	REDEIA CORPORACION SA	2,923,621.97	1.35
	Switzerland	**4,732,951.05**	**2.18**
38,277	DSM FIRMENICH AG	4,732,951.05	2.18
Total securities portfolio		**216,136,779.87**	**99.69**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,248,061,969.79**	**99.24**
Shares		**3,248,061,969.79**	**99.24**
	Austria	**8,309,804.50**	**0.25**
111,541	VERBUND AG	8,309,804.50	0.25
	Belgium	**25,905,510.24**	**0.79**
62,389	ELIA SYSTEM OPERATOR SA	6,407,350.30	0.20
273,007	KBC GROUPE SA	19,498,159.94	0.60
	Denmark	**308,557,440.59**	**9.43**
332,093	COLOPLAST AS -B-	38,979,881.68	1.19
273,961	DEMANT A/S	9,613,891.68	0.29
150,522	GENMAB AS	32,710,541.74	1.00
477,785	NOVONESIS A/S	30,905,264.10	0.94
1,300,597	NOVO NORDISK - BEARER AND/OR REGISTERED	137,271,329.92	4.19
255,773	ORSTED - REG SHS	15,275,048.41	0.47
118,640	PANDORA	17,546,175.88	0.54
1,323,802	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	26,255,307.18	0.80
	Finland	**131,371,785.24**	**4.01**
138,170	ELISA CORPORATION -A-	6,579,655.40	0.20
611,067	KESKO CORP	11,711,099.06	0.36
938,959	METSO CORPORATION	9,014,006.40	0.28
14,466,049	NOKIA OYJ	56,764,776.28	1.73
539,011	SAMPO	22,584,560.90	0.69
902,645	STORA ENSO -R-	10,380,417.50	0.32
713,297	WARTSILA CORPORATION -B-	14,337,269.70	0.44
	France	**625,471,131.53**	**19.11**
68,783	AEROPORTS DE PARIS-ADP-	7,930,679.90	0.24
2,241,795	AXA SA	77,409,181.35	2.37
127,928	COVIVIO SA	6,978,472.40	0.21
1,197,547	CREDIT AGRICOLE SA	16,436,332.58	0.50
1,687,559	DASSAULT SYST.	60,127,727.17	1.84
43,399	HERMES INTERNATIONAL SA	95,738,194.00	2.93
18,127	L'OREAL SA	7,287,960.35	0.22
349,793	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	140,634,275.65	4.30
1,011,351	MICHELIN (CGDE)	36,873,857.46	1.13
362,911	REXEL SA	9,424,798.67	0.29
705,460	SCHNEIDER ELECTRIC SE	166,629,652.00	5.09
	Germany	**311,889,331.71**	**9.53**
220,672	ADIDAS AG - REG SHS	52,497,868.80	1.60
229,138	DEUTSCHE BOERSE AG	48,279,376.60	1.48
284,547	GEA GROUP AG - INHABER-AKT	12,508,686.12	0.38
244,327	HENKEL AG & CO KGAA	18,654,366.45	0.57
239,040	HENKEL AG & CO KGAA PREFERENTIAL SHARE	20,174,976.00	0.62
102,690	LEG IMMOBILIEN - NAMEN AKT	9,630,268.20	0.29
332,495	MERCK KGAA	52,534,210.00	1.61
166,428	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	82,265,360.40	2.51
160,650	PUMA AG	6,024,375.00	0.18
314,647	ZALANDO SE	9,319,844.14	0.28
	Ireland	**25,795,563.75**	**0.79**
276,925	KERRY GROUP -A-	25,795,563.75	0.79
	Italy	**103,043,110.90**	**3.15**
359,605	AMPLIFON SPA	9,281,405.05	0.28
1,175,026	ASSICURAZIONI GENERALI SPA	30,491,924.70	0.93
687,631	FINECOBANK	10,572,326.63	0.32
502,633	MEDIOBANCA	7,702,850.73	0.24
329,556	MONCLER SPA	18,791,283.12	0.57
397,637	POSTE ITALIANE SPA	5,006,249.83	0.15
2,620,805	TERNA SPA	21,197,070.84	0.65
	Netherlands	**368,986,511.88**	**11.27**
288,537	AKZO NOBEL NV	18,264,392.10	0.56
189,876	ASML HOLDING NV	141,571,545.60	4.33
1,604,797	KONINKLIJKE AHOLD DELHAIZE NV	49,796,850.91	1.52
4,463,357	KONINKLIJKE KPN NV	16,376,056.83	0.50
1,915,329	PROSUS N.V. (ZAR)	75,195,816.54	2.30
977,645	UNIVERSAL MUSIC GROUP N.V.	22,974,657.50	0.70
296,148	WOLTERS KLUWER NV	44,807,192.40	1.37
	Norway	**55,527,013.83**	**1.70**
1,017,981	DNB BK ASA	18,740,203.18	0.57
148,731	GJENSIDIGE FORSIKRING ASA	2,497,617.98	0.08
868,423	MOWI ASA - REG SHS	14,018,142.43	0.43
1,505,799	ORKLA ASA	12,739,405.41	0.39
655,811	TELENOR ASA	7,531,644.83	0.23
	Spain	**81,764,877.42**	**2.50**
48,577	ACCIONA SA	6,193,567.50	0.19
332,440	ACS	13,789,611.20	0.42
553,017	AMADEUS IT GROUP SA -A-	35,901,863.64	1.10
589,223	EDP RENOVAVEIS SA - BEARER SHS	9,256,693.33	0.28
951,525	REDEIA CORPORACION SA	16,623,141.75	0.51
	Sweden	**82,065,335.56**	**2.51**
414,528	BOLIDEN - REG SHS	12,623,079.29	0.39
1,014,385	ESSITY AB REGISTERED -B-	28,414,974.50	0.87
957,777	SVENSKA CELLULOSA SCA AB-SHS-B-	12,525,687.89	0.38
1,699,665	SVENSKA HANDELSBANKEN AB-A-	15,662,518.89	0.48
535,891	TELE2 AB	5,442,753.99	0.17
2,547,947	TELIA COMPANY AB	7,396,321.00	0.23
	Switzerland	**752,819,407.57**	**23.00**
2,078,843	ABB REG.SHS	108,176,237.26	3.31
1,265,955	ALCON INC. - REG SHS	113,383,956.24	3.46
22,363	BC VAUDOISE - REG SHS	2,074,893.04	0.06
468,764	COCA COLA HBC NAMEN	15,008,560.74	0.46
245,634	DSM FIRMENICH AG	30,372,644.10	0.93

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
12,464	GIVAUDAN SA - REG SHS	61,429,667.00	1.88
223,414	JULIUS BAER GROUP - REG SHS	12,078,997.93	0.37
70,468	KUEHNE + NAGEL INTERNATIONAL AG	17,275,494.61	0.53
181,114	LONZA GROUP	102,845,126.56	3.14
175,784	SGS LTD	17,614,809.67	0.54
495,581	SIG GROUP PREFERENTIAL SHARE	9,927,938.46	0.30
201,925	SIKA - REGISTERED SHS	60,076,682.25	1.84
132,852	SONOVA HOLDING LTD - NAMEN-AKT	42,870,505.71	1.31
367,826	SWISS RE - REG SHS	45,594,874.08	1.39
35,733	VAT GROUP SA	16,351,135.38	0.50
180,493	ZURICH INSURANCE GROUP - REG SHS	97,737,884.54	2.99
	United Kingdom	**366,555,145.07**	**11.20**
1,182,693	3I GROUP PLC	46,977,950.42	1.44
302,048	ADMIRAL GROUP PLC	10,106,383.41	0.31
911,244	AUTO TRADER GROUP PLC	9,503,966.62	0.29
2,199,452	BARRATT DEVELOPMENTS PLC	12,654,019.25	0.39
7,654,771	BT GROUP PLC	13,606,641.80	0.42
402,458	COCA-COLA EUROPACIFIC PARTNERS	28,397,981.72	0.87
203,390	CRODA INTERNATIONAL PLC - REG SHS	10,308,222.22	0.31
1,416,875	INFORMA PLC	13,966,959.62	0.43
161,855	INTERTEK GROUP PLC	10,037,519.38	0.31
1,855,568	KINGFISHER PLC	7,180,973.45	0.22
6,619,297	LEGAL & GENERAL GROUP PLC	18,003,087.69	0.55
722,153	MONDI PLC	12,333,146.00	0.38
605,572	PHOENIX GROUP HOLDINGS PLC - REG SHS	4,072,081.41	0.12
2,277,381	RELX PLC	96,043,866.70	2.93
225,122	SCHRODERS PLC	944,806.23	0.03
1,940,202	SEGRO (REIT)	20,380,224.12	0.62
451,609	SEVERN TRENT PLC	14,339,895.17	0.44
6,141,830	TAYLOR WIMPEY PLC	12,127,909.01	0.37
189,677	THE BERKELEY GROUP HOLDINGS PLC	10,759,875.49	0.33
1,178,609	UNITED UTILITIES GROUP PLC - REG SHS	14,809,635.36	0.45
Total securities portfolio		**3,248,061,969.79**	**99.24**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value JPY	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**101,387,238,250**	**99.43**
Shares		**101,387,238,250**	**99.43**
	Japan	**99,035,085,129**	**97.13**
878,395	AEON CO LTD	3,424,862,105	3.36
158,001	AJINOMOTO CO INC	876,273,546	0.86
2,598,701	ASTELLAS PHARMA	4,280,060,547	4.20
326,500	BRIDGESTONE CORP	1,795,750,000	1.76
110,573	DAIKIN INDUSTRIES LTD - REG SHS	2,219,752,975	2.18
1,713,900	DAIWA SECURITIES GROUP INC	1,722,469,500	1.69
1,224,295	FANUC CORP SHS	5,129,796,050	5.03
809,950	FUJITSU LTD	2,377,608,225	2.33
676,337	HANKYU HANSHIN HOLDINGS INC	2,990,762,214	2.93
766,600	HITACHI --- REGSH	2,898,514,600	2.84
259,500	HOYA CORP - REG SHS	5,134,207,500	5.04
210,243	IBIDEN	930,325,275	0.91
797,986	KDDI CORP	3,665,947,684	3.60
1,235,035	KIKKOMAN CORP	2,010,636,980	1.97
678,900	MATSUKIYOCOCO - REG SHS	1,597,451,700	1.57
3,144,200	MITSUI FUDOSAN CO LTD	4,206,939,600	4.13
37,200	NEC CORP	511,500,000	0.50
243,298	NOMURA RESEARCH INSTITUTE	1,289,479,400	1.26
411,064	OMRON CORP	2,691,236,008	2.64
1,157,100	ORIENTAL LAND CO LTD	4,278,955,800	4.20
2,051,200	RENESAS ELECTRONICS	4,264,444,800	4.18
76,800	SECOM CO LTD	406,579,200	0.40
130,100	SEKISUI HOUSE LTD	517,017,400	0.51
13,661,000	SOFTBANK	2,557,339,200	2.51
586,141	SOMPO HOLDINGS INC	1,876,237,341	1.84
1,921,385	SONY CORP --- REGSH	5,336,646,838	5.23
1,422,300	SUMITOMO MITSUI FINANCIAL GROUP INC	4,330,903,500	4.25
1,142,983	SYSMEX	3,231,212,941	3.17
95,300	T&D HOLDING	237,773,500	0.23
956,500	TDK CORP	1,743,699,500	1.71
904,600	TOKIO MARINE HOLDINGS INC	4,731,962,600	4.64
1,599,700	TOKYU CORP	2,964,244,100	2.91
167,600	TOTO LTD	894,481,200	0.88
671,700	UNI CHARM	3,481,421,100	3.41
528,500	YASKAWA ELECTRIC CORP	2,641,443,000	2.59
727,000	YOKOGAWA ELECTRIC CORP	2,657,185,000	2.61
600,300	ZOZO INC	3,129,964,200	3.07
	Luxembourg	**2,352,153,121**	**2.31**
1,526,381	SG HLDG --- REGSH	2,352,153,121	2.31
Total securities portfolio		**101,387,238,250**	**99.43**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**636,534,718.75**	**99.62**
Shares		**636,534,718.75**	**99.62**
	Australia	**386,471,497.82**	**60.48**
614,466	ASX LTD	24,418,219.97	3.82
1,413,348	BLUESCOPE STEEL	19,503,543.50	3.05
3,035,680	BRAMBLES	35,909,240.34	5.62
153,350	COCHLEAR	26,889,511.42	4.21
154,320	CSL LTD	27,461,525.78	4.30
1,423,799	GOODMAN GROUP - STAPLED SECURITY	32,737,420.36	5.12
6,197,714	GPT GROUP STAPLED SECURITY	19,185,464.32	3.00
3,267,109	NORTHERN STAR RESOURCES LTD	32,432,466.65	5.08
1,583,485	ORICA LIMITED	18,258,677.08	2.86
8,863,035	PILBARA MINERALS LTD	18,015,306.57	2.82
2,912,989	QBE INSURANCE GROUP	29,949,238.89	4.69
2,650,090	SUNCORP GROUP	29,799,613.43	4.66
3,544,643	TRANSURBAN GROUP	28,930,015.60	4.53
504,017	WISE TECH GLOBAL	42,981,253.91	6.73
	Hong Kong	**104,495,573.08**	**16.35**
4,797,600	AIA GROUP LTD	38,546,163.87	6.03
2,346,900	HANG SENG BANK LTD	26,463,504.60	4.14
5,051,987	MTR CORP LTD	17,104,340.63	2.68
12,498,000	SINO LAND	12,297,747.12	1.92
1,316,500	SWIRE PACIFIC LTD SIE A	10,083,816.86	1.58
	Ireland	**33,706,760.27**	**5.28**
944,206	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	33,706,760.27	5.28
	New Zealand	**23,117,770.64**	**3.62**
2,394,271	MERCURY NZ	8,803,972.38	1.38
4,226,908	MERIDIAN ENERGY LTD	14,313,798.26	2.24
	Singapore	**88,743,116.94**	**13.89**
12,086,100	CAPITALAND ASCE UNITS	24,159,528.92	3.78
17,451,906	CAPITALAND INTEGRATED COMMERCIAL TRUST	25,859,193.23	4.05
7,584,307	CAPITALAND INV --- REGISTERED SHS	16,538,904.66	2.59
2,779,500	SINGAPORE EXCHANGE LTD	22,185,490.13	3.47
Total securities portfolio		**636,534,718.75**	**99.62**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**882,965,013.42**	**99.78**
Shares		**882,965,013.42**	**99.78**
	Ireland	**11,033,084.26**	**1.25**
29,870	ALLEGION PLC	4,353,253.80	0.49
20,622	PENTAIR PLC	2,016,625.38	0.23
11,996	TRANE TECH - REGISTERED SHS	4,663,205.08	0.53
	Netherlands	**11,401,435.04**	**1.29**
47,504	NXP SEMICONDUCTORS NV - BEARER SHS	11,401,435.04	1.29
	Switzerland	**12,013,462.23**	**1.36**
41,657	CHUBB - NAMEN AKT	12,013,462.23	1.36
	United States of America	**848,517,031.89**	**95.89**
68,178	ADOBE INC	35,301,204.84	3.99
60,239	AGILENT TECHNOLOGIES	8,944,286.72	1.01
99,175	AMERCIAN WATER WORKS CO INC	14,503,352.00	1.64
45,201	AMERICAN EXPRESS	12,258,511.20	1.39
60,038	AMERICAN TOWER CORP	13,962,437.28	1.58
6,309	AMERIPRISE FINANCIAL INC	2,964,031.29	0.33
40,974	AMGEN INC	13,202,232.54	1.49
43,673	ANNALY CAPITAL MANAGEMENT INC	876,517.11	0.10
103,483	APPLIED MATERIALS INC	20,908,740.15	2.36
15,461	AUTODESK INC	4,259,196.28	0.48
31,244	AUTOMATIC DATA PROCESSING INC	8,646,152.12	0.98
124,014	AVANTOR - REGISTERED SHS	3,208,242.18	0.36
12,871	AVERY DENNISON CORP	2,841,401.96	0.32
15,406	AXON ENTERPRISE - REGISTERED	6,156,237.60	0.70
73,317	BANK OF NY MELLON	5,268,559.62	0.60
8,273	BIOGEN IDEC INC	1,603,638.32	0.18
13,063	BLACKROCK INC	12,403,449.13	1.40
2,110	BOOKING HOLDINGS INC	8,887,573.20	1.00
5,311	BROADRIDGE FINANCIAL SOL -W/I	1,142,024.33	0.13
12,615	CARRIER GLOBAL CORP-WI	1,015,381.35	0.11
92,809	CHURCH AND DWIGHT CO	9,718,958.48	1.10
22,766	CLOROX CO	3,708,809.06	0.42
60,683	COOPER COS INC	6,695,762.22	0.76
89,229	CROWN CASTLE INC	10,585,236.27	1.20
87,304	DANAHER CORP - REG SHS	24,272,258.08	2.74
2,800	DAY FORCE INC REGISTERED SHS	171,500.00	0.02
24,613	DECKERS OUTDOOR	3,924,542.85	0.44
12,584	DOVER CORP	2,412,856.16	0.27
10,182	ECOLAB INC	2,599,770.06	0.29
94,708	EDWARDS LIFESCIENCES CORP	6,249,780.92	0.71
19,023	ELECTRONIC ARTS - REGISTERED	2,728,659.12	0.31
8,627	ELEVANCE HEALTH	4,486,040.00	0.51
169,830	EXELON CORP	6,886,606.50	0.78
37,337	EXPEDITORS INTERNATIONAL OF WASHINGTON	4,906,081.80	0.55
2,982	FACTSET RESEARCH SYSTEMS INC	1,371,272.70	0.15
46,865	FIDELITY NATIONAL INFO SERVICES INC	3,924,943.75	0.44
55,245	FISERV INC	9,924,764.25	1.12
115,825	FORTIVE CORPORATION	9,142,067.25	1.03
3,276	FORTUNE BRANDS	293,300.28	0.03
123,066	GENERAL MILLS INC	9,088,424.10	1.03
89,251	GILEAD SCIENCES INC	7,482,803.84	0.85
93,433	GRACO INC	8,176,321.83	0.92
23,071	HENRY SCHEIN INC	1,681,875.90	0.19
66,153	HOLOGIC INC	5,388,823.38	0.61
86,250	HOME DEPOT INC	34,948,500.00	3.95
46,021	IDEX CORP	9,871,504.50	1.12
12,985	IDEXX LABS CORP	6,560,281.70	0.74
44,132	ILLINOIS TOOL WORKS	11,565,673.24	1.31
22,576	ILLUMINA INC	2,944,136.16	0.33
101,465	INGERSOLL RAND INC	9,959,804.40	1.13
10,113	INSULET	2,353,800.75	0.27
741,240	INTEL CORP	17,389,490.40	1.97
9,789	INTL FLAVORS & FRAG	1,027,159.77	0.12
35,426	INTUIT	21,999,546.00	2.49
22,335	IQVIA HOLDINGS INC	5,292,724.95	0.60
117,180	IRON MOUNTAIN INC REIT	13,924,499.40	1.57
9,513	J.B. HUNT TRANSPORT SERVICES INC	1,639,375.29	0.19
36,986	KEYSIGHT TECHNOLOGIES	5,878,184.98	0.66
17,141	LAMB WESTON HOLDINGS INC	1,109,708.34	0.13
16,017	LAM RESEARCH CORP	13,071,153.36	1.48
18,251	LKQ CORP	728,579.92	0.08
30,895	LOWE'S CO INC	8,367,910.75	0.95
13,471	LULULEMON ATHLETICA INC SHS WHEN ISSUED	3,655,355.85	0.41
2,911	MARKETAXESS HOLDING INC	745,798.20	0.08
48,054	MARSH MCLENNAN COS	10,720,366.86	1.21
6,148	METTLER TOLEDO INTERNATIONAL	9,220,155.60	1.04
96,373	MICROSOFT CORP	41,469,301.90	4.69
14,063	MOODY S CORP	6,674,159.17	0.75
26,678	NASDAQ INC	1,947,760.78	0.22
171,796	NEWMONT CORPORATION - REG SHS	9,182,496.20	1.04
14,968	NORTHERN TRUST CORP	1,347,569.04	0.15
334,567	NVIDIA CORP	40,629,816.48	4.59
32,479	OLD DOMINION FREIGHT LINES INC	6,451,628.56	0.73
22,822	PNC FINANCIAL SERVICES GROUP INC	4,218,646.70	0.48
7,418	POOL CORP	2,795,102.40	0.32
45,657	PROGRESSIVE CORP	11,585,920.32	1.31
11,988	QUANTA SERVICES - REGISTERED	3,574,222.20	0.40
21,512	RIVIAN AUTOMOTIVE INC	241,364.64	0.03
22,005	ROCKWELL AUTOMATION	5,907,462.30	0.67
27,504	S&P GLOBAL INC	14,209,116.48	1.61

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
23,912	STATE STREET CORP	2,115,494.64	0.24
22,487	STERIS - REGISTERED SHS	5,453,996.98	0.62
20,753	SYNCHRONY FINANCIAL	1,035,159.64	0.12
10,649	TAKE TWO INTERACTIVE SOFTWARE INC	1,636,857.79	0.18
5,124	TELEFLEX INC	1,267,267.68	0.14
175,334	TEXAS INSTRUMENTS INC	36,218,744.38	4.09
25,088	THE HARTFORD FINANCIAL SERVICES GROUP	2,950,599.68	0.33
14,442	TRACTOR SUPPLY CO	4,201,611.06	0.47
19,793	TRAVELERS COS INC/THE	4,633,937.16	0.52
6,875	T ROWE PRICE GROUP INC	748,893.75	0.08
34,548	TRUIST FINANCIAL CORP	1,477,617.96	0.17
8,927	ULTA BEAUTY RG PREFERENTIAL SHARE	3,473,674.24	0.39
10,295	UNITED RENTALS INC	8,336,170.35	0.94
74,491	US BANCORP	3,406,473.43	0.38
26,997	VERALTO CORPORATION	3,019,884.42	0.34
449,216	VERIZON COMMUNICATIONS INC	20,174,290.56	2.28
206,414	WALT DISNEY CO	19,854,962.66	2.24
16,264	WATERS	5,853,250.96	0.66
110,648	WELLTOWER OP --- REGISTERED SH	14,166,263.44	1.60
13,049	WEST PHARMACEUTICAL SERVICES INC	3,916,787.84	0.44
16,913	WORKDAY INC -A-	4,133,706.33	0.47
4,505	WW GRAINGER INC	4,679,839.05	0.53
61,909	XYLEM INC	8,359,572.27	0.94
60,913	ZIMMER BIOMET HLDGS SHS	6,575,558.35	0.74
68,807	ZOETIS INC -A-	13,443,511.66	1.52
Total securities portfolio		**882,965,013.42**	**99.78**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**996,054,186.04**	**99.56**
Shares		**996,054,186.04**	**99.56**
	Australia	**16,802,221.89**	**1.68**
32,542	BRAMBLES	429,613.70	0.04
6,455	COCHLEAR	1,263,220.11	0.13
152,637	COLES GRP --- REGISTERED SHS	1,912,373.25	0.19
199,941	DEXUS AMERICAN DEPOSITARY RECEIPTS	1,051,395.61	0.11
100,309	GOODMAN GROUP - STAPLED SECURITY	2,574,063.90	0.26
382,957	GPT GROUP STAPLED SECURITY	1,323,044.49	0.13
574,229	MIRVAC GROUP STAPLED SECURITIES	856,482.85	0.09
67,902	NORTHERN STAR RESOURCES LTD	752,285.30	0.08
122,946	PILBARA MINERALS LTD	278,905.61	0.03
71,901	QBE INSURANCE GROUP	825,022.00	0.08
369,308	STOCKLAND	1,342,502.47	0.13
55,990	SUNCORP GROUP	702,658.21	0.07
383,219	TRANSURBAN GROUP	3,490,654.39	0.35
	Austria	**719,792.54**	**0.07**
8,657	VERBUND AG	719,792.54	0.07
	Belgium	**1,589,764.34**	**0.16**
5,751	ELIA SYSTEM OPERATOR SA	659,170.04	0.07
11,675	KBC GROUPE SA	930,594.30	0.09
	Canada	**39,676,762.37**	**3.97**
42,343	AGNICO EAGLE MINES LTD	3,414,783.50	0.34
59,854	BANK OF NOVA SCOTIA	3,264,796.01	0.33
32,152	DOLLARAMA INC	3,297,140.78	0.33
4,871	FIRSTSERVICE CORP	890,969.35	0.09
13,794	GEORGE WESTON	2,317,770.30	0.23
13,305	GILDAN ACTIVEWEAR	626,954.22	0.06
82,385	HYDRO ONE LTD	2,858,841.41	0.29
45,829	METRO -A- SUB VTG	2,900,080.23	0.29
16,985	NATIONAL BK CANADA	1,606,004.57	0.16
10,159	OPEN TEXT	338,540.60	0.03
7,559	RITCHIE BRO AUCTION - REG SHS	609,041.79	0.06
118,474	SHOPIFY -A- SUBORD VOTING	9,501,808.69	0.95
31,533	SUN LIFE FINANCIAL INC	1,831,102.07	0.18
7,551	TELUS CORP	126,933.40	0.01
96,236	TORONTO DOMINION BANK	6,091,995.45	0.61
	Denmark	**25,721,968.45**	**2.57**
26,537	NOVONESIS A/S	1,915,734.96	0.19
178,666	NOVO NORDISK - BEARER AND/OR REGISTERED	21,045,665.32	2.10
6,058	ORSTED - REG SHS	403,776.29	0.04
5,752	PANDORA	949,410.15	0.09
63,582	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	1,407,381.73	0.14
	Finland	**1,765,957.91**	**0.18**
41,418	KESKO CORP	885,893.67	0.09
8,223	SAMPO	384,528.00	0.04
22,090	WARTSILA CORPORATION -B-	495,536.24	0.05
	France	**28,300,325.61**	**2.83**
7,070	AEROPORTS DE PARIS-ADP-	909,771.59	0.09
92,606	AXA SA	3,568,776.55	0.36
7,501	COVIVIO SA	456,664.84	0.05
48,724	CREDIT AGRICOLE SA	746,343.82	0.07
2,238	HERMES INTERNATIONAL SA	5,509,970.10	0.55
1,128	L'OREAL SA	506,142.51	0.05
14,794	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	6,638,184.71	0.66
23,438	MICHELIN (CGDE)	953,719.95	0.10
34,182	SCHNEIDER ELECTRIC SE	9,010,751.54	0.90
	Germany	**12,597,674.89**	**1.26**
8,928	ADIDAS AG - REG SHS	2,370,458.06	0.24
8,266	DEUTSCHE BOERSE AG	1,943,764.24	0.19
17,350	HENKEL AG & CO KGAA	1,467,236.67	0.15
7,016	HENKEL AG & CO KGAA PREFERENTIAL SHARE	660,869.45	0.07
5,543	LEG IMMOBILIEN - NAMEN AKT	580,147.95	0.06
8,930	MERCK KGAA	1,574,679.59	0.16
6,750	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	3,723,728.73	0.37
2,511	PUMA AG	105,090.06	0.01
5,194	ZALANDO SE	171,700.14	0.02
	Hong Kong	**8,864,694.80**	**0.89**
551,267	AIA GROUP LTD	4,943,138.45	0.49
169,590	BOC HONG KONG (HOLDINGS) LTD	543,649.82	0.05
26,603	HANG SENG BANK LTD	334,785.81	0.03
495,836	MTR CORP LTD	1,873,552.29	0.19
1,065,018	SINO LAND	1,169,568.43	0.12
	Ireland	**12,238,072.53**	**1.22**
11,848	ALLEGION PLC	1,726,727.52	0.17
4,963	APTIV PLC	357,385.63	0.04
27,938	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	1,113,087.28	0.11
16,711	KERRY GROUP -A-	1,737,276.52	0.17
19,261	PENTAIR PLC	1,883,533.19	0.19
13,943	TRANE TECH - REGISTERED SHS	5,420,062.39	0.54
	Italy	**4,680,371.23**	**0.47**
35,536	ASSICURAZIONI GENERALI SPA	1,029,175.78	0.10
16,639	FINECOBANK	285,513.08	0.03
9,145	MEDIOBANCA	156,411.20	0.02
16,284	MONCLER SPA	1,036,267.69	0.10
240,733	TERNA SPA	2,173,003.48	0.22
	Japan	**74,842,618.96**	**7.48**
78,640	ADVANTEST CORP	3,706,041.76	0.37
87,265	AEON CO LTD	2,378,678.82	0.24

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
37,451	AJINOMOTO CO INC	1,452,064.01	0.15
23,865	ANA HD	512,036.36	0.05
181,466	ASTELLAS PHARMA	2,089,446.92	0.21
23,581	BRIDGESTONE CORP	906,707.87	0.09
9,410	BROTHER INDUSTRIES	182,884.50	0.02
10,814	DAIKIN INDUSTRIES LTD - REG SHS	1,517,694.62	0.15
57,438	DAIWA SECURITIES GROUP INC	403,559.75	0.04
16,700	EISAI	624,031.71	0.06
72,595	FANUC CORP SHS	2,126,489.34	0.21
134,020	FUJITSU LTD	2,750,389.33	0.27
65,833	HANKYU HANSHIN HOLDINGS INC	2,035,189.54	0.20
148,180	HITACHI --- REGSH	3,916,866.27	0.39
23,495	HOYA CORP - REG SHS	3,249,780.14	0.32
10,291	IBIDEN	318,356.21	0.03
106,653	KDDI CORP	3,425,362.54	0.34
83,185	KIKKOMAN CORP	946,764.35	0.09
37,275	KUBOTA CORP	529,261.19	0.05
61,533	KYOWA KIRIN CO LTD	1,087,065.74	0.11
41,680	LY CORPORATION	122,178.57	0.01
49,403	MATSUKIYOCOCO - REG SHS	812,676.55	0.08
16,479	NEC CORP	1,584,076.05	0.16
37,500	NIPPON PAINT HOLDINGS CO LTD	287,725.45	0.03
40,860	NITTO DENKO CORP	682,285.41	0.07
19,705	NOMURA RESEARCH INSTITUTE	730,120.91	0.07
19,255	OMRON CORP	881,309.27	0.09
91,412	ONO PHARMACEUTICAL CO LTD	1,221,574.59	0.12
57,738	ORIENTAL LAND CO LTD	1,492,695.14	0.15
150,175	RAKUTEN	971,769.95	0.10
173,151	RENESAS ELECTRONICS	2,516,645.07	0.25
9,100	RICOH CO LTD	98,131.64	0.01
8,146	SECOM CO LTD	301,488.55	0.03
5,674	SEIKO EPSON CORP	104,701.64	0.01
24,600	SEKISUI HOUSE LTD	683,447.95	0.07
1,724,450	SOFTBANK	2,256,830.42	0.23
50,103	SOMPO HOLDINGS INC	1,121,222.70	0.11
410,125	SONY CORP --- REGSH	7,963,661.43	0.80
3,681	SUMITOMO METAL MINING CO LTD	110,424.85	0.01
208,974	SUMITOMO MITSUI FINANCIAL GROUP INC	4,448,586.39	0.44
52,089	SYSMEX	1,029,471.45	0.10
20,678	T&D HOLDING	360,679.58	0.04
188,015	TDK CORP	2,396,192.17	0.24
105,570	TOKIO MARINE HOLDINGS INC	3,860,714.78	0.39
97,800	TOKYU CORP	1,266,942.05	0.13
43,811	UNI CHARM	1,587,474.84	0.16
30,900	YOKOGAWA ELECTRIC CORP	789,565.82	0.08
27,471	ZOZO INC	1,001,354.77	0.10
	Luxembourg	**695,238.32**	**0.07**
64,534	SG HLDG --- REGSH	695,238.32	0.07
	Netherlands	**51,953,383.39**	**5.19**
12,736	AKZO NOBEL NV	899,747.01	0.09
40,960	ASML HOLDING NV	34,083,917.00	3.41
79,895	KONINKLIJKE AHOLD DELHAIZE NV	2,766,846.26	0.28
124,734	KONINKLIJKE KPN NV	510,759.22	0.05
26,878	NXP SEMICONDUCTORS NV - BEARER SHS	6,450,988.78	0.64
95,513	PROSUS N.V. (ZAR)	4,185,009.36	0.42
45,182	UNIVERSAL MUSIC GROUP N.V.	1,184,996.22	0.12
11,081	WOLTERS KLUWER NV	1,871,119.54	0.19
	New Zealand	**1,263,912.99**	**0.13**
129,225	MERCURY NZ	530,317.01	0.05
194,107	MERIDIAN ENERGY LTD	733,595.98	0.07
	Norway	**3,789,204.81**	**0.38**
49,329	DNB BK ASA	1,013,492.61	0.10
70,229	MOWI ASA - REG SHS	1,265,200.30	0.13
123,942	ORKLA ASA	1,170,265.24	0.12
26,546	TELENOR ASA	340,246.66	0.03
	Singapore	**4,920,826.12**	**0.49**
939,096	CAPITALAND ASCE UNITS	2,095,057.38	0.21
953,962	CAPITALAND INTEGRATED COMMERCIAL TRUST	1,577,563.44	0.16
512,875	CAPITALAND INV --- REGISTERED SHS	1,248,205.30	0.12
	Spain	**5,861,270.22**	**0.59**
3,963	ACCIONA SA	563,920.53	0.06
12,367	ACS	572,514.86	0.06
20,568	AMADEUS IT GROUP SA -A-	1,490,233.17	0.15
49,341	EDP RENOVAVEIS SA - BEARER SHS	865,102.93	0.09
121,529	REDEIA CORPORACION SA	2,369,498.73	0.24
	Sweden	**3,113,445.79**	**0.31**
5,661	BOLIDEN - REG SHS	192,392.55	0.02
43,193	ESSITY AB REGISTERED -B-	1,350,334.84	0.13
55,847	SVENSKA CELLULOSA SCA AB-SHS-B-	815,118.37	0.08
73,470	SVENSKA HANDELSBANKEN AB-A-	755,600.03	0.08
	Switzerland	**35,771,231.93**	**3.58**
89,390	ABB REG.SHS	5,191,379.39	0.52
24,062	CHUBB - NAMEN AKT	6,939,240.18	0.69
27,018	COCA COLA HBC NAMEN	965,431.90	0.10
12,871	DSM FIRMENICH AG	1,776,192.63	0.18
699	GIVAUDAN SA - REG SHS	3,844,869.01	0.38
4,502	JULIUS BAER GROUP - REG SHS	271,649.97	0.03
4,399	KUEHNE + NAGEL INTERNATIONAL AG	1,203,583.31	0.12
4,181	LONZA GROUP	2,649,692.73	0.26
692	SGS LTD	77,390.63	0.01
32,318	SIG GROUP PREFERENTIAL SHARE	722,557.74	0.07
8,267	SIKA - REGISTERED SHS	2,745,032.17	0.27
4,049	SONOVA HOLDING LTD - NAMEN-AKT	1,458,216.27	0.15

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
14,719	SWISS RE - REG SHS	2,036,270.89	0.20
2,145	VAT GROUP SA	1,095,441.99	0.11
7,933	ZURICH INSURANCE GROUP - REG SHS	4,794,283.12	0.48
	United Kingdom	**18,101,725.56**	**1.81**
48,295	3I GROUP PLC	2,140,956.59	0.21
10,576	ADMIRAL GROUP PLC	394,934.34	0.04
10,566	ASSOCIATED BRITISH FOODS PLC	330,643.18	0.03
55,726	BARRATT DEVELOPMENTS PLC	357,812.51	0.04
322,064	BT GROUP PLC	638,917.21	0.06
14,863	CNH INDUSTRIAL REG SHS (USD)	164,979.30	0.02
30,272	COCA-COLA EUROPACIFIC PARTNERS	2,383,920.00	0.24
12,259	CRODA INTERNATIONAL PLC - REG SHS	693,414.43	0.07
18,934	INFORMA PLC	208,303.41	0.02
141,304	LEGAL & GENERAL GROUP PLC	428,916.97	0.04
89,159	RELX PLC	4,196,457.06	0.42
116,510	SEGRO (REIT)	1,365,868.41	0.14
43,171	SEVERN TRENT PLC	1,529,886.28	0.15
222,486	TAYLOR WIMPEY PLC	490,314.21	0.05
16,847	THE BERKELEY GROUP HOLDINGS PLC	1,066,593.18	0.11
121,924	UNITED UTILITIES GROUP PLC - REG SHS	1,709,808.48	0.17
	United States of America	**642,783,721.39**	**64.25**
44,845	ADOBE INC	23,219,844.10	2.32
20,985	AGILENT TECHNOLOGIES	3,115,852.80	0.31
2,693	ALLY FINANCIAL INC	95,843.87	0.01
22,244	AMERCIAN WATER WORKS CO INC	3,252,962.56	0.33
30,285	AMERICAN EXPRESS	8,213,292.00	0.82
27,150	AMERICAN TOWER CORP	6,314,004.00	0.63
5,213	AMERIPRISE FINANCIAL INC	2,449,119.53	0.24
28,739	AMGEN INC	9,259,993.19	0.93
16,694	ANNALY CAPITAL MANAGEMENT INC	335,048.58	0.03
83,851	APPLIED MATERIALS INC	16,942,094.55	1.69
18,780	AUTODESK INC	5,173,514.40	0.52
21,264	AUTOMATIC DATA PROCESSING INC	5,884,386.72	0.59
47,938	AVANTOR - REGISTERED SHS	1,240,156.06	0.12
10,044	AVERY DENNISON CORP	2,217,313.44	0.22
5,454	AXON ENTERPRISE - REGISTERED	2,179,418.40	0.22
9,977	BALL CORP	677,538.07	0.07
41,193	BANK OF NY MELLON	2,960,128.98	0.30
8,989	BEST BUY CO INC	928,563.70	0.09
6,689	BIOGEN IDEC INC	1,296,595.76	0.13
7,444	BLACKROCK INC	7,068,152.44	0.71
1,965	BOOKING HOLDINGS INC	8,276,815.80	0.83
4,611	BROADRIDGE FINANCIAL SOL -W/I	991,503.33	0.10
22,199	BROOKFIELD RENEWABLE COR-W/I USD	725,632.61	0.07
10,670	C.H.ROBINSON WORLWIDE INC	1,177,647.90	0.12
6,947	CARMAX INC	537,558.86	0.05
45,943	CARRIER GLOBAL CORP-WI	3,697,952.07	0.37
17,365	CBRE GROUP	2,161,595.20	0.22
25,538	CENTENE CORP	1,922,500.64	0.19
30,076	CHURCH AND DWIGHT CO	3,149,558.72	0.31
11,574	CLOROX CO	1,885,520.34	0.19
65,966	CONAGRA BRANDS INC	2,145,214.32	0.21
18,312	COOPER COS INC	2,020,546.08	0.20
23,391	CRH PLC	2,169,281.34	0.22
6,057	CRH PLC	553,922.23	0.06
30,506	CROWN CASTLE INC	3,618,926.78	0.36
3,276	CUMMINS - REGISTERED	1,060,736.04	0.11
39,440	DANAHER CORP - REG SHS	10,965,108.80	1.10
2,457	DAVITA	402,776.01	0.04
3,666	DAY FORCE INC REGISTERED SHS	224,542.50	0.02
12,085	DECKERS OUTDOOR	1,926,953.25	0.19
3,542	DICK'S SPORTING GOOD INC	739,215.40	0.07
8,837	DISCOVER FINANCIAL SERVICES - SHS WI	1,239,742.73	0.12
15,374	DOVER CORP	2,947,810.76	0.29
16,847	ECOLAB INC	4,301,544.51	0.43
37,709	EDWARDS LIFESCIENCES CORP	2,488,416.91	0.25
17,806	ELECTRONIC ARTS - REGISTERED	2,554,092.64	0.26
12,367	ELEVANCE HEALTH	6,430,840.00	0.64
2,547	EMCOR GROUP	1,096,559.91	0.11
80,590	EXELON CORP	3,267,924.50	0.33
16,868	EXPEDITORS INTERNATIONAL OF WASHINGTON	2,216,455.20	0.22
1,622	FACTSET RESEARCH SYSTEMS INC	745,876.70	0.07
11,077	FERGUSON ENTERPRISES INC/DE	2,199,559.89	0.22
29,170	FIDELITY NATIONAL INFO SERVICES INC	2,442,987.50	0.24
31,638	FISERV INC	5,683,766.70	0.57
37,081	FORTIVE CORPORATION	2,926,803.33	0.29
9,934	FORTUNE BRANDS	889,391.02	0.09
1,698	FOX CORP -A-	71,876.34	0.01
16,933	FOX CORP -B-	657,000.40	0.07
58,384	GENERAL MILLS INC	4,311,658.40	0.43
65,515	GILEAD SCIENCES INC	5,492,777.60	0.55
26,152	GRACO INC	2,288,561.52	0.23
9,968	HCA INC	4,051,294.24	0.40
18,764	HENRY SCHEIN INC	1,367,895.60	0.14
28,838	HOLOGIC INC	2,349,143.48	0.23
58,923	HOME DEPOT INC	23,875,599.60	2.39
8,126	HORMEL FOODS CORP	257,594.20	0.03
74,312	HUNTINGTON BANCSHARES INC	1,092,386.40	0.11
12,349	IDEX CORP	2,648,860.50	0.26
5,405	IDEXX LABS CORP	2,730,714.10	0.27
23,926	ILLINOIS TOOL WORKS	6,270,286.82	0.63
9,940	ILLUMINA INC	1,296,275.40	0.13
37,064	INGERSOLL RAND INC	3,638,202.24	0.36
4,124	INSULET	959,861.00	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
441,971	INTEL CORP	10,368,639.66	1.04
9,848	INTERPUBLIC GROUP OF COMPANIES INC	311,492.24	0.03
17,099	INTL FLAVORS & FRAG	1,794,198.07	0.18
27,352	INTUIT	16,985,592.00	1.70
11,599	IQVIA HOLDINGS INC	2,748,615.03	0.27
26,779	IRON MOUNTAIN INC REIT	3,182,148.57	0.32
8,028	J.B. HUNT TRANSPORT SERVICES INC	1,383,465.24	0.14
35,150	JOHNSON CONTROLS INTL	2,727,991.50	0.27
35,851	KELLANOVA	2,893,534.21	0.29
20,220	KEYSIGHT TECHNOLOGIES	3,213,564.60	0.32
16,503	KNIGHT SWIFT TRANSPORTATION HLDG	890,336.85	0.09
3,400	LABCORP HOLDINGS INC	759,832.00	0.08
14,454	LAMB WESTON HOLDINGS INC	935,751.96	0.09
13,118	LAM RESEARCH CORP	10,705,337.44	1.07
2,332	LENNOX INTL	1,409,204.28	0.14
33,332	LKQ CORP	1,330,613.44	0.13
32,017	LOWE'S CO INC	8,671,804.45	0.87
7,336	LULULEMON ATHLETICA INC SHS WHEN ISSUED	1,990,623.60	0.20
1,424	MARKETAXESS HOLDING INC	364,828.80	0.04
28,486	MARSH MCLENNAN COS	6,354,941.74	0.64
21,236	MCCORMICK & CO INC NON VOTING	1,747,722.80	0.17
1,644	METTLER TOLEDO INTERNATIONAL	2,465,506.80	0.25
104,472	MICROSOFT CORP	44,954,301.60	4.49
2,629	MOLINA HEALTHCARE	905,848.24	0.09
7,950	MOODY S CORP	3,772,990.50	0.38
18,189	NASDAQ INC	1,327,978.89	0.13
73,740	NEWMONT CORPORATION - REG SHS	3,941,403.00	0.39
9,620	NORTHERN TRUST CORP	866,088.60	0.09
355,987	NVIDIA CORP	43,231,061.28	4.32
13,543	OLD DOMINION FREIGHT LINES INC	2,690,181.52	0.27
5,630	OWENS CORNING SHS	993,807.60	0.10
9,026	PAYCHEX INC	1,211,198.94	0.12
20,770	PNC FINANCIAL SERVICES GROUP INC	3,839,334.50	0.38
3,620	POOL CORP	1,364,016.00	0.14
20,045	PPG INDUSTRIES INC	2,655,160.70	0.27
32,935	PROGRESSIVE CORP	8,357,585.60	0.84
19,071	PRUDENTIAL FINANCIAL INC	2,309,498.10	0.23
9,656	QUANTA SERVICES - REGISTERED	2,878,936.40	0.29
5,734	QUEST DIAGNOSTICS	890,203.50	0.09
33,228	REGIONS FINANCIAL CORP	775,209.24	0.08
38,535	RIVIAN AUTOMOTIVE INC	432,362.70	0.04
9,059	ROCKWELL AUTOMATION	2,431,979.14	0.24
16,043	S&P GLOBAL INC	8,288,134.66	0.83
10,264	SOLVENTUM --- REGISTERED SHS WHEN ISSUED	715,606.08	0.07
15,253	STATE STREET CORP	1,349,432.91	0.13
8,682	STEEL DYNAMICS	1,094,626.56	0.11
8,298	STERIS - REGISTERED SHS	2,012,596.92	0.20
19,031	SYNCHRONY FINANCIAL	949,266.28	0.09
11,118	TAKE TWO INTERACTIVE SOFTWARE INC	1,708,947.78	0.17
3,305	TELEFLEX INC	817,392.60	0.08
175,762	TESLA MOTORS INC	45,984,612.06	4.60
97,276	TEXAS INSTRUMENTS INC	20,094,303.32	2.01
14,564	THE CIGNA GROUP - REGISTERED SHS	5,045,552.16	0.50
22,530	THE HARTFORD FINANCIAL SERVICES GROUP	2,649,753.30	0.26
5,247	TORO CO	455,072.31	0.05
8,516	TRACTOR SUPPLY CO	2,477,559.88	0.25
14,675	TRAVELERS COS INC/THE	3,435,711.00	0.34
7,707	T ROWE PRICE GROUP INC	839,523.51	0.08
70,816	TRUIST FINANCIAL CORP	3,028,800.32	0.30
4,004	ULTA BEAUTY RG PREFERENTIAL SHARE	1,558,036.48	0.16
4,420	UNITED RENTALS INC	3,579,006.60	0.36
77,938	US BANCORP	3,564,104.74	0.36
18,692	VERALTO CORPORATION	2,090,887.12	0.21
351,902	VERIZON COMMUNICATIONS INC	15,803,918.82	1.58
151,435	WALT DISNEY CO	14,566,532.65	1.46
147,424	WARNER BROS DISCOVERY INC	1,216,248.00	0.12
5,004	WATERS	1,800,889.56	0.18
38,894	WELLTOWER OP --- REGISTERED SH	4,979,598.82	0.50
4,997	WEST PHARMACEUTICAL SERVICES INC	1,499,899.52	0.15
8,246	WILLIAMS-SONOMA	1,277,470.32	0.13
19,570	WORKDAY INC -A-	4,783,103.70	0.48
3,354	WW GRAINGER INC	3,484,168.74	0.35
21,249	XYLEM INC	2,869,252.47	0.29
21,186	ZIMMER BIOMET HLDGS SHS	2,287,028.70	0.23
27,857	ZOETIS INC -A-	5,442,700.66	0.54
Total securities portfolio		**996,054,186.04**	**99.56**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**186,719,205.61**	**99.57**
Shares		**186,719,205.61**	**99.57**
	Bermuda	**465,589.62**	**0.25**
33,804	HISCOX	465,589.62	0.25
	Ireland	**2,458,117.48**	**1.31**
181,661	GRAFTON GRP UNITS CONS.OF 1 ORD+1C+17-A-	2,272,372.68	1.21
83,994	GREENCORE GROUP PLC	185,744.80	0.10
	Jersey	**997,123.28**	**0.53**
11,641	BREEDON GROUP PLC	59,880.39	0.03
310,862	CENTAMIN	549,206.35	0.29
152,439	MAN GROUP - REGISTERED SHS	388,036.54	0.21
	South Africa	**598,692.90**	**0.32**
87,547	INVESTEC	598,692.90	0.32
	Switzerland	**1,747,472.58**	**0.93**
54,579	COCA COLA HBC NAMEN	1,747,472.58	0.93
	United Kingdom	**180,452,209.75**	**96.23**
162,424	3I GROUP PLC	6,451,671.41	3.44
16,146	AB DYNAMICS PLC	379,369.39	0.20
41,827	ACAL PLC	305,640.48	0.16
45,018	ADMIRAL GROUP PLC	1,506,281.02	0.80
139,021	A G BARR PLC	1,042,594.84	0.56
133,989	ANTOFAGASTA PLC	3,241,630.39	1.73
66,936	ASSOCIATED BRITISH FOODS PLC	1,876,830.58	1.00
58,917	ASTRAZENECA PLC	8,205,398.67	4.38
99,437	AUTO TRADER GROUP PLC	1,037,094.27	0.55
395,939	AVIVA PLC	2,301,257.14	1.23
63,300	BALFOUR BEATTY	327,740.40	0.17
2,636,097	BARCLAYS PLC	7,114,182.81	3.79
192,075	BARRATT DEVELOPMENTS PLC	1,105,057.42	0.59
18,620	BELLWAY PLC	696,865.33	0.37
128,756	B M EUROPEAN VALUE RETAIL	642,503.35	0.34
387,788	BRITISH LAND CO PLC REIT	2,029,239.77	1.08
153,837	BRITVIC PLC	2,357,336.40	1.26
766,403	BT GROUP PLC	1,362,310.01	0.73
52,328	BUNZL PLC	2,222,548.55	1.19
98,452	BURBERRY GROUP PLC	829,455.59	0.44
21,399	CENTRAL ASIA METALS PLC	50,305.20	0.03
164,459	COATS GROUP	198,445.81	0.11
2,196,305	CONVATEC GROUP REGD	5,991,962.44	3.20
13,123	CRANSWICK	791,748.81	0.42
46,257	CRODA INTERNATIONAL PLC - REG SHS	2,344,399.60	1.25
84,792	CVS GROUP PLC	1,153,591.06	0.62
36,272	DELIVEROO PLC	67,352.01	0.04
50,744	DERWENT LONDON PLC	1,464,901.00	0.78
40,239	DIPLOMA	2,144,338.99	1.14
185,985	DIRECT LINE INS GR PLC NI	418,664.64	0.22
214,309	DR MARTENS PLC WI	145,010.48	0.08
184,728	DS SMITH HOLDING	1,025,267.59	0.55
59,017	DUNELM GROUP PLC	818,527.95	0.44
70,333	ENDEAVOUR MNG --- REGISTERED	1,497,022.33	0.80
118,739	ESSENTRA PLC	218,055.63	0.12
148,557	FIRSTGROUP PLC	260,851.85	0.14
140,418	GENUIT GROUP PLC	809,211.36	0.43
74,018	GENUS PLC	1,783,619.85	0.95
169,927	GREAT PORT EST REIT -REGISTERED SHS	727,047.80	0.39
1,585,812	HALEON PLC REGISTERED SHARE	7,488,318.43	3.99
118,618	HALMA PLC	3,717,994.64	1.98
19,395	HILL SMITH HOLDINGS PLC	477,852.89	0.25
16,891	HILTON FOOD GRP	182,298.16	0.10
215,232	HOWDEN JOINERY GROUP	2,346,198.23	1.25
10,528	IBSTOCK PLC	23,534.74	0.01
45,347	ICG(OST)	1,214,267.36	0.65
50,346	INCHCAPE	481,949.27	0.26
173,186	INFORMA PLC	1,707,194.96	0.91
16,962	INTERCONTINENTAL HOTELS GROUP PLC	1,658,588.21	0.88
89,768	INTERNATIONAL DISTRIBUTIONS SERVICES PLC	369,407.64	0.20
17,216	INTERTEK GROUP PLC	1,067,658.91	0.57
69,312	ITV PLC	66,683.81	0.04
426,465	JD SPORTS FASHION PLC	789,579.15	0.42
10,034	JOHNSON MATTHEY	183,423.04	0.10
5,623	KELLER GROUP PLC	109,209.40	0.06
22,408	KIER GROUP PLC	37,111.01	0.02
63,828	KINGFISHER PLC	247,011.79	0.13
13,287	LAND SEC R.E.I.T	103,958.14	0.06
861,464	LEGAL & GENERAL GROUP PLC	2,342,999.86	1.25
11,744,547	LLOYDS BANKING GROUP PLC	8,299,733.96	4.43
542,133	LONDONMETRIC PROPERTY PLC	1,334,401.03	0.71
475,379	MARKS AND SPENCER GROUP PLC	2,128,792.92	1.14
63,042	MONDI PLC	1,076,650.23	0.57
128,110	MOONPIG GRP --- REGISTERED SHS	314,866.83	0.17
42,787	MORGAN ADVANCED MATERIALS	142,186.24	0.08
433	MORGAN SINDALL PLC	16,028.36	0.01
1,056,954	NATWEST GROUP PLC	4,368,565.36	2.33
37,705	NEXT PLC	4,432,790.22	2.36
139,760	OCADO GROUP PLC	645,511.30	0.34
43,182	PAN AFRICAN RESOURCES PLC	16,451.76	0.01
70,383	PEARSON PLC	857,318.32	0.46
337,649	PETS AT HOME GROUP	1,239,324.62	0.66
220,996	PREMIER FOODS PLC	487,118.15	0.26
450,697	PZ CUSSONS PLC	522,170.43	0.28
692	RATHBONE GROUP PLC	14,887.09	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
147,436	RECKITT BENCKISER GROUP PLC	8,110,264.67	4.33
219,051	RELX PLC	9,238,026.07	4.93
7,308	RENEW HOLDINGS PLC	92,398.49	0.05
605,262	RENTOKIL INITIAL PLC	2,650,771.86	1.41
113,078	RS GRP --- REGISTERED SHS	1,100,813.41	0.59
128,812	SAGE GROUP	1,586,057.26	0.85
34,782	SCHRODERS PLC	145,975.29	0.08
292,915	SEGRO (REIT)	3,076,830.84	1.64
657,246	SMITH AND NEPHEW PLC	9,147,177.07	4.88
4,982	SMITHS GROUP -SHS-	100,412.40	0.05
33,502	SPIRAX-SARCO ENGIN	3,025,870.20	1.61
512,673	SPIRENT COMMUNICATIONS	1,051,162.96	0.56
275,626	SSE PLC	6,237,651.08	3.33
408,513	STANDARD CHARTERED PLC	3,893,405.55	2.08
48,189	ST JAME'S PLACE CAPITAL	425,103.37	0.23
210,162	TATE & LYLE PLC NPV	1,723,881.56	0.92
573,704	TAYLOR WIMPEY PLC	1,132,859.41	0.60
2,172	TBC BANK GROUP PLC	69,176.13	0.04
40,826	THE BERKELEY GROUP HOLDINGS PLC	2,315,951.20	1.24
1,024,694	TRITAX BIG BOX REIT PLC	1,959,363.20	1.04
2,345	TRUSTPILOT GROUP PLC	6,369.45	0.00
36,715	VICTREX	428,904.27	0.23
47,000	VISTRY GROUP PLC	737,720.09	0.39
441	VOLUTION GROUP PLC	3,249.00	0.00
54,536	WATCH SWITZ GRP - REGISTERED SHS	312,645.54	0.17
52,571	WEIR GROUP PLC	1,368,532.97	0.73
18,200	WHITBREAD	685,521.30	0.37
98,068	WH SMITH	1,718,444.13	0.92
7,184	YOUGOV PLC	37,731.00	0.02
132,387	ZIGUP PLC	612,571.30	0.33
Total securities portfolio		**186,719,205.61**	**99.57**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**21,407,547.56**	**99.52**
Shares		**21,407,547.56**	**99.52**
	Germany	**21,198,641.42**	**98.55**
3,834	ADIDAS AG - REG SHS	912,108.60	4.24
5,003	ALLIANZ SE	1,475,885.00	6.86
672	AURUBIS	44,251.20	0.21
20,578	BASF SE	978,586.79	4.55
6,876	BAYERISCHE MOTOREN WERKE AG	544,441.68	2.53
1,935	BECHTLE	77,632.20	0.36
2,172	BEIERSDORF AG	293,545.80	1.36
2,973	BRENNTAG SE	199,131.54	0.93
843	CARL ZEISS MEDITEC AG - INHABER-AKT	59,979.45	0.28
2,490	CONTINENTAL AG (GERM	144,768.60	0.67
13,280	DAIMLER TRUCK HOLDING AG - REG SHS	446,606.40	2.08
45,989	DEUTSCHE BANK AG PREFERENTIAL SHARE	712,737.52	3.31
4,380	DEUTSCHE BOERSE AG	922,866.00	4.29
23,451	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	154,307.58	0.72
53,607	DEUTSCHE TELEKOM AG-REG	1,414,688.73	6.58
2,541	DR ING HCF PORSCHE AKTIENGESELLSCH	181,681.50	0.84
48,079	E.ON SE	642,095.05	2.98
5,746	EVONIK INDUSTRIES AG	120,666.00	0.56
838	FRAPORT AG FRANKFURT AIRPORT	41,941.90	0.19
4,589	FRESENIUS MEDICAL CARE AG	175,253.91	0.81
9,558	FRESENIUS SE AND CO KGAA	327,170.34	1.52
3,624	GEA GROUP AG - INHABER-AKT	159,311.04	0.74
733	GERRESHEIMER AG -INHABER-AKT	58,640.00	0.27
1,384	HANNOVER RUECK SE	354,442.40	1.65
3,121	HEIDELBERG MATERIALS AG	304,609.60	1.42
3,755	HENKEL AG & CO KGAA PREFERENTIAL SHARE	316,922.00	1.47
1,126	HUGO BOSS AG	46,267.34	0.22
30,109	INFINEON TECHNOLOGIES AG	947,229.14	4.40
1,618	KION GROUP AG	57,131.58	0.27
1,524	KNORR-BREMSE AG - BEARER SHS	121,691.40	0.57
1,991	LANXESS AG	56,504.58	0.26
1,717	LEG IMMOBILIEN - NAMEN AKT	161,020.26	0.75
16,235	MERCEDES-BENZ GROUP	942,279.40	4.38
2,980	MERCK KGAA	470,840.00	2.19
2,946	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	1,456,207.80	6.77
2,884	NORDEX SE - AKT NACH KAPITALHERABSETZUNG	40,145.28	0.19
3,530	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	145,012.40	0.67
2,434	PUMA AG	91,275.00	0.42
7,151	SAP AG	1,461,664.40	6.79
8,669	SIEMENS AG - NAMEN-AKT	1,572,036.46	7.31
15,276	SIEMENS ENERGY - REG SHS	505,177.32	2.35
6,411	SIEMENS HEALTHINEERS AG - REG SHS	345,296.46	1.61
2,898	SYMRISE AG	359,641.80	1.67
1,385	TALANX AG NAM AKT	104,706.00	0.49
3,077	TEAMVIEWER - BEARER SHS	35,139.34	0.16
10,427	TUI --- REGISTERED SHS FROM CONVERSION	71,320.68	0.33
4,754	VOLKSWAGEN AG-PREF	452,390.64	2.10
16,173	VONOVIA SE	529,342.29	2.46
5,471	ZALANDO SE	162,051.02	0.75
	Netherlands	**208,906.14**	**0.97**
5,162	QIAGEN NV - REG SHS	208,906.14	0.97
Total securities portfolio		**21,407,547.56**	**99.52**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**145,353,684.45**	**99.65**
Shares		**145,353,684.45**	**99.65**
	Germany	**141,681,593.97**	**97.13**
142,148	AIXTRON AG	2,267,971.34	1.55
36,533	AURUBIS	2,405,698.05	1.65
105,138	BECHTLE	4,218,136.56	2.89
45,787	CARL ZEISS MEDITEC AG - INHABER-AKT	3,257,745.05	2.23
1,274,348	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	8,385,209.84	5.75
312,242	EVONIK INDUSTRIES AG	6,557,082.00	4.50
45,554	FRAPORT AG FRANKFURT AIRPORT	2,279,977.70	1.56
148,970	FREENET AG - REG SHS	3,980,478.40	2.73
249,353	FRESENIUS MEDICAL CARE AG	9,522,791.07	6.53
196,912	GEA GROUP AG - INHABER-AKT	8,656,251.52	5.93
39,843	GERRESHEIMER AG -INHABER-AKT	3,187,440.00	2.19
25,629	HELLA GMBH & CO. KGAA	2,198,968.20	1.51
194,097	HELLOFRESH SE	1,784,916.02	1.22
23,650	HOCHTIEF AG	2,615,690.00	1.79
61,178	HUGO BOSS AG	2,513,804.02	1.72
63,825	JENOPTIK - REG SHS	1,761,570.00	1.21
60,139	JUNGHEINRICH VORZ.STIMMRECHTSLOS	1,627,361.34	1.12
213,039	K+S	2,452,078.89	1.68
87,909	KION GROUP AG	3,104,066.79	2.13
82,826	KNORR-BREMSE AG - BEARER SHS	6,613,656.10	4.53
16,763	KRONES	2,162,427.00	1.48
108,183	LANXESS AG	3,070,233.54	2.10
93,302	LEG IMMOBILIEN - NAMEN AKT	8,749,861.56	6.00
156,715	NORDEX SE - AKT NACH KAPITALHERABSETZUNG	2,181,472.80	1.50
132,277	PUMA AG	4,960,387.50	3.40
6,389	RATIONAL NAMEN	5,845,935.00	4.01
93,967	SCOUT24	7,258,950.75	4.98
22,740	SILTRONIC AG	1,554,279.00	1.07
29,303	STABILUS SE BEARER SHS	1,075,420.10	0.74
39,233	STROEER OUT-OF-HOME MEDIA A	2,253,935.85	1.55
219,869	TAG IMMOBILIEN AG	3,652,024.09	2.50
75,254	TALANX AG NAM AKT	5,689,202.40	3.90
167,198	TEAMVIEWER - BEARER SHS	1,909,401.16	1.31
616,718	THYSSENKRUPP AG	2,143,095.05	1.47
64,399	TRATON SE	1,893,330.60	1.30
566,649	TUI --- REGISTERED SHS FROM CONVERSION	3,875,879.16	2.66
98,796	UNITED INTERNET AG - REG SHS	1,824,762.12	1.25
24,719	WACKER CHEMIE AG	2,190,103.40	1.50
	Luxembourg	**3,672,090.48**	**2.52**
887,760	AROUNDTOWN SA	2,506,146.48	1.72
44,844	BEFESA SA	1,165,944.00	0.80

Quantity		Market Value	% of NAV
		EUR	
Total securities portfolio		**145,353,684.45**	**99.65**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,630,195,345.32**	**99.61**
Shares		**2,630,195,345.32**	**99.61**
	Bermuda	**1,331,438.34**	**0.05**
3,398	EVEREST GROUP LTD	1,331,438.34	0.05
	Ireland	**57,718,217.75**	**2.19**
47,636	ACCENTURE - SHS CLASS A	16,838,373.28	0.64
7,001	ALLEGION PLC	1,020,325.74	0.04
21,091	APTIV PLC	1,518,762.91	0.06
36,968	LINDE PLC	17,628,560.48	0.67
97,320	MEDTRONIC HLD	8,761,719.60	0.33
12,216	PENTAIR PLC	1,194,602.64	0.05
37,437	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	1,850,136.54	0.07
17,150	TRANE TECH - REGISTERED SHS	6,666,719.50	0.25
7,602	WILLIS TOWERS WATSON PLC	2,239,017.06	0.08
	Jersey	**1,259,476.79**	**0.05**
111,163	AMCOR --- REGISTERED SHS	1,259,476.79	0.05
	Netherlands	**1,864,679.60**	**0.07**
19,444	LYONDELLBASELL -A-	1,864,679.60	0.07
	Switzerland	**8,350,620.84**	**0.32**
28,956	CHUBB - NAMEN AKT	8,350,620.84	0.32
	United Kingdom	**5,780,108.94**	**0.22**
16,706	AON PREFERENTIAL SHARE	5,780,108.94	0.22
	United States of America	**2,553,890,803.06**	**96.72**
132,941	ABBOTT LABORATORIES	15,156,603.41	0.57
135,228	ABBVIE INC	26,704,825.44	1.01
33,892	ADOBE INC	17,548,599.76	0.66
124,072	ADVANCED MICRO DEVICES INC	20,357,733.76	0.77
38,762	AFLAC INC	4,333,591.60	0.16
22,083	AGILENT TECHNOLOGIES	3,278,883.84	0.12
17,111	AIR PRODUCTS & CHEMICALS INC	5,094,629.14	0.19
11,652	AKAMAI TECHNOLOGIES	1,176,269.40	0.04
8,591	ALBEMARLE - REGISTERED SHS	813,653.61	0.03
11,838	ALEXANDRIA REAL ESTATE	1,405,762.50	0.05
20,365	ALLSTATE CORP	3,862,222.25	0.15
447,938	ALPHABET INC -A-	74,290,517.30	2.81
367,211	ALPHABET INC -C-	61,394,007.09	2.33
14,907	AMERCIAN WATER WORKS CO INC	2,179,999.68	0.08
43,054	AMERICAN EXPRESS	11,676,244.80	0.44
48,861	AMERICAN INTL	3,578,091.03	0.14
35,946	AMERICAN TOWER CORP	8,359,601.76	0.32
7,429	AMERIPRISE FINANCIAL INC	3,490,218.49	0.13
17,293	AMETEK INC	2,969,381.03	0.11
41,080	AMGEN INC	13,236,386.80	0.50
1,162,402	APPLE INC	270,839,666.00	10.26
63,578	APPLIED MATERIALS INC	12,845,934.90	0.49
27,991	ARCH CAPITAL GROUP LTD	3,131,633.08	0.12
37,368	ARCHER-DANIELS MIDLAND CO	2,232,364.32	0.08
16,555	ARTHUR J.GALLAGHER AN CO	4,658,080.35	0.18
3,710	ASSURANT INC	737,770.60	0.03
549,298	AT&T INC	12,084,556.00	0.46
16,610	AUTODESK INC	4,575,722.80	0.17
31,010	AUTOMATIC DATA PROCESSING INC	8,581,397.30	0.32
10,611	AVALONBAY COMMUN	2,390,127.75	0.09
6,101	AVERY DENNISON CORP	1,346,856.76	0.05
5,584	AXON ENTERPRISE - REGISTERED	2,231,366.40	0.08
75,597	BAKER HUGHES RG-A REGISTERED SHS -A-	2,732,831.55	0.10
23,711	BALL CORP	1,610,214.01	0.06
515,444	BANK OF AMERICA CORP	20,452,817.92	0.77
57,005	BANK OF NY MELLON	4,096,379.30	0.16
38,298	BAXTER INTERNATIONAL INC - REG SHS	1,454,175.06	0.06
22,511	BECTON DICKINSON - REG SHS	5,427,402.10	0.21
15,531	BEST BUY CO INC	1,604,352.30	0.06
11,073	BIOGEN IDEC INC	2,146,390.32	0.08
10,722	BLACKROCK INC	10,180,646.22	0.39
14,459	BORGWARNER INC	524,717.11	0.02
112,965	BOSTON SCIENTIF CORP	9,466,467.00	0.36
153,833	BRISTOL-MYERS SQUIBB CO	7,959,319.42	0.30
9,077	BROADRIDGE FINANCIAL SOL -W/I	1,951,827.31	0.07
14,911	BTH & BDY WRKS - REG SHS	475,959.12	0.02
11,942	BXP INC	960,853.32	0.04
9,066	C.H.ROBINSON WORLWIDE INC	1,000,614.42	0.04
15,232	CAESARS ENTERTAINMENT - REGISTERED SHS	635,783.68	0.02
14,650	CAMPBELL SOUP CO	716,678.00	0.03
29,676	CAPITAL ONE FINANCIAL CORP	4,443,387.48	0.17
18,120	CARDINAL HEALTH	2,002,622.40	0.08
12,415	CARMAX INC	960,672.70	0.04
76,322	CARNIVAL CORP	1,410,430.56	0.05
64,894	CARRIER GLOBAL CORP-WI	5,223,318.06	0.20
37,388	CATERPILLAR - REGISTERED	14,623,194.56	0.55
8,033	CBOE HOLDINGS INC	1,645,720.71	0.06
22,880	CBRE GROUP	2,848,102.40	0.11
13,237	CENCORA INC	2,979,383.96	0.11
41,550	CENTENE CORP	3,127,884.00	0.12
14,125	CF INDUSTRIES HOLDINGS INC	1,211,925.00	0.05
4,106	CHARLES RIVER LABORATORIES INTERNATIONAL	808,758.82	0.03
115,162	CHARLES SCHWAB CORP/THE	7,463,649.22	0.28
103,687	CHIPOTLE MEXICAN GRILL -A-	5,974,444.94	0.23
26,448	CINTAS	5,445,114.24	0.21
309,266	CISCO SYSTEMS INC	16,459,136.52	0.62
146,564	CITIGROUP INC	9,174,906.40	0.35
34,881	CITIZENS FINANCIAL GROUP INC	1,432,562.67	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
27,644	CME GROUP -A-	6,099,648.60	0.23
295,559	COCA-COLA CO	21,238,869.74	0.80
62,161	COLGATE-PALMOLIVE CO	6,452,933.41	0.24
293,335	COMCAST CORP	12,252,602.95	0.46
35,171	CONAGRA BRANDS INC	1,143,760.92	0.04
26,167	CONSOLIDATED EDISON INC	2,724,769.71	0.10
52,313	CORTEVA - REGISTERED SHS	3,075,481.27	0.12
31,014	COSTAR GROUP INC	2,339,696.16	0.09
33,915	COSTCO WHOLESALE CORP	30,066,325.80	1.14
147,503	CSX CORP	5,093,278.59	0.19
10,262	CUMMINS - REGISTERED	3,322,732.98	0.13
97,304	CVS HEALTH	6,118,475.52	0.23
49,245	DANAHER CORP - REG SHS	13,691,094.90	0.52
3,933	DAVITA	644,736.69	0.02
11,735	DAY FORCE INC REGISTERED SHS	718,768.75	0.03
12,110	DECKERS OUTDOOR	1,930,939.50	0.07
19,840	DEERE AND CO	8,279,827.20	0.31
49,553	DELTA AIR LINES	2,516,796.87	0.10
23,352	DIGITAL REALTY TRUST INC	3,779,054.16	0.14
19,124	DISCOVER FINANCIAL SERVICES - SHS WI	2,682,905.96	0.10
10,740	DOVER CORP	2,059,287.60	0.08
52,988	DOW - REGISTERED SHS	2,894,734.44	0.11
22,256	DR HORTON	4,245,777.12	0.16
30,614	EATON CORPORATION PUBLIC LIMITED COMPANY	10,146,704.16	0.38
37,978	EBAY INC	2,472,747.58	0.09
19,525	ECOLAB INC	4,985,318.25	0.19
28,794	EDISON INTERNATIONAL	2,507,669.46	0.09
46,214	EDWARDS LIFESCIENCES CORP	3,049,661.86	0.12
18,631	ELECTRONIC ARTS - REGISTERED	2,672,430.64	0.10
17,609	ELEVANCE HEALTH	9,156,680.00	0.35
60,310	ELI LILLY & CO	53,431,041.40	2.02
43,345	EMERSON ELECTRIC CO	4,740,642.65	0.18
16,756	ENTERGY CORP	2,205,257.16	0.08
26,339	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	1,961,201.94	0.07
7,191	EQUINIX INC	6,382,947.33	0.24
17,098	ESTEE LAUDER COMPANIES INC -A-	1,704,499.62	0.06
26,321	EVERSOURCE ENERGY	1,791,144.05	0.07
76,353	EXELON CORP	3,096,114.15	0.12
10,017	EXPEDIA GROUP INC	1,482,716.34	0.06
16,061	EXTRA SPACE STORAGE INC	2,894,031.59	0.11
339,668	EXXON MOBIL CORP	39,815,882.96	1.51
2,746	FACTSET RESEARCH SYSTEMS INC	1,262,748.10	0.05
5,532	FEDERAL REALTY INVESTMENT TRUST	636,014.04	0.02
41,354	FIDELITY NATIONAL INFO SERVICES INC	3,463,397.50	0.13
52,338	FIFTH THIRD BANCORP	2,242,159.92	0.08
44,286	FISERV INC	7,955,979.90	0.30
5,407	FLEETCOR TCHNGY --- REGISTERED SHS	1,691,093.32	0.06
8,827	FMC CORP	582,052.38	0.02
26,248	FORTIVE CORPORATION	2,071,754.64	0.08
22,448	FRANKLIN RESOURCES INC	452,327.20	0.02
111,012	FREEPORT MCMORAN COPPER AND GOLD INC	5,541,719.04	0.21
82,933	GE AEROSPACE	15,639,505.14	0.59
42,546	GENERAL MILLS INC	3,142,022.10	0.12
87,403	GENERAL MOTORS CO	3,919,150.52	0.15
10,522	GENUINE PARTS CO	1,469,712.96	0.06
94,393	GILEAD SCIENCES INC	7,913,909.12	0.30
19,105	GLOBAL PAYMENTS INC	1,956,734.10	0.07
7,169	GLOBE LIFE INC	759,268.79	0.03
24,225	GOLDMAN SACHS GROUP INC	11,994,039.75	0.45
67,413	HALLIBURTON	1,958,347.65	0.07
9,554	HASBRO INC	690,945.28	0.03
55,582	HEALTHPEAK PROPERTIES INC	1,271,160.34	0.05
5,711	HENRY JACK AND ASSOCIATES INC	1,008,219.94	0.04
11,084	HERSHEY	2,125,689.52	0.08
18,945	HILTON WORLDWIDE HLDGS INC REG SHS	4,366,822.50	0.17
17,389	HOLOGIC INC	1,416,507.94	0.05
75,863	HOME DEPOT INC	30,739,687.60	1.16
22,890	HORMEL FOODS CORP	725,613.00	0.03
52,837	HOST HOTELS & RESORTS - SHS	929,931.20	0.04
101,611	HP ENTERPRISE CO	2,078,961.06	0.08
74,250	HP INC	2,663,347.50	0.10
4,024	HUBBELL	1,723,680.40	0.07
9,213	HUMANA INC	2,918,125.62	0.11
109,089	HUNTINGTON BANCSHARES INC	1,603,608.30	0.06
5,985	IDEX CORP	1,283,782.50	0.05
6,425	IDEXX LABS CORP	3,246,038.50	0.12
20,574	ILLINOIS TOOL WORKS	5,391,828.18	0.20
12,887	INCYTE CORP	851,830.70	0.03
30,180	INGERSOLL RAND INC	2,962,468.80	0.11
322,534	INTEL CORP	7,566,647.64	0.29
44,267	INTERCONTINENTAL EXCHANGE INC	7,111,050.88	0.27
30,106	INTERPUBLIC GROUP OF COMPANIES INC	952,252.78	0.04
19,908	INTL FLAVORS & FRAG	2,088,946.44	0.08
30,170	INVESCO LTD	529,785.20	0.02
22,656	IRON MOUNTAIN INC REIT	2,692,212.48	0.10
6,511	J.B. HUNT TRANSPORT SERVICES INC	1,122,040.63	0.04
8,103	J.M. SMUCKER CO SHS	981,273.30	0.04
52,132	JOHNSON CONTROLS INTL	4,045,964.52	0.15
217,521	JPMORGAN CHASE CO	45,866,478.06	1.74
20,855	KELLANOVA	1,683,207.05	0.06
79,475	KEURIG DR PEPPR --- REGISTERED SHS	2,978,723.00	0.11
73,292	KEYCORP	1,227,641.00	0.05
51,333	KIMCO REALTY	1,191,952.26	0.05
145,876	KINDER MORGAN INC	3,222,400.84	0.12

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
10,201	KLA CORPORATION	7,899,756.41	0.30
52,403	KROGER CO	3,002,691.90	0.11
11,967	LAMB WESTON HOLDINGS INC	774,743.58	0.03
9,906	LAM RESEARCH CORP	8,084,088.48	0.31
26,519	LAS VEGAS SANDS CORP	1,334,966.46	0.05
21,449	LKQ CORP	856,244.08	0.03
43,352	LOWE'S CO INC	11,741,889.20	0.44
8,945	LULULEMON ATHLETICA INC SHS WHEN ISSUED	2,427,225.75	0.09
12,796	M&T BANK CORPORATION	2,279,223.52	0.09
25,395	MARATHON PETROLEUM	4,137,099.45	0.16
2,557	MARKETAXESS HOLDING INC	655,103.40	0.02
17,730	MARRIOTT INTERNATIONAL -A-	4,407,678.00	0.17
37,294	MARSH MCLENNAN COS	8,319,918.46	0.32
17,110	MASCO CORP	1,436,213.40	0.05
63,130	MASTERCARD INC -A-	31,173,594.00	1.18
19,489	MCCORMICK & CO INC NON VOTING	1,603,944.70	0.06
54,596	MCDONALD'S CORP	16,625,027.96	0.63
193,081	MERCK and CO INC - REG SHS	21,926,278.36	0.83
45,630	METLIFE INC	3,763,562.40	0.14
1,616	METTLER TOLEDO INTERNATIONAL	2,423,515.20	0.09
19,121	MGM RESORTS INTL	747,439.89	0.03
85,091	MICRON TECHNOLOGY INC	8,824,787.61	0.33
568,278	MICROSOFT CORP	244,530,023.40	9.26
26,531	MODERNA INC	1,773,066.73	0.07
4,281	MOHAWK INDUSTRIES INC	687,871.08	0.03
14,895	MOLSON COORS - REGISTERED SHS -B-	856,760.40	0.03
101,629	MONDELEZ INTERNATIONAL INC	7,487,008.43	0.28
12,002	MOODY S CORP	5,696,029.18	0.22
94,811	MORGAN STANLEY	9,883,098.64	0.37
22,326	MOSAIC	597,890.28	0.02
5,947	MSCI INC -A-	3,466,684.71	0.13
32,193	NASDAQ INC	2,350,410.93	0.09
87,379	NEWMONT CORPORATION - REG SHS	4,670,407.55	0.18
29,269	NEWS CORP -A-	779,433.47	0.03
9,889	NEWS CORP -B-	276,397.55	0.01
155,663	NEXTERA ENERGY	13,158,193.39	0.50
91,149	NIKE INC	8,057,571.60	0.31
17,505	NORFOLK SOUTHERN	4,349,992.50	0.16
14,697	NORTHERN TRUST CORP	1,323,170.91	0.05
37,032	NORVERGIAN CRUISE LINE LTD	759,526.32	0.03
1,880,744	NVIDIA CORP	228,397,551.36	8.65
15,092	OMNICOM GROUP INC	1,560,361.88	0.06
44,454	ONEOK INC (NEW)	4,051,093.02	0.15
32,181	ON SEMICONDUCTOR CORP	2,336,662.41	0.09
30,416	OTIS WORLDWIDE CORPORATION	3,161,439.04	0.12
39,515	PACCAR INC	3,899,340.20	0.15
50,147	PARAMOUNT GLOBAL	532,561.14	0.02
9,875	PARKER-HANNIFIN CORP	6,239,222.50	0.24
24,382	PAYCHEX INC	3,271,820.58	0.12
77,409	PAYPAL HOLDINGS	6,040,224.27	0.23
105,014	PEPSICO INC	17,857,630.70	0.68
433,851	PFIZER INC	12,555,647.94	0.48
32,196	PHILLIPS 66	4,232,164.20	0.16
30,353	PNC FINANCIAL SERVICES GROUP INC	5,610,752.05	0.21
3,012	POOL CORP	1,134,921.60	0.04
17,860	PPG INDUSTRIES INC	2,365,735.60	0.09
17,282	PRINCIPAL FINANCIAL GROUP INC	1,484,523.80	0.06
180,315	PROCTER & GAMBLE CO	31,230,558.00	1.18
71,111	PROLOGIS	8,979,897.08	0.34
27,353	PRUDENTIAL FINANCIAL INC	3,312,448.30	0.13
39,584	PUBLIC SERVICE ENTERPRISE GROUP INC	3,531,288.64	0.13
12,086	PUBLIC STORAGE INC	4,397,732.82	0.17
15,995	PULTEGROUP	2,295,762.35	0.09
85,471	QUALCOMM INC	14,534,343.55	0.55
11,312	QUANTA SERVICES - REGISTERED	3,372,672.80	0.13
7,942	QUEST DIAGNOSTICS	1,232,995.50	0.05
3,305	RALPH LAUREN CORP -A-	640,740.35	0.02
13,918	RAYMOND JAMES FINANCIAL INC	1,704,398.28	0.06
13,207	REGENCY CENTERS	953,941.61	0.04
8,036	REGENERON PHARMACEUTICALS INC	8,447,764.64	0.32
65,418	REGIONS FINANCIAL CORP	1,526,201.94	0.06
15,375	REPUBLIC SERVICES -A-	3,087,915.00	0.12
11,263	RESMED	2,749,523.56	0.10
9,721	REVVITY	1,241,857.75	0.05
8,368	ROCKWELL AUTOMATION	2,246,473.28	0.09
26,049	ROSS STORES INC	3,920,634.99	0.15
17,764	ROYAL CARIBBEAN CRUISES	3,150,623.04	0.12
24,500	S&P GLOBAL INC	12,657,190.00	0.48
74,083	SALESFORCE INC	20,277,257.93	0.77
8,028	SBA COMMUNICATIONS -A	1,932,339.60	0.07
48,985	SEMPRA ENERGY	4,096,615.55	0.16
17,673	SHERWIN WILLIAMS CO	6,745,253.91	0.26
109,015	SLB	4,573,179.25	0.17
12,242	STANLEY BLACK & DECKER INC	1,348,211.46	0.05
87,163	STARBUCKS CORP	8,497,520.87	0.32
23,273	STATE STREET CORP	2,058,962.31	0.08
26,116	STRYKER CORP	9,434,666.16	0.36
29,413	SYNCHRONY FINANCIAL	1,467,120.44	0.06
37,861	SYSCO CORP	2,955,429.66	0.11
12,230	TAKE TWO INTERACTIVE SOFTWARE INC	1,879,873.30	0.07
16,379	TAPESTRY INC	769,485.42	0.03
17,183	TARGA RESOURCES CORP	2,543,255.83	0.10
35,000	TARGET CORP	5,455,100.00	0.21
23,430	TE CONNECTIVITY PLC	3,537,695.70	0.13

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
3,248	TELEFLEX INC	803,295.36	0.03
212,127	TESLA MOTORS INC	55,498,787.01	2.10
21,574	THE CIGNA GROUP - REGISTERED SHS	7,474,096.56	0.28
22,734	THE HARTFORD FINANCIAL SERVICES GROUP	2,673,745.74	0.10
66,971	THE KRAFT HEINZ	2,351,351.81	0.09
85,805	TJX COS INC	10,085,519.70	0.38
37,184	T-MOBILE US INC - REG SHS	7,673,290.24	0.29
8,084	TRACTOR SUPPLY CO	2,351,878.12	0.09
17,186	TRAVELERS COS INC/THE	4,023,586.32	0.15
17,134	T ROWE PRICE GROUP INC	1,866,406.62	0.07
104,183	TRUIST FINANCIAL CORP	4,455,906.91	0.17
22,320	TYSON FOODS INC -A-	1,329,379.20	0.05
160,061	UBER TECH PREFERENTIAL SHARE	12,030,184.76	0.46
22,545	UDR	1,022,190.30	0.04
3,657	ULTA BEAUTY RG PREFERENTIAL SHARE	1,423,011.84	0.05
46,226	UNION PACIFIC CORP	11,393,784.48	0.43
70,598	UNITEDHEALTH GROUP INC	41,277,238.64	1.56
56,268	UNITED PARCEL SERVICE INC	7,671,579.12	0.29
5,000	UNITED RENTALS INC	4,048,650.00	0.15
118,229	US BANCORP	5,406,612.17	0.20
25,108	VALERO ENERGY CORP	3,390,333.24	0.13
30,621	VENTAS INC	1,963,724.73	0.07
10,884	VERISK ANALYTICS	2,916,476.64	0.11
127,723	VISA INC -A-	35,117,438.85	1.33
13,364	WABTEC CORP	2,429,174.28	0.09
52,948	WALGREENS BOOTS	474,414.08	0.02
331,209	WALMART INC	26,745,126.75	1.01
138,124	WALT DISNEY CO	13,286,147.56	0.50
28,157	WASTE MANAGEMENT	5,845,393.20	0.22
4,624	WATERS	1,664,131.36	0.06
43,909	WELLTOWER OP --- REGISTERED SH	5,621,669.27	0.21
23,874	WESTERN DIGITAL CORP	1,630,355.46	0.06
56,610	WEYERHAEUSER CO	1,916,814.60	0.07
92,168	WILLIAMS COS INC	4,207,469.20	0.16
3,438	WW GRAINGER INC	3,571,428.78	0.14
8,039	WYNN RESORTS LTD	770,779.32	0.03
18,046	XYLEM INC	2,436,751.38	0.09
21,218	YUM BRANDS INC	2,964,366.78	0.11
14,852	ZIMMER BIOMET HLDGS SHS	1,603,273.40	0.06
34,971	ZOETIS INC -A-	6,832,633.98	0.26
Other transferable securities		**0.19**	**0.00**
Shares		**0.19**	**0.00**
	United States of America	**0.19**	**0.00**
188,996	FIRST HORIZON NATIONAL CORP (ROMPU)	0.19	0.00
1,109	MARRIOT INTL	-	0.00
Total securities portfolio		**2,630,195,345.51**	**99.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**792,868,079.77**	**99.66**
Shares		**792,868,079.77**	**99.66**
	Austria	**4,010,167.37**	**0.50**
6,441	ANDRITZ AG - INHABER AKT	409,969.65	0.05
7,124	BAWAG GROUP AG	495,474.20	0.06
27,920	ERSTE GROUP BANK AG	1,375,060.00	0.17
12,444	OMV AG	477,351.84	0.06
10,318	RAIFFEISEN BANK	184,279.48	0.02
6,640	VERBUND AG	494,680.00	0.06
12,600	VOESTALPINE AG	294,588.00	0.04
9,386	WIENERBERGER AG	278,764.20	0.04
	Belgium	**11,519,269.08**	**1.45**
2,287	ACKERMANS AND VAN HAAREN NV	436,130.90	0.05
81,503	ANHEUSER-BUSCH INBEV	4,839,648.14	0.61
13,236	AZELIS GROUP NV	260,616.84	0.03
2,709	COFINIMMO SA	178,794.00	0.02
1,642	D'IETEREN	311,815.80	0.04
3,252	ELIA SYSTEM OPERATOR SA	333,980.40	0.04
7,390	GROUPE BRUXELLES LAMBERT GBL	516,930.50	0.06
19,038	KBC GROUPE SA	1,359,693.96	0.17
1,581	SOFINA SA	400,941.60	0.05
6,224	SYENSQO SA/NV	495,492.64	0.06
11,030	UCB	1,786,860.00	0.22
16,771	UMICORE SA	195,549.86	0.02
16,826	WAREHOUSES DE PAUW SCA - REGISTERED SHS	402,814.44	0.05
	Bermuda	**624,910.89**	**0.08**
108,341	AEGON --- REGISTERED SHS	624,910.89	0.08
	Denmark	**43,735,280.65**	**5.50**
368	A.P. MOELLER-MAERSK A/S -B-	555,851.72	0.07
15,909	AMBU AS - BEARER -B-	279,887.77	0.04
6,637	BAVARIAN NORDIC	206,108.34	0.03
8,415	CARLSBERG AS -B-	900,351.32	0.11
13,241	COLOPLAST AS -B-	1,554,180.94	0.20
55,590	DANSKE BANK	1,502,603.74	0.19
6,468	DEMANT A/S	226,976.29	0.03
4,182	FLSMIDTH & CO. SHS	212,840.41	0.03
5,656	GENMAB AS	1,229,128.13	0.15
10,033	ISS A/S	180,212.18	0.02
4,185	JYSKE BANK A/S	292,767.26	0.04
11,135	LK-ABELLO --- BEARER AND/OR REGISTERED S	256,617.41	0.03
4,719	NKT A/S (NORDISKE KABEL-OG TRAADFARBIKK)	400,390.03	0.05
29,285	NOVONESIS A/S	1,894,284.37	0.24
273,061	NOVO NORDISK - BEARER AND/OR REGISTERED	28,820,185.36	3.62
15,845	ORSTED - REG SHS	946,281.04	0.12
6,875	PANDORA	1,016,773.09	0.13
834	ROCKWOOL SHS -B-	351,739.65	0.04
28,746	TRYG A/S	612,351.33	0.08
85,795	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	1,701,594.41	0.21
5,448	ZEALAND PHARMA	594,155.86	0.07
	Finland	**15,631,119.20**	**1.96**
3,032	CARGOTEC OYJ	159,119.36	0.02
12,546	ELISA CORPORATION -A-	597,440.52	0.08
42,763	FORTUM CORP	632,678.59	0.08
8,701	HUHTAMAKI OYJ	303,490.88	0.04
12,538	KEMIRA OY	281,101.96	0.04
22,297	KESKO CORP	427,322.01	0.05
6,694	KONECRANES PLC	451,175.60	0.06
33,610	KONE OYJ -B-	1,804,857.00	0.23
56,735	METSO CORPORATION	544,656.00	0.07
38,386	NESTE CORPORATION - REG SHS	669,067.98	0.08
448,540	NOKIA OYJ	1,760,070.96	0.22
305,227	NORDEA BANK	3,232,353.93	0.41
9,064	ORION CORPORATION (NEW) -B-	446,130.08	0.06
43,883	SAMPO	1,838,697.70	0.23
53,900	STORA ENSO -R-	619,850.00	0.08
8,884	TIETOEVRY CORP	164,798.20	0.02
46,149	UPM-KYMMENE CORP - REG SHS	1,387,700.43	0.17
10,800	VALMET CORPORATION	310,608.00	0.04
	France	**120,159,473.44**	**15.10**
18,540	ACCOR SA	723,060.00	0.09
2,314	AEROPORTS DE PARIS-ADP-	266,804.20	0.03
16,116	AIR LIQUIDE SA	2,792,258.16	0.35
33,000	AIR LIQUIDE SA	5,717,580.00	0.72
31,487	ALSTOM	586,761.25	0.07
5,117	AMUNDI SA	343,094.85	0.04
5,457	ARKEMA SA	466,573.50	0.06
156,765	AXA SA	5,413,095.45	0.68
4,061	BIOMERIEUX SA	436,963.60	0.05
89,679	BNP PARIBAS SA	5,519,742.45	0.69
66,053	BOLLORE --- ACT	395,327.21	0.05
21,673	BOUYGUES SA	651,490.38	0.08
27,196	BUREAU VERITAS SA	809,896.88	0.10
14,692	CAPGEMINI SE	2,849,513.40	0.36
46,851	CARREFOUR SA	717,288.81	0.09
294	CHRISTIAN DIOR	190,659.00	0.02
42,380	CIE DE SAINT-GOBAIN	3,463,293.60	0.44
3,544	COVIVIO SA	193,325.20	0.02
101,137	CREDIT AGRICOLE SA	1,388,105.33	0.17
54,004	DANONE SA	3,528,621.36	0.44
60,154	DASSAULT SYST.	2,143,287.02	0.27
20,344	EDENRED SA	692,102.88	0.09

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
8,838	EIFFAGE	765,724.32	0.10
16,227	ELIS SA	304,093.98	0.04
2,000	EURAZEO	147,500.00	0.02
379	EURAZEO	27,951.25	0.00
1,029	EURAZEO-PF-2025	75,888.75	0.01
2,553	GAZTRANSPORT ET TECHNIGAZ SA	323,465.10	0.04
3,965	GECINA	409,981.00	0.05
27,069	GETLINK ACT	433,645.38	0.05
2,951	HERMES INTERNATIONAL SA	6,509,906.00	0.82
3,374	IPSEN	372,827.00	0.05
4,364	IPSOS SA	246,347.80	0.03
5,976	KERING	1,534,935.60	0.19
17,751	KLEPIERRE SA	522,589.44	0.07
4,614	L'OREAL SA	1,855,058.70	0.23
7,388	LA FRANCAISE DES JEUX SA	272,912.72	0.03
22,163	LEGRAND SA	2,289,437.90	0.29
4,436	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	1,783,493.80	0.22
10,933	L OREAL S A	4,395,612.65	0.55
541	L OREAL S A-REG SHS LOYALTY BONUS 2025	217,509.05	0.03
21,713	LVMH	14,949,400.50	1.88
59,686	MICHELIN (CGDE)	2,176,151.56	0.27
5,775	NEOEN SPA	225,225.00	0.03
2,387	NEXANS	314,129.20	0.04
170,452	ORANGE	1,753,098.82	0.22
16,766	PERNOD RICARD SA	2,273,469.60	0.29
19,760	PUBLICIS GROUPE SA	1,940,432.00	0.24
17,088	RENAULT SA	666,261.12	0.08
19,333	REXEL SA	502,078.01	0.06
97,732	SANOFI	10,056,622.80	1.26
2,327	SARTORIUS STEDIM BIOTECH	436,894.25	0.05
48,904	SCHNEIDER ELECTRIC SE	11,551,124.80	1.45
12,029	SCOR SE ACT PROV REGROUPEMENT	241,301.74	0.03
1,734	SEB SA	177,735.00	0.02
603	SEB SA PF25	61,807.50	0.01
1,000	SEB SA PF26	102,500.00	0.01
67,946	SOCIETE GENERALE SA	1,518,593.10	0.19
6,618	SODEXO	487,415.70	0.06
1,671	SOITEC SA RGPT	149,721.60	0.02
1,040	SOPRA STERIA GROUP	195,936.00	0.02
11,548	SPIE SA	396,096.40	0.05
14,985	TECHNIP ENERGIES NV - BEARER/REG SHS	323,975.70	0.04
4,540	TELEPERFORMANCE SE	422,220.00	0.05
8,589	UNIBAIL RODAMCO	675,095.40	0.08
25,308	VALEO SA	273,832.56	0.03
12,131	VALLOUREC - SHS	164,799.64	0.02
5,138	VERALLIA SASU	135,026.64	0.02
49,888	VINCI SA	5,235,745.60	0.66
60,508	VIVENDI SA	628,073.04	0.08
2,612	WENDEL SA	239,781.60	0.03
16,397	WORLDLINE SA	107,203.59	0.01
	Germany	**111,332,297.49**	**13.99**
14,127	ADIDAS AG - REG SHS	3,360,813.30	0.42
9,637	AIXTRON AG	153,758.34	0.02
33,279	ALLIANZ SE	9,817,305.00	1.23
2,748	AURUBIS	180,955.80	0.02
76,501	BASF SE	3,638,005.06	0.46
25,237	BAYERISCHE MOTOREN WERKE AG	1,998,265.66	0.25
7,885	BECHTLE	316,346.20	0.04
7,553	BEIERSDORF AG	1,020,787.95	0.13
11,251	BRENNTAG SE	753,591.98	0.09
2,379	CARL ZEISS MEDITEC AG - INHABER-AKT	169,265.85	0.02
89,112	COMMERZBANK AG	1,472,575.80	0.19
9,131	CONTINENTAL AG (GERM	530,876.34	0.07
15,522	COVESTRO AG	868,300.68	0.11
48,528	DAIMLER TRUCK HOLDING AG - REG SHS	1,631,996.64	0.21
174,653	DEUTSCHE BANK AG PREFERENTIAL SHARE	2,706,772.19	0.34
15,960	DEUTSCHE BOERSE AG	3,362,772.00	0.42
38,915	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	256,060.70	0.03
84,628	DEUTSCHE POST AG REG SHS	3,387,658.84	0.43
304,255	DEUTSCHE TELEKOM AG-REG	8,029,289.45	1.01
9,798	DR ING HCF PORSCHE AKTIENGESELLSCH	700,557.00	0.09
183,155	E.ON SE	2,446,035.03	0.31
20,205	EVONIK INDUSTRIES AG	424,305.00	0.05
17,458	FRESENIUS MEDICAL CARE AG	666,721.02	0.08
36,088	FRESENIUS SE AND CO KGAA	1,235,292.24	0.16
14,531	GEA GROUP AG - INHABER-AKT	638,782.76	0.08
3,141	GERRESHEIMER AG -INHABER-AKT	251,280.00	0.03
4,871	HANNOVER RUECK SE	1,247,463.10	0.16
11,502	HEIDELBERG MATERIALS AG	1,122,595.20	0.14
14,248	HENKEL AG & CO KGAA PREFERENTIAL SHARE	1,202,531.20	0.15
1,682	HOCHTIEF AG	186,029.20	0.02
3,875	HUGO BOSS AG	159,223.75	0.02
110,800	INFINEON TECHNOLOGIES AG	3,485,768.00	0.44
12,939	K+S	148,927.89	0.02
7,418	KION GROUP AG	261,929.58	0.03
5,063	KNORR-BREMSE AG - BEARER SHS	404,280.55	0.05
5,322	LANXESS AG	151,038.36	0.02
7,060	LEG IMMOBILIEN - NAMEN AKT	662,086.80	0.08
59,924	MERCEDES-BENZ GROUP	3,477,988.96	0.44
11,225	MERCK KGAA	1,773,550.00	0.22
11,364	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	5,617,225.20	0.71
13,114	PORSCHE AUTOMOBIL HLDG - VORZ.AKT-STIMMR	538,723.12	0.07
8,477	PUMA AG	317,887.50	0.04
467	RATIONAL NAMEN	427,305.00	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
86,700	SAP AG	17,721,480.00	2.23
2,170	SARTORIUS VORZ.OHNE STIMMRECHT.	547,274.00	0.07
7,205	SCOUT24	556,586.25	0.07
63,888	SIEMENS AG - NAMEN-AKT	11,585,449.92	1.46
56,747	SIEMENS ENERGY - REG SHS	1,876,623.29	0.24
23,623	SIEMENS HEALTHINEERS AG - REG SHS	1,272,334.78	0.16
10,710	SYMRISE AG	1,329,111.00	0.17
17,864	TAG IMMOBILIEN AG	296,721.04	0.04
4,536	TALANX AG NAM AKT	342,921.60	0.04
36,864	TUI --- REGISTERED SHS FROM CONVERSION	252,149.76	0.03
17,091	VOLKSWAGEN AG-PREF	1,626,379.56	0.20
59,239	VONOVIA SE	1,938,892.47	0.24
1,137	WACKER CHEMIE AG	100,738.20	0.01
23,049	ZALANDO SE	682,711.38	0.09
	Ireland	**3,955,411.88**	**0.50**
153,202	AIB GRP - REGISTERED	788,224.29	0.10
9,758	DCC PLC	597,524.31	0.08
21,292	GRAFTON GRP UNITS CONS.OF 1 ORD+1C+17-A-	266,338.73	0.03
12,861	KERRY GROUP -A-	1,198,002.15	0.15
13,104	KINGSPAN GROUP	1,105,322.40	0.14
	Isle of Man	**579,263.33**	**0.07**
63,152	ENTAIN PLC	579,263.33	0.07
	Italy	**32,299,596.03**	**4.06**
164,700	A2A SPA	341,587.80	0.04
93,187	ASSICURAZIONI GENERALI SPA	2,418,202.65	0.30
27,691	BANCA POPOLARE DI SONDRIO	190,375.63	0.02
75,276	BPER BANCA SPA	380,143.80	0.05
56,360	DAVIDE CAMPARI-MILANO N.V.	428,336.00	0.05
650,061	ENEL SPA - AZ NOM	4,664,187.68	0.59
9,793	FERRARI NV	4,110,122.10	0.52
51,207	FINECOBANK	787,307.63	0.10
52,512	HERA SPA	188,097.98	0.02
23,978	INFRASTRUTTURE WIRELESS ITALIANE SPA	264,956.90	0.03
8,287	INTERPUMP GROUP	347,059.56	0.04
1,363,393	INTESA SANPAOLO SPA - AZ NOM	5,232,020.64	0.66
31,919	ITALGAS SPA PREFERENTIAL SHARE	173,320.17	0.02
14,334	IVECO GROUP N.V.	129,264.01	0.02
38,426	MEDIOBANCA	588,878.46	0.07
18,246	MONCLER SPA	1,040,386.92	0.13
58,319	NEXI SPA	355,279.35	0.04
35,506	POSTE ITALIANE SPA	447,020.54	0.06
25,122	PRYSMIAN SPA	1,637,954.40	0.21
8,213	RECORDATI SPA	417,220.40	0.05
1,467	REPLY SPA	198,338.40	0.02
111,877	SAIPEM SPA	221,348.64	0.03
184,133	SNAM SPA - AZ NOM	841,671.94	0.11
663,077	TELECOM ITALIA	165,437.71	0.02
115,134	TERNA SPA	931,203.79	0.12
30,484	UGF	325,264.28	0.04
139,073	UNICREDIT SPA REGS	5,474,608.65	0.69
	Jersey	**3,977,287.41**	**0.50**
77,124	EXPERIAN GROUP	3,643,704.63	0.46
131,047	MAN GROUP - REGISTERED SHS	333,582.78	0.04
	Luxembourg	**1,272,614.11**	**0.16**
10,184	EUROFINS SCIENTIFIC SE	579,469.60	0.07
8,608	MILLICOM INTERNATIONAL CELLULAR SA-SDR-	209,854.72	0.03
34,191	TENARIS - REG SHS	483,289.79	0.06
	Netherlands	**64,293,324.17**	**8.08**
9,696	AALBERTS N.V.	353,322.24	0.04
40,720	ABN AMRO GROUP DEP RECEIPT	659,867.60	0.08
13,665	AKZO NOBEL NV	864,994.50	0.11
6,838	ARCADIS NV - BEARER SHS	425,323.60	0.05
4,961	ARGENX SE	2,409,061.60	0.30
3,864	ASM INTERNATIONAL NV - REG SHS	2,277,441.60	0.29
34,053	ASML HOLDING NV	25,389,916.80	3.19
12,875	ASR NEDERLAND NV - REG SHS	566,500.00	0.07
6,816	BESI - REG SHS	773,956.80	0.10
7,569	EURONEXT NV	737,599.05	0.09
41,038	FERROVIAL INTERNATIONAL SE	1,583,246.04	0.20
8,547	FUGRO --- BEARER AND REGISTERED SHS	174,700.68	0.02
9,513	HEINEKEN HOLDING	644,981.40	0.08
25,203	HEINEKEN NV - BEARER/REG SHS	2,007,166.92	0.25
5,245	IMCD	817,695.50	0.10
280,646	ING GROUP NV	4,567,233.00	0.57
12,700	JDE PEET S NV - BEARER/REG SHS	238,252.00	0.03
80,913	KONINKLIJKE AHOLD DELHAIZE NV	2,510,730.39	0.32
335,362	KONINKLIJKE KPN NV	1,230,443.18	0.15
22,361	NN GROUP NV	1,001,325.58	0.13
125,480	PROSUS N.V. (ZAR)	4,926,344.80	0.62
18,187	QIAGEN NV - REG SHS	736,027.89	0.09
9,009	RANDSTAD BR	401,801.40	0.05
64,266	ROYAL PHILIPS NV	1,890,705.72	0.24
10,199	SIGNIFY NV - REG SHS	215,810.84	0.03
178,992	STELLANTIS NV-BEARER AND REGISTERED SHS	2,220,932.74	0.28
64,745	UNIVERSAL MUSIC GROUP N.V.	1,521,507.50	0.19
20,796	WOLTERS KLUWER NV	3,146,434.80	0.40
	Norway	**5,515,888.27**	**0.69**
28,150	AKER BP SHS	541,686.94	0.07
4,253	BAKKAFROST	219,795.62	0.03
70,829	DNB BK ASA	1,303,904.35	0.16
17,459	GJENSIDIGE FORSIKRING ASA	293,186.44	0.04
36,290	MOWI ASA - REG SHS	585,795.62	0.07
124,177	NORSK HYDRO ASA	723,195.02	0.09
67,701	ORKLA ASA	572,766.01	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,176	SALMAR	290,805.27	0.04
40,729	STOREBRAND	401,573.04	0.05
15,211	TOMRA SYSTEMS ASA - REG SHS	201,217.40	0.03
13,439	YARA INTERNATIONAL ASA	381,962.56	0.05
	Poland	**1,408,164.32**	**0.18**
5,187	CD PROJEKT SA	210,981.21	0.03
18,437	INPOST SA	312,322.78	0.04
49,506	ORLEN SPOLKA AKCYJNA - BEARER SHS	646,011.96	0.08
2,251	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	238,848.37	0.03
	Portugal	**1,447,335.77**	**0.18**
692,179	BCP SHARES FROM REVERSE SPLIT	280,609.37	0.04
40,132	GALP ENERGIA,SA REG.SHS -B-	674,217.60	0.08
27,920	JERONIMO MARTINS SGPS SA - REG SHS	492,508.80	0.06
	South Africa	**343,178.02**	**0.04**
50,183	INVESTEC	343,178.02	0.04
	Spain	**37,355,313.07**	**4.70**
1,603	ACCIONA SA	204,382.50	0.03
18,074	ACS	749,709.52	0.09
6,113	AENA SME SA	1,207,928.80	0.15
38,120	AMADEUS IT GROUP SA -A-	2,474,750.40	0.31
490,391	BANCO BILBAO VIZCAYA ARGENTARIA SA	4,760,715.83	0.60
443,428	BANCO SABADELL PREFERENTIAL SHARE	846,504.05	0.11
1,329,360	BANCO SANTANDER SA REG SHS	6,115,720.68	0.77
48,884	BANKINTER SA - REG SHS	387,552.35	0.05
312,384	CAIXABANK SA	1,675,627.78	0.21
41,256	CELLNEX TELECOM SA	1,502,956.08	0.19
30,592	EDP RENOVAVEIS SA - BEARER SHS	480,600.32	0.06
20,155	ENAGAS	277,735.90	0.03
24,827	ENDESA	487,354.01	0.06
21,327	GRIFOLS SA -A-	218,068.58	0.03
492,566	IBERDROLA SA	6,841,741.74	0.86
93,002	INDITEX SHARE FROM SPLIT	4,942,126.28	0.62
32,356	MERLIN PROPERTIES SOCIMI S.A.	367,887.72	0.05
11,741	NATURGY ENERGY GROUP SA	272,626.02	0.03
30,912	REDEIA CORPORACION SA	540,032.64	0.07
99,229	REPSOL SA	1,175,367.51	0.15
337,060	TELEFONICA SA	1,481,715.76	0.19
1,754	VIDRALA SA	178,206.40	0.02
2,606	VISCOFAN SA	166,002.20	0.02
	Sweden	**42,020,248.44**	**5.28**
16,893	AAK AB - REG SHS	497,248.21	0.06
23,344	ADDTECH - REGISTERED SHS -B-	627,706.60	0.08
24,802	ALFA LAVAL AB - REG SHS	1,068,987.47	0.13
86,859	ASSA ABLOY AB -B- REG SHS	2,622,737.95	0.33
219,044	ATLAS COPCO AB -A- REG SHS	3,803,694.32	0.48
10,053	AVANZA BANK HLD --- REGISTERED SHS	223,488.86	0.03
10,481	AXFOOD AB	265,151.79	0.03
19,179	BIOVITRUM AB	554,365.16	0.07
21,365	BOLIDEN - REG SHS	650,600.42	0.08
42,419	CASTELLUM AB	558,125.00	0.07
26,667	ELECTROLUX AB	232,278.46	0.03
44,297	ELEKTA INSTRUMENT -B- FREE	283,488.27	0.04
51,527	EPIROC --- REGISTERED SHS -A-	999,750.42	0.13
68,059	EQT AB	2,090,559.75	0.26
49,487	ESSITY AB REGISTERED -B-	1,386,230.91	0.17
16,094	EVOLUTION AB	1,419,765.93	0.18
19,577	GETINGE -B-	378,630.56	0.05
48,793	HENNES AND MAURITZ AB	745,286.87	0.09
5,513	HOLMEN - REG SHS	214,126.42	0.03
33,948	HUSQVARNA -B-	213,056.48	0.03
13,941	INDUSTRIVAERDEN -C- FREE	460,017.26	0.06
22,330	INDUTRADE AB	622,942.46	0.08
154,787	INVESTOR - REG SHS -B-	4,276,379.11	0.54
20,073	KINNEVIK AB (PUBL) AK B	146,524.21	0.02
12,378	LATOUR INVESTMENT REGISTERED B	346,513.97	0.04
8,662	MICRONIC LASER SYSTEMS	302,438.79	0.04
10,821	MUNTERS GRP REGISTERED -B-	221,719.06	0.03
130,138	NIBE INDUSTRIER	640,279.42	0.08
87,280	SANDVIK AB	1,750,537.61	0.22
41,071	SECURITAS -B- FREE	467,961.81	0.06
133,238	SKANDINAVISKA ENSKILDA BANKEN -A-	1,828,445.10	0.23
30,599	SKANSKA -B- FREE	572,869.11	0.07
29,006	SKF AB -B-	517,918.50	0.07
41,286	SSAB - REGISTERED -B-	189,770.35	0.02
45,019	SVENSKA CELLULOSA SCA AB-SHS-B-	588,752.86	0.07
133,101	SVENSKA HANDELSBANKEN AB-A-	1,226,534.01	0.15
13,453	SWECO AB	204,654.94	0.03
75,535	SWEDBANK -A-	1,437,521.92	0.18
47,401	TELE2 AB	481,426.23	0.06
266,938	TELEFON ERICSSON	1,810,261.06	0.23
189,248	TELIA COMPANY AB	549,359.52	0.07
10,172	THULE CORP	278,374.54	0.03
16,205	TRELLEBORG -B- FREE	558,931.41	0.07
134,952	VOLVO AB -B-	3,199,339.38	0.40
73,767	VOLVO CAR AB	182,053.80	0.02
31,221	WIHLBORGS FASTIGHETER AB.	323,442.16	0.04
	Switzerland	**132,228,976.82**	**16.62**
137,067	ABB REG.SHS	7,132,521.46	0.90
7,188	ACCELLERON INDUSTRIES AG	334,719.76	0.04
42,511	ALCON INC. - REG SHS	3,807,453.95	0.48
299	BARRY CALLEBAUT LTD - NAMEN-AKT	497,354.08	0.06
907	BELIMO HOLDING LTD	581,416.43	0.07
564	BUCHER INDUSTRIES NAMEN AKT	229,745.61	0.03
2,691	CEMBRA MONEY BANK SA	225,667.27	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
81	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	938,669.07	0.12
45,789	CIE FINANCIERE RICHEMONT NAMEN AKT	6,507,587.45	0.82
24,227	CLARIANT NAMEN AKT	329,391.47	0.04
20,208	COCA COLA HBC NAMEN	647,005.73	0.08
2,329	DKSH HOLDING SA	166,242.29	0.02
15,547	DSM FIRMENICH AG	1,922,386.55	0.24
1,594	FLUGHAFEN ZUERICH AG	344,383.24	0.04
4,606	GALDERMA GROUP AG	384,546.82	0.05
4,248	GALENICA SA	335,932.44	0.04
2,804	GEBERIT AG	1,642,281.17	0.21
7,453	GEORG FISCHER LTD	505,469.28	0.06
676	GIVAUDAN SA - REG SHS	3,331,711.72	0.42
2,658	HELVETIA HLDG - REGISTERED SHS	412,202.46	0.05
46,047	HOLCIM LTD	4,038,069.28	0.51
17,304	JULIUS BAER GROUP - REG SHS	935,550.06	0.12
4,713	KUEHNE + NAGEL INTERNATIONAL AG	1,155,409.63	0.15
13,939	LOGITECH INTERNATIONAL SA - NAMEN-AKT	1,118,732.64	0.14
6,232	LONZA GROUP	3,538,825.42	0.44
222,588	NESTLE SA PREFERENTIAL SHARE	20,087,180.93	2.52
170,850	NOVARTIS AG PREFERENTIAL SHARE	17,630,333.53	2.22
3,897	PSP SWISS PROPERTY AG	512,866.64	0.06
59,688	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	17,156,060.12	2.16
36,617	SANDOZ GROUP AG	1,371,800.51	0.17
3,264	SCHINDLER HOLDING SA	859,814.11	0.11
12,650	SGS LTD	1,267,620.16	0.16
335	SIEGFRIED HOLDING	404,939.19	0.05
26,800	SIG GROUP PREFERENTIAL SHARE	536,882.47	0.07
12,736	SIKA - REGISTERED SHS	3,789,211.96	0.48
4,073	SONOVA HOLDING LTD - NAMEN-AKT	1,314,331.51	0.17
54,568	STMICROELECTRONICS NV - BEARER/REG SHS	1,453,711.88	0.18
10,002	STRAUMANN HOLDING LTD - REG SHS	1,468,773.17	0.18
2,263	SWISSCOM SHS NOM	1,328,065.74	0.17
2,441	SWISS LIFE HOLDING N-NAMEN REGISTERED	1,830,523.13	0.23
7,279	SWISS PRIME SITE AG-NAMEN AKT	733,350.84	0.09
24,716	SWISS RE - REG SHS	3,063,739.13	0.39
1,089	TECAN GROUP NAM.AKT	322,032.61	0.04
5,038	TEMENOS AG NAM.AKT	316,798.13	0.04
2,458	THE SWATCH GROUP	473,219.50	0.06
271,099	UBS GROUP NAMEN-AKT	7,504,211.53	0.94
2,201	VAT GROUP SA	1,007,160.02	0.13
12,434	ZURICH INSURANCE GROUP - REG SHS	6,733,074.73	0.85
	United Kingdom	**159,158,960.01**	**20.01**
81,577	3I GROUP PLC	3,240,333.93	0.41
132,047	ABRDN PLC	259,237.75	0.03
47,986	ALLFUNDS GROUP PLC	264,882.72	0.03
106,773	ANGLO AMERICAN PLC	3,117,019.61	0.39
37,914	ASHTEAD GROUP	2,636,505.07	0.33
26,205	ASSOCIATED BRITISH FOODS PLC	734,766.72	0.09
131,707	ASTRAZENECA PLC	18,342,896.65	2.31
75,385	AUTO TRADER GROUP PLC	786,240.05	0.10
237,783	AVIVA PLC	1,382,030.64	0.17
1,245,581	BARCLAYS PLC	3,361,519.31	0.42
121,677	BARRATT DEVELOPMENTS PLC	700,039.42	0.09
53,917	BEAZLEY PLC	493,129.46	0.06
10,132	BELLWAY PLC	379,196.54	0.05
11,993	BIG YELLOW GROUP PLC	182,766.95	0.02
1,465,732	BP PLC	6,900,152.92	0.87
83,377	BRITISH LAND CO PLC REIT	436,300.05	0.05
16,999	BRITVIC PLC	260,485.85	0.03
555,667	BT GROUP PLC	987,718.88	0.12
29,586	BUNZL PLC	1,256,618.28	0.16
25,457	BURBERRY GROUP PLC	214,474.57	0.03
432,681	CENTRICA	606,601.03	0.08
5,177	COMPUTACENTER	153,931.83	0.02
132,307	CONVATEC GROUP REGD	360,960.15	0.05
9,912	CRODA INTERNATIONAL PLC - REG SHS	502,360.48	0.06
48,856	DARKTRACE	338,683.26	0.04
6,612	DERWENT LONDON PLC	190,878.24	0.02
186,749	DIAGEO PLC	5,842,288.89	0.73
10,930	DIPLOMA	582,460.43	0.07
121,453	DIRECT LINE INS GR PLC NI	273,398.80	0.03
27,007	DRAX GROUP	209,194.30	0.03
119,155	DS SMITH HOLDING	661,327.79	0.08
362,388	GSK REG SHS	6,604,908.38	0.83
34,055	HALMA PLC	1,067,429.12	0.13
30,025	HARGREAVES LANS - REGISTERED SHS	402,173.70	0.05
1,564,605	HSBC HOLDINGS PLC (USD 0.5)	12,583,783.02	1.58
25,169	ICG(OST)	673,956.28	0.08
27,167	IG GROUP HLDGS	300,549.53	0.04
24,198	IMI	526,972.85	0.07
115,214	INFORMA PLC	1,135,731.30	0.14
14,538	INTERCONTINENTAL HOTELS GROUP PLC	1,421,563.22	0.18
48,513	INTERNATIONAL DISTRIBUTIONS SERVICES PLC	199,637.65	0.03
14,478	INTERTEK GROUP PLC	897,860.47	0.11
243,054	INTL CONSOLIDATED AIRLINE-DI	600,003.51	0.08
236,125	ITV PLC	227,171.52	0.03
212,256	JD SPORTS FASHION PLC	392,981.64	0.05
11,943	JOHNSON MATTHEY	218,319.85	0.03
151,016	J SAINSBURY PLC	536,147.18	0.07
155,007	KINGFISHER PLC	599,870.85	0.08
62,623	LAND SEC R.E.I.T	489,965.42	0.06
524,179	LEGAL & GENERAL GROUP PLC	1,425,656.01	0.18
5,287,437	LLOYDS BANKING GROUP PLC	3,736,569.87	0.47
43,314	LSE GROUP	5,320,222.10	0.67

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
199,659	M AND G REGISTERED SHS	497,677.75	0.06
165,011	MARKS AND SPENCER GROUP PLC	738,935.14	0.09
34,420	MONDI PLC	587,835.11	0.07
435,543	NATIONAL GRID PLC	5,391,614.57	0.68
596,054	NATWEST GROUP PLC	2,463,589.58	0.31
9,823	NEXT PLC	1,154,841.49	0.15
57,333	PEARSON PLC	698,359.43	0.09
17,009	PENNON GROUP --- REGISTERED SHS	121,018.30	0.02
29,799	PERSIMMON PLC	588,602.33	0.07
82,589	PHOENIX GROUP HOLDINGS PLC - REG SHS	555,357.80	0.07
231,491	PRUDENTIAL PLC	1,932,499.84	0.24
0	QUILTER PLC	-	0.00
59,145	RECKITT BENCKISER GROUP PLC	3,253,490.36	0.41
162,190	RELX PLC	6,840,030.17	0.86
212,063	RENTOKIL INITIAL PLC	928,739.34	0.12
68,019	RIGHTMOVE -REGISTERED SHS	504,716.44	0.06
90,820	RIO TINTO PLC	5,783,969.47	0.73
74,529	ROTORK NEW ISSUE	298,635.53	0.04
39,572	RS GRP --- REGISTERED SHS	385,233.10	0.05
13,797	SAFESTORE HOLDINGS PLC	148,739.97	0.02
84,237	SAGE GROUP	1,037,206.98	0.13
81,555	SCHRODERS PLC	342,275.18	0.04
101,051	SEGRO (REIT)	1,061,457.53	0.13
22,717	SEVERN TRENT PLC	721,330.62	0.09
126,892	SHAFTESBURY CAPITAL PLC	224,487.74	0.03
73,726	SMITH AND NEPHEW PLC	1,026,076.65	0.13
8,749	SOFTCAT PLC	163,192.69	0.02
8,873	SPECTRIS	290,914.54	0.04
6,542	SPIRAX-SARCO ENGIN	590,867.50	0.07
92,085	SSE PLC	2,083,961.96	0.26
181,875	STANDARD CHARTERED PLC	1,733,391.92	0.22
21,384	SUBSEA 7 SA	310,163.50	0.04
26,146	TATE & LYLE PLC NPV	214,466.02	0.03
267,010	TAYLOR WIMPEY PLC	527,248.88	0.07
582,490	TESCO --- REGISTERED SHS	2,511,137.11	0.32
8,951	THE BERKELEY GROUP HOLDINGS PLC	507,766.60	0.06
13,835	TRAVIS PERKINS PLC	153,971.64	0.02
171,359	TRITAX BIG BOX REIT PLC	327,663.21	0.04
214,219	UNILEVER PLC	12,458,454.91	1.57
62,854	UNITED UTILITIES GROUP PLC - REG SHS	789,782.57	0.10
28,164	UNITE GROUP PLC	318,179.92	0.04
1,974,545	VODAFONE GROUP PLC	1,780,780.69	0.22
22,594	WEIR GROUP PLC	588,169.03	0.07
15,475	WHITBREAD	582,881.44	0.07
100,231	WPP PLC	919,371.42	0.12
Other transferable securities		**15,057.48**	**0.00**
Rights		**15,057.48**	**0.00**
	Netherlands	**15,057.48**	**0.00**
21,343	WOLTERS KLUWER NV RTS	15,057.48	0.00
Total securities portfolio		**792,883,137.25**	**99.66**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**31,614,173.73**	**99.52**
Shares		**31,614,173.73**	**99.52**
	Bermuda	**223,459.75**	**0.70**
86,000	ALIBABA HEALTH INFORMATION	59,234.11	0.19
14,000	CHINA RESOURCES	56,504.79	0.18
88,000	CN RUYI RG REGISTERED SHS	25,604.17	0.08
52,000	KUNLUN ENERGY COMPANY LTD - REG SHS	53,690.49	0.17
2,000	ORIENT OVERSEAS INTL	28,426.19	0.09
	Cayman Islands	**4,803,114.10**	**15.12**
2,232	AIRTAC INTL	64,393.05	0.20
134,000	ALIBABA GROUP	1,897,654.49	5.97
3,080	BILIBILI INC	76,846.51	0.24
54,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	31,006.18	0.10
56,000	CHINA FEIHE LIMITED	42,392.11	0.13
4,600	CHINA LITERATURE LIMITED	19,187.68	0.06
12,100	ENN ENERGY HOLDINGS LTD	93,544.45	0.29
88,000	GEELY AUTOMOBILE	137,990.64	0.43
5,200	GIANT BIOGENE HOLDING LTD	34,108.86	0.11
29,220	GRAB HOLDINGS LIMITED	111,036.00	0.35
10,000	HAITIAN INTERNATIONAL	32,185.46	0.10
2,973	H WORLD GRPSHS ADR	110,595.60	0.35
18,000	INNOVENT BIOLOGICS, INC.	109,147.32	0.34
33,350	JD.COM INC - CL A	717,450.51	2.26
15,600	JD HEALTH INTERNATIONAL INC	70,293.04	0.22
3,057	KANZHUN LTD SHS A SPONSORED US DEPOSITAR	53,069.52	0.17
49,000	KINGDEE INTL SOFTWARE GROUP CO	56,775.14	0.18
16,400	LI AUTO INC	228,238.66	0.72
27,982	LONGFOR GRP-REGISTERED SHS	54,180.90	0.17
5,287	MINISO GROUP HOLDING LIMITED	25,286.45	0.08
6,600	POP MART INTERNATIONAL GROUP LIMITED	45,246.31	0.14
11,900	SHENZHOU INTERNATIONAL GROUP	108,084.55	0.34
148,000	SINO BIOPHARMA	71,070.64	0.22
10,364	TENCENT MUSIC ADR REPR 2 SHS A	124,886.20	0.39
72,000	WANT WANT CHINA	49,498.66	0.16
49,000	WUXI BIOLOGICS	110,396.11	0.35
77,081	XINYI SOLAR HOLDINGS LTD	41,877.37	0.13
16,400	XPENG INC REGISTERED SHS	111,796.83	0.35
18,000	YADEA GROUP HOLDINGS LTD	32,025.82	0.10
5,664	ZTO EXPRESS CAYMAN INC	142,849.04	0.45
	China	**8,265,834.56**	**26.02**
8,300	360 SECURITY TECHNOLOGY INC	10,448.15	0.03
4,800	37 INTERACTIVE	12,276.64	0.04
11,000	AAC TECHNOLOGIES HOLDINGS INC	45,175.51	0.14
70,300	AGRICULTURAL BANK OF CHINA -A-	48,214.97	0.15
379,000	AGRICULTURAL BANK OF CHINA -H-	178,582.93	0.56
2,200	AIR CHINA -A-	2,477.05	0.01
300	ANGEL YEAST CO LTD -A-	1,561.16	0.00
15,500	ANHUI CONCH CEMENT CO -H-	45,597.14	0.14
600	ANHUI CONCH CEMENT CO LTD -A-	2,241.00	0.01
100	ANJOY FOODS GROUP CO LTD-REG SHS-A-	1,419.42	0.00
780	ANKER INNOVATIONS TECHNOLO-A	9,346.19	0.03
31,050	BAIDU INC -A- REG SHS	422,128.99	1.33
1,088,000	BANK OF CHINA LTD -H-	514,060.95	1.62
191	BEIJING KINGSOFT OFFICE SOFTWARE INC	7,270.31	0.02
2,900	BEIJING ORIENTAL YUHONG WATERPROOF -A-	5,714.10	0.02
41,600	BOE TECHNOLOGY -A-	26,569.67	0.08
1,600	BYD COMPANY LTD -A-	70,255.78	0.22
14,500	BYD COMPANY LTD -H-	529,785.48	1.67
11,000	BYD ELECTRONIC -RC-	46,096.01	0.15
10,500	CHANGSHA ZOOMLION HEAVY IND.SCIENCE -A-	11,372.18	0.04
5,043	CHINA FIBERGLASS CO LTD-SHS.A	8,473.87	0.03
1,800	CHINA INTL TRAVEL SERVICE -A-	19,855.24	0.06
17,063	CHINA MERCHANTS BANK CO LTD -A-	91,694.67	0.29
53,500	CHINA MERCHANTS BANK CO LTD -H-	265,520.36	0.84
7,500	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	13,127.52	0.04
29,300	CHINA MINSENG BANKING -A-	16,829.80	0.05
68,500	CHINA MINSHENG BANKING CORPORATION -H-	27,955.64	0.09
62,000	CHINA NATIONAL BUILDING MATERIAL CO -H-	27,298.42	0.09
20,900	CHINA PETROLEUM AND CHEMICAL -A-	20,784.56	0.07
340,000	CHINA PETROLEUM AND CHEMICAL -H-	211,857.55	0.67
12,372	CHINA RAILWAY SIGNAL	11,119.26	0.04
1,500	CHINA SINOMA INTL ENG.	2,464.76	0.01
300	CHINA SOUTHERN AIR -A-	280.34	0.00
16,300	CHINA THREE GORGES RENEWABLES (GROUP) CO	11,295.74	0.04
15,900	CHINA VANKE -H-	15,250.11	0.05
20,500	CHINA YANGTZE POWER -A-	88,020.47	0.28
17,820	CHINA ZHESHANG BANK CO LTD	7,485.84	0.02
48,000	CMOC GROUP LIMITED -H- REG SHS	47,150.41	0.15
18,700	CMOC GROUP LTD-A	23,245.89	0.07
980	CNGR ADVANCED MATERIAL COLTD	5,623.48	0.02
3,360	CONTEMPORARY AMPEREX TECHNO. CO LTD A	120,930.42	0.38
11,900	FOCUS MEDIA --- SHS -A-	12,021.31	0.04
29,000	FOSUN INTERNATIONAL	18,592.89	0.06
9,600	FOXCONN IND INT --- REGISTERED SHS -A-	34,552.92	0.11
820	GANFENG LITHIUM GROUP CO., LTD.	4,038.69	0.01
4,400	GREAT WALL MOTOR -A-	19,055.66	0.06
26,500	GREAT WALL MOTOR CO-H-	49,469.05	0.16
5,700	HAIER SMART-A RG REGISTERED SHS -A-	26,184.31	0.08
34,000	HAIER SMART HOME CO LTD - REG SHS -H-	136,569.33	0.43
3,100	HAITIAN FLAVOUR -A-	21,336.53	0.07
9,800	HAITONG SEC SHS -A-	12,280.36	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
46,400	HAITONG SECURITIES CO LTD -H-	21,666.32	0.07
2,352	HANGZHOU FIRST PV MAT CO LTD -A-	5,934.90	0.02
16,000	HANSOH PHARMACEUTICAL GRP CO LTD	43,154.26	0.14
1,500	HEBEI YANGYUAN A	4,959.52	0.02
2,100	HENAN SHUANGHUI INVEST AND DEV CO -A-	8,128.56	0.03
10,000	HENGAN INTERNATIONAL GROUP CO - REG SHS	34,502.81	0.11
17,800	HUATAI SECURITIES CO LTD	28,690.89	0.09
6,000	HUATAI SECURITIES CO LTD -A-	15,088.61	0.05
2,848	HUNDSUN TECH-A-	9,306.61	0.03
1,400	IEIT SYSTEMS CO., LTD.	8,301.59	0.03
951,000	INDUS.AND COMMERCIAL BANK OF CHINA -H-	568,091.32	1.79
51,900	INDUSTRIAL AND COMMERCIAL BANK CHINA -A-	45,829.09	0.14
17,158	INDUSTRIAL BANK	47,242.59	0.15
4,300	INNER MONGOLIA YILI INDUSTRAL GROUP -A-	17,860.72	0.06
30,900	JD LOGISTICS INC	55,693.71	0.18
12,000	JIANGSU EXPRESSWAY CO LTD -H-	12,158.38	0.04
5,484	JIANGSU HENGRUI PHARMACEUTICALS CO	40,981.18	0.13
100	JINDUICHENG MOLYBDENUM CO LTD	170.03	0.00
2,300	JOIN IN HOLDING CO LTD -A-	10,756.21	0.03
4,500	JS PHOENIX PUB -A-	7,722.20	0.02
3,600	JS ZHONG TIAN TECH -A-	7,967.82	0.03
2,000	JUNEYAO AIRLINES CO LTD	3,892.18	0.01
8,420	KE HOLDINGS INC	167,642.20	0.53
14,200	KINGSOFT	54,021.36	0.17
32,800	KUAISHOU TECHNOLOGY	231,616.84	0.73
4,400	KUANG-CHI TECHNOLOGIES CO	15,704.73	0.05
112,000	LENOVO GROUP LTD -RC-	152,842.29	0.48
8,300	LINGYI ITECH	8,906.42	0.03
200	LIVZON PHARMACEUTICAL -A-	1,161.65	0.00
1,251	MONTAGE TECHNOLOGY CO	11,954.71	0.04
26,600	NETEASE INC - REG SHS	515,392.14	1.62
100	NINESTAR CORP REGISTERED SHS -A-	433.37	0.00
19,355	NIO INC-CLASS A SHARES	140,412.82	0.44
25,600	NONGFU SPRING CO LTD-H-REG SHS 144A/REGS	112,716.04	0.35
100	OFFSHORE OIL ENGINEERING CO LTD -A-	83.16	0.00
6,200	ORIENT SECUR CO LTD-A	9,842.18	0.03
13,700	SD NANSHAN ALUM -A-	8,573.93	0.03
3,341	SF HOLDING CO LTD	21,472.43	0.07
100	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	395.36	0.00
1,900	SHANGHAI M G STATIONARY INC A	9,613.13	0.03
2,800	SHANGHAI PHARMACEUTICAL LTD -A-	8,461.62	0.03
5,800	SHANGHAI PHARMACEUTICAL LTD -H-	9,468.19	0.03
2,432	SHANGHAI PUTAILAI NEW ENERGY TECH	5,195.05	0.02
4,400	SHENGLI TECHNOLOGY -A-	13,101.94	0.04
13,400	SHENZHEN GREEN ECO MANU A173	13,651.48	0.04
1,128	SHENZHEN TRANSSION HOLDING CO LTD	17,395.49	0.05
3,300	SICHUAN TIANQI LITHIUM INDUSTRIES -A-	16,597.47	0.05
1,380	SUNGROW POWER SUPPLY CO LTD	19,635.26	0.06
9,200	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	68,104.43	0.21
5,200	SUNWODA ELECTRONIC CO LTD	16,316.28	0.05
1,615	SUPCON TECHNOLOGY CO., LTD.	11,609.46	0.04
500	SUZHOU MAXWELL --- REGISTERED SHS -A-	7,567.17	0.02
2,150	SZ INNOVANCE TECHNOLOGY -A-	19,184.75	0.06
1,000	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	41,865.18	0.13
12,200	TCL TECH GRP - REGISTERED SHS -A-	7,983.82	0.03
7,200	TCL ZHONGHUAN RENEWABLE ENERGY-A-	10,658.05	0.03
29,200	TENCENT HOLDINGS LTD	1,671,367.56	5.26
26,000	TINGY HOLDING CORP	37,556.56	0.12
13,200	TONGCHENG TRAVEL HOLDINGS LIMITED	33,919.87	0.11
5,110	UFIDA SOFTWARE CO -A-	8,396.61	0.03
160	UNISPLENDOUR CORP -A-	551.88	0.00
100	USI (SH) -A-	228.19	0.00
5,539	VIPSHOP HOLDINGS ADR 1/5 REPR	87,128.47	0.27
2,900	WANHUA POLYURETANE -A-	37,839.84	0.12
1,800	WEICHAI POWER CO LTD	4,081.64	0.01
25,000	WEICHAI POWER CO LTD -H-	46,218.31	0.15
3,000	WESTERN MINING-A	8,131.56	0.03
1,400	WILL SEMICON SHS A	21,444.12	0.07
200	WUJIANG SILK -A-	265.19	0.00
40	WUS PRINTED CIRCUIT (KUNSHAN) CO LTD	229.53	0.00
4,940	WUXI APPTEC CO LTD.	34,724.76	0.11
1,420	WUXI APP TEC CO LTD A	10,623.64	0.03
100	XIAMEN TUNGSTEN CO LTD -A-	298.91	0.00
6,392	XI AN LONGI SILICON MATERIALS CORP	16,037.87	0.05
1,200	YIFENG PHARMACY CHAIN CO LTD	4,375.70	0.01
2,900	YIHAI KERRY ARAWANA HOLDINGS CO., LTD	14,705.82	0.05
1,100	YN CHUANGXIN -A-	5,376.89	0.02
540	YUNNAN BAIYAO GROUP -A-	4,706.62	0.01
11,500	YUNNAN CHIHONG -A-	9,415.38	0.03
13,300	ZHEJIANG CENTURY HUATONG GROUP CO LTD -A	7,924.52	0.02
1,900	ZHEJIANG CHINT ELECTRICS CO LTD	6,173.47	0.02
28,600	ZHEJIANG EXPRESSWAY CO LTD -H-	20,030.17	0.06
6,900	ZHEJIANG LEAPMOTOR TECHNOLOGY CO., LTD	29,758.67	0.09
5,100	ZHEJIANG WEIXING NEW BUILDING MATERIALS	10,901.52	0.03
1,120	ZHONGJI INNOLIGHT -A-	24,782.36	0.08
	Hong Kong	**2,918,350.19**	**9.19**
153,200	AIA GROUP LTD	1,373,724.19	4.32
66,000	BEIJING ENTERPRISES WATER	20,562.64	0.06
44,000	CHINA MENGNIU DAIRY	105,928.77	0.33
20,000	CHINA MERCHANTS HLDGS (INTL) CO LTD -RC-	31,876.48	0.10
43,000	CHINA RESOURCES LAND LTD - REG SHS	158,603.49	0.50
20,000	CHINA RESOURCES PHARMA-REG SHS 144A/REGS	15,474.77	0.05
17,800	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	20,051.54	0.06
8,500	CK INFRASTRUCTURE HOLDINGS LTD	58,217.05	0.18

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
105,120	CSPC PHARMACEUTICAL	81,876.71	0.26
27,000	FAR EAST HORIZON LTD	19,778.61	0.06
10,400	HANG SENG BANK LTD	130,878.94	0.41
16,504	HONG KONG EXCHANGES AND CLEARING LTD	693,095.10	2.18
8,000	HUA HONG SEMICONDUCTOR UNITARY 144A/REGS	21,525.63	0.07
23,635	MTR CORP LTD	89,306.56	0.28
49,817	SINO LAND	54,707.42	0.17
5,000	SWIRE PACIFIC LTD SIE A	42,742.29	0.13
	Indonesia	**809,200.49**	**2.55**
759,500	BANK CENTRAL ASIA DEP	517,954.94	1.63
344,300	KALBE FARMA	39,228.37	0.12
118,400	PT CHANDRA ASRI PACIFIC TBK	66,277.41	0.21
186,700	PT MERDEKA COPPER GOLD TBK	33,541.88	0.11
72,600	PT UNILEVER INDONESIA TBK	10,597.49	0.03
717,000	TELKOM INDONESIA -B-	141,600.40	0.45
	Macau	**1,005,922.83**	**3.17**
7,900	CHINA CONSTRUCTION BANK CORPORATION -A-	8,951.29	0.03
1,317,000	CHINA CONSTRUCTION BANK CORPORATION -H-	996,971.54	3.14
	Malaysia	**1,286,177.41**	**4.05**
34,200	AMMB HOLDING BHD	41,469.92	0.13
30,900	AXIATA GROUP	18,884.09	0.06
52,200	CELCOMDIGI BHD	47,092.36	0.15
95,200	CIMB GROUP HOLDINGS BHD	185,853.12	0.59
23,941	GAMUDA BHD	46,912.73	0.15
34,100	IHH HEALHCARE BHD	59,211.28	0.19
7,565	KUALA LUMPUR KEPONG MY	37,683.08	0.12
74,342	MALAYAN BANKING BHD	188,943.76	0.59
12,257	MALAYSIA AIRPORTS HOLDINGS BHD - REG SHS	31,092.30	0.10
30,400	MAXIS BHD	29,121.10	0.09
47,300	MR D.I.Y. GRP - REGISTERED SHS	24,318.35	0.08
1,000	NESTLE (M) BHD	25,221.47	0.08
9,600	PERLIS PLANTATIONS BHD	33,664.84	0.11
42,900	PETRONAS CHEMICALS	58,677.75	0.18
9,000	PETRONAS GAS BHD	39,287.29	0.12
54,400	PRESS MTL ALUMI - REGISTERED	66,755.41	0.21
199,300	PUBLIC BANK BHD	220,398.78	0.69
21,015	RHB BANK BERHAD	31,495.96	0.10
23,700	SD GUTHRIE BHD	27,530.93	0.09
34,700	SIME DARBY BHD	20,701.49	0.07
38,100	YTL CORP BHD	23,191.87	0.07
32,300	YTL POWER INTERNATIONAL BHD	28,669.53	0.09
	Philippines	**105,698.70**	**0.33**
3,550	AYALA CORP	42,539.82	0.13
30,852	JG SUMMIT HOLDINGS INC	15,305.57	0.05
2,805	SM INVESTMENTS CORP	47,853.31	0.15
	Singapore	**1,150,262.63**	**3.62**
3,100	BOC AVIATION SHS UNITARY 144A - REG SHS	25,662.11	0.08
53,300	CAPITALAND ASCE UNITS	118,908.57	0.37
80,763	CAPITALAND INTEGRATED COMMERCIAL TRUST	133,557.48	0.42
35,130	CAPITALAND INV --- REGISTERED SHS	85,497.35	0.27
18,200	KEPPEL LTD	94,124.96	0.30
46,104	OVERSEA-CHINESE BANKING CORPORATION LTD	543,044.54	1.71
11,500	SEMBCORP INDUSTRIES LTD	49,696.69	0.16
11,200	SINGAPORE EXCHANGE LTD	99,770.93	0.31
	South Korea	**3,480,334.01**	**10.96**
391	AMOREPACIFIC CORP	44,162.04	0.14
120	CJ CHEILJEDANG	27,896.31	0.09
662	COWAY CO LTD	33,765.70	0.11
869	DOOSAN BOBCAT INC - REG SHS	26,979.74	0.08
6,472	DOOSAN ENERBIL	88,639.23	0.28
4,003	HANA FINANCIAL GROUP INC	179,992.66	0.57
361	HANJIN KAL	22,774.72	0.07
754	HANKOOK TIRE & TECHNOLOGY CO. LTD.	23,899.44	0.08
100	HANMI PHARM	24,585.15	0.08
1,351	HANWHA SOLUTIONS CORPORATIO	26,705.93	0.08
1,505	HLB CO LTD	98,630.04	0.31
332	HYUNDAI ELECTRIC & ENERGY SYSTEMS CO LTD	83,653.74	0.26
1,347	HYUNDAI ENGINEERING CONSTRUCTION-REG SHS	31,416.61	0.10
497	HYUNDAI GLOVIS CO LTD	46,404.91	0.15
3,264	HYUNDAI MERCHANT MARINE	46,250.61	0.15
4,497	KAKAO	124,314.87	0.39
2,297	KAKAOBANK CORP	37,150.38	0.12
5,248	KB FINANCIAL GROUP INC	324,664.07	1.02
226	KOREA KUMHO PETROCHEMICAL	27,288.68	0.09
2,950	KOREAN AIR	50,869.85	0.16
117	KOREA ZINC CO LTD	61,555.40	0.19
458	KT CORPORATION	14,079.38	0.04
674	LG CHEM LTD - REG SHS	183,743.22	0.58
1,332	LG CORP	80,569.86	0.25
3,452	LG DISPLAY	28,878.86	0.09
1,509	LG ELECTRONICS INC - REG SHS	120,355.36	0.38
655	LG ENERGY SOLUTION - REG SHS	207,614.52	0.65
146	LG H&H	42,313.99	0.13
233	LOTTE CHEMICAL CORPORATION	18,084.81	0.06
1,737	NAVER	225,011.70	0.71
173	NCSOFT	25,268.03	0.08
264	NETMARBLE RG	12,011.93	0.04
435	POSCO FUTURE M CO. LTD.	83,161.28	0.26
1,207	SAMSUNG C&T	127,188.65	0.40
2,142	SAMSUNG ENGINEERING	36,035.79	0.11
722	SAMSUNG SDI CO LTD - REG SHS	208,975.30	0.66
5,928	SHINHAN FINANCIAL GROUP	251,589.82	0.79
389	SK BIOPHARMACEUTICALS CO LTD	30,936.76	0.10
457	SK BIOSCIENCE CO	19,360.56	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
272	SKC CO LTD	29,785.43	0.09
1,331	SK SQUARE CO., LTD.	82,239.66	0.26
853	SK TELEKOM	36,463.03	0.11
8,686	WOORI FINANCIAL GROUP	102,954.04	0.32
753	YUHAN CORP	82,111.95	0.26
	Taiwan	**6,093,011.21**	**19.18**
35,000	ACER INC	45,123.44	0.14
133,286	CATHAY FINANCIAL	280,078.78	0.88
20,720	CHAILEASE HOLDING COMPANY LTD	107,048.73	0.34
19,000	CHENG SHIN RUBBER INDUSTRY CO LTD	31,099.78	0.10
49,000	CHINA AIRLINES	33,289.60	0.10
171,000	CHINA STEEL CORP	125,089.58	0.39
215,000	CHINATRUST FINANCIAL HLDGS	233,706.57	0.74
50,000	CHUNGHWA TELECOM	198,284.04	0.62
27,000	DELTA ELECTRONIC INC - REG SHS	324,632.84	1.02
197,806	E.SUN FINANCIAL HOLDING	175,326.01	0.55
3,000	ECLAT TEXTILE CO LTD	51,664.45	0.16
38,000	EVA AIRWAYS CORP	45,028.65	0.14
13,800	EVERGREEN MARINE CORP	87,649.44	0.28
36,000	FAR EASTERN TEXTILE	43,682.53	0.14
22,804	FAR EASTONE TELECOMMUNICATIONS - REG SHS	65,357.04	0.21
6,056	FENG TAY ENTERPRISE	29,852.76	0.09
154,221	FIRST FINANCIAL HOLDING COMPANY	133,526.70	0.42
112,568	FUBON FINANCIAL HOLDING COMPANY	321,556.58	1.01
3,920	HOTAI MOTOR	87,822.61	0.28
122,889	HUA NAN FINANCIAL HOLDING CO LTD	99,797.61	0.31
29,000	LITE-ON TECHNOLOGY CORP	91,179.06	0.29
20,800	MEDIA TEK INCORPORATION	772,280.78	2.43
162,350	MEGA FINANCIAL HOLDING COMPANY	201,613.16	0.63
71,000	NAN YA PLASTICS CORP	103,202.50	0.32
3,500	PHARMAESSENTIA CORP	70,339.48	0.22
28,000	POU CHEN CORP	31,984.56	0.10
8,000	PRESIDENT CHAIN STORE CORP	74,573.76	0.23
25,000	RUENTEX DEVELOPMENT CO LTD	38,669.34	0.12
148,546	SINOPAC HOLDINGS	113,827.38	0.36
160,601	TAISHIN FINANCIAL HOLDINGS	93,377.04	0.29
146,125	TAIWAN COOPERATIVE HOLDINGS	119,590.95	0.38
21,000	TAIWAN HIGH SPEED RAIL CORP	19,641.97	0.06
45,390	TAIWAN SEMICONDUCTOR CO	1,372,606.79	4.32
53,000	THE SHANGHAI CIAL AND SAVINGS BK-REG SHS	64,645.34	0.20
150,000	UNITED MICROELECTRONICS CORP	255,004.33	0.80
1,000	VOLTRONIC POWER TECHNOLOGY CORP	63,988.08	0.20
10,450	WAN HAI LINES	32,360.59	0.10
25,000	YANG MING MARINE TRANSPORT CORP	54,508.36	0.17
	Thailand	**1,229,789.89**	**3.87**
15,500	ADVANCED INFO SERVICE -F-	125,242.79	0.39
60,600	AIRPORT OF THAILAND PUB CO -F-	120,531.42	0.38
160,400	BANGKOK DUSIT MED SERVICE-F	149,545.49	0.47
78,000	BANGKOK EXPRESS FOR REG	19,756.04	0.06
7,900	BUMRUNGRAD HOSPITAL-FOREIGN	66,043.04	0.21
28,200	CENTRAL PATTANA (FOREIGN REGISTERED)	58,718.05	0.18
25,100	CENTRAL RETAIL CORP-FOREIGN	24,181.49	0.08
78,800	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	160,404.00	0.50
43,900	DELTA ELECTRONICS (THAILAND) PUBLIC CO	145,980.88	0.46
38,400	GULF ENERGY DEV PCL - REG SHS FOREIGN	68,022.68	0.21
73,300	HOME PRODUCT CENTER PUBLIC FOREIGN REG.	23,691.09	0.07
14,700	INTOUCH HOLDINGS -F-	42,257.79	0.13
8,200	KASIKORNBANK -F-	38,225.47	0.12
50,734	MINOR INTERNATIONAL FOREIGN REGISTERED	44,541.54	0.14
34,800	PTT GLOBAL CHEM SHS FOREIGN REGISTER	32,445.03	0.10
39,100	PTT OIL AND RETAIL BUSINESS PUBLIC CO LT	21,386.37	0.07
19,600	SCG PACKAGING REGISTERED SHS FOREIGN	17,664.52	0.06
9,500	SIAM CEMENT FOREIGN REGISTERED	71,152.20	0.22
	United States of America	**243,017.96**	**0.76**
5,398	YUM CHINA HOLDINGS INC WI	243,017.96	0.76
Other transferable securities		**313.87**	**0.00**
Rights		**313.87**	**0.00**
	Taiwan	**313.87**	**0.00**
258	CHAILEASE HOLDING COMPANY 27.09.24 RIGHT	313.87	0.00
Total securities portfolio		**31,614,487.60**	**99.52**

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**144,519,548.06**	**99.59**
Shares		**144,519,548.06**	**99.59**
	Bermuda	**2,578,549.40**	**1.78**
948,000	ALIBABA HEALTH INFORMATION	652,952.78	0.45
157,600	CHINA RESOURCES	636,082.46	0.44
1,016,000	CN RUYI RG REGISTERED SHS	295,611.83	0.20
646,000	KUNLUN ENERGY COMPANY LTD - REG SHS	667,001.09	0.46
23,000	ORIENT OVERSEAS INTL	326,901.24	0.23
	Cayman Islands	**40,788,713.57**	**28.11**
567,500	ALIBABA GROUP	8,036,708.38	5.54
37,960	BILIBILI INC	947,108.28	0.65
616,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	353,700.14	0.24
590,000	CHINA FEIHE LIMITED	446,631.14	0.31
70,000	CHINA LITERATURE LIMITED	291,986.46	0.20
133,600	ENN ENERGY HOLDINGS LTD	1,032,854.46	0.71
1,015,000	GEELY AUTOMOBILE	1,591,596.55	1.10
50,000	GIANT BIOGENE HOLDING LTD	327,969.80	0.23
116,000	HAITIAN INTERNATIONAL	373,351.29	0.26
33,932	H WORLD GRPSHS ADR	1,262,270.40	0.87
205,000	INNOVENT BIOLOGICS, INC.	1,243,066.68	0.86
411,600	JD.COM INC - CL A	8,854,651.53	6.10
189,800	JD HEALTH INTERNATIONAL INC	855,231.94	0.59
42,944	KANZHUN LTD SHS A SPONSORED US DEPOSITAR	745,507.84	0.51
530,000	KINGDEE INTL SOFTWARE GROUP CO	614,098.50	0.42
205,900	LI AUTO INC	2,865,508.49	1.97
337,484	LONGFOR GRP-REGISTERED SHS	653,462.52	0.45
60,001	MINISO GROUP HOLDING LIMITED	286,970.31	0.20
91,400	POP MART INTERNATIONAL GROUP LIMITED	626,592.90	0.43
137,300	SHENZHOU INTERNATIONAL GROUP	1,247,059.61	0.86
1,747,000	SINO BIOPHARMA	838,921.64	0.58
124,917	TENCENT MUSIC ADR REPR 2 SHS A	1,505,249.85	1.04
773,000	WANT WANT CHINA	531,423.08	0.37
578,500	WUXI BIOLOGICS	1,303,350.04	0.90
796,000	XINYI SOLAR HOLDINGS LTD	432,459.24	0.30
201,963	XPENG INC REGISTERED SHS	1,376,757.45	0.95
196,000	YADEA GROUP HOLDINGS LTD	348,725.55	0.24
71,192	ZTO EXPRESS CAYMAN INC	1,795,499.50	1.24
	China	**85,810,412.42**	**59.13**
90,200	360 SECURITY TECHNOLOGY INC	113,544.94	0.08
28,000	37 INTERACTIVE	71,613.75	0.05
117,000	AAC TECHNOLOGIES HOLDINGS INC	480,503.11	0.33
848,800	AGRICULTURAL BANK OF CHINA -A-	582,146.06	0.40
4,597,000	AGRICULTURAL BANK OF CHINA -H-	2,166,083.77	1.49
128,300	AIR CHINA -A-	144,456.88	0.10
9,000	ANGEL YEAST CO LTD -A-	46,834.71	0.03
202,000	ANHUI CONCH CEMENT CO -H-	594,233.64	0.41
39,500	ANHUI CONCH CEMENT CO LTD -A-	147,532.61	0.10
4,000	ANJOY FOODS GROUP CO LTD-REG SHS-A-	56,776.62	0.04
5,820	ANKER INNOVATIONS TECHNOLO-A	69,736.99	0.05
379,400	BAIDU INC -A- REG SHS	5,157,994.84	3.55
12,759,000	BANK OF CHINA LTD -H-	6,028,404.15	4.15
5,342	BEIJING KINGSOFT OFFICE SOFTWARE INC	203,340.30	0.14
16,800	BEIJING ORIENTAL YUHONG WATERPROOF -A-	33,102.36	0.02
380,000	BOE TECHNOLOGY -A-	242,703.74	0.17
17,700	BYD COMPANY LTD -A-	777,204.51	0.54
173,500	BYD COMPANY LTD -H-	6,339,157.30	4.37
134,500	BYD ELECTRONIC -RC-	563,628.49	0.39
23,000	BY-HEALTH CO -A-	48,966.54	0.03
105,700	CHANGSHA ZOOMLION HEAVY IND.SCIENCE -A-	114,479.98	0.08
37,900	CHINA FIBERGLASS CO LTD-SHS.A	63,684.23	0.04
19,800	CHINA INTL TRAVEL SERVICE -A-	218,407.65	0.15
205,681	CHINA MERCHANTS BANK CO LTD -A-	1,105,306.85	0.76
648,500	CHINA MERCHANTS BANK CO LTD -H-	3,218,503.76	2.22
96,200	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	168,382.33	0.12
329,400	CHINA MINSENG BANKING -A-	189,206.04	0.13
1,106,000	CHINA MINSHENG BANKING CORPORATION -H-	451,371.41	0.31
774,000	CHINA NATIONAL BUILDING MATERIAL CO -H-	340,789.91	0.23
311,400	CHINA PETROLEUM AND CHEMICAL -A-	309,680.03	0.21
4,064,000	CHINA PETROLEUM AND CHEMICAL -H-	2,532,320.78	1.75
74,578	CHINA RAILWAY SIGNAL	67,026.53	0.05
48,200	CHINA SINOMA INTL ENG.	79,200.92	0.05
128,000	CHINA SOUTHERN AIR -A-	119,611.54	0.08
285,400	CHINA THREE GORGES RENEWABLES (GROUP) CO	197,779.40	0.14
374,900	CHINA VANKE -H-	359,576.56	0.25
244,000	CHINA YANGTZE POWER -A-	1,047,658.30	0.72
228,880	CHINA ZHESHANG BANK CO LTD	96,148.06	0.07
627,000	CMOC GROUP LIMITED -H- REG SHS	615,902.17	0.42
180,300	CMOC GROUP LTD-A	224,130.18	0.15
11,760	CNGR ADVANCED MATERIAL COLTD	67,481.76	0.05
44,920	CONTEMPORARY AMPEREX TECHNO. CO LTD A	1,616,724.53	1.11
12,600	ENN NATURAL GAS CO LTD -A- REG SHS	37,051.11	0.03
20,800	FLAT GLASS GROUP CO LTD-A	60,093.82	0.04
158,600	FOCUS MEDIA --- SHS -A-	160,216.76	0.11
460,500	FOSUN INTERNATIONAL	295,242.34	0.20
128,000	FOXCONN IND INT --- REGISTERED SHS -A-	460,705.60	0.32
13,040	GANFENG LITHIUM GROUP CO., LTD.	64,225.02	0.04
28,100	GREAT WALL MOTOR -A-	121,696.37	0.08
377,500	GREAT WALL MOTOR CO-H-	704,700.56	0.49
64,700	HAIER SMART-A RG REGISTERED SHS -A-	297,214.92	0.20
408,000	HAIER SMART HOME CO LTD - REG SHS -H-	1,638,831.93	1.13
44,000	HAITIAN FLAVOUR -A-	302,841.00	0.21

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
96,300	HAITONG SEC SHS -A-	120,673.31	0.08
453,200	HAITONG SECURITIES CO LTD -H-	211,620.20	0.15
28,516	HANGZHOU FIRST PV MAT CO LTD -A-	71,955.61	0.05
4,100	HANGZHOU TIGERMED CONSULTING CO LTD	40,416.19	0.03
202,000	HANSOH PHARMACEUTICAL GRP CO LTD	544,822.53	0.38
15,300	HEBEI YANGYUAN A	50,587.14	0.03
34,900	HENAN SHUANGHUI INVEST AND DEV CO -A-	135,088.94	0.09
104,000	HENGAN INTERNATIONAL GROUP CO - REG SHS	358,829.21	0.25
7,800	HUAGUANG TECH CO LTD	38,918.33	0.03
214,200	HUATAI SECURITIES CO LTD	345,257.76	0.24
72,900	HUATAI SECURITIES CO LTD -A-	183,326.63	0.13
21,850	HUNDSUN TECH-A-	71,400.78	0.05
12,200	IEIT SYSTEMS CO., LTD.	72,342.46	0.05
8,992,000	INDUS.AND COMMERCIAL BANK OF CHINA -H-	5,371,479.68	3.70
475,000	INDUSTRIAL AND COMMERCIAL BANK CHINA -A-	419,437.68	0.29
207,091	INDUSTRIAL BANK	570,201.42	0.39
65,500	INNER MONGOLIA YILI INDUSTRAL GROUP -A-	272,064.38	0.19
14,000	ISOFTSTONE INFORM	103,059.79	0.07
6,700	JCHX MINING - SHS -A-	47,923.77	0.03
340,700	JD LOGISTICS INC	614,072.75	0.42
212,000	JIANGSU EXPRESSWAY CO LTD -H-	214,798.01	0.15
61,700	JIANGSU HENGRUI PHARMACEUTICALS CO	461,075.67	0.32
28,300	JINDUICHENG MOLYBDENUM CO LTD	48,119.24	0.03
9,200	JOIN IN HOLDING CO LTD -A-	43,024.83	0.03
18,600	JS PHOENIX PUB -A-	31,918.41	0.02
36,000	JS ZHONG TIAN TECH -A-	79,678.16	0.05
28,000	JUNEYAO AIRLINES CO LTD	54,490.46	0.04
107,596	KE HOLDINGS INC	2,142,236.36	1.48
157,400	KINGSOFT	598,800.11	0.41
390,800	KUAISHOU TECHNOLOGY	2,759,629.92	1.90
32,400	KUANG-CHI TECHNOLOGIES CO	115,643.92	0.08
1,350,000	LENOVO GROUP LTD -RC-	1,842,295.50	1.27
70,900	LINGYI ITECH	76,080.18	0.05
5,900	LIVZON PHARMACEUTICAL -A-	34,268.72	0.02
12,938	MONTAGE TECHNOLOGY CO	123,637.09	0.09
321,600	NETEASE INC - REG SHS	6,231,207.28	4.29
10,800	NINESTAR CORP REGISTERED SHS -A-	46,803.84	0.03
228,712	NIO INC-CLASS A SHARES	1,659,214.49	1.14
336,000	NONGFU SPRING CO LTD-H-REG SHS 144A/REGS	1,479,398.05	1.02
29,000	OFFSHORE OIL ENGINEERING CO LTD -A-	24,116.06	0.02
79,300	ORIENT SECUR CO LTD-A	125,884.60	0.09
112,100	SD NANSHAN ALUM -A-	70,156.04	0.05
47,600	SF HOLDING CO LTD	305,922.74	0.21
17,600	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	69,583.65	0.05
9,900	SHANGHAI M G STATIONARY INC A	50,089.47	0.03
33,900	SHANGHAI PHARMACEUTICAL LTD -A-	102,446.10	0.07
116,400	SHANGHAI PHARMACEUTICAL LTD -H-	190,016.75	0.13
25,740	SHANGHAI PUTAILAI NEW ENERGY TECH	54,983.84	0.04
22,700	SHENGLI TECHNOLOGY -A-	67,594.12	0.05
5,000	SHENZHEN CAPCHEM TECHNOLOGY CO LTD	29,041.29	0.02
38,300	SHENZHEN GREEN ECO MANU A173	39,018.78	0.03
12,402	SHENZHEN TRANSSION HOLDING CO LTD	191,257.85	0.13
17,800	SICHUAN TIANQI LITHIUM INDUSTRIES -A-	89,525.76	0.06
23,160	SUNGROW POWER SUPPLY CO LTD	329,530.81	0.23
116,400	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	861,669.03	0.59
25,000	SUNWODA ELECTRONIC CO LTD	78,443.63	0.05
9,871	SUPCON TECHNOLOGY CO., LTD.	70,957.91	0.05
1,800	SUZHOU MAXWELL --- REGISTERED SHS -A-	27,241.80	0.02
18,800	SZ INNOVANCE TECHNOLOGY -A-	167,755.07	0.12
11,800	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	494,009.14	0.34
210,600	TCL TECH GRP - REGISTERED SHS -A-	137,819.03	0.09
30,225	TCL ZHONGHUAN RENEWABLE ENERGY-A-	44,741.59	0.03
123,400	TENCENT HOLDINGS LTD	7,063,245.10	4.87
338,000	TINGY HOLDING CORP	488,235.34	0.34
206,400	TONGCHENG TRAVEL HOLDINGS LIMITED	530,383.36	0.37
42,700	UFIDA SOFTWARE CO -A-	70,163.47	0.05
33,100	UNISPLENDOUR CORP -A-	114,169.64	0.08
13,200	USI (SH) -A-	30,120.64	0.02
60,837	VIPSHOP HOLDINGS ADR 1/5 REPR	956,966.01	0.66
30,200	WANHUA POLYURETANE -A-	394,056.23	0.27
82,400	WEICHAI POWER CO LTD	186,848.45	0.13
341,000	WEICHAI POWER CO LTD -H-	630,417.82	0.43
26,000	WESTERN MINING-A	70,473.53	0.05
12,000	WILL SEMICON SHS A	183,806.72	0.13
68,900	WUJIANG SILK -A-	91,359.26	0.06
21,200	WUS PRINTED CIRCUIT (KUNSHAN) CO LTD	121,650.79	0.08
59,900	WUXI APPTEC CO LTD.	421,055.29	0.29
26,800	WUXI APP TEC CO LTD A	200,502.50	0.14
9,300	XIAMEN TUNGSTEN CO LTD -A-	27,799.05	0.02
82,140	XI AN LONGI SILICON MATERIALS CORP	206,093.63	0.14
11,200	YANTAI JEREH OILFIELD SERVICES GROUP CO	52,650.11	0.04
7,920	YIFENG PHARMACY CHAIN CO LTD	28,879.60	0.02
13,600	YIHAI KERRY ARAWANA HOLDINGS CO., LTD	68,965.24	0.05
6,800	YN CHUANGXIN -A-	33,238.95	0.02
16,321	YUNNAN BAIYAO GROUP -A-	142,253.17	0.10
63,400	YUNNAN CHIHONG -A-	51,907.39	0.04
48,900	ZHEJIANG CENTURY HUATONG GROUP CO LTD -A	29,136.02	0.02
27,600	ZHEJIANG CHINT ELECTRICS CO LTD	89,677.79	0.06
277,440	ZHEJIANG EXPRESSWAY CO LTD -H-	194,306.64	0.13
86,000	ZHEJIANG LEAPMOTOR TECHNOLOGY CO., LTD	370,905.20	0.26
35,000	ZHEJIANG NHU -A-	112,871.67	0.08
33,500	ZHEJIANG WEIXING NEW BUILDING MATERIALS	71,608.03	0.05
11,520	ZHONGJI INNOLIGHT -A-	254,904.26	0.18

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Hong Kong	**6,026,873.41**	**4.15**
708,000	BEIJING ENTERPRISES WATER	220,581.09	0.15
519,000	CHINA MENGNIU DAIRY	1,249,478.03	0.86
212,000	CHINA MERCHANTS HLDGS (INTL) CO LTD -RC-	337,890.64	0.23
533,500	CHINA RESOURCES LAND LTD - REG SHS	1,967,789.82	1.36
322,500	CHINA RESOURCES PHARMA-REG SHS 144A/REGS	249,530.62	0.17
347,000	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	390,892.36	0.27
1,398,000	CSPC PHARMACEUTICAL	1,088,885.47	0.75
323,000	FAR EAST HORIZON LTD	236,610.74	0.16
106,000	HUA HONG SEMICONDUCTOR UNITARY 144A/REGS	285,214.64	0.20
	Macau	**6,068,871.48**	**4.18**
52,100	CHINA CONSTRUCTION BANK CORPORATION -A-	59,033.19	0.04
7,939,000	CHINA CONSTRUCTION BANK CORPORATION -H-	6,009,838.29	4.14
	Singapore	**312,084.34**	**0.22**
37,700	BOC AVIATION SHS UNITARY 144A - REG SHS	312,084.34	0.22
	United States of America	**2,934,043.44**	**2.02**
65,172	YUM CHINA HOLDINGS INC WI	2,934,043.44	2.02
Total securities portfolio		**144,519,548.06**	**99.59**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**599,529,723.89**	**99.53**
Shares		**599,529,723.89**	**99.53**
	Bermuda	**2,842,314.82**	**0.47**
15,706	CREDICORP	2,842,314.82	0.47
	Brazil	**34,747,912.63**	**5.77**
139,901	ATACADAO SA	237,629.20	0.04
1,301,307	B3 REG SHS	2,559,213.30	0.42
1,235,000	BANCO BRADESCO PREF.	3,333,661.81	0.55
393,817	BANCO DO BRASIL SA	1,965,536.71	0.33
423,544	CEMIG SA - REG SHS - NON-CUM PERP PFD	886,626.35	0.15
146,661	COMPANHIA SIDERURGICA NACIONAL	347,140.12	0.06
255,523	CONCESSOES RODOVIARIAS	567,744.08	0.09
233,015	COPEL PREF.-B-	436,008.86	0.07
269,444	COSAN SA -REG SHS	647,162.74	0.11
52,702	CPFL ENERGIA SA	328,358.45	0.05
55,162	ENERGISA UNITS 1 SH + 4 PFD	453,689.07	0.08
46,387	ENGIE BRASIL ENERGIA SA (BRL)	361,585.68	0.06
271,412	EQUATORIAL ENERGIA SA	1,619,756.21	0.27
15,419	EQUATORIAL ENERGIA SA	92,132.11	0.02
325,323	GERDAU SA - REG SHS - NON-CUM PERP PFD	1,140,999.31	0.19
1,139,394	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	836,895.37	0.14
1,126,651	ITAU UNIBANCO HOLDING-REG S-NON CUM PFD	7,470,576.92	1.24
198,088	KLABIN SA - CDA 1 SH + 4 PFD SHS	759,860.47	0.13
219,170	LOCALIZA RENT A CAR SA	1,650,069.40	0.27
204,765	NATURA CO HLDG - REG SHS	528,286.24	0.09
186,662	PRIO SA - REG SHS	1,485,189.43	0.25
299,575	RAIA DROGASIL SA	1,402,208.68	0.23
189,646	REDE DOR SAO REGISTERED SHS	1,077,111.97	0.18
318,294	RUMO SA	1,168,949.35	0.19
299,015	SENDAS DISTRIB - REGISTERED SHS	410,157.66	0.07
98,480	TELEF BRASIL	1,009,427.47	0.17
187,412	TIM - REG SHS	644,573.46	0.11
134,005	TOTVS	702,775.24	0.12
160,367	ULTRAPAR	624,586.97	0.10
	Cayman Islands	**894,347.91**	**0.15**
31,000	AIRTAC INTL	894,347.91	0.15
	Chile	**4,065,647.51**	**0.67**
245,224	EMPRESAS CMPC	427,141.49	0.07
82,091	EMPRESAS COPEC SA	550,381.82	0.09
4,745,889	ENEL AMERICAS	485,160.00	0.08
203,871	FALABELLA SOCIEDAD ANONIMA.	756,086.93	0.13
36,266,078	LAN AIRLINES SA	467,310.99	0.08
33,205	SOQUIMICH PREF -B-	1,379,566.28	0.23
	Colombia	**1,694,914.91**	**0.28**
56,371	BANCOLOMBIA SA	489,426.84	0.08
100,006	BANCOLOMBIA SA PREF	794,961.86	0.13
100,325	INTERCONNEXION ELECTRICA SA	410,526.21	0.07
	Cyprus	**-**	**0.00**
11,756	TCS GROUP HOLDINGS GDR REPR 1 SH A REGS	-	0.00
	Czech Republic	**1,000,773.15**	**0.17**
18,724	KOMERCNI BANKA AS	661,315.92	0.11
68,972	MONETA MONEY BANK	339,457.23	0.06
	Egypt	**876,344.91**	**0.15**
500,917	COMMERCIAL INTL BANK	876,344.91	0.15
	Greece	**5,494,390.93**	**0.91**
519,680	ALPHA SERVICES AND HOLDINGS S.A	903,622.65	0.15
604,853	EUROBANK HLDGS - REG SHS	1,389,245.06	0.23
41,606	HELLENIC TELECOMMUNICATIONS ORGANISATION	719,268.49	0.12
23,645	METLEN ENERGY & METALS S.A.	933,642.90	0.15
180,769	NATL BANK GREECE -REGISTERED SHS	1,548,611.83	0.26
	Hungary	**774,009.12**	**0.13**
103,236	MOL HUNGARIAN OIL AND GAS PLC -A-REG SHS	774,009.12	0.13
	India	**171,542,989.09**	**28.48**
12,317	ABB SHS	1,183,913.35	0.20
73,657	ADANI GREEN ENERGY LTD	1,672,375.43	0.28
40,257	APL APOLLO TUBES LTD	761,004.36	0.13
23,401	APOLLO HOSPITALS	2,010,319.44	0.33
362,570	ASHOK LEYLAND -DEMATERIALISED-	1,018,468.87	0.17
89,205	ASIAN PAINTS LTD	3,543,769.54	0.59
33,733	ASTRAL POLY TECHNIK LTD REG	800,864.90	0.13
87,480	AU SMALL FINANCE BANK LTD	772,656.00	0.13
531,720	AXIS BANK	7,818,323.45	1.30
15,578	BAJAJ AUTO LTD	2,295,015.62	0.38
18,717	BALKRISHNA INDUSTRIES LTD	681,250.56	0.11
25,201	BRITANNIA INDUSTRIES - REG SHS	1,906,029.95	0.32
122,036	CIPLA SHS DEMATERIALISED	2,408,791.22	0.40
31,618	COLGATE PALMOLIVE (INDIA)	1,435,422.51	0.24
117,588	DABUR INDIA LTD DEMATERIALISED	877,266.22	0.15
172,652	DLF SHS	1,844,237.56	0.31
31,854	EICHER MOTORS LTD	1,910,545.98	0.32
536,587	GAIL (INDIA) LTD - DEMATERIALISED	1,538,598.40	0.26
56,635	HAVELLS INDIA LTD	1,360,368.41	0.23
220,823	HCL TECHNOLOGIES LTD - DEMATERIALISED	4,732,866.47	0.79
990,571	HDFC BANK - REGISTERED SHS	20,473,659.09	3.40
27,890	HERO HONDA MOTORS LTD DEMATERIALISED	1,901,150.76	0.32
191,197	HINDUSTAN UNILEVER	6,749,517.39	1.12
86,501	ICICI PRUDENTIAL LIFE INSURANCE COMPANY	805,283.27	0.13
198,567	INDIAN HOTELS CO LTD	1,622,400.61	0.27
16,545	INFO EDGE (INDIA) SHS DEMATERIALISED	1,599,332.47	0.27

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
772,272	INFOSYS TECHNOLOGIES DEMATERALISED	17,284,624.39	2.87
39,420	INTERGLOBE AVIATION LTD (	2,252,009.95	0.37
254,208	KOTAK MAHINDRA BANK	5,623,888.02	0.93
53,005	LUPIN LTD	1,385,889.07	0.23
69,397	MACROTECH DEVELOPERS LIMITED	1,022,223.93	0.17
216,839	MAHINDRA and MAHINDRA LTD - REG SHS	8,008,173.06	1.33
114,498	MARICO LTD DEMATERIALISED	950,127.79	0.16
176,853	MAX HEALTHCARE INSTITUTE	2,080,312.84	0.35
78,458	NESTLE INDIA LTD - REG SHS	2,518,435.74	0.42
34,066	PIDILITE INDUSTRIES LTD (DEMATERIALISED)	1,365,627.62	0.23
18,727	PL INDUSTRIES LTD - REG SHS	1,040,416.65	0.17
1,081,188	POWER GRID INDIA	4,552,403.74	0.76
707,869	RELIANCE INDUSTRIES DEMATERAILISED	24,945,248.43	4.14
630,203	SAMVARDHANA MOTHERSON INTERNATIONAL LTD	1,589,696.94	0.26
20,699	SIEMENS DEMATERIALISED	1,790,757.61	0.30
31,687	SRF LTD - DEMATERIALISED	944,489.02	0.16
14,989	SUPREME INDUSTRIES LTD	951,849.75	0.16
2,217,435	SUZLON ENERGY LTD	2,118,174.17	0.35
10,646	THERMAX DEMATERIALISED	647,922.56	0.11
82,564	TITAN COMPANY LTD - REG SHS	3,767,492.21	0.63
23,016	TORRENT PHARMACEUTICALS DEMATERIALISED	932,861.77	0.15
42,152	TRENT LTD - REG SHS	3,810,045.74	0.63
55,229	TVS MOTOR - DEMATERIALISED	1,871,595.59	0.31
380,014	UNION BANK OF INDIA DEMATERIALISED	556,725.72	0.09
107,809	UPL LTD - REG SHS	788,807.78	0.13
1,539,195	ZOMATO --- REGISTERED SHS 144A REG S	5,019,757.17	0.83
	Indonesia	**13,818,191.04**	**2.29**
13,015,900	BANK CENTRAL ASIA DEP	8,876,431.39	1.47
5,637,200	KALBE FARMA	642,283.37	0.11
1,959,000	PT CHANDRA ASRI PACIFIC TBK	1,096,600.10	0.18
2,822,600	PT MERDEKA COPPER GOLD TBK	507,098.56	0.08
2,339,900	PT UNILEVER INDONESIA TBK	341,557.41	0.06
11,920,700	TELKOM INDONESIA -B-	2,354,220.21	0.39
	Kazakhstan	**-**	**0.00**
34,299	POLYMETAL INTERNATIONAL PLC	-	0.00
	Kuwait	**6,007,377.64**	**1.00**
2,380,925	KUWAIT FINANCE HOUSE	5,584,319.47	0.93
154,299	MABANEE CO	423,058.17	0.07
	Malaysia	**22,418,283.50**	**3.72**
598,700	AMMB HOLDING BHD	725,966.03	0.12
714,100	AXIATA GROUP	436,411.93	0.07
841,400	CELCOMDIGI BHD	759,071.15	0.13
1,616,800	CIMB GROUP HOLDINGS BHD	3,156,379.53	0.52
482,222	GAMUDA BHD	944,920.82	0.16
527,600	IHH HEALHCARE BHD	916,125.24	0.15
115,925	KUALA LUMPUR KEPONG MY	577,450.26	0.10
1,262,502	MALAYAN BANKING BHD	3,208,709.46	0.53
237,278	MALAYSIA AIRPORTS HOLDINGS BHD - REG SHS	601,902.57	0.10
609,800	MAXIS BHD	584,146.20	0.10
857,300	MR D.I.Y. GRP - REGISTERED SHS	440,763.60	0.07
15,500	NESTLE (M) BHD	390,932.77	0.06
139,100	PERLIS PLANTATIONS BHD	487,789.51	0.08
671,600	PETRONAS CHEMICALS	918,600.82	0.15
198,000	PETRONAS GAS BHD	864,320.34	0.14
881,100	PRESS MTL ALUMI - REGISTERED	1,081,216.73	0.18
3,384,700	PUBLIC BANK BHD	3,743,019.26	0.62
377,953	RHB BANK BERHAD	566,452.25	0.09
462,500	SD GUTHRIE BHD	537,259.73	0.09
741,600	SIME DARBY BHD	442,427.25	0.07
833,500	YTL CORP BHD	507,360.16	0.08
593,800	YTL POWER INTERNATIONAL BHD	527,057.89	0.09
	Mexico	**24,163,017.54**	**4.01**
4,300,197	AMERICA MOVIL SAB DE CV	3,542,915.00	0.59
124,567	ARCA CONTINENTAL SAB DE CV - REG SHS	1,169,921.30	0.19
3,615,571	CEMEX SAB DE CV - 2 SHS -A- 1 SHS -B-	2,224,457.22	0.37
723,208	FIBRO UNO	845,624.76	0.14
417,588	FOMENTO ECONOMICO MEX-1 SHS-B- 4 SHS-D-	4,140,518.75	0.69
94,381	GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	1,646,203.54	0.27
43,922	GRUPO AEROPORTUARUI DEL SURESTE -B-	1,248,893.92	0.21
324,033	GRUPO BIMBO -SHS- -A-	1,120,114.69	0.19
603,359	GRUPO FINANCIERO BANORTE -O-	4,293,879.55	0.71
253,291	ORBIA ADVANCE CORPORATION SAB DE CV	257,271.02	0.04
1,216,873	WAL MART	3,673,217.79	0.61
	Netherlands	**1,105,616.47**	**0.18**
130,595	NEPI ROCKCASTLE N.V	1,105,616.47	0.18
	Philippines	**1,726,754.96**	**0.29**
54,840	AYALA CORP	657,150.32	0.11
512,960	JG SUMMIT HOLDINGS INC	254,477.60	0.04
47,780	SM INVESTMENTS CORP	815,127.04	0.14
	Poland	**10,561,781.28**	**1.75**
141,482	ALLEGRO EU	1,283,786.83	0.21
3,348	BUDIMEX	521,448.07	0.09
16,439	CD PROJEKT SA	746,253.84	0.12
34,012	KGHM POLSKA MIEDZ SA - BEARER SHS	1,412,771.55	0.23
3,288	MBANK S.A.	529,158.94	0.09
138,956	ORLEN SPOLKA AKCYJNA - BEARER SHS	2,023,688.57	0.34
203,436	PKO BANK POLSKI SA	2,968,577.60	0.49
9,087	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	1,076,095.88	0.18
	Qatar	**7,193,032.29**	**1.19**
752,784	COMMERCIAL BANK OF QATAR	909,717.28	0.15
131,953	QATAR FUEL COMPANY	552,678.41	0.09
612,731	QATAR GAS TRANSPORT COMPANY LTD	732,052.95	0.12
1,073,727	QATAR NATIONAL BANK	4,998,583.65	0.83

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Russia	**-**	**0.00**
1,177,785	GAZPROM	-	0.00
41,426	LUKOIL HOLDING	-	0.00
44,927	MOBILE TELESYSTEMS ADR REPR.2 SHS	-	0.00
147,845	MOSCOW EXCHANGE	-	0.00
9,059	NOVATEK GDR REPR 1/100 SHS REG-S	-	0.00
149,708	NOVOLIPETSK STEEL	-	0.00
13,499	PHOSAGRO SP GDR REP	-	0.00
3,399	POLYUS GOLD CO ZAO	-	0.00
	Saudi Arabia	**27,418,187.16**	**4.55**
34,064	ACWA POWER	4,491,137.78	0.75
284,811	ALINMA BANK	2,163,755.78	0.36
142,405	BANK ALBILAD	1,495,643.48	0.25
20,344	DR SULAIMAN MED --- REGISTERED SHS	1,608,474.27	0.27
83,456	ETIHAD ETISALAT CO MOBILY-BEARER SHS	1,143,476.67	0.19
101,026	MOB TEL SAUDI REGISTERED SHS	295,155.13	0.05
300,416	SAUDI ARABIAN MINING COMPANY	3,907,954.55	0.65
1,012,763	SAUDI ARABIAN OIL COMPANY	7,316,169.19	1.21
209,249	SAUDI BASIC INDUSTRIES CORP	4,177,840.27	0.69
184,323	SAUDI ELECTRIC	818,580.04	0.14
	South Africa	**50,528,861.18**	**8.39**
197,544	ABSA GRP - REG SHS	2,011,151.97	0.33
17,692	ANGLO AMERICAN PLATINUM LIMITED	636,913.05	0.11
88,190	ASPEN PHARMACARE HOLDINGS PLC	997,944.48	0.17
77,981	BID CORPORATION LIMITED	2,003,548.21	0.33
79,113	BIDVEST GROUP	1,344,177.19	0.22
20,245	CAPITEC BANK HOLDINGS LTD	3,576,741.99	0.59
55,349	CLICKS GROUP	1,275,028.50	0.21
120,914	DISCOVERY LIMITED	1,205,458.25	0.20
1,173,777	FIRSTRAND LTD	5,657,570.17	0.94
208,092	GOLD FIELDS	3,246,276.76	0.54
204,485	IMPALA PLATINUM HOLDINGS LTD	1,148,179.38	0.19
13,643	KUMBA IRON ORE	317,472.91	0.05
394,281	MTN GROUP LTD	2,101,081.31	0.35
41,451	NASPERS LTD - REG SHS	10,090,415.54	1.68
107,791	NEDBANK GROUP	1,870,090.14	0.31
77,734	NORTHAM PLATINUM HOLDINGS LTD - REG SHS	491,868.81	0.08
1,113,878	OLD MUTUAL -REGISTERED SHS	885,544.97	0.15
522,064	PEPKOR HLDG --- REGISTERED SHS	729,815.32	0.12
418,400	SANLAM LTD	2,136,617.47	0.35
116,862	SHOPRITE HOLDINGS LTD (SHP)	2,005,831.96	0.33
658,102	SIBANYE STILLWATER LTD	681,685.19	0.11
311,190	STANDARD BANK GROUP LIMITED	4,376,441.06	0.73
137,880	VODACOM GROUP	875,888.49	0.15
218,377	WOOLWORTHS HOLDINGS	863,118.06	0.14
	South Korea	**58,636,044.17**	**9.73**
6,800	AMOREPACIFIC CORP	768,035.50	0.13
1,831	CJ CHEILJEDANG	425,651.15	0.07
13,438	COWAY CO LTD	685,413.03	0.11
11,258	DOOSAN BOBCAT INC - REG SHS	349,525.74	0.06
101,964	DOOSAN ENERBIL	1,396,478.76	0.23
67,972	HANA FINANCIAL GROUP INC	3,056,323.07	0.51
4,779	HANJIN KAL	301,496.91	0.05
17,134	HANKOOK TIRE & TECHNOLOGY CO. LTD.	543,094.22	0.09
1,323	HANMI PHARM	325,261.53	0.05
26,324	HANWHA SOLUTIONS CORPORATIO	520,360.49	0.09
27,379	HLB CO LTD	1,794,280.30	0.30
5,448	HYUNDAI ELECTRIC & ENERGY SYSTEMS CO LTD	1,372,727.72	0.23
18,502	HYUNDAI ENGINEERING CONSTRUCTION-REG SHS	431,529.41	0.07
9,388	HYUNDAI GLOVIS CO LTD	876,557.94	0.15
60,953	HYUNDAI MERCHANT MARINE	863,698.95	0.14
72,170	KAKAO	1,995,064.28	0.33
40,525	KAKAOBANK CORP	655,428.44	0.11
89,125	KB FINANCIAL GROUP INC	5,513,659.59	0.92
3,673	KOREA KUMHO PETROCHEMICAL	443,501.35	0.07
46,374	KOREAN AIR	799,674.02	0.13
1,850	KOREA ZINC CO LTD	973,311.94	0.16
5,663	KT CORPORATION	174,086.26	0.03
11,489	LG CHEM LTD - REG SHS	3,132,085.79	0.52
21,483	LG CORP	1,299,461.14	0.22
66,358	LG DISPLAY	555,139.97	0.09
24,731	LG ELECTRONICS INC - REG SHS	1,972,503.90	0.33
10,881	LG ENERGY SOLUTION - REG SHS	3,448,936.75	0.57
2,092	LG H&H	606,307.27	0.10
4,994	LOTTE CHEMICAL CORPORATION	387,620.26	0.06
30,208	NAVER	3,913,156.92	0.65
3,156	NCSOFT	460,958.95	0.08
6,558	NETMARBLE RG	298,387.25	0.05
7,204	POSCO FUTURE M CO. LTD.	1,377,227.22	0.23
20,667	SAMSUNG C&T	2,177,802.75	0.36
36,499	SAMSUNG ENGINEERING	614,038.40	0.10
12,790	SAMSUNG SDI CO LTD - REG SHS	3,701,930.95	0.61
100,668	SHINHAN FINANCIAL GROUP	4,272,443.31	0.71
6,828	SK BIOPHARMACEUTICALS CO LTD	543,023.64	0.09
5,239	SK BIOSCIENCE CO	221,947.39	0.04
4,475	SKC CO LTD	490,035.95	0.08
21,133	SK SQUARE CO., LTD.	1,305,763.12	0.22
11,877	SK TELEKOM	507,703.84	0.08
142,483	WOORI FINANCIAL GROUP	1,688,832.72	0.28
12,798	YUHAN CORP	1,395,576.08	0.23
	Taiwan	**108,566,797.33**	**18.02**
628,000	ACER INC	809,643.49	0.13
2,216,579	CATHAY FINANCIAL	4,657,779.05	0.77
336,300	CHAILEASE HOLDING COMPANY LTD	1,737,475.33	0.29

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
378,000	CHENG SHIN RUBBER INDUSTRY CO LTD	618,722.03	0.10
752,000	CHINA AIRLINES	510,893.44	0.08
2,744,000	CHINA STEEL CORP	2,007,285.40	0.33
3,650,000	CHINATRUST FINANCIAL HLDGS	3,967,576.69	0.66
884,000	CHUNGHWA TELECOM	3,505,661.78	0.58
453,000	DELTA ELECTRONIC INC - REG SHS	5,446,617.62	0.90
3,343,066	E.SUN FINANCIAL HOLDING	2,963,137.74	0.49
42,000	ECLAT TEXTILE CO LTD	723,302.25	0.12
629,000	EVA AIRWAYS CORP	745,342.59	0.12
239,600	EVERGREEN MARINE CORP	1,521,797.60	0.25
651,000	FAR EASTERN TEXTILE	789,925.69	0.13
393,000	FAR EASTONE TELECOMMUNICATIONS - REG SHS	1,126,351.29	0.19
104,960	FENG TAY ENTERPRISE	517,395.26	0.09
2,609,750	FIRST FINANCIAL HOLDING COMPANY	2,259,557.99	0.38
1,906,612	FUBON FINANCIAL HOLDING COMPANY	5,446,340.33	0.90
70,820	HOTAI MOTOR	1,586,631.90	0.26
2,017,975	HUA NAN FINANCIAL HOLDING CO LTD	1,638,788.58	0.27
491,000	LITE-ON TECHNOLOGY CORP	1,543,755.78	0.26
353,000	MEDIA TEK INCORPORATION	13,106,495.88	2.18
2,759,265	MEGA FINANCIAL HOLDING COMPANY	3,426,572.98	0.57
1,199,000	NAN YA PLASTICS CORP	1,742,813.99	0.29
55,000	PHARMAESSENTIA CORP	1,105,334.76	0.18
479,000	POU CHEN CORP	547,164.41	0.09
133,000	PRESIDENT CHAIN STORE CORP	1,239,788.72	0.21
339,000	RUENTEX DEVELOPMENT CO LTD	524,356.21	0.09
2,506,630	SINOPAC HOLDINGS	1,920,772.81	0.32
2,714,788	TAISHIN FINANCIAL HOLDINGS	1,578,438.87	0.26
2,477,430	TAIWAN COOPERATIVE HOLDINGS	2,027,566.84	0.34
480,000	TAIWAN HIGH SPEED RAIL CORP	448,959.30	0.07
955,000	TAIWAN SEMICONDUCTOR CO	28,879,477.58	4.79
851,000	THE SHANGHAI CIAL AND SAVINGS BK-REG SHS	1,037,984.55	0.17
2,622,000	UNITED MICROELECTRONICS CORP	4,457,475.72	0.74
15,000	VOLTRONIC POWER TECHNOLOGY CORP	959,821.14	0.16
164,300	WAN HAI LINES	508,788.94	0.08
427,000	YANG MING MARINE TRANSPORT CORP	931,002.80	0.15
	Thailand	**21,507,941.23**	**3.57**
276,600	ADVANCED INFO SERVICE -F-	2,234,977.79	0.37
973,300	AIRPORT OF THAILAND PUB CO -F-	1,935,861.96	0.32
2,586,400	BANGKOK DUSIT MED SERVICE-F	2,411,374.33	0.40
2,022,500	BANGKOK EXPRESS FOR REG	512,263.99	0.09
136,500	BUMRUNGRAD HOSPITAL-FOREIGN	1,141,123.42	0.19
481,100	CENTRAL PATTANA (FOREIGN REGISTERED)	1,001,746.53	0.17
480,100	CENTRAL RETAIL CORP-FOREIGN	462,531.26	0.08
1,387,600	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	2,824,576.09	0.47
734,800	DELTA ELECTRONICS (THAILAND) PUBLIC CO	2,443,434.00	0.41
682,000	GULF ENERGY DEV PCL - REG SHS FOREIGN	1,208,111.22	0.20
1,502,700	HOME PRODUCT CENTER PUBLIC FOREIGN REG.	485,683.46	0.08
245,100	INTOUCH HOLDINGS -F-	704,583.93	0.12
143,200	KASIKORNBANK -F-	667,547.18	0.11
860,300	MINOR INTERNATIONAL FOREIGN REGISTERED	755,294.05	0.13
586,400	PTT GLOBAL CHEM SHS FOREIGN REGISTER	546,717.41	0.09
775,700	PTT OIL AND RETAIL BUSINESS PUBLIC CO LT	424,281.55	0.07
363,700	SCG PACKAGING REGISTERED SHS FOREIGN	327,784.93	0.05
189,600	SIAM CEMENT FOREIGN REGISTERED	1,420,048.13	0.24
	Turkey	**4,906,080.35**	**0.81**
757,551	AKBANK	1,364,987.79	0.23
264,495	HACI OMER SABANCI HOLDING AS	753,164.08	0.13
60,699	PEGASUS HAVA TAS	424,874.25	0.07
135,270	TURK HAVA YOLLARI AO	1,127,671.30	0.19
1	TURKIYE IS BANKASI AS	0.33	0.00
368,615	TURK SISE CAM	464,714.74	0.08
852,102	YAPI VE KREDI BANKASI AS	770,667.86	0.13
	United Arab Emirates	**17,038,112.77**	**2.83**
680,750	ABU DHABI COMMERCIAL BANK	1,560,554.67	0.26
337,774	ABU DHABI ISLAMIC BANK	1,169,748.71	0.19
895,744	ALDAR PROPERTIES PJSC	1,833,922.57	0.30
1,027,421	BANK ABU DHABI	3,843,389.66	0.64
1,541,253	EMAAR PROPERTIES	3,659,061.14	0.61
808,793	EMIRATES TELECOM	4,073,693.58	0.68
124,733	SAVOLA INC	897,742.44	0.15
Other transferable securities		**5,052.39**	**0.00**
Shares		**-**	**0.00**
	Russia	**-**	**0.00**
87	PHOSAGRO SPONS GDR REP.0,333	-	0.00
Rights		**5,052.39**	**0.00**
	Taiwan	**5,052.39**	**0.00**
4,153	CHAILEASE HOLDING COMPANY 27.09.24 RIGHT	5,052.39	0.00
Total securities portfolio		**599,534,776.28**	**99.53**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,335,952,429.50**	**99.58**
Shares		**1,335,433,396.14**	**99.54**
	Bermuda	**9,799,594.23**	**0.73**
2,046,000	ALIBABA HEALTH INFORMATION	1,409,220.88	0.11
332,300	CHINA RESOURCES	1,341,181.47	0.10
2,224,000	CN RUYI RG REGISTERED SHS	647,087.31	0.05
23,642	CREDICORP	4,278,492.74	0.32
1,396,000	KUNLUN ENERGY COMPANY LTD - REG SHS	1,441,383.16	0.11
48,000	ORIENT OVERSEAS INTL	682,228.67	0.05
	Brazil	**51,930,745.68**	**3.87**
209,244	ATACADAO SA	355,411.92	0.03
1,908,637	B3 REG SHS	3,753,617.86	0.28
1,831,819	BANCO BRADESCO PREF.	4,944,668.05	0.37
587,870	BANCO DO BRASIL SA	2,934,053.29	0.22
656,379	CEMIG SA - REG SHS - NON-CUM PERP PFD	1,374,031.78	0.10
209,511	COMPANHIA SIDERURGICA NACIONAL	495,903.30	0.04
367,345	CONCESSOES RODOVIARIAS	816,200.30	0.06
401,765	COPEL PREF.-B-	751,767.47	0.06
456,670	COSAN SA -REG SHS	1,096,850.59	0.08
85,954	CPFL ENERGIA SA	535,534.19	0.04
89,564	ENERGISA UNITS 1 SH + 4 PFD	736,634.05	0.05
75,464	ENGIE BRASIL ENERGIA SA (BRL)	588,240.28	0.04
376,210	EQUATORIAL ENERGIA SA	2,245,178.85	0.17
24,784	EQUATORIAL ENERGIA SA	148,090.16	0.01
479,804	GERDAU SA - REG SHS - NON-CUM PERP PFD	1,682,807.65	0.13
1,739,863	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	1,277,945.38	0.10
1,681,760	ITAU UNIBANCO HOLDING-REG S-NON CUM PFD	11,151,383.57	0.83
285,165	KLABIN SA - CDA 1 SH + 4 PFD SHS	1,093,885.61	0.08
321,636	LOCALIZA RENT A CAR SA	2,421,507.15	0.18
319,651	NATURA CO HLDG - REG SHS	824,687.93	0.06
291,956	PRIO SA - REG SHS	2,322,968.61	0.17
437,497	RAIA DROGASIL SA	2,047,774.65	0.15
269,269	REDE DOR SAO REGISTERED SHS	1,529,338.16	0.11
462,049	RUMO SA	1,696,896.20	0.13
452,931	SENDAS DISTRIB - REGISTERED SHS	621,283.61	0.05
137,646	TELEF BRASIL	1,410,881.94	0.11
276,942	TIM - REG SHS	952,497.51	0.07
203,269	TOTVS	1,066,023.06	0.08
270,797	ULTRAPAR	1,054,682.56	0.08
	Cayman Islands	**143,956,767.68**	**10.73**
49,000	AIRTAC INTL	1,413,646.69	0.11
5,307,012	ALIBABA GROUP	75,155,784.65	5.60
238,700	BEIGENE - REG SHS	4,446,728.45	0.33
80,400	BILIBILI INC	2,005,993.31	0.15
1,330,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	763,670.75	0.06
1,248,000	CHINA FEIHE LIMITED	944,738.40	0.07
144,000	CHINA LITERATURE LIMITED	600,657.85	0.04
283,100	ENN ENERGY HOLDINGS LTD	2,188,630.97	0.16
2,148,000	GEELY AUTOMOBILE	3,368,226.00	0.25
410,000	GENSCRIPT BIO UNITARY 144A/REG S	735,811.02	0.05
234,000	HAITIAN INTERNATIONAL	753,139.67	0.06
69,035	H WORLD GRPSHS ADR	2,568,102.00	0.19
433,000	INNOVENT BIOLOGICS, INC.	2,625,599.39	0.20
862,000	JD.COM INC - CL A	18,543,998.11	1.38
86,526	KANZHUN LTD SHS A SPONSORED US DEPOSITAR	1,502,091.36	0.11
1,005,000	KINGDEE INTL SOFTWARE GROUP CO	1,164,469.80	0.09
432,600	LI AUTO INC	6,020,490.39	0.45
708,299	LONGFOR GRP-REGISTERED SHS	1,371,463.09	0.10
123,156	MINISO GROUP HOLDING LIMITED	589,025.44	0.04
2,236	MINISO GROUP HOLDING LTD-ADR	39,219.44	0.00
187,400	POP MART INTERNATIONAL GROUP LIMITED	1,284,721.10	0.10
288,600	SHENZHOU INTERNATIONAL GROUP	2,621,277.52	0.20
3,638,500	SINO BIOPHARMA	1,747,233.19	0.13
1,663,000	WANT WANT CHINA	1,143,281.47	0.09
1,250,000	WUXI BIOLOGICS	2,816,227.40	0.21
430,270	XPENG INC REGISTERED SHS	2,933,098.78	0.22
422,000	YADEA GROUP HOLDINGS LTD	750,827.47	0.06
152,995	ZTO EXPRESS CAYMAN INC	3,858,613.97	0.29
	Chile	**6,418,967.43**	**0.48**
401,935	EMPRESAS CMPC	700,107.32	0.05
141,153	EMPRESAS COPEC SA	946,364.95	0.07
7,756,095	ENEL AMERICAS	792,885.60	0.06
310,979	FALABELLA SOCIEDAD ANONIMA.	1,153,313.40	0.09
55,546,634	LAN AIRLINES SA	715,752.95	0.05
50,799	SOQUIMICH PREF -B-	2,110,543.21	0.16
	China	**218,417,628.71**	**16.28**
58,400	37 INTERACTIVE	149,365.82	0.01
250,000	AAC TECHNOLOGIES HOLDINGS INC	1,026,716.05	0.08
1,750,500	AGRICULTURAL BANK OF CHINA -A-	1,200,573.37	0.09
9,653,000	AGRICULTURAL BANK OF CHINA -H-	4,548,446.07	0.34
174,500	AIER EYE HOSPITAL GROUP CO LTD	396,689.74	0.03
292,800	AIR CHINA -A-	329,672.44	0.02
26,500	ANGEL YEAST CO LTD -A-	137,902.19	0.01
419,000	ANHUI CONCH CEMENT CO -H-	1,232,593.54	0.09
89,200	ANHUI CONCH CEMENT CO LTD -A-	333,162.25	0.02
5,746	ANJOY FOODS GROUP CO LTD-REG SHS-A-	81,559.61	0.01
7,500	ASYMCHEM LAB REGISTERED SHS -A-	89,727.94	0.01
796,850	BAIDU INC -A- REG SHS	10,833,284.63	0.81
27,400	BEIJING ORIENTAL YUHONG WATERPROOF -A-	53,988.37	0.00
31,100	BEIJING TONGRENTANG -A-	186,902.46	0.01
37,700	BYD COMPANY LTD -A-	1,655,401.70	0.12

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
364,500	BYD COMPANY LTD -H-	13,317,710.88	0.99
12,500	BY-HEALTH CO -A-	26,612.25	0.00
211,000	CHANGSHA ZOOMLION HEAVY IND.SCIENCE -A-	228,526.74	0.02
85,366	CHINA FIBERGLASS CO LTD-SHS.A	143,442.42	0.01
40,400	CHINA INTL TRAVEL SERVICE -A-	445,639.85	0.03
431,900	CHINA MERCHANTS BANK CO LTD -A-	2,320,982.64	0.17
1,361,500	CHINA MERCHANTS BANK CO LTD -H-	6,757,120.86	0.50
189,700	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	332,038.75	0.02
742,400	CHINA MINSENG BANKING -A-	426,431.59	0.03
2,322,500	CHINA MINSHENG BANKING CORPORATION -H-	947,839.15	0.07
1,592,000	CHINA NATIONAL BUILDING MATERIAL CO -H-	700,952.89	0.05
295,800	CHINA SOUTHERN AIR -A-	276,414.79	0.02
630,300	CHINA THREE GORGES RENEWABLES (GROUP) CO	436,791.72	0.03
203,600	CHINA VANKE -A-	282,767.44	0.02
756,200	CHINA VANKE -H-	725,291.53	0.05
525,000	CHINA YANGTZE POWER -A-	2,254,182.81	0.17
43,100	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO	205,564.90	0.02
1,266,000	CMOC GROUP LIMITED -H- REG SHS	1,243,591.95	0.09
377,000	CMOC GROUP LTD-A	468,647.12	0.03
21,000	CNGR ADVANCED MATERIAL COLTD	120,503.14	0.01
93,020	CONTEMPORARY AMPEREX TECHNO. CO LTD A	3,347,901.07	0.25
30,600	CSPC INNOVATION PHARMACEUT-A	135,103.08	0.01
54,000	ENN NATURAL GAS CO LTD -A- REG SHS	158,790.49	0.01
827,000	FOSUN INTERNATIONAL	530,218.05	0.04
36,920	GANFENG LITHIUM GROUP CO., LTD.	181,839.54	0.01
52,200	GREAT WALL MOTOR -A-	226,069.41	0.02
809,500	GREAT WALL MOTOR CO-H-	1,511,139.35	0.11
28,200	GZ BYS PHARMACE -A-	123,539.72	0.01
141,000	HAIER SMART-A RG REGISTERED SHS -A-	647,717.22	0.05
864,200	HAIER SMART HOME CO LTD - REG SHS -H-	3,471,270.96	0.26
33,900	HANGZHOU HUADONG MEDICINE CO LTD -A-	169,484.11	0.01
11,400	HANGZHOU TIGERMED CONSULTING CO LTD	112,376.72	0.01
412,000	HANSOH PHARMACEUTICAL GRP CO LTD	1,111,222.18	0.08
59,700	HENAN SHUANGHUI INVEST AND DEV CO -A-	231,083.37	0.02
478,000	HUATAI SECURITIES CO LTD	770,463.17	0.06
127,200	HUATAI SECURITIES CO LTD -A-	319,878.56	0.02
7,460	IMEIK TECHNOLOGY DEVELOPMENT CO LTD	251,130.50	0.02
24,227,000	INDUS.AND COMMERCIAL BANK OF CHINA -H-	14,472,290.73	1.08
1,293,500	INDUSTRIAL AND COMMERCIAL BANK CHINA -A-	1,142,195.02	0.09
434,900	INDUSTRIAL BANK	1,197,447.49	0.09
128,400	INNER MONGOLIA YILI INDUSTRAL GROUP -A-	533,329.26	0.04
12,900	JCHX MINING - SHS -A-	92,271.14	0.01
724,300	JD LOGISTICS INC	1,305,467.85	0.10
462,000	JIANGSU EXPRESSWAY CO LTD -H-	468,097.55	0.03
141,700	JIANGSU HENGRUI PHARMACEUTICALS CO	1,058,904.74	0.08
70,300	JINDUICHENG MOLYBDENUM CO LTD	119,532.95	0.01
101,500	JS ZHONG TIAN TECH -A-	224,648.13	0.02
75,000	JUNEYAO AIRLINES CO LTD	145,956.60	0.01
221,373	KE HOLDINGS INC	4,407,536.43	0.33
327,200	KINGSOFT	1,244,773.80	0.09
829,300	KUAISHOU TECHNOLOGY	5,856,092.88	0.44
55,500	KUANG-CHI TECHNOLOGIES CO	198,093.75	0.01
2,824,000	LENOVO GROUP LTD -RC-	3,853,809.26	0.29
41,000	LEPU MEDICAL TECHNOLOGY -A-	77,153.39	0.01
8,200	LIVZON PHARMACEUTICAL -A-	47,627.72	0.00
675,400	NETEASE INC - REG SHS	13,086,310.32	0.98
495,596	NIO INC-CLASS A SHARES	3,595,351.63	0.27
716,400	NONGFU SPRING CO LTD-H-REG SHS 144A/REGS	3,154,287.99	0.24
167,300	OFFSHORE OIL ENGINEERING CO LTD -A-	139,124.71	0.01
156,400	ORIENT SECUR CO LTD-A	248,276.81	0.02
31,075	PHARMARON BJ - REGISTERED SHS -A-	134,758.20	0.01
14,200	PIENTZEHUANG -A-	524,466.13	0.04
2,746,000	PSBC H UNITARY 144A/REGS	1,643,891.48	0.12
30,030	SANJIU MEDICAL & PHARMACEUTICAL CO LTD	204,286.12	0.02
282,400	SD NANSHAN ALUM -A-	176,735.65	0.01
108,700	SF HOLDING CO LTD	698,609.28	0.05
854,800	SHANDONG WEIGAO GRP -H-	618,472.63	0.05
55,000	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	217,448.89	0.02
25,300	SHANGHAI M G STATIONARY INC A	128,006.43	0.01
45,900	SHANGHAI PHARMACEUTICAL LTD -A-	138,710.20	0.01
274,600	SHANGHAI PHARMACEUTICAL LTD -H-	448,269.76	0.03
51,620	SHANGHAI PUTAILAI NEW ENERGY TECH	110,266.74	0.01
15,800	SHENZHEN CAPCHEM TECHNOLOGY CO LTD	91,770.48	0.01
92,500	SHENZHEN GREEN ECO MANU A173	94,235.95	0.01
18,500	SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGIN	216,650.17	0.02
32,700	SICHUAN KELUN -A-	149,514.42	0.01
33,000	SICHUAN TIANQI LITHIUM INDUSTRIES -A-	165,974.72	0.01
473,200	SINOPHARM GROUP CO LTD	1,267,149.13	0.09
48,160	SUNGROW POWER SUPPLY CO LTD	685,241.97	0.05
248,900	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	1,842,520.80	0.14
50,000	SUNWODA ELECTRONIC CO LTD	156,887.27	0.01
32,500	SZ INNOVANCE TECHNOLOGY -A-	290,002.11	0.02
25,900	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	1,084,308.19	0.08
1,289,200	TENCENT HOLDINGS LTD	73,792,022.51	5.50
428,800	TONGCHENG TRAVEL HOLDINGS LIMITED	1,101,881.70	0.08
124,682	VIPSHOP HOLDINGS ADR 1/5 REPR	1,961,247.86	0.15
65,700	WANHUA POLYURETANE -A-	857,268.03	0.06
155,100	WEICHAI POWER CO LTD	351,701.39	0.03
676,000	WEICHAI POWER CO LTD -H-	1,249,743.23	0.09
53,200	WESTERN MINING-A	144,199.69	0.01
168,400	WUJIANG SILK -A-	223,293.16	0.02
128,160	WUXI APPTEC CO LTD.	900,875.55	0.07
45,280	WUXI APP TEC CO LTD A	338,759.44	0.03
30,900	XIAMEN TUNGSTEN CO LTD -A-	92,364.59	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
34,700	YANTAI JEREH OILFIELD SERVICES GROUP CO	163,121.32	0.01
22,000	YIHAI KERRY ARAWANA HOLDINGS CO., LTD	111,561.42	0.01
20,500	YN CHUANGXIN -A-	100,205.67	0.01
33,020	YUNNAN BAIYAO GROUP -A-	287,800.97	0.02
113,600	YUNNAN CHIHONG -A-	93,007.57	0.01
54,500	ZHEJIANG CHINT ELECTRICS CO LTD	177,081.14	0.01
632,440	ZHEJIANG EXPRESSWAY CO LTD -H-	442,932.85	0.03
32,300	ZHEJIANG HUAHAI PHARMACEUTICAL CO -A-	90,411.22	0.01
175,400	ZHEJIANG LEAPMOTOR TECHNOLOGY CO., LTD	756,474.08	0.06
64,700	ZHEJIANG NHU -A-	208,651.35	0.02
	Colombia	**2,738,103.49**	**0.20**
91,144	BANCOLOMBIA SA	791,334.55	0.06
161,018	BANCOLOMBIA SA PREF	1,279,954.89	0.10
162,957	INTERCONNEXION ELECTRICA SA	666,814.05	0.05
	Czech Republic	**1,248,228.63**	**0.09**
24,714	KOMERCNI BANKA AS	872,877.68	0.07
76,265	MONETA MONEY BANK	375,350.95	0.03
	Egypt	**1,409,432.84**	**0.11**
805,629	COMMERCIAL INTL BANK	1,409,432.84	0.11
	Greece	**8,433,749.91**	**0.63**
781,134	ALPHA SERVICES AND HOLDINGS S.A	1,358,240.41	0.10
915,856	EUROBANK HLDGS - REG SHS	2,103,566.36	0.16
67,657	HELLENIC TELECOMMUNICATIONS ORGANISATION	1,169,628.13	0.09
37,410	METLEN ENERGY & METALS S.A.	1,477,165.61	0.11
271,414	NATL BANK GREECE -REGISTERED SHS	2,325,149.40	0.17
	Hong Kong	**14,877,472.79**	**1.11**
1,508,000	BEIJING ENTERPRISES WATER	469,825.26	0.04
1,120,000	CHINA MENGNIU DAIRY	2,696,368.77	0.20
464,000	CHINA MERCHANTS HLDGS (INTL) CO LTD -RC-	739,534.24	0.06
1,336,500	CHINA OVERSEAS LAND INVESTMENT LTD -RC-	2,739,250.09	0.20
1,119,500	CHINA RESOURCES LAND LTD - REG SHS	4,129,223.43	0.31
658,000	CHINA RESOURCES PHARMA-REG SHS 144A/REGS	509,119.84	0.04
704,800	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	793,950.83	0.06
2,939,600	CSPC PHARMACEUTICAL	2,289,619.27	0.17
697,000	FAR EAST HORIZON LTD	510,581.06	0.04
	Hungary	**1,143,462.10**	**0.09**
152,513	MOL HUNGARIAN OIL AND GAS PLC -A-REG SHS	1,143,462.10	0.09
	India	**261,631,166.48**	**19.50**
18,771	ABB SHS	1,804,273.57	0.13
111,646	ADANI GREEN ENERGY LTD	2,534,912.19	0.19
59,495	APL APOLLO TUBES LTD	1,124,672.83	0.08
513,353	ASHOK LEYLAND -DEMATERIALISED-	1,442,022.36	0.11
134,532	ASIAN PAINTS LTD	5,344,435.90	0.40
46,938	ASTRAL POLY TECHNIK LTD REG	1,114,368.61	0.08
132,150	AU SMALL FINANCE BANK LTD	1,167,195.24	0.09
799,735	AXIS BANK	11,759,171.94	0.88
28,579	BALKRISHNA INDUSTRIES LTD	1,040,201.94	0.08
893,773	BHARTI AIRTEL LTD(DEMATERIALISED)	18,233,014.25	1.36
38,553	BRITANNIA INDUSTRIES - REG SHS	2,915,883.21	0.22
184,416	CIPLA SHS DEMATERIALISED	3,640,070.48	0.27
47,273	COLGATE PALMOLIVE (INDIA)	2,146,150.56	0.16
189,067	DABUR INDIA LTD DEMATERIALISED	1,410,535.87	0.11
48,694	EICHER MOTORS LTD	2,920,579.08	0.22
811,704	GAIL (INDIA) LTD - DEMATERIALISED	2,327,463.17	0.17
88,703	HAVELLS INDIA LTD	2,130,639.34	0.16
332,596	HCL TECHNOLOGIES LTD - DEMATERIALISED	7,128,480.53	0.53
1,486,596	HDFC BANK - REGISTERED SHS	30,725,773.02	2.29
42,666	HERO HONDA MOTORS LTD DEMATERIALISED	2,908,372.12	0.22
287,682	HINDUSTAN UNILEVER	10,155,570.75	0.76
127,720	ICICI PRUDENTIAL LIFE INSURANCE COMPANY	1,189,012.60	0.09
303,777	INDIAN HOTELS CO LTD	2,482,016.42	0.19
24,701	INFO EDGE (INDIA) SHS DEMATERIALISED	2,387,737.16	0.18
1,160,046	INFOSYS TECHNOLOGIES DEMATERALISED	25,963,597.52	1.94
61,269	INTERGLOBE AVIATION LTD (	3,500,213.02	0.26
382,650	KOTAK MAHINDRA BANK	8,465,432.83	0.63
104,144	MACROTECH DEVELOPERS LIMITED	1,534,050.30	0.11
326,155	MAHINDRA and MAHINDRA LTD - REG SHS	12,045,368.61	0.90
185,561	MARICO LTD DEMATERIALISED	1,539,823.08	0.11
276,557	MAX HEALTHCARE INSTITUTE	3,253,125.92	0.24
118,571	NESTLE INDIA LTD - REG SHS	3,806,029.27	0.28
53,544	PIDILITE INDUSTRIES LTD (DEMATERIALISED)	2,146,455.87	0.16
27,343	PL INDUSTRIES LTD - REG SHS	1,519,096.10	0.11
1,628,740	POWER GRID INDIA	6,857,902.67	0.51
1,064,391	RELIANCE INDUSTRIES DEMATERAILISED	37,509,055.94	2.80
31,163	SIEMENS DEMATERIALISED	2,696,042.28	0.20
146,178	SONA BLW PRECISION FORGINGS LTD	1,296,743.28	0.10
47,353	SRF LTD - DEMATERIALISED	1,411,442.81	0.11
22,522	SUPREME INDUSTRIES LTD	1,430,219.50	0.11
3,324,199	SUZLON ENERGY LTD	3,175,395.20	0.24
207,245	TATA GLOBAL BEVERAGES	2,960,121.27	0.22
14,558	THERMAX DEMATERIALISED	886,009.45	0.07
36,247	TORRENT PHARMACEUTICALS DEMATERIALISED	1,469,127.58	0.11
63,543	TRENT LTD - REG SHS	5,743,540.90	0.43
84,232	TVS MOTOR - DEMATERIALISED	2,854,446.76	0.21
532,950	UNION BANK OF INDIA DEMATERIALISED	780,779.06	0.06
163,283	UPL LTD - REG SHS	1,194,695.25	0.09
2,318,072	ZOMATO --- REGISTERED SHS 144A REG S	7,559,898.87	0.56
	Indonesia	**15,154,031.42**	**1.13**
24,258,300	BANK RAKYAT INDONESIA PERSERO-B- REG SHS	7,931,214.55	0.59
8,687,900	KALBE FARMA	989,869.74	0.07
2,882,300	PT CHANDRA ASRI PACIFIC TBK	1,613,440.77	0.12
4,205,849	PT MERDEKA COPPER GOLD TBK	755,608.30	0.06
3,063,900	PT UNILEVER INDONESIA TBK	447,240.37	0.03
17,300,400	TELKOM INDONESIA -B-	3,416,657.69	0.25

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Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
	Kazakhstan	**-**	**0.00**
99,466	POLYMETAL INTERNATIONAL PLC	-	0.00
	Kuwait	**9,053,586.96**	**0.67**
3,575,163	KUWAIT FINANCE HOUSE	8,385,334.42	0.63
243,727	MABANEE CO	668,252.54	0.05
	Macau	**25,628,721.04**	**1.91**
200,800	CHINA CONSTRUCTION BANK CORPORATION -A-	227,521.40	0.02
33,555,000	CHINA CONSTRUCTION BANK CORPORATION -H-	25,401,199.64	1.89
	Malaysia	**35,358,140.35**	**2.64**
905,000	AMMB HOLDING BHD	1,097,376.41	0.08
974,600	AXIATA GROUP	595,612.75	0.04
1,157,000	CELCOMDIGI BHD	1,043,790.49	0.08
2,394,694	CIMB GROUP HOLDINGS BHD	4,675,014.30	0.35
711,680	GAMUDA BHD	1,394,547.01	0.10
726,100	IHH HEALHCARE BHD	1,260,800.86	0.09
181,438	KUALA LUMPUR KEPONG MY	903,786.24	0.07
1,870,164	MALAYAN BANKING BHD	4,753,111.62	0.35
335,713	MALAYSIA AIRPORTS HOLDINGS BHD - REG SHS	851,602.41	0.06
835,700	MAXIS BHD	800,542.76	0.06
436,300	MISC BHD - REG SHS	825,309.52	0.06
1,234,500	MR D.I.Y. GRP - REGISTERED SHS	634,693.42	0.05
26,500	NESTLE (M) BHD	668,368.93	0.05
240,200	PERLIS PLANTATIONS BHD	842,322.37	0.06
933,300	PETRONAS CHEMICALS	1,276,548.76	0.10
120,600	PETRONAS DAGANGAN	522,355.05	0.04
261,600	PETRONAS GAS BHD	1,141,950.51	0.09
1,241,900	PRESS MTL ALUMI - REGISTERED	1,523,962.15	0.11
5,024,200	PUBLIC BANK BHD	5,556,083.95	0.41
597,750	QL RESOURCES	678,425.99	0.05
550,389	RHB BANK BERHAD	824,888.52	0.06
747,000	SD GUTHRIE BHD	867,747.06	0.06
1,008,400	SIME DARBY BHD	601,596.06	0.04
408,200	TELEKOM MALAYSIA	665,241.46	0.05
1,064,500	YTL CORP BHD	647,972.28	0.05
793,700	YTL POWER INTERNATIONAL BHD	704,489.47	0.05
	Mexico	**35,162,999.28**	**2.62**
6,380,459	AMERICA MOVIL SAB DE CV	5,256,834.49	0.39
170,824	ARCA CONTINENTAL SAB DE CV - REG SHS	1,604,362.60	0.12
5,185,441	CEMEX SAB DE CV - 2 SHS -A- 1 SHS -B-	3,190,309.81	0.24
958,538	FIBRO UNO	1,120,788.85	0.08
620,860	FOMENTO ECONOMICO MEX-1 SHS-B- 4 SHS-D-	6,156,025.72	0.46
136,746	GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	2,385,138.42	0.18
64,178	GRUPO AEROPORTUARUI DEL SURESTE -B-	1,824,860.30	0.14
443,908	GRUPO BIMBO -SHS- -A-	1,534,497.64	0.11
896,478	GRUPO FINANCIERO BANORTE -O-	6,379,897.46	0.48
252,373	ORBIA ADVANCE CORPORATION SAB DE CV	256,338.60	0.02
1,806,797	WAL MART	5,453,945.39	0.41
	Netherlands	**1,643,359.47**	**0.12**
194,113	NEPI ROCKCASTLE N.V	1,643,359.47	0.12
	Philippines	**3,623,040.63**	**0.27**
86,550	AYALA CORP	1,037,132.76	0.08
974,883	JG SUMMIT HOLDINGS INC	483,635.93	0.04
28,050	PLDT	745,830.94	0.06
79,510	SM INVESTMENTS CORP	1,356,441.00	0.10
	Poland	**15,015,841.21**	**1.12**
196,505	ALLEGRO EU	1,783,057.43	0.13
4,615	BUDIMEX	718,782.21	0.05
21,347	CD PROJEKT SA	969,054.12	0.07
49,540	KGHM POLSKA MIEDZ SA - BEARER SHS	2,057,764.99	0.15
4,813	MBANK S.A.	774,586.98	0.06
198,796	ORLEN SPOLKA AKCYJNA - BEARER SHS	2,895,169.64	0.22
301,128	PKO BANK POLSKI SA	4,394,118.22	0.33
12,019	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	1,423,307.62	0.11
	Qatar	**9,567,566.73**	**0.71**
216,172	QATAR FUEL COMPANY	905,425.40	0.07
967,857	QATAR GAS TRANSPORT COMPANY LTD	1,156,335.45	0.09
1,612,294	QATAR NATIONAL BANK	7,505,805.88	0.56
	Russia	**-**	**0.00**
3,284,887	GAZPROM	-	0.00
115,511	LUKOIL HOLDING	-	0.00
125,915	MOBILE TELESYSTEMS ADR REPR.2 SHS	-	0.00
437,148	MOSCOW EXCHANGE	-	0.00
25,190	NOVATEK GDR REPR 1/100 SHS REG-S	-	0.00
430,593	NOVOLIPETSK STEEL	-	0.00
37,363	PHOSAGRO SP GDR REP	-	0.00
9,712	POLYUS GOLD CO ZAO	-	0.00
	Saudi Arabia	**35,698,296.81**	**2.66**
51,150	ACWA POWER	6,743,826.26	0.50
427,668	ALINMA BANK	3,249,063.79	0.24
219,218	BANK ALBILAD	2,302,390.88	0.17
31,114	DR SULAIMAN MED --- REGISTERED SHS	2,459,991.56	0.18
135,045	ETIHAD ETISALAT CO MOBILY-BEARER SHS	1,850,326.00	0.14
172,952	MOB TEL SAUDI REGISTERED SHS	505,292.40	0.04
1,520,751	SAUDI ARABIAN OIL COMPANY	10,985,859.10	0.82
314,816	SAUDI BASIC INDUSTRIES CORP	6,285,578.25	0.47
296,322	SAUDI ELECTRIC	1,315,968.57	0.10
	Singapore	**644,036.13**	**0.05**
77,800	BOC AVIATION SHS UNITARY 144A - REG SHS	644,036.13	0.05
	South Africa	**76,418,791.28**	**5.70**
302,212	ABSA GRP - REG SHS	3,076,753.83	0.23
22,986	ANGLO AMERICAN PLATINUM LIMITED	827,497.36	0.06
130,910	ASPEN PHARMACARE HOLDINGS PLC	1,481,357.43	0.11
119,299	BID CORPORATION LIMITED	3,065,122.25	0.23
118,783	BIDVEST GROUP	2,018,194.21	0.15

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,382	CAPITEC BANK HOLDINGS LTD	5,367,674.74	0.40
82,324	CLICKS GROUP	1,896,428.96	0.14
192,409	DISCOVERY LIMITED	1,918,231.28	0.14
1,761,543	FIRSTRAND LTD	8,490,584.78	0.63
314,026	GOLD FIELDS	4,898,868.32	0.37
311,488	IMPALA PLATINUM HOLDINGS LTD	1,748,999.18	0.13
23,398	KUMBA IRON ORE	544,471.98	0.04
603,188	MTN GROUP LTD	3,214,324.39	0.24
62,207	NASPERS LTD - REG SHS	15,143,047.92	1.13
161,869	NEDBANK GROUP	2,808,301.44	0.21
128,299	NORTHAM PLATINUM HOLDINGS LTD - REG SHS	811,823.35	0.06
1,662,125	OLD MUTUAL -REGISTERED SHS	1,321,407.22	0.10
851,660	PEPKOR HLDG --- REGISTERED SHS	1,190,571.49	0.09
626,837	SANLAM LTD	3,201,029.84	0.24
178,781	SHOPRITE HOLDINGS LTD (SHP)	3,068,616.34	0.23
994,989	SIBANYE STILLWATER LTD	1,030,644.59	0.08
467,017	STANDARD BANK GROUP LIMITED	6,567,924.33	0.49
224,963	VODACOM GROUP	1,429,086.91	0.11
328,363	WOOLWORTHS HOLDINGS	1,297,829.14	0.10
	South Korea	**92,486,187.47**	**6.89**
10,441	AMOREPACIFIC CORP	1,179,273.33	0.09
7,993	BIG HIT ENTERTAINMENT CO LTD	1,031,749.20	0.08
2,929	CJ CHEILJEDANG	680,902.36	0.05
20,019	COWAY CO LTD	1,021,080.77	0.08
20,929	DOOSAN BOBCAT INC - REG SHS	649,780.09	0.05
160,725	DOOSAN ENERBIL	2,201,257.79	0.16
102,528	HANA FINANCIAL GROUP INC	4,610,114.34	0.34
9,322	HANJIN KAL	588,105.08	0.04
40,068	HANWHA SOLUTIONS CORPORATIO	792,045.44	0.06
8,175	HYUNDAI ELECTRIC & ENERGY SYSTEMS CO LTD	2,059,847.48	0.15
27,995	HYUNDAI ENGINEERING CONSTRUCTION-REG SHS	652,938.38	0.05
13,378	HYUNDAI GLOVIS CO LTD	1,249,104.41	0.09
87,088	HYUNDAI MERCHANT MARINE	1,234,029.73	0.09
109,192	KAKAO	3,018,498.80	0.22
58,270	KAKAOBANK CORP	942,426.03	0.07
134,136	KB FINANCIAL GROUP INC	8,298,235.55	0.62
5,927	KOREA KUMHO PETROCHEMICAL	715,663.62	0.05
65,326	KOREAN AIR	1,126,482.63	0.08
2,929	KOREA ZINC CO LTD	1,540,989.56	0.11
10,130	KRAFTON INC	2,653,150.62	0.20
17,346	LG CHEM LTD - REG SHS	4,728,797.99	0.35
2,752	LG CHEM LTD-REG SHS-NON-CUM PFD ISSUE 01	510,331.13	0.04
33,734	LG CORP	2,040,498.17	0.15
109,851	LG DISPLAY	918,995.16	0.07
37,835	LG ELECTRONICS INC - REG SHS	3,017,657.40	0.22
16,419	LG ENERGY SOLUTION - REG SHS	5,204,309.58	0.39
3,334	LG H&H	966,265.98	0.07
80,850	LG UPLUS CORP - REG SHS	606,514.12	0.05
7,041	LOTTE CHEMICAL CORPORATION	546,502.65	0.04
90,930	MIRAE ASSET SECURITIES	585,478.79	0.04
45,535	NAVER	5,898,622.90	0.44
5,109	NCSOFT	746,210.16	0.06
10,497	NETMARBLE RG	477,610.70	0.04
11,058	POSCO FUTURE M CO. LTD.	2,114,017.02	0.16
31,016	SAMSUNG C&T	3,268,337.45	0.24
56,820	SAMSUNG ENGINEERING	955,907.34	0.07
19,291	SAMSUNG SDI CO LTD - REG SHS	5,583,577.01	0.42
151,647	SHINHAN FINANCIAL GROUP	6,436,039.36	0.48
11,185	SK BIOPHARMACEUTICALS CO LTD	889,531.26	0.07
10,182	SK BIOSCIENCE CO	431,354.91	0.03
6,756	SKC CO LTD	739,817.40	0.06
21,412	SK INNOVATION	1,917,370.38	0.14
33,314	SK SQUARE CO., LTD.	2,058,401.21	0.15
18,745	SK TELEKOM	801,288.92	0.06
220,240	WOORI FINANCIAL GROUP	2,610,476.46	0.19
20,052	YUHAN CORP	2,186,598.81	0.16
	Taiwan	**185,165,527.48**	**13.80**
1,000,000	ACER INC	1,289,241.23	0.10
2,304,400	AUO CORPORATION	1,241,527.30	0.09
3,326,909	CATHAY FINANCIAL	6,990,956.35	0.52
517,140	CHAILEASE HOLDING COMPANY LTD	2,671,775.18	0.20
984,000	CHINA AIRLINES	668,509.50	0.05
4,198,000	CHINA STEEL CORP	3,070,912.58	0.23
5,477,000	CHINATRUST FINANCIAL HLDGS	5,953,539.05	0.44
1,326,000	CHUNGHWA TELECOM	5,258,492.67	0.39
680,000	DELTA ELECTRONIC INC - REG SHS	8,175,938.15	0.61
5,031,349	E.SUN FINANCIAL HOLDING	4,459,553.03	0.33
948,000	EVA AIRWAYS CORP	1,123,346.22	0.08
364,600	EVERGREEN MARINE CORP	2,315,723.72	0.17
1,043,000	FAR EASTERN TEXTILE	1,265,579.86	0.09
610,000	FAR EASTONE TELECOMMUNICATIONS - REG SHS	1,748,280.63	0.13
3,930,130	FIRST FINANCIAL HOLDING COMPANY	3,402,761.44	0.25
2,861,113	FUBON FINANCIAL HOLDING COMPANY	8,172,924.08	0.61
107,440	HOTAI MOTOR	2,407,056.35	0.18
3,185,985	HUA NAN FINANCIAL HOLDING CO LTD	2,587,324.34	0.19
737,000	LITE-ON TECHNOLOGY CORP	2,317,205.72	0.17
530,000	MEDIA TEK INCORPORATION	19,678,308.26	1.47
4,150,198	MEGA FINANCIAL HOLDING COMPANY	5,153,892.91	0.38
1,799,000	NAN YA PLASTICS CORP	2,614,947.77	0.19
86,000	PHARMAESSENTIA CORP	1,728,341.63	0.13
202,000	PRESIDENT CHAIN STORE CORP	1,882,987.38	0.14
3,835,710	SINOPAC HOLDINGS	2,939,216.19	0.22
4,153,405	TAISHIN FINANCIAL HOLDINGS	2,414,883.19	0.18
3,790,865	TAIWAN COOPERATIVE HOLDINGS	3,102,502.26	0.23

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
729,000	TAIWAN HIGH SPEED RAIL CORP	681,856.94	0.05
649,000	TAIWAN MOBILE CO LTD - REG SHS	2,358,395.08	0.18
2,014,000	TAIWAN SEMICONDUCTOR CO	60,903,945.39	4.54
1,343,000	THE SHANGHAI CIAL AND SAVINGS BK-REG SHS	1,638,088.42	0.12
1,690,000	UNI PRESIDENT ENTERPRISES CORP	4,656,688.77	0.35
3,934,000	UNITED MICROELECTRONICS CORP	6,687,913.61	0.50
23,000	VOLTRONIC POWER TECHNOLOGY CORP	1,471,725.74	0.11
251,680	WAN HAI LINES	779,379.19	0.06
620,000	YANG MING MARINE TRANSPORT CORP	1,351,807.35	0.10
	Thailand	**32,652,819.48**	**2.43**
406,800	ADVANCED INFO SERVICE -F-	3,287,017.23	0.25
1,460,800	AIRPORT OF THAILAND PUB CO -F-	2,905,483.56	0.22
3,807,200	BANGKOK DUSIT MED SERVICE-F	3,549,560.92	0.26
2,825,800	BANGKOK EXPRESS FOR REG	715,725.87	0.05
189,000	BUMRUNGRAD HOSPITAL-FOREIGN	1,580,017.05	0.12
559,500	CENTRAL RETAIL CORP-FOREIGN	539,025.70	0.04
1,295,000	CHAROEN POKPHAND FOODS PUBLICS CO -F-REG	965,892.28	0.07
2,002,800	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	4,076,867.25	0.30
1,068,600	DELTA ELECTRONICS (THAILAND) PUBLIC CO	3,553,420.76	0.26
982,900	GULF ENERGY DEV PCL - REG SHS FOREIGN	1,741,132.73	0.13
1,842,200	HOME PRODUCT CENTER PUBLIC FOREIGN REG.	595,412.30	0.04
311,000	INTOUCH HOLDINGS -F-	894,025.30	0.07
192,200	KASIKORNBANK -F-	895,967.65	0.07
1,108,431	MINOR INTERNATIONAL FOREIGN REGISTERED	973,138.83	0.07
470,200	PTT EXPLORATION AND PRODUCTION PUBLIC CO	1,914,263.01	0.14
819,600	PTT GLOBAL CHEM SHS FOREIGN REGISTER	764,136.41	0.06
913,300	PTT OIL AND RETAIL BUSINESS PUBLIC CO LT	499,544.08	0.04
527,000	SCG PACKAGING REGISTERED SHS FOREIGN	474,959.20	0.04
262,800	SIAM CEMENT FOREIGN REGISTERED	1,968,294.56	0.15
476,500	THAI OIL-FOREIGN REG	758,934.79	0.06
	Turkey	**8,416,988.66**	**0.63**
1,053,091	AKBANK	1,897,504.40	0.14
342,159	HACI OMER SABANCI HOLDING AS	974,316.60	0.07
84,237	PEGASUS HAVA TAS	589,632.98	0.04
3,325,686	SASA POLYESTER	418,298.08	0.03
200,986	TURK HAVA YOLLARI AO	1,675,509.31	0.12
2,894,276	TURKIYE IS BANKASI AS	1,190,313.58	0.09
528,379	TURK SISE CAM	666,130.00	0.05
1,111,509	YAPI VE KREDI BANKASI AS	1,005,283.71	0.07
	United Arab Emirates	**25,696,502.79**	**1.92**
1,041,441	ABU DHABI COMMERCIAL BANK	2,387,404.51	0.18
510,317	ABU DHABI ISLAMIC BANK	1,767,284.20	0.13
1,355,261	ALDAR PROPERTIES PJSC	2,774,725.52	0.21
1,541,899	BANK ABU DHABI	5,767,955.56	0.43
2,313,031	EMAAR PROPERTIES	5,491,325.47	0.41
1,213,793	EMIRATES TELECOM	6,113,580.05	0.46
193,715	SAVOLA INC	1,394,227.48	0.10
	United States of America	**6,041,638.98**	**0.45**
134,199	YUM CHINA HOLDINGS INC WI	6,041,638.98	0.45
Rights		**519,033.36**	**0.04**
	United Arab Emirates	**519,033.36**	**0.04**
106,749	SAVOLA GROUP 10.09.24 RIGHT	519,033.36	0.04
Other transferable securities		**8,137.59**	**0.00**
Shares		**-**	**0.00**
	Russia	**-**	**0.00**
241	PHOSAGRO SPONS GDR REP.0,333	-	0.00
Rights		**8,137.59**	**0.00**
	Taiwan	**8,137.59**	**0.00**
6,689	CHAILEASE HOLDING COMPANY 27.09.24 RIGHT	8,137.59	0.00
Total securities portfolio		**1,335,960,567.09**	**99.58**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,917,782,495.46**	**99.02**
Shares		**1,917,782,495.46**	**99.02**
	Austria	**9,429,397.80**	**0.49**
128,905	OMV AG	4,944,795.80	0.26
60,196	VERBUND AG	4,484,602.00	0.23
	Belgium	**29,087,780.48**	**1.50**
141,341	AGEAS NOM	6,773,060.72	0.35
200,602	KBC GROUPE SA	14,326,994.84	0.74
355	LOTUS BAKERIES NV	4,274,200.00	0.22
155,118	WAREHOUSES DE PAUW SCA - REGISTERED SHS	3,713,524.92	0.19
	Finland	**107,944,304.80**	**5.57**
123,976	ELISA CORPORATION -A-	5,903,737.12	0.30
238,697	KESKO CORP	4,574,628.01	0.24
294,999	KONE OYJ -B-	15,841,446.30	0.82
552,481	METSO CORPORATION	5,303,817.60	0.27
368,035	NESTE CORPORATION - REG SHS	6,414,850.05	0.33
4,650,185	NOKIA OYJ	18,247,325.94	0.94
94,340	ORION CORPORATION (NEW) -B-	4,643,414.80	0.24
437,964	SAMPO	18,350,691.60	0.95
507,589	STORA ENSO -R-	5,837,273.50	0.30
465,414	UPM-KYMMENE CORP - REG SHS	13,994,998.98	0.72
439,409	WARTSILA CORPORATION -B-	8,832,120.90	0.46
	France	**788,306,775.36**	**40.70**
29,743	AEROPORTS DE PARIS-ADP-	3,429,367.90	0.18
477,469	AIR LIQUIDE NOM. PRIME FIDELITE	82,726,278.94	4.27
26,652	AIR LIQUIDE SA	4,617,725.52	0.24
1,584,588	AXA SA	54,715,823.64	2.83
887,453	BNP PARIBAS SA	54,622,732.15	2.82
162,707	BOUYGUES SA	4,890,972.42	0.25
472,948	CARREFOUR SA	7,240,833.88	0.37
48,513	COVIVIO SA	2,646,384.15	0.14
923,498	CREDIT AGRICOLE SA	12,675,010.05	0.65
562,938	DANONE SA	36,782,368.92	1.90
583,553	DASSAULT SYST.	20,791,993.39	1.07
63,117	EIFFAGE	5,468,456.88	0.28
38,850	EURAZEO	2,865,187.50	0.15
39,504	GECINA	4,084,713.60	0.21
262,939	GETLINK ACT	4,212,282.78	0.22
27,617	HERMES INTERNATIONAL SA	60,923,102.00	3.15
64,913	KERING	16,672,904.05	0.86
16,730	L'OREAL SA	6,726,296.50	0.35
193,095	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	77,633,844.75	4.01
136,292	LVMH	93,837,042.00	4.84
592,267	MICHELIN (CGDE)	21,594,054.82	1.11
199,582	PUBLICIS GROUPE SA	19,598,952.40	1.01
196,706	REXEL SA	5,108,454.82	0.26
411,669	SCHNEIDER ELECTRIC SE	97,236,217.80	5.02
1,490,697	TOTALENERGIES SE	87,205,774.50	4.50
	Germany	**269,012,503.36**	**13.89**
141,263	ADIDAS AG - REG SHS	33,606,467.70	1.74
86,537	BEIERSDORF AG	11,695,475.55	0.60
874,432	COMMERZBANK AG	14,449,988.80	0.75
165,679	DEUTSCHE BOERSE AG	34,908,565.30	1.80
530,800	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	3,492,664.00	0.18
223,266	EVONIK INDUSTRIES AG	4,688,586.00	0.24
136,421	GEA GROUP AG - INHABER-AKT	5,997,067.16	0.31
119,072	HEIDELBERG MATERIALS AG	11,621,427.20	0.60
90,616	HENKEL AG & CO KGAA	6,918,531.60	0.36
147,132	HENKEL AG & CO KGAA PREFERENTIAL SHARE	12,417,940.80	0.64
63,209	KNORR-BREMSE AG - BEARER SHS	5,047,238.65	0.26
65,226	LEG IMMOBILIEN - NAMEN AKT	6,116,894.28	0.32
112,698	MERCK KGAA	17,806,284.00	0.92
47,273	MTU AERO ENGINES AG	13,236,440.00	0.68
116,638	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	57,654,163.40	2.98
91,783	PUMA AG	3,441,862.50	0.18
22,874	SARTORIUS VORZ.OHNE STIMMRECHT.	5,768,822.80	0.30
115,786	SYMRISE AG	14,369,042.60	0.74
194,971	ZALANDO SE	5,775,041.02	0.30
	Ireland	**38,274,222.83**	**1.98**
169,157	AERCAP HOLDINGS	14,356,481.38	0.74
134,716	KERRY GROUP -A-	12,548,795.40	0.65
134,783	KINGSPAN GROUP	11,368,946.05	0.59
	Italy	**156,842,518.97**	**8.10**
889,388	ASSICURAZIONI GENERALI SPA	23,079,618.60	1.19
7,092,221	ENEL SPA - AZ NOM	50,886,685.68	2.63
532,787	FINECOBANK	8,191,600.13	0.42
12,753,982	INTESA SANPAOLO SPA - AZ NOM	48,943,405.93	2.53
435,795	MEDIOBANCA	6,678,558.38	0.34
191,703	MONCLER SPA	10,930,905.06	0.56
513,634	NEXI SPA	3,129,058.33	0.16
397,354	POSTE ITALIANE SPA	5,002,686.86	0.26
	Luxembourg	**6,702,535.50**	**0.35**
117,795	EUROFINS SCIENTIFIC SE	6,702,535.50	0.35
	Netherlands	**301,727,216.57**	**15.58**
149,266	AKZO NOBEL NV	9,448,537.80	0.49
110,952	ASML HOLDING NV	82,725,811.20	4.27
139,192	ASR NEDERLAND NV - REG SHS	6,124,448.00	0.32
2,880,527	ING GROUP NV	46,877,696.40	2.42
109,687	JDE PEET S NV - BEARER/REG SHS	2,057,728.12	0.11
816,916	KONINKLIJKE AHOLD DELHAIZE NV	25,348,903.48	1.31

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,442,122	KONINKLIJKE KPN NV	12,629,145.62	0.65
235,591	NN GROUP NV	10,549,764.98	0.54
1,236,120	PROSUS N.V. (ZAR)	48,530,071.20	2.51
192,231	QIAGEN NV - REG SHS	7,779,588.57	0.40
717,796	UNIVERSAL MUSIC GROUP N.V.	16,868,206.00	0.87
216,704	WOLTERS KLUWER NV	32,787,315.20	1.69
	Portugal	**11,196,808.49**	**0.58**
84,366	BANCO ESPIRIT SANTO	755.93	0.00
405,261	GALP ENERGIA,SA REG.SHS -B-	6,808,384.80	0.35
248,734	JERONIMO MARTINS SGPS SA - REG SHS	4,387,667.76	0.23
	Spain	**150,668,715.10**	**7.78**
160,137	ACS	6,642,482.76	0.34
392,832	AMADEUS IT GROUP SA -A-	25,502,653.44	1.32
4,743,836	BANCO SABADELL PREFERENTIAL SHARE	9,055,982.92	0.47
462,031	CELLNEX TELECOM SA	16,831,789.33	0.87
5,325,677	IBERDROLA SA	73,973,653.53	3.82
348,481	REDEIA CORPORACION SA	6,087,963.07	0.31
1,061,561	REPSOL SA	12,574,190.05	0.65
	Switzerland	**35,885,144.27**	**1.85**
162,168	DSM FIRMENICH AG	20,052,073.20	1.04
594,128	STMICROELECTRONICS NV - BEARER/REG SHS	15,833,071.07	0.82
	United Kingdom	**12,704,571.93**	**0.66**
180,050	COCA-COLA EUROPACIFIC PARTNERS	12,704,571.93	0.66
Total securities portfolio		**1,917,782,495.46**	**99.02**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**74,511,185.76**	**98.98**
Shares		**74,511,185.76**	**98.98**
	Ireland	**2,234,232.66**	**2.97**
2,174	ACCENTURE - SHS CLASS A	768,465.52	1.02
321	ALLEGION PLC	46,782.54	0.06
943	APTIV PLC	67,905.43	0.09
1,670	LINDE PLC	796,356.20	1.06
569	PENTAIR PLC	55,642.51	0.07
1,826	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	90,240.92	0.12
782	TRANE TECH - REGISTERED SHS	303,986.86	0.40
356	WILLIS TOWERS WATSON PLC	104,852.68	0.14
	Netherlands	**298,284.44**	**0.40**
923	LYONDELLBASELL -A-	88,515.70	0.12
874	NXP SEMICONDUCTORS NV - BEARER SHS	209,768.74	0.28
	Switzerland	**142,420.19**	**0.19**
481	BUNGE GLOBAL LT	46,483.84	0.06
545	GARMIN	95,936.35	0.13
	United Kingdom	**36,130.50**	**0.05**
3,255	CNH INDUSTRIAL REG SHS (USD)	36,130.50	0.05
	United States of America	**71,800,117.97**	**95.38**
1,903	3M CO	260,140.10	0.35
1,541	ADOBE INC	797,898.98	1.06
5,667	ADVANCED MICRO DEVICES INC	929,841.36	1.24
1,845	AFLAC INC	206,271.00	0.27
1,020	AGILENT TECHNOLOGIES	151,449.60	0.20
787	AIR PRODUCTS & CHEMICALS INC	234,321.38	0.31
548	AKAMAI TECHNOLOGIES	55,320.60	0.07
1,191	ALBERTSONS COS INC	22,009.68	0.03
256	ALIGN TECHNOLOGY INC	65,105.92	0.09
935	ALLSTATE CORP	177,322.75	0.24
889	ALLY FINANCIAL INC	31,639.51	0.04
421	ALNYLAM PHARMACEUTICALS INC	115,787.63	0.15
11,549	ALPHABET INC -A-	1,915,401.65	2.54
9,939	ALPHABET INC -C-	1,661,701.41	2.21
714	AMERCIAN WATER WORKS CO INC	104,415.36	0.14
2,011	AMERICAN EXPRESS	545,383.20	0.72
1,623	AMERICAN TOWER CORP	377,444.88	0.50
346	AMERIPRISE FINANCIAL INC	162,554.26	0.22
1,878	AMGEN INC	605,110.38	0.80
1,666	ANNALY CAPITAL MANAGEMENT INC	33,436.62	0.04
301	ANSYS INC	95,907.63	0.13
2,894	APPLIED MATERIALS INC	584,732.70	0.78
855	AQUA AMERICA --- REGISTERED SHS	32,977.35	0.04
1,330	ARCH CAPITAL GROUP LTD	148,800.40	0.20
93	ASPEN TECHNOLOGY INC	22,210.26	0.03
172	ASSURANT INC	34,203.92	0.05
564	ATLASSIAN CORPORATION PL	89,568.84	0.12
534	ATMOS ENERGY CORP	74,071.14	0.10
763	AUTODESK INC	210,191.24	0.28
1,423	AUTOMATIC DATA PROCESSING INC	393,786.79	0.52
58	AUTOZONE INC	182,702.32	0.24
2,286	AVANTOR - REGISTERED SHS	59,138.82	0.08
284	AVERY DENNISON CORP	62,695.84	0.08
247	AXON ENTERPRISE - REGISTERED	98,701.20	0.13
3,535	BAKER HUGHES RG-A REGISTERED SHS -A-	127,790.25	0.17
1,048	BALL CORP	71,169.68	0.09
2,568	BANK OF NY MELLON	184,536.48	0.25
1,805	BAXTER INTERNATIONAL INC - REG SHS	68,535.85	0.09
707	BEST BUY CO INC	73,033.10	0.10
526	BIOGEN IDEC INC	101,959.84	0.14
515	BIO-TECHNE CORP	41,163.95	0.05
518	BLACKROCK INC	491,846.18	0.65
118	BOOKING HOLDINGS INC	497,030.16	0.66
419	BROADRIDGE FINANCIAL SOL -W/I	90,097.57	0.12
787	BTH & BDY WRKS - REG SHS	25,121.04	0.03
229	BURLINGTON STORES INC	60,336.92	0.08
512	BXP INC	41,195.52	0.05
398	C.H.ROBINSON WORLWIDE INC	43,927.26	0.06
937	CADENCE DESIGN SYSTEMS INC	253,955.11	0.34
626	CAMPBELL SOUP CO	30,623.92	0.04
1,353	CAPITAL ONE FINANCIAL CORP	202,584.69	0.27
863	CARDINAL HEALTH	95,378.76	0.13
553	CARMAX INC	42,791.14	0.06
2,780	CARRIER GLOBAL CORP-WI	223,762.20	0.30
698	CATALENT	42,277.86	0.06
1,691	CATERPILLAR - REGISTERED	661,383.92	0.88
349	CBOE HOLDINGS INC	71,499.63	0.09
1,083	CBRE GROUP	134,811.84	0.18
629	CENCORA INC	141,575.32	0.19
1,850	CENTENE CORP	139,268.00	0.18
5,236	CHARLES SCHWAB CORP/THE	339,345.16	0.45
332	CHARTER COMM -A-	107,594.56	0.14
805	CHENIERE ENERGY INC	144,771.20	0.19
794	CHURCH AND DWIGHT CO	83,147.68	0.11
1,294	CINTAS	266,408.72	0.35
1,632	CITIZENS FINANCIAL GROUP INC	67,026.24	0.09
432	CLOROX CO	70,377.12	0.09
14,247	COCA-COLA CO	1,023,789.42	1.36
2,761	COLGATE-PALMOLIVE CO	286,619.41	0.38
13,679	COMCAST CORP	571,371.83	0.76
1,755	CONAGRA BRANDS INC	57,072.60	0.08

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,154	CONSOLIDATED EDISON INC	120,166.02	0.16
705	COOPER COS INC	77,789.70	0.10
2,434	CRH PLC	225,729.16	0.30
1,539	CROWN CASTLE INC	182,571.57	0.24
6,925	CSX CORP	239,120.25	0.32
485	CUMMINS - REGISTERED	157,038.15	0.21
2,334	DANAHER CORP - REG SHS	648,898.68	0.86
442	DARDEN RESTAURANTS INC	72,545.46	0.10
165	DAVITA	27,048.45	0.04
582	DAY FORCE INC REGISTERED SHS	35,647.50	0.05
540	DECKERS OUTDOOR	86,103.00	0.11
909	DEERE AND CO	379,352.97	0.50
456	DELTA AIR LINES	23,160.24	0.03
1,409	DEXCOM INC	94,459.36	0.13
205	DICK'S SPORTING GOOD INC	42,783.50	0.06
1,150	DIGITAL REALTY TRUST INC	186,104.50	0.25
855	DISCOVER FINANCIAL SERVICES - SHS WI	119,947.95	0.16
659	DOCUSIGN INC	40,917.31	0.05
120	DOMINO PIZZA INC	51,616.80	0.07
1,053	DOORDASH - REGISTERED SHS -A-	150,294.69	0.20
462	DOVER CORP	88,583.88	0.12
1,002	DR HORTON	191,151.54	0.25
1,392	EATON CORPORATION PUBLIC LIMITED COMPANY	461,364.48	0.61
1,778	EBAY INC	115,765.58	0.15
881	ECOLAB INC	224,945.73	0.30
2,086	EDWARDS LIFESCIENCES CORP	137,655.14	0.18
906	ELECTRONIC ARTS - REGISTERED	129,956.64	0.17
809	ELEVANCE HEALTH	420,680.00	0.56
2,814	ELI LILLY & CO	2,493,035.16	3.31
159	EMCOR GROUP	68,454.27	0.09
425	ENPHASE ENERGY	48,033.50	0.06
327	EQUINIX INC	290,255.01	0.39
1,178	EQUITABLE HOLDINGS INC	49,511.34	0.07
1,288	EVERSOURCE ENERGY	87,648.40	0.12
663	EXACT SCIENCES CORP	45,163.56	0.06
3,354	EXELON CORP	136,004.70	0.18
504	EXPEDITORS INTERNATIONAL OF WASHINGTON	66,225.60	0.09
131	FACTSET RESEARCH SYSTEMS INC	60,240.35	0.08
84	FAIR ISAAC CORP	163,255.68	0.22
707	FERGUSON ENTERPRISES INC/DE	140,388.99	0.19
1,938	FIDELITY NATIONAL INFO SERVICES INC	162,307.50	0.22
329	FIRST SOLAR INC	82,065.76	0.11
2,031	FISERV INC	364,869.15	0.48
1,278	FORTIVE CORPORATION	100,872.54	0.13
397	FORTUNE BRANDS	35,543.41	0.05
771	FOX CORP -A-	32,636.43	0.04
472	FOX CORP -B-	18,313.60	0.02
1,072	FRANKLIN RESOURCES INC	21,600.80	0.03
273	GARTNER INC	138,345.48	0.18
1,522	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	142,839.70	0.19
1,887	GEN DIGITAL INC	51,760.41	0.07
1,945	GENERAL MILLS INC	143,638.25	0.19
484	GENUINE PARTS CO	67,605.12	0.09
4,323	GILEAD SCIENCES INC	362,440.32	0.48
591	GRACO INC	51,718.41	0.07
3,135	HALLIBURTON	91,071.75	0.12
678	HCA INC	275,559.54	0.37
2,494	HEALTHPEAK PROPERTIES INC	57,037.78	0.08
404	HENRY SCHEIN INC	29,451.60	0.04
853	HILTON WORLDWIDE HLDGS INC REG SHS	196,616.50	0.26
624	HOLLYFRONTIER SHARES	27,811.68	0.04
842	HOLOGIC INC	68,589.32	0.09
3,454	HOME DEPOT INC	1,399,560.80	1.86
969	HORMEL FOODS CORP	30,717.30	0.04
4,711	HP ENTERPRISE CO	96,387.06	0.13
3,340	HP INC	119,805.80	0.16
172	HUBSPOT INC	91,435.20	0.12
418	HUMANA INC	132,397.32	0.18
5,088	HUNTINGTON BANCSHARES INC	74,793.60	0.10
154	HYATT -A-	23,438.80	0.03
253	IDEX CORP	54,268.50	0.07
292	IDEXX LABS CORP	147,524.24	0.20
1,028	ILLINOIS TOOL WORKS	269,407.96	0.36
588	ILLUMINA INC	76,681.08	0.10
560	INCYTE CORP	37,016.00	0.05
1,429	INGERSOLL RAND INC	140,270.64	0.19
227	INSULET	52,834.25	0.07
15,080	INTEL CORP	353,776.80	0.47
1,986	INTERCONTINENTAL EXCHANGE INC	319,031.04	0.42
3,220	INTERNATIONAL BUSINESS MACHINES-REG SHS	711,877.60	0.95
1,171	INTERNATIONAL PAPER CO - REG SHS	57,203.35	0.08
1,198	INTERPUBLIC GROUP OF COMPANIES INC	37,892.74	0.05
913	INTL FLAVORS & FRAG	95,801.09	0.13
979	INTUIT	607,959.00	0.81
637	IQVIA HOLDINGS INC	150,949.89	0.20
1,038	IRON MOUNTAIN INC REIT	123,345.54	0.16
286	J.B. HUNT TRANSPORT SERVICES INC	49,286.38	0.07
348	J.M. SMUCKER CO SHS	42,142.80	0.06
2,386	JOHNSON CONTROLS INTL	185,177.46	0.25
1,098	JUNIPER NETWORKS INC	42,800.04	0.06
962	KELLANOVA	77,643.02	0.10
3,842	KEURIG DR PEPPR --- REGISTERED SHS	143,998.16	0.19
3,211	KEYCORP	53,784.25	0.07
624	KEYSIGHT TECHNOLOGIES	99,172.32	0.13

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,193	KIMBERLY-CLARK CORP	169,740.04	0.23
598	KNIGHT SWIFT TRANSPORTATION HLDG	32,262.10	0.04
2,371	KROGER CO	135,858.30	0.18
299	LABCORP HOLDINGS INC	66,820.52	0.09
442	LAMB WESTON HOLDINGS INC	28,615.08	0.04
454	LAM RESEARCH CORP	370,500.32	0.49
111	LENNOX INTL	67,076.19	0.09
827	LKQ CORP	33,013.84	0.04
1,990	LOWE'S CO INC	538,991.50	0.72
275	LPL FINANCIAL HOLDINGS INC	63,973.25	0.08
413	LULULEMON ATHLETICA INC SHS WHEN ISSUED	112,067.55	0.15
222	MANHATTAN ASSOCIATES INC	62,466.36	0.08
1,202	MARATHON PETROLEUM	195,817.82	0.26
143	MARKETAXESS HOLDING INC	36,636.60	0.05
1,716	MARSH MCLENNAN COS	382,822.44	0.51
223	MARTIN MARIETTA	120,029.75	0.16
2,965	MARVELL TECH --- REGISTERED SHS	213,835.80	0.28
2,892	MASTERCARD INC -A-	1,428,069.60	1.90
896	MCCORMICK & CO INC NON VOTING	73,740.80	0.10
159	MERCADOLIBRE	326,261.64	0.43
76	METTLER TOLEDO INTERNATIONAL	113,977.20	0.15
8,498	MICROSOFT CORP	3,656,689.40	4.86
210	MOLINA HEALTHCARE	72,357.60	0.10
566	MOODY S CORP	268,617.94	0.36
4,244	MORGAN STANLEY	442,394.56	0.59
1,550	NASDAQ INC	113,165.50	0.15
729	NETAPP	90,038.79	0.12
339	NEUROCRINE BIOSCIENCES	39,059.58	0.05
3,945	NEWMONT CORPORATION - REG SHS	210,860.25	0.28
4,207	NIKE INC	371,898.80	0.49
1,653	NISOURCE	57,276.45	0.08
725	NORTHERN TRUST CORP	65,271.75	0.09
780	NRG ENERGY - REGISTERED	71,058.00	0.09
824	NUCOR CORP	123,880.16	0.16
28,370	NVIDIA CORP	3,445,252.80	4.58
11	NVR INC	107,929.80	0.14
686	OLD DOMINION FREIGHT LINES INC	136,267.04	0.18
712	OMNICOM GROUP INC	73,613.68	0.10
1,990	ONEOK INC (NEW)	181,348.70	0.24
202	O REILLY AUTO	232,623.20	0.31
290	OWENS CORNING SHS	51,190.80	0.07
1,125	PALO ALTO NETWORKS	384,525.00	0.51
1,131	PAYCHEX INC	151,768.89	0.20
3,424	PAYPAL HOLDINGS	267,174.72	0.35
4,816	PEPSICO INC	818,960.80	1.09
1,502	PHILLIPS 66	197,437.90	0.26
1,369	PNC FINANCIAL SERVICES GROUP INC	253,059.65	0.34
135	POOL CORP	50,868.00	0.07
831	PPG INDUSTRIES INC	110,074.26	0.15
768	PRINCIPAL FINANCIAL GROUP INC	65,971.20	0.09
8,221	PROCTER & GAMBLE CO	1,423,877.20	1.89
2,017	PROGRESSIVE CORP	511,833.92	0.68
3,223	PROLOGIS	407,000.44	0.54
1,272	PRUDENTIAL FINANCIAL INC	154,039.20	0.20
406	PTC INC	73,347.96	0.10
733	PULTEGROUP	105,207.49	0.14
519	QUANTA SERVICES - REGISTERED	154,739.85	0.21
384	QUEST DIAGNOSTICS	59,616.00	0.08
698	RAYMOND JAMES FINANCIAL INC	85,477.08	0.11
378	REGENERON PHARMACEUTICALS INC	397,368.72	0.53
2,977	REGIONS FINANCIAL CORP	69,453.41	0.09
527	RESMED	128,651.24	0.17
425	REVVITY	54,293.75	0.07
2,634	RIVIAN AUTOMOTIVE INC	29,553.48	0.04
404	ROCKWELL AUTOMATION	108,457.84	0.14
1,133	ROSS STORES INC	170,527.83	0.23
866	ROYAL CARIBBEAN CRUISES	153,593.76	0.20
1,121	S&P GLOBAL INC	579,131.02	0.77
3,371	SALESFORCE INC	922,676.41	1.23
361	SBA COMMUNICATIONS -A	86,892.70	0.12
669	SEAGATE TECHNOLOGY HOLDINGS	73,275.57	0.10
2,154	SEMPRA ENERGY	180,139.02	0.24
718	SERVICENOW INC	642,172.02	0.85
4,886	SLB	204,967.70	0.27
445	SOLVENTUM --- REGISTERED SHS WHEN ISSUED	31,025.40	0.04
3,935	STARBUCKS CORP	383,623.15	0.51
1,060	STATE STREET CORP	93,778.20	0.12
497	STEEL DYNAMICS	62,661.76	0.08
342	STERIS - REGISTERED SHS	82,948.68	0.11
1,320	SYNCHRONY FINANCIAL	65,841.60	0.09
528	SYNOPSYS	267,373.92	0.36
569	TAKE TWO INTERACTIVE SOFTWARE INC	87,460.99	0.12
706	TARGA RESOURCES CORP	104,495.06	0.14
1,639	TARGET CORP	255,454.54	0.34
149	TELEFLEX INC	36,850.68	0.05
9,997	TESLA MOTORS INC	2,615,515.11	3.47
3,188	TEXAS INSTRUMENTS INC	658,545.16	0.87
985	THE CIGNA GROUP - REGISTERED SHS	341,243.40	0.45
1,049	THE HARTFORD FINANCIAL SERVICES GROUP	123,372.89	0.16
1,326	THERMO FISHER SCIENTIFIC INC - REG SHS	820,223.82	1.09
3,936	TJX COS INC	462,637.44	0.61
342	TORO CO	29,661.66	0.04
381	TRACTOR SUPPLY CO	110,844.33	0.15
653	TRANSUNION	68,369.10	0.09

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
811	TRAVELERS COS INC/THE	189,871.32	0.25
884	TRIMBLE	54,887.56	0.07
807	T ROWE PRICE GROUP INC	87,906.51	0.12
4,740	TRUIST FINANCIAL CORP	202,729.80	0.27
572	TWILIO INC	37,305.84	0.05
171	ULTA BEAUTY RG PREFERENTIAL SHARE	66,539.52	0.09
2,132	UNION PACIFIC CORP	525,495.36	0.70
2,528	UNITED PARCEL SERVICE INC	344,667.52	0.46
236	UNITED RENTALS INC	191,096.28	0.25
5,528	US BANCORP	252,795.44	0.34
1,139	VALERO ENERGY CORP	153,799.17	0.20
547	VEEVA SYSTEMS -A-	114,798.89	0.15
838	VERALTO CORPORATION	93,738.68	0.12
14,607	VERIZON COMMUNICATIONS INC	656,000.37	0.87
898	VERTEX PHARMACEUTICALS INC	417,641.84	0.55
5,483	VISA INC -A-	1,507,550.85	2.00
2,241	WALGREENS BOOTS	20,079.36	0.03
6,300	WALT DISNEY CO	605,997.00	0.80
198	WATERS	71,258.22	0.09
2,061	WELLTOWER OP --- REGISTERED SH	263,869.83	0.35
1,140	WESTERN DIGITAL CORP	77,850.60	0.10
254	WEST PHARMACEUTICAL SERVICES INC	76,240.64	0.10
4,317	WILLIAMS COS INC	197,071.05	0.26
468	WILLIAMS-SONOMA	72,502.56	0.10
751	WORKDAY INC -A-	183,551.91	0.24
156	WW GRAINGER INC	162,054.36	0.22
859	XYLEM INC	115,990.77	0.15
998	YUM BRANDS INC	139,430.58	0.19
722	ZIMMER BIOMET HLDGS SHS	77,939.90	0.10
1,577	ZOETIS INC -A-	308,114.26	0.41
303	ZSCALER INC	51,794.82	0.07
Total securities portfolio		**74,511,185.76**	**98.98**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**415,704,171.14**	**99.57**
Shares		**415,704,171.14**	**99.57**
	Australia	**8,665,307.88**	**2.08**
4,234	AMPOL - REG SHS	89,675.28	0.02
24,410	ANZ BANKING GROUP LTD	516,152.26	0.12
27,562	APA GROUP STAPLED SECURITY	148,377.33	0.04
6,290	ARISTOCRAT LEISURE	255,707.43	0.06
413	ASX LTD	18,316.81	0.00
3,994	BLUESCOPE STEEL	61,511.47	0.01
17,326	BRAMBLES	228,734.77	0.05
5,002	CAR GROUP LIMITED	129,988.98	0.03
571	COCHLEAR	111,742.63	0.03
8,032	COLES GRP --- REGISTERED SHS	100,632.10	0.02
15,259	COMMONWEALTH BANK OF AUSTRALIA	1,433,203.15	0.34
4,583	COMPUTERSHARE LIMITED	80,343.40	0.02
4,366	CSL LTD	867,101.29	0.21
14,399	DEXUS AMERICAN DEPOSITARY RECEIPTS	75,717.56	0.02
16,698	ENDEAVOUR GROUP LTD/AUSTRALI	58,151.81	0.01
20,926	FORTESCUE LTD	300,214.63	0.07
18,909	GOODMAN GROUP - STAPLED SECURITY	485,230.38	0.12
17,792	GPT GROUP STAPLED SECURITY	61,468.02	0.01
15,856	INSURANCE AUSTRALIA GROUP LIMITED	80,959.26	0.02
3,254	MACQUARIE GROUP	524,557.01	0.13
413	MEDIBANK PRIVATE LTD	1,045.77	0.00
480	MINERAL RESOURCES	17,329.00	0.00
43,155	MIRVAC GROUP STAPLED SECURITIES	64,367.21	0.02
12,396	NAT. AUSTRALIA BANK	321,193.88	0.08
8,547	NORTHERN STAR RESOURCES LTD	94,692.09	0.02
1,069	ORICA LIMITED	13,756.78	0.00
5,240	PILBARA MINERALS LTD	11,887.05	0.00
7,710	QBE INSURANCE GROUP	88,467.75	0.02
5,290	QUANTAS AIRWAYS LTD	27,230.44	0.01
786	RAMSAY HEALTH CARE LTD	22,694.45	0.01
572	REA GROUP LTD	79,760.37	0.02
1,359	REECE LTD	26,869.49	0.01
46,374	SCENTRE GRP - STAPLED SECURITY	117,425.53	0.03
2,807	SEEK LTD	48,390.92	0.01
2,664	SEVEN GROUP HOLDINGS LTD	79,247.23	0.02
4,442	SONIC HEALTHCARE LTD	83,911.46	0.02
23,934	STOCKLAND	87,004.49	0.02
6,556	SUNCORP GROUP	82,275.89	0.02
57,543	TELSTRA CORP	154,888.55	0.04
37,840	THE LOTTERY CORPORATION LIMITED	134,405.23	0.03
25,762	TRANSURBAN GROUP	234,660.18	0.06
900	TREASURY WINE ESTATES LTD	7,492.36	0.00
35,601	VICINITY CENTRES	54,582.01	0.01
6,572	WESFARMERS	321,107.42	0.08
15,932	WESTPAC BANKING CORP	350,589.23	0.08
1,314	WISE TECH GLOBAL	125,058.41	0.03
17,520	WOODSIDE ENERGY SHARES	306,287.83	0.07
3,502	WOOLWORTHS GRP - REGISTERED	80,901.29	0.02
	Austria	**381,649.29**	**0.09**
3,972	ERSTE GROUP BANK AG	218,322.82	0.05
1,144	VERBUND AG	95,118.71	0.02
2,614	VOESTALPINE AG	68,207.76	0.02
	Belgium	**1,419,690.24**	**0.34**
574	AGEAS NOM	30,698.16	0.01
7,518	ANHEUSER-BUSCH INBEV	498,225.75	0.12
211	D'IETEREN	44,718.90	0.01
917	ELIA SYSTEM OPERATOR SA	105,105.01	0.03
431	GROUPE BRUXELLES LAMBERT GBL	33,647.18	0.01
2,695	KBC GROUPE SA	214,813.84	0.05
5	LOTUS BAKERIES NV	67,186.21	0.02
12	SOFINA SA	3,396.36	0.00
1,274	SYENSQO SA/NV	113,193.30	0.03
1,381	UCB	249,684.94	0.06
2,209	WAREHOUSES DE PAUW SCA - REGISTERED SHS	59,020.59	0.01
	Bermuda	**139,239.69**	**0.03**
7,118	AEGON --- REGISTERED SHS	45,821.24	0.01
215	EVEREST GROUP LTD	84,243.45	0.02
2,500	HONG KONG LAND HOLDINGS LTD	9,175.00	0.00
	Canada	**15,055,142.63**	**3.61**
3,976	AGNICO EAGLE MINES LTD	320,647.55	0.08
302	AIR CANADA - VOTING AND VARIABLE VOTING	3,663.87	0.00
6,391	ALIMENTATION COUCHE-TARD INC	353,712.59	0.08
5,821	ALTAGAS	144,257.16	0.03
6,224	BANK OF MONTREAL	562,245.64	0.13
10,133	BANK OF NOVA SCOTIA	552,714.57	0.13
2,155	BCE INC	75,003.96	0.02
90	BROOKFIELD ASSET MANAGEMENT LTD	4,256.10	0.00
1,431	BROOKFIELD ASSET MANAGEMENT LTD	67,727.74	0.02
12,620	BROOKFIELD --- REGISTERED SHS	670,995.39	0.16
1,532	BRP SUBORD.VOTING WHEN ISSUED	91,275.67	0.02
2,125	CAE INC	39,937.05	0.01
4,838	CAMECO CORP	231,376.86	0.06
1,533	CANADIAN APARTMENT PROPERTIES REIT	62,399.37	0.01
7,286	CANADIAN IMPERIAL BANK OF COMMERCE	447,416.74	0.11
4,648	CANADIAN NATIONAL RAILWAY	544,870.57	0.13
1,002	CANADIAN TIRE CORP -A- NON VOTING	120,220.42	0.03
2,223	CANADIAN UTILITIES -A- NON VOTING	59,089.35	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
523	CCL INDUSTRIES INC -B- NON-VOTING	31,918.81	0.01
4,451	CDN PACIFIC RAILWAY --- REGISTERED SHS	381,094.47	0.09
2,040	CGI GROUP --- REGISTERED SHS -A-	234,990.28	0.06
88	CONSTELLATION SOFTWARE	286,608.89	0.07
1,561	DOLLARAMA INC	160,078.28	0.04
4,882	ELEMNT FLEET MNGMNT SHS	103,930.01	0.02
214	EMPIRE -A- NON VOTING	6,546.87	0.00
19,604	ENBRIDGE INC	797,237.40	0.19
84	FAIRFAX FINANCIAL HOLDINGS SUB.VTG	106,178.74	0.03
6,238	FIRST QUANTUM MINERALS LTD	85,145.28	0.02
338	FIRSTSERVICE CORP	61,824.60	0.01
4,455	FORTIS INC	202,639.41	0.05
701	GEORGE WESTON	117,787.22	0.03
2,177	GFL ENVIRONMENTAL INC	86,936.91	0.02
2,268	GILDAN ACTIVEWEAR	106,872.02	0.03
38	GREAT WEST LIFECO INC	1,297.26	0.00
4,059	HYDRO ONE LTD	140,851.34	0.03
879	IA FINL CORP --- REGISTERED SHS	72,937.15	0.02
1,204	INTACT FINANCIAL CORP	231,447.64	0.06
5,803	IVANHOE MINES LTD	86,424.10	0.02
3,657	KEYERA	114,151.83	0.03
2,684	KINROSS GOLD CORP	25,171.75	0.01
1,275	LOBLAW COMPANIES	169,953.45	0.04
2,469	MAGNA INTL SHS -A- SUB.VTG	101,393.91	0.02
14,194	MANULIFE FINANCIAL REGISTERED	419,945.82	0.10
979	METRO -A- SUB VTG	61,951.57	0.01
2,417	NATIONAL BK CANADA	228,537.71	0.05
3,739	NUTRIEN - REGISTERED	179,869.00	0.04
2,256	OPEN TEXT	75,179.41	0.02
3,027	PARKLAND FUEL - REGISTERED SHS	78,107.75	0.02
6,094	PEMBINA PIPELINE CORP	251,478.95	0.06
390	POWER CORP DU CANADA SUB.	12,315.15	0.00
1,509	QUEBECOR -B- SUBORD.VOTING	39,440.40	0.01
1,666	RESTAURANT BRANDS INTERNATIONAL INC	120,346.82	0.03
1,846	RITCHIE BRO AUCTION - REG SHS	148,735.43	0.04
2,002	ROGERS COMMUNICATIONS -B- NON VOTING	80,585.63	0.02
12,491	ROYAL BANK OF CANADA	1,560,716.30	0.37
1,675	SAPUTO	36,191.22	0.01
10,905	SHOPIFY -A- SUBORD VOTING	874,598.85	0.21
466	STANTEC INC	37,515.39	0.01
5,162	SUN LIFE FINANCIAL INC	299,754.19	0.07
10,411	TC ENERGY - REG SHS	495,439.00	0.12
3,919	TELUS CORP	65,878.96	0.02
421	TFI INTERNATIONAL INC REGISTERED	57,729.08	0.01
474	THE DESCARTES SYSTEMS GROUP	48,829.05	0.01
957	THOMSON REUTERS --- REGISTERED SHS	163,416.17	0.04
1,829	TMX GR LTD	57,389.37	0.01
180	TOROMONT INDUSTRIES LTD	17,590.03	0.00
16,119	TORONTO DOMINION BANK	1,020,375.70	0.24
833	WASTE CONNECTIONS INC	148,957.06	0.04
96	WEST FRASER TIMBER CO	9,363.58	0.00
3,244	WHEATON PRECIOUS METAL - REGISTERED	198,342.24	0.05
1,132	WSP GLOBAL	201,334.58	0.05
	Cayman Islands	**109,123.66**	**0.03**
500	CK ASSET HOLDINGS LTD	2,201.49	0.00
17,689	GRAB HOLDINGS LIMITED	67,218.20	0.02
12,000	HKT LTD - STAPLED SECURITY	15,371.77	0.00
9,000	SITC INTERNATIONAL HOLDINGS CO LTD	24,332.20	0.01
	Denmark	**5,311,568.06**	**1.27**
45	A.P. MOELLER-MAERSK -A-	73,096.85	0.02
24	A.P. MOELLER-MAERSK A/S -B-	40,458.15	0.01
608	CARLSBERG AS -B-	72,601.42	0.02
1,583	COLOPLAST AS -B-	207,369.73	0.05
1,931	DANSKE BANK	58,252.39	0.01
1,272	DEMANT A/S	49,817.43	0.01
1,518	DSV A/S	314,190.68	0.08
443	GENMAB AS	107,442.26	0.03
3,680	NOVONESIS A/S	265,663.21	0.06
29,749	NOVO NORDISK - BEARER AND/OR REGISTERED	3,504,234.14	0.84
2,887	ORSTED - REG SHS	192,423.60	0.05
973	PANDORA	160,600.85	0.04
4	ROCKWOOL SHS -B-	1,882.78	0.00
1,294	TRYG A/S	30,763.88	0.01
10,516	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	232,770.69	0.06
	Finland	**1,792,479.55**	**0.43**
2,328	ELISA CORPORATION -A-	123,724.59	0.03
4,124	FORTUM CORP	68,095.32	0.02
4,191	KESKO CORP	89,641.72	0.02
2,025	KONE OYJ -B-	121,362.07	0.03
1,297	METSO CORPORATION	13,896.16	0.00
4,265	NESTE CORPORATION - REG SHS	82,965.99	0.02
62,079	NOKIA OYJ	271,867.54	0.07
8,839	NORDEA BANK	104,289.40	0.02
18,408	NORDEA BANK	217,563.59	0.05
1,739	ORION CORPORATION (NEW) -B-	95,526.72	0.02
4,391	SAMPO	205,334.11	0.05
8,604	STORA ENSO -R-	110,428.68	0.03
6,203	UPM-KYMMENE CORP - REG SHS	208,170.34	0.05
3,549	WARTSILA CORPORATION -B-	79,613.32	0.02
	France	**11,702,622.12**	**2.80**
1,504	ACCOR SA	65,463.03	0.02
598	AEROPORTS DE PARIS-ADP-	76,950.98	0.02
29	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	5,607.64	0.00
1,951	AIR LIQUIDE SA	377,258.67	0.09

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
550	AIR LIQUIDE SA	106,351.75	0.03
1,090	ALSTOM	22,669.38	0.01
605	AMUNDI SA	45,272.85	0.01
981	ARKEMA SA	93,609.25	0.02
14,622	AXA SA	563,491.03	0.13
777	BIOMERIEUX SA	93,307.58	0.02
8,434	BNP PARIBAS SA	579,355.73	0.14
12,526	BOLLORE --- ACT	83,668.17	0.02
578	BOUYGUES SA	19,391.01	0.00
970	BUREAU VERITAS SA	32,238.89	0.01
698	CAPGEMINI SE	151,087.61	0.04
1,490	CARREFOUR SA	25,459.22	0.01
2,005	CIE DE SAINT-GOBAIN	182,863.23	0.04
1,800	COVIVIO SA	109,584.95	0.03
14,587	CREDIT AGRICOLE SA	223,440.55	0.05
5,111	DANONE SA	372,707.96	0.09
6,572	DASSAULT SYST.	261,334.67	0.06
2,324	EDENRED SA	88,237.68	0.02
75	EIFFAGE	7,252.09	0.00
88	ENGIE --- REGISTERED LOYALTY BONUS	1,523.77	0.00
310	ENGIE --- REGISTERED SHS LOYALTY BONUS	5,367.81	0.00
7,792	ENGIE SA	134,922.51	0.03
4,500	ENGIE SA-REG SHS LOYALTY BONUS 2026	77,919.82	0.02
2,425	ESSILORLUXOTTICA SA	575,385.16	0.14
499	EURAZEO	41,072.04	0.01
557	GECINA	64,277.56	0.02
607	GETLINK ACT	10,852.63	0.00
289	HERMES INTERNATIONAL SA	711,519.82	0.17
16	IPSEN	1,973.18	0.00
463	KERING	132,722.40	0.03
3,141	KLEPIERRE SA	103,202.30	0.02
1,203	L'OREAL SA	539,795.61	0.13
79	LA FRANCAISE DES JEUX SA	3,256.92	0.00
2,051	LEGRAND SA	236,455.62	0.06
19	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	8,525.45	0.00
400	L OREAL S A	179,483.16	0.04
18	L OREAL S A-REG SHS LOYALTY BONUS 2025	8,076.74	0.00
2,514	LVMH	1,931,758.67	0.46
4,724	MICHELIN (CGDE)	192,225.15	0.05
3,611	ORANGE	41,449.13	0.01
1,800	PERNOD RICARD SA	272,405.48	0.07
1,992	PUBLICIS GROUPE SA	218,315.45	0.05
898	RENAULT SA	39,076.28	0.01
5,296	SANOFI	608,200.82	0.15
91	SARTORIUS STEDIM BIOTECH	19,067.99	0.00
4,725	SCHNEIDER ELECTRIC SE	1,245,562.02	0.30
642	SEB SA	73,441.67	0.02
2	SEB SA PF25	228.79	0.00
60	SEB SA PF26	6,863.71	0.00
4,362	SOCIETE GENERALE SA	108,804.49	0.03
183	SODEXO	15,042.07	0.00
88	TELEPERFORMANCE SE	9,133.76	0.00
1,046	UNIBAIL RODAMCO	91,756.72	0.02
2,072	VEOLIA ENVIRONNEMENT SA	68,263.69	0.02
2,495	VINCI SA	292,237.97	0.07
3,958	VIVENDI SA	45,851.84	0.01
	Germany	**11,517,156.59**	**2.76**
1,406	ADIDAS AG - REG SHS	373,304.66	0.09
3,343	ALLIANZ SE	1,100,631.77	0.26
4,263	BASF SE	226,253.43	0.05
3,870	BAYER AG-REG	130,977.12	0.03
3,009	BAYERISCHE MOTOREN WERKE AG	265,901.84	0.06
232	BAYERISCHE MOTOREN WERKE AG PREF	19,238.02	0.00
2,335	BECHTLE	104,551.79	0.03
768	BEIERSDORF AG	115,840.63	0.03
415	BRENNTAG SE	31,022.51	0.01
414	CARL ZEISS MEDITEC AG - INHABER-AKT	32,874.48	0.01
7,439	COMMERZBANK AG	137,195.44	0.03
746	CONTINENTAL AG (GERM	48,405.82	0.01
244	COVESTRO AG	15,233.37	0.00
659	CTS EVENTIM AG & CO KGAA	68,656.77	0.02
3,188	DAIMLER TRUCK HOLDING AG - REG SHS	119,654.44	0.03
450	DELIVERY HERO	18,190.50	0.00
6,713	DEUTSCHE BANK AG PREFERENTIAL SHARE	116,111.70	0.03
1,592	DEUTSCHE BOERSE AG	374,361.56	0.09
7,727	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	56,744.07	0.01
4,438	DEUTSCHE POST AG REG SHS	198,269.79	0.05
14,656	DEUTSCHE TELEKOM AG-REG	431,656.71	0.10
415	DR ING HCF PORSCHE AKTIENGESELLSCH	33,116.00	0.01
20,248	E.ON SE	301,793.36	0.07
1,019	EVONIK INDUSTRIES AG	23,882.35	0.01
2,554	FRESENIUS MEDICAL CARE AG	108,856.46	0.03
4,150	FRESENIUS SE AND CO KGAA	158,539.93	0.04
377	GEA GROUP AG - INHABER-AKT	18,496.21	0.00
204	HANNOVER RUECK SE	58,307.36	0.01
1,193	HEIDELBERG MATERIALS AG	129,949.29	0.03
1,101	HENKEL AG & CO KGAA	93,793.90	0.02
2,016	HENKEL AG & CO KGAA PREFERENTIAL SHARE	189,896.35	0.05
12,573	INFINEON TECHNOLOGIES AG	441,449.76	0.11
228	KNORR-BREMSE AG - BEARER SHS	20,318.58	0.00
800	LEG IMMOBILIEN - NAMEN AKT	83,730.54	0.02
4,562	MERCEDES-BENZ GROUP	295,506.03	0.07
859	MERCK KGAA	151,472.54	0.04
586	MTU AERO ENGINES AG	183,121.48	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,210	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	667,512.86	0.16
889	NEMETSCHEK	92,271.67	0.02
418	PUMA AG	17,494.08	0.00
52	RATIONAL NAMEN	53,101.66	0.01
9,259	SAP AG	2,112,168.82	0.51
128	SARTORIUS VORZ.OHNE STIMMRECHT.	36,027.88	0.01
968	SCOUT24	83,455.98	0.02
6,915	SIEMENS AG - NAMEN-AKT	1,399,488.87	0.34
2,399	SIEMENS ENERGY - REG SHS	88,541.75	0.02
2,500	SIEMENS HEALTHINEERS AG - REG SHS	150,276.13	0.04
1,371	SYMRISE AG	189,885.98	0.05
243	TALANX AG NAM AKT	20,502.73	0.00
901	VOLKSWAGEN AG-PREF	95,689.19	0.02
3,728	VONOVIA SE	136,177.56	0.03
2,942	ZALANDO SE	97,254.87	0.02
	Hong Kong	**1,819,018.05**	**0.44**
99,200	AIA GROUP LTD	889,513.31	0.21
23,000	BOC HONG KONG (HOLDINGS) LTD	73,730.44	0.02
23,000	CK HUTCHISON	132,359.47	0.03
75	FUTU HOLDINGS - ADR	7,173.75	0.00
15,000	GALAXY ENTERTAINMENT GROUP LTD	75,410.52	0.02
9,600	HANG SENG BANK LTD	120,811.33	0.03
8,804	HONG KONG EXCHANGES AND CLEARING LTD	369,729.11	0.09
3,013	MTR CORP LTD	11,384.84	0.00
500	SUN HUNG KAI PROPERTIES LTD	5,506.93	0.00
8,000	TECHTRONIC INDUSTRIES CO LTD	121,635.28	0.03
1,320	THE LINK REIT UNITS	6,670.11	0.00
6,422	WH GROUP 144A - REG SHS	5,092.96	0.00
	Ireland	**5,831,062.33**	**1.40**
5,699	ACCENTURE - SHS CLASS A	2,014,482.52	0.48
1,209	AERCAP HOLDINGS	114,516.48	0.03
8,323	AIB GRP - REGISTERED	47,791.31	0.01
704	ALLEGION PLC	102,600.96	0.02
2,576	APTIV PLC	185,497.76	0.04
660	BANK OF IRELAND - REGISTERED	7,388.03	0.00
2,090	DCC PLC	142,831.73	0.03
3,454	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	137,611.98	0.03
689	KERRY GROUP -A-	71,628.48	0.02
891	KINGSPAN GROUP	83,877.69	0.02
2,267	LINDE PLC	1,081,041.62	0.26
5,696	MEDTRONIC HLD	512,810.88	0.12
1,618	PENTAIR PLC	158,224.22	0.04
1,433	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	70,818.86	0.02
1,318	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	65,310.35	0.02
2,285	TRANE TECH - REGISTERED SHS	888,248.05	0.21
497	WILLIS TOWERS WATSON PLC	146,381.41	0.04
	Isle of Man	**143,983.37**	**0.03**
14,065	ENTAIN PLC	143,983.37	0.03
	Israel	**713,699.09**	**0.17**
228	AZRIELI GROUP	15,900.07	0.00
7,021	BANK HAPOALIM (IL662577)	70,385.90	0.02
1,953	BANK LEUMI LE-ISRAEL (IL604611)	19,132.64	0.00
835	CHECK POINT SOFTWARE TECHNOLOGIES	160,996.35	0.04
449	CYBERARKSOFTWARE LTD	130,932.89	0.03
1,962	GLOBAL-E ONLINE LTD	75,419.28	0.02
2,183	ICL GROUP LTD	9,319.63	0.00
9,387	ISRAEL DISCOUNT BANK LTD. -A-	52,617.13	0.01
387	NICE SYSTEMS LTD (IL273011)	67,501.92	0.02
2,328	TEVA PHARMA ADR SPONS REPR 1 SH	41,950.56	0.01
416	WIX.COM LTD	69,542.72	0.02
	Italy	**2,730,679.33**	**0.65**
1,793	AMPLIFON SPA	51,647.81	0.01
10,777	ASSICURAZIONI GENERALI SPA	312,118.06	0.07
8,627	BANCO BPM SPA - REGISTERED	58,327.42	0.01
2,457	DAVIDE CAMPARI-MILANO N.V.	20,840.22	0.00
27	DIASORIN	3,160.99	0.00
67,436	ENEL SPA - AZ NOM	540,004.48	0.13
526	FERRARI NV	246,381.65	0.06
3,515	FINECOBANK	60,314.84	0.01
1,617	INFRASTRUTTURE WIRELESS ITALIANE SPA	19,941.41	0.00
124,827	INTESA SANPAOLO SPA - AZ NOM	534,614.30	0.13
3,076	MEDIOBANCA	52,610.26	0.01
930	MONCLER SPA	59,182.57	0.01
5,846	NEXI SPA	39,746.82	0.01
1,183	POSTE ITALIANE SPA	16,622.42	0.00
81	PRYSMIAN SPA	5,894.08	0.00
1,078	RECORDATI SPA	61,117.58	0.01
9,882	SNAM SPA - AZ NOM	50,412.67	0.01
5,138	TERNA SPA	46,378.73	0.01
12,550	UNICREDIT SPA REGS	551,363.02	0.13
	Japan	**26,526,614.83**	**6.35**
8,000	ADVANTEST CORP	377,013.40	0.09
5,700	AEON CO LTD	155,371.22	0.04
4,200	AJINOMOTO CO INC	162,843.95	0.04
15,300	ASAHI GROUP HOLDINGS LTD	200,930.15	0.05
15,000	ASAHI KASEI CORP - REG SHS	113,464.76	0.03
4,000	ASICS CORP KOBE	83,920.58	0.02
21,700	ASTELLAS PHARMA	249,859.47	0.06
2,100	BANDAI NAMCO HOLDINGS INC	48,095.64	0.01
4,100	BRIDGESTONE CORP	157,648.20	0.04
100	BROTHER INDUSTRIES	1,943.51	0.00
4,600	CANON INC - REG SHS	151,243.00	0.04
1,200	CAPCOM CO LTD	27,919.46	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
5,300	CENTRAL JAPAN RAILWAY CO	122,903.38	0.03
200	CHIBA BANK	1,611.44	0.00
7,600	CHUGAI PHARMACEUTICAL	368,310.94	0.09
8,800	CONCORDIA FIN GRP	48,724.83	0.01
3,700	DAIFUKU CO LTD	71,431.41	0.02
5,800	DAI-ICHI LIFE HOLDINGS INC	149,298.09	0.04
17,900	DAIICHI SANKYO CO LTD	589,283.39	0.14
2,200	DAIKIN INDUSTRIES LTD - REG SHS	308,759.77	0.07
5,600	DAI NIPPON PRINTING CO LTD	99,910.51	0.02
900	DAINIPPON SCREEN MFG CO LTD	62,749.58	0.02
100	DAITO TRUST CONSTRUCTION CO LTD	12,171.42	0.00
5,500	DAIWA HOUSE INDUSTRY CO LTD	173,220.77	0.04
11,700	DAIWA SECURITIES GROUP INC	82,204.27	0.02
7,100	DENSO CORP	105,502.30	0.03
700	DENTSU GROUP - REG SHS	21,566.69	0.01
300	DISCO CO LTD	78,628.35	0.02
4,600	DON QUIJOTE HOLDINGS CO.,LTD	118,826.90	0.03
6,800	EAST JAPAN RAILWAY CO	135,415.26	0.03
1,600	EISAI	59,787.47	0.01
41,200	ENEOS HOLDINGS INC	224,289.98	0.05
7,200	FANUC CORP SHS	210,906.03	0.05
1,500	FAST RETAILING CO LTD	497,273.46	0.12
900	FUJI ELECTRIC SHS	54,236.57	0.01
12,100	FUJIFILM HOLDINGS CORP	311,974.26	0.07
14,200	FUJITSU LTD	291,415.67	0.07
200	HAMATSU PHOTONICS	2,622.34	0.00
2,600	HANKYU HANSHIN HOLDINGS INC	80,377.51	0.02
100	HITACHI CONST MACH.	2,426.59	0.00
40,100	HITACHI --- REGSH	1,059,969.88	0.25
47,200	HONDA MOTOR CO LTD	497,441.25	0.12
3,500	HOYA CORP - REG SHS	484,112.81	0.12
1,300	HULIC CO LTD	13,219.03	0.00
100	IBIDEN	3,093.54	0.00
11,500	INPEX	155,809.56	0.04
4,300	ISUZU MOTORS LTD	58,048.79	0.01
12,800	JAPAN POST BANK	119,731.54	0.03
10,100	JAPAN POST HOLDINGS CO	96,452.74	0.02
5,600	JFE HOLDINGS INC	75,109.06	0.02
3,200	JP POST INSRAN CO	58,255.03	0.01
17	JP REAL ESTATE INVESTMENT	67,862.13	0.02
100	KAJIMA CORP	1,870.46	0.00
3,600	KAO CORP	178,917.78	0.04
12,900	KDDI CORP	414,307.86	0.10
100	KEISEI ELECTRIC RAILWAY CO LTD	2,984.48	0.00
900	KEYENCE CORP	430,117.43	0.10
5,000	KIKKOMAN CORP	56,907.16	0.01
2,400	KOBE BUSSAN CO LTD	75,906.04	0.02
900	KONAMI GROUP CORPORATION	91,516.35	0.02
6,200	KUBOTA CORP	88,032.71	0.02
5,700	KYOCERA CORP	66,149.33	0.02
3,000	KYOWA KIRIN CO LTD	52,999.16	0.01
200	LASERTEC CORP	33,004.75	0.01
45,200	LY CORPORATION	132,496.92	0.03
100	MAKITA CORP	3,384.37	0.00
7,300	MATSUKIYOCOCO - REG SHS	120,084.59	0.03
200	MAZDA MOTOR CORP	1,496.08	0.00
2,000	MC DONALD'S CO (JAPAN)	95,637.58	0.02
1,200	MEIJI HLDGS	30,117.45	0.01
100	MINEBEA MITSUMI	1,970.08	0.00
7,800	MITSUBISHI CHEMICAL GROUP CORPORATION	50,107.80	0.01
16,000	MITSUBISHI ELECTRIC CORP	257,662.18	0.06
7,700	MITSUBISHI ESTATE	121,577.52	0.03
300	MITSUBISHI HC CAPITAL INC	2,119.34	0.00
25,100	MITSUBISHI HEAVY INDUSTRIES LTD	371,569.12	0.09
52,100	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	529,413.77	0.13
1,100	MITSUI CHEMICALS	29,261.04	0.01
21,800	MITSUI FUDOSAN CO LTD	203,917.77	0.05
2,800	MITSUI OSK LINES LTD	96,426.17	0.02
20,710	MIZUHO FINANCIAL GROUP INC - REG SHS	425,087.79	0.10
100	MONOTARO CO LTD	1,676.10	0.00
13,400	MS&AD INSURANCE GROUP HOLDING	311,954.68	0.07
2,200	NEC CORP	211,479.30	0.05
5,100	NEXON CO LTD	100,884.01	0.02
2,600	NIDEC CORP	54,639.26	0.01
8,100	NINTENDO CO LTD - REG SHS	432,407.70	0.10
50	NIPPON BUILDING FD	46,071.03	0.01
8,700	NIPPON PAINT HOLDINGS CO LTD	66,752.30	0.02
400	NIPPON SANSO HOLDINGS CORP	14,577.74	0.00
244,500	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	250,927.00	0.06
2,800	NIPPON YUSEN KK	102,181.20	0.02
11,700	NISSAN MOTOR CO LTD	32,922.61	0.01
900	NISSHIN FOODS	25,211.83	0.01
100	NITORI	15,237.00	0.00
9,500	NITTO DENKO CORP	158,632.19	0.04
21,100	NOMURA HOLDINGS INC	109,600.81	0.03
600	NOMURA REAL ESTATE HOLDINGS INC	16,069.63	0.00
4,100	NOMURA RESEARCH INSTITUTE	151,915.54	0.04
2,700	NTT DATA GROUP CORPORATION	48,595.84	0.01
4,000	OBAYASHI CORP - REG SHS	50,699.10	0.01
2,500	OBIC	88,192.11	0.02
6,500	OLYMPUS CORP	123,533.62	0.03
2,000	OMRON CORP	91,540.82	0.02
4,100	ONO PHARMACEUTICAL CO LTD	54,789.92	0.01
100	ORACLE CORP JAPAN	10,308.30	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
9,900	ORIENTAL LAND CO LTD	255,943.78	0.06
9,500	ORIX CORP	220,364.92	0.05
3,300	OSAKA GAS CY	74,379.19	0.02
4,400	OSAKA SECURITIES EXCHANGE	57,076.34	0.01
400	OTSUKA CORP	9,910.51	0.00
3,200	OTSUKA HOLDINGS	180,827.74	0.04
26,300	PANASONIC HLDGS --- REGISTERED SHS	228,543.75	0.05
47	PROLOGIS REIT	80,896.25	0.02
12,300	RAKUTEN	79,592.28	0.02
13,600	RECRUIT HOLDINGS CO LTD	827,656.56	0.20
16,500	RENESAS ELECTRONICS	239,817.52	0.06
2,700	RESONA HOLDINGS INC	18,830.54	0.00
300	RICOH CO LTD	3,235.11	0.00
3,600	ROHM CO LTD	40,419.46	0.01
2,100	SBI HOLDING	48,374.58	0.01
1,300	SCSK CORP	26,897.02	0.01
3,600	SECOM CO LTD	133,238.25	0.03
3,800	SEIKO EPSON CORP	70,120.94	0.02
2,400	SEKISUI CHEMICAL CO LTD	37,441.27	0.01
6,800	SEKISUI HOUSE LTD	188,920.57	0.05
13,300	SEVEN & I HOLDINGS CO LTD	199,630.16	0.05
2,000	SHIMADZU CORPORATION	66,750.56	0.02
500	SHIMANO INC	94,973.43	0.02
8,800	SHIN-ETSU CHEM. CO LTD	367,712.51	0.09
4,200	SHISEIDO	113,779.36	0.03
200	SHIZUOKA FINANCIAL GROUP, INC.	1,740.07	0.00
300	SMC CORP	133,494.12	0.03
261,000	SOFTBANK	341,577.16	0.08
8,400	SOFTBANK GROUP	494,874.14	0.12
11,300	SOMPO HOLDINGS INC	252,875.41	0.06
4,300	SO-NET M3	43,228.47	0.01
54,500	SONY CORP --- REGSH	1,058,261.62	0.25
900	SUBARU CORPORATION	15,616.61	0.00
600	SUMCO CORP	6,468.12	0.00
3,300	SUMITOMO METAL MINING CO LTD	98,995.38	0.02
37,200	SUMITOMO MITSUI FINANCIAL GROUP INC	791,904.32	0.19
7,900	SUMITOMO MITSUI TRUST GROUP,INC.	187,282.57	0.04
300	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	11,312.92	0.00
8,800	SUZUKI MOTOR CORP	97,972.59	0.02
7,500	SYSMEX	148,227.76	0.04
4,900	T&D HOLDING	85,469.10	0.02
16,700	TAKEDA PHARMACEUTICAL	479,027.52	0.11
19,000	TDK CORP	242,149.04	0.06
14,000	TERUMO CORP.	264,261.73	0.06
900	TIS SHS	22,971.89	0.01
400	TOHO CO	16,255.59	0.00
16,800	TOKIO MARINE HOLDINGS INC	614,379.16	0.15
4,100	TOKYO ELECTRON LTD - REG SHS	724,895.10	0.17
3,800	TOKYO GAS CO LTD	88,650.72	0.02
700	TOKYU CORP	9,068.09	0.00
100	TOPPAN HOLDINGS INC.	2,967.00	0.00
300	TOYOTA INDUSTRIES CORP	23,122.90	0.01
47,200	TOYOTA MOTOR CORP	838,968.08	0.20
1,800	TOYOTA TSUSHO CORP	32,529.36	0.01
100	TREND MICRO INC	5,932.61	0.00
4,600	UNI CHARM	166,679.24	0.04
2,200	WEST JAPAN RAILWAY COMPANY	41,895.97	0.01
2,600	YAKULT HONSHA CO LTD	60,328.58	0.01
7,800	YAMAHA MOTOR CO LTD	69,798.65	0.02
1,400	YASKAWA ELECTRIC CORP	48,917.78	0.01
2,700	YOKOGAWA ELECTRIC CORP	68,991.19	0.02
800	ZOZO INC	29,161.07	0.01
	Jersey	**234,626.33**	**0.06**
5,551	AMCOR --- REGISTERED SHS	62,892.83	0.02
3,257	EXPERIAN GROUP	171,733.50	0.04
	Luxembourg	**879,967.14**	**0.21**
5,428	ARCELORMITTAL SA	142,603.42	0.03
1,292	EUROFINS SCIENTIFIC SE	82,046.19	0.02
7,400	KIRIN HOLDINGS CO LTD	113,090.04	0.03
6,700	KOMATSU --- REGSH	185,767.61	0.04
7,300	MURATA MFG --- REGSH	143,228.81	0.03
700	SG HLDG --- REGSH	7,541.25	0.00
6,600	SHIONOGI & --- REGSH	94,750.41	0.02
1,200	SUMITOMO EL IND --- REGSH	19,257.55	0.00
1,800	SUMITOMO REALTY --- REGSH	60,478.18	0.01
1,978	TENARIS - REG SHS	31,203.68	0.01
	Macau	**1,025.81**	**0.00**
400	SANDS CHINA LTD	1,025.81	0.00
	Netherlands	**8,106,621.98**	**1.94**
1,165	ABN AMRO GROUP DEP RECEIPT	21,069.72	0.01
99	ADYEN	154,971.80	0.04
2,552	AKZO NOBEL NV	180,288.50	0.04
345	ARGENX SE	186,974.09	0.04
486	ASM INTERNATIONAL NV - REG SHS	319,690.74	0.08
3,543	ASML HOLDING NV	2,948,225.54	0.71
1,280	ASR NEDERLAND NV - REG SHS	62,855.94	0.02
1,067	BESI - REG SHS	135,218.21	0.03
1,119	EURONEXT NV	121,701.40	0.03
190	EXOR NV	20,388.56	0.00
2,539	FERROVIAL INTERNATIONAL SE	109,322.25	0.03
1,065	HEINEKEN HOLDING	80,586.62	0.02
2,384	HEINEKEN NV - BEARER/REG SHS	211,895.22	0.05
327	IMCD	56,895.45	0.01
30,875	ING GROUP NV	560,770.20	0.13

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,128	JDE PEET S NV - BEARER/REG SHS	44,554.14	0.01
9,606	KONINKLIJKE AHOLD DELHAIZE NV	332,665.69	0.08
26,820	KONINKLIJKE KPN NV	109,822.20	0.03
1,917	LYONDELLBASELL -A-	183,840.30	0.04
1,553	NN GROUP NV	77,613.85	0.02
2,354	NXP SEMICONDUCTORS NV - BEARER SHS	564,983.54	0.14
2,568	OCI REG.SHS	73,312.70	0.02
13,479	PROSUS N.V. (ZAR)	590,597.52	0.14
1,570	QIAGEN NV - REG SHS	70,911.47	0.02
2,308	RANDSTAD BR	114,882.62	0.03
0	ROYAL PHILIPS NV	-	0.00
13,033	STELLANTIS NV-BEARER AND REGISTERED SHS	180,480.23	0.04
6,815	UNIVERSAL MUSIC GROUP N.V.	178,738.20	0.04
2,448	WOLTERS KLUWER NV	413,365.28	0.10
	New Zealand	**511,048.74**	**0.12**
15,806	AUCKLAND INTERNATIONAL AIRPORT LTD	75,122.82	0.02
4,205	FISCHER AND PAYKEL INDUSTRIES LTD	92,971.56	0.02
15,758	MERCURY NZ	64,668.10	0.02
17,370	MERIDIAN ENERGY LTD	65,647.10	0.02
21,622	SPARK NEW	41,683.85	0.01
1,649	XERO	170,955.31	0.04
	Norway	**684,361.20**	**0.16**
1,003	AKER BP SHS	21,540.44	0.01
5,105	DNB BK ASA	104,885.15	0.03
3,850	GJENSIDIGE FORSIKRING ASA	72,155.41	0.02
4,932	MOWI ASA - REG SHS	88,851.73	0.02
7,723	NORSK HYDRO ASA	50,197.71	0.01
15,160	ORKLA ASA	143,141.32	0.03
1,428	SALMAR	75,042.42	0.02
5,973	TELENOR ASA	76,557.42	0.02
1,639	YARA INTERNATIONAL ASA	51,989.60	0.01
	Poland	**79,763.94**	**0.02**
4,219	INPOST SA	79,763.94	0.02
	Portugal	**406,585.13**	**0.10**
46,996	EDP ENERGIAS DE PORTUGAL SA - REG SHS	215,149.43	0.05
4,664	GALP ENERGIA,SA REG.SHS -B-	87,448.32	0.02
5,282	JERONIMO MARTINS SGPS SA - REG SHS	103,987.38	0.02
	Singapore	**1,371,202.46**	**0.33**
21,018	CAPITALAND ASCE UNITS	46,889.69	0.01
30,255	CAPITALAND INTEGRATED COMMERCIAL TRUST	50,032.58	0.01
5,100	CAPITALAND INV --- REGISTERED SHS	12,412.08	0.00
6,950	DBS GROUP HOLDINGS	206,281.06	0.05
14,400	GENTING SPORE -REGISTERED SHS	9,828.57	0.00
6,800	KEPPEL LTD	35,167.57	0.01
34,120	OVERSEA-CHINESE BANKING CORPORATION LTD	401,888.77	0.10
814	SEA -A- ADR REPR1 SHS	76,743.92	0.02
11,800	SINGAPORE AIRLINES LTD	62,590.85	0.01
3,200	SINGAPORE EXCHANGE LTD	28,505.98	0.01
400	SINGAPORE TECHNOLOGIES ENGINEERING	1,454.00	0.00
84,500	SINGAPORE TELECOM - SH BOARD LOT 1000	213,560.84	0.05
9,000	UNITED OVERSEAS BANK	225,846.55	0.05
	Spain	**3,611,857.53**	**0.87**
8	ACCIONA SA	1,138.37	0.00
2,344	ACS	108,512.56	0.03
246	AENA SME SA	54,250.74	0.01
3,845	AMADEUS IT GROUP SA -A-	278,585.50	0.07
48,069	BANCO BILBAO VIZCAYA ARGENTARIA SA	520,809.03	0.12
62,608	BANCO SABADELL PREFERENTIAL SHARE	133,388.81	0.03
131,530	BANCO SANTANDER SA REG SHS	675,326.05	0.16
17,758	CAIXABANK SA	106,308.12	0.03
3,120	CELLNEX TELECOM SA	126,852.03	0.03
4,789	EDP RENOVAVEIS SA - BEARER SHS	83,966.23	0.02
1,223	ENDESA	26,793.56	0.01
1,568	GRIFOLS SA -A-	17,893.41	0.00
51,636	IBERDROLA SA	800,457.89	0.19
10,746	INDITEX SHARE FROM SPLIT	637,311.92	0.15
706	REDEIA CORPORACION SA	13,765.16	0.00
5,401	TELEFONICA SA	26,498.15	0.01
	Sweden	**4,554,163.19**	**1.09**
2,523	ALFA LAVAL AB - REG SHS	121,363.14	0.03
9,076	ASSA ABLOY AB -B- REG SHS	305,856.85	0.07
25,344	ATLAS COPCO AB -A- REG SHS	491,171.39	0.12
12,285	ATLAS COPCO AB -B-	210,635.13	0.05
2,878	BIOVITRUM AB	92,841.98	0.02
2,771	BOLIDEN - REG SHS	94,174.13	0.02
4,990	EPIROC --- REGISTERED SHS -A-	108,054.02	0.03
5,256	EPIROC REGISTERED SHS -B-	99,710.41	0.02
2,795	EQT AB	95,816.98	0.02
5,846	ESSITY AB REGISTERED -B-	182,762.43	0.04
2,518	EVOLUTION AB	247,908.91	0.06
10,481	FASTIGHETS-B SHS SHARES	92,250.94	0.02
3,530	GETINGE -B-	76,195.24	0.02
7,704	HENNES AND MAURITZ AB	131,330.58	0.03
14,347	HEXAGON - REG SHS -B-	154,557.33	0.04
409	HOLMEN - REG SHS	17,729.20	0.00
70	HUSQVARNA -B-	490.30	0.00
1,656	INDUSTRIVAERDEN AB -A- FREE	61,295.56	0.01
1,138	INDUSTRIVAERDEN -C- FREE	41,908.89	0.01
66	INDUTRADE AB	2,054.89	0.00
7,101	INVESTOR - REG SHS -B-	218,949.97	0.05
12	LATOUR INVESTMENT REGISTERED B	374.92	0.00
7,118	NIBE INDUSTRIER	39,084.73	0.01
2,976	SAAB AB	63,385.72	0.02
5,036	SAGAX -B-	143,677.87	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
7,324	SANDVIK AB	163,941.42	0.04
977	SECURITAS -B- FREE	12,423.77	0.00
11,063	SKANDINAVISKA ENSKILDA BANKEN -A-	169,437.84	0.04
27	SKANSKA -B- FREE	564.15	0.00
954	SKF AB -B-	19,011.02	0.00
9,327	SVENSKA CELLULOSA SCA AB-SHS-B-	136,132.81	0.03
9,903	SVENSKA HANDELSBANKEN AB-A-	101,847.11	0.02
8,077	SWEDBANK -A-	171,553.66	0.04
9,130	TELE2 AB	103,489.59	0.02
18,586	TELEFON ERICSSON	140,669.65	0.03
31,189	TELIA COMPANY AB	101,043.98	0.02
12,271	VOLVO AB -B-	324,671.82	0.08
15	VOLVO -A- FREE	400.72	0.00
5,589	VOLVO CAR AB	15,394.14	0.00
	Switzerland	**14,306,055.92**	**3.43**
14,583	ABB REG.SHS	846,916.72	0.20
524	ADECCO REG.SHS	17,877.57	0.00
4,117	ALCON INC. - REG SHS	411,526.55	0.10
112	BACHEM HOLDING LTD SHARES	9,453.32	0.00
410	BALOISE HOLDING - REG SHS	83,841.56	0.02
48	BARRY CALLEBAUT LTD - NAMEN-AKT	89,108.55	0.02
1,016	BC VAUDOISE - REG SHS	105,206.61	0.03
152	BKW AG	27,641.10	0.01
1,376	BUNGE GLOBAL LT	132,976.64	0.03
6	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	77,600.12	0.02
1	CHOCOLADEFABRIKEN LINDT & SP REGS	127,792.44	0.03
2,073	CHUBB - NAMEN AKT	597,832.47	0.14
4,640	CIE FINANCIERE RICHEMONT NAMEN AKT	735,970.63	0.18
4,717	CLARIANT NAMEN AKT	71,575.15	0.02
4,294	COCA COLA HBC NAMEN	153,437.14	0.04
2,068	DSM FIRMENICH AG	285,383.14	0.07
66	EMS-CHEM HOLDINGS-NAMEN ACT.	55,550.59	0.01
655	GARMIN	115,299.65	0.03
198	GEBERIT AG	129,425.05	0.03
79	GIVAUDAN SA - REG SHS	434,541.70	0.10
296	HELVETIA HLDG - REGISTERED SHS	51,230.78	0.01
4,448	HOLCIM LTD	435,332.26	0.10
875	JULIUS BAER GROUP - REG SHS	52,797.36	0.01
547	KUEHNE + NAGEL INTERNATIONAL AG	149,661.31	0.04
1,569	LOGITECH INTERNATIONAL SA - NAMEN-AKT	140,540.43	0.03
604	LONZA GROUP	382,782.69	0.09
8,934	NESTLE SA PREFERENTIAL SHARE	899,801.77	0.22
17,967	NOVARTIS AG PREFERENTIAL SHARE	2,069,210.93	0.50
70	PARTNERS GROUP HOLDING AG - NAMNE-AKT	105,387.26	0.03
320	ROCHE HOLDING AG	109,782.95	0.03
3,112	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	998,283.23	0.24
2,362	SANDOZ GROUP AG	98,757.88	0.02
227	SCHINDLER HOLDING NAMEN AKT	64,718.33	0.02
43	SCHINDLER HOLDING SA	12,641.73	0.00
1,390	SGS LTD	155,452.27	0.04
4,945	SIG GROUP PREFERENTIAL SHARE	110,559.08	0.03
1,162	SIKA - REGISTERED SHS	385,838.56	0.09
471	SONOVA HOLDING LTD - NAMEN-AKT	169,627.03	0.04
9,100	STMICROELECTRONICS NV - BEARER/REG SHS	270,586.18	0.06
1,208	STRAUMANN HOLDING LTD - REG SHS	197,978.70	0.05
279	SWISSCOM SHS NOM	182,735.48	0.04
289	SWISS LIFE HOLDING N-NAMEN REGISTERED	241,873.86	0.06
922	SWISS PRIME SITE AG-NAMEN AKT	103,670.37	0.02
2,587	SWISS RE - REG SHS	357,893.39	0.09
1,423	TEMENOS AG NAM.AKT	99,864.93	0.02
459	THE SWATCH GROUP	98,622.74	0.02
1,446	THE SWATCH GROUP REG	62,138.78	0.01
29,238	UBS GROUP NAMEN-AKT	903,251.03	0.22
257	VAT GROUP SA	131,248.76	0.03
1,249	ZURICH INSURANCE GROUP - REG SHS	754,829.15	0.18
	United Kingdom	**16,544,273.18**	**3.96**
8,446	3I GROUP PLC	374,418.04	0.09
1,993	ADMIRAL GROUP PLC	74,423.61	0.02
6,144	ANTOFAGASTA PLC	165,893.44	0.04
1,369	AON PREFERENTIAL SHARE	473,660.31	0.11
3,857	ASHTEAD GROUP	299,338.30	0.07
4,116	ASSOCIATED BRITISH FOODS PLC	128,802.51	0.03
14,132	ASTRAZENECA PLC	2,196,576.55	0.53
11,582	AUTO TRADER GROUP PLC	134,814.76	0.03
19,322	AVIVA PLC	125,335.06	0.03
120,993	BARCLAYS PLC	364,424.47	0.09
2,642	BARRATT DEVELOPMENTS PLC	16,964.08	0.00
73,579	BP PLC	386,582.04	0.09
84,257	BT GROUP PLC	167,150.77	0.04
3,225	BUNZL PLC	152,872.90	0.04
60,086	CENTRICA	94,013.94	0.02
10,166	CNH INDUSTRIAL REG SHS (USD)	112,842.60	0.03
1,107	CNH INDUSTRIAL REG SHS (USD)	12,231.13	0.00
1,786	COCA-COLA EUROPACIFIC PARTNERS	140,647.50	0.03
8,836	COMPASS GROUP PLC	283,735.76	0.07
1,405	CRODA INTERNATIONAL PLC - REG SHS	79,472.00	0.02
18,448	DIAGEO PLC	644,106.50	0.15
3,924	ENDEAVOUR MNG --- REGISTERED	93,214.14	0.02
40,777	GSK REG SHS	829,453.26	0.20
39,812	HALEON PLC REGISTERED SHARE	209,811.97	0.05
2,303	HALMA PLC	80,563.02	0.02
5,364	HARGREAVES LANS - REGISTERED SHS	80,186.83	0.02
2,158	HIKMA PHARMACEUTICALS PLC	55,315.44	0.01
172,120	HSBC HOLDINGS PLC (USD 0.5)	1,544,975.14	0.37

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
11,571	INFORMA PLC	127,298.97	0.03
813	INTERCONTINENTAL HOTELS GROUP PLC	88,722.90	0.02
821	INTERTEK GROUP PLC	56,823.38	0.01
216	JD SPORTS FASHION PLC	446.33	0.00
11,941	J SAINSBURY PLC	47,313.53	0.01
13,400	KINGFISHER PLC	57,875.51	0.01
12,094	LAND SEC R.E.I.T	105,605.17	0.03
46,730	LEGAL & GENERAL GROUP PLC	141,845.18	0.03
563,474	LLOYDS BANKING GROUP PLC	444,411.65	0.11
3,980	LSE GROUP	545,592.25	0.13
14,027	M AND G REGISTERED SHS	39,021.85	0.01
5,609	MONDI PLC	106,908.87	0.03
32,387	NATIONAL GRID PLC	447,447.59	0.11
44,173	NATWEST GROUP PLC	203,762.05	0.05
963	NEXT PLC	126,353.76	0.03
3,001	PEARSON PLC	40,796.61	0.01
980	PERSIMMON PLC	21,603.79	0.01
708	PHOENIX GROUP HOLDINGS PLC - REG SHS	5,313.34	0.00
22,067	PRUDENTIAL PLC	205,594.88	0.05
5,770	RECKITT BENCKISER GROUP PLC	354,234.58	0.08
17,113	RELX PLC	805,459.57	0.19
16,241	RENTOKIL INITIAL PLC	79,382.61	0.02
3,004	ROYALTY PHARMA PLC -A- REG SHS	84,983.16	0.02
5,654	SAGE GROUP	77,696.60	0.02
9,749	SCHRODERS PLC	45,663.43	0.01
9,955	SEGRO (REIT)	116,704.32	0.03
237	SEVERN TRENT PLC	8,398.76	0.00
6,150	SMITH AND NEPHEW PLC	95,525.19	0.02
2,606	SMITHS GROUP -SHS-	58,619.44	0.01
625	SPIRAX-SARCO ENGIN	63,000.39	0.02
11,564	SSE PLC	292,073.82	0.07
19,175	STANDARD CHARTERED PLC	203,958.96	0.05
14,459	TAYLOR WIMPEY PLC	31,864.72	0.01
51,758	TESCO --- REGISTERED SHS	249,025.09	0.06
237	THE BERKELEY GROUP HOLDINGS PLC	15,004.61	0.00
22,211	UNILEVER PLC	1,441,643.77	0.35
4,075	UNITED UTILITIES GROUP PLC - REG SHS	57,146.01	0.01
74,288	VODAFONE GROUP PLC	74,773.16	0.02
327	WHITBREAD	13,746.15	0.00
6,400	WISE PLC	57,644.81	0.01
17,892	WPP PLC	183,160.35	0.04
	United States of America	**270,553,581.88**	**64.81**
5,640	3M CO	770,988.00	0.18
180	A.O.SMITH CORP	16,169.40	0.00
5,435	ABBOTT LABORATORIES	619,644.35	0.15
7,999	ABBVIE INC	1,579,642.52	0.38
4,170	ADOBE INC	2,159,142.60	0.52
14,328	ADVANCED MICRO DEVICES INC	2,350,938.24	0.56
415	AECOM	42,857.05	0.01
3,248	AFLAC INC	363,126.40	0.09
2,658	AGILENT TECHNOLOGIES	394,659.84	0.09
2,042	AIRBNB INC	258,946.02	0.06
1,379	AIR PRODUCTS & CHEMICALS INC	410,583.46	0.10
1,721	AKAMAI TECHNOLOGIES	173,734.95	0.04
575	ALBEMARLE - REGISTERED SHS	54,458.25	0.01
1,488	ALBERTSONS COS INC	27,498.24	0.01
218	ALEXANDRIA REAL ESTATE	25,887.50	0.01
266	ALIGN TECHNOLOGY INC	67,649.12	0.02
1,218	ALLSTATE CORP	230,993.70	0.06
1,539	ALLY FINANCIAL INC	54,773.01	0.01
728	ALNYLAM PHARMACEUTICALS INC	200,221.84	0.05
26,860	ALPHABET INC -A-	4,454,731.00	1.07
23,263	ALPHABET INC -C-	3,889,340.97	0.93
32,005	AMAZON.COM INC	5,963,491.65	1.43
1,571	AMERCIAN WATER WORKS CO INC	229,743.04	0.06
5,520	AMERICAN EXPRESS	1,497,024.00	0.36
296	AMERICAN FINANCIAL GROUP	39,841.60	0.01
1,029	AMERICAN HOMES 4 RENT	39,503.31	0.01
3,616	AMERICAN INTL	264,799.68	0.06
4,288	AMERICAN TOWER CORP	997,217.28	0.24
447	AMERIPRISE FINANCIAL INC	210,005.07	0.05
1,802	AMETEK INC	309,421.42	0.07
4,745	AMGEN INC	1,528,886.45	0.37
6,841	AMPHENOL -A-	445,759.56	0.11
2,779	ANALOG DEVICES INC	639,642.43	0.15
948	ANNALY CAPITAL MANAGEMENT INC	19,026.36	0.00
744	ANSYS INC	237,060.72	0.06
2,926	APOLLO GLB MGMT --- REGISTERED SHS	365,486.66	0.09
66,865	APPLE INC	15,579,545.00	3.73
7,574	APPLIED MATERIALS INC	1,530,326.70	0.37
622	APPLOVIN --- REGISTERED SHS -A-	81,202.10	0.02
2,723	AQUA AMERICA --- REGISTERED SHS	105,026.11	0.03
2,170	ARCH CAPITAL GROUP LTD	242,779.60	0.06
4,203	ARCHER-DANIELS MIDLAND CO	251,087.22	0.06
703	ARES MANAGEMENT LP-REGISTERED SHS	109,555.52	0.03
1,350	ARISTA NETWORKS INC	518,157.00	0.12
1,284	ARTHUR J.GALLAGHER AN CO	361,279.08	0.09
213	ASPEN TECHNOLOGY INC	50,868.66	0.01
258	ASSURANT INC	51,305.88	0.01
31,623	AT&T INC	695,706.00	0.17
1,310	ATLASSIAN CORPORATION PL	208,041.10	0.05
722	ATMOS ENERGY CORP	100,148.62	0.02
2,002	AUTODESK INC	551,510.96	0.13
3,930	AUTOMATIC DATA PROCESSING INC	1,087,548.90	0.26

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
83	AUTOZONE INC	261,453.32	0.06
494	AVALONBAY COMMUN	111,273.50	0.03
4,555	AVANTOR - REGISTERED SHS	117,837.85	0.03
842	AVERY DENNISON CORP	185,879.92	0.04
863	AXON ENTERPRISE - REGISTERED	344,854.80	0.08
9,453	BAKER HUGHES RG-A REGISTERED SHS -A-	341,725.95	0.08
3,027	BALL CORP	205,563.57	0.05
34,462	BANK OF AMERICA CORP	1,367,452.16	0.33
7,625	BANK OF NY MELLON	547,932.50	0.13
1,722	BAXTER INTERNATIONAL INC - REG SHS	65,384.34	0.02
848	BECTON DICKINSON - REG SHS	204,452.80	0.05
568	BENTLEY SYSTEMS --- REGISTERED SHS -B-	28,860.08	0.01
1,302	BEST BUY CO INC	134,496.60	0.03
1,330	BIOGEN IDEC INC	257,807.20	0.06
1,008	BIOMARIN PHARMACEUTICAL INC	70,852.32	0.02
134	BIO RAD LABORATORIES -A-	44,833.72	0.01
264	BIO-TECHNE CORP	21,101.52	0.01
721	BLACKROCK INC	684,596.71	0.16
3,781	BLACKSTONE INC - REGISTERED SHS	578,984.53	0.14
1,848	BLOCK INC -A-	124,056.24	0.03
158	BOOKING HOLDINGS INC	665,514.96	0.16
538	BOOZ ALLEN HAMILTON -A-	87,564.88	0.02
6,516	BOSTON SCIENTIF CORP	546,040.80	0.13
9,515	BRISTOL-MYERS SQUIBB CO	492,306.10	0.12
25,083	BROADCOM INC - REGISTERED SHS	4,326,817.50	1.04
1,022	BROADRIDGE FINANCIAL SOL -W/I	219,760.66	0.05
3,389	BROOKFIELD RENEWABLE COR-W/I USD	110,778.36	0.03
1,007	BROWN AND BROWN INC	104,325.20	0.02
1,794	BROWN-FORMAN CORP -B- NON VOTING	88,264.80	0.02
170	BTH & BDY WRKS - REG SHS	5,426.40	0.00
772	BUILDERS FIRSTSOURCE	149,659.92	0.04
465	BURLINGTON STORES INC	122,518.20	0.03
1,291	BXP INC	103,873.86	0.02
1,085	C.H.ROBINSON WORLWIDE INC	119,751.45	0.03
2,738	CADENCE DESIGN SYSTEMS INC	742,080.14	0.18
525	CAMDEN PROPERTY SBI	64,853.25	0.02
1,519	CAMPBELL SOUP CO	74,309.48	0.02
2,646	CAPITAL ONE FINANCIAL CORP	396,185.58	0.09
2,083	CARDINAL HEALTH	230,213.16	0.06
393	CARLISLE COS INC	176,751.75	0.04
1,420	CARMAX INC	109,879.60	0.03
3,764	CARNIVAL CORP	69,558.72	0.02
8,412	CARRIER GLOBAL CORP-WI	677,081.88	0.16
773	CATALENT	46,820.61	0.01
2,490	CATERPILLAR - REGISTERED	973,888.80	0.23
265	CBOE HOLDINGS INC	54,290.55	0.01
2,927	CBRE GROUP	364,352.96	0.09
698	CDW	157,957.40	0.04
631	CELANESE RG REGISTERED SHS	85,790.76	0.02
681	CELSIUS HOLDINGS INC	21,356.16	0.01
1,761	CENCORA INC	396,365.88	0.09
5,253	CENTENE CORP	395,445.84	0.09
1,305	CF INDUSTRIES HOLDINGS INC	111,969.00	0.03
77	CHARLES RIVER LABORATORIES INTERNATIONAL	15,166.69	0.00
7,438	CHARLES SCHWAB CORP/THE	482,056.78	0.12
377	CHARTER COMM -A-	122,178.16	0.03
1,813	CHENIERE ENERGY INC	326,049.92	0.08
5,430	CHIPOTLE MEXICAN GRILL -A-	312,876.60	0.07
2,089	CHURCH AND DWIGHT CO	218,760.08	0.05
689	CINCINNATI FINANCIAL CORP	93,786.68	0.02
2,011	CINTAS	414,024.68	0.10
37,655	CISCO SYSTEMS INC	2,003,999.10	0.48
10,075	CITIGROUP INC	630,695.00	0.15
2,088	CITIZENS FINANCIAL GROUP INC	85,754.16	0.02
1,195	CLOROX CO	194,677.45	0.05
1,558	CLOUDFLARE INC	126,026.62	0.03
1,830	CME GROUP -A-	403,789.50	0.10
2,797	CMS ENERGY CORP	197,552.11	0.05
37,336	COCA-COLA CO	2,682,964.96	0.64
2,021	COGNIZANT TECHNOLOGY SOLUTIONS -A-	155,980.78	0.04
725	COINBASE GLOBAL --- REGISTERED SHS -A-	129,173.25	0.03
2,926	COLGATE-PALMOLIVE CO	303,748.06	0.07
17,187	COMCAST CORP	717,900.99	0.17
3,862	CONAGRA BRANDS INC	125,592.24	0.03
923	CONSOLIDATED EDISON INC	96,111.99	0.02
977	CONSTELLATION BRANDS INC -A-	251,763.13	0.06
1,456	CONSTELLATION ENERGY	378,589.12	0.09
1,758	COOPER COS INC	193,977.72	0.05
3,383	COPART INC	177,269.20	0.04
3,176	CORNING INC	143,396.40	0.03
2,171	CORTEVA - REGISTERED SHS	127,633.09	0.03
2,282	COSTAR GROUP INC	172,154.08	0.04
2,022	COSTCO WHOLESALE CORP	1,792,543.44	0.43
5,773	CRH PLC	535,388.02	0.13
1,181	CROWDSTRIKE HOLDINGS INC	331,235.07	0.08
3,741	CROWN CASTLE INC	443,794.83	0.11
598	CROWN HOLDINGS INC	57,336.24	0.01
9,149	CSX CORP	315,914.97	0.08
1,337	CUMMINS - REGISTERED	432,907.23	0.10
3,273	CVS HEALTH	205,806.24	0.05
6,413	DANAHER CORP - REG SHS	1,782,942.26	0.43
421	DARDEN RESTAURANTS INC	69,098.73	0.02
1,366	DATADOG INC	157,171.96	0.04
434	DAVITA	71,145.62	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
607	DAY FORCE INC REGISTERED SHS	37,178.75	0.01
1,197	DECKERS OUTDOOR	190,861.65	0.05
2,612	DEERE AND CO	1,090,065.96	0.26
971	DELL TECHNOLOGIES INC -C- REG SHS	115,102.34	0.03
2,728	DELTA AIR LINES	138,555.12	0.03
1,529	DEXCOM INC	102,504.16	0.02
354	DICK'S SPORTING GOOD INC	73,879.80	0.02
2,751	DIGITAL REALTY TRUST INC	445,194.33	0.11
2,363	DISCOVER FINANCIAL SERVICES - SHS WI	331,505.27	0.08
2,411	DOCUSIGN INC	149,698.99	0.04
636	DOLLAR GENERAL	53,786.52	0.01
704	DOLLAR TREE INC	49,505.28	0.01
6,855	DOMINION RESOURCES - REG SHARE	396,150.45	0.09
88	DOMINO PIZZA INC	37,852.32	0.01
1,198	DOORDASH - REGISTERED SHS -A-	170,990.54	0.04
1,584	DOVER CORP	303,716.16	0.07
1,580	DOWDUPONT REG SHS	140,793.80	0.03
5,227	DOW - REGISTERED SHS	285,551.01	0.07
1,215	DRAFTKINGS INC	47,628.00	0.01
1,785	DR HORTON	340,524.45	0.08
606	DYNATRACE INC	32,402.82	0.01
654	EASTMAN CHEMICAL CO	73,215.30	0.02
2,075	EATON CORPORATION PUBLIC LIMITED COMPANY	687,738.00	0.16
1,522	EBAY INC	99,097.42	0.02
2,310	ECOLAB INC	589,812.30	0.14
1,784	EDISON INTERNATIONAL	155,368.56	0.04
5,487	EDWARDS LIFESCIENCES CORP	362,087.13	0.09
2,163	ELECTRONIC ARTS - REGISTERED	310,260.72	0.07
2,121	ELEVANCE HEALTH	1,102,920.00	0.26
2,708	ELI LILLY & CO	2,399,125.52	0.57
465	EMCOR GROUP	200,196.45	0.05
3,382	EMERSON ELECTRIC CO	369,889.34	0.09
1,556	ENPHASE ENERGY	175,859.12	0.04
738	ENTEGRIS INC	83,047.14	0.02
767	ENTERGY CORP	100,944.87	0.02
152	EPAM SYSTEMS	30,252.56	0.01
549	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	40,878.54	0.01
584	EQUIFAX INC	171,614.24	0.04
852	EQUINIX INC	756,260.76	0.18
1,207	EQUITABLE HOLDINGS INC	50,730.21	0.01
83	EQUITY LIFESTYLE	5,921.22	0.00
78	ERIE INDEMNITY CO - SHS A -	42,105.96	0.01
219	ESSEX PROPERTY TRUST	64,696.98	0.02
428	ESTEE LAUDER COMPANIES INC -A-	42,667.32	0.01
2,815	EVERSOURCE ENERGY	191,560.75	0.05
1,337	EXACT SCIENCES CORP	91,076.44	0.02
7,572	EXELON CORP	307,044.60	0.07
454	EXPEDIA GROUP INC	67,201.08	0.02
1,458	EXPEDITORS INTERNATIONAL OF WASHINGTON	191,581.20	0.05
1,002	EXTRA SPACE STORAGE INC	180,550.38	0.04
344	F5 --- REGISTERED SHS	75,748.80	0.02
241	FACTSET RESEARCH SYSTEMS INC	110,823.85	0.03
229	FAIR ISAAC CORP	445,066.08	0.11
3,425	FASTENAL CO	244,613.50	0.06
913	FEDEX CORP	249,869.84	0.06
83	FERGUSON ENTERPRISES INC/DE	16,365.51	0.00
1,889	FERGUSON ENTERPRISES INC/DE	375,098.73	0.09
5,164	FIDELITY NATIONAL INFO SERVICES INC	432,485.00	0.10
1,736	FIDL NAT FINANCL-A FNF GROUP	107,736.16	0.03
5,044	FIFTH THIRD BANCORP	216,084.96	0.05
90	FIRST CITIZENS BANCSHARES INC	165,685.50	0.04
1,034	FIRST SOLAR INC	257,920.96	0.06
2,954	FISERV INC	530,686.10	0.13
206	FLEETCOR TCHNGY --- REGISTERED SHS	64,428.56	0.02
14,195	FORD MOTOR	149,899.20	0.04
2,097	FORTINET	162,622.35	0.04
4,033	FORTIVE CORPORATION	318,324.69	0.08
748	FORTUNE BRANDS	66,968.44	0.02
1,892	FOX CORP -A-	80,088.36	0.02
276	FRANKLIN RESOURCES INC	5,561.40	0.00
6,411	FREEPORT MCMORAN COPPER AND GOLD INC	320,037.12	0.08
664	GARTNER INC	336,488.64	0.08
2,501	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	234,718.85	0.06
3,666	GEN DIGITAL INC	100,558.38	0.02
4,688	GENERAL MILLS INC	346,208.80	0.08
5,728	GENERAL MOTORS CO	256,843.52	0.06
737	GENUINE PARTS CO	102,944.16	0.02
1,573	GE VERNOVA LLC	401,083.54	0.10
11,120	GILEAD SCIENCES INC	932,300.80	0.22
1,150	GLOBAL PAYMENTS INC	117,783.00	0.03
838	GODADDY -A-	131,381.64	0.03
1,599	GOLDMAN SACHS GROUP INC	791,680.89	0.19
1,963	GRACO INC	171,782.13	0.04
4,855	HALLIBURTON	141,037.75	0.03
1,759	HCA INC	714,910.37	0.17
1,020	HEALTHPEAK PROPERTIES INC	23,327.40	0.01
365	HEICO -A-	74,372.40	0.02
258	HEICO CORP	67,461.84	0.02
434	HENRY JACK AND ASSOCIATES INC	76,618.36	0.02
792	HENRY SCHEIN INC	57,736.80	0.01
894	HERSHEY	171,451.32	0.04
838	HILTON WORLDWIDE HLDGS INC REG SHS	193,159.00	0.05
755	HOLLYFRONTIER SHARES	33,650.35	0.01
1,854	HOLOGIC INC	151,026.84	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
9,034	HOME DEPOT INC	3,660,576.80	0.88
3,328	HORMEL FOODS CORP	105,497.60	0.03
2,070	HOST HOTELS & RESORTS - SHS	36,432.00	0.01
2,347	HOWMET AEROSPC - REGISTERED SHS	235,286.75	0.06
10,404	HP ENTERPRISE CO	212,865.84	0.05
8,377	HP INC	300,482.99	0.07
439	HUBBELL	188,045.65	0.05
349	HUBSPOT INC	185,528.40	0.04
652	HUMANA INC	206,514.48	0.05
18,962	HUNTINGTON BANCSHARES INC	278,741.40	0.07
399	HYATT -A-	60,727.80	0.01
771	IDEX CORP	165,379.50	0.04
777	IDEXX LABS CORP	392,555.94	0.09
1,681	ILLINOIS TOOL WORKS	440,539.67	0.11
681	ILLUMINA INC	88,809.21	0.02
661	INCYTE CORP	43,692.10	0.01
4,026	INGERSOLL RAND INC	395,192.16	0.09
537	INSULET	124,986.75	0.03
36,365	INTEL CORP	853,122.90	0.20
3,038	INTERCONTINENTAL EXCHANGE INC	488,024.32	0.12
8,357	INTERNATIONAL BUSINESS MACHINES-REG SHS	1,847,565.56	0.44
2,796	INTERNATIONAL PAPER CO - REG SHS	136,584.60	0.03
3,962	INTERPUBLIC GROUP OF COMPANIES INC	125,318.06	0.03
1,886	INTL FLAVORS & FRAG	197,897.98	0.05
2,532	INTUIT	1,572,372.00	0.38
1,571	INTUITIVE SURGICAL	771,785.17	0.18
2,059	INVITATION HOMS REGISTERED	72,600.34	0.02
1,504	IQVIA HOLDINGS INC	356,402.88	0.09
2,811	IRON MOUNTAIN INC REIT	334,031.13	0.08
700	J.B. HUNT TRANSPORT SERVICES INC	120,631.00	0.03
472	J.M. SMUCKER CO SHS	57,159.20	0.01
257	JABIL INC	30,796.31	0.01
11,038	JOHNSON & JOHNSON	1,788,818.28	0.43
5,411	JOHNSON CONTROLS INTL	419,947.71	0.10
13,481	JPMORGAN CHASE CO	2,842,603.66	0.68
2,847	JUNIPER NETWORKS INC	110,976.06	0.03
2,190	KELLANOVA	176,754.90	0.04
8,801	KENVUE INC	203,567.13	0.05
9,713	KEURIG DR PEPPR --- REGISTERED SHS	364,043.24	0.09
9,579	KEYCORP	160,448.25	0.04
1,465	KEYSIGHT TECHNOLOGIES	232,832.45	0.06
2,778	KIMBERLY-CLARK CORP	395,253.84	0.09
2,609	KIMCO REALTY	60,580.98	0.01
3,263	KKR & CO -REGISTERED SHS	426,082.54	0.10
764	KLA CORPORATION	591,649.24	0.14
1,087	KNIGHT SWIFT TRANSPORTATION HLDG	58,643.65	0.01
5,166	KROGER CO	296,011.80	0.07
1	KYNDRYL HLDG --- REGISTERED SHS	22.98	0.00
758	LABCORP HOLDINGS INC	169,397.84	0.04
1,925	LAMB WESTON HOLDINGS INC	124,624.50	0.03
1,168	LAM RESEARCH CORP	953,181.44	0.23
2,371	LAS VEGAS SANDS CORP	119,356.14	0.03
1,363	LENNAR CORP -A-	255,535.24	0.06
349	LENNOX INTL	210,897.21	0.05
864	LIBERTY MEDI CORP-LIBERTY-C	66,899.52	0.02
488	LIVE NATION ENT	53,431.12	0.01
1,565	LKQ CORP	62,474.80	0.01
1,665	LOEWS CORP	131,618.25	0.03
5,216	LOWE'S CO INC	1,412,753.60	0.34
343	LPL FINANCIAL HOLDINGS INC	79,792.09	0.02
954	LULULEMON ATHLETICA INC SHS WHEN ISSUED	258,867.90	0.06
1,422	M&T BANK CORPORATION	253,286.64	0.06
437	MANHATTAN ASSOCIATES INC	122,963.06	0.03
1,404	MARATHON PETROLEUM	228,725.64	0.05
34	MARKEL GROUP INC	53,331.72	0.01
176	MARKETAXESS HOLDING INC	45,091.20	0.01
1,420	MARRIOTT INTERNATIONAL -A-	353,012.00	0.08
2,474	MARSH MCLENNAN COS	551,924.66	0.13
229	MARTIN MARIETTA	123,259.25	0.03
7,377	MARVELL TECH --- REGISTERED SHS	532,029.24	0.13
440	MASCO CORP	36,933.60	0.01
7,697	MASTERCARD INC -A-	3,800,778.60	0.91
2,333	MATCH GROUP INC	88,280.72	0.02
2,034	MCCORMICK & CO INC NON VOTING	167,398.20	0.04
3,944	MCDONALD'S CORP	1,200,987.44	0.29
1,138	MCKESSON CORP	562,649.96	0.13
197	MERCADOLIBRE	404,236.12	0.10
8,185	MERCK and CO INC - REG SHS	929,488.60	0.22
6,242	META PLATFORMS INC A	3,573,170.48	0.86
4,312	METLIFE INC	355,653.76	0.09
208	METTLER TOLEDO INTERNATIONAL	311,937.60	0.07
1,648	MGM RESORTS INTL	64,420.32	0.02
4,001	MICROCHIP TECHNOLOGY	321,240.29	0.08
4,772	MICRON TECHNOLOGY INC	494,904.12	0.12
45,317	MICROSOFT CORP	19,499,905.10	4.67
470	MICROSTRATEGY -A-	79,242.00	0.02
561	MID-AMER APARTMENT COMMUNITIES INC	89,142.90	0.02
1,511	MODERNA INC	100,980.13	0.02
535	MOLINA HEALTHCARE	184,339.60	0.04
1,711	MOLSON COORS - REGISTERED SHS -B-	98,416.72	0.02
5,922	MONDELEZ INTERNATIONAL INC	436,273.74	0.10
248	MONGODB INC	67,046.80	0.02
281	MONOLITHIC POWER	259,784.50	0.06
3,404	MONSTER BEVERAGE CORP	177,586.68	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,562	MOODY S CORP	741,309.58	0.18
11,985	MORGAN STANLEY	1,249,316.40	0.30
238	MOSAIC	6,373.64	0.00
653	MOTOROLA SOLUTIONS INC	293,608.39	0.07
3,183	NASDAQ INC	232,390.83	0.06
1,556	NETAPP	192,181.56	0.05
1,880	NETFLIX INC	1,333,427.60	0.32
428	NEUROCRINE BIOSCIENCES	49,314.16	0.01
9,727	NEWMONT CORPORATION - REG SHS	519,908.15	0.12
972	NEWS CORP -A-	25,884.36	0.01
18,710	NEXTERA ENERGY	1,581,556.30	0.38
4,210	NIKE INC	372,164.00	0.09
4,668	NISOURCE	161,746.20	0.04
213	NORDSON	55,940.19	0.01
1,588	NORTHERN TRUST CORP	142,967.64	0.03
807	NRG ENERGY - REGISTERED	73,517.70	0.02
2,112	NUCOR CORP	317,518.08	0.08
203,833	NVIDIA CORP	24,753,479.52	5.93
16	NVR INC	156,988.80	0.04
594	OKTA -A-	44,157.96	0.01
2,202	OLD DOMINION FREIGHT LINES INC	437,405.28	0.10
677	OMNICOM GROUP INC	69,995.03	0.02
4,583	ONEOK INC (NEW)	417,648.79	0.10
2,032	ON SEMICONDUCTOR CORP	147,543.52	0.04
7,652	ORACLE CORP	1,303,900.80	0.31
295	O REILLY AUTO	339,722.00	0.08
2,267	OTIS WORLDWIDE CORPORATION	235,631.98	0.06
1,007	OWENS CORNING SHS	177,755.64	0.04
2,665	PACCAR INC	262,982.20	0.06
416	PACKAGING CORP OF AMERICA	89,606.40	0.02
5,307	PALANTIR TCHNLG - REGISTERED SHS -A-	197,420.40	0.05
3,000	PALO ALTO NETWORKS	1,025,400.00	0.25
930	PARAMOUNT GLOBAL	9,876.60	0.00
717	PARKER-HANNIFIN CORP	453,014.94	0.11
2,878	PAYCHEX INC	386,198.82	0.09
51	PAYCOM SOFTWARE INC	8,495.07	0.00
5,115	PAYPAL HOLDINGS	399,123.45	0.10
12,194	PEPSICO INC	2,073,589.70	0.50
23,647	PFIZER INC	684,344.18	0.16
8,557	PG AND E CORP	169,171.89	0.04
3,544	PHILLIPS 66	465,858.80	0.11
497	PINTEREST PREFERENTIAL SHARE -A-	16,087.89	0.00
4,074	PNC FINANCIAL SERVICES GROUP INC	753,078.90	0.18
376	POOL CORP	141,676.80	0.03
1,882	PPG INDUSTRIES INC	249,289.72	0.06
1,900	PRINCIPAL FINANCIAL GROUP INC	163,210.00	0.04
10,725	PROCTER & GAMBLE CO	1,857,570.00	0.44
2,991	PROGRESSIVE CORP	758,996.16	0.18
2,793	PROLOGIS	352,700.04	0.08
3,215	PRUDENTIAL FINANCIAL INC	389,336.50	0.09
1,195	PTC INC	215,888.70	0.05
4,546	PUBLIC SERVICE ENTERPRISE GROUP INC	405,548.66	0.10
868	PUBLIC STORAGE INC	315,839.16	0.08
787	PULTEGROUP	112,958.11	0.03
928	PURE STORAGE -A-	46,622.72	0.01
382	QORVO INC	39,460.60	0.01
4,721	QUALCOMM INC	802,806.05	0.19
1,532	QUANTA SERVICES - REGISTERED	456,765.80	0.11
1,183	QUEST DIAGNOSTICS	183,660.75	0.04
867	RAYMOND JAMES FINANCIAL INC	106,172.82	0.03
2,865	REALTY INCOME CORP	181,698.30	0.04
404	REGENCY CENTERS	29,180.92	0.01
487	REGENERON PHARMACEUTICALS INC	511,953.88	0.12
11,979	REGIONS FINANCIAL CORP	279,470.07	0.07
249	RELIANCE INC	72,013.29	0.02
1,200	REPUBLIC SERVICES -A-	241,008.00	0.06
666	RESMED	162,583.92	0.04
430	REVVITY	54,932.50	0.01
6,511	RIVIAN AUTOMOTIVE INC	73,053.42	0.02
492	ROBLOX CORP	21,775.92	0.01
1,235	ROCKWELL AUTOMATION	331,548.10	0.08
1,055	ROKU	78,766.30	0.02
1,096	ROLLINS	55,435.68	0.01
483	ROPER TECHNOLOGIES	268,760.52	0.06
1,381	ROSS STORES INC	207,854.31	0.05
1,448	ROYAL CARIBBEAN CRUISES	256,817.28	0.06
494	RPM INC	59,774.00	0.01
2,993	S&P GLOBAL INC	1,546,243.66	0.37
8,964	SALESFORCE INC	2,453,536.44	0.59
1,621	SAMSARA INC	78,002.52	0.02
836	SBA COMMUNICATIONS -A	201,225.20	0.05
1,875	SEAGATE TECHNOLOGY HOLDINGS	205,368.75	0.05
2,619	SEMPRA ENERGY	219,026.97	0.05
1,869	SERVICENOW INC	1,671,614.91	0.40
1,185	SHERWIN WILLIAMS CO	452,278.95	0.11
1,131	SIMON PROPERTY GROUP - REGISTERED	191,161.62	0.05
440	SKYWORKS SOLUTIONS INC	43,458.80	0.01
12,616	SLB	529,241.20	0.13
1,750	SNAP INC-A-	18,725.00	0.00
197	SNAP ON INC	57,072.87	0.01
1,026	SNOWFLAKE INC-CLASS A	117,846.36	0.03
815	SOLVENTUM --- REGISTERED SHS WHEN ISSUED	56,821.80	0.01
902	SOUTHWEST AIRLINES CO - REGISTERED	26,726.26	0.01
727	SS C TECHNOLOGIERS HOLDINGS	53,950.67	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
976	STANLEY BLACK & DECKER INC	107,486.88	0.03
5,230	STARBUCKS CORP	509,872.70	0.12
2,805	STATE STREET CORP	248,158.35	0.06
1,048	STEEL DYNAMICS	132,131.84	0.03
713	STERIS - REGISTERED SHS	172,931.02	0.04
1,334	STRYKER CORP	481,920.84	0.12
601	SUN COMMUNITIES	81,225.15	0.02
101	SUPER MICRO COMPUT -SHS-	42,056.40	0.01
2,761	SYNCHRONY FINANCIAL	137,718.68	0.03
1,406	SYNOPSYS	711,984.34	0.17
2,327	SYSCO CORP	181,645.62	0.04
783	TAKE TWO INTERACTIVE SOFTWARE INC	120,354.93	0.03
1,550	TARGA RESOURCES CORP	229,415.50	0.05
3,940	TARGET CORP	614,088.40	0.15
1,233	TE CONNECTIVITY PLC	186,170.67	0.04
140	TELEDYNE TECHNOLOGIES	61,272.40	0.01
446	TELEFLEX INC	110,304.72	0.03
839	TERADYNE INC	112,367.27	0.03
13,065	TESLA MOTORS INC	3,418,195.95	0.82
8,296	TEXAS INSTRUMENTS INC	1,713,704.72	0.41
2,421	THE CIGNA GROUP - REGISTERED SHS	838,731.24	0.20
1,255	THE HARTFORD FINANCIAL SERVICES GROUP	147,600.55	0.04
9,263	THE KRAFT HEINZ	325,223.93	0.08
1,771	THERMO FISHER SCIENTIFIC INC - REG SHS	1,095,487.47	0.26
667	THE TRADE DESK -A-	73,136.55	0.02
4,845	TJX COS INC	569,481.30	0.14
2,434	T-MOBILE US INC - REG SHS	502,280.24	0.12
776	TORO CO	67,302.48	0.02
1,067	TRACTOR SUPPLY CO	310,422.31	0.07
238	TRADEWEB MKTS/REGSH	29,433.46	0.01
744	TRANSUNION	77,896.80	0.02
1,232	TRAVELERS COS INC/THE	288,435.84	0.07
2,735	TRIMBLE	169,816.15	0.04
395	T ROWE PRICE GROUP INC	43,027.35	0.01
8,050	TRUIST FINANCIAL CORP	344,298.50	0.08
1,796	TWILIO INC	117,135.12	0.03
211	TYLER TECHNOLOGIES INC	123,164.92	0.03
1,087	TYSON FOODS INC -A-	64,741.72	0.02
8,051	UBER TECH PREFERENTIAL SHARE	605,113.16	0.14
1,270	UDR	57,581.80	0.01
988	U-HAUL HOLDING COMPANY	71,136.00	0.02
460	ULTA BEAUTY RG PREFERENTIAL SHARE	178,995.20	0.04
5,291	UNION PACIFIC CORP	1,304,125.68	0.31
8,405	UNITEDHEALTH GROUP INC	4,914,235.40	1.18
3,130	UNITED PARCEL SERVICE INC	426,744.20	0.10
715	UNITED RENTALS INC	578,956.95	0.14
275	UNITED THERAPEUTICS CORP	98,546.25	0.02
8,912	US BANCORP	407,545.76	0.10
1,293	VALERO ENERGY CORP	174,593.79	0.04
689	VEEVA SYSTEMS -A-	144,600.43	0.03
1,453	VENTAS INC	93,180.89	0.02
1,923	VERALTO CORPORATION	215,106.78	0.05
370	VERISIGN INC	70,285.20	0.02
727	VERISK ANALYTICS	194,806.92	0.05
37,273	VERIZON COMMUNICATIONS INC	1,673,930.43	0.40
1,113	VERTEX PHARMACEUTICALS INC	517,634.04	0.12
2,269	VERTIV HOLDINGS CO-A	225,742.81	0.05
2,106	VIATRIS INC - REG SHS	24,450.66	0.01
6,168	VICI PROPERTIES	205,456.08	0.05
7,432	VISA INC -A-	2,043,428.40	0.49
757	VULCAN MATERIALS CO	189,575.51	0.05
1,393	W.P. CAREY	86,783.90	0.02
1,908	W.R.BERKLEY CORP	108,240.84	0.03
1,201	WABTEC CORP	218,305.77	0.05
2,363	WALGREENS BOOTS	21,172.48	0.01
20,201	WALMART INC	1,631,230.75	0.39
8,429	WALT DISNEY CO	810,785.51	0.19
7,404	WARNER BROS DISCOVERY INC	61,083.00	0.01
143	WASTCO	70,338.84	0.02
1,964	WASTE MANAGEMENT	407,726.40	0.10
426	WATERS	153,313.14	0.04
17,662	WELLS FARGO AND CO	997,726.38	0.24
3,580	WELLTOWER OP --- REGISTERED SH	458,347.40	0.11
2,412	WESTERN DIGITAL CORP	164,715.48	0.04
638	WEST PHARMACEUTICAL SERVICES INC	191,502.08	0.05
5,428	WILLIAMS COS INC	247,788.20	0.06
1,279	WILLIAMS-SONOMA	198,142.68	0.05
1,755	WORKDAY INC -A-	428,939.55	0.10
483	WW GRAINGER INC	501,745.23	0.12
356	WYNN RESORTS LTD	34,133.28	0.01
2,565	XYLEM INC	346,351.95	0.08
849	YUM BRANDS INC	118,613.79	0.03
155	ZEBRA TECHNOLOGIES -A-	57,399.60	0.01
607	ZILLOW GROUP -C-	38,756.95	0.01
1,908	ZIMMER BIOMET HLDGS SHS	205,968.60	0.05
4,204	ZOETIS INC -A-	821,377.52	0.20
1,192	ZOOM VIDEO COMMUNICATIONS INC	83,130.08	0.02
983	ZSCALER INC	168,034.02	0.04
Other transferable securities		**-**	**0.00**
Warrants		**-**	**0.00**
	Canada	**-**	**0.00**
24	CONSTELLATION SOFTWARE 31.03.40 WAR	-	0.00
Total securities portfolio		**415,704,171.14**	**99.57**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**139,991,789.34**	**99.46**
Shares		**139,991,789.34**	**99.46**
	Austria	**504,812.00**	**0.36**
6,776	VERBUND AG	504,812.00	0.36
	Belgium	**2,944,290.61**	**2.09**
13,865	ANHEUSER-BUSCH INBEV	823,303.70	0.58
1,085	D'IETEREN	206,041.50	0.15
7,780	ELIA SYSTEM OPERATOR SA	799,006.00	0.57
1,995	GROUPE BRUXELLES LAMBERT GBL	139,550.25	0.10
5,478	KBC GROUPE SA	391,238.76	0.28
12	LOTUS BAKERIES NV	144,480.00	0.10
64	SOFINA SA	16,230.40	0.01
2,620	UCB	424,440.00	0.30
	Bermuda	**109,442.03**	**0.08**
18,974	AEGON --- REGISTERED SHS	109,442.03	0.08
	Denmark	**8,555,234.98**	**6.08**
2,290	CARLSBERG AS -B-	245,015.39	0.17
1,504	COLOPLAST AS -B-	176,534.11	0.13
2,157	DEMANT A/S	75,693.85	0.05
1,438	DSV A/S	266,683.88	0.19
488	GENMAB AS	106,049.25	0.08
16,293	NOVONESIS A/S	1,053,903.89	0.75
50,430	NOVO NORDISK - BEARER AND/OR REGISTERED	5,322,627.35	3.78
1,499	PANDORA	221,693.51	0.16
38	ROCKWOOL SHS -B-	16,026.51	0.01
4,828	TRYG A/S	102,846.73	0.07
48,815	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	968,160.51	0.69
	Finland	**4,188,026.76**	**2.98**
3,447	ELISA CORPORATION -A-	164,146.14	0.12
71,318	KESKO CORP	1,366,809.48	0.97
4,857	KONE OYJ -B-	260,820.90	0.19
97,871	NOKIA OYJ	384,045.80	0.27
13,961	NORDEA BANK	147,846.99	0.11
5,073	ORION CORPORATION (NEW) -B-	249,693.06	0.18
11,037	SAMPO	462,450.30	0.33
12,667	UPM-KYMMENE CORP - REG SHS	380,896.69	0.27
38,374	WARTSILA CORPORATION -B-	771,317.40	0.55
	France	**21,633,577.64**	**15.37**
1,405	ACCOR SA	54,795.00	0.04
834	AEROPORTS DE PARIS-ADP-	96,160.20	0.07
2,841	AIR LIQUIDE SA	492,231.66	0.35
15,090	ALSTOM	281,202.77	0.20
2,692	AMUNDI SA	180,498.60	0.13
37,279	AXA SA	1,287,243.87	0.91
654	BIOMERIEUX SA	70,370.40	0.05
4,373	BNP PARIBAS SA	269,158.15	0.19
2,203	CAPGEMINI SE	427,271.85	0.30
7,206	COVIVIO SA	393,087.30	0.28
19,464	DASSAULT SYST.	693,502.32	0.49
8,553	EDENRED SA	290,973.06	0.21
4,950	ESSILORLUXOTTICA SA	1,052,370.00	0.75
5,442	GECINA	562,702.80	0.40
25,820	GETLINK ACT	413,636.40	0.29
536	HERMES INTERNATIONAL SA	1,182,416.00	0.84
1,105	IPSEN	122,102.50	0.09
1,130	KERING	290,240.50	0.21
15,258	KLEPIERRE SA	449,195.52	0.32
1,923	L'OREAL SA	773,142.15	0.55
128	LA FRANCAISE DES JEUX SA	4,728.32	0.00
5,862	LEGRAND SA	605,544.60	0.43
1,592	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	640,063.60	0.45
423	L OREAL S A	170,067.15	0.12
3,832	LVMH	2,638,332.00	1.87
761	MICHELIN (CGDE)	27,746.06	0.02
7,044	PERNOD RICARD SA	955,166.40	0.68
1,153	PUBLICIS GROUPE SA	113,224.60	0.08
17,164	SANOFI	1,766,175.60	1.25
460	SARTORIUS STEDIM BIOTECH	86,365.00	0.06
15,913	SCHNEIDER ELECTRIC SE	3,758,650.60	2.67
143	SEB ACT.NOM (PRIME FIDELITE)	14,657.50	0.01
273	SEB SA	27,982.50	0.02
40	SEB SA PF26	4,100.00	0.00
509	UNIBAIL RODAMCO	40,007.40	0.03
12,410	VINCI SA	1,302,429.50	0.93
9,252	VIVENDI SA	96,035.76	0.07
	Germany	**16,607,618.10**	**11.80**
3,012	ADIDAS AG - REG SHS	716,554.80	0.51
5,729	ALLIANZ SE	1,690,055.00	1.20
867	BAYERISCHE MOTOREN WERKE AG	68,649.06	0.05
1,096	BAYERISCHE MOTOREN WERKE AG PREF	81,432.80	0.06
2,207	BEIERSDORF AG	298,276.05	0.21
4,440	BRENNTAG SE	297,391.20	0.21
1,419	CARL ZEISS MEDITEC AG - INHABER-AKT	100,961.85	0.07
2,122	DELIVERY HERO	76,858.84	0.05
7,913	DEUTSCHE BANK AG PREFERENTIAL SHARE	122,635.67	0.09
2,786	DEUTSCHE BOERSE AG	587,010.20	0.42
6,745	DEUTSCHE POST AG REG SHS	270,002.35	0.19
22,763	DEUTSCHE TELEKOM AG-REG	600,715.57	0.43
1,478	DR ING HCF PORSCHE AKTIENGESELLSCH	105,677.00	0.08
350	FRESENIUS MEDICAL CARE AG	13,366.50	0.01
1,558	GEA GROUP AG - INHABER-AKT	68,489.68	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
612	HENKEL AG & CO KGAA	46,726.20	0.03
2,006	HENKEL AG & CO KGAA PREFERENTIAL SHARE	169,306.40	0.12
24,830	INFINEON TECHNOLOGIES AG	781,151.80	0.56
4,679	KNORR-BREMSE AG - BEARER SHS	373,618.15	0.27
2,266	LEG IMMOBILIEN - NAMEN AKT	212,505.48	0.15
2,882	MERCK KGAA	455,356.00	0.32
2,847	MTU AERO ENGINES AG	797,160.00	0.57
3,604	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	1,781,457.20	1.27
372	NEMETSCHEK	34,596.00	0.02
1,975	PUMA AG	74,062.50	0.05
20	RATIONAL NAMEN	18,300.00	0.01
14,249	SAP AG	2,912,495.60	2.07
598	SARTORIUS VORZ.OHNE STIMMRECHT.	150,815.60	0.11
13,369	SIEMENS AG - NAMEN-AKT	2,424,334.46	1.72
5,121	SIEMENS HEALTHINEERS AG - REG SHS	275,817.06	0.20
1,614	SYMRISE AG	200,297.40	0.14
2,327	TALANX AG NAM AKT	175,921.20	0.12
16,082	VONOVIA SE	526,363.86	0.37
3,351	ZALANDO SE	99,256.62	0.07
	Ireland	**825,199.10**	**0.59**
2,042	KERRY GROUP -A-	190,212.30	0.14
7,528	KINGSPAN GROUP	634,986.80	0.45
	Isle of Man	**101,631.58**	**0.07**
11,080	ENTAIN PLC	101,631.58	0.07
	Italy	**5,277,882.82**	**3.75**
3,201	AMPLIFON SPA	82,617.81	0.06
13,433	BANCO BPM SPA - REGISTERED	81,377.11	0.06
22,063	DAVIDE CAMPARI-MILANO N.V.	167,678.80	0.12
508	DIASORIN	53,289.20	0.04
15,846	ENEL SPA - AZ NOM	113,695.05	0.08
1,810	FERRARI NV	759,657.00	0.54
9,832	FINECOBANK	151,167.00	0.11
33,998	MEDIOBANCA	521,019.36	0.37
4,588	MONCLER SPA	261,607.76	0.19
3,628	NEXI SPA	22,101.78	0.02
2,713	POSTE ITALIANE SPA	34,156.67	0.02
4,832	RECORDATI SPA	245,465.60	0.17
247,832	TERNA SPA	2,004,465.22	1.42
19,804	UNICREDIT SPA REGS	779,584.46	0.55
	Jersey	**586,354.68**	**0.42**
12,411	EXPERIAN GROUP	586,354.68	0.42
	Luxembourg	**113,060.30**	**0.08**
1,987	EUROFINS SCIENTIFIC SE	113,060.30	0.08
	Netherlands	**12,060,483.98**	**8.57**
189	ADYEN	265,091.40	0.19
29,815	AKZO NOBEL NV	1,887,289.50	1.34
390	ARGENX SE	189,384.00	0.13
319	ASM INTERNATIONAL NV - REG SHS	188,018.60	0.13
5,786	ASML HOLDING NV	4,314,041.60	3.07
371	BESI - REG SHS	42,127.05	0.03
502	EXOR NV	48,267.30	0.03
67,512	FERROVIAL INTERNATIONAL SE	2,604,612.96	1.85
1,547	HEINEKEN HOLDING	104,886.60	0.07
2,067	HEINEKEN NV - BEARER/REG SHS	164,615.88	0.12
181	IMCD	28,217.90	0.02
10,383	ING GROUP NV	168,972.94	0.12
10,328	NN GROUP NV	462,487.84	0.33
27,033	PROSUS N.V. (ZAR)	1,061,315.58	0.75
5,579	QIAGEN NV - REG SHS	225,782.13	0.16
9,299	UNIVERSAL MUSIC GROUP N.V.	218,526.50	0.16
574	WOLTERS KLUWER NV	86,846.20	0.06
	Norway	**1,624,751.98**	**1.15**
53,142	DNB BK ASA	978,301.05	0.70
25,545	GJENSIDIGE FORSIKRING ASA	428,973.46	0.30
18,465	ORKLA ASA	156,218.14	0.11
1,301	SALMAR	61,259.33	0.04
	Poland	**56,765.94**	**0.04**
3,351	INPOST SA	56,765.94	0.04
	Portugal	**16,810.92**	**0.01**
953	JERONIMO MARTINS SGPS SA - REG SHS	16,810.92	0.01
	Spain	**7,736,183.87**	**5.50**
31,424	ACS	1,303,467.52	0.93
2,213	AENA SME SA	437,288.80	0.31
7,694	AMADEUS IT GROUP SA -A-	499,494.48	0.35
33,672	BANCO BILBAO VIZCAYA ARGENTARIA SA	326,887.78	0.23
122,078	BANCO SANTANDER SA REG SHS	561,619.84	0.40
63,682	EDP RENOVAVEIS SA - BEARER SHS	1,000,444.22	0.71
2,139	GRIFOLS SA -A-	21,871.28	0.02
21,032	IBERDROLA SA	292,134.48	0.21
26,831	INDITEX SHARE FROM SPLIT	1,425,799.34	1.01
106,879	REDEIA CORPORACION SA	1,867,176.13	1.33
	Sweden	**6,653,734.74**	**4.73**
1,819	ASSA ABLOY AB -B- REG SHS	54,925.34	0.04
35,714	ATLAS COPCO AB -A- REG SHS	620,172.84	0.44
18,332	ATLAS COPCO AB -B-	281,631.89	0.20
12,315	BOLIDEN - REG SHS	375,012.60	0.27
17,653	EPIROC --- REGISTERED SHS -A-	342,511.58	0.24
4,147	EPIROC REGISTERED SHS -B-	70,491.30	0.05
3,771	EQT AB	115,833.34	0.08
1,415	EVOLUTION AB	124,827.19	0.09
17,502	HENNES AND MAURITZ AB	267,333.65	0.19
37,360	HEXAGON - REG SHS -B-	360,621.59	0.26
2,519	HOLMEN - REG SHS	97,838.65	0.07
912	INDUSTRIVAERDEN AB -A- FREE	30,246.83	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
3,979	INDUSTRIVAERDEN -C- FREE	131,296.80	0.09
16,564	INVESTOR - REG SHS -B-	457,622.05	0.33
38,423	NIBE INDUSTRIER	189,041.30	0.13
13,276	SANDVIK AB	266,271.05	0.19
36,175	SKANDINAVISKA ENSKILDA BANKEN -A-	496,434.96	0.35
59,839	SKANSKA -B- FREE	1,120,295.25	0.80
15,990	SVENSKA CELLULOSA SCA AB-SHS-B-	209,115.22	0.15
30,756	SVENSKA HANDELSBANKEN AB-A-	283,418.46	0.20
6,693	SWEDBANK -A-	127,375.84	0.09
16,123	TELE2 AB	163,752.56	0.12
68,961	TELEFON ERICSSON	467,664.45	0.33
	Switzerland	**25,365,640.48**	**18.02**
65,732	ABB REG.SHS	3,420,479.77	2.43
7,738	ALCON INC. - REG SHS	693,046.00	0.49
579	BACHEM HOLDING LTD SHARES	43,788.63	0.03
7,517	BALOISE HOLDING - REG SHS	1,377,324.88	0.98
320	BC VAUDOISE - REG SHS	29,690.37	0.02
13	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	150,650.59	0.11
3	CHOCOLADEFABRIKEN LINDT & SP REGS	343,512.67	0.24
12,564	CLARIANT NAMEN AKT	170,820.75	0.12
5,640	COCA COLA HBC NAMEN	180,577.61	0.13
2,318	DSM FIRMENICH AG	286,620.70	0.20
931	GEBERIT AG	545,279.52	0.39
325	GIVAUDAN SA - REG SHS	1,601,784.48	1.14
5,824	JULIUS BAER GROUP - REG SHS	314,877.69	0.22
314	KUEHNE + NAGEL INTERNATIONAL AG	76,978.28	0.05
2,139	LOGITECH INTERNATIONAL SA - NAMEN-AKT	171,674.38	0.12
845	LONZA GROUP	479,831.11	0.34
27,011	NOVARTIS AG PREFERENTIAL SHARE	2,787,316.00	1.98
325	PARTNERS GROUP HOLDING AG - NAMNE-AKT	438,419.46	0.31
86	ROCHE HOLDING AG	26,436.24	0.02
9,932	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	2,854,744.49	2.03
4,889	SANDOZ GROUP AG	183,158.99	0.13
402	SCHINDLER HOLDING NAMEN AKT	102,693.72	0.07
650	SCHINDLER HOLDING SA	171,225.24	0.12
2,195	SIKA - REGISTERED SHS	653,055.92	0.46
1,167	SONOVA HOLDING LTD - NAMEN-AKT	376,583.57	0.27
10,727	STMICROELECTRONICS NV - BEARER/REG SHS	285,830.39	0.20
2,956	STRAUMANN HOLDING LTD - REG SHS	434,082.53	0.31
1,996	SWISSCOM SHS NOM	1,171,373.94	0.83
1,018	SWISS LIFE HOLDING N-NAMEN REGISTERED	763,405.39	0.54
18,759	SWISS PRIME SITE AG-NAMEN AKT	1,889,947.58	1.34
5,852	SWISS RE - REG SHS	725,400.61	0.52
345	TEMENOS AG NAM.AKT	21,694.19	0.02
311	THE SWATCH GROUP	59,874.40	0.04
1,692	THE SWATCH GROUP REG	65,149.50	0.05
33,028	UBS GROUP NAMEN-AKT	914,238.34	0.65
78	VAT GROUP SA	35,692.18	0.03
2,804	ZURICH INSURANCE GROUP - REG SHS	1,518,380.37	1.08
	United Kingdom	**25,030,286.83**	**17.78**
38,036	3I GROUP PLC	1,510,834.45	1.07
7,685	ADMIRAL GROUP PLC	257,136.47	0.18
24,536	ANTOFAGASTA PLC	593,605.77	0.42
10,394	ASHTEAD GROUP	722,789.30	0.51
22,325	ASTRAZENECA PLC	3,109,213.39	2.21
43,700	AUTO TRADER GROUP PLC	455,776.22	0.32
105,522	AVIVA PLC	613,309.77	0.44
302,002	BARCLAYS PLC	815,029.73	0.58
53,267	BARRATT DEVELOPMENTS PLC	306,458.90	0.22
9,281	BUNZL PLC	394,195.71	0.28
5,133	COCA-COLA EUROPACIFIC PARTNERS	362,191.43	0.26
31,227	COMPASS GROUP PLC	898,472.90	0.64
2,612	CRODA INTERNATIONAL PLC - REG SHS	132,381.52	0.09
38,240	DIAGEO PLC	1,196,306.95	0.85
63,539	GSK REG SHS	1,158,066.15	0.82
150,422	HALEON PLC REGISTERED SHARE	710,303.52	0.50
9,620	HALMA PLC	301,531.88	0.21
5,768	HARGREAVES LANS - REGISTERED SHS	77,260.21	0.05
2,760	HIKMA PHARMACEUTICALS PLC	63,389.94	0.05
217,949	HSBC HOLDINGS PLC (USD 0.5)	1,752,917.15	1.25
50,327	INFORMA PLC	496,102.46	0.35
3,403	INTERCONTINENTAL HOTELS GROUP PLC	332,754.14	0.24
60,210	JD SPORTS FASHION PLC	111,475.88	0.08
129,888	KINGFISHER PLC	502,661.33	0.36
3,944	LAND SEC R.E.I.T	30,858.05	0.02
44,422	LEGAL & GENERAL GROUP PLC	120,818.45	0.09
1,977,670	LLOYDS BANKING GROUP PLC	1,397,596.25	0.99
5,863	LSE GROUP	720,147.35	0.51
28,547	M AND G REGISTERED SHS	71,157.36	0.05
30,312	NATWEST GROUP PLC	125,284.50	0.09
4,770	NEXT PLC	560,785.29	0.40
13,472	PEARSON PLC	164,099.18	0.12
9,080	PERSIMMON PLC	179,351.96	0.13
37,575	PRUDENTIAL PLC	313,678.20	0.22
11,378	RECKITT BENCKISER GROUP PLC	625,889.14	0.44
32,741	RELX PLC	1,380,784.44	0.98
34,059	RENTOKIL INITIAL PLC	149,162.90	0.11
39,615	SCHRODERS PLC	166,258.73	0.12
57,872	SEGRO (REIT)	607,897.70	0.43
16,583	SMITH AND NEPHEW PLC	230,792.79	0.16
13,270	SMITHS GROUP -SHS-	267,457.36	0.19
1,506	SPIRAX-SARCO ENGIN	136,020.55	0.10
144,086	TAYLOR WIMPEY PLC	284,518.12	0.20
0	TESCO --- REGISTERED SHS	-	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
8,622	THE BERKELEY GROUP HOLDINGS PLC	489,103.30	0.35
14,659	WPP PLC	134,460.04	0.10
Total securities portfolio		**139,991,789.34**	**99.46**

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**234,608,580.53**	**99.20**
Shares		**234,608,580.53**	**99.20**
	Australia	**2,946,298.46**	**1.25**
11,806	ANZ BANKING GROUP LTD	223,681.04	0.09
5	APA GROUP STAPLED SECURITY	24.12	0.00
1,002	ARISTOCRAT LEISURE	36,498.65	0.02
917	ASX LTD	36,440.60	0.02
348	BLUESCOPE STEEL	4,802.24	0.00
5,671	BRAMBLES	67,082.60	0.03
2	CAR GROUP LIMITED	46.57	0.00
146	COCHLEAR	25,600.71	0.01
4,837	COLES GRP --- REGISTERED SHS	54,300.68	0.02
2,457	COMMONWEALTH BANK OF AUSTRALIA	206,777.45	0.09
2,403	COMPUTERSHARE LIMITED	37,745.96	0.02
1,799	CSL LTD	320,135.33	0.14
5,231	DEXUS AMERICAN DEPOSITARY RECEIPTS	24,647.07	0.01
28	ENDEAVOUR GROUP LTD/AUSTRALI	87.37	0.00
8,333	GOODMAN GROUP - STAPLED SECURITY	191,600.73	0.08
13,671	GPT GROUP STAPLED SECURITY	42,319.55	0.02
11,018	INSURANCE AUSTRALIA GROUP LIMITED	50,407.14	0.02
1,470	MACQUARIE GROUP	212,328.76	0.09
16,260	MEDIBANK PRIVATE LTD	36,891.38	0.02
860	MINERAL RESOURCES	27,819.36	0.01
26,763	MIRVAC GROUP STAPLED SECURITIES	35,767.18	0.02
4,368	NAT. AUSTRALIA BANK	101,410.91	0.04
4,226	NORTHERN STAR RESOURCES LTD	41,951.34	0.02
649	ORICA LIMITED	7,483.42	0.00
6,228	PILBARA MINERALS LTD	12,659.24	0.01
278	PRO MEDICUS - REGISTERED SHS	30,802.49	0.01
6,940	QBE INSURANCE GROUP	71,352.04	0.03
411	QUANTAS AIRWAYS LTD	1,895.65	0.00
2	RAMSAY HEALTH CARE LTD	51.74	0.00
709	REECE LTD	12,560.37	0.01
13	SANTOS LTD	56.73	0.00
31,544	SCENTRE GRP - STAPLED SECURITY	71,568.36	0.03
1,075	SEEK LTD	16,605.28	0.01
1,342	SONIC HEALTHCARE LTD	22,714.94	0.01
16,691	STOCKLAND	54,365.71	0.02
5,960	SUNCORP GROUP	67,018.74	0.03
17,119	TELSTRA CORP	41,287.78	0.02
8,274	THE LOTTERY CORPORATION LIMITED	26,332.79	0.01
13,958	TRANSURBAN GROUP	113,919.84	0.05
4,285	TREASURY WINE ESTATES LTD	31,962.70	0.01
18,337	VICINITY CENTRES	25,190.22	0.01
5,773	WESFARMERS	252,738.08	0.11
5,181	WESTPAC BANKING CORP	102,154.67	0.04
652	WISE TECH GLOBAL	55,600.86	0.02
2,595	WOODSIDE ENERGY SHARES	40,648.95	0.02
5,264	WOOLWORTHS GRP - REGISTERED	108,961.12	0.05
	Austria	**67,735.75**	**0.03**
321	ERSTE GROUP BANK AG	15,809.25	0.01
697	VERBUND AG	51,926.50	0.02
	Belgium	**642,842.77**	**0.27**
2	AGEAS NOM	95.84	0.00
4,381	ANHEUSER-BUSCH INBEV	260,143.78	0.11
532	ELIA SYSTEM OPERATOR SA	54,636.40	0.02
421	GROUPE BRUXELLES LAMBERT GBL	29,448.95	0.01
934	KBC GROUPE SA	66,706.28	0.03
2	LOTUS BAKERIES NV	24,080.00	0.01
72	SOFINA SA	18,259.20	0.01
796	UCB	128,952.00	0.05
2,528	WAREHOUSES DE PAUW SCA - REGISTERED SHS	60,520.32	0.03
	Bermuda	**120,563.12**	**0.05**
6,520	AEGON --- REGISTERED SHS	37,607.36	0.02
154	EVEREST GROUP LTD	54,067.31	0.02
8,785	HONG KONG LAND HOLDINGS LTD	28,888.45	0.01
	Canada	**5,672,389.38**	**2.40**
2,262	AGNICO EAGLE MINES LTD	163,452.10	0.07
1,274	AIR CANADA - VOTING AND VARIABLE VOTING	13,849.02	0.01
2,355	BANK OF MONTREAL	190,617.94	0.08
3,585	BANK OF NOVA SCOTIA	175,213.83	0.07
251	BCE INC	7,827.57	0.00
471	BROOKFIELD ASSET MANAGEMENT LTD	19,973.96	0.01
5,259	BROOKFIELD --- REGISTERED SHS	250,541.52	0.11
1,930	CAE INC	32,500.55	0.01
575	CAMECO CORP	24,639.86	0.01
3,701	CANADIAN IMPERIAL BANK OF COMMERCE	203,637.84	0.09
2,088	CANADIAN NATIONAL RAILWAY	219,317.90	0.09
152	CANADIAN TIRE CORP -A- NON VOTING	16,340.69	0.01
719	CCL INDUSTRIES INC -B- NON-VOTING	39,317.89	0.02
3,095	CDN PACIFIC RAILWAY --- REGISTERED SHS	237,439.00	0.10
867	CGI GROUP --- REGISTERED SHS -A-	89,486.02	0.04
70	CONSTELLATION SOFTWARE	204,277.90	0.09
1,272	DOLLARAMA INC	116,878.05	0.05
1,283	ELEMNT FLEET MNGMNT SHS	24,472.94	0.01
806	ENBRIDGE INC	29,369.35	0.01
98	FAIRFAX FINANCIAL HOLDINGS SUB.VTG	110,994.30	0.05
1	FIRSTSERVICE CORP	163.89	0.00
1,363	FORTIS INC	55,550.56	0.02
145	GEORGE WESTON	21,830.54	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
998	GFL ENVIRONMENTAL INC	35,710.23	0.02
445	GILDAN ACTIVEWEAR	18,788.72	0.01
1,613	GREAT WEST LIFECO INC	49,339.45	0.02
3,774	HYDRO ONE LTD	117,343.80	0.05
2	IA FINL CORP --- REGISTERED SHS	148.70	0.00
138	IGM FINANCIAL INC	3,714.17	0.00
791	INTACT FINANCIAL CORP	136,244.54	0.06
7	IVANHOE MINES LTD	93.41	0.00
5,774	KINROSS GOLD CORP	48,520.36	0.02
949	LOBLAW COMPANIES	113,345.00	0.05
1,737	LUNDIN MINING (SEK)	16,324.52	0.01
11,642	MANULIFE FINANCIAL REGISTERED	308,625.93	0.13
534	METRO -A- SUB VTG	30,278.00	0.01
581	NATIONAL BK CANADA	49,223.64	0.02
1	NUTRIEN - REGISTERED	43.10	0.00
337	ONEX CORP SUB.VOTING	21,173.28	0.01
1,262	OPEN TEXT	37,682.14	0.02
1,003	PAN AMERICAN SILVER	18,786.09	0.01
1	PEMBINA PIPELINE CORP	36.98	0.00
2,674	POWER CORP DU CANADA SUB.	75,657.66	0.03
774	QUEBECOR -B- SUBORD.VOTING	18,126.31	0.01
1,426	RESTAURANT BRANDS INTERNATIONAL INC	92,298.68	0.04
858	RITCHIE BRO AUCTION - REG SHS	61,942.17	0.03
1,369	ROGERS COMMUNICATIONS -B- NON VOTING	49,375.71	0.02
5,204	ROYAL BANK OF CANADA	582,613.30	0.25
2	SAPUTO	38.72	0.00
4,649	SHOPIFY -A- SUBORD VOTING	334,086.65	0.14
755	STANTEC INC	54,461.15	0.02
2,584	SUN LIFE FINANCIAL INC	134,448.55	0.06
833	TC ENERGY - REG SHS	35,518.87	0.02
1,946	TELUS CORP	29,311.00	0.01
490	TFI INTERNATIONAL INC REGISTERED	60,203.95	0.03
462	THE DESCARTES SYSTEMS GROUP	42,644.03	0.02
609	THOMSON REUTERS --- REGISTERED SHS	93,178.72	0.04
1,343	TMX GR LTD	37,758.10	0.02
229	TOROMONT INDUSTRIES LTD	20,051.45	0.01
6,107	TORONTO DOMINION BANK	346,390.74	0.15
738	WASTE CONNECTIONS INC	118,246.64	0.05
1	WEST FRASER TIMBER CO	87.40	0.00
1,824	WHEATON PRECIOUS METAL - REGISTERED	99,925.32	0.04
834	WSP GLOBAL	132,908.98	0.06
	Cayman Islands	**129,609.56**	**0.05**
12,021	CK ASSET HOLDINGS LTD	47,424.49	0.02
20	GRAB HOLDINGS LIMITED	68.10	0.00
18,513	HKT LTD - STAPLED SECURITY	21,248.87	0.01
8,057	SITC INTERNATIONAL HOLDINGS CO LTD	19,517.70	0.01
13,035	WHARF REIC - REG SHS	41,350.40	0.02
	Denmark	**3,087,501.80**	**1.31**
12	A.P. MOELLER-MAERSK -A-	17,465.61	0.01
20	A.P. MOELLER-MAERSK A/S -B-	30,209.33	0.01
603	CARLSBERG AS -B-	64,517.15	0.03
357	COLOPLAST AS -B-	41,903.37	0.02
3,186	DANSKE BANK	86,117.93	0.04
1,242	DEMANT A/S	43,584.50	0.02
948	DSV A/S	175,811.07	0.07
302	GENMAB AS	65,628.84	0.03
1,612	NOVONESIS A/S	104,271.35	0.04
17,984	NOVO NORDISK - BEARER AND/OR REGISTERED	1,898,118.78	0.80
2,147	ORSTED - REG SHS	128,221.23	0.05
176	PANDORA	26,029.39	0.01
84	ROCKWOOL SHS -B-	35,427.01	0.01
1,383	TRYG A/S	29,460.86	0.01
17,180	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	340,735.38	0.14
	Finland	**561,675.27**	**0.24**
1	ELISA CORPORATION -A-	47.62	0.00
38	FORTUM CORP	562.21	0.00
1,634	KESKO CORP	31,315.61	0.01
2,016	KONE OYJ -B-	108,259.20	0.05
1,661	METSO CORPORATION	15,945.60	0.01
788	NESTE CORPORATION - REG SHS	13,734.84	0.01
30,755	NOKIA OYJ	120,682.62	0.05
4,158	NORDEA BANK	44,033.22	0.02
678	ORION CORPORATION (NEW) -B-	33,371.16	0.01
737	SAMPO	30,880.30	0.01
273	STORA ENSO -R-	3,139.50	0.00
517	UPM-KYMMENE CORP - REG SHS	15,546.19	0.01
7,172	WARTSILA CORPORATION -B-	144,157.20	0.06
	France	**7,755,876.50**	**3.28**
2	ACCOR SA	78.00	0.00
271	AEROPORTS DE PARIS-ADP-	31,246.30	0.01
500	AIR LIQUIDE NOM. PRIME FIDELITE	86,630.00	0.04
1,240	AIR LIQUIDE SA	214,842.40	0.09
4,893	ALSTOM	91,181.06	0.04
231	AMUNDI SA	15,488.55	0.01
7,964	AXA SA	274,996.92	0.12
1	BIOMERIEUX SA	107.60	0.00
3,436	BNP PARIBAS SA	211,485.80	0.09
1,755	BOLLORE --- ACT	10,503.68	0.00
3,141	BOUYGUES SA	94,418.46	0.04
1,685	BUREAU VERITAS SA	50,179.30	0.02
711	CAPGEMINI SE	137,898.45	0.06
3,944	CARREFOUR SA	60,382.64	0.03
2,648	CIE DE SAINT-GOBAIN	216,394.56	0.09
477	COVIVIO SA	26,020.35	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,778	CREDIT AGRICOLE SA	24,403.05	0.01
5,844	DASSAULT SYST.	208,221.72	0.09
3	EDENRED SA	102.06	0.00
460	EIFFAGE	39,854.40	0.02
2,934	ENGIE SA	45,521.01	0.02
1,589	ESSILORLUXOTTICA SA	337,821.40	0.14
1	EURAZEO	73.75	0.00
1	GECINA	103.40	0.00
2,048	GETLINK ACT	32,808.96	0.01
158	HERMES INTERNATIONAL SA	348,548.00	0.15
342	IPSEN	37,791.00	0.02
235	KERING	60,359.75	0.03
4	KLEPIERRE SA	117.76	0.00
624	LA FRANCAISE DES JEUX SA	23,050.56	0.01
1,637	LEGRAND SA	169,102.10	0.07
1,240	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	498,542.00	0.21
1,415	LVMH	974,227.50	0.41
1,669	MICHELIN (CGDE)	60,851.74	0.03
8,283	ORANGE	85,190.66	0.04
833	PERNOD RICARD SA	112,954.80	0.05
1,026	PUBLICIS GROUPE SA	100,753.20	0.04
421	RENAULT SA	16,414.79	0.01
1,418	REXEL SA	36,825.46	0.02
6,634	SANOFI	682,638.60	0.29
152	SARTORIUS STEDIM BIOTECH	28,538.00	0.01
7,280	SCHNEIDER ELECTRIC SE	1,719,536.00	0.73
2,970	SOCIETE GENERALE SA	66,379.50	0.03
326	SODEXO ACT PROV PRIME DE FIDELITE	24,009.90	0.01
329	TELEPERFORMANCE SE	30,597.00	0.01
734	UNIBAIL RODAMCO	57,692.40	0.02
3,168	VEOLIA ENVIRONNEMENT SA	93,519.36	0.04
3,024	VINCI SA	317,368.80	0.13
10	VIVENDI SA	103.80	0.00
0	WORLDLINE SA	-	0.00
	Germany	**5,553,016.19**	**2.35**
698	ADIDAS AG - REG SHS	166,054.20	0.07
1,364	ALLIANZ SE	402,380.00	0.17
1,832	BAYERISCHE MOTOREN WERKE AG	145,057.76	0.06
375	BAYERISCHE MOTOREN WERKE AG PREF	27,862.50	0.01
572	BEIERSDORF AG	77,305.80	0.03
126	BRENNTAG SE	8,439.48	0.00
288	CARL ZEISS MEDITEC AG - INHABER-AKT	20,491.20	0.01
1	COMMERZBANK AG	16.53	0.00
99	CONTINENTAL AG (GERM	5,755.86	0.00
66	COVESTRO AG	3,692.04	0.00
130	CTS EVENTIM AG & CO KGAA	12,135.50	0.01
138	DAIMLER TRUCK HOLDING AG - REG SHS	4,640.94	0.00
1,622	DELIVERY HERO	58,748.84	0.02
7,858	DEUTSCHE BANK AG PREFERENTIAL SHARE	121,783.28	0.05
809	DEUTSCHE BOERSE AG	170,456.30	0.07
2,802	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	18,437.16	0.01
4,976	DEUTSCHE POST AG REG SHS	199,189.28	0.08
12,397	DEUTSCHE TELEKOM AG-REG	327,156.83	0.14
743	DR ING HCF PORSCHE AKTIENGESELLSCH	53,124.50	0.02
4,000	E.ON SE	53,420.00	0.02
1,149	FRESENIUS MEDICAL CARE AG	43,880.31	0.02
1,623	FRESENIUS SE AND CO KGAA	55,555.29	0.02
432	GEA GROUP AG - INHABER-AKT	18,990.72	0.01
281	HANNOVER RUECK SE	71,964.10	0.03
127	HEIDELBERG MATERIALS AG	12,395.20	0.01
597	HENKEL AG & CO KGAA	45,230.55	0.02
464	HENKEL AG & CO KGAA PREFERENTIAL SHARE	39,161.60	0.02
6,631	INFINEON TECHNOLOGIES AG	208,611.26	0.09
205	KNORR-BREMSE AG - BEARER SHS	16,369.25	0.01
407	LEG IMMOBILIEN - NAMEN AKT	38,168.46	0.02
451	MERCK KGAA	71,258.00	0.03
31	MTU AERO ENGINES AG	8,680.00	0.00
541	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	267,416.30	0.11
1	NEMETSCHEK	93.00	0.00
410	PUMA AG	15,375.00	0.01
9,463	SAP AG	1,934,237.20	0.82
185	SARTORIUS VORZ.OHNE STIMMRECHT.	46,657.00	0.02
327	SCOUT24	25,260.75	0.01
2,828	SIEMENS AG - NAMEN-AKT	512,829.52	0.22
1	SIEMENS ENERGY - REG SHS	33.07	0.00
1	SIEMENS HEALTHINEERS AG - REG SHS	53.86	0.00
702	SYMRISE AG	87,118.20	0.04
172	TALANX AG NAM AKT	13,003.20	0.01
4,413	VONOVIA SE	144,437.49	0.06
3	ZALANDO SE	88.86	0.00
	Hong Kong	**1,194,099.16**	**0.50**
49,164	AIA GROUP LTD	395,006.59	0.17
17,399	BOC HONG KONG (HOLDINGS) LTD	49,975.79	0.02
4,350	CK HUTCHISON	22,430.18	0.01
367	FUTU HOLDINGS - ADR	31,453.38	0.01
614	GALAXY ENTERTAINMENT GROUP LTD	2,765.83	0.00
3,531	HANG SENG BANK LTD	39,815.35	0.02
5,434	HONG KONG EXCHANGES AND CLEARING LTD	204,474.71	0.09
25,627	MTR CORP LTD	86,764.46	0.04
24,342	SINO LAND	23,951.97	0.01
8,862	SUN HUNG KAI PROPERTIES LTD	87,455.63	0.04
3,007	SWIRE PACIFIC LTD SIE A	23,032.31	0.01
9,031	TECHTRONIC INDUSTRIES CO LTD	123,033.04	0.05
15,551	THE LINK REIT UNITS	70,409.94	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,000	WHARF HOLDINGS	15,365.27	0.01
25,563	WH GROUP 144A - REG SHS	18,164.71	0.01
	Ireland	**2,796,533.83**	**1.18**
2,338	ACCENTURE - SHS CLASS A	740,501.09	0.31
1,172	AERCAP HOLDINGS	99,468.52	0.04
7,001	AIB GRP - REGISTERED	36,020.15	0.02
392	ALLEGION PLC	51,189.53	0.02
425	APTIV PLC	27,421.93	0.01
4,815	BANK OF IRELAND - REGISTERED	48,294.45	0.02
1,692	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	60,401.90	0.03
845	KERRY GROUP -A-	78,711.75	0.03
2,411	KINGSPAN GROUP	203,367.85	0.09
1,508	LINDE PLC	644,330.34	0.27
6,260	MEDTRONIC HLD	504,984.36	0.21
797	PENTAIR PLC	69,834.35	0.03
473	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	20,944.99	0.01
412	TRANE TECH - REGISTERED SHS	143,503.21	0.06
256	WILLIS TOWERS WATSON PLC	67,559.41	0.03
	Isle of Man	**9.17**	**0.00**
1	ENTAIN PLC	9.17	0.00
	Israel	**569,237.41**	**0.24**
1	AZRIELI GROUP	62.49	0.00
5,053	BANK HAPOALIM (IL662577)	45,389.18	0.02
7,488	BANK LEUMI LE-ISRAEL (IL604611)	65,728.67	0.03
429	CHECK POINT SOFTWARE TECHNOLOGIES	74,114.50	0.03
194	CYBERARKSOFTWARE LTD	50,689.79	0.02
654	GLOBAL-E ONLINE LTD	22,525.66	0.01
5,238	ISRAEL DISCOUNT BANK LTD. -A-	26,307.66	0.01
177	MONDAY.COM	44,052.95	0.02
669	NICE SYSTEMS LTD (IL273011)	104,555.67	0.04
4,202	TEVA PHARMA ADR SPONS REPR 1 SH	67,846.46	0.03
922	UNITED MIZRAHI BANK REG.SHS	32,315.03	0.01
238	WIX.COM LTD	35,649.35	0.02
	Italy	**1,591,709.06**	**0.67**
3	AMPLIFON SPA	77.43	0.00
4,645	ASSICURAZIONI GENERALI SPA	120,537.75	0.05
2,520	BANCO BPM SPA - REGISTERED	15,266.16	0.01
3,971	DAVIDE CAMPARI-MILANO N.V.	30,179.60	0.01
197	DIASORIN	20,665.30	0.01
45,681	ENEL SPA - AZ NOM	327,761.18	0.14
630	FERRARI NV	264,411.00	0.11
2,759	FINECOBANK	42,419.63	0.02
1,943	INFRASTRUTTURE WIRELESS ITALIANE SPA	21,470.15	0.01
24,536	INTESA SANPAOLO SPA - AZ NOM	94,156.90	0.04
2,422	MEDIOBANCA	37,117.15	0.02
1,225	MONCLER SPA	69,849.50	0.03
2,876	NEXI SPA	17,520.59	0.01
2,427	POSTE ITALIANE SPA	30,555.93	0.01
1,623	PRYSMIAN SPA	105,819.60	0.04
2	RECORDATI SPA	101.60	0.00
2,793	SNAM SPA - AZ NOM	12,766.80	0.01
52,289	TELECOM ITALIA	13,046.11	0.01
17,040	TERNA SPA	137,819.52	0.06
5,847	UNICREDIT SPA REGS	230,167.16	0.10
	Japan	**10,941,458.73**	**4.63**
3,767	ADVANTEST CORP	159,066.52	0.07
4,026	AEON CO LTD	98,329.95	0.04
363	AGC INC.	10,566.67	0.00
480	AJINOMOTO CO INC	16,675.54	0.01
787	ANA HD	15,129.70	0.01
7,926	ASAHI GROUP HOLDINGS LTD	93,266.16	0.04
2,907	ASAHI KASEI CORP - REG SHS	19,702.94	0.01
4,000	ASICS CORP KOBE	75,194.28	0.03
11,132	ASTELLAS PHARMA	114,848.57	0.05
3,324	BANDAI NAMCO HOLDINGS INC	68,212.46	0.03
41	BRIDGESTONE CORP	1,412.56	0.00
1,320	BROTHER INDUSTRIES	22,986.75	0.01
4,155	CANON INC - REG SHS	122,406.60	0.05
1,308	CAPCOM CO LTD	27,267.79	0.01
11,222	CENTRAL JAPAN RAILWAY CO	233,171.01	0.10
43	CHIBA BANK	310.44	0.00
3,744	CHUGAI PHARMACEUTICAL	162,574.80	0.07
771	CONCORDIA FIN GRP	3,825.06	0.00
1,877	DAIFUKU CO LTD	32,468.95	0.01
4,335	DAI-ICHI LIFE HOLDINGS INC	99,984.27	0.04
9,059	DAIICHI SANKYO CO LTD	267,219.27	0.11
228	DAIKIN INDUSTRIES LTD - REG SHS	28,671.42	0.01
1,834	DAI NIPPON PRINTING CO LTD	29,318.30	0.01
400	DAINIPPON SCREEN MFG CO LTD	24,988.76	0.01
368	DAITO TRUST CONSTRUCTION CO LTD	40,133.35	0.02
3,406	DAIWA HOUSE INDUSTRY CO LTD	96,116.57	0.04
6,055	DAIWA SECURITIES GROUP INC	38,118.78	0.02
367	DENSO CORP	4,886.37	0.00
461	DENTSU GROUP - REG SHS	12,726.32	0.01
409	DISCO CO LTD	96,050.05	0.04
2,157	DON QUIJOTE HOLDINGS CO.,LTD	49,925.61	0.02
11,582	EAST JAPAN RAILWAY CO	206,661.04	0.09
1,600	EISAI	53,570.60	0.02
2,355	FANUC CORP SHS	61,810.71	0.03
876	FAST RETAILING CO LTD	260,210.30	0.11
74	FUJI ELECTRIC SHS	3,995.75	0.00
2,211	FUJIFILM HOLDINGS CORP	51,078.54	0.02
7,520	FUJITSU LTD	138,279.80	0.06
2,166	HAMATSU PHOTONICS	25,446.87	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
1,166	HANKYU HANSHIN HOLDINGS INC	32,298.04	0.01
90	HIKARI TSUSHIN	17,967.32	0.01
300	HITACHI CONST MACH.	6,522.81	0.00
15,120	HITACHI --- REGSH	358,110.70	0.15
1,623	HONDA MOTOR CO LTD	15,326.21	0.01
174	HOSHIZAKI	5,432.33	0.00
1,627	HOYA CORP - REG SHS	201,642.67	0.09
2,173	HULIC CO LTD	19,798.50	0.01
750	IBIDEN	20,788.99	0.01
1,000	INPEX	12,139.83	0.01
900	JAPAN AIRLINES CO LTD	14,192.89	0.01
545	JAPAN POST BANK	4,567.85	0.00
9,586	JAPAN POST HOLDINGS CO	82,025.13	0.03
1,537	JP POST INSRAN CO	25,071.12	0.01
2,671	KAJIMA CORP	44,764.91	0.02
2,748	KAO CORP	122,372.57	0.05
1,700	KAWASAKI KISEN KAISHA LTD	23,576.83	0.01
6,191	KDDI CORP	178,160.17	0.08
1,878	KEISEI ELECTRIC RAILWAY CO LTD	50,220.45	0.02
966	KEYENCE CORP	413,654.74	0.17
3,600	KIKKOMAN CORP	36,712.65	0.02
1,203	KOBE BUSSAN CO LTD	34,091.57	0.01
387	KONAMI GROUP CORPORATION	35,260.10	0.01
2,506	KUBOTA CORP	31,882.31	0.01
8,392	KYOCERA CORP	87,263.45	0.04
1,677	KYOWA KIRIN CO LTD	26,545.88	0.01
484	LASERTEC CORP	71,566.24	0.03
20	LY CORPORATION	52.53	0.00
1,348	MAKITA CORP	40,877.45	0.02
1,513	MATSUKIYOCOCO - REG SHS	22,300.76	0.01
153	MC DONALD'S CO (JAPAN)	6,555.51	0.00
500	MEIJI HLDGS	11,244.06	0.00
2,168	MINEBEA MITSUMI	38,270.06	0.02
913	MITSUBISHI ELECTRIC CORP	13,174.01	0.01
7,069	MITSUBISHI ESTATE	100,008.50	0.04
4,231	MITSUBISHI HC CAPITAL INC	26,781.70	0.01
2,270	MITSUBISHI HEAVY INDUSTRIES LTD	30,109.82	0.01
36,652	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	333,711.78	0.14
12,384	MITSUI FUDOSAN CO LTD	103,794.87	0.04
1,366	MITSUI OSK LINES LTD	42,150.62	0.02
1,387	MIZUHO FINANCIAL GROUP INC - REG SHS	25,508.88	0.01
816	MONOTARO CO LTD	12,254.84	0.01
5,934	MS&AD INSURANCE GROUP HOLDING	123,780.03	0.05
1,151	NEC CORP	99,137.25	0.04
1,404	NEXON CO LTD	24,884.88	0.01
2,014	NIDEC CORP	37,923.40	0.02
3,732	NINTENDO CO LTD - REG SHS	178,511.57	0.08
1,273	NIPPON PAINT HOLDINGS CO LTD	8,751.69	0.00
119,645	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	110,021.97	0.05
2,174	NIPPON YUSEN KK	71,086.78	0.03
1,182	NISSHIN FOODS	29,668.50	0.01
419	NITORI	57,204.44	0.02
930	NITTO DENKO CORP	13,914.48	0.01
13,229	NOMURA HOLDINGS INC	61,570.78	0.03
716	NOMURA REAL ESTATE HOLDINGS INC	17,182.41	0.01
1,702	NOMURA RESEARCH INSTITUTE	56,505.96	0.02
4,423	NTT DATA GROUP CORPORATION	71,329.42	0.03
624	OBAYASHI CORP - REG SHS	7,086.65	0.00
1,350	OBIC	42,671.69	0.02
11	OLYMPUS CORP	187.32	0.00
1,278	OMRON CORP	52,412.16	0.02
180	ORACLE CORP JAPAN	16,625.55	0.01
3,037	ORIENTAL LAND CO LTD	70,351.04	0.03
5,100	ORIX CORP	105,999.88	0.04
4,682	OSAKA SECURITIES EXCHANGE	54,419.08	0.02
858	OTSUKA CORP	19,047.58	0.01
1,597	OTSUKA HOLDINGS	80,860.48	0.03
12,207	PANASONIC HLDGS --- REGISTERED SHS	95,047.11	0.04
13	PROLOGIS REIT	20,048.89	0.01
9,376	RAKUTEN	54,362.55	0.02
5,777	RECRUIT HOLDINGS CO LTD	315,014.08	0.13
8,627	RENESAS ELECTRONICS	112,350.01	0.05
965	RESONA HOLDINGS INC	6,030.35	0.00
4,271	RICOH CO LTD	41,268.02	0.02
2,020	ROHM CO LTD	20,321.50	0.01
1,174	SBI HOLDING	24,231.61	0.01
454	SECOM CO LTD	15,055.62	0.01
1,674	SEIKO EPSON CORP	27,678.08	0.01
2,300	SEKISUI CHEMICAL CO LTD	32,150.19	0.01
3,608	SEKISUI HOUSE LTD	89,815.90	0.04
146	SHIMADZU CORPORATION	4,366.10	0.00
430	SHIMANO INC	73,184.13	0.03
2,103	SHIN-ETSU CHEM. CO LTD	78,737.45	0.03
2,244	SHISEIDO	54,469.50	0.02
314	SMC CORP	125,194.97	0.05
123,000	SOFTBANK	144,234.70	0.06
3,642	SOFTBANK GROUP	192,252.40	0.08
4,140	SOMPO HOLDINGS INC	83,012.75	0.04
2,161	SO-NET M3	19,465.81	0.01
34,940	SONY CORP --- REGSH	607,905.11	0.26
707	SUBARU CORPORATION	10,992.08	0.00
1,617	SUMCO CORP	15,619.00	0.01
604	SUMITOMO METAL MINING CO LTD	16,235.07	0.01
5,514	SUMITOMO MITSUI FINANCIAL GROUP INC	105,175.09	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
550	SUMITOMO MITSUI TRUST GROUP,INC.	11,682.86	0.00
671	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	22,672.13	0.01
400	SUZUKI MOTOR CORP	3,990.23	0.00
2,379	SYSMEX	42,128.80	0.02
2,355	T&D HOLDING	36,806.14	0.02
1,027	TAISEI	40,272.04	0.02
8,141	TAKEDA PHARMACEUTICAL	209,236.81	0.09
11,450	TDK CORP	130,752.79	0.06
134	TERUMO CORP.	2,266.35	0.00
68	TIS SHS	1,555.18	0.00
111	TOHO CO	4,041.87	0.00
6,970	TOKIO MARINE HOLDINGS INC	228,389.60	0.10
636	TOKYO ELECTRON LTD - REG SHS	100,754.57	0.04
2,863	TOKYU CORP	33,231.93	0.01
1,256	TOPPAN HOLDINGS INC.	33,390.57	0.01
1,089	TOTO LTD	36,406.92	0.02
146	TOYOTA INDUSTRIES CORP	10,083.01	0.00
17,523	TOYOTA MOTOR CORP	279,079.70	0.12
1,791	TOYOTA TSUSHO CORP	29,001.13	0.01
443	TREND MICRO INC	23,548.63	0.01
1,086	UNI CHARM	35,258.99	0.01
3,760	WEST JAPAN RAILWAY COMPANY	64,158.44	0.03
537	YAKULT HONSHA CO LTD	11,164.53	0.00
922	YAMAHA MOTOR CO LTD	7,392.64	0.00
1,668	YASKAWA ELECTRIC CORP	52,221.71	0.02
1,768	YOKOGAWA ELECTRIC CORP	40,478.88	0.02
330	ZOZO INC	10,778.14	0.00
	Jersey	**194,695.64**	**0.08**
4,121	EXPERIAN GROUP	194,695.64	0.08
	Luxembourg	**481,744.12**	**0.20**
849	EUROFINS SCIENTIFIC SE	48,308.10	0.02
4,092	KIRIN HOLDINGS CO LTD	56,033.09	0.02
2,265	KOMATSU --- REGSH	56,270.37	0.02
10,249	MURATA MFG --- REGSH	180,179.50	0.08
1,306	SG HLDG --- REGSH	12,606.79	0.01
4,662	SHIONOGI & --- REGSH	59,968.86	0.03
1,150	SUMITOMO EL IND --- REGSH	16,536.13	0.01
1,722	SUMITOMO REALTY --- REGSH	51,841.28	0.02
	Macau	**24,736.56**	**0.01**
10,765	SANDS CHINA LTD	24,736.56	0.01
	Netherlands	**2,498,145.04**	**1.06**
1,512	ABN AMRO GROUP DEP RECEIPT	24,501.96	0.01
103	ADYEN	144,467.80	0.06
254	AKZO NOBEL NV	16,078.20	0.01
148	ARGENX SE	71,868.80	0.03
89	ASM INTERNATIONAL NV - REG SHS	52,456.60	0.02
741	ASML HOLDING NV	552,489.60	0.23
544	ASR NEDERLAND NV - REG SHS	23,936.00	0.01
1	BESI - REG SHS	113.55	0.00
1	EURONEXT NV	97.45	0.00
448	EXOR NV	43,075.20	0.02
3,463	FERROVIAL INTERNATIONAL SE	133,602.54	0.06
66	HEINEKEN HOLDING	4,474.80	0.00
1,463	HEINEKEN NV - BEARER/REG SHS	116,513.32	0.05
299	IMCD	46,614.10	0.02
12,658	ING GROUP NV	205,996.29	0.09
2	JDE PEET S NV - BEARER/REG SHS	37.52	0.00
5,344	KONINKLIJKE AHOLD DELHAIZE NV	165,824.32	0.07
4,037	KONINKLIJKE KPN NV	14,811.75	0.01
110	LYONDELLBASELL -A-	9,452.09	0.00
1,250	NN GROUP NV	55,975.00	0.02
1,305	NXP SEMICONDUCTORS NV - BEARER SHS	280,644.28	0.12
7,164	PROSUS N.V. (ZAR)	281,258.64	0.12
1,389	QIAGEN NV - REG SHS	56,212.83	0.02
1	RANDSTAD BR	44.60	0.00
1,513	UNIVERSAL MUSIC GROUP N.V.	35,555.50	0.02
1,071	WOLTERS KLUWER NV	162,042.30	0.07
	New Zealand	**101,116.35**	**0.04**
6,044	AUCKLAND INTERNATIONAL AIRPORT LTD	25,738.94	0.01
9,991	MERCURY NZ	36,737.90	0.02
9,161	MERIDIAN ENERGY LTD	31,022.37	0.01
82	XERO	7,617.14	0.00
	Norway	**144,801.94**	**0.06**
585	AKER BP SHS	11,257.08	0.00
2,404	DNB BK ASA	44,255.69	0.02
1,050	GJENSIDIGE FORSIKRING ASA	17,632.50	0.01
216	KONGSBERG GRUPPEN	18,963.16	0.01
7	MOWI ASA - REG SHS	112.99	0.00
1	NORSK HYDRO ASA	5.82	0.00
2,948	ORKLA ASA	24,940.76	0.01
182	SALMAR	8,569.71	0.00
1,660	TELENOR ASA	19,064.23	0.01
	Poland	**23,732.94**	**0.01**
1,401	INPOST SA	23,732.94	0.01
	Portugal	**163,652.99**	**0.07**
39,883	EDP ENERGIAS DE PORTUGAL SA - REG SHS	163,600.07	0.07
3	JERONIMO MARTINS SGPS SA - REG SHS	52.92	0.00
	Singapore	**858,547.48**	**0.36**
22,958	CAPITALAND ASCE UNITS	45,891.93	0.02
34,467	CAPITALAND INTEGRATED COMMERCIAL TRUST	51,071.14	0.02
18,785	CAPITALAND INV --- REGISTERED SHS	40,963.97	0.02
3,240	DBS GROUP HOLDINGS	86,166.00	0.04
35,766	GENTING SPORE -REGISTERED SHS	21,873.32	0.01
10,184	KEPPEL LTD	47,191.98	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
13,977	OVERSEA-CHINESE BANKING CORPORATION LTD	147,511.93	0.06
1,607	SEA -A- ADR REPR1 SHS	135,753.74	0.06
6,447	SINGAPORE AIRLINES LTD	30,640.99	0.01
5,061	SINGAPORE EXCHANGE LTD	40,396.03	0.02
5,076	SINGAPORE TECHNOLOGIES ENGINEERING	16,532.70	0.01
36,804	SINGAPORE TELECOM - SH BOARD LOT 1000	83,344.37	0.04
4,946	UNITED OVERSEAS BANK	111,209.38	0.05
	Spain	**2,753,512.57**	**1.16**
411	ACCIONA SA	52,402.50	0.02
1,376	ACS	57,076.48	0.02
450	AENA SME SA	88,920.00	0.04
2,022	AMADEUS IT GROUP SA -A-	131,268.24	0.06
23,579	BANCO BILBAO VIZCAYA ARGENTARIA SA	228,904.93	0.10
22,845	BANCO SABADELL PREFERENTIAL SHARE	43,611.11	0.02
54,532	BANCO SANTANDER SA REG SHS	250,874.47	0.11
6,483	CAIXABANK SA	34,774.81	0.01
2,175	CELLNEX TELECOM SA	79,235.25	0.03
5,249	EDP RENOVAVEIS SA - BEARER SHS	82,461.79	0.03
6	ENDESA	117.78	0.00
1,862	GRIFOLS SA -A-	19,038.95	0.01
82,860	IBERDROLA SA	1,150,925.40	0.49
5,719	INDITEX SHARE FROM SPLIT	303,907.66	0.13
7,645	REDEIA CORPORACION SA	133,558.15	0.06
21,937	TELEFONICA SA	96,435.05	0.04
	Sweden	**1,764,996.60**	**0.75**
681	ALFA LAVAL AB - REG SHS	29,351.68	0.01
5,467	ASSA ABLOY AB -B- REG SHS	165,077.98	0.07
12,764	ATLAS COPCO AB -A- REG SHS	221,646.58	0.09
9,290	ATLAS COPCO AB -B-	142,720.94	0.06
1,043	BEIJER REF - REG SHS -B-	15,391.92	0.01
1,099	BIOVITRUM AB	31,766.37	0.01
735	BOLIDEN - REG SHS	22,381.99	0.01
1,515	EPIROC --- REGISTERED SHS -A-	29,394.72	0.01
896	EPIROC REGISTERED SHS -B-	15,230.34	0.01
1,697	EQT AB	52,126.54	0.02
1,782	ESSITY AB REGISTERED -B-	49,917.42	0.02
754	EVOLUTION AB	66,515.69	0.03
2,523	FASTIGHETS-B SHS SHARES	19,897.65	0.01
1	GETINGE -B-	19.34	0.00
2,573	HENNES AND MAURITZ AB	39,301.19	0.02
7,804	HEXAGON - REG SHS -B-	75,328.98	0.03
478	HOLMEN - REG SHS	18,565.65	0.01
363	INDUSTRIVAERDEN AB -A- FREE	12,039.03	0.01
689	INDUSTRIVAERDEN -C- FREE	22,735.23	0.01
771	INDUTRADE AB	21,508.67	0.01
7,616	INVESTOR - REG SHS -B-	210,411.10	0.09
1,018	LATOUR INVESTMENT REGISTERED B	28,498.24	0.01
486	LIFCO AB	14,357.04	0.01
1	LUNDBERGFOERETAGEN -B- FREE	51.36	0.00
11,436	NIBE INDUSTRIER	56,265.16	0.02
2	SAGAX -B-	51.13	0.00
2,636	SANDVIK AB	52,869.12	0.02
763	SECURITAS -B- FREE	8,693.60	0.00
1,849	SKANDINAVISKA ENSKILDA BANKEN -A-	25,374.11	0.01
2,235	SKANSKA -B- FREE	41,843.28	0.02
721	SKF AB -B-	12,873.86	0.01
2	SVENSKA CELLULOSA SCA AB-SHS-B-	26.16	0.00
5,969	SVENSKA HANDELSBANKEN AB-A-	55,004.71	0.02
1,529	SWEDBANK -A-	29,098.71	0.01
1,591	TELE2 AB	16,158.92	0.01
9,523	TELEFON ERICSSON	64,580.97	0.03
432	TELIA COMPANY AB	1,254.03	0.00
512	TRELLEBORG -B- FREE	17,659.54	0.01
3,162	VOLVO AB -B-	74,962.29	0.03
169	VOLVO -A- FREE	4,045.36	0.00
	Switzerland	**6,862,783.82**	**2.90**
8,269	ABB REG.SHS	430,291.90	0.18
932	ADECCO REG.SHS	28,491.11	0.01
2,516	ALCON INC. - REG SHS	225,342.95	0.10
120	BACHEM HOLDING LTD SHARES	9,075.36	0.00
20	BARRY CALLEBAUT LTD - NAMEN-AKT	33,267.83	0.01
341	BKW AG	55,562.59	0.02
173	BUNGE GLOBAL LT	14,980.26	0.01
2	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	23,177.01	0.01
1	CHOCOLADEFABRIKEN LINDT & SP REGS	114,504.22	0.05
1,626	CHUBB - NAMEN AKT	420,162.30	0.18
2,713	CIE FINANCIERE RICHEMONT NAMEN AKT	385,574.80	0.16
487	CLARIANT NAMEN AKT	6,621.28	0.00
595	DSM FIRMENICH AG	73,571.75	0.03
658	GARMIN	103,783.65	0.04
196	GEBERIT AG	114,795.68	0.05
49	GIVAUDAN SA - REG SHS	241,499.81	0.10
398	HOLCIM LTD	34,902.42	0.01
833	JULIUS BAER GROUP - REG SHS	45,036.59	0.02
299	KUEHNE + NAGEL INTERNATIONAL AG	73,300.97	0.03
292	LOGITECH INTERNATIONAL SA - NAMEN-AKT	23,435.68	0.01
383	LONZA GROUP	217,485.58	0.09
10,966	NOVARTIS AG PREFERENTIAL SHARE	1,131,602.21	0.48
206	PARTNERS GROUP HOLDING AG - NAMNE-AKT	277,890.49	0.12
222	ROCHE HOLDING AG	68,242.39	0.03
3,854	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	1,107,751.23	0.47
1,526	SANDOZ GROUP AG	57,169.28	0.02
141	SCHINDLER HOLDING NAMEN AKT	36,019.44	0.02
234	SCHINDLER HOLDING SA	61,641.09	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
244	SGS LTD	24,450.54	0.01
1,225	SIG GROUP PREFERENTIAL SHARE	24,540.34	0.01
294	SIKA - REGISTERED SHS	87,470.82	0.04
305	SONOVA HOLDING LTD - NAMEN-AKT	98,421.58	0.04
1,680	STMICROELECTRONICS NV - BEARER/REG SHS	44,755.20	0.02
673	STRAUMANN HOLDING LTD - REG SHS	98,828.66	0.04
97	SWISSCOM SHS NOM	56,925.49	0.02
136	SWISS LIFE HOLDING N-NAMEN REGISTERED	101,987.36	0.04
453	SWISS PRIME SITE AG-NAMEN AKT	45,639.23	0.02
1,004	SWISS RE - REG SHS	124,453.56	0.05
90	TEMENOS AG NAM.AKT	5,659.36	0.00
99	THE SWATCH GROUP	19,059.70	0.01
39	THE SWATCH GROUP REG	1,501.67	0.00
12,343	UBS GROUP NAMEN-AKT	341,662.95	0.14
165	VAT GROUP SA	75,502.68	0.03
548	ZURICH INSURANCE GROUP - REG SHS	296,744.81	0.13
	United Kingdom	**7,121,726.12**	**3.01**
9,061	3I GROUP PLC	359,913.53	0.15
1,085	ADMIRAL GROUP PLC	36,303.59	0.02
506	ANGLO AMERICAN PLC	14,771.64	0.01
988	ANTOFAGASTA PLC	23,902.94	0.01
712	AON PREFERENTIAL SHARE	220,729.25	0.09
2,766	ASHTEAD GROUP	192,345.12	0.08
1,611	ASSOCIATED BRITISH FOODS PLC	45,171.12	0.02
8,637	ASTRAZENECA PLC	1,202,879.11	0.51
4,172	AUTO TRADER GROUP PLC	43,512.55	0.02
5,837	AVIVA PLC	33,925.52	0.01
62,393	BARCLAYS PLC	168,383.49	0.07
6,844	BARRATT DEVELOPMENTS PLC	39,375.31	0.02
29,617	BT GROUP PLC	52,645.32	0.02
2,020	BUNZL PLC	85,796.29	0.04
34,128	CENTRICA	47,846.05	0.02
1,865	CNH INDUSTRIAL REG SHS (USD)	18,548.90	0.01
1,117	COCA-COLA EUROPACIFIC PARTNERS	78,817.03	0.03
5,550	COMPASS GROUP PLC	159,686.32	0.07
703	CRODA INTERNATIONAL PLC - REG SHS	35,629.48	0.02
11,771	DIAGEO PLC	368,246.05	0.16
451	ENDEAVOUR MNG --- REGISTERED	9,599.44	0.00
22,886	GSK REG SHS	417,121.80	0.18
42,558	HALEON PLC REGISTERED SHARE	200,961.94	0.08
2,318	HALMA PLC	72,656.02	0.03
1,881	HARGREAVES LANS - REGISTERED SHS	25,195.30	0.01
2	HIKMA PHARMACEUTICALS PLC	45.93	0.00
65,617	HSBC HOLDINGS PLC (USD 0.5)	527,743.48	0.22
6,358	INFORMA PLC	62,674.50	0.03
704	INTERCONTINENTAL HOTELS GROUP PLC	68,838.94	0.03
460	INTERTEK GROUP PLC	28,527.13	0.01
19,615	JD SPORTS FASHION PLC	36,316.22	0.02
3,296	J SAINSBURY PLC	11,701.68	0.00
11,278	KINGFISHER PLC	43,645.41	0.02
3,318	LAND SEC R.E.I.T	25,960.19	0.01
27,677	LEGAL & GENERAL GROUP PLC	75,275.58	0.03
294,805	LLOYDS BANKING GROUP PLC	208,335.24	0.09
1,702	LSE GROUP	209,055.23	0.09
10,809	M AND G REGISTERED SHS	26,942.94	0.01
739	MELROSE IND --- REGISTERED SHS	4,047.38	0.00
1,977	MONDI PLC	33,763.80	0.01
8,450	NATIONAL GRID PLC	104,603.09	0.04
26,742	NATWEST GROUP PLC	110,529.10	0.05
694	NEXT PLC	81,590.14	0.03
3,701	PEARSON PLC	45,080.99	0.02
2,263	PERSIMMON PLC	44,699.73	0.02
2,378	PHOENIX GROUP HOLDINGS PLC - REG SHS	15,990.52	0.01
12,782	PRUDENTIAL PLC	106,704.85	0.05
3,181	RECKITT BENCKISER GROUP PLC	174,982.72	0.07
6,958	RELX PLC	293,439.36	0.12
6,844	RENTOKIL INITIAL PLC	29,973.61	0.01
11	ROLLS ROYCE HOLDINGS	69.70	0.00
2,413	ROYALTY PHARMA PLC -A- REG SHS	61,165.51	0.03
4,559	SAGE GROUP	56,134.80	0.02
13	SCHRODERS PLC	54.56	0.00
8,875	SEGRO (REIT)	93,224.57	0.04
1,682	SEVERN TRENT PLC	53,408.38	0.02
4,972	SMITH AND NEPHEW PLC	69,197.48	0.03
1,732	SMITHS GROUP -SHS-	34,908.53	0.01
464	SPIRAX-SARCO ENGIN	41,908.06	0.02
2,883	SSE PLC	65,244.74	0.03
8,789	STANDARD CHARTERED PLC	83,765.12	0.04
24,810	TAYLOR WIMPEY PLC	48,990.84	0.02
492	THE BERKELEY GROUP HOLDINGS PLC	27,909.86	0.01
3,895	UNITED UTILITIES GROUP PLC - REG SHS	48,942.05	0.02
54,905	VODAFONE GROUP PLC	49,517.11	0.02
1,030	WHITBREAD	38,795.99	0.02
2,981	WISE PLC	24,057.95	0.01
	United States of America	**167,983,832.20**	**71.03**
340	3M CO	41,645.09	0.02
549	A.O.SMITH CORP	44,188.58	0.02
3,119	ABBOTT LABORATORIES	318,621.20	0.13
6,622	ABBVIE INC	1,171,732.95	0.50
1,728	ADOBE INC	801,687.95	0.34
9,250	ADVANCED MICRO DEVICES INC	1,359,921.15	0.58
1,612	AECOM	149,161.09	0.06
1,987	AFLAC INC	199,047.18	0.08
1,450	AGILENT TECHNOLOGIES	192,908.92	0.08

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,529	AIRBNB INC	173,731.01	0.07
668	AIR PRODUCTS & CHEMICALS INC	178,209.15	0.08
561	AKAMAI TECHNOLOGIES	50,744.10	0.02
296	ALBEMARLE - REGISTERED SHS	25,119.09	0.01
2,191	ALBERTSONS COS INC	36,279.45	0.02
968	ALEXANDRIA REAL ESTATE	102,997.18	0.04
428	ALIGN TECHNOLOGY INC	97,530.54	0.04
850	ALLSTATE CORP	144,440.21	0.06
858	ALLY FINANCIAL INC	27,360.98	0.01
342	ALNYLAM PHARMACEUTICALS INC	84,279.61	0.04
22,434	ALPHABET INC -A-	3,333,792.30	1.41
19,432	ALPHABET INC -C-	2,911,013.02	1.23
51,666	AMAZON.COM INC	8,625,891.12	3.65
1,184	AMERCIAN WATER WORKS CO INC	155,143.73	0.07
2,142	AMERICAN EXPRESS	520,505.71	0.22
204	AMERICAN FINANCIAL GROUP	24,603.20	0.01
2,085	AMERICAN HOMES 4 RENT	71,720.04	0.03
2,461	AMERICAN INTL	161,479.35	0.07
2,528	AMERICAN TOWER CORP	526,778.98	0.22
317	AMERIPRISE FINANCIAL INC	133,443.64	0.06
1,324	AMETEK INC	203,704.17	0.09
1,929	AMGEN INC	556,913.30	0.24
6,433	AMPHENOL -A-	375,587.37	0.16
2,694	ANALOG DEVICES INC	555,600.54	0.23
1,515	ANNALY CAPITAL MANAGEMENT INC	27,244.34	0.01
387	ANSYS INC	110,487.71	0.05
1,280	APOLLO GLB MGMT --- REGISTERED SHS	143,259.53	0.06
50,006	APPLE INC	10,439,853.05	4.41
1,479	APPLIED MATERIALS INC	267,758.57	0.11
870	APPLOVIN --- REGISTERED SHS -A-	101,768.29	0.04
505	AQUA AMERICA --- REGISTERED SHS	17,452.49	0.01
1,119	ARCH CAPITAL GROUP LTD	112,175.73	0.05
615	ARCHER-DANIELS MIDLAND CO	32,919.76	0.01
765	ARES MANAGEMENT LP-REGISTERED SHS	106,821.02	0.05
1,280	ARISTA NETWORKS INC	440,203.93	0.19
806	ARTHUR J.GALLAGHER AN CO	203,202.56	0.09
94	ASPEN TECHNOLOGY INC	20,114.76	0.01
147	ASSURANT INC	26,192.75	0.01
25,536	AT&T INC	503,375.30	0.21
683	ATLASSIAN CORPORATION PL	97,188.50	0.04
211	ATMOS ENERGY CORP	26,224.46	0.01
1,796	AUTODESK INC	443,315.34	0.19
1,422	AUTOMATIC DATA PROCESSING INC	352,591.78	0.15
35	AUTOZONE INC	98,787.15	0.04
666	AVALONBAY COMMUN	134,417.36	0.06
4,103	AVANTOR - REGISTERED SHS	95,107.40	0.04
515	AVERY DENNISON CORP	101,869.45	0.04
307	AXON ENTERPRISE - REGISTERED	109,920.88	0.05
1,274	BAKER HUGHES RG-A REGISTERED SHS -A-	41,266.16	0.02
548	BALL CORP	33,344.99	0.01
24,243	BANK OF AMERICA CORP	861,934.72	0.36
2,470	BANK OF NY MELLON	159,037.86	0.07
2,969	BAXTER INTERNATIONAL INC - REG SHS	101,010.64	0.04
1,525	BECTON DICKINSON - REG SHS	329,445.37	0.14
496	BENTLEY SYSTEMS --- REGISTERED SHS -B-	22,581.21	0.01
1,187	BEST BUY CO INC	109,867.03	0.05
366	BIOGEN IDEC INC	63,568.33	0.03
850	BIOMARIN PHARMACEUTICAL INC	53,533.89	0.02
138	BIO RAD LABORATORIES -A-	41,370.94	0.02
995	BIO-TECHNE CORP	71,260.56	0.03
545	BLACKROCK INC	463,673.63	0.20
2,766	BLACKSTONE INC - REGISTERED SHS	379,514.88	0.16
1,662	BLOCK INC -A-	99,968.69	0.04
50	BOOKING HOLDINGS INC	188,706.60	0.08
602	BOOZ ALLEN HAMILTON -A-	87,793.13	0.04
3,171	BOSTON SCIENTIF CORP	238,098.47	0.10
10,874	BRISTOL-MYERS SQUIBB CO	504,117.88	0.21
23,114	BROADCOM INC - REGISTERED SHS	3,572,568.43	1.51
475	BROADRIDGE FINANCIAL SOL -W/I	91,518.53	0.04
2,435	BROOKFIELD RENEWABLE COR-W/I USD	71,317.92	0.03
947	BROWN AND BROWN INC	87,907.53	0.04
1,281	BROWN-FORMAN CORP -B- NON VOTING	56,471.66	0.02
1,252	BTH & BDY WRKS - REG SHS	35,808.29	0.02
650	BUILDERS FIRSTSOURCE	112,906.23	0.05
368	BURLINGTON STORES INC	86,878.40	0.04
960	BXP INC	69,209.80	0.03
274	C.H.ROBINSON WORLWIDE INC	27,096.80	0.01
975	CADENCE DESIGN SYSTEMS INC	236,776.35	0.10
643	CAMDEN PROPERTY SBI	71,170.46	0.03
224	CAMPBELL SOUP CO	9,818.63	0.00
1,252	CAPITAL ONE FINANCIAL CORP	167,969.14	0.07
1,553	CARDINAL HEALTH	153,790.21	0.07
87	CARLISLE COS INC	35,059.59	0.01
958	CARLYLE GROUP - REGISTERED SHS	36,962.04	0.02
922	CARMAX INC	63,925.77	0.03
2,861	CARNIVAL CORP	47,373.58	0.02
876	CARRIER GLOBAL CORP-WI	63,177.49	0.03
1,181	CATALENT	64,094.95	0.03
347	CATERPILLAR - REGISTERED	121,606.24	0.05
388	CBOE HOLDINGS INC	71,224.01	0.03
1,337	CBRE GROUP	149,123.93	0.06
617	CDW	125,108.28	0.05
406	CELSIUS HOLDINGS INC	11,408.23	0.00
914	CENCORA INC	184,331.45	0.08

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,807	CENTENE CORP	121,886.08	0.05
142	CF INDUSTRIES HOLDINGS INC	10,916.72	0.00
330	CHARLES RIVER LABORATORIES INTERNATIONAL	58,241.21	0.02
5,748	CHARLES SCHWAB CORP/THE	333,791.39	0.14
284	CHARTER COMM -A-	82,468.28	0.03
196	CHENIERE ENERGY INC	31,583.39	0.01
4,931	CHIPOTLE MEXICAN GRILL -A-	254,580.19	0.11
1,486	CHURCH AND DWIGHT CO	139,432.75	0.06
642	CINCINNATI FINANCIAL CORP	78,302.08	0.03
1,252	CINTAS	230,958.97	0.10
21,657	CISCO SYSTEMS INC	1,032,736.47	0.44
6,516	CITIGROUP INC	365,486.85	0.15
1,925	CITIZENS FINANCIAL GROUP INC	70,838.90	0.03
769	CLOROX CO	112,251.06	0.05
1,319	CLOUDFLARE INC	95,599.58	0.04
1,281	CME GROUP -A-	253,261.64	0.11
909	CMS ENERGY CORP	57,526.70	0.02
1,587	COGNIZANT TECHNOLOGY SOLUTIONS -A-	109,748.36	0.05
800	COINBASE GLOBAL --- REGISTERED SHS -A-	127,714.71	0.05
15,421	COMCAST CORP	577,156.19	0.24
2,050	CONAGRA BRANDS INC	59,733.88	0.03
1,454	CONSOLIDATED EDISON INC	135,661.50	0.06
938	CONSTELLATION BRANDS INC -A-	216,579.20	0.09
1,480	CONSTELLATION ENERGY	344,813.94	0.15
1,223	COOPER COS INC	120,913.78	0.05
3,413	COPART INC	160,244.79	0.07
3,503	CORNING INC	141,714.48	0.06
2,630	COSTAR GROUP INC	177,776.26	0.08
803	COSTCO WHOLESALE CORP	637,852.75	0.27
2,674	CRH PLC	222,200.40	0.09
800	CROWDSTRIKE HOLDINGS INC	201,044.76	0.09
2,280	CROWN CASTLE INC	242,351.51	0.10
319	CROWN HOLDINGS INC	27,405.33	0.01
9,770	CSX CORP	302,278.66	0.13
249	CUMMINS - REGISTERED	72,240.23	0.03
4,548	CVS HEALTH	256,241.42	0.11
3,773	DANAHER CORP - REG SHS	939,894.68	0.40
508	DARDEN RESTAURANTS INC	74,708.16	0.03
1,204	DATADOG INC	124,127.27	0.05
232	DAVITA	34,077.11	0.01
898	DAY FORCE INC REGISTERED SHS	49,283.19	0.02
894	DECKERS OUTDOOR	127,725.73	0.05
364	DEERE AND CO	136,112.29	0.06
1,591	DELL TECHNOLOGIES INC -C- REG SHS	168,986.28	0.07
2	DELTA AIR LINES	91.02	0.00
775	DEXCOM INC	46,553.47	0.02
354	DICK'S SPORTING GOOD INC	66,197.57	0.03
4,145	DIGITAL REALTY TRUST INC	601,035.21	0.25
708	DISCOVER FINANCIAL SERVICES - SHS WI	88,997.20	0.04
931	DOCUSIGN INC	51,794.98	0.02
1,340	DOLLAR GENERAL	101,540.07	0.04
1,293	DOLLAR TREE INC	81,469.25	0.03
2,612	DOMINION RESOURCES - REG SHARE	135,251.54	0.06
128	DOMINO PIZZA INC	49,332.84	0.02
692	DOORDASH - REGISTERED SHS -A-	88,498.87	0.04
269	DOVER CORP	46,214.83	0.02
982	DOWDUPONT REG SHS	78,406.90	0.03
367	DOW - REGISTERED SHS	17,964.44	0.01
1,908	DRAFTKINGS INC	67,016.35	0.03
1,549	DR HORTON	264,775.53	0.11
1,038	DYNATRACE INC	49,730.62	0.02
554	EATON CORPORATION PUBLIC LIMITED COMPANY	164,524.67	0.07
2,298	EBAY INC	134,064.58	0.06
525	ECOLAB INC	120,109.54	0.05
6,440	EDISON INTERNATIONAL	502,539.85	0.21
2,890	EDWARDS LIFESCIENCES CORP	170,880.43	0.07
1,039	ELECTRONIC ARTS - REGISTERED	133,537.17	0.06
941	ELEVANCE HEALTH	438,439.14	0.19
5,309	ELI LILLY & CO	4,214,377.01	1.78
272	EMCOR GROUP	104,927.34	0.04
1,024	EMERSON ELECTRIC CO	100,349.34	0.04
2,195	ENPHASE ENERGY	222,282.96	0.09
823	ENTEGRIS INC	82,982.12	0.04
682	ENTERGY CORP	80,424.73	0.03
230	EPAM SYSTEMS	41,016.89	0.02
2,128	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	141,974.71	0.06
367	EQUIFAX INC	96,632.43	0.04
558	EQUINIX INC	443,795.12	0.19
1,221	EQUITABLE HOLDINGS INC	45,982.38	0.02
1,096	EQUITY LIFESTYLE	70,058.37	0.03
103	ERIE INDEMNITY CO - SHS A -	49,819.86	0.02
227	ESSEX PROPERTY TRUST	60,087.22	0.03
1,472	ESTEE LAUDER COMPANIES INC -A-	131,484.86	0.06
839	EVERSOURCE ENERGY	51,157.16	0.02
872	EXACT SCIENCES CORP	53,224.00	0.02
5,918	EXELON CORP	215,021.64	0.09
237	EXPEDIA GROUP INC	31,432.95	0.01
488	EXPEDITORS INTERNATIONAL OF WASHINGTON	57,455.49	0.02
1,012	EXTRA SPACE STORAGE INC	163,390.78	0.07
364	F5 --- REGISTERED SHS	71,818.29	0.03
145	FACTSET RESEARCH SYSTEMS INC	59,744.86	0.03
78	FAIR ISAAC CORP	135,831.33	0.06
2,460	FASTENAL CO	157,424.13	0.07
1,226	FEDEX CORP	300,642.16	0.13

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
427	FERGUSON ENTERPRISES INC/DE	75,972.75	0.03
1,886	FIDELITY NATIONAL INFO SERVICES INC	141,528.16	0.06
855	FIDL NAT FINANCL-A FNF GROUP	47,543.84	0.02
1,342	FIFTH THIRD BANCORP	51,513.18	0.02
7	FIRST CITIZENS BANCSHARES INC	11,546.66	0.00
1,805	FIRST SOLAR INC	403,422.07	0.17
2,327	FISERV INC	374,576.00	0.16
317	FLEETCOR TCHNGY --- REGISTERED SHS	88,835.55	0.04
7,518	FORD MOTOR	71,134.88	0.03
2,197	FORTINET	152,661.04	0.06
2,067	FORTIVE CORPORATION	146,183.69	0.06
547	FORTUNE BRANDS	43,880.57	0.02
1,135	FOX CORP -A-	43,048.74	0.02
671	FOX CORP -B-	23,327.63	0.01
749	FRANKLIN RESOURCES INC	13,523.01	0.01
1,708	GAMING AND LEISURE PROPERTIES	78,738.95	0.03
333	GARTNER INC	151,203.87	0.06
317	GE AEROSPACE	53,563.78	0.02
1,009	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	84,848.04	0.04
2,592	GEN DIGITAL INC	63,705.53	0.03
3,194	GENERAL MILLS INC	211,349.76	0.09
2,411	GENERAL MOTORS CO	96,867.74	0.04
1	GENUINE PARTS CO	125.16	0.00
4,625	GILEAD SCIENCES INC	347,439.63	0.15
1,143	GLOBAL PAYMENTS INC	104,893.20	0.04
304	GODADDY -A-	42,705.18	0.02
1,209	GOLDMAN SACHS GROUP INC	536,345.14	0.23
442	GRACO INC	34,657.43	0.01
1,127	HALLIBURTON	29,335.02	0.01
703	HCA INC	256,010.30	0.11
4,155	HEALTHPEAK PROPERTIES INC	85,143.90	0.04
45	HEICO -A-	8,215.76	0.00
14	HEICO CORP	3,280.07	0.00
253	HENRY JACK AND ASSOCIATES INC	40,020.27	0.02
820	HENRY SCHEIN INC	53,562.12	0.02
774	HERSHEY	133,002.75	0.06
697	HILTON WORLDWIDE HLDGS INC REG SHS	143,952.78	0.06
1,346	HOLOGIC INC	98,243.95	0.04
3,654	HOME DEPOT INC	1,326,643.79	0.56
1,219	HORMEL FOODS CORP	34,624.17	0.01
4,357	HOST HOTELS & RESORTS - SHS	68,670.43	0.03
428	HOWMET AEROSPC - REGISTERED SHS	38,445.41	0.02
8,279	HP ENTERPRISE CO	151,774.87	0.06
4,040	HP INC	129,846.15	0.05
308	HUBBELL	118,213.16	0.05
213	HUBSPOT INC	101,456.74	0.04
385	HUMANA INC	109,264.73	0.05
1,557	HUNTINGTON BANCSHARES INC	20,507.95	0.01
157	HYATT -A-	21,410.69	0.01
221	IDEX CORP	42,475.25	0.02
414	IDEXX LABS CORP	187,411.93	0.08
537	ILLINOIS TOOL WORKS	126,097.93	0.05
575	ILLUMINA INC	67,188.52	0.03
754	INCYTE CORP	44,656.96	0.02
1,837	INGERSOLL RAND INC	161,569.75	0.07
178	INSULET	37,121.54	0.02
25,407	INTEL CORP	534,069.46	0.23
2,091	INTERCONTINENTAL EXCHANGE INC	300,970.60	0.13
8,237	INTERNATIONAL BUSINESS MACHINES-REG SHS	1,631,679.55	0.69
442	INTERNATIONAL PAPER CO - REG SHS	19,346.54	0.01
1,690	INTERPUBLIC GROUP OF COMPANIES INC	47,896.33	0.02
627	INTL FLAVORS & FRAG	58,949.97	0.02
1,077	INTUIT	599,271.54	0.25
626	INTUITIVE SURGICAL	275,556.67	0.12
3,726	INVITATION HOMS REGISTERED	117,717.63	0.05
960	IQVIA HOLDINGS INC	203,836.03	0.09
1,420	IRON MOUNTAIN INC REIT	151,192.69	0.06
505	J.B. HUNT TRANSPORT SERVICES INC	77,977.38	0.03
110	J.M. SMUCKER CO SHS	11,935.85	0.01
652	JABIL INC	70,005.07	0.03
13,196	JOHNSON & JOHNSON	1,916,172.00	0.81
1,458	JOHNSON CONTROLS INTL	101,389.17	0.04
10,354	JPMORGAN CHASE CO	1,956,224.58	0.83
1,930	JUNIPER NETWORKS INC	67,408.63	0.03
1,471	KELLANOVA	106,379.11	0.04
9,045	KENVUE INC	187,456.52	0.08
5,655	KEURIG DR PEPPR --- REGISTERED SHS	189,910.31	0.08
1,401	KEYCORP	21,026.61	0.01
974	KEYSIGHT TECHNOLOGIES	138,701.51	0.06
1,901	KIMBERLY-CLARK CORP	242,349.61	0.10
2,364	KIMCO REALTY	49,184.25	0.02
2,500	KINDER MORGAN INC	49,482.55	0.02
2,227	KKR & CO -REGISTERED SHS	260,563.29	0.11
693	KLA CORPORATION	480,862.09	0.20
1,024	KNIGHT SWIFT TRANSPORTATION HLDG	49,500.29	0.02
1,481	KROGER CO	76,037.18	0.03
382	LABCORP HOLDINGS INC	76,492.42	0.03
551	LAMB WESTON HOLDINGS INC	31,962.49	0.01
263	LAM RESEARCH CORP	192,311.31	0.08
735	LAS VEGAS SANDS CORP	33,152.55	0.01
1,093	LENNAR CORP -A-	183,607.94	0.08
50	LENNOX INTL	27,072.71	0.01
780	LIBERTY MEDI CORP-LIBERTY-C	54,115.32	0.02
730	LIVE NATION ENT	71,616.59	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,532	LKQ CORP	54,798.12	0.02
538	LOEWS CORP	38,106.63	0.02
2,082	LOWE'S CO INC	505,272.79	0.21
326	LPL FINANCIAL HOLDINGS INC	67,951.60	0.03
477	LULULEMON ATHLETICA INC SHS WHEN ISSUED	115,975.05	0.05
333	M&T BANK CORPORATION	53,146.33	0.02
276	MANHATTAN ASSOCIATES INC	69,585.48	0.03
54	MARATHON PETROLEUM	7,882.39	0.00
50	MARKEL GROUP INC	70,273.73	0.03
172	MARKETAXESS HOLDING INC	39,484.25	0.02
644	MARRIOTT INTERNATIONAL -A-	143,450.92	0.06
1,937	MARSH MCLENNAN COS	387,191.73	0.16
241	MARTIN MARIETTA	116,229.78	0.05
4,570	MARVELL TECH --- REGISTERED SHS	295,316.88	0.12
687	MASCO CORP	51,670.43	0.02
3,109	MASTERCARD INC -A-	1,375,587.29	0.58
1,174	MATCH GROUP INC	39,804.81	0.02
2	MCCORMICK & CO INC NON VOTING	147.48	0.00
2,581	MCDONALD'S CORP	704,216.04	0.30
760	MCKESSON CORP	336,686.71	0.14
241	MERCADOLIBRE	443,100.54	0.19
14,033	MERCK and CO INC - REG SHS	1,427,881.80	0.60
8,328	META PLATFORMS INC A	4,271,565.18	1.81
2,019	METLIFE INC	149,211.16	0.06
93	METTLER TOLEDO INTERNATIONAL	124,969.40	0.05
1,377	MGM RESORTS INTL	48,229.86	0.02
2,537	MICROCHIP TECHNOLOGY	182,514.88	0.08
4,197	MICRON TECHNOLOGY INC	390,010.19	0.16
22,535	MICROSOFT CORP	8,688,509.03	3.67
690	MICROSTRATEGY -A-	104,237.28	0.04
715	MID-AMER APARTMENT COMMUNITIES INC	101,799.65	0.04
1,387	MODERNA INC	83,054.71	0.04
267	MOLINA HEALTHCARE	82,431.36	0.03
1,173	MOLSON COORS - REGISTERED SHS -B-	60,455.14	0.03
324	MONGODB INC	78,485.20	0.03
232	MONOLITHIC POWER	192,181.35	0.08
4,590	MONSTER BEVERAGE CORP	214,560.55	0.09
596	MOODY S CORP	253,443.52	0.11
4,129	MORGAN STANLEY	385,652.04	0.16
576	MOSAIC	13,821.32	0.01
894	MOTOROLA SOLUTIONS INC	360,171.34	0.15
1,698	NASDAQ INC	111,080.13	0.05
1,314	NETAPP	145,416.55	0.06
1,597	NETFLIX INC	1,014,922.44	0.43
383	NEUROCRINE BIOSCIENCES	39,540.58	0.02
5,534	NEWMONT CORPORATION - REG SHS	265,034.99	0.11
1,608	NEWS CORP -A-	38,368.39	0.02
5,430	NEXTERA ENERGY	411,270.01	0.17
6,308	NIKE INC	499,643.56	0.21
921	NISOURCE	28,594.28	0.01
83	NORDSON	19,531.64	0.01
801	NORTHERN TRUST CORP	64,615.41	0.03
1	NRG ENERGY - REGISTERED	81.63	0.00
1,035	NUCOR CORP	139,421.98	0.06
101,294	NVIDIA CORP	11,022,036.07	4.66
13	NVR INC	114,290.04	0.05
594	OKTA -A-	39,566.29	0.02
977	OLD DOMINION FREIGHT LINES INC	173,891.21	0.07
757	OMNICOM GROUP INC	70,127.89	0.03
532	ONEOK INC (NEW)	43,439.95	0.02
1,710	ON SEMICONDUCTOR CORP	111,252.27	0.05
14,175	ORACLE CORP	2,164,257.87	0.92
118	O REILLY AUTO	121,758.70	0.05
1,812	OTIS WORLDWIDE CORPORATION	168,755.23	0.07
527	OWENS CORNING SHS	83,352.93	0.04
495	PACCAR INC	43,767.39	0.02
425	PACKAGING CORP OF AMERICA	82,025.89	0.03
6,582	PALANTIR TCHNLG - REGISTERED SHS -A-	219,390.17	0.09
1,159	PALO ALTO NETWORKS	354,953.81	0.15
2,413	PARAMOUNT GLOBAL	22,961.40	0.01
223	PARKER-HANNIFIN CORP	126,245.11	0.05
953	PAYCHEX INC	114,585.43	0.05
217	PAYCOM SOFTWARE INC	32,387.16	0.01
3,633	PAYPAL HOLDINGS	254,005.64	0.11
30,987	PFIZER INC	803,515.77	0.34
12,802	PG AND E CORP	226,777.96	0.10
125	PHILLIPS 66	14,722.68	0.01
2,623	PINTEREST PREFERENTIAL SHARE -A-	76,077.69	0.03
1,403	PNC FINANCIAL SERVICES GROUP INC	232,377.18	0.10
224	POOL CORP	75,626.72	0.03
584	PPG INDUSTRIES INC	69,312.88	0.03
896	PRINCIPAL FINANCIAL GROUP INC	68,963.22	0.03
2,189	PROGRESSIVE CORP	497,720.21	0.21
5,155	PROLOGIS	583,283.37	0.25
1,092	PRUDENTIAL FINANCIAL INC	118,490.39	0.05
530	PTC INC	85,793.47	0.04
1,386	PUBLIC SERVICE ENTERPRISE GROUP INC	110,788.10	0.05
837	PUBLIC STORAGE INC	272,890.27	0.12
1,229	PULTEGROUP	158,055.97	0.07
1,774	PURE STORAGE -A-	79,858.21	0.03
523	QORVO INC	48,408.14	0.02
5,780	QUALCOMM INC	880,685.45	0.37
744	QUANTA SERVICES - REGISTERED	198,757.76	0.08
483	QUEST DIAGNOSTICS	67,188.52	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
854	RAYMOND JAMES FINANCIAL INC	93,706.23	0.04
4,547	REALTY INCOME CORP	258,385.14	0.11
1,090	REGENCY CENTERS	70,544.06	0.03
411	REGENERON PHARMACEUTICALS INC	387,132.87	0.16
1,259	REGIONS FINANCIAL CORP	26,318.24	0.01
400	RELIANCE INC	103,654.85	0.04
694	REPUBLIC SERVICES -A-	124,889.53	0.05
109	RESMED	23,842.19	0.01
777	REVVITY	88,940.24	0.04
4	RIVIAN AUTOMOTIVE INC	40.21	0.00
1,885	ROBINHOOD MKTS	39,556.20	0.02
2,195	ROBLOX CORP	87,048.70	0.04
493	ROCKWELL AUTOMATION	118,588.58	0.05
456	ROKU	30,504.87	0.01
1,729	ROLLINS	78,359.23	0.03
373	ROPER TECHNOLOGIES	185,970.27	0.08
1,605	ROSS STORES INC	216,449.58	0.09
517	ROYAL CARIBBEAN CRUISES	82,160.40	0.03
334	RPM INC	36,211.64	0.02
1,208	S&P GLOBAL INC	559,183.69	0.24
8,527	SALESFORCE INC	2,091,237.10	0.88
550	SAMSARA INC	23,713.99	0.01
707	SBA COMMUNICATIONS -A	152,479.64	0.06
1,085	SEAGATE TECHNOLOGY HOLDINGS	106,482.73	0.05
296	SEI INVESTMENTS COMPANY	18,350.65	0.01
716	SEMPRA ENERGY	53,652.69	0.02
1,885	SERVICENOW INC	1,510,617.94	0.64
519	SHERWIN WILLIAMS CO	177,489.12	0.08
1,755	SIMON PROPERTY GROUP - REGISTERED	265,785.67	0.11
885	SKYWORKS SOLUTIONS INC	78,322.16	0.03
1,693	SLB	63,636.35	0.03
4,426	SNAP INC-A-	42,433.76	0.02
272	SNAP ON INC	70,607.16	0.03
1,326	SNOWFLAKE INC-CLASS A	136,467.33	0.06
611	SOUTHWEST AIRLINES CO - REGISTERED	16,221.43	0.01
975	SS C TECHNOLOGIERS HOLDINGS	64,831.10	0.03
886	STANLEY BLACK & DECKER INC	87,429.04	0.04
4,064	STARBUCKS CORP	355,001.44	0.15
1,274	STATE STREET CORP	100,990.80	0.04
484	STEEL DYNAMICS	54,677.41	0.02
607	STERIS - REGISTERED SHS	131,913.25	0.06
736	STRYKER CORP	238,239.65	0.10
422	SUN COMMUNITIES	51,102.82	0.02
318	SUPER MICRO COMPUT -SHS-	118,646.30	0.05
1,614	SYNCHRONY FINANCIAL	72,135.05	0.03
563	SYNOPSYS	255,452.33	0.11
2,999	SYSCO CORP	209,759.37	0.09
392	TAKE TWO INTERACTIVE SOFTWARE INC	53,988.91	0.02
187	TARGA RESOURCES CORP	24,799.85	0.01
2,479	TARGET CORP	346,200.39	0.15
1,489	TE CONNECTIVITY PLC	201,446.27	0.09
84	TELEDYNE TECHNOLOGIES	32,940.67	0.01
301	TELEFLEX INC	66,702.50	0.03
935	TERADYNE INC	112,203.35	0.05
43,076	TESLA MOTORS INC	10,098,090.48	4.27
4,778	TEXAS INSTRUMENTS INC	884,361.33	0.37
1,116	THE CIGNA GROUP - REGISTERED SHS	346,424.48	0.15
806	THE HARTFORD FINANCIAL SERVICES GROUP	84,936.75	0.04
3,489	THE KRAFT HEINZ	109,761.02	0.05
2,017	THERMO FISHER SCIENTIFIC INC - REG SHS	1,117,920.96	0.47
1,885	THE TRADE DESK -A-	185,198.02	0.08
5,816	TJX COS INC	612,528.69	0.26
2,003	T-MOBILE US INC - REG SHS	370,358.93	0.16
1,085	TOAST INC	27,522.38	0.01
99	TORO CO	7,693.45	0.00
434	TRACTOR SUPPLY CO	113,134.38	0.05
478	TRADEWEB MKTS/REGSH	52,967.39	0.02
869	TRANSUNION	81,523.50	0.03
767	TRAVELERS COS INC/THE	160,897.85	0.07
1,584	TRIMBLE	88,123.79	0.04
907	T ROWE PRICE GROUP INC	88,526.06	0.04
4,069	TRUIST FINANCIAL CORP	155,934.89	0.07
853	TWILIO INC	49,847.82	0.02
183	TYLER TECHNOLOGIES INC	95,713.24	0.04
472	TYSON FOODS INC -A-	25,189.12	0.01
9,982	UBER TECH PREFERENTIAL SHARE	672,234.33	0.28
1,932	UDR	78,488.31	0.03
583	U-HAUL HOLDING COMPANY	37,611.22	0.02
312	ULTA BEAUTY RG PREFERENTIAL SHARE	108,781.36	0.05
2,377	UNION PACIFIC CORP	524,961.21	0.22
3,539	UNITEDHEALTH GROUP INC	1,854,023.14	0.78
3,917	UNITED PARCEL SERVICE INC	478,512.41	0.20
339	UNITED RENTALS INC	245,955.35	0.10
215	UNITED THERAPEUTICS CORP	69,033.87	0.03
5,365	US BANCORP	219,830.16	0.09
98	VALERO ENERGY CORP	11,856.94	0.01
680	VEEVA SYSTEMS -A-	127,872.05	0.05
2,481	VENTAS INC	142,562.19	0.06
1,504	VERALTO CORPORATION	150,743.64	0.06
338	VERISIGN INC	57,530.11	0.02
623	VERISK ANALYTICS	149,580.29	0.06
15,466	VERIZON COMMUNICATIONS INC	622,353.89	0.26
996	VERTEX PHARMACEUTICALS INC	415,052.80	0.18
1,537	VERTIV HOLDINGS CO-A	137,015.48	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,898	VIATRIS INC - REG SHS	71,758.24	0.03
4,795	VICI PROPERTIES	143,113.17	0.06
5,919	VISA INC -A-	1,458,204.43	0.62
327	VULCAN MATERIALS CO	73,375.40	0.03
1,356	W.P. CAREY	75,694.46	0.03
1,176	W.R.BERKLEY CORP	59,777.32	0.03
990	WABTEC CORP	161,240.36	0.07
4,339	WALGREENS BOOTS	34,834.86	0.01
23,681	WALMART INC	1,713,400.61	0.72
6,536	WALT DISNEY CO	563,324.08	0.24
9,307	WARNER BROS DISCOVERY INC	68,798.66	0.03
56	WASTCO	24,681.04	0.01
1,519	WASTE MANAGEMENT	282,554.01	0.12
362	WATERS	116,733.28	0.05
11,990	WELLS FARGO AND CO	606,885.98	0.26
3,161	WELLTOWER OP --- REGISTERED SH	362,620.70	0.15
1,875	WESTERN DIGITAL CORP	114,729.40	0.05
149	WESTLAKE --- REGISTERED SHS	20,064.70	0.01
276	WEST PHARMACEUTICAL SERVICES INC	74,229.79	0.03
1,184	WILLIAMS COS INC	48,429.37	0.02
424	WILLIAMS-SONOMA	58,855.86	0.02
726	WORKDAY INC -A-	158,990.78	0.07
196	WW GRAINGER INC	182,435.16	0.08
437	WYNN RESORTS LTD	37,542.73	0.02
1,161	XYLEM INC	140,468.46	0.06
632	YUM BRANDS INC	79,115.38	0.03
131	ZEBRA TECHNOLOGIES -A-	43,467.51	0.02
334	ZILLOW GROUP -C-	19,108.37	0.01
1,257	ZIMMER BIOMET HLDGS SHS	121,583.40	0.05
2,591	ZOETIS INC -A-	453,590.41	0.19
1,762	ZOOM VIDEO COMMUNICATIONS INC	110,104.28	0.05
437	ZSCALER INC	66,933.18	0.03
Other transferable securities		**783.38**	**0.00**
Warrants		**-**	**0.00**
	Canada	**-**	**0.00**
533	CONSTELLATION SOFTWARE 31.03.40 WAR	-	0.00
Rights		**783.38**	**0.00**
	United Kingdom	**783.38**	**0.00**
12,782	PRUDENTIAL PLC 2024 RIGHT	783.38	0.00
Total securities portfolio		**234,609,363.91**	**99.20**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,567,997,352.43**	**99.23**
Shares		**1,567,997,352.43**	**99.23**
	Austria	**6,183,205.35**	**0.39**
50,137	ERSTE GROUP BANK AG	2,469,247.25	0.16
27,203	VERBUND AG	2,026,623.50	0.13
72,170	VOESTALPINE AG	1,687,334.60	0.11
	Belgium	**29,296,480.62**	**1.85**
25,247	AGEAS NOM	1,209,836.24	0.08
245,816	ANHEUSER-BUSCH INBEV	14,596,554.08	0.92
9,754	D'IETEREN	1,852,284.60	0.12
3,652	ELIA SYSTEM OPERATOR SA	375,060.40	0.02
5,434	GROUPE BRUXELLES LAMBERT GBL	380,108.30	0.02
65,919	KBC GROUPE SA	4,707,934.98	0.30
37	LOTUS BAKERIES NV	445,480.00	0.03
1,440	SOFINA SA	365,184.00	0.02
17,774	SYENSQO SA/NV	1,414,988.14	0.09
21,820	UCB	3,534,840.00	0.22
17,302	WAREHOUSES DE PAUW SCA - REGISTERED SHS	414,209.88	0.03
	Bermuda	**340,023.60**	**0.02**
58,950	AEGON --- REGISTERED SHS	340,023.60	0.02
	Denmark	**83,058,018.49**	**5.26**
281	A.P. MOELLER-MAERSK -A-	408,986.34	0.03
956	A.P. MOELLER-MAERSK A/S -B-	1,444,006.09	0.09
54,301	CARLSBERG AS -B-	5,809,860.63	0.37
18,946	COLOPLAST AS -B-	2,223,813.33	0.14
30,587	DANSKE BANK	826,769.94	0.05
9,496	DEMANT A/S	333,235.45	0.02
23,853	DSV A/S	4,423,651.35	0.28
3,167	GENMAB AS	688,233.52	0.04
68,883	NOVONESIS A/S	4,455,659.57	0.28
507,444	NOVO NORDISK - BEARER AND/OR REGISTERED	53,558,106.58	3.39
23,977	ORSTED - REG SHS	1,431,933.14	0.09
19,306	PANDORA	2,855,246.72	0.18
1,038	ROCKWOOL SHS -B-	437,776.69	0.03
18,915	TRYG A/S	402,929.98	0.03
173,606	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	3,443,172.66	0.22
2,885	ZEALAND PHARMA	314,636.50	0.02
	Finland	**26,383,844.00**	**1.67**
9,057	ELISA CORPORATION -A-	431,294.34	0.03
26,647	FORTUM CORP	394,242.37	0.02
103,507	KESKO CORP	1,983,711.66	0.13
19,026	KONE OYJ -B-	1,021,696.20	0.06
36,921	METSO CORPORATION	354,441.60	0.02
336,895	NESTE CORPORATION - REG SHS	5,872,079.85	0.37
1,247,374	NOKIA OYJ	4,894,695.58	0.31
303,410	NORDEA BANK	3,213,111.90	0.20
7,384	ORION CORPORATION (NEW) -B-	363,440.48	0.02
58,684	SAMPO	2,458,859.60	0.16
30,099	STORA ENSO -R-	346,138.50	0.02
92,876	UPM-KYMMENE CORP - REG SHS	2,792,781.32	0.18
112,306	WARTSILA CORPORATION -B-	2,257,350.60	0.14
	France	**252,661,338.20**	**15.99**
8,988	ACCOR SA	350,532.00	0.02
21,057	AEROPORTS DE PARIS-ADP-	2,427,872.10	0.15
18,972	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	3,287,088.72	0.21
16,538	AIR LIQUIDE SA	2,865,373.88	0.18
49,816	AIR LIQUIDE SA	8,631,120.16	0.55
40,810	ALSTOM	760,509.01	0.05
5,230	AMUNDI SA	350,671.50	0.02
10,345	ARKEMA SA	884,497.50	0.06
381,932	AXA SA	13,188,111.96	0.83
4,169	BIOMERIEUX SA	448,584.40	0.03
158,880	BNP PARIBAS SA	9,779,064.00	0.62
70,264	BOLLORE --- ACT	420,530.04	0.03
158,974	BOUYGUES SA	4,778,758.44	0.30
14,517	BUREAU VERITAS SA	432,316.26	0.03
7,019	CAPGEMINI SE	1,361,335.05	0.09
191,191	CARREFOUR SA	2,927,134.21	0.19
54,009	CIE DE SAINT-GOBAIN	4,413,615.48	0.28
36,660	COVIVIO SA	1,999,803.00	0.13
144,446	CREDIT AGRICOLE SA	1,982,521.35	0.13
95,127	DASSAULT SYST.	3,389,375.01	0.21
12,672	EDENRED SA	431,101.44	0.03
50,240	EIFFAGE	4,352,793.60	0.28
94,469	ENGIE --- REGISTERED LOYALTY BONUS	1,465,686.54	0.09
146,450	ENGIE SA	2,272,171.75	0.14
148,701	ENGIE SA-REG SHS LOYALTY BONUS 2026	2,307,096.02	0.15
57,129	ESSILORLUXOTTICA SA	12,145,625.40	0.77
1,095	EURAZEO	80,756.25	0.01
6,746	EURAZEO-PF-2025	497,517.50	0.03
3,568	GECINA	368,931.20	0.02
150,120	GETLINK ACT	2,404,922.40	0.15
4,247	HERMES INTERNATIONAL SA	9,368,882.00	0.59
3,510	IPSEN	387,855.00	0.02
13,473	KERING	3,460,540.05	0.22
39,481	KLEPIERRE SA	1,162,320.64	0.07
729	L'OREAL SA	293,094.45	0.02
10,577	LA FRANCAISE DES JEUX SA	390,714.38	0.02
44,841	LEGRAND SA	4,632,075.30	0.29
4,531	L OREAL S A	1,821,688.55	0.12
44,446	L OREAL S A-REG SHS LOYALTY BONUS 2025	17,869,514.30	1.13

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
41,450	LVMH	28,538,325.00	1.81
282,988	MICHELIN (CGDE)	10,317,742.48	0.65
255,552	ORANGE	2,628,352.32	0.17
56,866	PERNOD RICARD SA	7,711,029.60	0.49
23,684	PUBLICIS GROUPE SA	2,325,768.80	0.15
0	REMY COINTREAU	-	0.00
63,559	RENAULT SA	2,478,165.41	0.16
160,568	REXEL SA	4,169,950.96	0.26
181,584	SANOFI	18,684,993.60	1.18
2,051	SARTORIUS STEDIM BIOTECH	385,075.25	0.02
112,829	SCHNEIDER ELECTRIC SE	26,650,209.80	1.69
741	SEB SA	75,952.50	0.00
2,708	SEB SA PF25	277,570.00	0.02
129,824	SOCIETE GENERALE SA	2,901,566.40	0.18
3,995	SODEXO	294,231.75	0.02
3,023	TELEPERFORMANCE SE	281,139.00	0.02
22,174	UNIBAIL RODAMCO	1,742,876.40	0.11
109,866	VEOLIA ENVIRONNEMENT SA	3,243,244.32	0.21
87,383	VINCI SA	9,170,845.85	0.58
37,784	VIVENDI SA	392,197.92	0.02
	Germany	**202,698,794.59**	**12.83**
25,941	ADIDAS AG - REG SHS	6,171,363.90	0.39
67,644	ALLIANZ SE	19,954,980.00	1.26
95,520	BAYERISCHE MOTOREN WERKE AG	7,563,273.60	0.48
53,242	BAYERISCHE MOTOREN WERKE AG PREF	3,955,880.60	0.25
8,572	BECHTLE	343,908.64	0.02
43,216	BEIERSDORF AG	5,840,642.40	0.37
8,301	BRENNTAG SE	556,000.98	0.04
5,493	CARL ZEISS MEDITEC AG - INHABER-AKT	390,826.95	0.02
132,534	COMMERZBANK AG	2,190,124.36	0.14
5,174	CONTINENTAL AG (GERM	300,816.36	0.02
30,537	COVESTRO AG	1,708,239.78	0.11
3,963	CTS EVENTIM AG & CO KGAA	369,946.05	0.02
83,096	DAIMLER TRUCK HOLDING AG - REG SHS	2,794,518.48	0.18
14,739	DELIVERY HERO	533,846.58	0.03
287,181	DEUTSCHE BANK AG PREFERENTIAL SHARE	4,450,731.13	0.28
19,628	DEUTSCHE BOERSE AG	4,135,619.60	0.26
449,425	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	2,957,216.50	0.19
140,708	DEUTSCHE POST AG REG SHS	5,632,541.24	0.36
364,538	DEUTSCHE TELEKOM AG-REG	9,620,157.82	0.61
7,240	DR ING HCF PORSCHE AKTIENGESELLSCH	517,660.00	0.03
434,196	E.ON SE	5,798,687.58	0.37
19,686	EVONIK INDUSTRIES AG	413,406.00	0.03
10,103	FRESENIUS MEDICAL CARE AG	385,833.57	0.02
18,285	FRESENIUS SE AND CO KGAA	625,895.55	0.04
73,420	GEA GROUP AG - INHABER-AKT	3,227,543.20	0.20
2,789	HANNOVER RUECK SE	714,262.90	0.05
6,525	HEIDELBERG MATERIALS AG	636,840.00	0.04
94,933	HENKEL AG & CO KGAA	7,248,134.55	0.46
41,999	HENKEL AG & CO KGAA PREFERENTIAL SHARE	3,544,715.60	0.22
223,308	INFINEON TECHNOLOGIES AG	7,025,269.68	0.44
16,535	KNORR-BREMSE AG - BEARER SHS	1,320,319.75	0.08
7,539	LEG IMMOBILIEN - NAMEN AKT	707,007.42	0.04
31,151	MERCK KGAA	4,921,858.00	0.31
30,201	MTU AERO ENGINES AG	8,456,280.00	0.54
26,610	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	13,153,323.00	0.83
4,566	NEMETSCHEK	424,638.00	0.03
18,369	PUMA AG	688,837.50	0.04
441	RATIONAL NAMEN	403,515.00	0.03
163,975	SAP AG	33,516,490.00	2.12
1,657	SARTORIUS VORZ.OHNE STIMMRECHT.	417,895.40	0.03
4,134	SCOUT24	319,351.50	0.02
107,113	SIEMENS AG - NAMEN-AKT	19,423,871.42	1.23
28,876	SIEMENS ENERGY - REG SHS	954,929.32	0.06
12,731	SIEMENS HEALTHINEERS AG - REG SHS	685,691.66	0.04
30,076	SYMRISE AG	3,732,431.60	0.24
5,098	TALANX AG NAM AKT	385,408.80	0.02
93,878	VONOVIA SE	3,072,626.94	0.19
17,064	ZALANDO SE	505,435.68	0.03
	Ireland	**16,321,868.31**	**1.03**
72,774	AERCAP HOLDINGS	6,176,383.93	0.39
407,357	AIB GRP - REGISTERED	2,095,851.77	0.13
61,920	BANK OF IRELAND - REGISTERED	621,057.60	0.04
6,901	DCC PLC	422,577.91	0.03
68,023	KERRY GROUP -A-	6,336,342.45	0.40
7,939	KINGSPAN GROUP	669,654.65	0.04
	Isle of Man	**888,304.08**	**0.06**
96,844	ENTAIN PLC	888,304.08	0.06
	Italy	**64,263,297.48**	**4.07**
25,277	AMPLIFON SPA	652,399.37	0.04
443,557	ASSICURAZIONI GENERALI SPA	11,510,304.15	0.73
63,010	BANCO BPM SPA - REGISTERED	381,714.58	0.02
41,144	DAVIDE CAMPARI-MILANO N.V.	312,694.40	0.02
3,716	DIASORIN	389,808.40	0.02
1,686,381	ENEL SPA - AZ NOM	12,099,783.68	0.77
8,755	FERRARI NV	3,674,473.50	0.23
30,057	FINECOBANK	462,126.38	0.03
34,423	INFRASTRUTTURE WIRELESS ITALIANE SPA	380,374.15	0.02
2,495,240	INTESA SANPAOLO SPA - AZ NOM	9,575,483.50	0.61
45,781	MEDIOBANCA	701,593.83	0.04
40,612	MONCLER SPA	2,315,696.24	0.15
54,528	NEXI SPA	332,184.58	0.02
92,819	POSTE ITALIANE SPA	1,168,591.21	0.07
25,207	PRYSMIAN SPA	1,643,496.40	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,783	RECORDATI SPA	344,576.40	0.02
1,302,240	SNAM SPA - AZ NOM	5,952,539.04	0.38
1,395,049	TELECOM ITALIA	348,064.73	0.02
68,836	TERNA SPA	556,745.57	0.04
291,138	UNICREDIT SPA REGS	11,460,647.37	0.73
	Jersey	**1,960,704.66**	**0.12**
41,501	EXPERIAN GROUP	1,960,704.66	0.12
	Luxembourg	**7,809,080.47**	**0.49**
25,166	ARCELORMITTAL SA	592,407.64	0.04
20,827	EUROFINS SCIENTIFIC SE	1,185,056.30	0.07
426,715	TENARIS - REG SHS	6,031,616.53	0.38
	Netherlands	**110,041,538.19**	**6.96**
24,878	ABN AMRO GROUP DEP RECEIPT	403,147.99	0.03
2,010	ADYEN	2,819,226.00	0.18
62,378	AKZO NOBEL NV	3,948,527.40	0.25
3,703	ARGENX SE	1,798,176.80	0.11
5,574	ASM INTERNATIONAL NV - REG SHS	3,285,315.60	0.21
62,657	ASML HOLDING NV	46,717,059.20	2.96
10,778	ASR NEDERLAND NV - REG SHS	474,232.00	0.03
6,213	BESI - REG SHS	705,486.15	0.04
4,432	EURONEXT NV	431,898.40	0.03
10,031	EXOR NV	964,480.65	0.06
54,530	FERROVIAL INTERNATIONAL SE	2,103,767.40	0.13
16,953	HEINEKEN HOLDING	1,149,413.40	0.07
80,385	HEINEKEN NV - BEARER/REG SHS	6,401,861.40	0.41
2,255	IMCD	351,554.50	0.02
421,174	ING GROUP NV	6,854,185.68	0.43
14,089	JDE PEET S NV - BEARER/REG SHS	264,309.64	0.02
231,130	KONINKLIJKE AHOLD DELHAIZE NV	7,171,963.90	0.45
1,287,225	KONINKLIJKE KPN NV	4,722,828.53	0.30
64,748	NN GROUP NV	2,899,415.44	0.18
13,230	OCI REG.SHS	338,423.40	0.02
202,812	PROSUS N.V. (ZAR)	7,962,399.12	0.50
9,113	QIAGEN NV - REG SHS	368,803.11	0.02
8,485	RANDSTAD BR	378,431.00	0.02
38,919	ROYAL PHILIPS NV	1,144,996.98	0.07
68,495	UNIVERSAL MUSIC GROUP N.V.	1,609,632.50	0.10
31,540	WOLTERS KLUWER NV	4,772,002.00	0.30
	Norway	**36,968,095.72**	**2.34**
289,463	AKER BP SHS	5,570,100.44	0.35
320,723	DNB BK ASA	5,904,249.87	0.37
130,118	GJENSIDIGE FORSIKRING ASA	2,185,052.59	0.14
325,267	MOWI ASA - REG SHS	5,250,481.77	0.33
1,286,300	NORSK HYDRO ASA	7,491,288.64	0.47
642,672	ORKLA ASA	5,437,152.73	0.34
6,662	SALMAR	313,689.24	0.02
273,948	TELENOR ASA	3,146,148.88	0.20
58,755	YARA INTERNATIONAL ASA	1,669,931.56	0.11
	Poland	**767,331.18**	**0.05**
45,297	INPOST SA	767,331.18	0.05
	Portugal	**8,397,237.24**	**0.53**
421,830	GALP ENERGIA,SA REG.SHS -B-	7,086,744.00	0.45
74,291	JERONIMO MARTINS SGPS SA - REG SHS	1,310,493.24	0.08
	Spain	**76,801,375.89**	**4.86**
3,221	ACCIONA SA	410,677.50	0.03
104,436	ACS	4,332,005.28	0.27
15,251	AENA SME SA	3,013,597.60	0.19
85,783	AMADEUS IT GROUP SA -A-	5,569,032.36	0.35
910,731	BANCO BILBAO VIZCAYA ARGENTARIA SA	8,841,376.55	0.56
733,656	BANCO SABADELL PREFERENTIAL SHARE	1,400,549.30	0.09
2,503,136	BANCO SANTANDER SA REG SHS	11,515,677.17	0.73
369,646	CAIXABANK SA	1,982,781.14	0.13
24,195	CELLNEX TELECOM SA	881,423.85	0.06
29,768	EDP RENOVAVEIS SA - BEARER SHS	467,655.28	0.03
104,784	ENDESA	2,056,909.92	0.13
36,831	GRIFOLS SA -A-	376,596.98	0.02
1,324,878	IBERDROLA SA	18,402,555.42	1.16
226,964	INDITEX SHARE FROM SPLIT	12,060,866.96	0.76
269,133	REDEIA CORPORACION SA	4,701,753.51	0.30
179,235	TELEFONICA SA	787,917.07	0.05
	Sweden	**65,469,139.08**	**4.14**
12,139	ADDTECH - REGISTERED SHS -B-	326,410.66	0.02
47,105	ALFA LAVAL AB - REG SHS	2,030,265.89	0.13
62,842	ASSA ABLOY AB -B- REG SHS	1,897,536.21	0.12
322,637	ATLAS COPCO AB -A- REG SHS	5,602,584.52	0.35
281,606	ATLAS COPCO AB -B-	4,326,272.68	0.27
22,903	BEIJER REF - REG SHS -B-	337,987.79	0.02
13,693	BIOVITRUM AB	395,793.42	0.03
247,157	BOLIDEN - REG SHS	7,526,349.02	0.48
28,843	EPIROC --- REGISTERED SHS -A-	559,625.07	0.04
54,198	EPIROC REGISTERED SHS -B-	921,265.39	0.06
16,976	EQT AB	521,449.66	0.03
250,312	ESSITY AB REGISTERED -B-	7,011,745.14	0.44
12,090	EVOLUTION AB	1,066,544.68	0.07
53,061	FASTIGHETS-B SHS SHARES	418,465.70	0.03
18,789	GETINGE -B-	363,390.19	0.02
90,705	HENNES AND MAURITZ AB	1,385,470.17	0.09
97,040	HEXAGON - REG SHS -B-	936,689.47	0.06
10,847	HOLMEN - REG SHS	421,300.43	0.03
45,937	HUSQVARNA -B-	288,299.03	0.02
12,438	INDUSTRIVAERDEN AB -A- FREE	412,511.06	0.03
12,428	INDUSTRIVAERDEN -C- FREE	410,092.14	0.03
14,259	INDUTRADE AB	397,784.88	0.03
81,106	INVESTOR - REG SHS -B-	2,240,756.68	0.14

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
14,108	LATOUR INVESTMENT REGISTERED B	394,944.19	0.02
12,408	LIFCO AB	366,547.65	0.02
7,343	LUNDBERGFOERETAGEN -B- FREE	377,113.32	0.02
77,340	NIBE INDUSTRIER	380,513.07	0.02
12,751	SAGAX -B-	325,960.33	0.02
143,564	SANDVIK AB	2,879,401.71	0.18
34,422	SECURITAS -B- FREE	392,203.29	0.02
107,202	SKANDINAVISKA ENSKILDA BANKEN -A-	1,471,149.16	0.09
18,209	SKANSKA -B- FREE	340,905.70	0.02
19,760	SKF AB -B-	352,825.95	0.02
152,297	SVENSKA CELLULOSA SCA AB-SHS-B-	1,991,721.13	0.13
274,485	SVENSKA HANDELSBANKEN AB-A-	2,529,396.38	0.16
54,831	SWEDBANK -A-	1,043,499.89	0.07
154,119	TELE2 AB	1,565,303.02	0.10
361,240	TELEFON ERICSSON	2,449,777.49	0.16
784,388	TELIA COMPANY AB	2,276,964.73	0.14
10,921	TRELLEBORG -B- FREE	376,679.41	0.02
229,379	VOLVO AB -B-	5,437,942.88	0.34
14,574	VOLVO -A- FREE	348,858.76	0.02
149,452	VOLVO CAR AB	368,841.14	0.02
	Switzerland	**254,703,537.27**	**16.12**
423,064	ABB REG.SHS	22,014,876.37	1.39
10,536	ADECCO REG.SHS	322,084.10	0.02
112,159	ALCON INC. - REG SHS	10,045,405.36	0.64
4,042	BACHEM HOLDING LTD SHARES	305,688.45	0.02
1,637	BALOISE HOLDING - REG SHS	299,944.23	0.02
1,275	BARRY CALLEBAUT LTD - NAMEN-AKT	2,120,824.26	0.13
4,136	BC VAUDOISE - REG SHS	383,748.05	0.02
2,083	BKW AG	339,404.32	0.02
151	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	1,749,864.57	0.11
27	CHOCOLADEFABRIKEN LINDT & SP REGS	3,091,614.00	0.20
85,139	CIE FINANCIERE RICHEMONT NAMEN AKT	12,100,056.51	0.77
98,892	CLARIANT NAMEN AKT	1,344,540.44	0.09
129,357	COCA COLA HBC NAMEN	4,141,662.73	0.26
40,194	DSM FIRMENICH AG	4,969,988.10	0.31
569	EMS-CHEM HOLDINGS-NAMEN ACT.	429,114.67	0.03
1,660	GEBERIT AG	972,249.19	0.06
2,457	GIVAUDAN SA - REG SHS	12,109,490.68	0.77
2,319	HELVETIA HLDG - REGISTERED SHS	359,630.36	0.02
83,155	HOLCIM LTD	7,292,237.29	0.46
8,401	JULIUS BAER GROUP - REG SHS	454,204.58	0.03
17,840	KUEHNE + NAGEL INTERNATIONAL AG	4,373,542.94	0.28
43,248	LOGITECH INTERNATIONAL SA - NAMEN-AKT	3,471,048.79	0.22
12,682	LONZA GROUP	7,201,441.61	0.46
352,729	NOVARTIS AG PREFERENTIAL SHARE	36,398,770.35	2.30
1,091	PARTNERS GROUP HOLDING AG - NAMNE-AKT	1,471,740.40	0.09
3,780	ROCHE HOLDING AG	1,161,965.05	0.07
105,859	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	30,426,942.91	1.93
53,194	SANDOZ GROUP AG	1,992,832.74	0.13
1,767	SCHINDLER HOLDING NAMEN AKT	451,392.53	0.03
2,159	SCHINDLER HOLDING SA	568,731.21	0.04
17,854	SGS LTD	1,789,098.05	0.11
178,029	SIG GROUP PREFERENTIAL SHARE	3,566,442.12	0.23
26,879	SIKA - REGISTERED SHS	7,997,034.26	0.51
13,381	SONOVA HOLDING LTD - NAMEN-AKT	4,317,964.63	0.27
119,201	STMICROELECTRONICS NV - BEARER/REG SHS	3,176,606.34	0.20
6,167	STRAUMANN HOLDING LTD - REG SHS	905,611.29	0.06
2,885	SWISSCOM SHS NOM	1,693,093.10	0.11
2,002	SWISS LIFE HOLDING N-NAMEN REGISTERED	1,501,313.93	0.10
69,820	SWISS PRIME SITE AG-NAMEN AKT	7,034,284.35	0.45
84,535	SWISS RE - REG SHS	10,478,766.27	0.66
8,290	TEMENOS AG NAM.AKT	521,289.50	0.03
1,837	THE SWATCH GROUP	353,663.23	0.02
11,228	THE SWATCH GROUP REG	432,327.80	0.03
535,214	UBS GROUP NAMEN-AKT	14,815,101.00	0.94
7,730	VAT GROUP SA	3,537,186.25	0.22
37,338	ZURICH INSURANCE GROUP - REG SHS	20,218,718.36	1.28
	United Kingdom	**322,984,138.01**	**20.44**
232,321	3I GROUP PLC	9,228,062.08	0.58
74,074	ADMIRAL GROUP PLC	2,478,481.05	0.16
356,151	ANTOFAGASTA PLC	8,616,452.89	0.55
82,613	ASHTEAD GROUP	5,744,832.86	0.36
116,899	ASSOCIATED BRITISH FOODS PLC	3,277,752.14	0.21
250,966	ASTRAZENECA PLC	34,952,154.41	2.21
45,217	AUTO TRADER GROUP PLC	471,598.02	0.03
1,522,179	AVIVA PLC	8,847,133.76	0.56
2,668,707	BARCLAYS PLC	7,202,189.25	0.46
347,120	BARRATT DEVELOPMENTS PLC	1,997,071.61	0.13
777,349	BT GROUP PLC	1,381,766.95	0.09
190,095	BUNZL PLC	8,073,982.70	0.51
1,485,913	CENTRICA	2,083,189.12	0.13
116,241	COCA-COLA EUROPACIFIC PARTNERS	8,202,122.44	0.52
240,598	COMPASS GROUP PLC	6,922,560.09	0.44
67,676	CRODA INTERNATIONAL PLC - REG SHS	3,429,958.44	0.22
620,932	DIAGEO PLC	19,425,346.98	1.23
114,024	ENDEAVOUR MNG --- REGISTERED	2,426,975.59	0.15
851,378	GSK REG SHS	15,517,273.45	0.98
1,391,612	HALEON PLC REGISTERED SHARE	6,571,292.05	0.42
55,551	HALMA PLC	1,741,205.55	0.11
26,636	HARGREAVES LANS - REGISTERED SHS	356,779.30	0.02
38,045	HIKMA PHARMACEUTICALS PLC	873,793.58	0.06
3,096,177	HSBC HOLDINGS PLC (USD 0.5)	24,901,888.67	1.58
433,700	INFORMA PLC	4,275,232.74	0.27
23,508	INTERCONTINENTAL HOTELS GROUP PLC	2,298,673.01	0.15

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity			Market Value	% of NAV
			EUR	
18,116	INTERTEK GROUP PLC		1,123,472.87	0.07
237,821	JD SPORTS FASHION PLC		440,313.98	0.03
1,329,102	J SAINSBURY PLC		4,718,667.51	0.30
131,638	KINGFISHER PLC		509,433.76	0.03
155,597	LAND SEC R.E.I.T		1,217,398.56	0.08
1,154,968	LEGAL & GENERAL GROUP PLC		3,141,268.65	0.20
12,242,841	LLOYDS BANKING GROUP PLC		8,651,872.49	0.55
53,697	LSE GROUP		6,595,557.24	0.42
640,464	M AND G REGISTERED SHS		1,596,445.34	0.10
203,644	MONDI PLC		3,477,893.44	0.22
991,071	NATIONAL GRID PLC		12,268,531.10	0.78
1,149,992	NATWEST GROUP PLC		4,753,106.77	0.30
26,130	NEXT PLC		3,071,974.76	0.19
191,299	PEARSON PLC		2,330,166.90	0.15
17,409	PERSIMMON PLC		343,869.86	0.02
65,533	PHOENIX GROUP HOLDINGS PLC - REG SHS		440,667.20	0.03
365,052	PRUDENTIAL PLC		3,047,474.54	0.19
217,746	RECKITT BENCKISER GROUP PLC		11,977,927.31	0.76
387,852	RELX PLC		16,356,861.58	1.04
616,888	RENTOKIL INITIAL PLC		2,701,688.44	0.17
242,982	SAGE GROUP		2,991,828.12	0.19
80,709	SCHRODERS PLC		338,724.63	0.02
422,553	SEGRO (REIT)		4,438,571.26	0.28
13,591	SEVERN TRENT PLC		431,553.66	0.03
127,343	SMITH AND NEPHEW PLC		1,772,287.65	0.11
139,486	SMITHS GROUP -SHS-		2,811,345.74	0.18
26,035	SPIRAX-SARCO ENGIN		2,351,457.54	0.15
364,123	SSE PLC		8,240,413.54	0.52
470,116	STANDARD CHARTERED PLC		4,480,523.86	0.28
1,231,395	TAYLOR WIMPEY PLC		2,431,563.00	0.15
71,936	THE BERKELEY GROUP HOLDINGS PLC		4,080,739.38	0.26
27,910	UNITED UTILITIES GROUP PLC - REG SHS		350,698.94	0.02
4,278,811	VODAFONE GROUP PLC		3,858,926.47	0.24
39,207	WHITBREAD		1,476,771.08	0.09
39,455	WISE PLC		318,418.76	0.02
277,781	WPP PLC		2,547,953.35	0.16
Other transferable securities			**22,373.16**	**0.00**
Rights			**22,373.16**	**0.00**
	United Kingdom		**22,373.16**	**0.00**
365,052	PRUDENTIAL PLC	2024 RIGHT	22,373.16	0.00
Total securities portfolio			**1,568,019,725.59**	**99.23**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**626,213,733.27**	**99.18**
Shares		**625,772,844.94**	**99.11**
	Australia	**585,989.53**	**0.09**
1,643,200	MMG LTD	585,989.53	0.09
	Bermuda	**3,367,049.65**	**0.53**
1,810,000	ALIBABA HEALTH INFORMATION	1,246,671.45	0.20
29,400	CHINA GAS HOLDINGS LTD	27,365.62	0.00
117,800	CHINA RESOURCES	475,447.42	0.08
8,211	CREDICORP	1,485,944.67	0.24
38,000	KUNLUN ENERGY COMPANY LTD - REG SHS	39,235.36	0.01
6,500	ORIENT OVERSEAS INTL	92,385.13	0.01
	Brazil	**27,150,523.88**	**4.30**
1,783,880	AMBEV SA	4,284,603.39	0.68
196,114	ATACADAO SA	333,109.93	0.05
485,448	B3 REG SHS	954,705.52	0.15
15,372	BANCO BRADESCO	36,949.39	0.01
195,308	BANCO BRADESCO PREF.	527,199.04	0.08
35,753	BANCO BTG PACTUAL SA	218,425.10	0.03
106,394	BANCO DO BRASIL SA	531,011.39	0.08
13,526	BB SEGURIDADE	88,172.87	0.01
54,210	BRF FOODS	235,422.41	0.04
196,701	CEMIG SA - REG SHS - NON-CUM PERP PFD	411,764.28	0.07
42,001	COMPANHIA SIDERURGICA NACIONAL	99,414.51	0.02
388,749	CONCESSOES RODOVIARIAS	863,757.64	0.14
455,387	COPEL PREF.-B-	852,102.93	0.13
479,872	COSAN SA -REG SHS	1,152,578.20	0.18
52,232	CPFL ENERGIA SA	325,430.13	0.05
15,507	EMBRAER	136,594.98	0.02
3,211	ENERGISA UNITS 1 SH + 4 PFD	26,409.40	0.00
82,059	ENGIE BRASIL ENERGIA SA (BRL)	639,648.17	0.10
23,974	EQUATORIAL ENERGIA SA	143,074.13	0.02
1,579	EQUATORIAL ENERGIA SA	9,434.89	0.00
32,970	GERDAU SA - REG SHS - NON-CUM PERP PFD	115,635.07	0.02
580,152	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	426,126.98	0.07
21,381	HYPERA SA	102,982.53	0.02
90,913	ITAUSA INVESTIMENTOS ITAU SA-PREF	184,803.78	0.03
83,523	ITAU UNIBANCO HOLDING-REG S-NON CUM PFD	553,822.79	0.09
10,825	KLABIN SA - CDA 1 SH + 4 PFD SHS	41,524.42	0.01
369,829	LOCALIZA RENT A CAR SA	2,784,338.72	0.44
361,067	NATURA CO HLDG - REG SHS	931,539.70	0.15
13,482	PETROBRAS BR PREFERENTIAL SHARE	57,930.52	0.01
388,225	PETROBRAS - NCP PFD REG SHS	2,567,106.39	0.41
116,105	PETROLEO BRASILEIRO	837,238.27	0.13
85,157	PRIO SA - REG SHS	677,557.71	0.11
444,372	RAIA DROGASIL SA	2,079,954.18	0.33
34,140	REDE DOR SAO REGISTERED SHS	193,901.28	0.03
315,433	RUMO SA	1,158,442.20	0.18
13,216	SABESP	219,384.38	0.03
26,737	SENDAS DISTRIB - REGISTERED SHS	36,675.03	0.01
22,401	SUZANO SA	223,935.41	0.04
17,052	TELEF BRASIL	174,784.29	0.03
50,582	TIM - REG SHS	173,968.66	0.03
239,996	TOTVS	1,258,633.98	0.20
13,158	ULTRAPAR	51,246.92	0.01
42,972	WEG SA	429,182.37	0.07
	Cayman Islands	**42,407,777.99**	**6.72**
4,092	AIRTAC INTL	118,053.92	0.02
7,000	AKESO REGISTERED SHS	61,821.82	0.01
1,000	ALCHIP TECHNOLOGIES LIMITED	62,408.12	0.01
1,097,872	ALIBABA GROUP	15,547,624.84	2.46
37,600	ANTA SPORTS PRODUCTS	457,203.42	0.07
2,803	AUTOHOME -A- SPONS ADR REPR 4 SH-A-	91,433.86	0.01
21,067	BEIGENE - REG SHS	392,455.92	0.06
7,280	BILIBILI INC	181,637.21	0.03
1,134,000	BOSIDENG INTERNATIONAL HOLDINGS LTD	651,129.80	0.10
222,000	CHINA FEIHE LIMITED	168,054.43	0.03
21,400	CHINA LITERATURE LIMITED	89,264.43	0.01
112,000	CHINA STATE CONSTRUCTION INTL HLDG LTD	174,470.92	0.03
124,100	ENN ENERGY HOLDINGS LTD	959,410.47	0.15
606,000	GEELY AUTOMOBILE	950,253.70	0.15
32,000	GENSCRIPT BIO UNITARY 144A/REG S	57,429.15	0.01
16,000	HAIDILAO INTERNATIONAL HOLDING LTD	39,261.11	0.01
18,000	HAITIAN INTERNATIONAL	57,933.82	0.01
7,491	H WORLD GRPSHS ADR	278,665.20	0.04
141,000	INNOVENT BIOLOGICS, INC.	854,987.33	0.14
189,377	JD.COM INC - CL A	4,074,021.73	0.65
36,000	JD HEALTH INTERNATIONAL INC	162,214.70	0.03
12,316	KANZHUN LTD SHS A SPONSORED US DEPOSITAR	213,805.76	0.03
332,000	KINGDEE INTL SOFTWARE GROUP CO	384,680.57	0.06
3,654	LEGEND BIOTECH CORP	178,059.42	0.03
263,798	LI AUTO INC	3,671,274.44	0.58
32,000	LI NING CO	81,158.85	0.01
655,844	LONGFOR GRP-REGISTERED SHS	1,269,895.68	0.20
123,072	MINISO GROUP HOLDING LIMITED	588,623.69	0.09
25,200	NEW ORIENTAL EDUCATION AND TECH-REG SHS	201,146.23	0.03
207,600	POP MART INTERNATIONAL GROUP LIMITED	1,423,202.24	0.23
6,432	QIFU TECHNOLOGY, INCADR	191,737.92	0.03
26,300	SHENZHOU INTERNATIONAL GROUP	238,875.95	0.04
4,000	SILERGY CORP	59,153.42	0.01
2,747,000	SINO BIOPHARMA	1,319,128.64	0.21
13,036	TAL EDUCAT GR -A- ADR REPR 1/3 SH -A-	154,346.24	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
21,490	TENCENT MUSIC ADR REPR 2 SHS A	258,954.50	0.04
29,000	TOPSPORTS INTERNATIONAL HOLDING	12,880.62	0.00
195,000	WANT WANT CHINA	134,058.86	0.02
1,015,000	WUXI BIOLOGICS	2,286,776.65	0.36
344,882	XINYI SOLAR HOLDINGS LTD	187,371.11	0.03
412,650	XPENG INC REGISTERED SHS	2,812,985.36	0.45
438,000	YADEA GROUP HOLDINGS LTD	779,294.86	0.12
6,000	ZHONGSHENG GROUP	11,138.74	0.00
20,598	ZTO EXPRESS CAYMAN INC	519,492.34	0.08
	Chile	**2,530,420.66**	**0.40**
417,496	BANCO DE CHILE	53,331.99	0.01
633,511	BANCO SANTANDER -CHILE	32,984.34	0.01
18,395	CENCOSUD SA	37,183.35	0.01
513	CREDITO	15,991.61	0.00
1,646	EMPRESAS CMPC	2,867.07	0.00
17,434	EMPRESAS COPEC SA	116,886.83	0.02
8,708,829	ENEL AMERICAS	890,281.14	0.14
228,770	FALABELLA SOCIEDAD ANONIMA.	848,428.69	0.13
12,816	SOQUIMICH PREF -B-	532,465.64	0.08
	China	**105,651,437.86**	**16.73**
17,700	360 SECURITY TECHNOLOGY INC	22,280.99	0.00
42,500	37 INTERACTIVE	108,699.44	0.02
170,500	AAC TECHNOLOGIES HOLDINGS INC	700,220.34	0.11
14,500	ACCELINK TECNOILOGIES CO LTD-A-	69,634.08	0.01
3,693	ADVANCED MICRO-FABRICATION EQUIPMENT INC	86,538.33	0.01
1,621,900	AGRICULTURAL BANK OF CHINA -A-	1,112,373.58	0.18
4,151,000	AGRICULTURAL BANK OF CHINA -H-	1,955,930.76	0.31
13,794	AIER EYE HOSPITAL GROUP CO LTD	31,357.81	0.00
9,800	AIR CHINA -A-	11,034.12	0.00
100	ANGEL YEAST CO LTD -A-	520.39	0.00
27,000	ANHUI CONCH CEMENT CO -H-	79,427.27	0.01
6,500	ANHUI CONCH CEMENT CO LTD -A-	24,277.52	0.00
1,400	ASYMCHEM LAB REGISTERED SHS -A-	16,749.22	0.00
89,900	BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO	103,661.76	0.02
93,268	BAIDU INC -A- REG SHS	1,267,991.20	0.20
16,400	BANK OF BEIJING CO LTD -A-	13,684.91	0.00
6,700	BANK OF CHANGSHA CO LTD	8,012.82	0.00
28,200	BANK OF CHINA LTD -A-	20,146.73	0.00
1,593,000	BANK OF CHINA LTD -H-	752,664.61	0.12
31,500	BANK OF COMMUNICATIONS	33,306.39	0.01
167,000	BANK OF COMMUNICATIONS CO LTD -H-	128,139.31	0.02
4,600	BANK OF HANGZHOU REG SHS A	9,267.49	0.00
14,400	BANK OF JIANGSU CO LTD -A- REG SHS	17,283.32	0.00
8,000	BANK OF NANJING CO LTD -A-	12,516.69	0.00
5,150	BANK OF NINGBO -A-	18,911.49	0.00
7,100	BANK OF SUZHOU CO LTD	8,207.15	0.00
27,900	BAOSHAN IRON & STEEL CO-A	27,666.17	0.00
3,061	BEIJING KINGSOFT OFFICE SOFTWARE INC	116,515.29	0.02
58,800	BEIJING ORIENTAL YUHONG WATERPROOF -A-	115,858.25	0.02
3,300	BK OF CHENGDU	7,426.43	0.00
11,000	BK SHANGHAI A	12,400.95	0.00
225,500	BOE TECHNOLOGY -A-	144,025.51	0.02
34,500	BYD COMPANY LTD -A-	1,514,890.15	0.24
86,000	BYD COMPANY LTD -H-	3,142,175.95	0.50
31,000	BYD ELECTRONIC -RC-	129,906.94	0.02
4,300	BY-HEALTH CO -A-	9,154.61	0.00
3,659	CAMBRICON TECHNOLOGIES CORP	151,177.09	0.02
357,000	CGN POWER CO 144A/REGS	137,882.49	0.02
200	CHANGCHUN NEW & HIGH TECHNOLOGY -A-	3,140.32	0.00
30,000	CHANGJIANG SECURITIES CO LTD	30,948.80	0.00
8,700	CHANGSHA ZOOMLION HEAVY IND.SCIENCE -A-	9,422.67	0.00
8,100	CHAOZHOU THREE-CIRCLE (GROUP) CO LTD	42,938.24	0.01
176,000	CHINA CITIC BANK CORPORATION LTD -H-	112,386.46	0.02
46,000	CHINA COMMUNICATION SERCICES CORP -H-	24,932.14	0.00
45,400	CHINA COSCO HOLDINGS -H-	76,217.22	0.01
61,000	CHINA EVERBRIGHT BANK CO LTD	20,732.58	0.00
36,000	CHINA EVERBRIGHT BANK CO LTD -A-	18,517.84	0.00
5,715	CHINA FIBERGLASS CO LTD-SHS.A	9,603.04	0.00
21,300	CHINA GALAXY SECURITIES CO LTD	46,838.56	0.01
19,000	CHINA GREATWALL -A-	28,179.70	0.00
143,500	CHINA HONGQIAO GROUP LTD	239,428.89	0.04
2,600	CHINA INTERNATIONAL CAPITAL CORP LTD	14,343.61	0.00
22,400	CHINA INTL CAP -H- UNIT 144A - REG SHS	40,085.05	0.01
1,800	CHINA INTL TRAVEL SERVICE -A-	19,855.24	0.00
15,600	CHINA LIFE INS SHS -A-	98,075.97	0.02
165,000	CHINA LIFE INSURANCE CO LTD	331,806.30	0.05
22,200	CHINA MERCHANTS BANK CO LTD -A-	119,300.33	0.02
401,000	CHINA MERCHANTS BANK CO LTD -H-	1,990,161.93	0.32
50,600	CHINA MERCHANTS ENERGY SHIPPING CO LTD	58,128.88	0.01
16,400	CHINA MERCHANTS SECURITIES -A-	45,553.89	0.01
207,500	CHINA MERC SHEKOU IND ZONE HLDGS COLTD	363,194.73	0.06
759,900	CHINA MINSENG BANKING -A-	436,483.52	0.07
2,670,000	CHINA MINSHENG BANKING CORPORATION -H-	1,089,657.93	0.17
64,000	CHINA NATIONAL BUILDING MATERIAL CO -H-	28,179.01	0.00
12,900	CHINA NATIONAL NUCLEAR POWER CO -A-	20,551.80	0.00
23,000	CHINA NATIONAL SOFT-A-	137,730.73	0.02
7,600	CHINA PACIFIC INSURANCE	42,459.58	0.01
27,400	CHINA PACIFIC INSURANCE (GROUP) CO LTD	98,770.73	0.02
29,800	CHINA PETROLEUM AND CHEMICAL -A-	29,635.40	0.00
638,000	CHINA PETROLEUM AND CHEMICAL -H-	397,544.45	0.06
43,800	CHINA RAILWAY GROUP LTD -A-	41,117.32	0.01
74,000	CHINA RAILWAY GROUP LTD -H-	38,869.73	0.01
16,079	CHINA RAILWAY SIGNAL	14,450.90	0.00
9,000	CHINA RESOURCES MIXC-REG SHS 144A/REGS	40,495.74	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
3,600	CHINA SECURITIES - REGISTERED SHS -A-	13,816.37	0.00
7,000	CHINA SHIPPING DEVELOPMENT -A-	15,853.04	0.00
41,300	CHINA SOUTHERN AIR -A-	38,593.41	0.01
27,500	CHINA THREE GORGES RENEWABLES (GROUP) CO	19,057.23	0.00
954,000	CHINA TOWER CORP LTD -H- UNIT 144A/REGS	126,504.29	0.02
11,100	CHINA VANKE -A-	15,416.10	0.00
29,700	CHINA VANKE -H-	28,486.06	0.00
48,000	CHINA YANGTZE POWER -A-	206,096.71	0.03
18,240	CHINA ZHESHANG BANK CO LTD	7,662.27	0.00
7,800	CHONGQING BREWERY CO LTD -A-	78,159.86	0.01
4,050	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO	19,316.42	0.00
11,100	CHONGQUING IRON STEEL CO LTD	8,627.94	0.00
54,325	CITIC SECURITIES -A-	211,131.97	0.03
84,225	CITIC SECURITIES CO -H-	222,829.41	0.04
1,512,000	CMOC GROUP LIMITED -H- REG SHS	1,485,237.78	0.24
392,100	CMOC GROUP LTD-A	487,417.87	0.08
53,000	CN GALAXY SECURITIES CO LTD -H-	49,537.28	0.01
64,000	CN STATE CEC -A-	56,513.71	0.01
14,700	CN STATE SHIP-A-	87,733.85	0.01
65,880	CONTEMPORARY AMPEREX TECHNO. CO LTD A	2,371,100.00	0.38
12,290	COSCO SHIPPING - REGISTERED -A-	27,587.57	0.00
90,600	CRRC CORP -A-	105,763.45	0.02
202,000	CRRC CORP -H- SHS -HCOMPANY	132,109.71	0.02
22,680	CSPC INNOVATION PHARMACEUT-A	100,135.23	0.02
800	CZ XINGYU AUTOM -A-	16,879.81	0.00
9,220	EAST MONEY INFO -A-	26,743.13	0.00
1,500	EVE ENERGY CO LTD	10,454.86	0.00
15,100	EVERBRIGHT SECURITIES -A-	41,532.97	0.01
15,500	FLAT GLASS GROUP CO LTD-A	44,781.46	0.01
26,300	FOCUS MEDIA --- SHS -A-	26,568.10	0.00
1,073,000	FOSUN INTERNATIONAL	687,937.09	0.11
15,500	FOXCONN IND INT --- REGISTERED SHS -A-	55,788.57	0.01
4,200	FUYAO GLASS INDUSTRY GROUP -A- REG SHS	34,926.71	0.01
6,400	FUYAO GLASS INDUSTRY GROUP -H- 144A/REGS	43,051.27	0.01
26,180	GANFENG LITHIUM GROUP CO., LTD.	128,942.56	0.02
4,200	GD WEN S FOOD -A-	12,086.32	0.00
6,300	GF SECURITIES CO LTD -A-	15,032.89	0.00
2,300	GIGADEVICE SHS A	29,041.43	0.00
2,200	GOERTEK INC. -A-	7,126.23	0.00
14,500	GOTION HIGH-TECH CO LTD	47,859.19	0.01
2,500	GREAT WALL MOTOR -A-	10,827.08	0.00
89,000	GREAT WALL MOTOR CO-H-	166,141.32	0.03
2,200	GUANGDONG HAI GROUP CO LTD -A-	15,094.90	0.00
93,400	GUANGZHOU AUTO -A-	117,840.05	0.02
48,000	GUANGZHOU AUTOMOBILE GROUP CO	18,847.80	0.00
4,500	GUOLIAN SEC --- REGISTERED SHS -A-	8,088.70	0.00
1,300	GUOTAI JUNAN SECURITIES CO LTD	2,730.52	0.00
14,900	GZ BYS PHARMACE -A-	65,274.53	0.01
59,800	HAIER SMART-A RG REGISTERED SHS -A-	274,705.60	0.04
352,800	HAIER SMART HOME CO LTD - REG SHS -H-	1,417,107.61	0.22
334,100	HAINAN AIRLINES -A-	61,581.68	0.01
2,811	HAITIAN FLAVOUR -A-	19,347.41	0.00
10,300	HAITONG SEC SHS -A-	12,906.91	0.00
120,800	HAITONG SECURITIES CO LTD -H-	56,407.15	0.01
1,900	HANGZHOU HUADONG MEDICINE CO LTD -A-	9,499.11	0.00
6,022	HANGZHOU TIGERMED CONSULTING CO LTD	59,362.51	0.01
458,000	HANSOH PHARMACEUTICAL GRP CO LTD	1,235,290.68	0.20
6,600	HENAN SHUANGHUI INVEST AND DEV CO -A-	25,546.91	0.00
15,000	HENGAN INTERNATIONAL GROUP CO - REG SHS	51,754.21	0.01
3,400	HENGLI PETROCHEMICAL CO LTD	7,607.75	0.00
600	HITHINK ROYALFLUSH INFORMATION NETWORK C	16,572.61	0.00
240,800	HNA INFRASTRUCTURE INVEST-A	131,777.30	0.02
451,200	HUATAI SECURITIES CO LTD	727,265.65	0.12
126,500	HUATAI SECURITIES CO LTD -A-	318,118.22	0.05
10,300	HUA XIA BANK CO LTD -A-	10,934.81	0.00
3,000	HUAYU AUTOS SYSTEMS	7,685.76	0.00
4,600	HUIZHOU DESAY SV AUTOMOTIVE CO	78,734.26	0.01
13,715	HYGON INFORMATION TECHNOLO-A	202,393.89	0.03
31,300	IEIT SYSTEMS CO., LTD.	185,599.92	0.03
6,052,000	INDUS.AND COMMERCIAL BANK OF CHINA -H-	3,615,235.21	0.57
641,500	INDUSTRIAL AND COMMERCIAL BANK CHINA -A-	566,461.62	0.09
481,300	INDUSTRIAL BANK	1,325,204.59	0.21
38,220	INDUSTRIAL SECURIT -A-	37,244.35	0.01
9,200	INNER MONGOLIA YILI INDUSTRAL GROUP -A-	38,213.62	0.01
22,326	IQIYI --- SHS	63,852.36	0.01
10,600	ISOFTSTONE INFORM	78,030.98	0.01
6,720	JA SOLAR TECHNOLOGY CO LTD	13,010.50	0.00
43,300	JD LOGISTICS INC	78,043.29	0.01
2,000	JIANGSU EXPRESSWAY CO LTD -H-	2,026.40	0.00
2,600	JIANGSU HENGLI HYDRAULIC CO LTD	23,404.49	0.00
120,040	JIANGSU HENGRUI PHARMACEUTICALS CO	897,042.52	0.14
900	JIANGSU YANGHE BREWERY -A-	12,755.45	0.00
86,446	JINKO SOLAR CO	108,819.36	0.02
800	JOIN IN HOLDING CO LTD -A-	3,741.29	0.00
13,200	JS ZHONG TIAN TECH -A-	29,215.32	0.00
41,925	KE HOLDINGS INC	834,726.75	0.13
200	KING S LUCK BREW -A-	1,472.85	0.00
19,400	KINGSOFT	73,803.83	0.01
79,000	KUAISHOU TECHNOLOGY	557,857.64	0.09
14,600	KUNLUN TECH CO., LTD	78,333.61	0.01
1,400	KWEICHOW MOUTAI CO LTD -A- REG SHS	349,667.14	0.06
2,332,000	LENOVO GROUP LTD -RC-	3,182,394.90	0.50
227,500	LINGYI ITECH	244,121.87	0.04
10,900	LIVZON PHARMACEUTICAL -A-	63,310.01	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,600	MANGO EXCELLENT MEDIA - REG SHS -A-	6,017.16	0.00
1,440	MAXSCEND MICROELECTRONICS COMPANY LIMITE	19,112.47	0.00
296,450	MEITUAN - SHS 114A/REG S	6,564,468.37	1.04
12,200	MIDEA GROUP CO -A-	132,587.17	0.02
17,323	MONTAGE TECHNOLOGY CO	165,540.68	0.03
2,900	MUYUAN FOODSTUF -A-	19,189.26	0.00
54,800	NANJING SECURITIES CO LTD	75,795.12	0.01
21,100	NANTONG FUJITSU SHS -A-	69,010.25	0.01
8,640	NARI TECHNOLOGY -A-	34,159.24	0.01
2,900	NAURA TECHNOLOG REGISTERED SHS -A-	151,649.40	0.02
119,500	NETEASE INC - REG SHS	2,315,389.52	0.37
2,300	NEW CHINA LIFE INSURANCE CO LTD -A-	15,255.21	0.00
400	NEW HOPE LIUHE CO LTD	594.97	0.00
9,425	NINGBO TUOPU GROUP CO LTD -A-	62,297.75	0.01
161,320	NIO INC-CLASS A SHARES	1,170,312.36	0.19
211,000	NONGFU SPRING CO LTD-H-REG SHS 144A/REGS	929,026.75	0.15
149,000	OFFSHORE OIL ENGINEERING CO LTD -A-	123,906.65	0.02
120,824	ORIENT SECUR CO LTD-A	191,801.78	0.03
4,275	PHARMARON BJ - REGISTERED SHS -A-	18,538.74	0.00
11,800	PICC HOLDING CO-A	12,544.12	0.00
164,000	PICC PROPERTY AND CASUALTY COMPANY -H-	243,229.35	0.04
4,000	PIENTZEHUANG -A-	147,736.94	0.02
39,070	PINDUODUO	5,267,026.70	0.83
15,600	PING AN BANK CO LTD -A-	27,216.08	0.00
13,300	PING AN INS (GRP) CO -A-	108,491.83	0.02
453,000	PING AN INSURANCE COMPANY OF CHINA -H-	2,924,750.33	0.46
13,700	POLY DEVELOP AND HOLDINGS GRP CO-SHS- A	21,591.43	0.00
23,100	POSTAL SAVINGS BANK OF CHINA	17,361.33	0.00
157,000	PSBC H UNITARY 144A/REGS	93,987.97	0.01
21,600	RANGE INTELLIGENT COMPUTI-A	98,916.14	0.02
40,400	SAILAN JINYU GROUP CO LTD -A-	92,591.49	0.01
1,430	SANJIU MEDICAL & PHARMACEUTICAL CO LTD	9,727.91	0.00
12,800	SANY HEAVY INDUSTRY CO LTD -A-	34,530.06	0.01
11,600	SDIC CAPITAL - REGISTERED SHS -A-	13,524.88	0.00
24,000	SD NANSHAN ALUM -A-	15,020.03	0.00
4,500	SF HOLDING CO LTD	28,921.27	0.00
400	SHANDONG GOLD MINING	1,674.04	0.00
26,750	SHANDONG GOLD - REG SHS -H-	60,267.27	0.01
37,200	SHANDONG WEIGAO GRP -H-	26,915.28	0.00
1,872	SHANGHAI BAOSIGHT SOFTWARE CO LTD	8,824.16	0.00
35,400	SHANGHAI FOSUN PHARMACEUTICAL CO-A-	139,958.02	0.02
1,100	SHANGHAI INTL AIRPORT	6,038.59	0.00
16,900	SHANGHAI INTL PORT -A-	15,695.87	0.00
300	SHANGHAI M G STATIONARY INC A	1,517.86	0.00
78,800	SHANGHAI PHARMACEUTICAL LTD -A-	238,134.29	0.04
264,300	SHANGHAI PHARMACEUTICAL LTD -H-	431,455.57	0.07
23,300	SHANGHAI PUDONG DEVELOPMENT BANK -A-	33,724.90	0.01
27,329	SHANGHAI PUTAILAI NEW ENERGY TECH	58,378.14	0.01
12,600	SHANGHAI RURAL COMMERCIAL BANK-A-REG SHS	13,376.57	0.00
660	SHANXI XINGHUACUN FEN WINE FACTORY -A-	20,642.16	0.00
9,600	SHENGLI TECHNOLOGY -A-	28,586.06	0.00
300	SHENNAN CIR REGISTERED SHS -A-	4,756.77	0.00
48,700	SHENWAN HONGY -A-	39,802.50	0.01
14,000	SHENZHEN GREEN ECO MANU A173	14,262.74	0.00
18,500	SHENZHEN LUXSHARE PRECISION INDUSTRY -A-	114,880.63	0.02
1,500	SHENZHEN NEW INDUSTRIES BIOMEDICAL ENGIN	17,566.23	0.00
1,366	SHENZHEN TRANSSION HOLDING CO LTD	21,065.81	0.00
6,500	SH LINGANG - SHS -A-	10,615.61	0.00
10,400	SHOOCHOW SECURITIES -A-	12,512.12	0.00
3,400	SH ZHANGJIANG HI -A-	11,596.23	0.00
7,500	SICHUAN CHUANTOU-A-	20,200.31	0.00
23,300	SICHUAN TIANQI LITHIUM INDUSTRIES -A-	117,188.21	0.02
126,800	SINOPHARM GROUP CO LTD	339,548.84	0.05
11,000	SOUTHWEST SECURITIES CO LTD -A-	7,654.33	0.00
51,280	SUNGROW POWER SUPPLY CO LTD	729,634.72	0.12
204,400	SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	1,513,102.66	0.24
13,734	SUPCON TECHNOLOGY CO., LTD.	98,727.18	0.02
4,500	SUZHOU MAXWELL --- REGISTERED SHS -A-	68,104.50	0.01
4,900	SUZHOU TFC OPTICAL COMM -A-	70,363.51	0.01
34,650	SZ INNOVANCE TECHNOLOGY -A-	309,186.86	0.05
27,900	SZ MINDRAY BIO-MEDICAL ELEC-A-REG SHS	1,168,038.55	0.18
21,000	TCL TECH GRP - REGISTERED SHS -A-	13,742.64	0.00
13,375	TCL ZHONGHUAN RENEWABLE ENERGY-A-	19,798.80	0.00
424,200	TENCENT HOLDINGS LTD	24,280,620.50	3.85
259,000	THE PEOPLE S INSURANCE CO OF CHINA -H-	123,706.73	0.02
106,000	TINGY HOLDING CORP	153,115.23	0.02
494,400	TONGCHENG TRAVEL HOLDINGS LIMITED	1,270,453.16	0.20
32,109	TRIP COM GROUP LTD - REG SHS	2,029,681.68	0.32
100	TSINGTAO BREWERY CO LTD -A-	1,119.50	0.00
20,000	TSINGTAO BREWERY CO LTD -H-	156,550.06	0.02
5,100	UFIDA SOFTWARE CO -A-	8,380.18	0.00
13,400	UNISPLENDOUR CORP -A-	46,219.73	0.01
101,047	VIPSHOP HOLDINGS ADR 1/5 REPR	1,589,469.31	0.25
9,800	WANHUA POLYURETANE -A-	127,872.55	0.02
1,300	WEICHAI POWER CO LTD	2,947.85	0.00
39,000	WEICHAI POWER CO LTD -H-	72,100.57	0.01
51,300	WESTERN MINING-A	139,049.70	0.02
8,055	WILL SEMICON SHS A	123,380.26	0.02
9,937	WUHAN GUIDE INFRARED -A-	10,421.66	0.00
5,300	WULIANGYE YIBIN CO LTD -A-	123,066.91	0.02
4,200	WUS PRINTED CIRCUIT (KUNSHAN) CO LTD	24,100.63	0.00
131,440	WUXI APPTEC CO LTD.	923,931.67	0.15
56,840	WUXI APP TEC CO LTD A	425,244.85	0.07
30,656	XI AN LONGI SILICON MATERIALS CORP	76,917.53	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
608,000	XIAOMI CORP - REGISTERED SHS -B-	1,761,188.16	0.28
96,700	XUGONG SC&TECH -A-	107,357.61	0.02
20,300	YANTAI JEREH OILFIELD SERVICES GROUP CO	95,428.32	0.02
980	YEALINK NETWORK TECHNOLOGY CORP LTD	5,920.34	0.00
12,700	YIFENG PHARMACY CHAIN CO LTD	46,309.46	0.01
14,600	YTO EXPRESS A	37,237.15	0.01
41,640	YUNNAN BAIYAO GROUP -A-	362,932.54	0.06
97,100	YUNNAN CHIHONG -A-	79,498.55	0.01
18,400	YUNNAN TIN CO -A-	42,853.94	0.01
5,400	ZHEJIANG CHINA COMMODITIES CITY GR -A-	7,445.72	0.00
1,500	ZHEJIANG CHINT ELECTRICS CO LTD	4,873.79	0.00
4,200	ZHEJIANG HUAHAI PHARMACEUTICAL CO -A-	11,756.26	0.00
171,500	ZHEJIANG LEAPMOTOR TECHNOLOGY CO., LTD	739,653.97	0.12
100	ZHEJIANG SUPOR COOKWARE CO LTD-A-	836.16	0.00
30,700	ZHEJIANG WEIMING ENVIRONMENT PROTECTION	95,407.60	0.02
3,200	ZHEJIANG WEIXING NEW BUILDING MATERIALS	6,840.17	0.00
62,900	ZHESHANG SEC	129,509.01	0.02
4,620	ZHONGJI INNOLIGHT -A-	102,227.23	0.02
9,490	Z HUAYOU COBALT -A-	40,014.81	0.01
16,100	ZHUZHOU CRRC -H-	63,633.22	0.01
100	ZTE CORPORATION -A-	445.09	0.00
59,600	ZTE CORPORATION -H-	154,227.56	0.02
	Colombia	**1,529,813.17**	**0.24**
33,567	BANCOLOMBIA SA	291,436.92	0.05
76,316	BANCOLOMBIA SA PREF	606,646.69	0.10
154,383	INTERCONNEXION ELECTRICA SA	631,729.56	0.10
	Czech Republic	**316,273.01**	**0.05**
1,931	KOMERCNI BANKA AS	68,201.30	0.01
50,404	MONETA MONEY BANK	248,071.71	0.04
	Egypt	**926,806.94**	**0.15**
529,761	COMMERCIAL INTL BANK	926,806.94	0.15
	Greece	**2,735,884.45**	**0.43**
32,010	ALPHA SERVICES AND HOLDINGS S.A	55,659.18	0.01
43,656	EUROBANK HLDGS - REG SHS	100,270.45	0.02
73,003	GREEK ORGANISAT.OF FOOTBALL PROGNOSTICS	1,300,340.97	0.21
1,841	HELLENIC TELECOMMUNICATIONS ORGANISATION	31,826.50	0.01
1,346	JUMBO SA - REG SHS	38,606.62	0.01
21,317	METLEN ENERGY & METALS S.A.	841,719.84	0.13
8,970	NATL BANK GREECE -REGISTERED SHS	76,844.19	0.01
68,060	PIRAEUS FIN HLG --- REGISTERED SHS	290,616.70	0.05
	Hong Kong	**5,297,120.98**	**0.84**
181,000	BEIJING ENTERPRISES HOLDINGS LTD -RC-	650,133.34	0.10
1,444,000	BEIJING ENTERPRISES WATER	449,885.73	0.07
19,000	CD INTERNATIONAL INVESTMENT GROUP LTD	41,192.23	0.01
576,000	CHINA MENGNIU DAIRY	1,386,703.94	0.22
28,000	CHINA MERCHANTS HLDGS (INTL) CO LTD -RC-	44,627.07	0.01
68,500	CHINA OVERSEAS LAND INVESTMENT LTD -RC-	140,395.53	0.02
73,000	CHINA RESOURCES BEER LTD -RC-	319,537.21	0.05
234,500	CHINA RESOURCES LAND LTD - REG SHS	864,942.29	0.14
565,500	CHINA RESOURCES PHARMA-REG SHS 144A/REGS	437,549.04	0.07
146,800	CHOW TAI FOOK JEWELLERY GROUP - REG SHS	165,368.87	0.03
69,400	CN TAIPING INSURANCE HOLDINGS CO	111,683.53	0.02
701,600	CSPC PHARMACEUTICAL	546,467.85	0.09
46,000	FAR EAST HORIZON LTD	33,696.89	0.01
39,000	HUA HONG SEMICONDUCTOR UNITARY 144A/REGS	104,937.46	0.02
	Hungary	**616,076.58**	**0.10**
6,354	CHEMICAL WORKS OF RICHTER GEDEON-REG SHS	196,233.88	0.03
19,720	MOL HUNGARIAN OIL AND GAS PLC -A-REG SHS	147,850.17	0.02
5,187	OTP BANK LTD	271,992.53	0.04
	India	**122,376,279.55**	**19.38**
5,714	ABB SHS	549,231.22	0.09
30,457	ADANI GREEN ENERGY LTD	691,523.39	0.11
18,743	AMBUJA CEMENTS -SHS-	141,476.20	0.02
3,507	APL APOLLO TUBES LTD	66,295.11	0.01
2,157	APOLLO HOSPITALS	185,302.30	0.03
21,488	ASHOK LEYLAND -DEMATERIALISED-	60,360.37	0.01
155,733	ASIAN PAINTS LTD	6,186,669.61	0.98
2,802	ASTRAL POLY TECHNIK LTD REG	66,523.09	0.01
4,737	AUROBINDO PHARMA	82,568.40	0.01
139,342	AU SMALL FINANCE BANK LTD	1,230,709.93	0.19
4,304	AVENUE SUPER REGISTERED	261,743.97	0.04
198,064	AXIS BANK	2,912,300.49	0.46
959	BAJAJ AUTO DEMATERIALISED	120,098.63	0.02
1,360	BAJAJ AUTO LTD	200,360.85	0.03
12,317	BAJAJ FINANCE LTD	1,132,140.42	0.18
7,955	BAJAJ FINSERV LTD	187,328.88	0.03
1,326	BALKRISHNA INDUSTRIES LTD	48,262.98	0.01
61,296	BANK OF BARODA - REG SHS	181,252.03	0.03
4,379	BHARAT FORGE LTD DEMATERIALISED	79,249.30	0.01
23,584	BHARAT PETROLEUM CORP DEMATERIALISED	104,114.19	0.02
49,517	BHARTI AIRTEL LTD(DEMATERIALISED)	1,010,149.30	0.16
281	BOSCH LTD	126,343.81	0.02
3,379	BRITANNIA INDUSTRIES - REG SHS	255,564.27	0.04
131,491	CANARA BANK	174,685.83	0.03
12,511	CHOLAMANDALAM INVESTMENT AND FINANCE CO	240,104.73	0.04
13,311	CIPLA SHS DEMATERIALISED	262,737.39	0.04
6,020	COLGATE PALMOLIVE (INDIA)	273,302.44	0.04
4,853	CONTAINER -REGISTERED SHS	53,167.93	0.01
12,239	CROMPTON GREAVES-SHS.DEMATERIALISED	110,857.67	0.02
1,074	CUMMINS INDIA DEMATERIALISED	48,778.47	0.01
206,174	DABUR INDIA LTD DEMATERIALISED	1,538,162.78	0.24
1,690	DIVI'S LABORATORIES LTD	109,774.74	0.02
21,336	DLF SHS	227,907.31	0.04
2,196	DR REDDY'S LABORATORIES LTD	176,924.70	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,947	EICHER MOTORS LTD	116,777.58	0.02
305,344	GAIL (INDIA) LTD - DEMATERIALISED	875,537.03	0.14
4,830	GODREJ CONSUMER DEMATERIALISED	80,310.51	0.01
909	GODREJ PROPERTIES LT	34,287.11	0.01
51,761	HAVELLS INDIA LTD	1,243,295.30	0.20
204,322	HCL TECHNOLOGIES LTD - DEMATERIALISED	4,379,202.99	0.69
2,055	HDFC ASSET MGT --- REGISTERED SHS 144A R	105,428.74	0.02
365,204	HDFC BANK - REGISTERED SHS	7,548,234.50	1.20
91,165	HDFC STANDARD LIFE INSURANCE CO LTD	781,091.68	0.12
15,583	HERO HONDA MOTORS LTD DEMATERIALISED	1,062,231.35	0.17
12,352	HINDUSTAN PETROLEUM (DEMATERIALISED)	64,935.46	0.01
161,968	HINDUSTAN UNILEVER	5,717,693.44	0.91
454,360	ICICI BANK	6,902,047.24	1.09
15,526	ICICI LOMBARD	402,854.72	0.06
148,428	ICICI PRUDENTIAL LIFE INSURANCE COMPANY	1,381,794.25	0.22
1,482,928	IDFC	1,315,680.60	0.21
111,555	INDIAN HOTELS CO LTD	911,462.49	0.14
37,743	INDIAN OIL CORP LTD - DEMATERIALISED	81,137.22	0.01
14,358	INDUSIND BANK LTD	248,023.00	0.04
23,443	INDUS TOWERS LTD	109,813.97	0.02
7,947	INFO EDGE (INDIA) SHS DEMATERIALISED	768,201.58	0.12
367,870	INFOSYS TECHNOLOGIES DEMATERALISED	8,233,491.27	1.30
5,178	INTERGLOBE AVIATION LTD (	295,811.96	0.05
70,238	JIO FINANCIAL SERVICES LTD	293,855.27	0.05
21,054	JUBILANT FOODWOR SHARES	171,318.69	0.03
101,158	KOTAK MAHINDRA BANK	2,237,936.11	0.35
6,905	LUPIN LTD	180,540.78	0.03
78,098	MACROTECH DEVELOPERS LIMITED	1,150,390.43	0.18
141,796	MAHINDRA and MAHINDRA LTD - REG SHS	5,236,728.21	0.83
197,612	MARICO LTD DEMATERIALISED	1,639,824.74	0.26
2,679	MARUTI SUZUKI INDIA LTD - REG SHS	423,198.89	0.07
11,595	MAX HEALTHCARE INSTITUTE	136,391.40	0.02
1,342	MPHASIS BFL LTD (DEMATERIALISED)	48,208.78	0.01
105	MRF LTD	173,552.74	0.03
1,906	MUTHOOT FINANCE LTD	46,212.98	0.01
6,899	NESTLE INDIA LTD - REG SHS	221,452.09	0.04
135,825	NHPC LTD	153,894.86	0.02
64,088	OIL AND NATURAL GAS CORPORATION-REG SHS	227,593.09	0.04
870	ORACLE FINANCIAL SERVICES SOFTWARE LTD	118,960.84	0.02
302	PAGE INDUSTRIES	154,616.62	0.02
5,730	PB FINTECH LIMITED	110,765.79	0.02
3,280	PERSISTENT SYS --- REGISTERED SHS	213,329.86	0.03
36,129	PETRONET LNG	147,251.48	0.02
27,348	PHOENIX MILLS (DEMATERIALISED)	602,315.93	0.10
3,011	PIDILITE INDUSTRIES LTD (DEMATERIALISED)	120,704.07	0.02
27,711	PL INDUSTRIES LTD - REG SHS	1,539,541.09	0.24
1,363	POLYCAB INDIA - REG SHS 144A REG S	113,124.04	0.02
35,217	POWER FINANCE CORPORATION LTD - REG SHS	205,100.21	0.03
1,012,823	POWER GRID INDIA	4,264,549.01	0.68
31,699	REC LTD - REG SHS	209,747.38	0.03
340,646	RELIANCE INDUSTRIES DEMATERAILISED	12,004,338.51	1.90
64,892	SAMVARDHANA MOTHERSON INTERNATIONAL LTD	163,691.09	0.03
27,527	SBI CARDS & PAYMENT SERVICES LTD	254,144.62	0.04
8,919	SBI LIFE INSURANCE COMPANY LTD	196,257.61	0.03
38,471	SHRIRAM FINANCE LIMITED	1,642,085.54	0.26
2,520	SIEMENS DEMATERIALISED	218,015.81	0.03
61,858	SONA BLW PRECISION FORGINGS LTD	548,741.57	0.09
4,138	SRF LTD - DEMATERIALISED	123,340.66	0.02
47,994	STATE BANK OF INDIA	451,239.89	0.07
19,105	SUN PHARMACEUTICAL INDUSTRIES - REG SHS	439,248.79	0.07
24,279	SUPREME INDUSTRIES LTD	1,541,794.66	0.24
1,294,818	SUZLON ENERGY LTD	1,236,857.02	0.20
16,850	TATA CONSULTANCY SERVICES-DEMATERIALISED	858,271.37	0.14
217	TATA ELXSI LTD	20,002.15	0.00
214,100	TATA GLOBAL BEVERAGES	3,058,032.59	0.48
45,968	TATA MOTORS	534,630.50	0.08
181,914	TATA STEEL LTD	365,884.75	0.06
7,451	TECH MAHINDRA LTD	140,233.17	0.02
13,545	THERMAX DEMATERIALISED	824,357.61	0.13
9,206	TITAN COMPANY LTD - REG SHS	420,080.58	0.07
2,141	TORRENT PHARMACEUTICALS DEMATERIALISED	86,776.90	0.01
36,140	TRENT LTD - REG SHS	3,266,631.55	0.52
1,421	TUBE INVESTMENTS OF INDIA LT	73,525.47	0.01
80,251	TVS MOTOR - DEMATERIALISED	2,719,538.98	0.43
2,705	ULTRA TECH CEMENT LTD	380,953.80	0.06
690,860	UNION BANK OF INDIA DEMATERIALISED	1,012,119.37	0.16
75,275	UNITED SPIRITS -REGISTERED SHS	1,428,137.45	0.23
194,473	UPL LTD - REG SHS	1,422,903.60	0.23
211,920	VARUN BEVERAGES LTD	1,533,235.78	0.24
24,536	WIPRO DEMATERIALISED	158,530.03	0.03
1,029,120	ZOMATO --- REGISTERED SHS 144A REG S	3,356,256.03	0.53
	Indonesia	**6,546,124.59**	**1.04**
1,030,400	BANK CENTRAL ASIA DEP	702,700.15	0.11
721,800	BANK MANDIRI	330,149.61	0.05
571,500	BANK NEGARA INDONESIA	201,950.14	0.03
3,694,563	BANK RAKYAT INDONESIA PERSERO-B- REG SHS	1,207,931.79	0.19
289,400	CHAROEN POKPHAND	89,840.16	0.01
147,794,800	GOTO GOJEK TOKOPEDIA TBK PT	644,283.82	0.10
106,900	INDAH KIAT PULP PAPER CORP	61,075.63	0.01
180,400	INDOFOOD CBP SUKSES MAKMUT	146,858.00	0.02
9,343,300	KALBE FARMA	1,064,543.79	0.17
1,134,400	PT CHANDRA ASRI PACIFIC TBK	635,009.26	0.10
3,417,280	PT MERDEKA COPPER GOLD TBK	613,936.71	0.10
2,776,000	PT UNILEVER INDONESIA TBK	405,215.33	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
764,700	SUMBER ALFARIA TRIJAYA TBK	159,607.14	0.03
1,433,100	TELKOM INDONESIA -B-	283,023.06	0.04
	Kazakhstan	**-**	**0.00**
25,712	POLYMETAL INTERNATIONAL PLC	-	0.00
	Kuwait	**961,413.14**	**0.15**
13,910	BOUBYAN BANK KSC	25,972.48	0.00
162,184	KUWAIT FINANCE HOUSE	380,393.03	0.06
44,141	MABANEE CO	121,026.13	0.02
22,287	MTC ZAIN	34,678.22	0.01
138,062	NATIONAL BANK OF KUWAIT	399,343.28	0.06
	Luxembourg	**15,894.21**	**0.00**
572	REINET INVEST --- REGISTERED SHS	15,894.21	0.00
	Macau	**10,791,790.30**	**1.71**
152,300	CHINA CONSTRUCTION BANK CORPORATION -A-	172,567.28	0.03
14,028,000	CHINA CONSTRUCTION BANK CORPORATION -H-	10,619,223.02	1.68
	Malaysia	**19,336,794.31**	**3.06**
961,000	AMMB HOLDING BHD	1,165,280.37	0.18
566,600	AXIATA GROUP	346,269.43	0.05
51,200	CELCOMDIGI BHD	46,190.21	0.01
1,268,750	CIMB GROUP HOLDINGS BHD	2,476,902.85	0.39
703,271	GAMUDA BHD	1,378,069.46	0.22
235,200	GENTING MALAYSIA BHD	138,035.16	0.02
14,900	HONG LEONG BANK BHD - REG SHS	77,906.21	0.01
107,700	IHH HEALHCARE BHD	187,010.40	0.03
200	INARI AMERTRON BHD	140.66	0.00
96,030	KUALA LUMPUR KEPONG MY	478,348.49	0.08
1,765,389	MALAYAN BANKING BHD	4,486,820.92	0.71
51,322	MALAYSIA AIRPORTS HOLDINGS BHD - REG SHS	130,188.40	0.02
907,300	MAXIS BHD	869,130.61	0.14
23,900	MISC BHD - REG SHS	45,209.48	0.01
205,600	MR D.I.Y. GRP - REGISTERED SHS	105,705.12	0.02
24,300	NESTLE (M) BHD	612,881.69	0.10
14,000	PERLIS PLANTATIONS BHD	49,094.56	0.01
43,000	PETRONAS CHEMICALS	58,814.53	0.01
25,400	PETRONAS DAGANGAN	110,015.08	0.02
16,200	PETRONAS GAS BHD	70,717.12	0.01
1,521,900	PRESS MTL ALUMI - REGISTERED	1,867,556.16	0.30
3,641,100	PUBLIC BANK BHD	4,026,562.89	0.64
72,600	QL RESOURCES	82,398.54	0.01
64,259	RHB BANK BERHAD	96,307.36	0.02
142,400	SD GUTHRIE BHD	165,417.91	0.03
213,800	SIME DARBY BHD	127,549.82	0.02
11,100	TELEKOM MALAYSIA	18,089.61	0.00
135,400	YTL POWER INTERNATIONAL BHD	120,181.27	0.02
	Mexico	**10,750,492.70**	**1.70**
242,675	ALFA SAB DE CV -A-	199,443.75	0.03
506,728	AMERICA MOVIL SAB DE CV	417,491.16	0.07
10,480	ARCA CONTINENTAL SAB DE CV - REG SHS	98,427.15	0.02
28,720	BANCO DEL BAJIO SA - REG SHS	67,426.54	0.01
270,852	CEMEX SAB DE CV - 2 SHS -A- 1 SHS -B-	166,639.98	0.03
8,721	COCA-COLA FEMSA - 5 SHS -L- 3 SHS -B-	77,546.74	0.01
138,340	FIBRO UNO	161,756.69	0.03
254,736	FOMENTO ECONOMICO MEX-1 SHS-B- 4 SHS-D-	2,525,789.02	0.40
83,604	GMEXICO -B-	468,177.54	0.07
8,651	GRUMA SHS-B-	161,364.50	0.03
5,635	GRUPO AEROPORT CENT -B-	47,826.52	0.01
12,791	GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	223,102.00	0.04
30,306	GRUPO AEROPORTUARUI DEL SURESTE -B-	861,731.69	0.14
129,161	GRUPO BIMBO -SHS- -A-	446,482.72	0.07
29,544	GRUPO CARSO SAB DE CV -A1-	183,726.95	0.03
300,613	GRUPO FINANCIERO BANORTE -O-	2,139,349.90	0.34
28,304	GRUPO FINANCIERO INBURSA SAB DE CV -O-	64,399.51	0.01
17	INDUSTRIAL PENOLES SAB DE CV	226.65	0.00
81,048	KIMBERLY-CLARK DE MEXICO -A- REG SHS	131,648.29	0.02
106,448	OPERADORA DE SIT SHARES	84,009.36	0.01
105	ORBIA ADVANCE CORPORATION SAB DE CV	106.65	0.00
15,453	PROLOGIS PROPERTY MEXICO	50,776.87	0.01
11,418	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA	107,947.40	0.02
684,130	WAL MART	2,065,095.12	0.33
	Netherlands	**1,955,983.23**	**0.31**
12,066	NEBIUS GROUP N.V.	-	0.00
231,040	NEPI ROCKCASTLE N.V	1,955,983.23	0.31
	Peru	**48,924.40**	**0.01**
3,535	BUENAVENTURE SP ADR-SHS-	48,924.40	0.01
	Philippines	**699,761.01**	**0.11**
77,700	AYALA LAND INC	50,748.52	0.01
17,695	BANK OF THE PHILIPPINE ISLANDS	42,660.62	0.01
50,684	BDO UNIBANK INC	142,905.59	0.02
19,660	INTERNATIONAL CONTAINER TERMINAL SERVICE	141,737.95	0.02
29,677	JG SUMMIT HOLDINGS INC	14,722.65	0.00
10,910	JOLLIBEE FOODS CORPORATION	52,294.02	0.01
17,350	METROBANK AND TRUST	24,335.67	0.00
695	PLDT	18,479.59	0.00
6,350	SM INVESTMENTS CORP	108,331.03	0.02
96,200	SM PRIME HOLDINGS INC	55,449.66	0.01
25,990	UNIVERSAL ROBINA CORP	48,095.71	0.01
	Poland	**5,887,475.85**	**0.93**
233,179	ALLEGRO EU	2,115,831.91	0.34
1,932	BANK POLSKA KASA OPIEKI SA - BEARER SHS	73,980.39	0.01
4,979	BUDIMEX	775,474.89	0.12
2,359	CD PROJEKT SA	107,087.58	0.02
1,161	DINA POLSKA SPOLKA AKCYJNA - BEARER SHS	106,134.28	0.02
16,513	KGHM POLSKA MIEDZ SA - BEARER SHS	685,907.82	0.11
21	LPP	86,434.90	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
507	MBANK S.A.	81,594.76	0.01
60,741	ORLEN SPOLKA AKCYJNA - BEARER SHS	884,602.81	0.14
24,591	PKO BANK POLSKI SA	358,836.64	0.06
19,946	POWSZECHNY ZAKLAD UBEZPIECZEN-BEARER SHS	218,785.86	0.03
3,317	SANTANDER BANK POLSKA SPOLKA-BEARER SHS	392,804.01	0.06
	Qatar	**1,809,484.31**	**0.29**
26,642	BARWA REAL ESTATE	20,876.23	0.00
41,920	COMMERCIAL BANK OF QATAR	50,659.08	0.01
31,684	DUKHAN BANK	33,590.05	0.01
14,752	INDUSTRIES OF QATAR (SHS)	52,833.80	0.01
46,350	MASRAF AL RAYAN PARTLY PAID	31,443.44	0.00
250,169	MESAIEED PETROCHEMICAL HOLDING COMPANY	111,996.51	0.02
8,429	OOREDOO TELECOM	27,132.33	0.00
8,633	QATAR FUEL COMPANY	36,158.88	0.01
58,125	QATAR GAS TRANSPORT COMPANY LTD	69,444.14	0.01
12,158	QATAR INTERNATIONAL ISLAMIC BANK	36,698.07	0.01
26,522	QATAR ISLAMIC BANK	155,520.46	0.02
254,144	QATAR NATIONAL BANK	1,183,131.32	0.19
	Russia	**-**	**0.00**
42,780	ALROSA CJSC	-	0.00
49,622	AO TATNEFT	-	0.00
413,228	GAZPROM	-	0.00
14,513	LUKOIL HOLDING	-	0.00
19,507	MOBILE TELESYSTEMS ADR REPR.2 SHS	-	0.00
66,482	MOSCOW EXCHANGE	-	0.00
3,975	NOVATEK GDR REPR 1/100 SHS REG-S	-	0.00
44,712	NOVOLIPETSK STEEL	-	0.00
5,536	PHOSAGRO SP GDR REP	-	0.00
1,142	POLYUS GOLD CO ZAO	-	0.00
19,377	ROSNEFT OIL COMPANY OJSC	-	0.00
312,064	SBERBANK	-	0.00
236,352	SURGUTNEFTEGAZ	-	0.00
117,125	SURGUTNEFTEGAZ	-	0.00
4,278	TCS HOLDING IPJSC	-	0.00
7,079	VK INTERNATIONAL PUBLIC JOINT-STOCK COMP	-	0.00
17,600	VTB BANK PJSC	-	0.00
6,090	X5 RETAIL GROUP GDR REPR SHS REG-S	-	0.00
	Saudi Arabia	**17,426,367.75**	**2.76**
7,570	ACWA POWER	998,059.92	0.16
699	ADVANCED PETROCHEMICAL COMPANY	7,229.62	0.00
25,002	ALINMA BANK	189,944.29	0.03
2,268	ALMARAI	33,372.50	0.01
261,824	AL RAJHI BANK	6,086,008.59	0.96
1,120	ARABIAN INTERNET AND COMMUNICATIONS SERV	84,192.57	0.01
25,999	ARAB NATIONAL BANK	132,372.15	0.02
12,944	BANK ALBILAD	135,947.54	0.02
4,612	BANK ALJAZIRA	21,096.64	0.00
15,660	BANQUE SAUDI FRANSI	134,417.02	0.02
2,500	BUPA ARABIA FOR COOPERATIVE INSURANCE CO	138,081.78	0.02
86	DALLAH HEALTHCARE CO	3,690.89	0.00
11,347	DAR AL ARKAN REAL	47,185.90	0.01
14,001	DR SULAIMAN MED --- REGISTERED SHS	1,106,972.48	0.18
792	ELM CO	245,618.38	0.04
148,861	ETIHAD ETISALAT CO MOBILY-BEARER SHS	2,039,626.63	0.32
8,784	JARIR MARKETING COMPANY	30,767.65	0.00
36,197	MOB TEL SAUDI REGISTERED SHS	105,752.28	0.02
1,086	MOUWASAAT MEDICAL SERVICES COMPANY	28,920.24	0.00
5,958	POWER & WATER UTI	95,610.06	0.02
30,821	RIYAD BANK	204,739.38	0.03
7,496	SABIC AGRI-NUTRIENTS COMPANY-BEARER SHS	237,384.65	0.04
73,277	SAUDI ARABIAN MINING COMPANY	953,222.15	0.15
84,219	SAUDI ARABIAN OIL COMPANY	608,395.50	0.10
2,846	SAUDI ARAMCO BASE OIL CO	100,597.00	0.02
21,363	SAUDI AWWAL BANK	197,320.45	0.03
92,662	SAUDI BASIC INDUSTRIES CORP	1,850,078.30	0.29
37,070	SAUDI ELECTRIC	164,628.19	0.03
15,337	SAUDI INDUS INV	80,049.70	0.01
5,227	SAUDI INTERNATIONAL PETROCHEMICAL CO	40,894.72	0.01
11,176	SAUDI INVESTMENT BANK	38,848.17	0.01
13,320	SAUDI KAYAN PETROCHEMICAL COMPANY	29,825.66	0.00
1,584	SAUDI RESEARCH AND MARKETING	121,352.45	0.02
1,049	SAUDI TADAWUL GROUP HOLDING	63,419.84	0.01
34,688	SAUDI TELECOM COMPANY	404,079.97	0.06
4,877	THE COMPANY FOR COOPERATIVE INSURANCE	191,887.08	0.03
48,335	THE SAUDI NATIONAL BANK	441,939.14	0.07
2,885	YANBU NATL PETROCH	32,838.27	0.01
	Singapore	**655,625.46**	**0.10**
79,200	BOC AVIATION SHS UNITARY 144A - REG SHS	655,625.46	0.10
	South Africa	**22,494,146.34**	**3.56**
16,443	ABSA GRP - REG SHS	167,402.56	0.03
971	ANGLO AMERICAN PLATINUM LIMITED	34,956.06	0.01
13,348	ANGLOGOLD ASHANTI LIMITED	355,526.39	0.06
128,455	ASPEN PHARMACARE HOLDINGS PLC	1,453,577.03	0.23
59,182	BID CORPORATION LIMITED	1,520,549.75	0.24
6,461	BIDVEST GROUP	109,776.25	0.02
2,194	CAPITEC BANK HOLDINGS LTD	387,620.25	0.06
91,930	CLICKS GROUP	2,117,714.32	0.34
18,877	DISCOVERY LIMITED	188,195.21	0.03
376,835	FIRSTRAND LTD	1,816,333.47	0.29
141,585	GOLD FIELDS	2,208,754.28	0.35
17,450	HARMONY GOLD MINING	180,388.69	0.03
14,489	IMPALA PLATINUM HOLDINGS LTD	81,355.46	0.01
993	KUMBA IRON ORE	23,107.13	0.00
71,525	MTN GROUP LTD	381,149.08	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
14,214	NASPERS LTD - REG SHS	3,460,113.54	0.55
189,858	NEDBANK GROUP	3,293,888.85	0.52
10,824	NORTHAM PLATINUM HOLDINGS LTD - REG SHS	68,489.82	0.01
71,294	OLD MUTUAL -REGISTERED SHS	56,679.50	0.01
36,508	PEPKOR HLDG --- REGISTERED SHS	51,036.08	0.01
16,398	RAND MERCHANT INVESTMENT HOLDINGS LIMIT	55,229.45	0.01
5,569	REMGRO LTD	50,844.17	0.01
152,365	SANLAM LTD	778,072.95	0.12
9,909	SHOPRITE HOLDINGS LTD (SHP)	170,079.14	0.03
88,514	SIBANYE STILLWATER LTD	91,685.91	0.01
34,193	STANDARD BANK GROUP LIMITED	480,875.51	0.08
235,108	VODACOM GROUP	1,493,533.44	0.24
358,568	WOOLWORTHS HOLDINGS	1,417,212.05	0.22
	South Korea	**63,742,399.86**	**10.10**
1,193	ALTEOGEN INC	298,318.43	0.05
426	AMOREPACIFIC CORP	48,115.17	0.01
162	BIG HIT ENTERTAINMENT CO LTD	20,911.22	0.00
3,036	CELLTRION	453,647.18	0.07
366	CELLTRION PHARM.	19,227.80	0.00
2,924	CJ CHEILJEDANG	679,740.02	0.11
21,399	COWAY CO LTD	1,091,468.48	0.17
2,369	DB INSURANCE CO LTD - REG SHS	203,440.17	0.03
421	DOOSAN BOBCAT INC - REG SHS	13,070.74	0.00
6,556	DOOSAN ENERBIL	89,789.68	0.01
1,540	ECOPRO	104,338.92	0.02
1,112	ECOPROBM - REG SHS	156,889.20	0.02
53,029	HANA FINANCIAL GROUP INC	2,384,419.41	0.38
858	HANKOOK TIRE & TECHNOLOGY CO. LTD.	27,195.92	0.00
262	HANMI PHARM	64,413.09	0.01
826	HANMI SEMICONDUCTOR CO LTD	68,406.98	0.01
3,133	HANWHA SOLUTIONS CORPORATIO	61,931.68	0.01
6,316	HLB CO LTD	413,918.49	0.07
2,181	HYUNDAI ELECTRIC & ENERGY SYSTEMS CO LTD	549,544.63	0.09
787	HYUNDAI ENGINEERING CONSTRUCTION-REG SHS	18,355.51	0.00
226	HYUNDAI GLOVIS CO LTD	21,101.63	0.00
3,703	HYUNDAI MERCHANT MARINE	52,471.20	0.01
1,015	HYUNDAI MOBIS	168,817.39	0.03
999	HYUNDAI MOTOR CO LTD	133,994.50	0.02
2,264	HYUNDAI MOTOR CO LTD	422,433.29	0.07
887	HYUNDAI MOTOR CO PREF.SHS	115,241.50	0.02
1,772	HYUNDAI STEEL CO	37,805.92	0.01
6,603	INDUST BK OF KOREA	70,539.05	0.01
10,461	KAKAO	289,183.42	0.05
18,401	KAKAOBANK CORP	297,607.37	0.05
68,846	KB FINANCIAL GROUP INC	4,259,112.58	0.67
4,800	KIA CORPORATION	366,689.62	0.06
816	KOREA INVESTMENT HOLDINGS CO LTD	45,801.33	0.01
396	KOREA KUMHO PETROCHEMICAL	47,815.56	0.01
22,916	KOREAN AIR	395,163.88	0.06
377	KOREA ZINC CO LTD	198,345.19	0.03
320	KRAFTON INC	83,811.27	0.01
401	L & F CO LTD	34,804.24	0.01
1,557	LG CHEM LTD - REG SHS	424,463.19	0.07
770	LG CHEM LTD-REG SHS-NON-CUM PFD ISSUE 01	142,788.87	0.02
1,973	LG CORP	119,342.59	0.02
44,986	LG DISPLAY	376,345.38	0.06
2,692	LG ELECTRONICS INC - REG SHS	214,709.49	0.03
808	LG ENERGY SOLUTION - REG SHS	256,110.73	0.04
820	LG H&H	237,653.90	0.04
515	LG INNOTEK	85,853.03	0.01
16,022	LG UPLUS CORP - REG SHS	120,192.57	0.02
246	LOTTE CHEMICAL CORPORATION	19,093.83	0.00
3,060	MERITZ FINANCIAL HOLDINGS CO	227,212.67	0.04
14,143	MIRAE ASSET SECURITIES	91,063.75	0.01
18,412	NAVER	2,385,098.16	0.38
3,402	NCSOFT	496,889.21	0.08
105	NETMARBLE RG	4,777.47	0.00
1,369	ORION PREFERENTIAL SHARE	102,070.43	0.02
1,076	POSCO FUTURE M CO. LTD.	205,704.68	0.03
949	SAEHAN MEDIA CORP	91,002.98	0.01
276	SAMSUNG BIOLOGICS CO LTD - REG SHS	206,203.26	0.03
6,847	SAMSUNG C&T	721,508.46	0.11
8,233	SAMSUNG ELECTRO MECHANICS	834,191.73	0.13
369,767	SAMSUNG ELECTRONICS CO LTD - REG SHS	17,389,822.57	2.75
152,607	SAMSUNG ELECTRONICS-REG-NON-CUM PFD NVTG	5,939,968.24	0.94
22,404	SAMSUNG ENGINEERING	376,912.14	0.06
1,309	SAMSUNG FIRE AND MARINE INSURANCE	344,842.48	0.05
12,128	SAMSUNG HEAVY INDUSTRIES CO LTD	93,021.21	0.01
7,454	SAMSUNG LIFE INSURANCE CO LTD	531,247.85	0.08
5,622	SAMSUNG SDI CO LTD - REG SHS	1,627,228.76	0.26
295	SAMSUNG SDS CO LTD	34,898.30	0.01
61,212	SHINHAN FINANCIAL GROUP	2,597,894.07	0.41
11,959	SK BIOPHARMACEUTICALS CO LTD	951,086.66	0.15
367	SK BIOSCIENCE CO	15,547.76	0.00
4,997	SKC CO LTD	547,197.69	0.09
45,997	SK HYNIX INC	6,141,375.21	0.97
17,214	SK INNOVATION	1,541,454.04	0.24
14,107	SK SQUARE CO., LTD.	871,641.53	0.14
3,193	SK TELEKOM	136,490.56	0.02
1,263	S-OIL CORP - REG SHS	59,108.05	0.01
249,037	WOORI FINANCIAL GROUP	2,951,803.61	0.47
3,858	YUHAN CORP	420,701.09	0.07
	Taiwan	**120,473,277.38**	**19.08**
38,000	ACCTON TECHNOLOGY CORPORATION	638,806.39	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,117,000	ACER INC	1,440,082.46	0.23
19,692	ADVANTECH CO LTD	200,052.89	0.03
276,000	ASE TECH HLDG -REGISTERED SHS	1,316,922.00	0.21
92,000	ASIA CEMENT	138,814.63	0.02
59,000	ASIA VITAL COMPONENTS CO LTD	1,099,962.92	0.17
13,000	ASUSTEK COMPUTER	227,165.57	0.04
103,200	AUO CORPORATION	55,600.42	0.01
7,000	CATCHER TECHNOLOGY	52,312.23	0.01
2,099,518	CATHAY FINANCIAL	4,411,794.46	0.70
27,213	CHAILEASE HOLDING COMPANY LTD	140,594.46	0.02
331,689	CHANG HWA COMMERCIAL BANK	187,610.92	0.03
102,000	CHENG SHIN RUBBER INDUSTRY CO LTD	166,956.74	0.03
91,000	CHINA AIRLINES	61,823.54	0.01
261,000	CHINA STEEL CORP	190,926.20	0.03
2,369,000	CHINATRUST FINANCIAL HLDGS	2,575,120.32	0.41
207,000	CHUNGHWA TELECOM	820,895.92	0.13
40,000	COMPAL ELECTRONICS	42,089.93	0.01
221,000	DELTA ELECTRONIC INC - REG SHS	2,657,179.90	0.42
5,775,984	E.SUN FINANCIAL HOLDING	5,119,562.75	0.81
3,000	ECLAT TEXTILE CO LTD	51,664.45	0.01
1,000	EMEMORY TECHNOLOGY INC	83,105.50	0.01
133,000	EVA AIRWAYS CORP	157,600.26	0.02
31,400	EVERGREEN MARINE CORP	199,434.24	0.03
62,000	FAR EASTERN TEXTILE	75,231.02	0.01
529,000	FAR EASTONE TELECOMMUNICATIONS - REG SHS	1,516,131.89	0.24
5,800	FENG TAY ENTERPRISE	28,590.82	0.00
4,514,005	FIRST FINANCIAL HOLDING COMPANY	3,908,288.56	0.62
93,000	FORMOSA CHEMICALS FIBER CO LTD	127,687.02	0.02
91,000	FORMOSA PLASTICS CORP	153,839.97	0.02
37,000	FORTUNE ELECTRIC CO LTD	735,404.69	0.12
1,591,708	FUBON FINANCIAL HOLDING COMPANY	4,546,800.02	0.72
8,000	GIGA-BYTE TECHNOLOGY CO	65,346.83	0.01
1,000	GLOBAL UNICHIP CORP	34,758.95	0.01
2,000	GLOBALWAFERS CO LTD	28,755.14	0.00
316,000	HON HAI PRECISION IND	1,872,243.70	0.30
36,120	HOTAI MOTOR	809,222.59	0.13
247,213	HUA NAN FINANCIAL HOLDING CO LTD	200,760.58	0.03
74,901	INNOLUX DISPLAY	38,223.83	0.01
26,000	INVENTEC CORPORATION	35,409.90	0.01
309,115	KGI FINANCIAL HOLDING CO LTD	161,167.71	0.03
1,000	LARGAN PRECISION CO LTD	80,261.59	0.01
277,000	LITE-ON TECHNOLOGY CORP	870,917.21	0.14
99,000	MEDIA TEK INCORPORATION	3,675,759.47	0.58
2,017,022	MEGA FINANCIAL HOLDING COMPANY	2,504,823.96	0.40
27,000	MICRO-STAR INTERNATIONAL	148,452.34	0.02
147,000	NAN YA PLASTICS CORP	213,672.77	0.03
12,000	NANYA TECHNOLOGY CO LTD	17,954.58	0.00
2,000	NIEN MADE ENTERPRISE CO LTD	32,231.03	0.01
6,000	NOVATEK MICROELECTRONICS CORP - REG SHS	98,209.85	0.02
19,000	PEGATRON	61,839.34	0.01
9,000	PHARMAESSENTIA CORP	180,872.96	0.03
23,000	POU CHEN CORP	26,273.03	0.00
8,000	PRESIDENT CHAIN STORE CORP	74,573.76	0.01
61,000	PRIME VIEW INTERNATIONAL CO LTD	564,769.82	0.09
78,000	QUANTA COMPUTER INC - REG SHS	650,687.63	0.10
8,000	REALTEK SEMICONDUCTOR CORP	119,065.22	0.02
42,030	RUENTEX DEVELOPMENT CO LTD	65,010.89	0.01
264,911	SHIN KONG FINANCIAL HOLDING CO LTD	100,869.78	0.02
3,328,923	SINOPAC HOLDINGS	2,550,876.99	0.40
13,000	SYNNEX TECHNOLOGY INTERNATIONAL CORP	29,782.10	0.00
2,433,433	TAISHIN FINANCIAL HOLDINGS	1,414,852.74	0.22
321,146	TAIWAN BUSINESS BANK	161,859.14	0.03
301,071	TAIWAN COOPERATIVE HOLDINGS	246,401.14	0.04
57,000	TAIWAN HIGH SPEED RAIL CORP	53,313.92	0.01
48,000	TAIWAN MOBILE CO LTD - REG SHS	174,426.75	0.03
2,114,000	TAIWAN SEMICONDUCTOR CO	63,927,974.45	10.12
173,003	THE SHANGHAI CIAL AND SAVINGS BK-REG SHS	211,015.79	0.03
25,000	UNIMICRON TECHNOLOGY CORP	113,756.58	0.02
122,000	UNI PRESIDENT ENTERPRISES CORP	336,163.33	0.05
1,711,000	UNITED MICROELECTRONICS CORP	2,908,749.41	0.46
9,000	VANGUARD INTERNATIONAL SEMICONDUCTOR COR	29,434.51	0.00
25,000	VOLTRONIC POWER TECHNOLOGY CORP	1,599,701.90	0.25
103,000	WALSIN LIHWA CORPORATION	113,914.57	0.02
7,475	WAN HAI LINES	23,147.88	0.00
30,165	WINBOND ELECTRONICS CORP	20,350.51	0.00
73,000	WISTRON CORP	232,979.79	0.04
1,000	WIWYNN CORPORATION	54,192.37	0.01
24,000	WPG HOLDING	56,878.29	0.01
8,582	YAGEO CORPORATION	168,947.04	0.03
39,000	YANG MING MARINE TRANSPORT CORP	85,033.04	0.01
99,170	YUANTA FINANCIAL	99,337.59	0.02
	Thailand	**13,360,882.38**	**2.12**
457,800	ADVANCED INFO SERVICE -F-	3,699,106.41	0.59
136,300	AIRPORT OF THAILAND PUB CO -F-	271,096.25	0.04
1,652,500	BANGKOK DUSIT MED SERVICE-F	1,540,672.78	0.24
237,100	BANGKOK EXPRESS FOR REG	60,053.30	0.01
10,000	BUMRUNGRAD HOSPITAL-FOREIGN	83,598.79	0.01
99,200	CENTRAL PATTANA (FOREIGN REGISTERED)	206,554.26	0.03
61,100	CENTRAL RETAIL CORP-FOREIGN	58,864.11	0.01
500	CHAROEN POKPHAND FOODS PUBLICS CO -F-REG	372.93	0.00
119,600	CP AXTRA PUBLIC COMPANY LIMITED	120,798.69	0.02
444,000	CP SEVEN ELEVEN ALL FOREIGN - REG SHS	903,799.21	0.14
342,600	DELTA ELECTRONICS (THAILAND) PUBLIC CO	1,139,249.44	0.18
34,600	GULF ENERGY DEV PCL - REG SHS FOREIGN	61,291.27	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,822,800	HOME PRODUCT CENTER PUBLIC FOREIGN REG.	589,142.08	0.09
17,200	INTOUCH HOLDINGS -F-	49,444.49	0.01
20,800	KASIKORNBANK -F-	96,962.16	0.02
232,400	KRUNG THAI BANK FOREIGN - REG SHS	148,782.22	0.02
50,600	KRUNGTHAI CARD PUBLIC COMPANY LTD	76,660.71	0.01
22,900	MINOR INTERNATIONAL FOREIGN REGISTERED	20,104.89	0.00
27,300	PTT EXPLORATION AND PRODUCTION PUBLIC CO	111,142.88	0.02
99,200	PTT GLOBAL CHEM SHS FOREIGN REGISTER	92,486.98	0.01
202,800	PTT OIL AND RETAIL BUSINESS PUBLIC CO LT	110,924.71	0.02
2,310,200	PTT PCL - REG SHS - FOREIGN	2,441,047.24	0.39
45,500	SCB X PCL-FOREIGN	154,129.43	0.02
17,000	SCG PACKAGING REGISTERED SHS FOREIGN	15,321.26	0.00
137,500	SIAM CEMENT FOREIGN REGISTERED	1,029,834.48	0.16
2,427,800	TMBTHANACHART BANK P-FOREIGN	148,636.97	0.02
375,800	TRUE CORPORATION PUBLIC COMPANY LIMITED	130,804.44	0.02
	Turkey	**4,636,800.31**	**0.73**
509,866	AKBANK	918,698.36	0.15
38,250	ANADOLU EFES BIRACILIK VE MALT SANAYI	219,628.11	0.03
15,262	BIM BIRLESIK MAGAZALAR	221,537.96	0.04
205	COCA COLA ICECEK SANAYI A.S	341.79	0.00
15,508	EREGLI DEMIR VE CELIK	24,268.66	0.00
3,893	FORD OTOMOTIV	104,535.37	0.02
458,981	HACI OMER SABANCI HOLDING AS	1,306,973.68	0.21
4,821	PEGASUS HAVA TAS	33,745.51	0.01
566,312	SASA POLYESTER	71,229.58	0.01
12,941	TOFAS TURK OTOMOBIL FABRIKASI AS	81,573.91	0.01
43,187	TUPRAS TURKIYE PETROL RAFINELERI	196,056.36	0.03
56,415	TURKCELL ILETISIM HIZMET	157,096.94	0.02
29,520	TURK HAVA YOLLARI AO	246,091.94	0.04
302,058	TURKIYE IS BANKASI AS	124,225.86	0.02
123,037	TURK SISE CAM	155,113.35	0.02
857,647	YAPI VE KREDI BANKASI AS	775,682.93	0.12
	United Arab Emirates	**6,510,067.74**	**1.03**
380,192	ABU DHABI COMMERCIAL BANK	871,554.02	0.14
337,909	ABU DHABI ISLAMIC BANK	1,170,216.23	0.19
59,170	ADNOC DISTR - REGISTERED	58,155.13	0.01
636,466	ALDAR PROPERTIES PJSC	1,303,083.65	0.21
37,655	AMERICANA RESTAURANTS INTERNATIONAL PLC	27,167.38	0.00
345,829	BANK ABU DHABI	1,293,681.56	0.20
26,277	DUBAI ISLAMIC BANK	45,070.83	0.01
90,139	EMAAR PROPERTIES	213,997.39	0.03
24,796	EMIRATES NBD PJSC	137,043.02	0.02
64,845	EMIRATES TELECOM	326,608.49	0.05
181,489	MULTIPLY GROUP	116,611.55	0.02
131,560	SAVOLA INC	946,878.49	0.15
	United States of America	**2,177,685.42**	**0.34**
902	SOUTHERN COPPER CORP	104,334.34	0.02
46,054	YUM CHINA HOLDINGS INC WI	2,073,351.08	0.33
Rights		**440,888.33**	**0.07**
	United Arab Emirates	**440,888.33**	**0.07**
90,677	SAVOLA GROUP 10.09.24 RIGHT	440,888.33	0.07
Other transferable securities		**424.58**	**0.00**
Shares		**-**	**0.00**
	Russia	**-**	**0.00**
35	PHOSAGRO SPONS GDR REP.0,333	-	0.00
Rights		**424.58**	**0.00**
	Taiwan	**424.58**	**0.00**
349	CHAILEASE HOLDING COMPANY 27.09.24 RIGHT	424.58	0.00
Total securities portfolio		**626,214,157.85**	**99.18**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**568,368,083.57**	**99.04**
Shares		**568,368,083.57**	**99.04**
	Austria	**3,240,936.15**	**0.56**
33,075	ERSTE GROUP BANK AG	1,628,943.75	0.28
16,803	VERBUND AG	1,251,823.50	0.22
15,405	VOESTALPINE AG	360,168.90	0.06
	Belgium	**18,812,378.41**	**3.28**
30,384	AGEAS NOM	1,456,001.28	0.25
125,892	ANHEUSER-BUSCH INBEV	7,475,466.96	1.30
6,098	D'IETEREN	1,158,010.20	0.20
2,940	ELIA SYSTEM OPERATOR SA	301,938.00	0.05
3,670	GROUPE BRUXELLES LAMBERT GBL	256,716.50	0.04
31,995	KBC GROUPE SA	2,285,082.90	0.40
64	LOTUS BAKERIES NV	770,560.00	0.13
1,150	SOFINA SA	291,640.00	0.05
17,511	SYENSQO SA/NV	1,394,050.71	0.24
17,321	UCB	2,806,002.00	0.49
25,769	WAREHOUSES DE PAUW SCA - REGISTERED SHS	616,909.86	0.11
	Bermuda	**509,406.69**	**0.09**
88,316	AEGON --- REGISTERED SHS	509,406.69	0.09
	Finland	**17,781,108.05**	**3.10**
7,461	ELISA CORPORATION -A-	355,292.82	0.06
20,811	FORTUM CORP	307,898.75	0.05
50,566	KESKO CORP	969,097.39	0.17
37,713	KONE OYJ -B-	2,025,188.10	0.35
42,185	METSO CORPORATION	404,976.00	0.07
121,033	NESTE CORPORATION - REG SHS	2,109,605.19	0.37
708,303	NOKIA OYJ	2,779,380.97	0.48
302,597	NORDEA BANK	3,204,502.23	0.56
7,118	ORION CORPORATION (NEW) -B-	350,347.96	0.06
41,602	SAMPO	1,743,123.80	0.30
28,307	STORA ENSO -R-	325,530.50	0.06
57,872	UPM-KYMMENE CORP - REG SHS	1,740,211.04	0.30
72,933	WARTSILA CORPORATION -B-	1,465,953.30	0.26
	France	**178,892,751.17**	**31.17**
12,738	ACCOR SA	496,782.00	0.09
14,668	AEROPORTS DE PARIS-ADP-	1,691,220.40	0.29
610	AIR LIQUIDE NOM. PRIME FIDELITE	105,688.60	0.02
1,488	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	257,810.88	0.04
58,309	AIR LIQUIDE SA	10,102,617.34	1.76
1,676	AIR LIQUIDE SA	290,383.76	0.05
43,447	ALSTOM	809,634.85	0.14
4,447	AMUNDI SA	298,171.35	0.05
7,517	ARKEMA SA	642,703.50	0.11
240,669	AXA SA	8,310,300.57	1.45
6,892	BIOMERIEUX SA	741,579.20	0.13
117,003	BNP PARIBAS SA	7,201,534.65	1.25
46,035	BOLLORE --- ACT	275,519.48	0.05
71,709	BOUYGUES SA	2,155,572.54	0.38
8,830	BUREAU VERITAS SA	262,957.40	0.05
11,616	CAPGEMINI SE	2,252,923.20	0.39
114,092	CARREFOUR SA	1,746,748.52	0.30
40,975	CIE DE SAINT-GOBAIN	3,348,477.00	0.58
26,662	COVIVIO SA	1,454,412.10	0.25
145,151	CREDIT AGRICOLE SA	1,992,197.48	0.35
62,094	DASSAULT SYST.	2,212,409.22	0.39
25,630	EDENRED SA	871,932.60	0.15
30,754	EIFFAGE	2,664,526.56	0.46
15,369	ENGIE --- REGISTERED SHS LOYALTY BONUS	238,450.04	0.04
166,233	ENGIE SA	2,579,105.00	0.45
2,539	ENGIE SA-REG SHS LOYALTY BONUS 2026	39,392.59	0.01
37,890	ESSILORLUXOTTICA SA	8,055,414.00	1.40
542	EURAZEO	39,972.50	0.01
9,129	EURAZEO	673,263.75	0.12
15,138	GECINA	1,565,269.20	0.27
128,420	GETLINK ACT	2,057,288.40	0.36
3,349	HERMES INTERNATIONAL SA	7,387,894.00	1.29
8,228	IPSEN	909,194.00	0.16
9,420	KERING	2,419,527.00	0.42
67,380	KLEPIERRE SA	1,983,667.20	0.35
22,940	L'OREAL SA	9,223,027.00	1.61
7,370	LA FRANCAISE DES JEUX SA	272,247.80	0.05
43,656	LEGRAND SA	4,509,664.80	0.79
448	L OREAL S A	180,118.40	0.03
2,025	L OREAL S A-REG SHS LOYALTY BONUS 2025	814,151.25	0.14
29,602	LVMH	20,380,977.00	3.55
129,770	MICHELIN (CGDE)	4,731,414.20	0.82
245,295	ORANGE	2,522,859.08	0.44
33,399	PERNOD RICARD SA	4,528,904.40	0.79
24,270	PUBLICIS GROUPE SA	2,383,314.00	0.42
46,234	RENAULT SA	1,802,663.66	0.31
66,694	REXEL SA	1,732,043.18	0.30
135,071	SANOFI	13,898,805.90	2.42
1,752	SARTORIUS STEDIM BIOTECH	328,938.00	0.06
72,213	SCHNEIDER ELECTRIC SE	17,056,710.60	2.97
2,578	SEB SA	264,245.00	0.05
124	SEB SA PF26	12,710.00	0.00
109,061	SOCIETE GENERALE SA	2,437,513.35	0.42
5,861	SODEXO	431,662.65	0.08
4,608	TELEPERFORMANCE SE	428,544.00	0.07
26,131	UNIBAIL RODAMCO	2,053,896.60	0.36

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
101,332	VEOLIA ENVIRONNEMENT SA	2,991,320.64	0.52
66,276	VINCI SA	6,955,666.20	1.21
78,691	VIVENDI SA	816,812.58	0.14
	Germany	**142,761,334.75**	**24.88**
18,291	ADIDAS AG - REG SHS	4,351,428.90	0.76
47,573	ALLIANZ SE	14,034,035.00	2.45
62,433	BAYERISCHE MOTOREN WERKE AG	4,943,444.94	0.86
23,834	BAYERISCHE MOTOREN WERKE AG PREF	1,770,866.20	0.31
7,789	BECHTLE	312,494.68	0.05
9,439	BEIERSDORF AG	1,275,680.85	0.22
18,032	BRENNTAG SE	1,207,783.36	0.21
4,848	CARL ZEISS MEDITEC AG - INHABER-AKT	344,935.20	0.06
148,852	COMMERZBANK AG	2,459,779.30	0.43
5,224	CONTINENTAL AG (GERM	303,723.36	0.05
14,720	COVESTRO AG	823,436.80	0.14
5,306	CTS EVENTIM AG & CO KGAA	495,315.10	0.09
22,407	DAIMLER TRUCK HOLDING AG - REG SHS	753,547.41	0.13
14,263	DELIVERY HERO	516,605.86	0.09
260,441	DEUTSCHE BANK AG PREFERENTIAL SHARE	4,036,314.62	0.70
17,573	DEUTSCHE BOERSE AG	3,702,631.10	0.65
222,235	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	1,462,306.30	0.25
128,147	DEUTSCHE POST AG REG SHS	5,129,724.41	0.89
346,712	DEUTSCHE TELEKOM AG-REG	9,149,729.68	1.59
21,738	DR ING HCF PORSCHE AKTIENGESELLSCH	1,554,267.00	0.27
282,103	E.ON SE	3,767,485.57	0.66
14,606	EVONIK INDUSTRIES AG	306,726.00	0.05
14,746	FRESENIUS MEDICAL CARE AG	563,149.74	0.10
35,678	FRESENIUS SE AND CO KGAA	1,221,257.94	0.21
34,852	GEA GROUP AG - INHABER-AKT	1,532,093.92	0.27
6,196	HANNOVER RUECK SE	1,586,795.60	0.28
4,001	HEIDELBERG MATERIALS AG	390,497.60	0.07
15,637	HENKEL AG & CO KGAA	1,193,884.95	0.21
32,134	HENKEL AG & CO KGAA PREFERENTIAL SHARE	2,712,109.60	0.47
160,881	INFINEON TECHNOLOGIES AG	5,061,316.26	0.88
9,300	KNORR-BREMSE AG - BEARER SHS	742,605.00	0.13
8,905	LEG IMMOBILIEN - NAMEN AKT	835,110.90	0.15
19,052	MERCK KGAA	3,010,216.00	0.52
14,503	MTU AERO ENGINES AG	4,060,840.00	0.71
17,359	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	8,580,553.70	1.50
3,153	NEMETSCHEK	293,229.00	0.05
14,759	PUMA AG	553,462.50	0.10
466	RATIONAL NAMEN	426,390.00	0.07
112,666	SAP AG	23,028,930.40	4.01
3,018	SARTORIUS VORZ.OHNE STIMMRECHT.	761,139.60	0.13
4,432	SCOUT24	342,372.00	0.06
78,795	SIEMENS AG - NAMEN-AKT	14,288,685.30	2.49
19,003	SIEMENS ENERGY - REG SHS	628,429.21	0.11
27,342	SIEMENS HEALTHINEERS AG - REG SHS	1,472,640.12	0.26
22,431	SYMRISE AG	2,783,687.10	0.49
6,868	TALANX AG NAM AKT	519,220.80	0.09
86,031	VONOVIA SE	2,815,794.63	0.49
22,102	ZALANDO SE	654,661.24	0.11
	Ireland	**10,007,059.78**	**1.74**
45,978	AERCAP HOLDINGS	3,902,187.32	0.68
307,093	AIB GRP - REGISTERED	1,579,993.49	0.28
108,474	BANK OF IRELAND - REGISTERED	1,087,994.22	0.19
26,997	KERRY GROUP -A-	2,514,770.55	0.44
10,932	KINGSPAN GROUP	922,114.20	0.16
	Italy	**44,013,794.47**	**7.67**
21,765	AMPLIFON SPA	561,754.65	0.10
172,486	ASSICURAZIONI GENERALI SPA	4,476,011.70	0.78
134,769	BANCO BPM SPA - REGISTERED	816,430.60	0.14
52,277	DAVIDE CAMPARI-MILANO N.V.	397,305.20	0.07
2,248	DIASORIN	235,815.20	0.04
960,639	ENEL SPA - AZ NOM	6,892,584.83	1.20
13,345	FERRARI NV	5,600,896.50	0.98
18,392	FINECOBANK	282,777.00	0.05
23,278	INFRASTRUTTURE WIRELESS ITALIANE SPA	257,221.90	0.04
1,611,505	INTESA SANPAOLO SPA - AZ NOM	6,184,150.44	1.08
41,886	MEDIOBANCA	641,902.95	0.11
26,382	MONCLER SPA	1,504,301.64	0.26
40,479	NEXI SPA	246,598.07	0.04
72,621	POSTE ITALIANE SPA	914,298.39	0.16
25,718	PRYSMIAN SPA	1,676,813.60	0.29
5,489	RECORDATI SPA	278,841.20	0.05
800,425	SNAM SPA - AZ NOM	3,658,742.68	0.64
1,054,843	TELECOM ITALIA	263,183.33	0.05
223,315	TERNA SPA	1,806,171.72	0.31
185,901	UNICREDIT SPA REGS	7,317,992.87	1.28
	Luxembourg	**5,954,693.42**	**1.04**
16,804	ARCELORMITTAL SA	395,566.16	0.07
25,918	EUROFINS SCIENTIFIC SE	1,474,734.20	0.26
288,956	TENARIS - REG SHS	4,084,393.06	0.71
	Netherlands	**82,118,309.43**	**14.31**
38,905	ABN AMRO GROUP DEP RECEIPT	630,455.53	0.11
1,933	ADYEN	2,711,225.80	0.47
36,840	AKZO NOBEL NV	2,331,972.00	0.41
4,500	ARGENX SE	2,185,200.00	0.38
5,023	ASM INTERNATIONAL NV - REG SHS	2,960,556.20	0.52
43,569	ASML HOLDING NV	32,485,046.40	5.66
21,084	ASR NEDERLAND NV - REG SHS	927,696.00	0.16
8,194	BESI - REG SHS	930,428.70	0.16
3,513	EURONEXT NV	342,341.85	0.06
18,657	EXOR NV	1,793,870.55	0.31

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
68,150	FERROVIAL INTERNATIONAL SE	2,629,227.00	0.46
7,027	HEINEKEN HOLDING	476,430.60	0.08
38,516	HEINEKEN NV - BEARER/REG SHS	3,067,414.24	0.53
4,611	IMCD	718,854.90	0.13
315,470	ING GROUP NV	5,133,958.78	0.89
16,468	JDE PEET S NV - BEARER/REG SHS	308,939.68	0.05
116,516	KONINKLIJKE AHOLD DELHAIZE NV	3,615,491.48	0.63
520,293	KONINKLIJKE KPN NV	1,908,955.02	0.33
45,105	NN GROUP NV	2,019,801.90	0.35
9,422	OCI REG.SHS	241,014.76	0.04
151,409	PROSUS N.V. (ZAR)	5,944,317.34	1.04
35,624	QIAGEN NV - REG SHS	1,441,703.28	0.25
7,689	RANDSTAD BR	342,929.40	0.06
62,016	ROYAL PHILIPS NV	1,824,510.72	0.32
71,051	UNIVERSAL MUSIC GROUP N.V.	1,669,698.50	0.29
22,976	WOLTERS KLUWER NV	3,476,268.80	0.61
	Poland	**643,279.56**	**0.11**
37,974	INPOST SA	643,279.56	0.11
	Portugal	**4,678,481.64**	**0.82**
228,899	GALP ENERGIA,SA REG.SHS -B-	3,845,503.20	0.67
47,221	JERONIMO MARTINS SGPS SA - REG SHS	832,978.44	0.15
	Spain	**50,310,680.38**	**8.77**
6,088	ACCIONA SA	776,220.00	0.14
40,070	ACS	1,662,103.60	0.29
13,260	AENA SME SA	2,620,176.00	0.46
48,921	AMADEUS IT GROUP SA -A-	3,175,951.32	0.55
633,650	BANCO BILBAO VIZCAYA ARGENTARIA SA	6,151,474.20	1.07
618,892	BANCO SABADELL PREFERENTIAL SHARE	1,181,464.83	0.21
1,715,554	BANCO SANTANDER SA REG SHS	7,892,406.18	1.38
343,483	CAIXABANK SA	1,842,442.81	0.32
23,728	CELLNEX TELECOM SA	864,411.04	0.15
34,588	EDP RENOVAVEIS SA - BEARER SHS	543,377.48	0.09
29,539	ENDESA	579,850.57	0.10
27,773	GRIFOLS SA -A-	283,978.93	0.05
845,571	IBERDROLA SA	11,744,981.19	2.05
135,410	INDITEX SHARE FROM SPLIT	7,195,687.40	1.25
154,766	REDEIA CORPORACION SA	2,703,762.02	0.47
248,497	TELEFONICA SA	1,092,392.81	0.19
	Switzerland	**5,511,651.13**	**0.96**
25,230	DSM FIRMENICH AG	3,119,689.50	0.54
89,762	STMICROELECTRONICS NV - BEARER/REG SHS	2,391,961.63	0.42
	United Kingdom	**3,132,218.54**	**0.55**
44,390	COCA-COLA EUROPACIFIC PARTNERS	3,132,218.54	0.55
Total securities portfolio		**568,368,083.57**	**99.04**

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**283,972,142.58**	**99.57**
Shares		**283,961,285.37**	**99.57**
	Austria	**5,986,060.96**	**2.10**
14,138	AMS-OSRAM AG	177,353.85	0.06
4,210	ANDRITZ AG - INHABER AKT	267,966.50	0.09
1,622	AT & S AUSTRIA TECH	32,764.40	0.01
33,956	BAWAG GROUP AG	2,361,639.80	0.83
3,880	CA-IMMOBILIEN-ANLAGEN AG	104,216.80	0.04
620	DO CO RESTAURANTS	84,072.00	0.03
3,104	EVN AG	87,998.40	0.03
2,566	IMMOFINANZ --- BEARER SHS	46,085.36	0.02
2,386	KONTRON AG	38,319.16	0.01
1,617	LENZING AG	57,565.20	0.02
40,080	OESTERREICHISCHE POST AG	1,202,400.00	0.42
1,272	PALFINGER	28,874.40	0.01
2,697	PORR AG	36,625.26	0.01
54,302	RAIFFEISEN BANK	969,833.72	0.34
1,689	RHI-MAG NV REG	69,626.46	0.02
1,836	SCHOELLER BLECKMANN OILFIELD EQUIPMENT	52,968.60	0.02
8,978	UNIQA INSURANCE GROUP AG	66,437.20	0.02
1,831	VIENNA INSURANCE GROUP AG	54,655.35	0.02
8,305	WIENERBERGER AG	246,658.50	0.09
	Belgium	**6,204,620.26**	**2.18**
2,724	ACKERMANS AND VAN HAAREN NV	519,466.80	0.18
8,148	AEDIFICA SA	512,509.20	0.18
20,494	BARCO - REG SHS	244,493.42	0.09
2,165	BEKAERT SA	79,931.80	0.03
21,116	BPOST SA	54,162.54	0.02
15,736	COFINIMMO SA	1,038,576.00	0.36
7,903	COLRUYT	330,503.46	0.12
77,781	FAGRON	1,446,726.60	0.51
3,029	GALAPAGOS GENOMICS NV	78,390.52	0.03
2,696	KBC ANCORA CVA	130,756.00	0.05
1,438	KINEPOLIS GROUP SA	57,520.00	0.02
1,255	MELEXIS NV	93,058.25	0.03
1,128	MONTEA NV	84,261.60	0.03
56,737	ONTEX GROUP NV	507,228.78	0.18
11,327	PROXIMUS SA	79,289.00	0.03
2,008	RECTICEL PART.SOC.	26,545.76	0.01
905	RETAIL ESTATES	59,277.50	0.02
3,865	SOLVAY SA	136,048.00	0.05
1,216	TESSENDERLO CHEMIE NV	31,068.80	0.01
11,973	UMICORE SA	139,605.18	0.05
4,443	VGP SA	408,756.00	0.14
11,085	X-FAB SILICON F - REGISTERED	56,200.95	0.02
2,666	XIOR STUDENT HOUSING N V	90,244.10	0.03
	Bermuda	**1,740,703.97**	**0.61**
9,404	BORR DRILLING LTD	46,400.00	0.02
10,729	BW ENERGY - REGISTERED SHS UNITARY	21,220.69	0.01
12,168	BW OFFSHORE - REGISTERED	29,397.81	0.01
2,785	COOL CO LTD	28,146.15	0.01
1,190	FLEX LNG --- REGISTERED SHS	27,515.27	0.01
7,714	GOLDEN OCEAN	92,397.38	0.03
18,190	HAFNIA LTD	116,211.74	0.04
86,992	HISCOX	1,198,159.15	0.42
17,927	LANCASHIRE HOLDINGS	148,018.14	0.05
7,676	ODFJELL DRILL LTD	33,237.64	0.01
	Cyprus	**63,672.11**	**0.02**
13,146	EMED MINING	63,672.11	0.02
	Denmark	**11,044,431.58**	**3.87**
50,722	AMBU AS - BEARER -B-	892,354.48	0.31
16,854	BAVARIAN NORDIC	523,391.57	0.18
3,053	BETTER COLLECTIVE AS	60,854.90	0.02
54,609	CADELER A/S	343,774.22	0.12
2,183	CBRAIN BEARER SHS	59,738.82	0.02
3,409	CHEMOMETEC A/S	186,486.31	0.07
2,301	DFDS A/S	52,998.02	0.02
45,966	FINANSIERINGSSELKABET GEFION AS	82,687.19	0.03
2,014	FLSMIDTH & CO. SHS	102,501.33	0.04
38,579	GN GREAT NORDIC	774,980.08	0.27
9,151	H. LUNDBECK A/S SHS -A-	45,296.81	0.02
96,132	H LUNDBECK SHS	558,378.41	0.20
10,736	ISS A/S	192,839.43	0.07
13,759	JYSKE BANK A/S	962,529.23	0.34
37,196	LK-ABELLO --- BEARER AND/OR REGISTERED S	857,219.70	0.30
33,249	MATA A/S	555,737.08	0.19
7,505	NETCOMPANY GROUP A/S	309,878.94	0.11
1,838	NILFISK HOLDING A/S	36,046.71	0.01
15,296	NKT A/S (NORDISKE KABEL-OG TRAADFARBIKK)	1,297,810.10	0.46
6,317	NTG NORDIC TRANSPORT GROUP A	244,048.48	0.09
955	PER AARSLEFF HL -B- SHS -BCOMPANY	51,755.62	0.02
7,847	RINGKJOBING LANDBOBANK	1,111,578.95	0.39
13,222	ROYAL UNIBREW A/S	997,682.65	0.35
1,104	SCHOUW AND CO -B-	86,191.57	0.03
4,415	SPAR NORD BANK AS	75,689.27	0.03
674	SVITZER GROUP A/S	25,315.74	0.01
12,575	SYDBANK A/S	556,665.97	0.20
	Finland	**8,505,924.53**	**2.98**
15,417	CARGOTEC OYJ	809,084.16	0.28
45,950	CITYCON - REGISTERED SHS	191,243.90	0.07

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
15,056	FINNAIR OYJ	38,430.44	0.01
9,137	HARVIA-REGISTERED SHS	429,895.85	0.15
6,161	HUHTAMAKI OYJ	214,895.68	0.08
6,329	KEMIRA OY	141,896.18	0.05
13,336	KEMPOWER OYJ PREFERENTIAL SHARE	153,630.72	0.05
39,195	KOJAMO RG	403,316.55	0.14
29,822	KONECRANES PLC	2,010,002.80	0.70
26,795	MANDATUM HOLDING OY	119,103.78	0.04
36,293	MARIMEKKO OY	473,986.58	0.17
7,959	MUSTI GROUP OYJ	204,148.35	0.07
64,368	NOKIAN TYRES PLC	570,300.48	0.20
22,558	OUTOKUMPU OYJ -A-	81,930.66	0.03
3,844	PUUILO PLCREGISTERED SHS	37,113.82	0.01
5,399	QT GROUP PLC	503,186.80	0.18
1,721	REVENIO GROUP CORP	60,097.32	0.02
9,672	TIETOEVRY CORP	179,415.60	0.06
51,676	TOKMANNI GROUP CORP	572,053.32	0.20
43,149	VALMET CORPORATION	1,240,965.24	0.44
25,995	YIT OYJ	71,226.30	0.02
	France	**18,921,915.93**	**6.63**
1,666	ABIVAX	16,926.56	0.01
4,544	AIR FRANCE - KLM	40,977.79	0.01
473	ALTAREA	50,894.80	0.02
3,710	ALTEN SA	371,371.00	0.13
8,556	ANTIN INF PARTN --- SHS	102,329.76	0.04
187	AUBAY	8,237.35	0.00
1,175	BENETEAU	11,421.00	0.00
8,433	BIC(SOCIETE)	509,353.20	0.18
3,679	CARMILA	65,706.94	0.02
287	CIMENT VICAT SA	10,131.10	0.00
13,277	CLARIANE	22,770.06	0.01
69,537	COFACE SA	1,021,498.53	0.36
22,590	COMPAGNIE DES ALPES SA	320,778.00	0.11
9,491	DERICHEBOURG	50,065.03	0.02
8,253	ELIOR GROUP	29,991.40	0.01
29,544	ELIS SA	553,654.56	0.19
993	EQUASENS --- ACT	50,841.60	0.02
1,861	ESKER SA	492,420.60	0.17
2,128	ETABLISSEMENTS MAUREL ET PROM SA	10,039.90	0.00
3,505	EUTELSAT COMMUNICATIONS SA	13,991.96	0.00
665	EXCLUSIVE NETWORKS SA	15,727.25	0.01
1,246	FNAC DARTY SA	38,626.00	0.01
7,212	FORVIA	66,552.34	0.02
9,092	GAZTRANSPORT ET TECHNIGAZ SA	1,151,956.40	0.40
2,675	ICADE SA	70,994.50	0.02
1,195	ID LOGISTICS	452,905.00	0.16
4,818	IMERYS SA	143,480.04	0.05
1,186	INTER PARFUMS	53,785.10	0.02
11,696	IPSOS SA	660,239.20	0.23
34,377	JCDECAUX SE	690,977.70	0.24
930	KAUFMAN ET BROAD	28,969.50	0.01
1,165	LISI	30,872.50	0.01
2,625	MANITOU BF SA	48,877.50	0.02
52,881	MERCIALYS SA	640,917.72	0.22
15,075	MERSEN	428,130.00	0.15
2,067	METROPOLE TELEVISION SA	25,176.06	0.01
19,765	NEOEN SPA	770,835.00	0.27
1,708	NEXANS	224,772.80	0.08
13,261	NEXITY SA -A-	156,214.58	0.05
6,387	OPMOBILITY	57,291.39	0.02
28,547	OVH GROUPE	194,119.60	0.07
139	PEUGEOT INVEST SA	10,633.50	0.00
63,513	PIERRE ET VACANCES	89,553.33	0.03
34,391	QUADIENT	578,456.62	0.20
9,479	REMY COINTREAU	662,108.15	0.23
4,635	RUBIS	113,650.20	0.04
37,004	SCOR SE ACT PROV REGROUPEMENT	742,300.24	0.26
409	SECHE ENVIRONNEMENT SA	36,605.50	0.01
1,098	SES IMAGOTAG SA	169,092.00	0.06
7,505	SOITEC SA RGPT	672,448.00	0.24
4,795	SOPRA STERIA GROUP	903,378.00	0.32
7,914	SPIE SA	271,450.20	0.10
47,423	T.F.1 SA	378,198.43	0.13
64,185	TECHNIP ENERGIES NV - BEARER/REG SHS	1,387,679.70	0.49
405	TRIGANO	46,737.00	0.02
29,995	UBISOFT ENTERTAINMENT	302,949.50	0.11
13,105	VALEO SA	141,796.10	0.05
7,801	VALLOUREC - SHS	105,976.59	0.04
2,181	VALNEVA SE	5,805.82	0.00
5,332	VERALLIA SASU	140,124.96	0.05
2,113	VIRBAC SA	809,279.00	0.28
14,319	VOTALIA	123,143.40	0.04
194	WAVESTONE SA	10,767.00	0.00
11,108	WENDEL SA	1,019,714.40	0.36
75,749	WORLDLINE SA	495,246.97	0.17
	Georgia	**544,238.33**	**0.19**
12,322	BK GEORGIA GRP -REGISTERED SHS	544,238.33	0.19
	Germany	**19,619,961.28**	**6.88**
706	1&1 AG	9,643.96	0.00
11,918	ABOUT YOU HOLDING SE	38,673.91	0.01
655	ADESSO	44,605.50	0.02
4,312	ADTRAN NETWORKS SE	83,652.80	0.03
38,385	AIXTRON AG	612,432.68	0.21
637	AMADEUS FIRE AG	58,922.50	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
456	ATOSS SOFTWARE	59,188.80	0.02
1,494	AURUBIS	98,379.90	0.03
7,831	AUTO1 GROUP --- BEARER SHS	79,484.65	0.03
2,126	BAYWA VINKULIERTE - REG SHS	27,127.76	0.01
1,858	BILFINGER SE	89,927.20	0.03
75,105	BORUSSIA DORTMUND GMBH AND CO	274,508.78	0.10
8,821	CANCOM IT SYSTEME	248,222.94	0.09
16,796	CECONOMY AG	54,788.55	0.02
3,215	CEWE COLOR HOLDING	340,790.00	0.12
2,560	COMPUGROUP MED - REG SHS	36,403.20	0.01
1,357	DATAGROUP AG	57,876.05	0.02
4,280	DERMAPHARM HLDG - BEARER SHS	149,586.00	0.05
5,282	DEUTZ	23,758.44	0.01
676	DRAEGERWERK VORZUG OHNE STIMMRECHT	31,670.60	0.01
2,676	DUERR AG	59,032.56	0.02
832	ECKERT ET ZIEGLER STRAHLEN UND MEDIZIN	37,306.88	0.01
943	EINHELL GERMANY AG	55,071.20	0.02
413	ELMOS SEMICONDUCTOR	27,299.30	0.01
32,791	ENCAVIS --- BEARER SHS	570,563.40	0.20
666	ENERGIEKONTOR	37,962.00	0.01
65,033	EVOTEC SE	417,837.03	0.15
14,233	FIELMANN GROUP AG	660,411.20	0.23
18,783	FLATEXDEGIRO AG	241,455.47	0.08
544	FORMYCON AG	29,648.00	0.01
25,164	FRAPORT AG FRANKFURT AIRPORT	1,259,458.20	0.44
15,898	FREENET AG - REG SHS	424,794.56	0.15
24,081	FUCHS SE	1,049,449.98	0.37
9,477	GERRESHEIMER AG -INHABER-AKT	758,160.00	0.27
2,629	GFT TECHNOLOGIES	61,518.60	0.02
11,193	GRENKELEASING NAMENS-AKT.	268,072.35	0.09
8,792	HAMBORNER REIT AG	58,203.04	0.02
97,820	HBV REAL ESTATE BK	583,985.40	0.20
43,993	HELLOFRESH SE	404,559.63	0.14
19,385	HENSOLDT --- BEARER SHS	571,082.10	0.20
1,887	HHLA REG SHS	31,626.12	0.01
949	HORNBACH HOLD	83,701.80	0.03
16,961	HUGO BOSS AG	696,927.49	0.24
756	HYPOPORT AG ACT NOM	223,322.40	0.08
1,965	IONOS SE	44,016.00	0.02
25,894	JENOPTIK - REG SHS	714,674.40	0.25
890	JOST WERKE SE	40,940.00	0.01
2,897	JUNGHEINRICH VORZ.STIMMRECHTSLOS	78,392.82	0.03
8,344	K+S	96,039.44	0.03
10,020	KION GROUP AG	353,806.20	0.12
2,276	KLOECKNER AND CO SE	11,744.16	0.00
1,043	KNAUS TABBERT AG	32,020.10	0.01
848	KRONES	109,392.00	0.04
5,002	LANXESS AG	141,956.76	0.05
370	MBB SE	37,222.00	0.01
73,192	METRO WHOLESALE AND FOOD SPECIALIST AG	356,079.08	0.12
992	MUTARES SE CO	20,832.00	0.01
768	NAGARRO - REGISTERED SHS	68,088.60	0.02
11,978	NORDEX SE - AKT NACH KAPITALHERABSETZUNG	166,733.76	0.06
4,871	NORMA GROUP - NAMEN AKT	72,870.16	0.03
594	NORTHERN BITCOIN AG	15,176.70	0.01
5,963	PATRIZIA -NAMEN AKT-	53,189.96	0.02
179	PFEIFF VACUUM TECHNOLOGY	27,709.20	0.01
788	PNE AG	9,345.68	0.00
51,228	PROSIEBENSAT.1 - REG SHS	298,146.96	0.10
2,175	SAF-HOLLAND - BEARER SHS	36,322.50	0.01
1,745	SALZGITTER AG	28,635.45	0.01
11,154	SCHAEFFLER AG	51,687.64	0.02
437	SECUNET SECURITY NETWORKS	40,204.00	0.01
10,060	SGL CARBON SE	54,122.80	0.02
730	SILTRONIC AG	49,895.50	0.02
6,721	SIXT AKTIENGESELLSCHAFT	440,897.60	0.15
9,876	SIXT VORZUG OHNE STIMMRECHT ISS.97	516,514.80	0.18
17,420	SMA SOLAR TECHNOLOGY AG	314,431.00	0.11
1,210	STABILUS SE BEARER SHS	44,407.00	0.02
404	STEICO	9,958.60	0.00
325	STO SE & CO KGAA	39,650.00	0.01
1,034	STRATEC N REG SHS	45,547.70	0.02
10,268	STROEER OUT-OF-HOME MEDIA A	589,896.60	0.21
6,145	SUEDZUCKER AG	69,315.60	0.02
6,067	SUSS MICROTEC SE	416,802.90	0.15
52,866	TAG IMMOBILIEN AG	878,104.26	0.31
1,758	TAKKT	17,070.18	0.01
77,936	TEAMVIEWER - BEARER SHS	890,029.12	0.31
23,203	THYSSENKRUPP AG	80,630.43	0.03
2,327	THYSSENKRUPP NUCERA AG & CO	21,594.56	0.01
25,474	TUI --- REGISTERED SHS FROM CONVERSION	174,242.16	0.06
16,993	UNITED INTERNET AG - REG SHS	313,860.71	0.11
3,004	VERBIO VGT BIOENERGIE AG	56,084.68	0.02
10,232	VOSSLOH AG	501,368.00	0.18
1,053	WACKER CHEMIE AG	93,295.80	0.03
1,991	WACKER CONSTR EQUIP - REG SHS	29,586.26	0.01
2,959	WUESTENROT-WUERTTEMBERGISCHE.NAMEN AKT	36,336.52	0.01
	Gibraltar	**83,753.14**	**0.03**
107,293	888 HOLDINGS	83,753.14	0.03
	Guernsey	**398,484.25**	**0.14**
66,738	BMO COML PROP - SHS GBP	76,359.09	0.03
274,615	SIRIUS REAL ESTATE LIMITED	322,125.16	0.11
	Ireland	**3,890,920.79**	**1.36**
319,311	CAIRN HOMES	627,765.43	0.22

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
37,839	C AND C GROUP PLC	74,036.28	0.03
182,283	DALATA HOTEL GROUP PLC	747,360.30	0.26
10,973	GLANBIA PLC	173,483.13	0.06
449,283	GLENVEAGH PROPERTIES PLC	697,287.22	0.24
79,467	GRAFTON GRP UNITS CONS.OF 1 ORD+1C+17-A-	994,041.87	0.35
40,432	GREENCORE GROUP PLC	89,411.55	0.03
9,687	IRISH RESIDENTIAL PROPERTIES REIT PLC	8,708.61	0.00
184,164	UNIPHAR - REG SHS	478,826.40	0.17
	Isle of Man	**632,943.50**	**0.22**
70,032	PLAYTECH	632,943.50	0.22
	Israel	**137,290.40**	**0.05**
4,562	PLUS500 LTD	137,290.40	0.05
	Italy	**17,551,067.45**	**6.15**
87,377	A2A SPA	181,219.90	0.06
10,635	ACEA SPA	186,963.30	0.07
53,465	ANIMA HOLDING	291,384.25	0.10
11,982	ARISTON HOLDING N.V.	52,457.20	0.02
7,351	ARNOLDO MONDADORI EDITORE SPA	17,899.69	0.01
65,378	ASCOPIAVE	188,615.53	0.07
6,467	AZIMUT HOLDING SPA	149,905.06	0.05
2,830	BANCA GENERALI SPA	113,879.20	0.04
29,849	BANCA IFIS SPA	653,693.10	0.23
197,071	BANCA MONTE DEI PASCHI DI SIENA SPA	1,021,221.92	0.36
50,500	BANCA POPOLARE DI SONDRIO	347,187.50	0.12
63,640	BFF BANK S.P.A	626,535.80	0.22
347,253	BPER BANCA SPA	1,753,627.65	0.61
4,263	BRUNELLO CUCINELLI	412,445.25	0.14
5,613	BUZZI SPA	200,945.40	0.07
28,382	CAREL INDUSTR --- REGISTERED SHS	556,854.84	0.20
50,246	CIR SPA- COMPAGNIE INDUSTRIALI RIUNITE	28,790.96	0.01
22,961	CREDITO EMILIANO SPA	233,283.76	0.08
987	DANIELI (ORD)	27,586.65	0.01
2,610	DANIELI AND CO SPA NON CONV	56,245.50	0.02
5,083	DE LONGHI SPA	140,392.46	0.05
644	DIGITAL VALUE SPA	33,616.80	0.01
4,881	EL.EN	53,739.81	0.02
29,531	ENAV SPA	117,651.50	0.04
37,793	ERG SPA - AZ NOM	930,463.66	0.33
4,283	FERRETTI SPA	11,970.99	0.00
1,004	FILA SPA	9,427.56	0.00
27,270	GVS S.P.A	196,889.40	0.07
48,607	HERA SPA	174,110.27	0.06
71,914	ILLIMITY BANK SPA - BEARER SHS	337,276.66	0.12
32,933	INDUSTRIE DE NORA SPA - REG SHS	309,405.54	0.11
5,215	INTERPUMP GROUP	218,404.20	0.08
27,274	IREN S.P.A.	55,475.32	0.02
234,168	ITALGAS SPA PREFERENTIAL SHARE	1,271,532.24	0.45
12,834	JUVENTUS F.C.	32,912.79	0.01
105,096	LOTTOMATICA GROUP SPA	1,182,330.00	0.41
1,068	LU VE SPA	28,408.80	0.01
43,242	MAIRE	320,855.64	0.11
1,022	MARR SPA	12,264.00	0.00
4,917	MFE-MEDIAFOREUROPE NV-CL A	15,242.70	0.01
2,608	MFE-MEDIAFOREUROPE NV-CL B	11,360.45	0.00
178,069	OVS	515,687.83	0.18
128	PHARMANUTRA SPA	7,462.40	0.00
6,348	PIAGGIO AND C SPA	16,707.94	0.01
136,671	PIRELLI & C.SPA	744,856.95	0.26
2,016	RAI WAY SPA	10,745.28	0.00
4,912	REPLY SPA	664,102.40	0.23
29,138	SAFILO - AZ. POST RAGGRUPPAMENTO	31,993.52	0.01
300,076	SAIPEM SPA	593,700.36	0.21
12,459	SALCEF GROUP SPA	320,819.25	0.11
17,505	SALVATORE FERRAGAMO S.P.A.	121,309.65	0.04
788	SANLORENZO SPA	28,762.00	0.01
317	SESA	29,179.85	0.01
2,189	SOL	78,147.30	0.03
7,143	TAMBURI INVESTMENT PARTNERS SPA	65,572.74	0.02
16,731	TECHNOGYM SPA (ITA)	156,853.13	0.05
9,110	TECHNOPR PREFERENTIAL SHARE	57,484.10	0.02
339	TINEXTA SPA	4,023.93	0.00
108,526	UGF	1,157,972.42	0.41
115,254	WEBUILD - AZ NOM POST RAGGRUPPAMENT	292,514.65	0.10
1,502	WIIT	33,569.70	0.01
5,030	ZIGNAGO VETRO SPA	55,128.80	0.02
	Jersey	**1,643,039.72**	**0.58**
172,197	BOOHOO GROUP PLC	61,755.40	0.02
16,307	BREEDON GROUP PLC	83,881.93	0.03
260,610	CENTAMIN	460,425.09	0.16
9,648	JTC --- REGISTERED SHS	122,679.94	0.04
359,179	MAN GROUP - REGISTERED SHS	914,297.36	0.32
	Luxembourg	**2,853,173.16**	**1.00**
3,453	APERAM PREFERENTIAL SHARE	97,167.42	0.03
218,568	AROUNDTOWN SA	617,017.46	0.22
1,853	BEFESA SA	48,178.00	0.02
1,669	D'AMICO INTL --- BEARER SHS	9,546.68	0.00
3,853	GRAND CITY PROPERTIES	48,701.92	0.02
34,192	MILLICOM INTERNATIONAL CELLULAR SA-SDR-	833,567.90	0.29
49,959	SES GLOBAL CERT.GC FID.DEP.REC(1-A-SHS)	224,715.58	0.08
23,142	SHURGARD SELF STORAGE LTD	974,278.20	0.34
	Malta	**1,025,291.13**	**0.36**
89,846	KINDRED GROUP SWEDISH DEP REC	1,025,291.13	0.36
	Netherlands	**10,895,048.21**	**3.82**
7,981	AALBERTS N.V.	290,827.64	0.10

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,302	ADVANCED METALLURGICAL GROUP NV	39,387.22	0.01
4,919	ALFEN NV	64,684.85	0.02
21,776	ARCADIS NV - BEARER SHS	1,354,467.20	0.47
27,236	BASIC-FIT NV	638,411.84	0.22
7,137	BREMBO --- REGISTERED SHS	70,178.12	0.02
5,038	BRUNEL INTERNATIONAL N.V	44,183.26	0.02
5,556	CEMENTIR HOLDING N.V	54,393.24	0.02
3,657	CORBION	93,692.34	0.03
413	COSMO PHARM	32,945.24	0.01
27,326	CUREVAC N.V	75,529.06	0.03
3,492	EUROCOMMERCIAL PROPERTIES	86,950.80	0.03
30,090	FUGRO --- BEARER AND REGISTERED SHS	615,039.60	0.22
31,448	JUST EAT TAKEAWAY.COM N.V	424,076.28	0.15
10,673	KONINKLIJKE BAM GROEP NV	44,869.29	0.02
36,871	KONINKLIJKE VOPAK NV - BEARER SHS	1,536,783.28	0.54
45,053	PHARMING GROUP NV	33,789.75	0.01
6,721	PLUXEE N.V	127,282.30	0.04
385,978	POSTNL NV	484,788.37	0.17
6,707	REDCARE PHARMACY N.V.	869,227.20	0.30
116,661	SBM OFFSHORE NV	1,912,073.79	0.67
25,319	SIGNIFY NV - REG SHS	535,750.04	0.19
19,743	TKH GROUP N.V.	746,680.26	0.26
34,052	TOMTOM - BEARER AND REGISTERED SHS	175,538.06	0.06
9,536	VAN LANSCH KEMP - CERT. OF SHS	406,710.40	0.14
3,202	VASTNED	77,328.30	0.03
3,996	WERELDHAVE NV	59,460.48	0.02
	Norway	**12,835,691.33**	**4.50**
12,011	AKER -A-	559,934.32	0.20
115,035	AKER CARBON - REGISTERED SHS	62,043.55	0.02
121,958	AKER SOLUTIONS ASA - REG SHS	421,017.07	0.15
5,596	ATEA - SHS	64,933.59	0.02
2,642	AUSTEVOLL SEAFOOD	21,733.85	0.01
11,119	BAKKAFROST	574,631.43	0.20
26,156	BELSHIPS CO	44,279.40	0.02
5,797	BORREGARD	97,841.33	0.03
6,982	CRAYON GROUP HOLDING ASA	74,066.81	0.03
15,123	DNO INTERNATIONAL ASA -A-	14,679.15	0.01
58,930	DOF GROUP ASA	439,155.08	0.15
29,867	ELKEM ASA	52,086.22	0.02
70,899	ENTRA (UNITARY 144A REGS)	827,506.83	0.29
82,234	EUROPRIS	470,808.02	0.17
18,519	FRONTLINE --- REGISTERED SHS	376,366.58	0.13
47,237	GRIEG SEAFOOD ASA	234,477.15	0.08
9,017	HOEGH AUTOLINERS ASA	104,399.29	0.04
37,297	KITRON ASA	90,743.87	0.03
42,282	LEROY SEAFOOD GROUP ASA	174,019.83	0.06
20,602	MPC CONTAINER SHIPS AS	42,676.20	0.01
805,197	NEL ASA - REG SHS	341,806.30	0.12
56,272	NORDIC VLSI	510,540.94	0.18
1,100	NORECO	43,279.46	0.02
39,244	NORWEGIAN AIR SHUTTLE	43,266.89	0.02
73,533	NYKODE THERAPEUTICS AS	28,700.08	0.01
17,451	PROTECTOR FORSIKRIN ASA	359,263.46	0.13
55,586	SCATEC SOLAR ASA	393,192.33	0.14
9,167	SCHIBSTED -A-	265,612.95	0.09
32,675	SCHIBSTED -B-	884,490.43	0.31
4,610	SPAREBANK 1 NORD NORGE PRIMARY CAP.CERT.	42,456.71	0.01
41,234	SPAREBANK 1 OSTLANDET	509,330.23	0.18
13,965	SPAREBANK 1 SMN PRIMARY CAP.CERT.	182,311.26	0.06
105,414	SPAREBANK 1 SOR-NORGE ASA	1,221,385.52	0.43
175,778	STOREBRAND	1,733,106.78	0.61
77,948	TGS ASA	658,131.77	0.23
54,334	TOMRA SYSTEMS ASA - REG SHS	718,752.61	0.25
14,449	WILH WILHEMSE - SHS OPPSTARTSFASE 1	152,664.04	0.05
	Portugal	**2,736,992.07**	**0.96**
4,914	ALTRI SGPS SA	24,668.28	0.01
1,871,466	BCP SHARES FROM REVERSE SPLIT	758,692.32	0.27
9,737	CORTICEIRA AMORIM SGPS SA	86,172.45	0.03
88,304	CTT-CORREIOS DE PORTUGAL S.A.	387,654.56	0.14
6,929	GREENVOLT ER	57,510.70	0.02
11,849	MOTA ENGIL SGPS SA	30,404.53	0.01
20,364	NAVIGATOR COMP	75,102.43	0.03
11,508	NOS - REG SHS	42,061.74	0.01
486,648	REN	1,175,254.94	0.41
1,781	SEMAPA REG.SHS	25,717.64	0.01
77,716	SONAE SGPS PREFERENTIAL SHARE	73,752.48	0.03
	Singapore	**111,693.92**	**0.04**
8,724	BW LPG LTD	111,693.92	0.04
	South Africa	**1,906,609.89**	**0.67**
278,804	INVESTEC	1,906,609.89	0.67
	Spain	**9,413,232.86**	**3.30**
8,712	ACERINOX SA - BEARER SHS	84,201.48	0.03
530	AEDAS HOMES SAU	13,541.50	0.00
27,336	ALMIRALL - BEARER SHS	238,916.64	0.08
2,094	ANTENA 3 DE TELEVISION SA	9,946.50	0.00
5,576	AUDAX RENOV BR BEARER SHS	10,371.36	0.00
146,522	BANKINTER SA - REG SHS	1,161,626.42	0.41
1,954	CIE AUTOMOTIVE SA	50,510.90	0.02
1,726	CONSTR AUXIL FERROC	61,618.20	0.02
527,347	DIA	6,750.04	0.00
37,525	EDREAMS ODIGEO SA REG SHS	255,545.25	0.09
76,171	ENAGAS	1,049,636.38	0.37
11,776	FAES FARMA SA	43,747.84	0.02
32,711	FLUIDRA SA	768,708.50	0.27

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
13,212	GESTAMP AUTOMOCION	36,531.18	0.01
10,107	GLOBAL DOMINION ACCESS SA	29,664.05	0.01
12,558	GRENERGY RENOVABLES S.A	478,459.80	0.17
2,359	GRUPO EMPRESARIAL ENCE SA	7,086.44	0.00
1,692	GRUPO ROVI	121,147.20	0.04
24,798	INDRA SISTEMAS SA	408,919.02	0.14
144,092	INMOBILIARIA COLONIAL SA	897,693.16	0.31
33,628	LAR ESPANA	270,705.40	0.09
645,776	LINEA DIRECTA - BEARER SHS	697,438.08	0.24
366,783	MAPFRE REG-SHS	877,344.94	0.31
6,165	MELIA HOTELS	40,103.33	0.01
68,366	MERLIN PROPERTIES SOCIMI S.A.	777,321.42	0.27
2,159	NEINOR HOMES BEARER SHS	32,428.18	0.01
234	PHARMA MAR - BEARER SHS	11,629.80	0.00
3,995	PROSEGUR	7,670.40	0.00
36,024	PROSEGUR CASH SA	21,074.04	0.01
31,131	SACYR SA	101,113.49	0.04
38,158	SOLARIA ENERGIA	437,672.26	0.15
15,091	TALGO S.A.	52,516.68	0.02
2,717	TECNICAS REUNIDAS	32,196.45	0.01
69,585	UNICAJA BANCO	79,674.83	0.03
977	VIDRALA SA	99,263.20	0.03
2,205	VISCOFAN SA	140,458.50	0.05
	Sweden	**31,513,960.88**	**11.05**
23,439	AAK AB - REG SHS	689,930.79	0.24
86,357	ACADEMEDIA AB	515,256.56	0.18
33,757	ADDLIFE - REGISTERED SHS -B-	484,587.36	0.17
6,837	ADDNODE GROUP AB SHARES	67,022.30	0.02
4,368	AFRY AB (PUBL)	71,429.33	0.03
46,396	ALIMAK GROUP AB	465,067.30	0.16
89,279	ALLEIMA AB - REGISTERED SHS	563,468.63	0.20
2,618	AQ GROUP --- REGISTERED SHS	27,797.59	0.01
80,897	ARJO SHS -B-	319,783.77	0.11
7,955	ATTENDO AB	33,611.69	0.01
31,628	AVANZA BANK HLD --- REGISTERED SHS	703,124.02	0.25
29,269	AXFOOD AB	740,456.80	0.26
62,244	BETSSON AB	685,547.81	0.24
2,709	BILIA -A- REGISTERED	28,759.03	0.01
13,372	BILLERUD	137,703.35	0.05
2,323	BIOARCTIC AB	32,546.23	0.01
15,669	BIOGAIA AB	155,540.42	0.05
16,578	BIOTAGE	273,589.02	0.10
3,153	BONESUPPORT --- REGISTERED SHS	85,061.04	0.03
41,155	BOOZT AB	406,711.67	0.14
43,798	BRAVIDA HOLDING AB	295,974.28	0.10
26,945	BUFAB HOLDINGS AB	867,918.15	0.30
3,876	BURE EQUITY (PUBL.)	141,157.25	0.05
11,404	CAMURUS AB	651,196.31	0.23
142,635	CASTELLUM AB	1,876,709.96	0.66
1,917	CATENA	98,281.62	0.03
2,308	CIBUS NORDIC REAL ESTATE AB	35,926.70	0.01
3,968	CLAS OHLSON -B-	59,135.93	0.02
20,051	CLOETTA -B-	43,352.56	0.02
5,100	COOR SERVICE MANAGEMENT HOLDING AB	20,322.46	0.01
37,542	COREM PROPERTY GROUP AB	34,412.67	0.01
4,444	CREADES - 864REGISTERED SHS -A-	32,663.18	0.01
124,319	DIOS FASTIGHETER	962,090.38	0.34
123,246	DOMETIC GROUP AB	658,009.23	0.23
13,531	ELECTROLUX AB	117,859.52	0.04
57,607	ELECTROLUX PRO - REGISTERES SHS -B-	341,171.13	0.12
25,985	ELEKTA INSTRUMENT -B- FREE	166,296.65	0.06
122,312	EMBRACER GRP --- REGISTERED SHS	285,318.99	0.10
9,247	ENGCON AB	95,796.73	0.03
62,996	FABEGE --REGISTERED SHS	560,187.18	0.20
3,507	FASTPARTNER REGISTERED SHS -A-	25,667.78	0.01
110,497	FORTNOX AB	615,337.32	0.22
7,213	GRANGES AB	77,657.86	0.03
24,431	HEMNET GRP	807,240.15	0.28
55,254	HEXATRONIC GR SHS	252,118.05	0.09
14,705	HEXPOL -B-	136,482.37	0.05
13,074	HMS NETWORKS - REGISTERED	466,887.30	0.16
6,228	HUFVUDSTADEN AB -A-	76,356.72	0.03
25,653	INSTALCO AB	94,784.35	0.03
1,571	INVESTMENT AB OERESUND	17,719.40	0.01
24,939	INVISIO AB	509,229.12	0.18
2,927	INWIDO	48,615.16	0.02
5,841	J.M. AB	104,810.66	0.04
148,027	KINNEVIK AB (PUBL) AK B	1,080,532.98	0.38
3,729	LINDAB INTERNATIONAL AB	93,480.46	0.03
44,281	LJUNGBERGGRUPPEN -B-	962,885.71	0.34
3,515	LOOMIS AB	103,713.16	0.04
3,906	MEDICOVER REGISTERED -B-	65,738.74	0.02
2,786	MEKO AB	34,723.42	0.01
20,724	MICRONIC LASER SYSTEMS	723,590.56	0.25
11,686	MIPS AB	558,837.27	0.20
18,805	MODERN TIMES GROUP MTG	131,317.51	0.05
2,915	MOMENTUM GRP REGISTERED -B-	37,464.95	0.01
50,610	MUNTERS GRP REGISTERED -B-	1,036,983.82	0.36
49,543	NCAB GROUP AB	295,383.66	0.10
5,379	NCC -B- FREE	80,687.38	0.03
6,365	NEW WAVE GROUP AB	64,252.01	0.02
29,570	NORDNET AB PUBL	636,723.41	0.22
10,821	NORION BANK AB	39,647.35	0.01
1,283	NP3 FASTIGHETER AB	30,166.89	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
29,273	NYFOSA --- REGISTERED SHS	311,541.52	0.11
19,309	PANDOX -B-	346,479.89	0.12
3,411	PARADOX INTERACTIVE AB	54,211.77	0.02
9,660	PEAB AB -B- FREE	69,506.23	0.02
42,687	PLATZER FAST -B-	416,568.97	0.15
14,523	RATOS AB -B- FREE	44,494.58	0.02
41,262	RVCR HOLDING AB REGISTERED SHS	172,590.63	0.06
76,131	SAMHALLSBYGGNAD	49,293.69	0.02
12,943	SCANDIC HOTELS GROUP AB	80,657.78	0.03
12,494	SDIPTECH -B-	329,109.17	0.12
20,354	SECTRA AB-B SHS	510,604.19	0.18
184,747	SINCH	498,733.61	0.17
48,770	SKISTAR --- REGISTERED SHS -B-	710,878.90	0.25
37,414	SSAB - REGISTERED -B-	171,972.77	0.06
14,311	SSAB SWEDISH STEEL -A- FREE	67,272.96	0.02
194,863	STILLFRONT GRP - REGISTERED SHS	112,218.90	0.04
200,777	STORSKOGEN GROUP AB	172,753.76	0.06
2,123	SURGICAL SCIENCE SWEDEN AB	23,814.08	0.01
4,746	SVOLDER --- REGISTERED SH	26,156.91	0.01
61,432	SWECO AB	934,539.66	0.33
31,997	SWEDENCARE AB	125,238.86	0.04
37,415	SYNSAM AB	165,693.58	0.06
30,018	THULE CORP	821,494.99	0.29
1,964	TROAX GROUP - REG SHS A (SEK)	36,977.99	0.01
19,175	TRUECALLER AB-B W/I	65,289.58	0.02
1,246	VBG -B-	42,788.92	0.02
40,860	VIMIAN GROUP AB REGISTERED SHS	168,669.85	0.06
2,040	VITEC SOFTWARE GROUP AB	94,850.17	0.03
11,276	VITROLIFE -REGISTERED SHS	254,564.69	0.09
44,584	WALLENSTAM BYGGNADS AB	232,319.17	0.08
98,709	WIHLBORGS FASTIGHETER AB.	1,022,601.85	0.36
7,533	XVIVO PERFUSION	340,260.15	0.12
	Switzerland	**28,150,614.47**	**9.87**
19,869	ACCELLERON INDUSTRIES AG	925,229.13	0.32
2,266	AFG ARBONIA (NAMEN)	31,145.62	0.01
886	ALLREAL HOLDING LTD REG.SHS	149,446.92	0.05
442	ALSO HOLDING REG.SHS	127,231.40	0.04
60,251	ARYZTA	103,740.90	0.04
428	AUTONEUM HOLDING AG	54,463.22	0.02
767	BASILEA PHARMACEUTICA -NOM-	37,761.38	0.01
3,475	BELIMO HOLDING LTD	2,227,587.76	0.78
355	BOSSARD HOLDING AG	89,744.54	0.03
399	BUCHER INDUSTRIES NAMEN AKT	162,532.79	0.06
1,063	BURCKHARDT COMPRESSION HOLDING	684,240.27	0.24
362	BURKHALTER HOLD	34,298.58	0.01
29	BYSTRONIC AG	10,688.83	0.00
14,326	CEMBRA MONEY BANK SA	1,201,378.41	0.42
1,513	COMET HLDG REG SHS	535,966.33	0.19
371	DAETWYLER HOLDING AG	68,017.00	0.02
2,123	DKSH HOLDING SA	151,538.16	0.05
3,796	DOCMORRIS LTD	150,396.51	0.05
433	DORMA+KABA HLDG N NAMEN-AKT.	287,915.45	0.10
192	DOTTIKON ES HLDG - REGISTERED SHS	52,820.65	0.02
5,762	EFG INTL	69,527.13	0.02
128	EMMI AG NAM.AKT	117,605.82	0.04
6,850	FLUGHAFEN ZUERICH AG	1,479,940.52	0.52
40	FORBO HOLDING NOM.	37,431.62	0.01
28,285	GALENICA SA	2,236,781.83	0.78
17,113	GEORG FISCHER LTD	1,160,619.31	0.41
827	HUBER + SUHNER AG	76,950.66	0.03
414	IMPLENIA AG	13,918.00	0.00
621	INFICON HOLDING AG	804,737.37	0.28
200,545	INTERNATIONAL WORKPLACE GROUP PLC	428,542.77	0.15
188	INTERROLL-HOLDING NOM.	512,209.90	0.18
426	INTERSHOP HOLDING	54,027.72	0.02
1,712	KARDEX HOLDING AG	503,716.61	0.18
89	KOMAX HOLDING NAMEN	11,344.20	0.00
10,332	LANDIS+GYR GR	862,600.46	0.30
24	LEM HOLDING SANOM	35,026.82	0.01
2,494	LEONTEQ AG	71,525.84	0.03
3,645	MEDACTA GROUP LTD	483,960.91	0.17
3,025	MEDMIX --- REGISTERED SHS	33,223.75	0.01
238	METALL ZUG -B-	310,945.88	0.11
4,081	MOBILEZONE HLDG	59,560.19	0.02
5,432	MOBIMO HOLDING NAMEN AKT	1,572,276.81	0.55
599	MONTANA AEROSP	12,884.11	0.00
44,165	OC OERLIKON CORP NAMEN-AKT.	214,761.67	0.08
809	ORIOR NAMEN AKT	43,910.88	0.02
1,531	POLYPEPTIDE GROUP AG	49,599.55	0.02
16,526	PSP SWISS PROPERTY AG	2,174,912.53	0.76
70	RIETER HOLDING NOM.	7,308.94	0.00
29	SCHWEITER TECHNOLOGIES AG	13,137.71	0.00
2,136	SENSIRION HOLDING SA	165,625.37	0.06
2,140	SFS GROUP - NAMEN-AKT	300,047.80	0.11
1,084	SIEGFRIED HOLDING	1,310,310.69	0.46
1,002	SKAN GROUP AG	84,825.96	0.03
25,350	SOFTWAREONE HOLDING AG	402,282.65	0.14
2,574	STADLER RAIL AG	72,453.13	0.03
7,822	SULZER AG NOM	1,149,890.91	0.40
2,902	SWISSQUOTE GROUP HOLDING	938,306.65	0.33
5,735	TECAN GROUP NAM.AKT	1,695,920.12	0.59
304	TX GROUP - NAMEN-AKT	45,723.51	0.02
2,970	U BLOX HOLDING AG NAMEN AKT	245,436.30	0.09
0	UBS GROUP NAMEN-AKT	-	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,206	VALIANT HOLDING	127,331.67	0.04
1,773	VETROPACK HLDG --- REGISTERED SHS -A-	59,887.83	0.02
5,737	VONTOBEL HOLDING	336,986.67	0.12
1,521	YPSOMED HOLDING AG NAM.AKT	665,624.30	0.23
184	ZHENDER GROUP NAMEN AKT -A-	10,827.55	0.00
	United Arab Emirates	**313,957.09**	**0.11**
65,307	NETWORK INTERNATIONAL HOLDINGS PLC	313,957.09	0.11
	United Kingdom	**84,241,147.11**	**29.54**
5,223	4IMPRINT GROUP PLC	312,607.90	0.11
20,429	AB DYNAMICS PLC	480,003.55	0.17
353,503	ABRDN PLC	694,005.35	0.24
47,603	ACAL PLC	347,847.17	0.12
101,126	ADVANCED MEDICAL SOLUTIONS	263,738.26	0.09
23,362	A G BARR PLC	175,204.47	0.06
160,347	AIRTEL AFRICA PLC	219,693.02	0.08
65,140	AJ BELL PLC	351,907.10	0.12
18,304	ALLFUNDS GROUP PLC	101,038.08	0.04
1,425	ALPHA GROUP INTERNATIONAL PL	37,849.29	0.01
28,652	ALPHAWAVE IP GROUP PLC	35,881.71	0.01
10,577	AO WORLD PLC	14,288.26	0.01
48,032	ASCENTIAL PLC	327,025.15	0.11
67,459	ASHMORE GROUP	166,205.10	0.06
59,290	ASHTEAD TECHNOLOGY HOLDINGS	404,743.95	0.14
5,728	ASOS PLC	29,505.69	0.01
1,172,229	ASSURA PLC	598,758.88	0.21
53,167	ASTON MARTIN LAGONDA GLOBAL	76,934.16	0.03
26,160	AUCTION TECHNOLOGY GROUP	132,049.76	0.05
36,422	BALFOUR BEATTY	188,577.59	0.07
1	BARRATT DEVELOPMENTS PLC	5.76	0.00
116,056	BEAZLEY PLC	1,061,458.04	0.37
22,911	BELLWAY PLC	857,458.73	0.30
11,068	BIG YELLOW GROUP PLC	168,670.44	0.06
292,473	B M EUROPEAN VALUE RETAIL	1,459,465.06	0.51
15,041	BODYCOTE	108,823.77	0.04
17,026	BRIDGEPOINT GROUP PLC	70,514.51	0.02
311,729	BRITISH LAND CO PLC REIT	1,631,233.78	0.57
50,191	BRITVIC PLC	769,106.73	0.27
132,411	BURBERRY GROUP PLC	1,115,559.29	0.39
48,524	BYTES TECH GRP --- REGISTERED SHS	300,340.84	0.11
8,005	CARNIVAL PLC	117,181.54	0.04
57,000	CENTRAL ASIA METALS PLC	133,996.76	0.05
1,034	CERILLION PLC	22,368.85	0.01
9,682	CLARKSON (HORACE) PLC	428,216.57	0.15
48,758	CLOSE BROTHERS GROUP PLC	241,196.96	0.08
5,343	CLS HOLDINGS PLC	5,971.98	0.00
13,268	CMC MARKETS PLC	49,831.74	0.02
108,464	COATS GROUP	130,878.99	0.05
4,799	COMPUTACENTER	142,692.46	0.05
645,365	CONVATEC GROUP REGD	1,760,685.72	0.62
924	CRANEWARE --- REGISTERED SHS	22,210.20	0.01
3,016	CRANSWICK	181,964.06	0.06
18,776	CREST NICHOLSON HOLDINGS PLC	43,552.29	0.02
36,734	CURRYS PLC	39,491.09	0.01
7,278	CUSTODIAN PROPERTY INCOME REIT PLC	7,470.00	0.00
32,608	CVS GROUP PLC	443,630.26	0.16
91,643	DARKTRACE	635,294.54	0.22
129,433	DELIVEROO PLC	240,338.91	0.08
30,682	DERWENT LONDON PLC	885,742.01	0.31
54,532	DIPLOMA	2,906,013.92	1.02
398,546	DIRECT LINE INS GR PLC NI	897,153.60	0.31
47,480	DOMINO S PIZZA	171,648.15	0.06
72,413	DOWLAIS GROUP PLC	50,781.79	0.02
22,973	DRAX GROUP	177,947.23	0.06
256,058	DR MARTENS PLC WI	173,259.60	0.06
211,104	DS SMITH HOLDING	1,171,658.28	0.41
43,760	DUNELM GROUP PLC	606,923.14	0.21
15,833	EASYJET PLC	98,950.30	0.03
30,460	ELEMENTIS	59,598.44	0.02
25,933	EMPIRIC STUDENT PROPERTY PLC	30,357.24	0.01
45,927	ENERGEAN - REGISTERED SHS	497,880.58	0.17
49,497	ESSENTRA PLC	90,897.69	0.03
17,066	FDM GROUP HLD	78,966.53	0.03
1,602	FD TECH	31,653.00	0.01
5,221	FEVERTREE DRINK PLC	51,767.62	0.02
278,610	FIRSTGROUP PLC	489,212.44	0.17
17,588	FORTERRA PLC	36,780.39	0.01
5,925	FRASERS GROUP PLC	59,353.26	0.02
22,095	FUTURE PLC REG	268,469.98	0.09
5,321	GAMES WORKSHOP GROUP PLC	687,467.70	0.24
32,480	GAMMA COMMUNICATIONS PLC	651,122.41	0.23
66,424	GB GROUP - REGISTERED SHS	248,276.71	0.09
76,702	GENUIT GROUP PLC	442,024.02	0.15
10,568	GENUS PLC	254,658.25	0.09
149,274	GRAINGER PLC	440,439.48	0.15
110,147	GREATLAND GOLD PLC	9,134.23	0.00
146,020	GREAT PORT EST REIT -REGISTERED SHS	624,759.57	0.22
5,370	GREGGS PLC	201,621.06	0.07
8,267	HALFORDS GROUP	14,943.30	0.01
48,389	HAMMERSON PLC	184,908.15	0.06
30,080	HARBOUR ENER	96,235.76	0.03
119,831	HAYS	133,649.62	0.05
360,864	HELIOS TOWERS --- REGISTERED SHS	497,025.59	0.17
39,594	HILL SMITH HOLDINGS PLC	975,514.69	0.34
2,062	HILTON FOOD GRP	22,254.38	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
46,621	HOCHSCHILD MINING PLC	102,873.82	0.04
163,544	HOLLYWOOD BOWL GROUP PLC	609,322.04	0.21
261,868	HOWDEN JOINERY GROUP	2,854,567.35	1.00
24,973	HUNTING PLC	112,551.83	0.04
71,936	IBSTOCK PLC	160,808.80	0.06
99,826	ICG(OST)	2,673,064.46	0.94
24,510	IG GROUP HLDGS	271,155.04	0.10
105,566	IMI	2,298,967.51	0.81
6,716	IMPACT HEALTHCARE REIT PLC	7,450.12	0.00
28,548	IMPAX AM GRP - REGISTERED SHS	129,693.46	0.05
27,211	INCHCAPE	260,483.89	0.09
14,062	INDIVIOR PLC	124,471.65	0.04
18,517	INTERGRAFIN HOLDINGS LTD	82,342.29	0.03
142,713	INTERNATIONAL DISTRIBUTIONS SERVICES PLC	587,283.58	0.21
1,088,578	IP GROUP	650,229.28	0.23
289,636	ITM POWER PLC	176,138.24	0.06
1,322,295	ITV PLC	1,272,155.70	0.45
2,486	J D WETHERSPOON PLC	22,154.55	0.01
10,179	JET2 PLC	171,270.96	0.06
10,178	JOHNSON MATTHEY	186,055.38	0.07
39,530	JOHNSON SERVICE	74,019.28	0.03
219,199	JOHN WOOD GROUP	333,784.18	0.12
595	JUDGES SCIENTIFIC PLC	70,508.98	0.02
418,330	JUPITER PLC	435,901.82	0.15
339,512	JUST GROUP PLC	567,995.55	0.20
20,272	KAINOS GROUP PLC	215,133.42	0.08
5,536	KELLER GROUP PLC	107,519.69	0.04
20,395	KEYWORDS	597,106.18	0.21
43,457	KIER GROUP PLC	71,971.34	0.03
64,329	LEARNING TECHNOLOGIES GROUP PLC	73,448.17	0.03
16,058	LIONTRUST ASSET MANAGEMENT PLC	112,708.03	0.04
570,127	LONDONMETRIC PROPERTY PLC	1,403,305.21	0.49
526,874	MARKS AND SPENCER GROUP PLC	2,359,392.49	0.83
118,186	MARSHALLS PLC	472,999.68	0.17
22,586	MICHAEL PAGE INTERNATIONAL PLC	104,996.88	0.04
14,326	MITCHELLS & BUTLERS PLC	50,878.35	0.02
82,471	MITIE GROUP	117,157.29	0.04
80,393	MOBICO GROUP PLC	71,064.31	0.02
18,580	MOLTEN VENTURES PLC	90,214.77	0.03
22,514	MONY GROUP PLC	57,147.49	0.02
200,344	MOONPIG GRP --- REGISTERED SHS	492,402.48	0.17
73,942	MORGAN ADVANCED MATERIALS	245,717.97	0.09
3,483	MORGAN SINDALL PLC	128,930.23	0.05
93,271	NCC GROUP	199,758.33	0.07
12,109	NEXT 15 GROUP PLC	66,071.58	0.02
8,240	NINETY ONE PLC	17,291.08	0.01
143,439	OCADO GROUP PLC	662,503.55	0.23
16,137	OPTIMA	29,091.40	0.01
25,476	OSB GROUP PLC	119,105.39	0.04
18,916	OXFORD INSTRUMENTS PLC	483,101.98	0.17
131,341	OXFORD NANOPORE TECHNOLOGIES PLC	251,143.00	0.09
124,308	PAN AFRICAN RESOURCES PLC	47,359.70	0.02
46,050	PARAGON GROUP OF COMPAGNIES	430,309.18	0.15
63,567	PENNON GROUP --- REGISTERED SHS	452,276.47	0.16
157,122	PETS AT HOME GROUP	576,708.83	0.20
211,929	PHOTO ME INTERNATIONAL	495,150.51	0.17
3,967	POLAR CAPITAL HOLDING PLC	25,555.10	0.01
32,049	PREMIER FOODS PLC	70,642.23	0.02
73,668	PRIMARY HEALTH PROPERTIES PLC REIT	90,308.71	0.03
31,132	PRS REIT	38,388.83	0.01
3,766	PZ CUSSONS PLC	4,363.22	0.00
92,031	QUILTER PLC	146,997.42	0.05
34,663	RANK GROUP PLC	37,493.78	0.01
43,452	RATHBONE GROUP PLC	934,788.53	0.33
6,931	RENEW HOLDINGS PLC	87,631.90	0.03
7,475	RENEWI PLC	57,316.87	0.02
9,060	RENISHAW PLC	407,784.39	0.14
199,046	RIGHTMOVE -REGISTERED SHS	1,476,966.53	0.52
678,648	ROTORK NEW ISSUE	2,719,322.67	0.95
136,576	RS GRP --- REGISTERED SHS	1,329,566.25	0.47
81,399	RWS HOLDINGS PLC	158,483.72	0.06
73,727	SAFESTORE HOLDINGS PLC	794,821.45	0.28
8,795	SAVILLS PLC	125,363.50	0.04
10,254	SERICA ENERGY PLC	16,452.24	0.01
336,560	SHAFTESBURY CAPITAL PLC	595,416.53	0.21
222,412	SIG	52,391.98	0.02
6,289	SOFTCAT PLC	117,306.99	0.04
30,921	SPECTRIS	1,013,791.09	0.36
13,180	SPIRE HEALTH GROUP	37,304.13	0.01
275,082	SPIRENT COMMUNICATIONS	564,016.45	0.20
43,126	SSP GROUP - REGISTERED SHS	82,566.82	0.03
13,019	STHREE PLC	58,832.33	0.02
129,931	ST JAME'S PLACE CAPITAL	1,146,197.39	0.40
78,314	SUBSEA 7 SA	1,135,902.76	0.40
47,738	SUPERMARKET INCOME REIT PLC	43,030.47	0.02
29,331	TARGET HEALTHCARE REIT - REG SHS	31,726.34	0.01
198,721	TATE & LYLE PLC NPV	1,630,035.25	0.57
10,392	TBC BANK GROUP PLC	330,975.30	0.12
4,255	TEAM 17 GROUP LIMITED	13,807.46	0.00
3,308	TELECOM PLUS	73,471.35	0.03
12,366	THG PLC	8,174.15	0.00
21,679	TI FLUID SYSTEMS PLC	42,886.40	0.02
11,960	TORM PLC-A	365,154.10	0.13
166,855	TP ICAP GRP - REGISTERED SHS	474,264.86	0.17

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
163,479	TRAINLINE - REGISTERED SHS	647,196.48	0.23
15,137	TRAVIS PERKINS PLC	168,461.78	0.06
709,018	TRITAX BIG BOX REIT PLC	1,355,745.02	0.48
119,894	TRUSTPILOT GROUP PLC	325,654.04	0.11
21,256	TULLOW OIL PLC	5,461.85	0.00
71,704	UNITE GROUP PLC	810,068.63	0.28
9,858	URBAN LOGISTICS REIT PLC	14,951.99	0.01
18,561	VESUVIUS PLC	87,111.00	0.03
4,391	VICTREX	51,295.62	0.02
77,383	VISTRY GROUP PLC	1,214,616.89	0.43
15,113	VOLEX PLC	60,484.69	0.02
106,106	VOLUTION GROUP PLC	781,719.58	0.27
6,446	WAREHOUSE REIT - REGISTERED SHS	6,809.72	0.00
119,326	WATCH SWITZ GRP - REGISTERED SHS	684,075.50	0.24
75,864	WEIR GROUP PLC	1,974,898.43	0.69
84,402	WH SMITH	1,478,975.01	0.52
17,287	WICKES GROUP PLC - SHS	36,400.24	0.01
37,508	WORKSPACE GROUP PLC R.E.I.T.	293,013.64	0.10
7,886	XPS PENSIONS GROUP PLC	27,390.83	0.01
17,094	YELLOW CAKE PLC	114,843.41	0.04
34,701	YOUGOV PLC	182,252.71	0.06
710	YOUNG & CO'S BREWERY PLC	7,765.16	0.00
274,191	ZIGUP PLC	1,268,716.24	0.44
	United States of America	**994,845.05**	**0.35**
1,660	AVANCE GAS HOLDING LTD	14,912.46	0.01
52,814	BURFORD CAP - REGISTERED SHS	628,080.68	0.22
18,587	FLOW TRADERS --- REGISTERED SHS	351,851.91	0.12
Rights		**2,766.47**	**0.00**
	Belgium	**913.68**	**0.00**
1,128	MONTEA NV RTS 31.12.49 RIGHT	913.68	0.00
	Spain	**1,852.79**	**0.00**
22,874	SACYR SA 24.09.24 RIGHT	1,852.79	0.00
Shares/Units in investment funds		**8,090.74**	**0.00**
	Guernsey	**8,090.74**	**0.00**
9,024	ING UK REAL ESTATE INCOME	8,090.74	0.00
Total securities portfolio		**283,972,142.58**	**99.57**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**175,256,137.38**	**99.17**
Shares		**175,256,137.38**	**99.17**
	Australia	**37,900,462.52**	**21.45**
3,350	AMPOL - REG SHS	70,952.34	0.04
101,350	ANZ BANKING GROUP LTD	2,143,057.42	1.21
48,929	APA GROUP STAPLED SECURITY	263,404.48	0.15
15,515	ARISTOCRAT LEISURE	630,731.45	0.36
1,854	ASX LTD	82,226.07	0.05
5,554	BLUESCOPE STEEL	85,536.99	0.05
67,391	BRAMBLES	889,684.00	0.50
3,277	CAR GROUP LIMITED	85,160.72	0.05
4,300	COCHLEAR	841,494.42	0.48
73,658	COLES GRP --- REGISTERED SHS	922,853.49	0.52
48,342	COMMONWEALTH BANK OF AUSTRALIA	4,540,527.33	2.57
17,794	COMPUTERSHARE LIMITED	311,942.05	0.18
12,509	CSL LTD	2,484,326.62	1.41
20,343	DEXUS AMERICAN DEPOSITARY RECEIPTS	106,974.26	0.06
149,605	ENDEAVOUR GROUP LTD/AUSTRALI	521,008.63	0.29
14,396	FORTESCUE LTD	206,532.05	0.12
70,265	GOODMAN GROUP - STAPLED SECURITY	1,803,094.44	1.02
113,346	GPT GROUP STAPLED SECURITY	391,589.13	0.22
92,784	INSURANCE AUSTRALIA GROUP LIMITED	473,746.48	0.27
9,807	MACQUARIE GROUP	1,580,925.21	0.89
32,558	MEDIBANK PRIVATE LTD	82,441.46	0.05
30,033	MINERAL RESOURCES	1,084,254.16	0.61
57,525	MIRVAC GROUP STAPLED SECURITIES	85,800.57	0.05
80,216	NAT. AUSTRALIA BANK	2,078,484.07	1.18
71,669	NORTHERN STAR RESOURCES LTD	794,019.84	0.45
6,222	ORICA LIMITED	80,069.85	0.05
300,561	PILBARA MINERALS LTD	681,829.00	0.39
792	PRO MEDICUS - REGISTERED SHS	97,937.68	0.06
68,297	QBE INSURANCE GROUP	783,668.20	0.44
19,145	QUANTAS AIRWAYS LTD	98,549.49	0.06
2,397	RAMSAY HEALTH CARE LTD	69,209.42	0.04
623	REA GROUP LTD	86,871.88	0.05
3,984	REECE LTD	78,769.72	0.04
366,145	SCENTRE GRP - STAPLED SECURITY	927,130.92	0.52
5,006	SEEK LTD	86,300.30	0.05
15,490	SEVEN GROUP HOLDINGS LTD	460,788.13	0.26
5,163	SONIC HEALTHCARE LTD	97,531.49	0.06
139,504	STOCKLAND	507,122.69	0.29
68,439	SUNCORP GROUP	858,889.54	0.49
45,638	TELSTRA CORP	122,843.85	0.07
28,674	THE LOTTERY CORPORATION LIMITED	101,848.19	0.06
234,230	TRANSURBAN GROUP	2,133,547.60	1.21
57,644	TREASURY WINE ESTATES LTD	479,877.57	0.27
217,283	VICINITY CENTRES	333,129.52	0.19
34,738	WESFARMERS	1,697,296.01	0.96
93,021	WESTPAC BANKING CORP	2,046,959.62	1.16
3,535	WISE TECH GLOBAL	336,439.49	0.19
106,090	WOODSIDE ENERGY SHARES	1,854,684.67	1.05
57,070	WOOLWORTHS GRP - REGISTERED	1,318,400.01	0.75
	Bermuda	**210,658.00**	**0.12**
57,400	HONG KONG LAND HOLDINGS LTD	210,658.00	0.12
	Cayman Islands	**1,549,535.54**	**0.88**
204,500	CK ASSET HOLDINGS LTD	900,407.44	0.51
69,129	GRAB HOLDINGS LIMITED	262,690.20	0.15
67,000	HKT LTD - STAPLED SECURITY	85,825.74	0.05
30,000	SITC INTERNATIONAL HOLDINGS CO LTD	81,107.35	0.05
62,000	WHARF REIC - REG SHS	219,504.81	0.12
	Hong Kong	**9,281,218.96**	**5.25**
310,200	AIA GROUP LTD	2,781,522.47	1.57
203,500	BOC HONG KONG (HOLDINGS) LTD	652,354.13	0.37
23,000	CK HUTCHISON	132,359.47	0.07
13,000	CK INFRASTRUCTURE HOLDINGS LTD	89,037.85	0.05
1,306	FUTU HOLDINGS - ADR	124,918.90	0.07
22,000	GALAXY ENTERTAINMENT GROUP LTD	110,602.10	0.06
17,700	HANG SENG BANK LTD	222,745.89	0.13
22,800	HONG KONG EXCHANGES AND CLEARING LTD	957,499.29	0.54
257,000	MTR CORP LTD	971,093.14	0.55
466,000	SINO LAND	511,746.18	0.29
98,500	SUN HUNG KAI PROPERTIES LTD	1,084,865.51	0.61
31,500	SWIRE PACIFIC LTD SIE A	269,276.40	0.15
57,500	TECHTRONIC INDUSTRIES CO LTD	874,253.54	0.49
46,000	THE LINK REIT UNITS	232,443.36	0.13
63,000	WHARF HOLDINGS	180,058.32	0.10
109,000	WH GROUP 144A - REG SHS	86,442.41	0.05
	Ireland	**606,783.57**	**0.34**
15,230	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	606,783.57	0.34
	Japan	**112,501,132.73**	**63.66**
26,800	ADVANTEST CORP	1,262,994.90	0.71
23,000	AEON CO LTD	626,936.49	0.35
2,200	AGC INC.	71,472.31	0.04
6,300	AISIN CORPORATION	69,456.79	0.04
14,000	AJINOMOTO CO INC	542,813.17	0.31
4,000	ANA HD	85,822.14	0.05
53,100	ASAHI GROUP HOLDINGS LTD	697,345.81	0.39
13,500	ASAHI KASEI CORP - REG SHS	102,118.28	0.06
27,100	ASICS CORP KOBE	568,561.91	0.32
58,000	ASTELLAS PHARMA	667,827.16	0.38

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
19,300	BANDAI NAMCO HOLDINGS INC	442,021.79	0.25
16,300	BRIDGESTONE CORP	626,747.73	0.35
4,200	BROTHER INDUSTRIES	81,627.51	0.05
16,500	CANON INC - REG SHS	542,502.07	0.31
4,500	CAPCOM CO LTD	104,697.98	0.06
78,400	CENTRAL JAPAN RAILWAY CO	1,818,042.41	1.03
10,300	CHIBA BANK	82,989.02	0.05
25,368	CHUGAI PHARMACEUTICAL	1,229,383.16	0.70
60,300	CONCORDIA FIN GRP	333,875.82	0.19
27,900	DAIFUKU CO LTD	538,631.48	0.30
29,200	DAI-ICHI LIFE HOLDINGS INC	751,638.66	0.43
61,500	DAIICHI SANKYO CO LTD	2,024,632.87	1.15
3,486	DAIKIN INDUSTRIES LTD - REG SHS	489,243.89	0.28
6,800	DAI NIPPON PRINTING CO LTD	121,319.90	0.07
3,500	DAINIPPON SCREEN MFG CO LTD	244,026.13	0.14
700	DAITO TRUST CONSTRUCTION CO LTD	85,199.94	0.05
33,800	DAIWA HOUSE INDUSTRY CO LTD	1,064,520.36	0.60
92,200	DAIWA SECURITIES GROUP INC	647,797.79	0.37
16,000	DENSO CORP	237,751.67	0.13
2,900	DENTSU GROUP - REG SHS	89,347.73	0.05
3,818	DISCO CO LTD	1,000,676.82	0.57
21,400	DON QUIJOTE HOLDINGS CO.,LTD	552,803.38	0.31
55,200	EAST JAPAN RAILWAY CO	1,099,253.30	0.62
7,100	EISAI	265,306.89	0.15
24,400	ENEOS HOLDINGS INC	132,831.93	0.08
53,800	FANUC CORP SHS	1,575,936.72	0.89
7,100	FAST RETAILING CO LTD	2,353,761.07	1.33
1,300	FUJI ELECTRIC SHS	78,341.72	0.04
33,600	FUJIFILM HOLDINGS CORP	866,308.68	0.49
48,600	FUJITSU LTD	997,380.40	0.56
9,800	HAMATSU PHOTONICS	128,494.82	0.07
24,800	HANKYU HANSHIN HOLDINGS INC	766,677.81	0.43
700	HIKARI TSUSHIN	155,963.36	0.09
2,700	HITACHI CONST MACH.	65,518.03	0.04
95,500	HITACHI --- REGSH	2,524,367.18	1.43
37,300	HONDA MOTOR CO LTD	393,105.06	0.22
2,100	HOSHIZAKI	73,171.14	0.04
14,905	HOYA CORP - REG SHS	2,061,628.99	1.17
63,900	HULIC CO LTD	649,766.12	0.37
10,300	IBIDEN	318,634.63	0.18
8,300	INPEX	112,453.85	0.06
4,700	ISUZU MOTORS LTD	63,448.68	0.04
4,500	JAPAN AIRLINES CO LTD	79,199.87	0.04
54,000	JAPAN POST BANK	505,117.42	0.29
89,600	JAPAN POST HOLDINGS CO	855,659.91	0.48
6,300	JFE HOLDINGS INC	84,497.69	0.05
8,700	JP POST INSRAN CO	158,380.86	0.09
35	JP REAL ESTATE INVESTMENT	139,716.16	0.08
15,400	KAJIMA CORP	288,050.18	0.16
17,275	KAO CORP	858,556.83	0.49
5,300	KAWASAKI KISEN KAISHA LTD	82,034.39	0.05
53,900	KDDI CORP	1,731,100.30	0.98
12,900	KEISEI ELECTRIC RAILWAY CO LTD	384,997.88	0.22
6,728	KEYENCE CORP	3,215,366.73	1.82
41,800	KIKKOMAN CORP	475,743.82	0.27
2,900	KOBE BUSSAN CO LTD	91,719.79	0.05
3,800	KONAMI GROUP CORPORATION	386,402.39	0.22
42,000	KUBOTA CORP	596,350.64	0.34
37,400	KYOCERA CORP	434,032.42	0.25
18,600	KYOWA KIRIN CO LTD	328,594.78	0.19
2,203	LASERTEC CORP	363,547.35	0.21
32,200	LY CORPORATION	94,389.40	0.05
15,500	MAKITA CORP	524,577.01	0.30
26,900	MATSUKIYOCOCO - REG SHS	442,503.47	0.25
7,700	MAZDA MOTOR CORP	57,599.27	0.03
2,100	MC DONALD'S CO (JAPAN)	100,419.46	0.06
3,900	MEIJI HLDGS	97,881.71	0.06
3,700	MINEBEA MITSUMI	72,892.89	0.04
13,400	MITSUBISHI CHEMICAL GROUP CORPORATION	86,082.63	0.05
16,300	MITSUBISHI ELECTRIC CORP	262,493.35	0.15
58,100	MITSUBISHI ESTATE	917,357.69	0.52
81,300	MITSUBISHI HC CAPITAL INC	574,340.37	0.32
27,000	MITSUBISHI HEAVY INDUSTRIES LTD	399,695.87	0.23
363,600	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	3,694,718.77	2.09
3,700	MITSUI CHEMICALS	98,423.51	0.06
114,200	MITSUI FUDOSAN CO LTD	1,068,229.81	0.60
3,000	MITSUI OSK LINES LTD	103,313.75	0.06
92,800	MIZUHO FINANCIAL GROUP INC - REG SHS	1,904,787.38	1.08
9,900	MONOTARO CO LTD	165,934.35	0.09
54,300	MS&AD INSURANCE GROUP HOLDING	1,264,114.87	0.72
7,600	NEC CORP	730,564.84	0.41
4,300	NEXON CO LTD	85,059.07	0.05
15,800	NIDEC CORP	332,038.57	0.19
29,300	NINTENDO CO LTD - REG SHS	1,564,141.42	0.89
140	NIPPON BUILDING FD	128,998.87	0.07
35,600	NIPPON PAINT HOLDINGS CO LTD	273,147.36	0.15
2,700	NIPPON SANSO HOLDINGS CORP	98,399.74	0.06
647,500	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	664,520.38	0.38
4,000	NIPPON YUSEN KK	145,973.15	0.08
21,900	NISSAN MOTOR CO LTD	61,624.37	0.03
3,300	NISSHIN FOODS	92,443.37	0.05
2,058	NITORI	313,577.38	0.18
32,000	NITTO DENKO CORP	534,340.02	0.30
176,500	NOMURA HOLDINGS INC	916,802.94	0.52

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
7,600	NOMURA REAL ESTATE HOLDINGS INC	203,548.65	0.12
9,800	NOMURA RESEARCH INSTITUTE	363,115.19	0.21
12,300	NTT DATA GROUP CORPORATION	221,381.07	0.13
12,000	OBAYASHI CORP - REG SHS	152,097.31	0.09
3,000	OBIC	105,830.53	0.06
23,500	OLYMPUS CORP	446,621.55	0.25
2,200	OMRON CORP	100,694.91	0.06
29,300	ONO PHARMACEUTICAL CO LTD	391,547.45	0.22
1,000	ORACLE CORP JAPAN	103,083.05	0.06
26,500	ORIENTAL LAND CO LTD	685,102.03	0.39
68,600	ORIX CORP	1,591,266.70	0.90
3,400	OSAKA GAS CY	76,633.11	0.04
33,000	OSAKA SECURITIES EXCHANGE	428,072.55	0.24
3,400	OTSUKA CORP	84,239.37	0.05
13,900	OTSUKA HOLDINGS	785,470.46	0.44
20,200	PANASONIC HLDGS --- REGISTERED SHS	175,535.51	0.10
48	PROLOGIS REIT	82,617.45	0.05
54,900	RAKUTEN	355,253.34	0.20
45,300	RECRUIT HOLDINGS CO LTD	2,756,826.62	1.56
66,500	RENESAS ELECTRONICS	966,537.28	0.55
70,900	RESONA HOLDINGS INC	494,475.93	0.28
9,300	RICOH CO LTD	100,288.38	0.06
6,200	ROHM CO LTD	69,611.29	0.04
9,600	SBI HOLDING	221,140.93	0.13
4,200	SCSK CORP	86,898.07	0.05
8,800	SECOM CO LTD	325,693.50	0.18
5,100	SEIKO EPSON CORP	94,109.68	0.05
5,400	SEKISUI CHEMICAL CO LTD	84,242.86	0.05
11,900	SEKISUI HOUSE LTD	330,611.00	0.19
7,000	SHIMADZU CORPORATION	233,626.95	0.13
2,300	SHIMANO INC	436,877.77	0.25
64,800	SHIN-ETSU CHEM. CO LTD	2,707,701.21	1.53
7,800	SHISEIDO	211,304.52	0.12
7,600	SHIZUOKA FINANCIAL GROUP, INC.	66,122.76	0.04
3,701	SMC CORP	1,646,872.47	0.93
824,000	SOFTBANK	1,078,389.21	0.61
32,100	SOFTBANK GROUP	1,891,126.16	1.07
48,300	SOMPO HOLDINGS INC	1,080,874.52	0.61
7,700	SO-NET M3	77,409.11	0.04
212,165	SONY CORP --- REGSH	4,119,744.53	2.33
5,200	SUBARU CORPORATION	90,229.30	0.05
9,100	SUMCO CORP	98,099.83	0.06
41,200	SUMITOMO METAL MINING CO LTD	1,235,942.33	0.70
129,600	SUMITOMO MITSUI FINANCIAL GROUP INC	2,758,892.48	1.56
23,000	SUMITOMO MITSUI TRUST GROUP,INC.	545,253.05	0.31
2,200	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	82,961.41	0.05
13,200	SUZUKI MOTOR CORP	146,958.89	0.08
31,900	SYSMEX	630,462.08	0.36
19,300	T&D HOLDING	336,643.58	0.19
4,700	TAISEI	205,690.71	0.12
68,200	TAKEDA PHARMACEUTICAL	1,956,268.08	1.11
83,500	TDK CORP	1,064,181.29	0.60
46,600	TERUMO CORP.	879,614.05	0.50
4,100	TIS SHS	104,649.74	0.06
2,500	TOHO CO	101,597.45	0.06
73,100	TOKIO MARINE HOLDINGS INC	2,673,280.76	1.51
15,128	TOKYO ELECTRON LTD - REG SHS	2,674,686.11	1.51
3,500	TOKYO GAS CO LTD	81,651.98	0.05
60,000	TOKYU CORP	777,265.06	0.44
4,500	TOPPAN HOLDINGS INC.	133,515.09	0.08
3,200	TOTO LTD	119,395.97	0.07
1,300	TOYOTA INDUSTRIES CORP	100,199.24	0.06
302,100	TOYOTA MOTOR CORP	5,369,751.19	3.04
5,400	TOYOTA TSUSHO CORP	97,588.08	0.06
1,600	TREND MICRO INC	94,921.70	0.05
16,800	UNI CHARM	608,741.58	0.34
39,400	WEST JAPAN RAILWAY COMPANY	750,318.76	0.42
4,200	YAKULT HONSHA CO LTD	97,453.85	0.06
10,800	YAMAHA MOTOR CO LTD	96,644.29	0.05
18,200	YASKAWA ELECTRIC CORP	635,931.18	0.36
25,300	YOKOGAWA ELECTRIC CORP	646,472.98	0.37
12,500	ZOZO INC	455,641.76	0.26
	Luxembourg	**3,718,028.69**	**2.10**
7,000	KIRIN HOLDINGS CO LTD	106,977.06	0.06
28,500	KOMATSU --- REGSH	790,205.50	0.45
71,500	MURATA MFG --- REGSH	1,402,857.52	0.79
7,400	SG HLDG --- REGSH	79,721.75	0.05
52,800	SHIONOGI & --- REGSH	758,003.32	0.43
5,800	SUMITOMO EL IND --- REGSH	93,078.16	0.05
14,500	SUMITOMO REALTY --- REGSH	487,185.38	0.28
	Macau	**116,942.89**	**0.07**
45,600	SANDS CHINA LTD	116,942.89	0.07
	New Zealand	**2,181,108.69**	**1.23**
154,883	AUCKLAND INTERNATIONAL AIRPORT LTD	736,128.54	0.42
10,177	FISCHER AND PAYKEL INDUSTRIES LTD	225,011.07	0.13
59,564	MERCURY NZ	244,440.34	0.14
163,047	MERIDIAN ENERGY LTD	616,209.74	0.35
22,958	SPARK NEW	44,259.45	0.03
3,039	XERO	315,059.55	0.18
	Singapore	**7,190,265.79**	**4.07**
235,400	CAPITALAND ASCE UNITS	525,160.91	0.30
334,960	CAPITALAND INTEGRATED COMMERCIAL TRUST	553,922.12	0.31
111,900	CAPITALAND INV --- REGISTERED SHS	272,335.70	0.15
51,730	DBS GROUP HOLDINGS	1,535,384.09	0.87

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
134,100	GENTING SPORE -REGISTERED SHS	91,528.58	0.05
119,200	KEPPEL LTD	616,466.78	0.35
112,500	OVERSEA-CHINESE BANKING CORPORATION LTD	1,325,102.18	0.75
7,051	SEA -A- ADR REPR1 SHS	664,768.28	0.38
21,400	SEMBCORP INDUSTRIES LTD	92,479.07	0.05
15,900	SINGAPORE AIRLINES LTD	84,338.51	0.05
9,600	SINGAPORE EXCHANGE LTD	85,517.94	0.05
96,600	SINGAPORE TELECOM - SH BOARD LOT 1000	244,141.74	0.14
43,800	UNITED OVERSEAS BANK	1,099,119.89	0.62
Total securities portfolio		**175,256,137.38**	**99.17**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**110,922,343.18**	**99.71**
Shares		**110,922,343.18**	**99.71**
	Australia	**1,415,982.07**	**1.27**
4,273	ANZ BANKING GROUP LTD	90,353.08	0.08
869	ARISTOCRAT LEISURE	35,327.47	0.03
319	ASX LTD	14,147.85	0.01
4	BLUESCOPE STEEL	61.60	0.00
2,227	BRAMBLES	29,400.46	0.03
600	CAR GROUP LIMITED	15,592.44	0.01
151	COCHLEAR	29,550.15	0.03
3,113	COLES GRP --- REGISTERED SHS	39,002.46	0.04
886	COMMONWEALTH BANK OF AUSTRALIA	83,217.64	0.07
871	COMPUTERSHARE LIMITED	15,269.28	0.01
786	CSL LTD	156,102.06	0.14
2,622	DEXUS AMERICAN DEPOSITARY RECEIPTS	13,787.86	0.01
3,615	ENDEAVOUR GROUP LTD/AUSTRALI	12,589.46	0.01
237	FORTESCUE LTD	3,400.12	0.00
3,972	GOODMAN GROUP - STAPLED SECURITY	101,926.86	0.09
4,698	GPT GROUP STAPLED SECURITY	16,230.71	0.01
3,959	INSURANCE AUSTRALIA GROUP LIMITED	20,214.29	0.02
546	MACQUARIE GROUP	88,017.25	0.08
4,735	MEDIBANK PRIVATE LTD	11,989.69	0.01
392	MINERAL RESOURCES	14,152.02	0.01
9,621	MIRVAC GROUP STAPLED SECURITIES	14,350.06	0.01
1,575	NAT. AUSTRALIA BANK	40,809.97	0.04
1,833	NORTHERN STAR RESOURCES LTD	20,307.78	0.02
2,175	PILBARA MINERALS LTD	4,934.03	0.00
2,445	QBE INSURANCE GROUP	28,054.95	0.03
1,469	QUANTAS AIRWAYS LTD	7,561.72	0.01
10	RAMSAY HEALTH CARE LTD	288.73	0.00
90	REA GROUP LTD	12,549.71	0.01
237	REECE LTD	4,685.85	0.00
12,299	SCENTRE GRP - STAPLED SECURITY	31,142.81	0.03
700	SEEK LTD	12,067.56	0.01
753	SONIC HEALTHCARE LTD	14,224.52	0.01
5,864	STOCKLAND	21,316.72	0.02
2,084	SUNCORP GROUP	26,153.59	0.02
7,162	TELSTRA CORP	19,277.96	0.02
3,498	THE LOTTERY CORPORATION LIMITED	12,424.67	0.01
7,002	TRANSURBAN GROUP	63,779.62	0.06
1,798	TREASURY WINE ESTATES LTD	14,968.08	0.01
9,435	VICINITY CENTRES	14,465.36	0.01
2,654	WESFARMERS	129,674.24	0.12
1,869	WESTPAC BANKING CORP	41,128.00	0.04
276	WISE TECH GLOBAL	26,267.98	0.02
2,823	WOOLWORTHS GRP - REGISTERED	65,215.41	0.06
	Austria	**68,248.18**	**0.06**
473	ERSTE GROUP BANK AG	25,998.66	0.02
505	VERBUND AG	41,988.59	0.04
10	VOESTALPINE AG	260.93	0.00
	Belgium	**325,536.01**	**0.29**
271	AGEAS NOM	14,493.38	0.01
2,042	ANHEUSER-BUSCH INBEV	135,325.48	0.12
52	D'IETEREN	11,020.77	0.01
283	ELIA SYSTEM OPERATOR SA	32,436.99	0.03
149	GROUPE BRUXELLES LAMBERT GBL	11,632.09	0.01
380	KBC GROUPE SA	30,289.15	0.03
1	LOTUS BAKERIES NV	13,437.24	0.01
1	SOFINA SA	283.03	0.00
40	SYENSQO SA/NV	3,553.95	0.00
302	UCB	54,601.63	0.05
691	WAREHOUSES DE PAUW SCA - REGISTERED SHS	18,462.30	0.02
	Bermuda	**52,731.93**	**0.05**
2,285	AEGON --- REGISTERED SHS	14,709.40	0.01
71	EVEREST GROUP LTD	27,819.93	0.03
2,780	HONG KONG LAND HOLDINGS LTD	10,202.60	0.01
	Canada	**2,435,028.45**	**2.19**
1,090	AGNICO EAGLE MINES LTD	87,903.88	0.08
637	AIR CANADA - VOTING AND VARIABLE VOTING	7,728.10	0.01
1,047	BANK OF MONTREAL	94,580.85	0.09
1,705	BANK OF NOVA SCOTIA	93,000.92	0.08
143	BCE INC	4,977.06	0.00
573	BROOKFIELD ASSET MANAGEMENT LTD	27,119.49	0.02
21	BRP SUBORD.VOTING WHEN ISSUED	1,251.17	0.00
732	CAE INC	13,757.14	0.01
192	CAMECO CORP	9,182.38	0.01
208	CANADIAN APARTMENT PROPERTIES REIT	8,466.45	0.01
1,337	CANADIAN IMPERIAL BANK OF COMMERCE	82,102.14	0.07
328	CCL INDUSTRIES INC -B- NON-VOTING	20,017.91	0.02
1,401	CDN PACIFIC RAILWAY --- REGISTERED SHS	119,953.57	0.11
328	CGI GROUP --- REGISTERED SHS -A-	37,782.75	0.03
31	CONSTELLATION SOFTWARE	100,964.50	0.09
654	DOLLARAMA INC	67,066.75	0.06
653	ELEMNT FLEET MNGMNT SHS	13,901.33	0.01
356	EMPIRE -A- NON VOTING	10,891.05	0.01
34	FAIRFAX FINANCIAL HOLDINGS SUB.VTG	42,977.11	0.04
75	FIRSTSERVICE CORP	13,718.48	0.01
145	GEORGE WESTON	24,363.98	0.02
359	GFL ENVIRONMENTAL INC	14,336.40	0.01
146	GILDAN ACTIVEWEAR	6,879.77	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
474	GREAT WEST LIFECO INC	16,181.62	0.01
1,974	HYDRO ONE LTD	68,499.76	0.06
170	IA FINL CORP --- REGISTERED SHS	14,106.16	0.01
166	IGM FINANCIAL INC	4,986.25	0.00
286	INTACT FINANCIAL CORP	54,978.43	0.05
1,025	IVANHOE MINES LTD	15,265.33	0.01
2,051	KINROSS GOLD CORP	19,235.19	0.02
361	LOBLAW COMPANIES	48,120.15	0.04
580	LUNDIN MINING (SEK)	6,083.48	0.01
67	MAGNA INTL SHS -A- SUB.VTG	2,751.47	0.00
4,191	MANULIFE FINANCIAL REGISTERED	123,995.56	0.11
534	METRO -A- SUB VTG	33,791.77	0.03
179	NATIONAL BK CANADA	16,925.22	0.02
5	NUTRIEN - REGISTERED	240.53	0.00
115	ONEX CORP SUB.VOTING	8,063.80	0.01
459	OPEN TEXT	15,295.81	0.01
331	PAN AMERICAN SILVER	6,919.06	0.01
922	POWER CORP DU CANADA SUB.	29,114.28	0.03
283	QUEBECOR -B- SUBORD.VOTING	7,396.71	0.01
446	RESTAURANT BRANDS INTERNATIONAL INC	32,217.70	0.03
289	RITCHIE BRO AUCTION - REG SHS	23,285.23	0.02
577	ROGERS COMMUNICATIONS -B- NON VOTING	23,225.73	0.02
2,057	ROYAL BANK OF CANADA	257,016.53	0.23
133	SAPUTO	2,873.69	0.00
1,872	SHOPIFY -A- SUBORD VOTING	150,137.46	0.13
287	STANTEC INC	23,104.97	0.02
933	SUN LIFE FINANCIAL INC	54,178.74	0.05
815	TELUS CORP	13,700.27	0.01
183	TFI INTERNATIONAL INC REGISTERED	25,093.64	0.02
147	THE DESCARTES SYSTEMS GROUP	15,143.19	0.01
310	THOMSON REUTERS --- REGISTERED SHS	52,935.23	0.05
462	TMX GR LTD	14,496.38	0.01
76	TOROMONT INDUSTRIES LTD	7,426.90	0.01
2,517	TORONTO DOMINION BANK	159,332.81	0.14
387	WASTE CONNECTIONS INC	69,203.34	0.06
1,017	WHEATON PRECIOUS METAL - REGISTERED	62,180.66	0.06
307	WSP GLOBAL	54,602.22	0.05
	Cayman Islands	**62,583.68**	**0.06**
4,806	CK ASSET HOLDINGS LTD	21,160.68	0.02
4,885	GRAB HOLDINGS LIMITED	18,563.00	0.02
6,257	HKT LTD - STAPLED SECURITY	8,015.10	0.01
4,193	WHARF REIC - REG SHS	14,844.90	0.01
	Denmark	**1,457,533.93**	**1.31**
7	A.P. MOELLER-MAERSK -A-	11,370.62	0.01
8	A.P. MOELLER-MAERSK A/S -B-	13,486.05	0.01
208	CARLSBERG AS -B-	24,837.33	0.02
292	COLOPLAST AS -B-	38,251.40	0.03
1,111	DANSKE BANK	33,515.48	0.03
483	DEMANT A/S	18,916.52	0.02
396	DSV A/S	81,962.79	0.07
105	GENMAB AS	25,466.00	0.02
898	NOVONESIS A/S	64,827.60	0.06
7,786	NOVO NORDISK - BEARER AND/OR REGISTERED	917,138.96	0.82
171	PANDORA	28,224.81	0.03
55	ROCKWOOL SHS -B-	25,888.18	0.02
594	TRYG A/S	14,121.91	0.01
7,207	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	159,526.28	0.14
	Finland	**302,233.61**	**0.27**
242	ELISA CORPORATION -A-	12,861.40	0.01
684	FORTUM CORP	11,294.18	0.01
688	KESKO CORP	14,715.70	0.01
760	KONE OYJ -B-	45,548.23	0.04
562	METSO CORPORATION	6,021.31	0.01
12,164	NOKIA OYJ	53,270.79	0.05
1,700	NORDEA BANK	20,057.92	0.02
273	ORION CORPORATION (NEW) -B-	14,996.43	0.01
731	SAMPO	34,183.38	0.03
15	STORA ENSO -R-	192.52	0.00
872	UPM-KYMMENE CORP - REG SHS	29,263.99	0.03
2,667	WARTSILA CORPORATION -B-	59,827.76	0.05
	France	**3,666,361.55**	**3.30**
227	ACCOR SA	9,880.39	0.01
88	AEROPORTS DE PARIS-ADP-	11,323.89	0.01
11	AIR LIQUIDE-REG SHS LOYALTY BONUS 2025	2,127.04	0.00
732	AIR LIQUIDE SA	141,544.51	0.13
1,820	ALSTOM	37,851.62	0.03
109	AMUNDI SA	8,156.60	0.01
109	ARKEMA SA	10,401.03	0.01
2,876	AXA SA	110,833.01	0.10
104	BIOMERIEUX SA	12,489.05	0.01
1,501	BNP PARIBAS SA	103,108.01	0.09
1,070	BOUYGUES SA	35,896.86	0.03
523	BUREAU VERITAS SA	17,382.41	0.02
248	CAPGEMINI SE	53,681.56	0.05
1,374	CARREFOUR SA	23,477.16	0.02
984	CIE DE SAINT-GOBAIN	89,744.35	0.08
242	COVIVIO SA	14,733.09	0.01
1,600	CREDIT AGRICOLE SA	24,508.46	0.02
2,620	DASSAULT SYST.	104,183.94	0.09
405	EDENRED SA	15,377.05	0.01
174	EIFFAGE	16,824.86	0.02
1,040	ENGIE SA	18,008.14	0.02
673	ESSILORLUXOTTICA SA	159,684.21	0.14
80	EURAZEO-PF-2025	6,584.70	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
114	GECINA	13,155.55	0.01
764	GETLINK ACT	13,659.65	0.01
66	HERMES INTERNATIONAL SA	162,492.42	0.15
112	IPSEN	13,812.23	0.01
162	KERING	46,438.51	0.04
534	KLEPIERRE SA	17,545.38	0.02
184	LA FRANCAISE DES JEUX SA	7,585.75	0.01
584	LEGRAND SA	67,328.17	0.06
548	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	245,891.93	0.22
611	LVMH	469,492.66	0.42
555	MICHELIN (CGDE)	22,583.61	0.02
2,922	ORANGE	33,540.39	0.03
444	PERNOD RICARD SA	67,193.35	0.06
359	PUBLICIS GROUPE SA	39,345.00	0.04
507	REXEL SA	14,694.80	0.01
2,660	SANOFI	305,478.51	0.27
70	SARTORIUS STEDIM BIOTECH	14,667.69	0.01
3,119	SCHNEIDER ELECTRIC SE	822,202.74	0.74
61	SEB SA PF25	6,978.10	0.01
1,079	SOCIETE GENERALE SA	26,914.27	0.02
146	SODEXO SA-PF-2028	12,000.77	0.01
92	TELEPERFORMANCE SE	9,548.92	0.01
284	UNIBAIL RODAMCO	24,912.91	0.02
1,083	VEOLIA ENVIRONNEMENT SA	35,680.30	0.03
1,124	VINCI SA	131,653.50	0.12
1,188	VIVENDI SA	13,762.50	0.01
	Germany	**2,666,739.74**	**2.40**
378	ADIDAS AG - REG SHS	100,362.14	0.09
617	ALLIANZ SE	203,137.84	0.18
799	BAYERISCHE MOTOREN WERKE AG	70,606.70	0.06
135	BAYERISCHE MOTOREN WERKE AG PREF	11,194.54	0.01
145	BECHTLE	6,492.51	0.01
223	BEIERSDORF AG	33,636.02	0.03
287	BRENNTAG SE	21,454.12	0.02
157	CARL ZEISS MEDITEC AG - INHABER-AKT	12,466.89	0.01
612	COMMERZBANK AG	11,286.95	0.01
36	CONTINENTAL AG (GERM	2,335.94	0.00
53	COVESTRO AG	3,308.89	0.00
105	CTS EVENTIM AG & CO KGAA	10,939.24	0.01
320	DELIVERY HERO	12,935.47	0.01
2,839	DEUTSCHE BANK AG PREFERENTIAL SHARE	49,104.88	0.04
300	DEUTSCHE BOERSE AG	70,545.52	0.06
1,092	DEUTSCHE LUFTHANSA AG - NAMEN-AKT	8,019.22	0.01
2,279	DEUTSCHE POST AG REG SHS	101,815.42	0.09
4,996	DEUTSCHE TELEKOM AG-REG	147,144.99	0.13
259	DR ING HCF PORSCHE AKTIENGESELLSCH	20,667.57	0.02
13	EVONIK INDUSTRIES AG	304.68	0.00
337	FRESENIUS MEDICAL CARE AG	14,363.60	0.01
672	FRESENIUS SE AND CO KGAA	25,672.01	0.02
142	GEA GROUP AG - INHABER-AKT	6,966.74	0.01
98	HANNOVER RUECK SE	28,010.40	0.03
105	HEIDELBERG MATERIALS AG	11,437.28	0.01
231	HENKEL AG & CO KGAA	19,683.61	0.02
367	HENKEL AG & CO KGAA PREFERENTIAL SHARE	34,569.43	0.03
3,108	INFINEON TECHNOLOGIES AG	109,124.78	0.10
68	KNORR-BREMSE AG - BEARER SHS	6,059.93	0.01
173	LEG IMMOBILIEN - NAMEN AKT	18,106.73	0.02
279	MERCK KGAA	49,197.72	0.04
10	MTU AERO ENGINES AG	3,124.94	0.00
217	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	119,710.98	0.11
5	NEMETSCHEK	518.96	0.00
244	PUMA AG	10,211.86	0.01
5	RATIONAL NAMEN	5,105.93	0.00
3,992	SAP AG	910,657.52	0.82
22	SARTORIUS VORZ.OHNE STIMMRECHT.	6,192.29	0.01
131	SCOUT24	11,294.15	0.01
1,102	SIEMENS AG - NAMEN-AKT	223,027.73	0.20
123	SIEMENS ENERGY - REG SHS	4,539.66	0.00
244	SIEMENS HEALTHINEERS AG - REG SHS	14,666.95	0.01
278	SYMRISE AG	38,503.50	0.03
114	TALANX AG NAM AKT	9,618.57	0.01
1,949	VONOVIA SE	71,193.69	0.06
527	ZALANDO SE	17,421.25	0.02
	Hong Kong	**485,024.48**	**0.44**
17,842	AIA GROUP LTD	159,986.86	0.14
5,467	BOC HONG KONG (HOLDINGS) LTD	17,525.41	0.02
1,258	CK HUTCHISON	7,239.49	0.01
101	FUTU HOLDINGS - ADR	9,660.65	0.01
3,193	GALAXY ENTERTAINMENT GROUP LTD	16,052.39	0.01
1,161	HANG SENG BANK LTD	14,610.62	0.01
1,916	HONG KONG EXCHANGES AND CLEARING LTD	80,463.54	0.07
10,047	MTR CORP LTD	37,963.32	0.03
9,924	SINO LAND	10,898.22	0.01
3,145	SUN HUNG KAI PROPERTIES LTD	34,638.60	0.03
774	SWIRE PACIFIC LTD SIE A	6,616.51	0.01
2,919	TECHTRONIC INDUSTRIES CO LTD	44,381.67	0.04
6,095	THE LINK REIT UNITS	30,798.75	0.03
17,891	WH GROUP 144A - REG SHS	14,188.45	0.01
	Ireland	**1,382,230.55**	**1.24**
1,020	ACCENTURE - SHS CLASS A	360,549.60	0.32
457	AERCAP HOLDINGS	43,287.04	0.04
2,539	AIB GRP - REGISTERED	14,579.14	0.01
181	ALLEGION PLC	26,378.94	0.02
204	APTIV PLC	14,690.04	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,626	BANK OF IRELAND - REGISTERED	18,201.41	0.02
715	JAMES HARDIES IND/CHESS UNITS OF FOR SEC	28,486.56	0.03
336	KERRY GROUP -A-	34,930.58	0.03
896	KINGSPAN GROUP	84,348.38	0.08
656	LINDE PLC	312,820.16	0.28
2,831	MEDTRONIC HLD	254,874.93	0.23
360	PENTAIR PLC	35,204.40	0.03
520	SMURFIT WESTROCK PUBLIC LIMITED COMPANY	25,698.40	0.02
207	TRANE TECH - REGISTERED SHS	80,467.11	0.07
162	WILLIS TOWERS WATSON PLC	47,713.86	0.04
	Isle of Man	**13,789.23**	**0.01**
1,347	ENTAIN PLC	13,789.23	0.01
	Israel	**245,338.08**	**0.22**
109	AZRIELI GROUP	7,601.35	0.01
1,826	BANK HAPOALIM (IL662577)	18,305.75	0.02
2,264	BANK LEUMI LE-ISRAEL (IL604611)	22,179.36	0.02
147	CHECK POINT SOFTWARE TECHNOLOGIES	28,343.07	0.03
70	CYBERARKSOFTWARE LTD	20,412.70	0.02
2,363	ICL GROUP LTD	10,088.08	0.01
1,893	ISRAEL DISCOUNT BANK LTD. -A-	10,610.87	0.01
62	MONDAY.COM	17,221.74	0.02
232	NICE SYSTEMS LTD (IL273011)	40,466.27	0.04
2,574	TEVA PHARMA ADR SPONS REPR 1 SH	46,383.48	0.04
239	UNITED MIZRAHI BANK REG.SHS	9,348.79	0.01
86	WIX.COM LTD	14,376.62	0.01
	Italy	**711,317.03**	**0.64**
317	AMPLIFON SPA	9,131.26	0.01
1,639	ASSICURAZIONI GENERALI SPA	47,467.89	0.04
825	BANCO BPM SPA - REGISTERED	5,577.85	0.01
1,490	DAVIDE CAMPARI-MILANO N.V.	12,638.15	0.01
61	DIASORIN	7,141.49	0.01
19,374	ENEL SPA - AZ NOM	155,140.38	0.14
277	FERRARI NV	129,748.51	0.12
998	FINECOBANK	17,124.95	0.02
569	INFRASTRUTTURE WIRELESS ITALIANE SPA	7,017.11	0.01
7,904	INTESA SANPAOLO SPA - AZ NOM	33,851.58	0.03
784	MEDIOBANCA	13,409.12	0.01
488	MONCLER SPA	31,054.94	0.03
787	POSTE ITALIANE SPA	11,058.19	0.01
553	PRYSMIAN SPA	40,239.85	0.04
260	RECORDATI SPA	14,740.79	0.01
22,196	TELECOM ITALIA	6,180.58	0.01
8,536	TERNA SPA	77,051.17	0.07
2,111	UNICREDIT SPA REGS	92,743.22	0.08
	Japan	**5,353,005.24**	**4.81**
1,793	ADVANTEST CORP	84,498.13	0.08
1,500	AEON CO LTD	40,887.16	0.04
64	AGC INC.	2,079.19	0.00
309	AISIN CORPORATION	3,406.69	0.00
774	AJINOMOTO CO INC	30,009.81	0.03
323	ANA HD	6,930.14	0.01
2,952	ASAHI GROUP HOLDINGS LTD	38,767.70	0.03
1,116	ASAHI KASEI CORP - REG SHS	8,441.78	0.01
1,400	ASICS CORP KOBE	29,372.20	0.03
4,248	ASTELLAS PHARMA	48,912.58	0.04
1,329	BANDAI NAMCO HOLDINGS INC	30,437.67	0.03
516	BRIDGESTONE CORP	19,840.60	0.02
548	BROTHER INDUSTRIES	10,650.45	0.01
2,067	CANON INC - REG SHS	67,960.71	0.06
570	CAPCOM CO LTD	13,261.74	0.01
4,654	CENTRAL JAPAN RAILWAY CO	107,923.08	0.10
377	CHIBA BANK	3,037.56	0.00
1,787	CHUGAI PHARMACEUTICAL	86,601.53	0.08
942	CONCORDIA FIN GRP	5,215.77	0.00
677	DAIFUKU CO LTD	13,070.02	0.01
1,497	DAI-ICHI LIFE HOLDINGS INC	38,534.35	0.03
4,335	DAIICHI SANKYO CO LTD	142,711.93	0.13
226	DAIKIN INDUSTRIES LTD - REG SHS	31,718.05	0.03
878	DAI NIPPON PRINTING CO LTD	15,664.54	0.01
200	DAINIPPON SCREEN MFG CO LTD	13,944.35	0.01
103	DAITO TRUST CONSTRUCTION CO LTD	12,536.56	0.01
1,280	DAIWA HOUSE INDUSTRY CO LTD	40,313.20	0.04
2,155	DAIWA SECURITIES GROUP INC	15,141.04	0.01
410	DENSO CORP	6,092.39	0.01
387	DENTSU GROUP - REG SHS	11,923.30	0.01
206	DISCO CO LTD	53,991.47	0.05
951	DON QUIJOTE HOLDINGS CO.,LTD	24,566.17	0.02
5,388	EAST JAPAN RAILWAY CO	107,296.68	0.10
652	EISAI	24,363.39	0.02
758	FANUC CORP SHS	22,203.72	0.02
423	FAST RETAILING CO LTD	140,231.12	0.13
22	FUJI ELECTRIC SHS	1,325.78	0.00
918	FUJIFILM HOLDINGS CORP	23,668.79	0.02
2,740	FUJITSU LTD	56,230.91	0.05
716	HAMATSU PHOTONICS	9,387.99	0.01
516	HANKYU HANSHIN HOLDINGS INC	15,951.84	0.01
90	HITACHI CONST MACH.	2,183.93	0.00
6,790	HITACHI --- REGSH	179,481.18	0.16
893	HONDA MOTOR CO LTD	9,411.34	0.01
119	HOSHIZAKI	4,146.36	0.00
751	HOYA CORP - REG SHS	103,876.78	0.09
1,013	HULIC CO LTD	10,300.68	0.01
223	IBIDEN	6,898.59	0.01
42	ISUZU MOTORS LTD	566.99	0.00

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Quantity		Market Value	% of NAV
		USD	
2,277	JAPAN POST BANK	21,299.12	0.02
3,370	JAPAN POST HOLDINGS CO	32,182.74	0.03
881	JFE HOLDINGS INC	11,816.27	0.01
326	JP POST INSRAN CO	5,934.73	0.01
3	JP REAL ESTATE INVESTMENT	11,975.67	0.01
997	KAJIMA CORP	18,648.45	0.02
1,045	KAO CORP	51,935.85	0.05
2,293	KDDI CORP	73,644.03	0.07
764	KEISEI ELECTRIC RAILWAY CO LTD	22,801.43	0.02
490	KEYENCE CORP	234,175.04	0.21
1,520	KIKKOMAN CORP	17,299.78	0.02
348	KOBE BUSSAN CO LTD	11,006.38	0.01
129	KONAMI GROUP CORPORATION	13,117.34	0.01
868	KUBOTA CORP	12,324.58	0.01
2,812	KYOCERA CORP	32,633.67	0.03
690	KYOWA KIRIN CO LTD	12,189.81	0.01
139	LASERTEC CORP	22,938.30	0.02
4,509	LY CORPORATION	13,217.45	0.01
519	MAKITA CORP	17,564.87	0.02
890	MATSUKIYOCOCO - REG SHS	14,640.45	0.01
84	MAZDA MOTOR CORP	628.36	0.00
174	MC DONALD'S CO (JAPAN)	8,320.47	0.01
210	MEIJI HLDGS	5,270.55	0.00
781	MINEBEA MITSUMI	15,386.31	0.01
1,552	MITSUBISHI CHEMICAL GROUP CORPORATION	9,970.17	0.01
261	MITSUBISHI ELECTRIC CORP	4,203.12	0.00
2,609	MITSUBISHI ESTATE	41,194.26	0.04
1,371	MITSUBISHI HC CAPITAL INC	9,685.37	0.01
20	MITSUBISHI HEAVY INDUSTRIES LTD	296.07	0.00
15,107	MITSUBISHI UFJ FINANCIAL GROUP-REG SHS	153,509.67	0.14
294	MITSUI CHEMICALS	7,820.68	0.01
6,248	MITSUI FUDOSAN CO LTD	58,443.96	0.05
1,283	MIZUHO FINANCIAL GROUP INC - REG SHS	26,334.51	0.02
258	MONOTARO CO LTD	4,324.35	0.00
2,017	MS&AD INSURANCE GROUP HOLDING	46,956.16	0.04
371	NEC CORP	35,663.10	0.03
590	NEXON CO LTD	11,670.90	0.01
652	NIDEC CORP	13,701.84	0.01
1,484	NINTENDO CO LTD - REG SHS	79,221.36	0.07
15	NIPPON BUILDING FD	13,821.31	0.01
916	NIPPON PAINT HOLDINGS CO LTD	7,028.17	0.01
164	NIPPON SANSO HOLDINGS CORP	5,976.87	0.01
46,570	NIPPON TELEGRAPH AND TELEPHONE-REG SHS	47,794.15	0.04
713	NIPPON YUSEN KK	26,019.71	0.02
65	NISSHIN FOODS	1,820.85	0.00
181	NITORI	27,578.96	0.02
675	NITTO DENKO CORP	11,271.24	0.01
4,793	NOMURA HOLDINGS INC	24,896.52	0.02
268	NOMURA REAL ESTATE HOLDINGS INC	7,177.77	0.01
606	NOMURA RESEARCH INSTITUTE	22,453.86	0.02
1,571	NTT DATA GROUP CORPORATION	28,275.59	0.03
1,510	OBAYASHI CORP - REG SHS	19,138.91	0.02
225	OBIC	7,937.29	0.01
954	OLYMPUS CORP	18,130.93	0.02
410	OMRON CORP	18,765.87	0.02
987	ONO PHARMACEUTICAL CO LTD	13,189.67	0.01
103	ORACLE CORP JAPAN	10,617.55	0.01
1,955	ORIENTAL LAND CO LTD	50,542.43	0.05
1,900	ORIX CORP	44,072.98	0.04
1,586	OSAKA SECURITIES EXCHANGE	20,573.43	0.02
396	OTSUKA CORP	9,811.41	0.01
913	OTSUKA HOLDINGS	51,592.42	0.05
5,184	PANASONIC HLDGS --- REGISTERED SHS	45,048.32	0.04
1	PROLOGIS REIT	1,721.20	0.00
3,661	RAKUTEN	23,690.03	0.02
2,358	RECRUIT HOLDINGS CO LTD	143,501.04	0.13
3,212	RENESAS ELECTRONICS	46,684.48	0.04
1,248	RESONA HOLDINGS INC	8,703.89	0.01
1,342	RICOH CO LTD	14,471.72	0.01
806	ROHM CO LTD	9,049.47	0.01
426	SBI HOLDING	9,813.13	0.01
323	SCSK CORP	6,682.88	0.01
670	SECOM CO LTD	24,797.12	0.02
703	SEIKO EPSON CORP	12,972.38	0.01
135	SEKISUI CHEMICAL CO LTD	2,106.08	0.00
1,322	SEKISUI HOUSE LTD	36,728.38	0.03
519	SHIMADZU CORPORATION	17,321.77	0.02
155	SHIMANO INC	29,441.76	0.03
1,358	SHIN-ETSU CHEM. CO LTD	56,744.73	0.05
1,422	SHISEIDO	38,522.44	0.03
287	SHIZUOKA FINANCIAL GROUP, INC.	2,497.01	0.00
171	SMC CORP	76,091.65	0.07
44,000	SOFTBANK	57,583.89	0.05
1,606	SOFTBANK GROUP	94,615.22	0.09
1,483	SOMPO HOLDINGS INC	33,187.10	0.03
732	SO-NET M3	7,358.89	0.01
14,320	SONY CORP --- REGSH	278,060.67	0.25
732	SUMCO CORP	7,891.11	0.01
419	SUMITOMO METAL MINING CO LTD	12,569.41	0.01
2,040	SUMITOMO MITSUI FINANCIAL GROUP INC	43,427.01	0.04
10	SUMITOMO MITSUI TRUST GROUP,INC.	237.07	0.00
316	SUNTORY BEBERAGE AND FOOD LTD - REG SHS	11,916.27	0.01
340	SUZUKI MOTOR CORP	3,785.30	0.00
1,244	SYSMEX	24,586.04	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
800	T&D HOLDING	13,954.14	0.01
345	TAISEI	15,098.57	0.01
3,648	TAKEDA PHARMACEUTICAL	104,640.26	0.09
4,420	TDK CORP	56,331.51	0.05
1,112	TERUMO CORP.	20,989.93	0.02
410	TIS SHS	10,464.97	0.01
190	TOHO CO	7,721.41	0.01
2,967	TOKIO MARINE HOLDINGS INC	108,503.75	0.10
316	TOKYO ELECTRON LTD - REG SHS	55,869.96	0.05
1,264	TOKYU CORP	16,374.38	0.01
516	TOPPAN HOLDINGS INC.	15,309.73	0.01
339	TOTO LTD	12,648.51	0.01
77	TOYOTA INDUSTRIES CORP	5,934.88	0.01
7,609	TOYOTA MOTOR CORP	135,248.06	0.12
5	TOYOTA TSUSHO CORP	90.36	0.00
242	TREND MICRO INC	14,356.91	0.01
832	UNI CHARM	30,147.20	0.03
2,420	WEST JAPAN RAILWAY COMPANY	46,085.57	0.04
248	YAKULT HONSHA CO LTD	5,754.42	0.01
309	YAMAHA MOTOR CO LTD	2,765.10	0.00
509	YASKAWA ELECTRIC CORP	17,785.11	0.02
535	YOKOGAWA ELECTRIC CORP	13,670.48	0.01
358	ZOZO INC	13,049.58	0.01
	Jersey	**75,769.43**	**0.07**
1,437	EXPERIAN GROUP	75,769.43	0.07
	Luxembourg	**221,000.37**	**0.20**
612	ARCELORMITTAL SA	16,078.35	0.01
337	EUROFINS SCIENTIFIC SE	21,400.59	0.02
1,687	KIRIN HOLDINGS CO LTD	25,781.47	0.02
729	KOMATSU --- REGSH	20,212.62	0.02
3,767	MURATA MFG --- REGSH	73,909.99	0.07
829	SG HLDG --- REGSH	8,930.99	0.01
1,917	SHIONOGI & --- REGSH	27,520.69	0.02
200	SUMITOMO EL IND --- REGSH	3,209.59	0.00
713	SUMITOMO REALTY --- REGSH	23,956.08	0.02
	Macau	**10,322.26**	**0.01**
4,025	SANDS CHINA LTD	10,322.26	0.01
	Netherlands	**1,253,653.98**	**1.13**
676	ABN AMRO GROUP DEP RECEIPT	12,225.86	0.01
35	ADYEN	54,788.01	0.05
166	AKZO NOBEL NV	11,727.23	0.01
90	ARGENX SE	48,775.85	0.04
37	ASM INTERNATIONAL NV - REG SHS	24,338.60	0.02
317	ASML HOLDING NV	263,784.22	0.24
269	ASR NEDERLAND NV - REG SHS	13,209.57	0.01
65	BESI - REG SHS	8,237.28	0.01
227	EURONEXT NV	24,688.31	0.02
164	EXOR NV	17,598.55	0.02
1,260	FERROVIAL INTERNATIONAL SE	54,252.08	0.05
282	HEINEKEN HOLDING	21,338.43	0.02
609	HEINEKEN NV - BEARER/REG SHS	54,129.27	0.05
127	IMCD	22,097.01	0.02
5,139	ING GROUP NV	93,337.59	0.08
241	JDE PEET S NV - BEARER/REG SHS	5,045.84	0.00
2,148	KONINKLIJKE AHOLD DELHAIZE NV	74,387.46	0.07
6,374	KONINKLIJKE KPN NV	26,100.18	0.02
446	NN GROUP NV	22,289.62	0.02
561	NXP SEMICONDUCTORS NV - BEARER SHS	134,645.61	0.12
9	OCI REG.SHS	256.94	0.00
3,250	PROSUS N.V. (ZAR)	142,402.40	0.13
530	QIAGEN NV - REG SHS	23,938.27	0.02
8	RANDSTAD BR	398.21	0.00
1,289	UNIVERSAL MUSIC GROUP N.V.	33,806.83	0.03
390	WOLTERS KLUWER NV	65,854.76	0.06
	New Zealand	**99,603.51**	**0.09**
3,255	AUCKLAND INTERNATIONAL AIRPORT LTD	15,470.38	0.01
29	FISCHER AND PAYKEL INDUSTRIES LTD	641.18	0.00
5,029	MERCURY NZ	20,638.14	0.02
8,566	MERIDIAN ENERGY LTD	32,373.81	0.03
3,173	SPARK NEW	6,117.05	0.01
235	XERO	24,362.95	0.02
	Norway	**89,012.33**	**0.08**
677	DNB BK ASA	13,909.35	0.01
370	GJENSIDIGE FORSIKRING ASA	6,934.42	0.01
70	KONGSBERG GRUPPEN	6,858.65	0.01
1,090	MOWI ASA - REG SHS	19,636.74	0.02
388	NORSK HYDRO ASA	2,521.91	0.00
1,606	ORKLA ASA	15,163.92	0.01
170	SALMAR	8,933.62	0.01
1,026	TELENOR ASA	13,150.50	0.01
60	YARA INTERNATIONAL ASA	1,903.22	0.00
	Poland	**9,868.87**	**0.01**
522	INPOST SA	9,868.87	0.01
	Portugal	**104,467.30**	**0.09**
19,852	EDP ENERGIAS DE PORTUGAL SA - REG SHS	90,883.19	0.08
690	JERONIMO MARTINS SGPS SA - REG SHS	13,584.11	0.01
	Singapore	**337,118.42**	**0.30**
9,047	CAPITALAND ASCE UNITS	20,183.22	0.02
13,651	CAPITALAND INTEGRATED COMMERCIAL TRUST	22,574.61	0.02
6,128	CAPITALAND INV --- REGISTERED SHS	14,913.97	0.01
1,065	DBS GROUP HOLDINGS	31,609.98	0.03
10,360	GENTING SPORE -REGISTERED SHS	7,071.11	0.01
3,500	KEPPEL LTD	18,100.95	0.02
4,998	OVERSEA-CHINESE BANKING CORPORATION LTD	58,869.87	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
540	SEA -A- ADR REPR1 SHS	50,911.20	0.05
2,197	SINGAPORE AIRLINES LTD	11,653.57	0.01
1,432	SINGAPORE EXCHANGE LTD	12,756.43	0.01
3,187	SINGAPORE TECHNOLOGIES ENGINEERING	11,584.78	0.01
13,037	SINGAPORE TELECOM - SH BOARD LOT 1000	32,949.03	0.03
1,751	UNITED OVERSEAS BANK	43,939.70	0.04
	Spain	**1,254,574.20**	**1.13**
173	ACCIONA SA	24,617.27	0.02
497	ACS	23,008.00	0.02
177	AENA SME SA	39,034.07	0.04
708	AMADEUS IT GROUP SA -A-	51,297.41	0.05
8,512	BANCO BILBAO VIZCAYA ARGENTARIA SA	92,224.23	0.08
7,854	BANCO SABADELL PREFERENTIAL SHARE	16,733.26	0.02
23,435	BANCO SANTANDER SA REG SHS	120,324.39	0.11
2,094	CAIXABANK SA	12,535.71	0.01
787	CELLNEX TELECOM SA	31,997.61	0.03
2,319	EDP RENOVAVEIS SA - BEARER SHS	40,659.36	0.04
1,372	GRIFOLS SA -A-	15,656.73	0.01
35,514	IBERDROLA SA	550,535.70	0.49
2,440	INDITEX SHARE FROM SPLIT	144,708.83	0.13
2,839	REDEIA CORPORACION SA	55,353.10	0.05
7,315	TELEFONICA SA	35,888.53	0.03
	Sweden	**873,609.48**	**0.79**
2,448	ASSA ABLOY AB -B- REG SHS	82,496.43	0.07
5,847	ATLAS COPCO AB -A- REG SHS	113,315.94	0.10
3,429	ATLAS COPCO AB -B-	58,792.66	0.05
339	BEIJER REF - REG SHS -B-	5,583.31	0.01
4	BIOVITRUM AB	129.04	0.00
245	BOLIDEN - REG SHS	8,326.47	0.01
553	EPIROC --- REGISTERED SHS -A-	11,974.72	0.01
607	EQT AB	20,808.91	0.02
1,308	ESSITY AB REGISTERED -B-	40,891.76	0.04
277	EVOLUTION AB	27,271.95	0.02
1,614	FASTIGHETS-B SHS SHARES	14,205.99	0.01
522	GETINGE -B-	11,267.40	0.01
1,357	HENNES AND MAURITZ AB	23,132.87	0.02
4,878	HEXAGON - REG SHS -B-	52,549.71	0.05
181	HOLMEN - REG SHS	7,845.93	0.01
376	HUSQVARNA -B-	2,633.62	0.00
224	INDUSTRIVAERDEN AB -A- FREE	8,291.19	0.01
277	INDUSTRIVAERDEN -C- FREE	10,201.02	0.01
251	INDUTRADE AB	7,814.78	0.01
2,763	INVESTOR - REG SHS -B-	85,193.46	0.08
495	LATOUR INVESTMENT REGISTERED B	15,465.33	0.01
152	LIFCO AB	5,011.36	0.00
139	LUNDBERGFOERETAGEN -B- FREE	7,967.04	0.01
3,819	NIBE INDUSTRIER	20,970.01	0.02
534	SAGAX -B-	15,235.10	0.01
877	SANDVIK AB	19,630.89	0.02
857	SECURITAS -B- FREE	10,897.82	0.01
898	SKANDINAVISKA ENSKILDA BANKEN -A-	13,753.52	0.01
814	SKANSKA -B- FREE	17,008.12	0.02
320	SKF AB -B-	6,376.86	0.01
527	SVENSKA CELLULOSA SCA AB-SHS-B-	7,691.86	0.01
2,223	SVENSKA HANDELSBANKEN AB-A-	22,862.38	0.02
493	SWEDBANK -A-	10,471.21	0.01
936	TELE2 AB	10,609.67	0.01
6,419	TELEFON ERICSSON	48,582.72	0.04
4,024	TELIA COMPANY AB	13,036.68	0.01
1,087	VOLVO AB -B-	28,760.35	0.03
171	VOLVO -A- FREE	4,568.26	0.00
720	VOLVO CAR AB	1,983.14	0.00
	Switzerland	**3,414,602.84**	**3.07**
3,463	ABB REG.SHS	201,115.86	0.18
294	ADECCO REG.SHS	10,030.54	0.01
1,129	ALCON INC. - REG SHS	112,852.43	0.10
89	BACHEM HOLDING LTD SHARES	7,512.01	0.01
78	BALOISE HOLDING - REG SHS	15,950.35	0.01
8	BARRY CALLEBAUT LTD - NAMEN-AKT	14,851.43	0.01
51	BC VAUDOISE - REG SHS	5,281.04	0.00
133	BKW AG	24,185.96	0.02
94	BUNGE GLOBAL LT	9,084.16	0.01
2	CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	25,866.71	0.02
678	CHUBB - NAMEN AKT	195,528.42	0.18
1,201	CIE FINANCIERE RICHEMONT NAMEN AKT	190,495.85	0.17
229	CLARIANT NAMEN AKT	3,474.82	0.00
749	COCA COLA HBC NAMEN	26,763.95	0.02
412	DSM FIRMENICH AG	56,855.83	0.05
6	EMS-CHEM HOLDINGS-NAMEN ACT.	5,050.05	0.00
346	GARMIN	60,906.38	0.05
73	GEBERIT AG	47,717.32	0.04
22	GIVAUDAN SA - REG SHS	121,011.61	0.11
66	HELVETIA HLDG - REGISTERED SHS	11,423.08	0.01
151	HOLCIM LTD	14,778.59	0.01
337	JULIUS BAER GROUP - REG SHS	20,334.53	0.02
147	KUEHNE + NAGEL INTERNATIONAL AG	40,219.77	0.04
346	LOGITECH INTERNATIONAL SA - NAMEN-AKT	30,992.35	0.03
171	LONZA GROUP	108,370.59	0.10
4,689	NOVARTIS AG PREFERENTIAL SHARE	540,019.48	0.49
86	PARTNERS GROUP HOLDING AG - NAMNE-AKT	129,475.79	0.12
77	ROCHE HOLDING AG	26,416.52	0.02
1,665	ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	534,107.19	0.48
936	SANDOZ GROUP AG	39,135.21	0.04
55	SCHINDLER HOLDING NAMEN AKT	15,680.65	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
92	SCHINDLER HOLDING SA	27,047.42	0.02
242	SGS LTD	27,064.35	0.02
679	SIG GROUP PREFERENTIAL SHARE	15,180.91	0.01
123	SIKA - REGISTERED SHS	40,841.78	0.04
117	SONOVA HOLDING LTD - NAMEN-AKT	42,136.65	0.04
1,563	STMICROELECTRONICS NV - BEARER/REG SHS	46,484.06	0.04
252	STRAUMANN HOLDING LTD - REG SHS	41,300.19	0.04
42	SWISSCOM SHS NOM	27,508.57	0.02
48	SWISS LIFE HOLDING N-NAMEN REGISTERED	40,172.82	0.04
183	SWISS PRIME SITE AG-NAMEN AKT	20,576.66	0.02
557	SWISS RE - REG SHS	77,057.06	0.07
114	TEMENOS AG NAM.AKT	8,000.42	0.01
65	THE SWATCH GROUP	13,966.18	0.01
134	THE SWATCH GROUP REG	5,758.37	0.01
5,363	UBS GROUP NAMEN-AKT	165,679.43	0.15
59	VAT GROUP SA	30,131.04	0.03
232	ZURICH INSURANCE GROUP - REG SHS	140,208.46	0.13
	United Kingdom	**3,244,832.07**	**2.92**
3,696	3I GROUP PLC	163,846.68	0.15
439	ADMIRAL GROUP PLC	16,393.36	0.01
169	ANGLO AMERICAN PLC	5,506.16	0.00
329	ANTOFAGASTA PLC	8,883.29	0.01
313	AON PREFERENTIAL SHARE	108,294.87	0.10
1,027	ASHTEAD GROUP	79,704.55	0.07
566	ASSOCIATED BRITISH FOODS PLC	17,711.91	0.02
3,699	ASTRAZENECA PLC	574,945.98	0.52
1,510	AUTO TRADER GROUP PLC	17,576.44	0.02
4,407	AVIVA PLC	28,586.67	0.03
22,521	BARCLAYS PLC	67,832.06	0.06
2,275	BARRATT DEVELOPMENTS PLC	14,607.61	0.01
10,676	BT GROUP PLC	21,179.26	0.02
797	BUNZL PLC	37,779.75	0.03
11,891	CENTRICA	18,605.33	0.02
16	CNH INDUSTRIAL REG SHS (USD)	177.60	0.00
446	COCA-COLA EUROPACIFIC PARTNERS	35,122.50	0.03
2,624	COMPASS GROUP PLC	84,260.15	0.08
295	CRODA INTERNATIONAL PLC - REG SHS	16,686.29	0.01
4,967	DIAGEO PLC	173,421.35	0.16
334	ENDEAVOUR MNG --- REGISTERED	7,934.13	0.01
9,596	GSK REG SHS	195,194.19	0.18
15,783	HALEON PLC REGISTERED SHARE	83,177.49	0.07
819	HALMA PLC	28,650.07	0.03
625	HARGREAVES LANS - REGISTERED SHS	9,343.18	0.01
416	HIKMA PHARMACEUTICALS PLC	10,663.22	0.01
26,751	HSBC HOLDINGS PLC (USD 0.5)	240,121.02	0.22
2,178	INFORMA PLC	23,961.39	0.02
236	INTERCONTINENTAL HOTELS GROUP PLC	25,754.74	0.02
263	INTERTEK GROUP PLC	18,202.86	0.02
6,343	JD SPORTS FASHION PLC	13,106.62	0.01
3,012	KINGFISHER PLC	13,009.03	0.01
1,715	LAND SEC R.E.I.T	14,975.43	0.01
9,717	LEGAL & GENERAL GROUP PLC	29,495.17	0.03
132,582	LLOYDS BANKING GROUP PLC	104,567.36	0.09
711	LSE GROUP	97,466.35	0.09
326	MELROSE IND --- REGISTERED SHS	1,992.65	0.00
706	MONDI PLC	13,456.53	0.01
9,602	NATWEST GROUP PLC	44,292.29	0.04
275	NEXT PLC	36,082.33	0.03
1,016	PEARSON PLC	13,811.84	0.01
739	PERSIMMON PLC	16,291.03	0.01
1,247	PHOENIX GROUP HOLDINGS PLC - REG SHS	9,358.39	0.01
4,419	PRUDENTIAL PLC	41,171.15	0.04
1,517	RECKITT BENCKISER GROUP PLC	93,132.38	0.08
2,879	RELX PLC	135,506.23	0.12
5,921	RENTOKIL INITIAL PLC	28,940.60	0.03
1,364	ROLLS ROYCE HOLDINGS	9,645.49	0.01
897	ROYALTY PHARMA PLC -A- REG SHS	25,376.13	0.02
1,650	SAGE GROUP	22,674.10	0.02
1,461	SCHRODERS PLC	6,843.19	0.01
3,022	SEGRO (REIT)	35,427.47	0.03
678	SEVERN TRENT PLC	24,026.84	0.02
1,985	SMITH AND NEPHEW PLC	30,832.11	0.03
528	SMITHS GROUP -SHS-	11,876.85	0.01
164	SPIRAX-SARCO ENGIN	16,531.30	0.01
1,721	SSE PLC	43,467.57	0.04
3,183	STANDARD CHARTERED PLC	33,856.66	0.03
8,187	TAYLOR WIMPEY PLC	18,042.49	0.02
0	TESCO --- REGISTERED SHS	-	0.00
237	THE BERKELEY GROUP HOLDINGS PLC	15,004.61	0.01
1,629	UNITED UTILITIES GROUP PLC - REG SHS	22,844.39	0.02
36,228	VODAFONE GROUP PLC	36,464.59	0.03
305	WHITBREAD	12,821.33	0.01
1,065	WISE PLC	9,592.46	0.01
2,806	WPP PLC	28,725.01	0.03
	United States of America	**79,290,224.36**	**71.28**
378	3M CO	51,672.60	0.05
265	A.O.SMITH CORP	23,804.95	0.02
1,334	ABBOTT LABORATORIES	152,089.34	0.14
2,808	ABBVIE INC	554,523.84	0.50
722	ADOBE INC	373,837.16	0.34
4,020	ADVANCED MICRO DEVICES INC	659,601.60	0.59
803	AECOM	82,925.81	0.07
868	AFLAC INC	97,042.40	0.09
749	AGILENT TECHNOLOGIES	111,211.52	0.10

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
698	AIRBNB INC	88,513.38	0.08
248	AIR PRODUCTS & CHEMICALS INC	73,839.52	0.07
247	AKAMAI TECHNOLOGIES	24,934.65	0.02
113	ALBEMARLE - REGISTERED SHS	10,702.23	0.01
780	ALBERTSONS COS INC	14,414.40	0.01
355	ALEXANDRIA REAL ESTATE	42,156.25	0.04
159	ALIGN TECHNOLOGY INC	40,436.88	0.04
477	ALLSTATE CORP	90,463.05	0.08
402	ALLY FINANCIAL INC	14,307.18	0.01
195	ALNYLAM PHARMACEUTICALS INC	53,630.85	0.05
9,538	ALPHABET INC -A-	1,581,877.30	1.42
8,260	ALPHABET INC -C-	1,380,989.40	1.24
22,308	AMAZON.COM INC	4,156,649.64	3.74
439	AMERCIAN WATER WORKS CO INC	64,199.36	0.06
945	AMERICAN EXPRESS	256,284.00	0.23
37	AMERICAN FINANCIAL GROUP	4,980.20	0.00
774	AMERICAN HOMES 4 RENT	29,713.86	0.03
1,070	AMERICAN INTL	78,356.10	0.07
1,138	AMERICAN TOWER CORP	264,653.28	0.24
180	AMERIPRISE FINANCIAL INC	84,565.80	0.08
657	AMETEK INC	112,813.47	0.10
847	AMGEN INC	272,911.87	0.25
2,826	AMPHENOL -A-	184,142.16	0.17
1,218	ANALOG DEVICES INC	280,347.06	0.25
827	ANNALY CAPITAL MANAGEMENT INC	16,597.89	0.01
140	ANSYS INC	44,608.20	0.04
625	APOLLO GLB MGMT --- REGISTERED SHS	78,068.75	0.07
21,241	APPLE INC	4,949,153.00	4.45
646	APPLIED MATERIALS INC	130,524.30	0.12
290	APPLOVIN --- REGISTERED SHS -A-	37,859.50	0.03
599	ARCH CAPITAL GROUP LTD	67,016.12	0.06
281	ARCHER-DANIELS MIDLAND CO	16,786.94	0.02
285	ARES MANAGEMENT LP-REGISTERED SHS	44,414.40	0.04
618	ARISTA NETWORKS INC	237,200.76	0.21
338	ARTHUR J.GALLAGHER AN CO	95,103.06	0.09
50	ASPEN TECHNOLOGY INC	11,941.00	0.01
83	ASSURANT INC	16,505.38	0.01
10,874	AT&T INC	239,228.00	0.22
252	ATLASSIAN CORPORATION PL	40,020.12	0.04
818	AUTODESK INC	225,342.64	0.20
631	AUTOMATIC DATA PROCESSING INC	174,616.63	0.16
13	AUTOZONE INC	40,950.52	0.04
328	AVALONBAY COMMUN	73,882.00	0.07
1,533	AVANTOR - REGISTERED SHS	39,658.71	0.04
175	AVERY DENNISON CORP	38,633.00	0.03
164	AXON ENTERPRISE - REGISTERED	65,534.40	0.06
242	BALL CORP	16,434.22	0.01
10,718	BANK OF AMERICA CORP	425,290.24	0.38
1,342	BANK OF NY MELLON	96,436.12	0.09
1,146	BAXTER INTERNATIONAL INC - REG SHS	43,513.62	0.04
685	BECTON DICKINSON - REG SHS	165,153.50	0.15
269	BENTLEY SYSTEMS --- REGISTERED SHS -B-	13,667.89	0.01
441	BEST BUY CO INC	45,555.30	0.04
226	BIOGEN IDEC INC	43,807.84	0.04
296	BIOMARIN PHARMACEUTICAL INC	20,805.84	0.02
48	BIO RAD LABORATORIES -A-	16,059.84	0.01
365	BIO-TECHNE CORP	29,174.45	0.03
245	BLACKROCK INC	232,629.95	0.21
1,104	BLACKSTONE INC - REGISTERED SHS	169,055.52	0.15
883	BLOCK INC -A-	59,275.79	0.05
18	BOOKING HOLDINGS INC	75,818.16	0.07
210	BOOZ ALLEN HAMILTON -A-	34,179.60	0.03
1,172	BOSTON SCIENTIF CORP	98,213.60	0.09
4,967	BRISTOL-MYERS SQUIBB CO	256,992.58	0.23
10,104	BROADCOM INC - REGISTERED SHS	1,742,940.00	1.57
187	BROADRIDGE FINANCIAL SOL -W/I	40,210.61	0.04
815	BROOKFIELD RENEWABLE COR-W/I USD	26,640.42	0.02
384	BROWN AND BROWN INC	39,782.40	0.04
425	BROWN-FORMAN CORP -B- NON VOTING	20,910.00	0.02
500	BTH & BDY WRKS - REG SHS	15,960.00	0.01
263	BUILDERS FIRSTSOURCE	50,985.18	0.05
141	BURLINGTON STORES INC	37,150.68	0.03
348	BXP INC	28,000.08	0.03
278	C.H.ROBINSON WORLWIDE INC	30,682.86	0.03
423	CADENCE DESIGN SYSTEMS INC	114,645.69	0.10
245	CAMDEN PROPERTY SBI	30,264.85	0.03
415	CAMPBELL SOUP CO	20,301.80	0.02
579	CAPITAL ONE FINANCIAL CORP	86,693.67	0.08
578	CARDINAL HEALTH	63,880.56	0.06
40	CARLISLE COS INC	17,990.00	0.02
366	CARLYLE GROUP - REGISTERED SHS	15,759.96	0.01
348	CARMAX INC	26,928.24	0.02
518	CARNIVAL CORP	9,572.64	0.01
800	CARRIER GLOBAL CORP-WI	64,392.00	0.06
437	CATALENT	26,469.09	0.02
164	CBOE HOLDINGS INC	33,598.68	0.03
681	CBRE GROUP	84,770.88	0.08
312	CDW	70,605.60	0.06
140	CELSIUS HOLDINGS INC	4,390.40	0.00
426	CENCORA INC	95,884.08	0.09
854	CENTENE CORP	64,289.12	0.06
74	CHARLES RIVER LABORATORIES INTERNATIONAL	14,575.78	0.01
2,315	CHARLES SCHWAB CORP/THE	150,035.15	0.13
146	CHARTER COMM -A-	47,315.68	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,100	CHIPOTLE MEXICAN GRILL -A-	121,002.00	0.11
552	CHURCH AND DWIGHT CO	57,805.44	0.05
254	CINCINNATI FINANCIAL CORP	34,574.48	0.03
548	CINTAS	112,822.24	0.10
9,721	CISCO SYSTEMS INC	517,351.62	0.47
3,049	CITIGROUP INC	190,867.40	0.17
670	CITIZENS FINANCIAL GROUP INC	27,516.90	0.02
263	CLOROX CO	42,845.33	0.04
459	CLOUDFLARE INC	37,128.51	0.03
557	CME GROUP -A-	122,902.05	0.11
795	COGNIZANT TECHNOLOGY SOLUTIONS -A-	61,358.10	0.06
289	COINBASE GLOBAL --- REGISTERED SHS -A-	51,491.13	0.05
6,050	COMCAST CORP	252,708.50	0.23
791	CONAGRA BRANDS INC	25,723.32	0.02
392	CONSTELLATION BRANDS INC -A-	101,014.48	0.09
652	CONSTELLATION ENERGY	169,533.04	0.15
455	COOPER COS INC	50,204.70	0.05
1,232	COPART INC	64,556.80	0.06
1,301	CORNING INC	58,740.15	0.05
976	COSTAR GROUP INC	73,629.44	0.07
994	CRH PLC	92,183.56	0.08
358	CROWDSTRIKE HOLDINGS INC	100,408.26	0.09
1,036	CROWN CASTLE INC	122,900.68	0.11
2	CROWN HOLDINGS INC	191.76	0.00
4,191	CSX CORP	144,715.23	0.13
103	CUMMINS - REGISTERED	33,350.37	0.03
1,960	CVS HEALTH	123,244.80	0.11
1,615	DANAHER CORP - REG SHS	449,002.30	0.40
185	DARDEN RESTAURANTS INC	30,364.05	0.03
434	DATADOG INC	49,936.04	0.04
89	DAVITA	14,589.77	0.01
250	DAY FORCE INC REGISTERED SHS	15,312.50	0.01
336	DECKERS OUTDOOR	53,575.20	0.05
232	DEERE AND CO	96,820.56	0.09
591	DELL TECHNOLOGIES INC -C- REG SHS	70,057.14	0.06
297	DEXCOM INC	19,910.88	0.02
133	DICK'S SPORTING GOOD INC	27,757.10	0.02
1,799	DIGITAL REALTY TRUST INC	291,132.17	0.26
398	DISCOVER FINANCIAL SERVICES - SHS WI	55,835.42	0.05
336	DOCUSIGN INC	20,862.24	0.02
498	DOLLAR GENERAL	42,115.86	0.04
482	DOLLAR TREE INC	33,894.24	0.03
50	DOMINO PIZZA INC	21,507.00	0.02
409	DOORDASH - REGISTERED SHS -A-	58,376.57	0.05
114	DOVER CORP	21,858.36	0.02
326	DOWDUPONT REG SHS	29,049.86	0.03
642	DRAFTKINGS INC	25,166.40	0.02
706	DR HORTON	134,683.62	0.12
435	DYNATRACE INC	23,259.45	0.02
338	EATON CORPORATION PUBLIC LIMITED COMPANY	112,026.72	0.10
1,144	EBAY INC	74,485.84	0.07
189	ECOLAB INC	48,257.37	0.04
2,708	EDISON INTERNATIONAL	235,839.72	0.21
1,509	EDWARDS LIFESCIENCES CORP	99,578.91	0.09
389	ELECTRONIC ARTS - REGISTERED	55,798.16	0.05
386	ELEVANCE HEALTH	200,720.00	0.18
2,267	ELI LILLY & CO	2,008,425.98	1.81
105	EMCOR GROUP	45,205.65	0.04
972	ENPHASE ENERGY	109,855.44	0.10
314	ENTEGRIS INC	35,334.42	0.03
96	EPAM SYSTEMS	19,106.88	0.02
790	EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	58,823.40	0.05
227	EQUIFAX INC	66,706.22	0.06
243	EQUINIX INC	215,694.09	0.19
535	EQUITABLE HOLDINGS INC	22,486.05	0.02
418	EQUITY LIFESTYLE	29,820.12	0.03
40	ERIE INDEMNITY CO - SHS A -	21,592.80	0.02
149	ESSEX PROPERTY TRUST	44,017.58	0.04
538	ESTEE LAUDER COMPANIES INC -A-	53,633.22	0.05
277	EXACT SCIENCES CORP	18,869.24	0.02
2,201	EXELON CORP	89,250.55	0.08
75	EXPEDIA GROUP INC	11,101.50	0.01
337	EXPEDITORS INTERNATIONAL OF WASHINGTON	44,281.80	0.04
484	EXTRA SPACE STORAGE INC	87,211.96	0.08
148	F5 --- REGISTERED SHS	32,589.60	0.03
60	FACTSET RESEARCH SYSTEMS INC	27,591.00	0.02
38	FAIR ISAAC CORP	73,853.76	0.07
1,223	FASTENAL CO	87,346.66	0.08
519	FEDEX CORP	142,039.92	0.13
6	FERGUSON ENTERPRISES INC/DE	1,183.05	0.00
158	FERGUSON ENTERPRISES INC/DE	31,374.06	0.03
912	FIDELITY NATIONAL INFO SERVICES INC	76,380.00	0.07
415	FIDL NAT FINANCL-A FNF GROUP	25,754.90	0.02
991	FIFTH THIRD BANCORP	42,454.44	0.04
10	FIRST CITIZENS BANCSHARES INC	18,409.50	0.02
788	FIRST SOLAR INC	196,558.72	0.18
925	FISERV INC	166,176.25	0.15
109	FLEETCOR TCHNGY --- REGISTERED SHS	34,090.84	0.03
2,935	FORD MOTOR	30,993.60	0.03
1,034	FORTINET	80,186.70	0.07
793	FORTIVE CORPORATION	62,591.49	0.06
268	FORTUNE BRANDS	23,994.04	0.02
395	FOX CORP -A-	16,720.35	0.02
247	FOX CORP -B-	9,583.60	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
471	FRANKLIN RESOURCES INC	9,490.65	0.01
633	GAMING AND LEISURE PROPERTIES	32,567.85	0.03
120	GARTNER INC	60,811.20	0.05
138	GE AEROSPACE	26,024.04	0.02
342	GE HEALTHCARE TECHNOLOGIES INC - REG SHS	32,096.70	0.03
937	GEN DIGITAL INC	25,701.91	0.02
1,188	GENERAL MILLS INC	87,733.80	0.08
820	GENERAL MOTORS CO	36,768.80	0.03
111	GENUINE PARTS CO	15,504.48	0.01
1,919	GILEAD SCIENCES INC	160,888.96	0.14
413	GLOBAL PAYMENTS INC	42,299.46	0.04
214	GODADDY -A-	33,550.92	0.03
519	GOLDMAN SACHS GROUP INC	256,962.09	0.23
388	GRACO INC	33,953.88	0.03
302	HCA INC	122,741.86	0.11
1,654	HEALTHPEAK PROPERTIES INC	37,826.98	0.03
2	HEICO -A-	407.52	0.00
1	HEICO CORP	261.48	0.00
118	HENRY JACK AND ASSOCIATES INC	20,831.72	0.02
307	HENRY SCHEIN INC	22,380.30	0.02
314	HERSHEY	60,218.92	0.05
251	HILTON WORLDWIDE HLDGS INC REG SHS	57,855.50	0.05
500	HOLOGIC INC	40,730.00	0.04
1,548	HOME DEPOT INC	627,249.60	0.56
483	HORMEL FOODS CORP	15,311.10	0.01
1,621	HOST HOTELS & RESORTS - SHS	28,529.60	0.03
198	HOWMET AEROSPC - REGISTERED SHS	19,849.50	0.02
3,068	HP ENTERPRISE CO	62,771.28	0.06
2,062	HP INC	73,963.94	0.07
116	HUBBELL	49,688.60	0.04
76	HUBSPOT INC	40,401.60	0.04
191	HUMANA INC	60,497.34	0.05
2,093	HUNTINGTON BANCSHARES INC	30,767.10	0.03
54	HYATT -A-	8,218.80	0.01
173	IDEX CORP	37,108.50	0.03
193	IDEXX LABS CORP	97,507.46	0.09
273	ILLINOIS TOOL WORKS	71,545.11	0.06
360	ILLUMINA INC	46,947.60	0.04
306	INCYTE CORP	20,226.60	0.02
907	INGERSOLL RAND INC	89,031.12	0.08
58	INSULET	13,499.50	0.01
10,838	INTEL CORP	254,259.48	0.23
880	INTERCONTINENTAL EXCHANGE INC	141,363.20	0.13
3,561	INTERNATIONAL BUSINESS MACHINES-REG SHS	787,265.88	0.71
4	INTERNATIONAL PAPER CO - REG SHS	195.40	0.00
613	INTERPUBLIC GROUP OF COMPANIES INC	19,389.19	0.02
101	INTL FLAVORS & FRAG	10,597.93	0.01
455	INTUIT	282,555.00	0.25
272	INTUITIVE SURGICAL	133,625.44	0.12
1,383	INVITATION HOMS REGISTERED	48,764.58	0.04
472	IQVIA HOLDINGS INC	111,849.84	0.10
691	IRON MOUNTAIN INC REIT	82,111.53	0.07
188	J.B. HUNT TRANSPORT SERVICES INC	32,398.04	0.03
176	J.M. SMUCKER CO SHS	21,313.60	0.02
264	JABIL INC	31,635.12	0.03
5,722	JOHNSON & JOHNSON	927,307.32	0.83
542	JOHNSON CONTROLS INTL	42,064.62	0.04
4,474	JPMORGAN CHASE CO	943,387.64	0.85
772	JUNIPER NETWORKS INC	30,092.56	0.03
581	KELLANOVA	46,892.51	0.04
4,318	KENVUE INC	99,875.34	0.09
2,250	KEURIG DR PEPPR --- REGISTERED SHS	84,330.00	0.08
16	KEYCORP	268.00	0.00
392	KEYSIGHT TECHNOLOGIES	62,300.56	0.06
709	KIMBERLY-CLARK CORP	100,876.52	0.09
1,620	KIMCO REALTY	37,616.40	0.03
963	KKR & CO -REGISTERED SHS	125,748.54	0.11
313	KLA CORPORATION	242,390.33	0.22
360	KNIGHT SWIFT TRANSPORTATION HLDG	19,422.00	0.02
133	LABCORP HOLDINGS INC	29,722.84	0.03
224	LAMB WESTON HOLDINGS INC	14,501.76	0.01
98	LAM RESEARCH CORP	79,975.84	0.07
808	LAS VEGAS SANDS CORP	40,674.72	0.04
525	LENNAR CORP -A-	98,427.00	0.09
25	LENNOX INTL	15,107.25	0.01
323	LIBERTY MEDI CORP-LIBERTY-C	25,009.89	0.02
257	LIVE NATION ENT	28,138.93	0.03
598	LKQ CORP	23,872.16	0.02
855	LOWE'S CO INC	231,576.75	0.21
119	LPL FINANCIAL HOLDINGS INC	27,682.97	0.02
250	LULULEMON ATHLETICA INC SHS WHEN ISSUED	67,837.50	0.06
247	M&T BANK CORPORATION	43,995.64	0.04
97	MANHATTAN ASSOCIATES INC	27,293.86	0.02
21	MARKEL GROUP INC	32,940.18	0.03
63	MARKETAXESS HOLDING INC	16,140.60	0.01
232	MARRIOTT INTERNATIONAL -A-	57,675.20	0.05
765	MARSH MCLENNAN COS	170,663.85	0.15
71	MARTIN MARIETTA	38,215.75	0.03
1,973	MARVELL TECH --- REGISTERED SHS	142,292.76	0.13
483	MASCO CORP	40,543.02	0.04
1,354	MASTERCARD INC -A-	668,605.20	0.60
450	MATCH GROUP INC	17,028.00	0.02
213	MCCORMICK & CO INC NON VOTING	17,529.90	0.02
1,111	MCDONALD'S CORP	338,310.61	0.30

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
328	MCKESSON CORP	162,169.76	0.15
104	MERCADOLIBRE	213,403.84	0.19
6,055	MERCK and CO INC - REG SHS	687,605.80	0.62
3,541	META PLATFORMS INC A	2,027,010.04	1.82
977	METLIFE INC	80,582.96	0.07
56	METTLER TOLEDO INTERNATIONAL	83,983.20	0.08
369	MGM RESORTS INTL	14,424.21	0.01
1,177	MICROCHIP TECHNOLOGY	94,501.33	0.08
1,866	MICRON TECHNOLOGY INC	193,522.86	0.17
9,523	MICROSOFT CORP	4,097,746.90	3.68
250	MICROSTRATEGY -A-	42,150.00	0.04
265	MID-AMER APARTMENT COMMUNITIES INC	42,108.50	0.04
502	MODERNA INC	33,548.66	0.03
95	MOLINA HEALTHCARE	32,733.20	0.03
409	MOLSON COORS - REGISTERED SHS -B-	23,525.68	0.02
117	MONGODB INC	31,630.95	0.03
108	MONOLITHIC POWER	99,846.00	0.09
1,644	MONSTER BEVERAGE CORP	85,767.48	0.08
257	MOODY S CORP	121,969.63	0.11
1,931	MORGAN STANLEY	201,287.44	0.18
3	MOSAIC	80.34	0.00
375	MOTOROLA SOLUTIONS INC	168,611.25	0.15
638	NASDAQ INC	46,580.38	0.04
487	NETAPP	60,149.37	0.05
667	NETFLIX INC	473,083.09	0.43
82	NEUROCRINE BIOSCIENCES	9,448.04	0.01
2,418	NEWMONT CORPORATION - REG SHS	129,242.10	0.12
607	NEWS CORP -A-	16,164.41	0.01
2,692	NIKE INC	237,972.80	0.21
3	NORDSON	787.89	0.00
328	NORTHERN TRUST CORP	29,529.84	0.03
210	NRG ENERGY - REGISTERED	19,131.00	0.02
385	NUCOR CORP	57,880.90	0.05
42,833	NVIDIA CORP	5,201,639.52	4.68
6	NVR INC	58,870.80	0.05
262	OKTA -A-	19,477.08	0.02
434	OLD DOMINION FREIGHT LINES INC	86,209.76	0.08
308	OMNICOM GROUP INC	31,844.12	0.03
897	ON SEMICONDUCTOR CORP	65,131.17	0.06
6,133	ORACLE CORP	1,045,063.20	0.94
44	O REILLY AUTO	50,670.40	0.05
872	OTIS WORLDWIDE CORPORATION	90,635.68	0.08
196	OWENS CORNING SHS	34,597.92	0.03
368	PACCAR INC	36,314.24	0.03
138	PACKAGING CORP OF AMERICA	29,725.20	0.03
2,967	PALANTIR TCHNLG - REGISTERED SHS -A-	110,372.40	0.10
539	PALO ALTO NETWORKS	184,230.20	0.17
908	PARAMOUNT GLOBAL	9,642.96	0.01
114	PARKER-HANNIFIN CORP	72,027.48	0.06
503	PAYCHEX INC	67,497.57	0.06
87	PAYCOM SOFTWARE INC	14,491.59	0.01
1,584	PAYPAL HOLDINGS	123,599.52	0.11
13,520	PFIZER INC	391,268.80	0.35
954	PINTEREST PREFERENTIAL SHARE -A-	30,880.98	0.03
639	PNC FINANCIAL SERVICES GROUP INC	118,119.15	0.11
86	POOL CORP	32,404.80	0.03
113	PPG INDUSTRIES INC	14,967.98	0.01
379	PRINCIPAL FINANCIAL GROUP INC	32,556.10	0.03
966	PROGRESSIVE CORP	245,132.16	0.22
2,263	PROLOGIS	285,771.64	0.26
571	PRUDENTIAL FINANCIAL INC	69,148.10	0.06
193	PTC INC	34,867.38	0.03
366	PUBLIC STORAGE INC	133,176.42	0.12
457	PULTEGROUP	65,593.21	0.06
678	PURE STORAGE -A-	34,062.72	0.03
213	QORVO INC	22,002.90	0.02
2,483	QUALCOMM INC	422,234.15	0.38
390	QUANTA SERVICES - REGISTERED	116,278.50	0.10
174	QUEST DIAGNOSTICS	27,013.50	0.02
309	RAYMOND JAMES FINANCIAL INC	37,840.14	0.03
1,995	REALTY INCOME CORP	126,522.90	0.11
429	REGENCY CENTERS	30,986.67	0.03
174	REGENERON PHARMACEUTICALS INC	182,915.76	0.16
1,301	REGIONS FINANCIAL CORP	30,352.33	0.03
136	RELIANCE INC	39,332.56	0.04
350	REPUBLIC SERVICES -A-	70,294.00	0.06
116	RESMED	28,317.92	0.03
289	REVVITY	36,919.75	0.03
859	ROBINHOOD MKTS	20,117.78	0.02
732	ROBLOX CORP	32,398.32	0.03
263	ROCKWELL AUTOMATION	70,604.98	0.06
200	ROKU	14,932.00	0.01
671	ROLLINS	33,939.18	0.03
169	ROPER TECHNOLOGIES	94,038.36	0.08
719	ROSS STORES INC	108,216.69	0.10
218	ROYAL CARIBBEAN CRUISES	38,664.48	0.03
111	RPM INC	13,431.00	0.01
516	S&P GLOBAL INC	266,575.92	0.24
3,681	SALESFORCE INC	1,007,526.51	0.91
333	SAMSARA INC	16,023.96	0.01
259	SBA COMMUNICATIONS -A	62,341.30	0.06
419	SEAGATE TECHNOLOGY HOLDINGS	45,893.07	0.04
31	SEI INVESTMENTS COMPANY	2,144.89	0.00
792	SERVICENOW INC	708,356.88	0.64

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
193	SHERWIN WILLIAMS CO	73,662.31	0.07
768	SIMON PROPERTY GROUP - REGISTERED	129,807.36	0.12
352	SKYWORKS SOLUTIONS INC	34,767.04	0.03
1,706	SNAP INC-A-	18,254.20	0.02
120	SNAP ON INC	34,765.20	0.03
479	SNOWFLAKE INC-CLASS A	55,017.94	0.05
9	SOUTHWEST AIRLINES CO - REGISTERED	266.67	0.00
352	SS C TECHNOLOGIERS HOLDINGS	26,121.92	0.02
343	STANLEY BLACK & DECKER INC	37,774.59	0.03
1,675	STARBUCKS CORP	163,295.75	0.15
481	STATE STREET CORP	42,554.07	0.04
316	STEEL DYNAMICS	39,841.28	0.04
225	STERIS - REGISTERED SHS	54,571.50	0.05
273	STRYKER CORP	98,623.98	0.09
284	SUN COMMUNITIES	38,382.60	0.03
118	SUPER MICRO COMPUT -SHS-	49,135.20	0.04
658	SYNCHRONY FINANCIAL	32,821.04	0.03
252	SYNOPSYS	127,610.28	0.11
1,103	SYSCO CORP	86,100.18	0.08
252	TAKE TWO INTERACTIVE SOFTWARE INC	38,734.92	0.03
1,047	TARGET CORP	163,185.42	0.15
689	TE CONNECTIVITY PLC	104,032.11	0.09
40	TELEDYNE TECHNOLOGIES	17,506.40	0.02
110	TELEFLEX INC	27,205.20	0.02
338	TERADYNE INC	45,268.34	0.04
18,871	TESLA MOTORS INC	4,937,219.73	4.44
2,082	TEXAS INSTRUMENTS INC	430,078.74	0.39
442	THE CIGNA GROUP - REGISTERED SHS	153,126.48	0.14
476	THE HARTFORD FINANCIAL SERVICES GROUP	55,982.36	0.05
1,444	THE KRAFT HEINZ	50,698.84	0.05
884	THERMO FISHER SCIENTIFIC INC - REG SHS	546,815.88	0.49
680	THE TRADE DESK -A-	74,562.00	0.07
2,532	TJX COS INC	297,611.28	0.27
817	T-MOBILE US INC - REG SHS	168,596.12	0.15
581	TOAST INC	16,448.11	0.01
5	TORO CO	433.65	0.00
230	TRACTOR SUPPLY CO	66,913.90	0.06
188	TRADEWEB MKTS/REGSH	23,249.96	0.02
313	TRANSUNION	32,771.10	0.03
412	TRAVELERS COS INC/THE	96,457.44	0.09
590	TRIMBLE	36,633.10	0.03
356	T ROWE PRICE GROUP INC	38,779.08	0.03
1,911	TRUIST FINANCIAL CORP	81,733.47	0.07
285	TWILIO INC	18,587.70	0.02
67	TYLER TECHNOLOGIES INC	39,109.24	0.04
125	TYSON FOODS INC -A-	7,445.00	0.01
4,332	UBER TECH PREFERENTIAL SHARE	325,593.12	0.29
730	UDR	33,098.20	0.03
217	U-HAUL HOLDING COMPANY	15,624.00	0.01
90	ULTA BEAUTY RG PREFERENTIAL SHARE	35,020.80	0.03
995	UNION PACIFIC CORP	245,247.60	0.22
1,496	UNITEDHEALTH GROUP INC	874,681.28	0.79
1,617	UNITED PARCEL SERVICE INC	220,461.78	0.20
166	UNITED RENTALS INC	134,415.18	0.12
69	UNITED THERAPEUTICS CORP	24,726.15	0.02
2,452	US BANCORP	112,129.96	0.10
245	VEEVA SYSTEMS -A-	51,418.15	0.05
920	VENTAS INC	58,999.60	0.05
558	VERALTO CORPORATION	62,417.88	0.06
136	VERISIGN INC	25,834.56	0.02
225	VERISK ANALYTICS	60,291.00	0.05
6,769	VERIZON COMMUNICATIONS INC	303,995.79	0.27
418	VERTEX PHARMACEUTICALS INC	194,403.44	0.17
783	VERTIV HOLDINGS CO-A	77,900.67	0.07
2,757	VIATRIS INC - REG SHS	32,008.77	0.03
2,330	VICI PROPERTIES	77,612.30	0.07
2,561	VISA INC -A-	704,146.95	0.63
108	VULCAN MATERIALS CO	27,046.44	0.02
503	W.P. CAREY	31,336.90	0.03
502	W.R.BERKLEY CORP	28,478.46	0.03
386	WABTEC CORP	70,163.22	0.06
1,783	WALGREENS BOOTS	15,975.68	0.01
10,298	WALMART INC	831,563.50	0.75
2,768	WALT DISNEY CO	266,253.92	0.24
3,691	WARNER BROS DISCOVERY INC	30,450.75	0.03
28	WASTCO	13,772.64	0.01
638	WASTE MANAGEMENT	132,448.80	0.12
134	WATERS	48,225.26	0.04
5,358	WELLS FARGO AND CO	302,673.42	0.27
1,385	WELLTOWER OP --- REGISTERED SH	177,321.55	0.16
695	WESTERN DIGITAL CORP	47,461.55	0.04
165	WEST PHARMACEUTICAL SERVICES INC	49,526.40	0.04
272	WILLIAMS-SONOMA	42,138.24	0.04
334	WORKDAY INC -A-	81,632.94	0.07
104	WW GRAINGER INC	108,036.24	0.10
155	WYNN RESORTS LTD	14,861.40	0.01
567	XYLEM INC	76,562.01	0.07
482	YUM BRANDS INC	67,340.22	0.06
43	ZEBRA TECHNOLOGIES -A-	15,923.76	0.01
398	ZILLOW GROUP -C-	25,412.30	0.02
467	ZIMMER BIOMET HLDGS SHS	50,412.65	0.05
1,121	ZOETIS INC -A-	219,020.98	0.20
898	ZOOM VIDEO COMMUNICATIONS INC	62,626.52	0.06
143	ZSCALER INC	24,444.42	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Other transferable securities		**-**	**0.00**
Warrants		**-**	**0.00**
	Canada	**-**	**0.00**
219	CONSTELLATION SOFTWARE 31.03.40 WAR	-	0.00
Total securities portfolio		**110,922,343.18**	**99.71**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**320,666,881.79**	**96.80**
Bonds		**320,666,881.79**	**96.80**
	Australia	**3,522,946.38**	**1.06**
1,060,000	TOYOTA FINANCE AUST 0.064 22-25 13/01A	1,050,277.31	0.32
880,000	TOYOTA FINANCE AUSTR 2.004 20-24 21/04A	879,364.47	0.27
800,000	TRANSURBAN FINANCE 2.00 15-25 28/08A	790,872.88	0.24
806,000	WESTPAC BANKING 0.625 17-24 22/11A	802,431.72	0.24
	Austria	**2,582,262.69**	**0.78**
200,000	ERSTE GROUP BANK AG 0.05 20-25 16/09A	194,635.47	0.06
300,000	RAIF BA 4.125 22-25 08/09A	302,235.09	0.09
1,200,000	RAIFFEISENBK AUSTRIA 0.25 20-25 22/01A	1,188,365.10	0.36
900,000	VERBUND 1.50 14-24 20/11A	897,027.03	0.27
	Belgium	**1,686,253.51**	**0.51**
800,000	BELFIUS BANQUE SA 1.00 17-24 26/10A	798,702.76	0.24
900,000	KBC GROUPE SA 0.6250 19-25 10/04A	887,550.75	0.27
	Canada	**2,371,734.70**	**0.72**
2,409,000	ONTARIO TEACHERS' FI 0.5 20-25 06/05A	2,371,734.70	0.72
	Denmark	**4,394,921.96**	**1.33**
1,633,000	DANSKE BANK A/S 0.625 20-25 12/05A	1,605,455.54	0.48
780,000	NOVO NORDISK FINANCE 0.75 21-25 03/25A	770,004.92	0.23
1,200,000	NYKREDIT REALKREDIT 0.5 20-25 11/06A	1,176,346.50	0.36
850,000	NYKREDIT REALKREDIT 0.6250 19-25 17/01A	843,115.00	0.25
	Finland	**5,236,701.86**	**1.58**
800,000	CASTELLUM HELSINKI 2.00 22-25 24/03A	793,083.56	0.24
2,100,000	NORDEA BANK 1.125 15-25 12/02A	2,083,431.10	0.63
806,000	OP CORPORATE BANK 1.0000 18-25 22/05A	794,812.88	0.24
1,600,000	OP CORPORATE BANK PL 0.5 20-25 12/05A	1,565,374.32	0.47
	France	**71,077,789.15**	**21.46**
800,000	ADP 1.50 14-25 07/04A	792,527.16	0.24
800,000	AIR LIQUIDE FINANCE 1.25 15-25 03/06A	790,406.72	0.24
1,200,000	APRR SA 1.875 14-25 15/01A	1,194,898.08	0.36
1,200,000	ARKEMA SA 1.50 15-25 20/01A	1,193,056.26	0.36
1,200,000	ARVAL SERVICE LEASE 0.8750 22-25 17/02A	1,188,571.74	0.36
1,000,000	ARVAL SERVICE LEASE 4.625 23-24 02/12A	1,001,082.05	0.30
2,500,000	BFCM 0.75 18-25 17/07A	2,454,685.12	0.74
2,100,000	BFCM 1.25 15-25 14/01A	2,087,949.05	0.63
2,800,000	BFCM 1 22-25 23/05A	2,760,196.18	0.83
2,600,000	BFCM BQUE FED CRED MUT 0.01 21-25 07/03A	2,563,960.23	0.77
1,341,000	BNP PARIBAS SA 1.25 18-25 19/03A	1,328,584.95	0.40
800,000	BPCE 0.125 19-24 04/12A	795,592.00	0.24
2,400,000	BPCE 0.625 20-25 28/04A	2,364,978.96	0.71
1,800,000	BPCE 1.0 19-25 01/04A	1,780,344.54	0.54
800,000	BUREAU VERITAS 1.8750 18-25 06/01A	796,961.08	0.24
1,300,000	CAPGEMINI SE 0.625 20-25 23/06A	1,275,197.49	0.38
1,000,000	CAPGEMINI SE 1 18-24 18/10A	998,770.10	0.30
1,220,000	CARREFOUR SA 1.25 15-25 03/06A	1,203,485.23	0.36
1,200,000	CIE DE SAINT-GOBAIN 1.00 17-25 17/03A	1,186,919.76	0.36
800,000	CIE DE SAINT-GOBAIN 1.625 22-25 10/08A	790,063.40	0.24
1,100,000	CIE FIN ET IND AUTO0.375 16-25 07/02A	1,087,886.19	0.33
300,000	CREDIT AGRICOLE SA 1.00 22-25 18/09A	294,630.39	0.09
900,000	CREDIT MUTUEL ARKEA 1.375 19-25 17/01A	894,789.18	0.27
2,100,000	DANONE SA 0.709 16-24 03/11A	2,094,653.82	0.63
1,200,000	DANONE SA 1.125 15-25 14/01A	1,192,854.78	0.36
800,000	EDENRED SA 1.375 15-25 10/03A	792,465.40	0.24
900,000	ELECT.DE FRANCE 1.625 14-24 08/10A	899,627.53	0.27
800,000	ELIS SA 1.0 19-25 03/04A	791,218.40	0.24
2,400,000	ESSILORLUXOTTIC SA 0.125 19-25 27/05A	2,354,376.84	0.71
800,000	GECINA 1.50 14-25 20/01A	796,760.96	0.24
1,200,000	HLDG INFRA TRANSPORT 2.25 14-25 24/03A	1,192,453.86	0.36
800,000	IMERYS 2 14-24 10/12A	797,151.60	0.24
800,000	JC DECAUX SE 2 20-24 24/04A	799,158.28	0.24
1,200,000	KERING 1.2500 22-25 05/05A	1,185,779.52	0.36
400,000	KERING SA 3.75 23-25 05/09A	402,424.40	0.12
900,000	KLEPIERRE 1.75 14-24 06/11A	898,749.14	0.27
1,000,000	LA BANQUE POSTALE 1.00 17-24 16/10A	999,033.40	0.30
1,200,000	LA POSTE 1.125 15-25 04/06A	1,184,925.72	0.36
1,700,000	LA POSTE SA 2.75 12-24 26/11A	1,697,605.12	0.51
1,700,000	L OREAL S A 3.125 23-25 19/05A	1,699,488.13	0.51
400,000	MICHELIN SA 0.875 18-25 03/09A	392,380.06	0.12
1,300,000	ORANGE SA 1.00 16-25 12/05A	1,282,446.36	0.39
400,000	ORANGE SA 1.00 18-25 12/09A	392,584.70	0.12
1,000,000	PUBLICIS GROUPE 1.625 14-24 16/12A	996,197.55	0.30
1,200,000	RCI BANQUE SA 0.5 22-25 14/07A	1,174,974.78	0.35
1,090,000	RCI BANQUE SA 1.625 17-25 11/04A	1,079,831.82	0.33
1,500,000	SANOFI SA 0.875 22-23 04/06A	1,481,461.28	0.45
1,600,000	SANOFI SA 1 20-25 30/03A	1,582,272.64	0.48
1,300,000	SCHNEIDER ELECTRIC S 3.375 23-25 06/04A	1,299,630.54	0.39
1,200,000	SCHNEIDER ELECTRIC SE 0.875 15-25 11/03A	1,187,048.34	0.36
1,140,000	SODEXO 0.75 20-25 27/04A	1,122,484.98	0.34
800,000	STE FONCIERE LYONNAISE 1.50 18-25 29/05A	788,953.20	0.24
300,000	SUEZ ENVIRONNEMENT 1.75 15-25 10/09A	296,327.95	0.09
900,000	SUEZ SA 1.00 17-25 03/04A	889,309.94	0.27
1,000,000	TELEPERFORMANCE SE 1.875 18-25 02/07A	986,767.65	0.30
900,000	TOTAL INFRASTRUCTURE 2.20 15-25 05/08A	892,344.92	0.27
680,000	UNIBAIL RODAMCO 1.00 15-25 14/03A	672,891.92	0.20
500,000	UNIBAIL-RODAMCO SE 1.125 18-25 15/09A	490,330.70	0.15
1,100,000	UNIBAIL-RODAMCO-WEST 2.125 20-25 09/04A	1,092,599.92	0.33
400,000	VINCI SA 1.0000 18-25 26/09A	392,513.02	0.12
800,000	VINCI SA 3.375 23-25 04/02A	799,878.12	0.24
1,200,000	VIVENDI SA 0.6250 19-25 11/06A	1,180,296.00	0.36

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	Germany	**30,815,730.86**	**9.30**
1,199,000	BASF SE 0.875 18-25 22/05A	1,182,305.90	0.36
1,300,000	BERLIN HYP 109 1.25 15-25 22/01A	1,291,227.34	0.39
300,000	BERTELSMANN SE 1.2500 18-25 29/09A	294,572.01	0.09
300,000	COMMERZBANK AG 0.1 21-25 11/03A	292,153.16	0.09
200,000	COMMERZBANK AG 1.125 17-25 19/09A	196,524.58	0.06
970,000	CONTINENTAL AG 0.375 19-25 27/06A	949,987.88	0.29
600,000	DEUTSCHE BAHN FIN 3.75 10-25 09/07A	605,149.35	0.18
1,300,000	DEUTSCHE BANK AG 1.125 15-25 17/03A	1,286,831.26	0.39
1,300,000	DEUTSCHE LUFTHANSA 2.875 21-25 11/02A	1,297,150.60	0.39
1,180,000	DEUTSCHE POST AG 2.875 12-24 11/12A	1,178,682.89	0.36
1,000,000	DEUTSCHE WOHNEN SE 1 20-25 30/04A	984,510.90	0.30
800,000	EUROGRID GMBH 1.875 15-25 10/06A	792,828.32	0.24
300,000	EVONIK INDUSTRIES AG 0.625 20-25 18/05A	292,789.83	0.09
790,000	FRESENIUS MEDICAL CARE 1.50 18-25 11/07A	779,119.64	0.24
800,000	FRESENIUS SE 1.8750 19-25 15/02A	795,422.20	0.24
1,282,000	FRESENIUS SE 1.8750 22-25 24/05A	1,270,274.76	0.38
1,120,000	HAMBURG CIAL BANK AG 4.875 23-25 17/03A	1,127,754.82	0.34
1,601,000	HEIDELBERGCEMENT 1.50 16-25 07/02A	1,589,855.84	0.48
900,000	INFINEON TECHNO 0.625 22-25 17/02A	890,744.49	0.27
1,420,000	KNORR-BREMSE AG 1.1250 18-25 13/06A	1,401,392.82	0.42
836,000	LANXESS AG 1.125 18-25 16/05A	824,128.42	0.25
2,600,000	LB HESSEN-THUERINGEN 0.375 20-25 12/05A	2,553,694.00	0.77
1,200,000	MERCK FIN SERVI 0.1250 20-25 16/07A	1,172,626.92	0.35
958,000	METRO AG 1.50 15-25 19/03A	948,364.10	0.29
1,000,000	O2 TELEFONICA DE FIN 1.75 18-25 05/07A	987,148.90	0.30
800,000	SANTANDER CONS BK 0.2500 19-24 15/10A	799,175.00	0.24
960,000	SAP EMTN 1.00 15-25 01/04A	949,898.69	0.29
1,400,000	SAP SE 0.75 18-24 10/12A	1,391,737.20	0.42
1,200,000	VIER GAS TRANSP-02- 2.875 13-25 12/06A	1,196,133.24	0.36
1,500,000	VONOVIA FINANCE BV 1.25 16-24 06/12A	1,493,545.80	0.45
	Ireland	**5,145,002.17**	**1.55**
990,000	ABBOTT IRL FINANCING 0.100 19-24 19/11A	986,148.95	0.30
800,000	AIB GROUP PLC 2.25 18-25 03/07A	794,452.16	0.24
1,140,000	APTIV PLC 1.50 15-25 10/03A	1,129,947.08	0.34
848,000	EATON CAPITAL UNLI 0.6970 19-25 14/05A	835,105.61	0.25
300,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	298,044.66	0.09
800,000	LINDE PUBLIC LIMITED 3.625 23-25 12/06A	801,947.60	0.24
300,000	RYANAIR DAC 2.875 20-25 15/09A	299,356.11	0.09
	Italy	**16,849,502.33**	**5.09**
840,000	BANCO BPM SPA 1.75 19-25 28/01A	834,694.18	0.25
800,000	BPER BANCA S.P.A. 1.875 20-25 17/06A	792,007.00	0.24
790,000	ERG SPA 1.8750 19-25 11/04A	783,423.37	0.24
1,270,000	INTESA SANPAOLO 0.75 19-24 04/12A	1,263,903.43	0.38
2,150,000	INTESA SANPAOLO 2.125 20-25 26/05A	2,133,819.31	0.64
906,000	IREN SPA 0.875 16-24 04/11A	903,797.87	0.27
860,000	ITALGAS S.P.A. 0.25 20-25 24/06A	841,384.91	0.25
906,000	MEDIOBANCA 1.1250 19-25 15/07A	892,260.87	0.27
740,000	MEDIOBANCA 1.125 20-25 23/04A	730,457.07	0.22
850,000	MEDIOBANCA 1.625 19-25 07/01A	846,006.49	0.26
800,000	SNAM SPA 1.2500 19-25 28/08A	787,426.32	0.24
800,000	TERNA SPA 0.125 19-25 25/07A	780,584.64	0.24
1,340,000	TERNA SPA 4.9 04-24 28/10A	1,340,992.40	0.40
650,000	UBI BANCA 1.625 19-25 21/04A	644,395.51	0.19
1,700,000	UGF 3.00 15-25 18/03A	1,695,900.96	0.51
1,600,000	UNICREDIT SPA 0.5 19-25 09/04A	1,578,448.00	0.48
	Japan	**3,326,872.25**	**1.00**
300,000	EAST JAPAN RAILWAY 2.614 22-25 08/09A09A	298,998.36	0.09
500,000	MIZUHO FINANCIAL GRP 0.956 17-24 16/10A	499,547.37	0.15
1,713,000	NTT FINANCE CORP 0.01 21-25 03/03A	1,688,826.41	0.51
840,000	SUMITOMO MITSUI FIN 0.934 17-24 11/10A	839,500.11	0.25
	Luxembourg	**6,556,025.92**	**1.98**
900,000	AROUNDTOWN SA 0.625 19-25 09/07A	878,229.99	0.27
850,000	BANK OF CHINA 1.5 22-25 28/04A	839,477.04	0.25
400,000	CNH IND FIN 1.75 17-25 12/09A	394,551.88	0.12
1,120,000	HEIDELBERG MATERIALS 2.5 20-24 09/04A	1,119,745.82	0.34
800,000	HOLCIM FINANCE (LUXE 2.375 20-25 09/04A	795,446.96	0.24
930,000	HOLCIM FINANCE LUX 1.5 22-25 06/04A	920,856.71	0.28
840,000	ICBC LUXEMBOURG 0.125 21-24 28/10A28/10A	837,346.15	0.25
780,000	SIMON INTL FINANCE 1.25 16-25 13/05A	770,371.37	0.23
	Netherlands	**54,020,304.27**	**16.31**
1,110,000	ABN AMRO BANK 0.875 18-25 22/04A	1,095,680.61	0.33
2,000,000	ABN AMRO BANK 1.25 20-25 28/05A	1,973,615.90	0.60
2,480,000	ABN AMRO BANK NV 1 15-25 16/04A	2,452,015.18	0.74
2,500,000	ABN AMRO BANK NV 3.75 23-25 20/04A	2,505,194.25	0.76
800,000	AKZO NOBEL NV 1.75 14-24 07/11A	798,214.72	0.24
2,036,000	BMW FINANCE NV 0.5000 22-25 22/02A	2,013,862.06	0.61
1,200,000	BMW FINANCE NV 0.875 17-25 03/04A	1,185,540.60	0.36
1,264,000	BMW FINANCE NV 1.00 15-25 21/01A	1,254,978.20	0.38
1,765,000	BMW FINANCE NV 1.00 18-24 14/11A	1,760,676.63	0.53
1,200,000	BMW FINANCE NV 1 18-25 29/08A8-25 29/08A	1,180,116.42	0.36
300,000	BRENNTAG FINANCE 1.125 17-25 27/09A	294,449.27	0.09
990,000	COCA-COLA CO 1.000 16-24 11/11A	987,556.58	0.30
500,000	COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	498,762.93	0.15
2,130,000	DAIMLER AG 0.85 17-25 28/02A	2,109,176.49	0.64
1,000,000	DAIMLER TRUCK INT 1.25 22-25 06/04A	989,301.05	0.30
1,010,000	DEUTSCHE TEL INTL FIN 0.625 17-24 13/12A	1,004,457.52	0.30
950,000	DEUT TELEKOM INT FIN 2.75 12-24 24/10A	949,547.14	0.29
1,100,000	DIGITAL DUTCH FINCO 0.625 20-25 17/01A	1,077,010.55	0.33
830,000	DSM KONINKLIJKE 1.00 15-25 09/04A	820,390.05	0.25
1,259,000	EDP FINANCE 2.00 15-25 22/04A	1,250,728.12	0.38
830,000	EURONEXT NV 1 18-25 18/04A	819,279.35	0.25
860,000	EXOR 2.50 14-24 08/10A	859,796.01	0.26
1,600,000	ING GROUP NV 1.125 18-25 14/02A	1,587,116.64	0.48

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
800,000	ISS FINANCE BV 1.25 20-25 07/07A07A	787,053.16	0.24
850,000	JDE PEET S BV 0.244 21-25 16/01A	841,919.05	0.25
980,000	KON AHOLD DELHAIZE 0.25 19-25 26/06A	960,169.55	0.29
1,000,000	KPN NV 0.625 16-25 09/04A	985,933.25	0.30
904,000	LEASEPLAN CORP NV 3.5 20-25 09/04A	905,078.11	0.27
1,250,000	LEASEPLAN CORPORATION 2.125 22-25 06/05A	1,240,674.94	0.37
800,000	MERCEDESBENZ INTL 3.4 23-25 13/04A	800,090.44	0.24
2,400,000	MERCEDESBENZ INTL FIN 2.625 20-25 07/04A	2,392,139.88	0.72
800,000	NATIONALE-NEDERLANDEN 0.375 19-25 26/02A	789,840.64	0.24
800,000	NIBC BANK NV 0.875 19-25 08/07A	784,858.32	0.24
4,520,000	RABOBANK REGS 2256A 4.125 10-25 14/07A	4,558,871.78	1.38
806,000	REN FINANCE BV 2.50 15-25 12/02A	803,332.14	0.24
1,690,000	ROCHE FINANCE EUROPE 0.875 15-25 25/02A	1,674,244.05	0.51
1,600,000	SIEMENS FINANCIERING 2.25 22-25 10/03A	1,592,771.68	0.48
840,000	TENNET HOLDING BV 0.75 17-25 26/06A	825,262.70	0.25
870,000	TOYOTA MOTOR FINANCE 3.625 23-25 24/04A	871,188.42	0.26
1,078,000	UNILEVER 0.5 18-25 04/09A	1,069,975.75	0.32
1,000,000	UNILEVER 0.875 17-25 31/07A	983,283.80	0.30
1,703,000	UNILEVER FINANCE NET 1.25 20-25 25/03A	1,686,150.34	0.51
	New Zealand	**791,660.92**	**0.24**
800,000	ANZ NEW ZEALAND INTL 1.125 18-25 20/03A	791,660.92	0.24
	Norway	**6,297,630.81**	**1.90**
810,000	NORSK HYDRO ASA 1.125 19-25 11/04A	799,598.14	0.24
800,000	SANTANDER CONSUMER BANK 0.5 22-25 11/08A	781,969.96	0.24
800,000	SANTANDER CONSUMER BK 0.125 20-25 25/02A	789,638.32	0.24
300,000	SPAREBANK 1 SR-BANK 2.875 22-25 20/09A	299,497.73	0.09
820,000	STATKRAFT 1.125 17-25 20/03A	811,668.31	0.25
760,000	STATNETT SF 0.875 18-25 08/03A	752,037.97	0.23
959,000	TELENOR EMTN 2.625 12-24 06/12A	957,796.41	0.29
1,110,000	TELNOR ASA REGS 2.50 13-25 22/05A	1,105,423.97	0.33
	Portugal	**797,502.48**	**0.24**
800,000	CAIXA GERAL DEPOSITOS 1.25 19-24 25/11S	797,502.48	0.24
	South Korea	**599,135.97**	**0.18**
600,000	SHINHAN BANK CO LTD 0.25 19-24 16/10A10A	599,135.97	0.18
	Spain	**22,427,876.71**	**6.77**
800,000	ABERTIS INFRAESTRUCT 0.625 19-25 15/07A	783,849.72	0.24
1,000,000	ABERTIS INFRAESTRUCT 2.50 14-25 27/02A	996,247.75	0.30
1,600,000	BANCO BILBAO VIZCAYA 0.75 20-25 04/06A	1,574,451.20	0.48
1,700,000	BANCO DE SABADELL SA 0.875 19-25 22/07A	1,669,915.35	0.50
800,000	BANCO DE SABADELL SA 1.125 19-25 27/03A	791,434.56	0.24
2,200,000	BANCO SANTANDER SA 1.125 18-25 17/01A	2,184,831.00	0.66
1,600,000	BBVA SA 0.375 19-24 02/10A	1,600,000.80	0.48
1,700,000	BBVA SA 1.375 18-25 14/05A 18-25 14/05A	1,682,420.05	0.51
1,600,000	CAIXABANK SA 0.375 20-25 17/01A	1,580,848.00	0.48
1,500,000	CAIXABANK SA 0.625 19-24 01/10A	1,500,000.75	0.45
800,000	CELLNEX TELECOM SA 2.875 17-25 18/04A	797,757.48	0.24
1,000,000	ENAGAS FIN REGS 1.25 15-25 06/02A	992,390.95	0.30
800,000	FERROVIAL REGS 1.375 17-25 31/03A	791,884.52	0.24
1,030,000	MERLIN PROPERTIES 1.75 17-25 26/05A	1,018,930.07	0.31
900,000	RED ELECTRICA FIN 1.125 15-25 24/04A	889,208.77	0.27
1,600,000	SANTANDER CONSUMER F 0.375 20-25 17/01A	1,585,575.76	0.48
100,000	TELEFONICA EMISIONES 1.495 18-25 11/09A	98,612.85	0.03
1,900,000	TELEFONICA EMISIONES 1.528 17-25 17/01A	1,889,517.13	0.57
	Sweden	**10,063,345.74**	**3.04**
790,000	FASTIGHETS AB BALDER 1.875 17-25 14/03A	784,097.20	0.24
806,000	LANSFORSAKRINGAR BANK 0.125 20-25 19/02A	795,506.40	0.24
800,000	SBAB BANK AB 0.5 20-25 13/05A	786,074.92	0.24
2,050,000	SVENSKA HANDELSBANKEN 1 20-25 15/04A	2,024,661.48	0.61
1,210,000	SWEDBANK AB 0.25 19-24 09/10A	1,209,289.43	0.37
1,608,000	SWEDBANK AB 0.75 20-25 05/05A	1,584,533.82	0.48
880,000	VOLVO TREASURY AB 0.625 22-25 14/02S	871,097.79	0.26
740,000	VOLVO TREASURY AB 1.625 20-25 26/05A	732,241.29	0.22
300,000	VOLVO TREASURY AB 1.625 22-25 18/09A	296,064.06	0.09
980,000	VOLVO TREASURY AB 3.75 23-24 25/11A	979,779.35	0.30
	United Kingdom	**20,077,106.65**	**6.06**
1,600,000	CREDIT AGRICOLE LDN 1.375 18-25 13/03A	1,587,336.16	0.48
840,000	EASYJET PLC 0.8750 19-25 11/06A	827,939.28	0.25
1,705,000	GLAXOSMITHKLINE 1.375 14-24 02/12A	1,698,876.32	0.51
1,209,000	GLAXOSMITHKLINE EMTN 4.00 05-25 16/06A	1,216,919.07	0.37
806,000	INTERCONT HOTELS GRP 1.625 20-24 08/10A	805,752.23	0.24
800,000	INTL CONSO AIRLINE 2.75 21-25 25/03A03A	797,282.64	0.24
1,420,000	LLOYDS BANK PLC 1.25 15-25 13/01A	1,411,596.80	0.43
1,270,000	LLOYDS BK CORP MKTS 0.375 20-25 28/01A	1,258,359.24	0.38
806,000	MOTABILITY OPERATION 0.875 17-25 14/03A	797,179.74	0.24
850,000	NATIONAL GRID ELEC 0.19 20-25 20/01A01A	842,078.00	0.25
1,500,000	NATIONSWIDE BUILDING 1.25 15-25 03/03A	1,487,351.10	0.45
1,600,000	NATIONWIDE BUILDING 0.25 20-25 22/07A	1,565,324.16	0.47
1,653,000	NATWEST MARKETS PLC 2.75 20-25 02/04A	1,649,433.90	0.50
1,200,000	NATWEST MARKETS PLC 2 22-25 27/08A	1,188,727.80	0.36
990,000	SSE PLC 1.25 20-25 16/04A	978,746.58	0.30
860,000	UBS AG LONDON 0.45 20-25 19/05A	845,105.19	0.26
300,000	VODAFONE GROUP PLC 1.875 14-25 11/09A	297,066.03	0.09
830,000	WPP FINANCE 2016 1.375 18-25 20/03A	822,032.41	0.25
	United States of America	**52,026,574.46**	**15.71**
1,480,000	AMERICAN HONDA FIN 1.95 20-24 18/10A04A	1,479,093.94	0.45
806,000	AMERICAN TOWER 1.375 17-25 04/04A	797,154.15	0.24
2,056,000	APPLE 0.875 17-25 24/05U	2,028,219.74	0.61
100,000	ARCHER DANIELS MIDLAND 1% 18-25 12/09A	98,074.37	0.03
810,000	AVERY DENNISON CORP 1.25 17-25 03/03A	802,603.12	0.24
1,220,000	BANK OF AMERICA CORP 1.375 15-25 26/03A	1,209,019.64	0.36
1,010,000	BAXTER INTL INC 1.3 17-25 30/05A	998,057.25	0.30
800,000	BECTON DICKINSON 0.0340 21-25 13/08A	778,224.84	0.23
1,169,000	BERRY GLOBAL INC 1 20-25 02/01S	1,161,657.98	0.35
1,169,000	BLACKROCK INC 1.25 15-25 06/05A	1,155,688.72	0.35

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,612,000	BOOKING HOLDINGS INC 0.1 21-25 08/03A	1,590,045.04	0.48
942,000	BRISTOL MYERS SQUIBB 1.00 15-25 15/05A	930,100.28	0.28
1,180,000	CHUBB INA HOLDINGS 0.3000 19-24 15/12A	1,171,902.49	0.35
2,156,000	CITIGROUP INC 1.75 15-25 28/01A	2,145,175.59	0.65
900,000	ECOLAB INC 2.625 15-25 08/07A	895,843.35	0.27
800,000	FEDEX CORP 0.45 19-25 05/08A	781,886.52	0.24
1,050,000	GENERAL MOTORS FINAN 1.0 22-25 24/02A	1,039,554.03	0.31
820,000	GENERAL MOTORS FINAN 1.694 18-25 26/03A	812,878.67	0.25
1,955,000	GOLDMAN SACHS GROUP 1.25 16-25 01/05A	1,929,275.23	0.58
3,430,000	GOLDMAN SACHS GROUP 3.375 20-25 27/03A	3,431,032.95	1.04
1,010,000	HARLEY DAVIDSON FIN 0.90 19-24 19/11A	1,006,876.57	0.30
1,600,000	IBM CORP 0.875 19-25 31/01A	1,587,256.64	0.48
1,690,000	IBM CORP 0.95 17-25 23/05A	1,667,086.47	0.50
1,008,000	ILLINOIS TOOL WORKS 0.25 19-24 05/12A	1,003,261.19	0.30
2,619,000	JPMORGAN CHASE & CO 1.5 15-25 27/01A	2,604,135.87	0.79
990,000	KELLANOVA 1.25 15-25 10/03A	980,482.53	0.30
900,000	MCDONALD'S CORP REGD 2.375 12-24 27/11A	898,894.12	0.27
800,000	MERCK CO INC 0.5 16-24 02/11A	797,995.08	0.24
830,000	METROPOLITAN LIFE G F 1.75 22-25 25/05A	822,569.88	0.25
1,200,000	MMS USA INVESTMENTS 0.625 19-25 13/06A	1,178,099.40	0.36
2,459,000	MORGAN STANLEY 1.75 15-25 30/01A	2,446,874.55	0.74
1,420,000	NESTLE HOLDING 0.875 17-25 18/07A	1,397,044.28	0.42
1,200,000	ORACLE CORP 3.125 13-25 10/07A	1,199,068.14	0.36
840,000	PROCTER AND GAMBLE 0.50 17-24 25/10A	838,570.78	0.25
1,150,000	PROCTER AND GAMBLE CO 0.625 18-24 30/10A	1,147,156.05	0.35
980,000	RELAX CAPITAL INC 1.30 15-25 12/05A	968,125.93	0.29
1,641,000	STRYKER CORP 0.25 19-24 03/12A	1,630,849.68	0.49
1,380,000	THERMO FISHER SCIENT 0.1250 19-25 01/03A	1,361,443.55	0.41
1,050,000	THERMO FISHER SCIENT 2.00 14-25 15/04A	1,043,308.35	0.31
1,000,000	TOYOTA MOTOR 0.625 17-24 21/11A	996,452.85	0.30
1,230,000	VERIZON COMM 0.875 16-25 02/04A	1,215,534.65	0.37
Other transferable securities		**8,283,106.73**	**2.50**
Bonds		**8,283,106.73**	**2.50**
	Belgium	**792,872.00**	**0.24**
800,000	GBL SA 1.875 18-25 19/06A	792,872.00	0.24
	France	**3,185,500.80**	**0.96**
2,300,000	SOCIETE GENERALE SA 1.125 18-25 23/01A	2,284,576.32	0.69
910,000	UNIBAIL RODAMCO 0.875 16-25 21/02	900,924.48	0.27
	Germany	**2,401,160.27**	**0.72**
900,000	AAREAL BANK AG 4.5 22-25 25/07A	907,520.72	0.27
1,500,000	LANDESBK HESS THUERIN 0.125 19-24 19/11A	1,493,639.55	0.45
	United Kingdom	**686,046.38**	**0.21**
500,000	SSE PLC 0.875 17-25 06/09A	490,896.18	0.15
200,000	YORKSHIRE BUILDING S 0.625 20-25 21/09A	195,150.20	0.06
	United States of America	**1,217,527.28**	**0.37**
1,210,000	CARRIER GLOBAL CORPOR 4.375 23-25 29/05A	1,217,527.28	0.37

Quantity		Market Value	% of NAV
		EUR	
Total securities portfolio		**328,949,988.52**	**99.30**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**255,837,300.27**	**96.16**
Bonds		**246,117,311.63**	**92.51**
	Australia	**5,954,663.10**	**2.24**
148,000	AUSTRALIA 0.25 20-25 21/11S	98,652.84	0.04
249,000	AUSTRALIA 0.50 20-26 21/09S	162,673.46	0.06
203,000	AUSTRALIA 1.00 20-31 21/11S	116,143.12	0.04
201,000	AUSTRALIA 1.25 20-32 21/05S	115,433.62	0.04
262,000	AUSTRALIA 1.50 19-31 21/06S	157,295.21	0.06
116,000	AUSTRALIA 1.75 20-51 21/06S	45,448.97	0.02
101,000	AUSTRALIA 1.75 21-32 21/11S	59,577.59	0.02
443,000	AUSTRALIA 1 19-30 21/12S	261,028.00	0.10
194,000	AUSTRALIA 2.25 15-28 21/04S	128,748.24	0.05
135,000	AUSTRALIA 2.50 18-30 21/05S	88,088.85	0.03
77,000	AUSTRALIA 2.75 14-35 21/06S	47,509.96	0.02
301,000	AUSTRALIA 2.75 15-27 21/11S	204,010.03	0.08
505,000	AUSTRALIA 2.75 16-28 21/11S	339,716.29	0.13
179,000	AUSTRALIA 2.75 17-29 21/11S	119,118.92	0.04
57,000	AUSTRALIA 2.75 18-41 21/05S	32,069.41	0.01
50,000	AUSTRALIA 3.00 16-47 21/03S	27,187.01	0.01
239,000	AUSTRALIA 3.25 12-29 21/04S	163,501.68	0.06
51,000	AUSTRALIA 3.25 15-39 21/06S	31,599.82	0.01
143,000	AUSTRALIA 3.5 23-34 21/12S	95,075.70	0.04
72,000	AUSTRALIA 3.75 14-37 21/04S	48,263.89	0.02
108,000	AUSTRALIA 3.75 22-34 21/05S	73,595.30	0.03
86,000	AUSTRALIA 3 22-33 21/11S	55,303.67	0.02
353,000	AUSTRALIA 4.25 13-26 21/04S	247,102.66	0.09
105,000	AUSTRALIA 4.25 24-34 21/06S	74,428.42	0.03
43,000	AUSTRALIA 4.25 24-35 21/12S	30,389.98	0.01
169,000	AUSTRALIA 4.50 13-33 21/04S	122,102.27	0.05
208,000	AUSTRALIA 4.75% 21-04-27	148,516.81	0.06
20,000	AUSTRALIAN CAPITAL 4.5 23-34 23/10S	13,477.52	0.01
40,000	AUSTRALIAN CAPITAL 5.25 23-33 24/10S	28,878.07	0.01
100,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	112,660.96	0.04
50,000	AUSTRALIA NEW ZEALAN 4.95 24-29 05/02S	35,443.74	0.01
34,000	AUSTRALIAN GOVE 4.7500 23-54 21/06S	24,222.70	0.01
50,000	COMMONWEALTH BANK OF 3.9 18-28 16/03S	49,849.05	0.02
30,000	INTERNATIONAL FINANCE 1.5 20-35 15/04S	15,397.64	0.01
100,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	109,361.47	0.04
200,000	NEW SOUTH WALES TREA 4.25 23-36 20/02S	130,598.65	0.05
50,000	NEW SOUTH WALES TREA 4.75 24-35 20/09S	34,366.14	0.01
60,000	NEW SOUTH WALES TREA TSY 1.5 20-32 20/02	33,991.68	0.01
200,000	NEW SOUTH WALES TREA TSY 1.75 21-34 20/0	107,406.13	0.04
30,000	NEW SOUTH WALES TREA TSY 2.25 20-41 07/0	13,974.18	0.01
5,000	NEW SOUTH WALES TREA TSY 2.45 20-50 24/0	2,005.60	0.00
14,000	NEW SOUTH WALES TREA TSY 2.5 22-32 22/11	8,411.08	0.00
40,000	NEW SOUTH WALES TREA TSY 2 19-31 20/03S	24,192.35	0.01
51,000	NEW SOUTH WALES TREA TSY 2 20-33 08/03S	29,023.45	0.01
40,000	NEW SOUTH WALES TREA TSY 3 16-27 20/05S	27,203.56	0.01
100,000	NEW SOUTH WALES TREA TSY 3 16-28 20/03S	67,497.03	0.03
48,000	NEW SOUTH WALES TREA TSY 3 16-30 20/02S	31,523.46	0.01
105,000	NEW SOUTH WALES TREA TSY 3 17-29 20/04S	69,914.49	0.03
100,000	NEW SOUTH WALES TREA TSY 4.75 22-35 20/0	69,008.88	0.03
50,000	NEW WALES TREASURY 4.00 14-26 20/05S	34,761.83	0.01
100,000	NORTHERN TERRITORY T 5.25 24-34 21/03S	70,343.29	0.03
12,000	QUEENSLAND TREASURY 1.5 21-32 02/03S	6,783.53	0.00
50,000	QUEENSLAND TREASURY 1.5 21-32 20/08S	27,842.62	0.01
38,000	QUEENSLAND TREASURY 1.75 19-31 21/08S	22,325.41	0.01
10,000	QUEENSLAND TREASURY 2.25 20-41 20/11S	4,613.86	0.00
90,000	QUEENSLAND TREASURY 2.75 16-27 20/08S	60,672.63	0.02
40,000	QUEENSLAND TREASURY 2 21-33 22/08S	22,445.45	0.01
40,000	QUEENSLAND TREASURY 3.25 15-26 21/07S	27,462.97	0.01
70,000	QUEENSLAND TREASURY 3.25 16-28 21/07S	47,514.21	0.02
50,000	QUEENSLAND TREASURY 3.50 17-30 21/08S	33,473.13	0.01
1,000	QUEENSLAND TREASURY 4.2 17-47 20/02S	597.71	0.00
100,000	QUEENSLAND TREASURY 4.5 23-35 22/08S	67,285.15	0.03
73,000	QUEENSLAND TREASURY 4.75 24-34 02/02S	50,999.92	0.02
200,000	QUEENSLAND TREASURY COR 4.5 23-33 09/03S	138,214.80	0.05
100,000	SOUTH AUST GOVT 4.0000 24-29 24/05S	69,381.48	0.03
50,000	SOUTH AUSTRALIAN GOVER 4.75 23-38 24/05S	33,541.65	0.01
15,000	STH AUSTRALIA FIN AUTH 1.75 19-32 24/05S	8,590.14	0.00
20,000	STH AUSTRALIA FIN AUTH 2.25 20-40 24/05S	9,453.57	0.00
30,000	STH AUSTRALIA FIN AUTH 2.75 19-30 24/05S	19,388.20	0.01
30,000	STH AUSTRALIA FIN AUTH 3 16-26 20/07S	20,508.37	0.01
60,000	STH AUSTRALIA FIN AUTH 3 18-28 24/05S	40,429.27	0.02
100,000	TRANSBURBAN FINANCE 4.225 23-33 26/04A	117,591.57	0.04
50,000	TSY CORP OF VICTORIA 0.5 21-25 20/11S	33,359.39	0.01
40,000	TSY CORP OF VICTORIA 1.25 20-27 19/11S	25,634.11	0.01
50,000	TSY CORP OF VICTORIA 1.5 20-30 20/11S	29,522.24	0.01
253,000	TSY CORP OF VICTORIA 1.5 20-31 10/09S	145,019.28	0.05
40,000	TSY CORP OF VICTORIA 2.25 19-34 20/11S	21,947.84	0.01
20,000	TSY CORP OF VICTORIA 2.25 19-41 20/11S	9,103.18	0.00
150,000	TSY CORP OF VICTORIA 2.25 21-33 15/09S	85,318.44	0.03
90,000	TSY CORP OF VICTORIA 2.5 19-29 22/10S	57,906.28	0.02
50,000	TSY CORP OF VICTORIA 2 21-35 17/09S	25,991.44	0.01
44,000	TSY CORP OF VICTORIA 3 15-28 20/10S	29,452.26	0.01
75,000	TSY CORP OF VICTORIA 4.25 13-32 20/12S	50,823.09	0.02
55,000	TSY CORP OF VICTORIA 4.75 22-36 15/09S	37,123.40	0.01
70,000	TSY CORP OF VICTORIA 5.5 11-26 17/11S	50,166.55	0.02
20,000	WEST AUSTRALIAN TSY 3.25 18-28 20/07S	13,586.28	0.01
50,000	WEST AUSTRALIAN TSY 3 16-27 21/10S	33,916.79	0.01
20,000	WEST AUSTRL TREASUR 2.75 19-29 24/07S	13,135.96	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
11,000	WESTERN AUSTRALIAN 1.75 20-31 22/10S	6,458.87	0.00
50,000	WESTERN AUSTRALIAN TRY 3.00 17-26 21/10S	34,146.10	0.01
30,000	WESTERN AUST TR 1.5000 21-30 22/10S	17,911.20	0.01
100,000	WESTPAC BANKING 2.85 16-26 13/05S	98,176.47	0.04
100,000	WESTPAC BANKING 5.7540 24-34 03/04S	70,753.62	0.03
	Austria	**1,631,957.90**	**0.61**
76,000	AUSTRIA 0.00 20-30 20/02A	74,913.43	0.03
71,000	AUSTRIA 0.00 21-31 20/02A	67,996.24	0.03
36,000	AUSTRIA 0.25 21-36 20/10A	29,784.57	0.01
69,000	AUSTRIA 0.50 17-27 20/04A	73,943.90	0.03
93,000	AUSTRIA 0.5 19-29 20/02A	96,354.87	0.04
27,000	AUSTRIA 0.70 21-71 20/04A	14,147.25	0.01
101,000	AUSTRIA 0.75 16-26 20/10A	109,650.91	0.04
61,000	AUSTRIA 0.75 18-28 20/02A	64,938.06	0.02
36,000	AUSTRIA 0.75 20-51 20/03A	23,977.95	0.01
23,000	AUSTRIA 0.85 20-20 30/06A	12,047.33	0.00
61,000	AUSTRIA 0.9 22-32 20/02A	60,815.30	0.02
26,000	AUSTRIA 0 20-40 20/10U	18,256.40	0.01
19,000	AUSTRIA 0 22-28 20/10A	19,396.06	0.01
32,000	AUSTRIA 1.20 15-25 20/10A	35,255.52	0.01
58,000	AUSTRIA 1.50 16-47 20/02A	48,971.87	0.02
10,000	AUSTRIA 1.50 16-86 02/11A	6,927.02	0.00
36,000	AUSTRIA 1.85 22-49 23/05A	32,161.01	0.01
33,000	AUSTRIA 2.10 17-17 20/09A	28,965.28	0.01
51,000	AUSTRIA 2.40 13-34 23/05A	55,810.86	0.02
49,000	AUSTRIA 2.5 24-29 20/10A	55,186.37	0.02
16,000	AUSTRIA 2.90 23-29 23/05A	18,366.07	0.01
84,000	AUSTRIA 2.9 23-33 20/02A	96,014.47	0.04
49,600	AUSTRIA 2.9 24-34 20/02A	56,573.67	0.02
14,000	AUSTRIA 2 22-26 15/07A	15,575.80	0.01
44,000	AUSTRIA 3.15 12-44 20/06A	50,190.91	0.02
24,000	AUSTRIA 3.15 23-53 20/10A	27,252.56	0.01
20,000	AUSTRIA 3.2 24-39 15/07A	23,079.71	0.01
46,900	AUSTRIA 3.45 23-30 20/10A	55,421.61	0.02
21,000	AUSTRIA 3.80 12-62 26/01A	27,467.80	0.01
75,000	AUSTRIA 4.15 06-37 15/03A	95,320.60	0.04
91,000	AUSTRIA 4.85 09-26 15/03A	105,264.32	0.04
29,000	AUSTRIA 6.25 97-27 15/07A	35,944.39	0.01
50,000	OESTERREICHISCHE KON 0.375 20-25 17/09S	48,246.54	0.02
50,000	OEST KONTROLLBANK 0.5 21-26 02/02S	47,739.25	0.02
	Belgium	**6,290,425.69**	**2.36**
50,000	BELGIUM 0.0000 20-27 22/10A	52,221.81	0.02
84,000	BELGIUM 0.00 21-31 22/10U	78,772.08	0.03
61,000	BELGIUM 0.1 20-30 22/06A	59,912.74	0.02
74,000	BELGIUM 0.35 22-32 22/06A	69,814.34	0.03
40,000	BELGIUM 0.4000 20-40 22/06A	29,662.62	0.01
33,000	BELGIUM 0.65 21-71 22/06A	15,672.14	0.01
82,000	BELGIUM 0.80 17-27 22/06A	88,261.80	0.03
78,000	BELGIUM 0.8 18-28 22/06A	82,712.25	0.03
110,000	BELGIUM 0.9 19-29 22/06A	115,212.28	0.04
83,000	BELGIUM 1.00 16-26 22/06A	90,775.21	0.03
51,000	BELGIUM 1.25 18-33 22/04A	51,259.68	0.02
53,000	BELGIUM 1.4 22-53 22/06A	37,901.81	0.01
32,000	BELGIUM 1.45 17-37 22/06A	30,077.60	0.01
58,000	BELGIUM 1.6 16-47 22/06A	47,458.69	0.02
51,000	BELGIUM 1.7 19-50 22/06A	41,018.22	0.02
41,000	BELGIUM 1.90 15-38 22/06A	40,054.72	0.02
84,000	BELGIUM 1 15-31 22/06A	85,370.64	0.03
40,000	BELGIUM 2.15 16-66 22/06A	33,322.37	0.01
42,000	BELGIUM 2.25 17-57 22/06A	36,378.90	0.01
37,000	BELGIUM 2.7 24-29 22/10A	42,007.21	0.02
45,200	BELGIUM 2.75 22-39 22/04A	48,716.77	0.02
83,000	BELGIUM 2.8500 24-34 22/10A	93,426.10	0.04
49,000	BELGIUM 3.3 23-54 22/06A	53,539.90	0.02
22,000	BELGIUM 3.45 23-43 22/06A	25,343.39	0.01
39,600	BELGIUM 3.5 24-55 22/06A	44,686.84	0.02
48,000	BELGIUM 3.75 13-45 22/06A	57,547.42	0.02
44,000	BELGIUM 3 14-34 22/06A	50,347.19	0.02
86,200	BELGIUM 3 23-33 22/06A	98,939.83	0.04
80,000	BELGIUM 4.25 10-41 28/03A	101,916.73	0.04
53,000	BELGIUM 4.5 11-26 28/03A	61,074.88	0.02
42,000	BELGIUM 4 12-32 28/03A	51,409.68	0.02
92,000	BELGIUM 5.00 04-35 28/03A	122,912.16	0.05
93,000	BELGIUM 5.50 98-28 28/03A	115,110.55	0.04
90,000	EUROPEAN UNION 0.00 21-28 04/10A	91,579.84	0.03
23,000	EUROPEAN UNION 0.25 21-36 22/04A	19,353.85	0.01
100,000	EUROPEAN UNION 0.25 22-26 22/10A	107,327.84	0.04
139,000	EUROPEAN UNION 0.4 21-37 04/02A	116,042.04	0.04
25,000	EUROPEAN UNION 0.45 21-46 02/05A	16,609.52	0.01
50,000	EUROPEAN UNION 0 20-35 04/07A	41,844.15	0.02
183,000	EUROPEAN UNION 0 21-26 06/07A	196,284.78	0.07
50,000	EUROPEAN UNION 0 21-29 04/07A	50,049.42	0.02
130,000	EUROPEAN UNION 0 21-31 04/07A	122,943.91	0.05
173,000	EUROPEAN UNION 1.00 22-32 06/07A	171,916.67	0.06
10,000	EUROPEAN UNION 1.125 22-37 04/06A	9,165.86	0.00
127,000	EUROPEAN UNION 1.25 22-43 04/02A	104,105.57	0.04
110,000	EUROPEAN UNION 1.625 22-29 04/12A	118,115.97	0.04
110,000	EUROPEAN UNION 2.0 22-27 04/10A	121,754.81	0.05
162,000	EUROPEAN UNION 2.625 22-48 04/02A	162,827.47	0.06
50,000	EUROPEAN UNION 2.75 22-33 04/02A	56,325.71	0.02
125,000	EUROPEAN UNION 2.75 22-37 04/12A	137,850.51	0.05
139,000	EUROPEAN UNION 2.75 23-26 05/10A	156,544.76	0.06
50,000	EUROPEAN UNION 2.875 24-27 06/12A	56,705.54	0.02
100,000	EUROPEAN UNION 2.875 24-29 05/10A	113,927.35	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	EUROPEAN UNION 3.00 11-26 04/09A	56,651.88	0.02
227,000	EUROPEAN UNION 3.0 22-53 04/03A	238,546.63	0.09
200,000	EUROPEAN UNION 3.125 23-28 05/12A	229,743.08	0.09
47,000	EUROPEAN UNION 3.125 23-30 04/12A	54,350.96	0.02
154,000	EUROPEAN UNION 3.25 23-34 04/07A	179,279.47	0.07
150,000	EUROPEAN UNION 3.25 24-50 04/02A	166,168.55	0.06
100,000	EUROPEAN UNION 3.375 22-42 04/11A	114,749.07	0.04
73,000	EUROPEAN UNION 3.375 23-38 04/10A	84,475.55	0.03
100,000	EUROPEAN UNION 3.375 24-54 05/10A	111,777.83	0.04
18,000	EUROPEAN UNION 3.75 12-42 04/04A	22,040.11	0.01
126,000	EUROPEAN UNION 4.0 23-4 04/04A	155,934.43	0.06
31,000	EURO UNIO BILL 0.1 20-40 04/10A	22,193.49	0.01
50,000	EURO UNIO BILL 0.2 21-36 04/06A	41,671.99	0.02
46,000	EURO UNIO BILL 0.3 20-50 04/11A	26,434.24	0.01
170,000	EURO UNIO BILL 0.45 21-41 04/07A	123,993.43	0.05
62,000	EURO UNIO BILL 0.7 21-51 06/07A	38,614.92	0.01
30,000	EURO UNIO BILL 0.75 21-47 04/01A	21,304.24	0.01
50,000	EURO UNIO BILL 0 20-25 04/11A	54,365.79	0.02
44,000	EURO UNIO BILL 0 20-30 04/10A	42,608.98	0.02
50,000	EURO UNIO BILL 0 21-26 04/03A	54,083.81	0.02
62,000	EURO UNIO BILL 0 21-28 02/06A	63,781.22	0.02
50,000	EURO UNIO BILL 0 21-31 22/04A	47,712.95	0.02
130,000	EURO UNIO BILL 2.5 22-52 04/10A	123,803.26	0.05
100,000	PROXIMUS SADP 0.7500 21-36 17/11A	81,910.56	0.03
100,000	REGION WALLONNE 3.50 23-43 15/03A	110,115.13	0.04
	British Virgin Islands	**175,276.34**	**0.07**
200,000	TSMC GLOBAL LTD 2.25 21-31 23/04S	175,276.34	0.07
	Bulgaria	**75,274.25**	**0.03**
9,000	BULGARIA 1.375 20-50 23/09A	6,070.72	0.00
15,000	BULGARIA 4.125 22-29 23/09A	17,499.81	0.01
20,000	BULGARIA 4.375 23-31 13/05A	23,765.85	0.01
19,000	BULGARIA 4.625 22-34 23/09A	23,020.75	0.01
4,000	BULGARIA 4.875 23-36 13/05A	4,917.12	0.00
	Canada	**13,485,317.56**	**5.07**
2,000	ALBERTA PROVINCE D 4.45 23-54 01/12S	1,564.77	0.00
100,000	ALBERTA PROVINCE D 4.5 24-34 24/01S	102,506.83	0.04
50,000	BANK OF MONTREAL 2.65 22-27 08/03S	48,344.43	0.02
50,000	BANK OF MONTREAL 3.19 18-28 01/03S	36,863.76	0.01
100,000	BANK OF MONTREAL 4.309 22-27 01/06S	75,490.12	0.03
90,000	BANK OF MONTREAL 4.537 23-28 18/12S	68,990.06	0.03
50,000	BANK OF NOVA SC 1.85 21-26 02/11S	35,835.02	0.01
30,000	BANK OF NOVA SC 3.934 22-32 03/05S	22,269.16	0.01
50,000	BANK OF NOVA SCOTIA 2.95 22-27 08/03S	36,563.06	0.01
50,000	BANK OF NOVA SCOTIA 4.68 24-29 01/02S	38,577.36	0.01
50,000	BELL CANADA 4.3000 19-49 29/07S	43,254.58	0.02
4,000	BELL CANADA 4.464 18-48 01/04S-48 01/04S	3,552.90	0.00
50,000	BELL CANADA 5.85 22-32 10/11S	40,967.97	0.02
30,000	BRITISH COLUMBIA 1.55 21-31 18/06S	19,928.61	0.01
181,000	CANADA 0.25 20-26 01/03S	128,899.75	0.05
100,000	CANADA 0.25 21-26 15/12A	122,873.45	0.05
100,000	CANADA 0.25 21-31 05/05A	95,721.44	0.04
225,000	CANADA 0.50 20-30 01/12S	145,215.52	0.05
70,000	CANADA 0.625 21-26 21/01S	66,970.00	0.03
10,000	CANADA 0.75 21-26 19/05S	9,521.62	0.00
50,000	CANADA 0.9 21-26 20/07S	47,441.80	0.02
247,000	CANADA 1.00 16-27 01/06S	175,039.45	0.07
73,000	CANADA 1.00 21-26 01/09S	52,192.17	0.02
264,000	CANADA 1.25 19-30 01/06S	179,909.75	0.07
56,000	CANADA 1.25 21-27 01/03S	39,985.95	0.02
27,000	CANADA 1.35 20-30 02/12S	17,955.92	0.01
138,000	CANADA 1.50 15-26 01/06S	99,836.47	0.04
215,000	CANADA 1.50 21-31 01/06S	146,446.17	0.06
50,000	CANADA 1.5 21-31 01/09S	32,972.03	0.01
395,000	CANADA 1.5 21-31 01/12S	267,061.87	0.10
50,000	CANADA 1.55 21-29 01/11S	34,446.65	0.01
82,000	CANADA 1.75 21-53 01/12S	44,707.33	0.02
50,000	CANADA 1.85 20-27 01/02S	36,103.77	0.01
73,000	CANADA 1.9 20-51 02/12S	34,965.79	0.01
22,000	CANADA 2.00 17-28 01/06S	15,902.33	0.01
257,000	CANADA 2.00 17-51 01/12S	150,520.58	0.06
50,000	CANADA 2.05 19-30 01/06S	34,990.61	0.01
50,000	CANADA 2.05 20-30 02/06S	34,989.77	0.01
50,000	CANADA 2.125 22-32 21/01S	44,212.75	0.02
50,000	CANADA 2.15 20-31 02/06S	34,595.77	0.01
30,000	CANADA 2.15 21-31 02/06S	20,745.17	0.01
50,000	CANADA 2.2 19-30 18/06S	35,230.66	0.01
216,000	CANADA 2.25 18-29 01/06S	157,247.96	0.06
30,000	CANADA 2.25 21-31 02/12S	20,711.57	0.01
48,000	CANADA 2.25 22-29 01/12S	34,764.64	0.01
33,000	CANADA 2.3 19-29 01/09S	23,655.03	0.01
50,000	CANADA 2.4 16-26 02/06S	36,634.34	0.01
80,000	CANADA 2.5 15-26 01/09S	58,680.18	0.02
86,000	CANADA 2.5 22-32 01/12S	61,891.70	0.02
20,000	CANADA 2.55 15-26 02/06S	14,685.70	0.01
30,000	CANADA 2.55 16-27 01/06S	21,983.38	0.01
30,000	CANADA 2.55 16-27 18/06S	21,983.28	0.01
72,000	CANADA 2.55 21-52 02/12S	39,845.82	0.01
50,000	CANADA 2.6 16-26 14/08S	36,743.57	0.01
50,000	CANADA 2.6 16-27 02/06S	36,689.76	0.01
141,000	CANADA 2.65 18-50 02/12S	80,522.18	0.03
48,000	CANADA 2.7 18-29 02/06S	35,070.78	0.01
74,000	CANADA 2.7500 22-27 01/09S	54,778.53	0.02
200,000	CANADA 2.75 14-48 01/12S	138,466.89	0.05
62,000	CANADA 2.75 14-49 01/12S	42,606.25	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
34,000	CANADA 2.75 16-27 01/09S	25,035.42	0.01
20,000	CANADA 2.75 21-52 18/06S	11,512.92	0.00
62,000	CANADA 2.75 23-33 01/06S	45,362.19	0.02
81,000	CANADA 2.75 23-55 01/12S	55,387.29	0.02
28,000	CANADA 2.8 14-48 18/06S	16,542.89	0.01
90,000	CANADA 2.8 16-48 02/06S	53,475.63	0.02
101,000	CANADA 2.85 21-53 01/12S	59,051.97	0.02
104,000	CANADA 2.9 15-46 02/12S	63,509.48	0.02
80,000	CANADA 2.9 17-28 02/06S	59,114.53	0.02
135,000	CANADA 2.9 17-49 02/06S	81,253.08	0.03
36,000	CANADA 2.95 18-50 18/06S	21,718.42	0.01
50,000	CANADA 2.95 21-52 01/06S	29,996.72	0.01
111,000	CANADA 2 22-32 01/06S	77,271.79	0.03
40,000	CANADA 3.0 23-34 01/06S	29,718.65	0.01
35,000	CANADA 3.05 17-48 01/12S	21,586.79	0.01
30,000	CANADA 3.05 18-28 02/12S	22,294.36	0.01
150,000	CANADA 3.1 18-50 01/06S	93,101.18	0.03
10,000	CANADA 3.1 18-50 02/06S	6,217.11	0.00
62,000	CANADA 3.1 18-51 01/12S	38,405.49	0.01
20,000	CANADA 3.2 12-44 18/06S	12,959.77	0.00
10,000	CANADA 3.2 18-50 05/03S	6,225.44	0.00
30,000	CANADA 3.2 22-32 18/06S	21,896.37	0.01
80,000	CANADA 3.25 22-32 01/09S	58,540.62	0.02
1,000	CANADA 3.25 23-33 01/12S	759.15	0.00
106,000	CANADA 3.25 24-26 01/11S	79,133.01	0.03
21,000	CANADA 3.25 24-34 01/12S	15,903.26	0.01
64,000	CANADA 3.3 15-46 01/12S	41,635.62	0.02
12,000	CANADA 3.3 15-46 17/10S	7,477.59	0.00
8,000	CANADA 3.3 16-48 02/06S	5,173.83	0.00
20,000	CANADA 3.4 17-48 05/09S	12,929.08	0.00
87,000	CANADA 3.45 12-45 02/06S	58,545.42	0.02
10,000	CANADA 3.45 13-43 01/12S	6,751.43	0.00
20,000	CANADA 3.5000 24-34 01/03S	15,507.26	0.01
211,000	CANADA 3.50 11-45 01/12S	165,393.93	0.06
50,000	CANADA 3.5 12-45 01/12S	33,715.32	0.01
20,000	CANADA 3.5 12-62 02/06S	12,939.32	0.00
40,000	CANADA 3.5 15-48 01/12S	26,731.21	0.01
1,000	CANADA 3.5 22-28 01/03S	758.85	0.00
116,000	CANADA 3.5 24-29 01/09S	88,855.38	0.03
200,000	CANADA 3.6 22-28 08/03S	151,173.54	0.06
59,000	CANADA 3.75 22-32 02/06S	44,728.81	0.02
98,000	CANADA 3.75 22-53 02/12S	68,609.59	0.03
45,000	CANADA 3.8 14-45 14/08S	31,387.04	0.01
174,000	CANADA 3 22-25 01/10S	128,500.55	0.05
166,000	CANADA 3 23-26 01/04S	122,814.82	0.05
226,000	CANADA 4.0000 23-29 01/03S	176,100.01	0.07
263,000	CANADA 4.00 08-41 01/06S	217,737.91	0.08
129,000	CANADA 4.0 24-26 01/05S	96,908.36	0.04
170,000	CANADA 4.0 24-26 01/08S	128,263.35	0.05
40,000	CANADA 4.15 22-33 01/06S	31,000.41	0.01
53,000	CANADA 4.25 11-43 01/12S	39,906.77	0.02
39,000	CANADA 4.25 22-53 18/12S	29,578.82	0.01
20,000	CANADA 4.3 10-42 18/06S	15,224.20	0.01
230,000	CANADA 4.4 22-55 01/12S	179,125.03	0.07
158,000	CANADA 4.5000 23-26 01/02S	119,052.68	0.04
105,000	CANADA 4.5 23-25 01/11S	78,768.04	0.03
60,000	CANADA 4.6 08-39 02/06S	47,498.95	0.02
45,000	CANADA 4.65 10-41 02/06S	35,780.95	0.01
80,000	CANADA 4.7 05-37 02/06S	64,171.11	0.02
15,000	CANADA 4.95 08-40 18/06S	12,280.10	0.00
213,000	CANADA 5.00 04-37 01/06S	190,035.54	0.07
28,000	CANADA 5.6 04-35 02/06S	24,089.45	0.01
1,000	CANADA 5.75 01-33 01/06S	898.67	0.00
50,000	CANADA 5.75 03-36 01/12S	43,736.52	0.02
10,000	CANADA 5.75 98-29 01/06S	8,398.88	0.00
30,000	CANADA 5.7 98-29 18/06S	24,821.39	0.01
50,000	CANADA 5 09-41 01/12S	41,262.26	0.02
50,000	CANADA 7.5 99-29 15/09S	58,097.87	0.02
50,000	CANADA HOUSING 1.1000 21-26 15/12S	35,574.04	0.01
20,000	CANADA HOUSING 2.1500 21-31 15/12S	13,895.17	0.01
15,000	CANADA HOUSING 2.25 15-25 15/12S	10,981.87	0.00
15,000	CANADA HOUSING 2.65 18-28 15/03S	11,027.10	0.00
50,000	CANADA HOUSING 3.65 23-33 15/06S	38,114.61	0.01
125,000	CANADA HOUSING 3.7000 24-29 15/06S	95,749.84	0.04
200,000	CANADA HOUSING 3.95 23-28 15/06S	153,641.91	0.06
200,000	CANADA HOUSING 4.15 23-33 15/06S	158,026.88	0.06
65,000	CANADA HOUSING 4.25 23-28 15/12S	50,702.87	0.02
50,000	CANADA HOUSING TRUST 1.25 21-26 15/06S	35,929.86	0.01
50,000	CANADA HOUSING TRUST 1.75 20-30 15/06S	34,652.58	0.01
50,000	CANADA HOUSING TRUST 2.1 19-29 15/09S	35,632.45	0.01
70,000	CANADA HOUSING TRUST 2.35 17-27 15/06S	51,090.86	0.02
20,000	CANADA HOUSING TRUST 2.45 22-31 15/12S	14,180.60	0.01
30,000	CANADA HOUSING TRUST 2.65 18-28 15/12S	22,001.54	0.01
240,000	CANADA HOUSING TRUST 3.55 22-32 15/09S	182,116.04	0.07
70,000	CANADA HOUSING TRUST 3.6 22-27 15/12S	52,976.77	0.02
40,000	CANADA HOUSING TRUST 3.8 22-27 15/06S	30,303.91	0.01
200,000	CANADA HOUSING TRUST 4.25 23-34 15/03S	159,039.39	0.06
135,000	CANADIAN 3.2500 23-28 01/09S	101,869.74	0.04
100,000	CANADIAN IMPERIAL 2.25 22-27 07/01S	72,097.83	0.03
100,000	CANADIAN IMPERIAL 5.0010 23-28 28/04S	102,395.14	0.04
50,000	CANADIAN NATL RAILWAY 2.75 16-26 01/03S	49,118.20	0.02
10,000	CANADIAN PACIFIC 3.0000 21-41 02/12S	7,746.90	0.00
50,000	CANADIAN PACIFIC 6.125 15-15 15/09S	55,019.67	0.02
2,000	CANADIAN PACIFIC RAI 3.50 23-50 01/05S	1,552.40	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	CDP FINANCIAL INC 4.5 23-26 13/02S	251,497.72	0.09
250,000	CPPIB CAPITAL 4.25 23-28 20/07S	254,769.03	0.10
127,000	CPPIB CAPITAL 4.4 24-29 15/01S	88,953.97	0.03
100,000	CPPIB CAPITAL INC 4.3 24-34 02/06S	78,176.67	0.03
20,000	ENBRIDGE 6.1 22-32 09/11S	16,613.48	0.01
10,000	ENBRIDGE 6.51 22-52 09/11S	8,882.55	0.00
20,000	ENBRIDGE INC 3.40 21-51 01/08S	14,427.51	0.01
50,000	ENBRIDGE INC 4.25 16-26 01/12S	49,941.61	0.02
50,000	EXPO DEV CA 4.375 23-26 29/06S	50,447.44	0.02
200,000	EXPORT DEVELOPMENT C 3.875 23-28 14/02S	201,376.43	0.08
1,000	HYDRO ONE 4.85 23-54 30/11S	782.87	0.00
36,000	HYDRO QUEBEC 2.0 22-28 01/09S	25,686.81	0.01
80,000	HYDRO-QUEBEC 2.1 20-60 09/11S	37,542.17	0.01
100,000	HYDRO QUEBEC 3.4 23-29 01/09S	75,278.05	0.03
30,000	HYDRO QUEBEC 4.0 14-55 15/08S	21,742.55	0.01
67,000	HYDRO QUEBEC 4.0 22-63 15/02S	48,820.99	0.02
50,000	HYDRO-QUEBEC 5.00 06-45 15/02S	41,305.50	0.02
27,000	HYDRO-QUEBEC 5 09-50 15/02S	22,737.77	0.01
50,000	HYDRO-QUEBEC 6.00 99-15 15/02S	45,316.30	0.02
100,000	MANULIFE BANK OF CAN 4.5460 24-29 08/03S	76,779.25	0.03
20,000	MANULIFE FINANCIAL 4.15 16-26 04/03S	19,956.75	0.01
50,000	NATIONAL BANK OF CAN 5.023 23-29 01/02S	39,087.02	0.01
30,000	NOVA SCOTIA 3.15 19-51 01/12S	18,475.29	0.01
200,000	ONTARIO (PROVINCE) 4.2000 24-29 18/01U	203,073.39	0.08
100,000	ONTARIO TEACHERS FIN 3.3 22-29 05/10A	115,099.62	0.04
20,000	PEMBINA PIPELINE 4.49 21-51 10/12S	13,228.65	0.00
75,000	PROVINCE DE L ONTARI	57,842.50	0.02
70,000	PROVINCE DE L ONTARIO 24-34 02/06S	53,979.52	0.02
100,000	PROVINCE DE L ONTARIO 3.1 24-34 31/01A	114,488.54	0.04
149,000	PROVINCE DE L ONTARIO 3.8 24-34 02/12S	111,311.24	0.04
200,000	PROVINCE DE L ONTARIO 4.15 23-54 02/12S	149,790.07	0.06
75,000	PROVINCE DE L ONTARIO 4.6 24-55 02/12S	60,631.45	0.02
14,000	PROVINCE OF ALBERTA 2.20 16-26 01/06S	10,224.33	0.00
20,000	PROVINCE OF MANITOBA 2.05 20-52 05/09S	9,591.20	0.00
20,000	PROVINCE OF MANITOBA 2.05 21-31 02/06S	13,716.98	0.01
20,000	PROVINCE OF MANITOBA 2.85 15-46 05/09S	11,892.04	0.00
50,000	PROVINCE OF MANITOBA 3.0 18-28 02/06S	37,050.04	0.01
100,000	PROVINCE OF MANITOBA 4.25 24-34 02/06S	77,399.03	0.03
50,000	PROVINCE OF MANITOBA 4.4 24-55 05/09S	38,117.04	0.01
100,000	PROVINCE OF NEWFOUND 3.85 22-27 17/10S	75,789.88	0.03
50,000	PROVINCE OF ONTARIO 3.1 22-27 19/05S	49,173.35	0.02
100,000	PROVINCE OF ONTARIO 3.4 23-28 08/09S	75,222.95	0.03
49,000	PROVINCE OF ONTARIO 3.50 11-43 02/06S	33,502.46	0.01
200,000	PROVINCE OF ONTARIO 3.65% 23-33 02/06S	149,508.05	0.06
30,000	PROVINCE OF ONTARIO 5.85 03-33 08/03S	25,949.64	0.01
160,000	PROVINCE OF QUEBEC 1.85 20-27 13/02S	115,508.86	0.04
75,000	PROVINCE OF QUEBEC 1.9 20-30 01/09S	51,825.91	0.02
137,000	PROVINCE OF QUEBEC 2.75 18-28 01/09S	100,655.97	0.04
100,000	PROVINCE OF SASKATCH 2.20 19-30 02/06S	70,537.71	0.03
200,000	PROV OF BRITISH COLUMB 3.55 23-33 18/06S	148,243.56	0.06
9,000	PROV OF NEW BRUNSWICK 3.05 19-50 14/08S	5,461.74	0.00
8,000	PROV OF SASKATCHEWAN 2.75 14-46 02/12S	4,733.36	0.00
8,000	PROV OF SASKATCHEWAN 2.8 21-52 02/12S	4,643.58	0.00
100,000	PSP CAPITAL INC 4.6 24-29 06/02S	70,530.20	0.03
200,000	QUEBEC MONTREAL 3.6 23-33 01/09S	148,707.08	0.06
50,000	QUEBEC MONTREAL 4.45 24-34 01/09S	39,406.26	0.01
64,000	ROGERS COMMUNICATION 5.25 22-52 15/04S	47,661.43	0.02
100,000	ROGERS COMMUNICATIONS 3.8 23-32 15/03S	92,804.82	0.03
3,000	ROGERS COMMUNICATIONS 4.5 23-42 15/03S	2,696.58	0.00
10,000	ROGERS COMMUNICATIONS 4.55 23-52 15/03S	8,660.75	0.00
50,000	ROYAL BANK OF CANADA 1.15 21-26 14/07S	47,509.31	0.02
100,000	ROYAL BANK OF CANADA 4.875 23-26 12/01S	101,019.76	0.04
50,000	ROYAL BANK OF CANADA 6.00 22-27 01/11S	52,760.62	0.02
20,000	TELUS CORP 2.85 21-31 13/11S	13,637.70	0.01
50,000	TELUS CORP 3.3000 19-29 02/05S	36,282.37	0.01
20,000	TELUS CORP 4.85 14-44 05/04S	14,207.89	0.01
100,000	TORONTO-DOMINION 3.5630 24-31 16/04A	113,621.59	0.04
50,000	TORONTO DOMINION BANK 4.477 23-28 18/01S	38,118.90	0.01
20,000	TORONTO DOMINION BK 4.21 22-27 01/06S	15,076.54	0.01
20,000	TORONTO DOMINION BK 4.456 22-32 08/06S	19,868.08	0.01
50,000	TORONTO DOMINION BK 4.693 22-27 15/09S	50,797.33	0.02
50,000	TORONTO DOMINION BK 5.376 22-27 21/10S	39,003.92	0.01
20,000	TRANSCANADA PIPELINES 2.5 21-31 12/10S	17,695.68	0.01
20,000	TRANSCANADA PIPELINES 4.18 18-48 03/07S	13,005.99	0.00
50,000	TRANSCANADA PIPELINES 4.875 16-26 15/01S	50,214.54	0.02
50,000	TRANSCANADA PIPELINES 5.33 22-32 12/05S	39,690.19	0.01
20,000	TRANSCANADA PIPELINES 7.625 09-39 15/01S	24,589.44	0.01
3,000	WASTE CONNECTIONS INC 2.95 21-52 15/01S	2,057.91	0.00
	Cayman Islands	**174,656.56**	**0.07**
200,000	ALIBABA GROUP HOLDIN 2.125 21-31 09/02S	174,656.56	0.07
	Chile	**491,320.76**	**0.18**
10,000,000	BONOS DE LA TRESO DE 6.0 23-33 01/04S	11,787.90	0.00
15,000,000	BONOS DE LA TRESO DE 6.2 24-40 01/10S	18,842.55	0.01
30,000,000	CHILE 0.0 24-29 01/04S	27,462.61	0.01
100,000	CHILE 0.83 19-31 02/07A	95,677.72	0.04
30,000,000	CHILE 4.50 15-26 01/03S	33,069.95	0.01
20,000,000	CHILE 4.70 18-30 01/09S	21,643.11	0.01
35,000,000	CHILE 5.00 15-35 01/03S	38,666.45	0.01
5,000,000	CHILE 5.00 21-28 01/10S	5,593.96	0.00
15,000,000	CHILE 5.10 19-50 15/07S	17,143.87	0.01
5,000,000	CHILE 5.8 23-34 01/10S	5,871.63	0.00
20,000,000	CHILE 6.00 13-43 01/01S	24,849.90	0.01
5,000,000	CHILE 7 22-34 01/05S	6,363.26	0.00
200,000	CODELCO INC 3.15 20-30 14/01S	184,347.85	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Colombia	**364,390.01**	**0.14**
160,700,000	COLOMBIA 13.25 22-33 09/02A	45,580.60	0.02
158,700,000	COLOMBIA 6.00 12-28 28/04A	34,617.30	0.01
17,600,000	COLOMBIA 6.25 17-25 26/11A	4,182.32	0.00
74,700,000	COLOMBIA 6.25 20-36 09/07A	13,075.00	0.00
18,100,000	COLOMBIA 7.00 21-31 26/03A	3,844.83	0.00
128,900,000	COLOMBIA 7.0 16-32 30/06A	26,368.34	0.01
125,600,000	COLOMBIA 7.25 18-34 18/10A	24,861.76	0.01
165,900,000	COLOMBIA 7.25 20-50 26/10A	27,457.44	0.01
130,400,000	COLOMBIA 7.50 11-26 26/08A	30,863.00	0.01
107,100,000	COLOMBIA 7.75 15-30 18/09A	23,841.68	0.01
247,100,000	COLOMBIA 7 17-32 30/06A	54,545.31	0.02
134,400,000	COLOMBIA 7 21-31 26/03A	28,387.06	0.01
222,100,000	COLOMBIA 9.25 21-42 28/05A	46,765.37	0.02
	Croatia	**102,923.85**	**0.04**
100,000	CROATIA 1.50 20-31 17/06A	102,923.85	0.04
	Cyprus	**28,128.08**	**0.01**
15,000	CYPRUS 0.0000 21-26 09/02A	16,237.58	0.01
8,000	CYPRUS 0.95 22-32 20/01A	7,925.59	0.00
4,000	CYPRUS 2.75 19-49 03/05A	3,964.91	0.00
	Czech Republic	**488,859.71**	**0.18**
270,000	CZECH REPUBLIC 0.0500 20-29 29/11A	10,082.64	0.00
950,000	CZECH REPUBLIC 0.25 17-27 10/02A	39,028.78	0.01
550,000	CZECH REPUBLIC 0.95 15-30 15/05A	21,267.45	0.01
10,000	CZECH REPUBLIC 0 20-27 27/07A	10,352.48	0.00
340,000	CZECH REPUBLIC 1.00 15-26 26/06A	14,423.92	0.01
400,000	CZECH REPUBLIC 1.2 20-31 13/03A	15,390.29	0.01
490,000	CZECH REPUBLIC 1.50 20-40 24/04A	15,458.36	0.01
480,000	CZECH REPUBLIC 1.75 21-32 23/06A	18,660.92	0.01
130,000	CZECH REPUBLIC 1.95 21-37 30/07A	4,613.18	0.00
430,000	CZECH REPUBLIC 2.00 17-33 13/10A	16,581.45	0.01
80,000	CZECH REPUBLIC 2.40 14-25 17/09A	3,506.10	0.00
630,000	CZECH REPUBLIC 2.50 13-28 25/08A	27,007.91	0.01
290,000	CZECH REPUBLIC 2.75 18-29 23/07A	12,467.29	0.00
490,000	CZECH REPUBLIC 3.0 24-33 03/03A	20,611.61	0.01
450,000	CZECH REPUBLIC 3.5 22-35 30/05A	19,407.43	0.01
200,000	CZECH REPUBLIC 4.20 06-36 04/12A	9,142.28	0.00
340,000	CZECH REPUBLIC 4.5 23-32 11/11A	15,973.16	0.01
90,000	CZECH REPUBLIC 4.85 07-57 26/11A	4,320.26	0.00
940,000	CZECH REPUBLIC 4.9 23-34 14/04A	45,320.11	0.02
460,000	CZECH REPUBLIC 5.5 22-28 12/12A	22,062.38	0.01
1,230,000	CZECH REPUBLIC 5.75 23-29 29/03A	59,786.55	0.02
150,000	CZECH REPUBLIC 5 22-30 30/09A	7,195.92	0.00
1,080,000	CZECH REPUBLIC 6.2 23-31 16/06A	55,570.33	0.02
450,000	CZECH REPUBLIC 6 22-26 26/02A	20,628.91	0.01
	Denmark	**851,108.30**	**0.32**
100,000	DANSKE BANK A/S 2.2500 20-28 14/01S	126,244.78	0.05
341,000	DENMARK 0.00 21-31 15/11A	44,637.21	0.02
307,000	DENMARK 0.25 20-52 15/11A	26,480.21	0.01
325,000	DENMARK 0.5 17-27 15/11A	46,743.89	0.02
297,000	DENMARK 0.5 18-29 15/11A	41,563.85	0.02
44,000	DENMARK 0 22-31 15/11A	5,770.91	0.00
96,000	DENMARK 1.75 13-25 15/11A	14,311.01	0.01
123,000	DENMARK 2.25 23-33 15/11A	18,803.83	0.01
272,000	DENMARK 2.25 23-33 15/11A	41,468.84	0.02
236,000	DENMARK 2.25 24-26 15/11A	35,611.41	0.01
478,000	DENMARK 4.5% 15-11-39	91,325.81	0.03
100,000	KOMMUNEKREDIT 3.375 23-43 26/04A	116,671.95	0.04
100,000	ORSTED 3.25 22-31 13/09A	111,655.18	0.04
100,000	ORSTED 5.375 22-42 13/09A	129,819.42	0.05
	Finland	**1,506,858.78**	**0.57**
27,000	FINLAND 0.000 20-30 15/09A	26,204.11	0.01
23,000	FINLAND 0.125 20-36 15/04A	19,005.92	0.01
45,000	FINLAND 0.125 21-31 15/09A	42,883.57	0.02
23,000	FINLAND 0.125 21-52 15/04A	12,361.91	0.00
19,000	FINLAND 0.25 20-49 15/09A	14,055.49	0.01
31,000	FINLAND 0.50 16-26 15/04A	33,696.23	0.01
45,000	FINLAND 0.50 17-27 15/09A	47,902.45	0.02
34,000	FINLAND 0.5 18-28 15/09A	35,487.35	0.01
30,000	FINLAND 0.5 19-29 15/09A	30,697.67	0.01
21,000	FINLAND 0.5 22-43 15/04A	15,325.75	0.01
16,000	FINLAND 0.75 15-31 15/04A	16,074.40	0.01
23,000	FINLAND 0.875 15-25 15/09A	25,249.17	0.01
18,000	FINLAND 0 21-26 15/09A	19,254.04	0.01
21,000	FINLAND 1.125 18-34 15/04A	20,494.93	0.01
30,000	FINLAND 1.375 17-47 15/04A	24,941.34	0.01
20,000	FINLAND 1.375 22-27 15/04A	21,888.00	0.01
27,000	FINLAND 1.5000 22-32 15/09A	27,924.82	0.01
27,000	FINLAND 2.625 12-42 04/07A	28,886.73	0.01
24,000	FINLAND 2.75 12-28 04/07A	27,332.15	0.01
18,000	FINLAND 2.75 23-38 15/04A	19,826.57	0.01
38,000	FINLAND 2.875 23-29 15/04A	43,505.74	0.02
19,000	FINLAND 2.95 24-55 15/04A	20,968.08	0.01
41,000	FINLAND 3.00 23-33 15/09A	47,247.79	0.02
30,000	FINLAND 3.0 24-34 15/09A	34,490.96	0.01
17,000	FINLAND B 2.50 24-30 15/04A	19,140.93	0.01
200,000	FINNVERA OYJ 5.125 23-27 17/03S	206,099.67	0.08
100,000	MUNICIPALITY FINANCE 0.0 21-28 21/04A	102,914.36	0.04
200,000	MUNI FI 4.25 24-29 31/01S	204,220.91	0.08
100,000	NORDEA BKP 3.375 24-29 11/06A	114,198.73	0.04
200,000	NORDISKA INVESTERING 4.375 23-28 14/03S	204,579.01	0.08
	France	**16,924,915.49**	**6.36**
100,000	ACCOR SA 3.8750 24-31 11/03A	113,494.10	0.04
100,000	AEROPORTS DE PARIS 2.75 20-30 02/04A	109,828.95	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	AGENCE FRANCAISE DEV 3.375 23-33 25/05A	114,626.90	0.04
100,000	AGENCE FRANCAISE DEVPT 1.5 18-34 31/10A	96,305.81	0.04
100,000	APRR SA 1.25 19-28 18/01A	106,360.48	0.04
100,000	AYVENS 4.875 23-28 06/10A	118,135.90	0.04
100,000	BANQUE FEDERATIVE DU 0.625 21-28 03/06A	100,974.20	0.04
200,000	BFCM 3.125 22-27 14/09A	224,917.25	0.08
100,000	BNP PARIBAS 3.8750 23-31 10/01A	115,938.95	0.04
200,000	BNP PARIBAS 5.1760 24-30 09/01S	205,215.26	0.08
100,000	BNP PARIBAS SA 1.25 21-31 13/01A	105,418.37	0.04
100,000	BOUYGUES 5.375 22-42 30/06A	130,778.04	0.05
100,000	BPCE 4.0 22-32 29/11A	117,377.18	0.04
100,000	BPI FRANCE E 2.875 24-32 31/01A	111,826.19	0.04
100,000	BPI FRANCE E 3.375% 25-05-34	114,545.33	0.04
100,000	CADES 0.45 22-32 19/01A	94,836.09	0.04
200,000	CADES 0.625 21-26 18/02S	190,959.46	0.07
100,000	CADES 0 20-28 25/02A	102,661.40	0.04
100,000	CADES 3.00 23-31 25/11A	113,422.29	0.04
200,000	CADES 3.0 23-28 25/05A	226,893.87	0.09
200,000	CADES 4.0 23-26 25/01S	199,826.73	0.08
100,000	CAISSE D AMORT 2.7500 24-29 25/02A	112,349.94	0.04
100,000	CAISSE D AMORT 2.8750 22-27 25/05A	112,849.21	0.04
200,000	CAISSE DES DEPOTS ET 4.25 24-27 31/01A	201,508.41	0.08
100,000	CAISSE DES DEPOTS ET CO 3.0 24-29 25/05A	113,498.37	0.04
100,000	CARREFOUR 4.375 23-31 14/11A	118,752.23	0.04
100,000	CIE DE SAINT-GOBAIN 3.6250 24-36 09/08A	111,195.08	0.04
50,000	COUNCIL OF EUROPE 0.125 22-27 10/03A	53,056.42	0.02
40,000	COUNCIL OF EUROPE 0.25 22-32 19/01A	38,193.93	0.01
50,000	COUNCIL OF EUROPE 0.375 16-26 08/06A	54,041.02	0.02
50,000	COUNCIL OF EUROPE 4.125 24-29 24/01S	50,895.49	0.02
50,000	COUNCIL OF EUROPE DE 3.75 23-26 25/05S	49,962.46	0.02
100,000	CREDIT AGRICOLE 1.1250 22-32 12/07A	94,309.87	0.04
100,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	113,279.76	0.04
100,000	DANONE SA 0.395 20-29 10/06A	100,440.13	0.04
100,000	ESSILORLUXOTTICA SA 0.375 19-27 27/11A	104,294.57	0.04
272,000	FRANCE 0.0000 19-29 25/11A	267,512.61	0.10
122,000	FRANCE 0.0000 20-30 25/11A	116,574.17	0.04
206,000	FRANCE 0.00 20-26 25/02A	222,594.41	0.08
328,000	FRANCE 0.00 21-31 25/11A	303,866.93	0.11
178,000	FRANCE 0.25 15-26 25/11A	190,264.99	0.07
172,000	FRANCE 0.50 20-40 25/05A	127,995.66	0.05
200,500	FRANCE 0.5 15-26 25/05A	217,373.25	0.08
479,090	FRANCE 0.5 18-29 25/05A	489,291.56	0.18
128,000	FRANCE 0.5 20-44 25/06A	85,151.71	0.03
275,000	FRANCE 0.5 20-72 25/05A	111,825.53	0.04
224,000	FRANCE 0.7500 22-28 25/02A	237,093.54	0.09
294,000	FRANCE 0.75 17-28 25/11A	306,903.59	0.12
152,000	FRANCE 0.75 19-52 25/05A	89,068.48	0.03
133,000	FRANCE 0.75 21-53 25/05A	75,935.93	0.03
187,000	FRANCE 0 21-27 25/02U	197,654.23	0.07
244,000	FRANCE 0 22-32 25/05A	222,340.86	0.08
205,000	FRANCE 1.00 16-27 25/05A	221,219.82	0.08
212,000	FRANCE 1.25 15-36 25/05A	195,869.97	0.07
297,000	FRANCE 1.25 17-34 25/04A	286,683.92	0.11
124,000	FRANCE 1.25 21-38 25/05A	109,287.54	0.04
488,000	FRANCE 1.50 15-31 25/05A	509,035.00	0.19
150,000	FRANCE 1.50 18-50 25/05A	112,447.18	0.04
91,000	FRANCE 1.75 15-66 25/05A	64,503.06	0.02
233,000	FRANCE 1.75 16-39 25/06A	217,107.37	0.08
612,000	FRANCE 1 14-25 25/11A	672,106.48	0.25
105,000	FRANCE 2.00 17-48 25/05A	90,575.79	0.03
104,000	FRANCE 2.5000 23-27 24/09A	116,649.98	0.04
287,000	FRANCE 2.50 13-30 25/05A	320,037.18	0.12
256,000	FRANCE 2.5 22-26 24/09A	286,799.55	0.11
32,000	FRANCE 2.5 22-43 25/05A	31,578.74	0.01
397,000	FRANCE 2.75 11-27 25/10A	448,663.96	0.17
214,000	FRANCE 2.75 23-29 25/02A	241,726.34	0.09
53,000	FRANCE 2.75 24-30 25/02A	59,765.42	0.02
239,000	FRANCE 2 21-32 25/11A	252,400.01	0.09
82,000	FRANCE 3.00 24-49 25/06A	85,092.24	0.03
174,000	FRANCE 3.0 23-33 25/05A	197,265.62	0.07
159,000	FRANCE 3.0 24-34 24/11A	178,650.37	0.07
105,000	FRANCE 3.25 12-45 25/05A	115,360.98	0.04
79,000	FRANCE 3.25 24-55 25/05A	83,170.18	0.03
199,000	FRANCE 3.50 10-26 25/04A	226,122.67	0.08
128,000	FRANCE 3 22-54 25/05A	129,009.05	0.05
91,000	FRANCE 4.00 04-55 25/04A	110,195.43	0.04
91,000	FRANCE 4.00 09-60 25/04A	111,180.16	0.04
160,000	FRANCE 4.50 09-41 25/04A	206,771.13	0.08
131,000	FRANCE 4.75 03-35 25/04A	170,233.87	0.06
120,000	FRANCE 4 05-38 25/10A	146,656.23	0.06
198,000	FRANCE 5.5 97-29 25/04A	249,545.60	0.09
112,000	FRANCE 5.75 00-32 25/10A	151,957.24	0.06
154,000	FRANCE 6.00 94-25 25/10A	178,143.26	0.07
286,000	FRANCE GOVERNMENT 0.75 17-28 25/05A	301,494.03	0.11
173,000	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	203,301.94	0.08
100,000	KLEPIERRE 2 20-29 12/05A	106,802.62	0.04
100,000	LA POSTE 0.3750 19-27 17/09A	104,139.64	0.04
100,000	ORANGE SA 0 21-26 29/06A	106,457.87	0.04
100,000	RCI BANQUE 3.75 24-27 04/10A	112,799.70	0.04
100,000	RCI BANQUE SA4.125 24-31 04/04A	113,036.06	0.04
100,000	RTE EDF TRANSPORT 3.75 23-25 04/07A	114,578.92	0.04
100,000	SANOFI SA 1.75 14-26 10/09A	109,889.99	0.04
100,000	SCHNEIDER ELECTRIC S 3.375 23-34 13/04A	114,676.22	0.04
100,000	SNCF 1 20-40 16/06A	77,016.17	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	SOCIETE DE FINANCEME 2.875 23-28 18/01A	112,404.16	0.04
100,000	SOCIETE DES GRANDS 1.125 19-34 25/05A05A	93,358.54	0.04
100,000	SOCIETE DES GRANDS 3.5 24-49 25/06A	109,060.99	0.04
100,000	SOCIETE GENERALE 4.25 22-30 06/12A	114,693.62	0.04
100,000	SOCIETE GENERALE SA 2.625 22-29 30/05A	109,773.79	0.04
200,000	SOCIETE GENERALE SA 3 20-30 22/01S22/01S	181,912.24	0.07
100,000	SUEZ SA 1.25 20-35 14/05A	91,162.63	0.03
100,000	UNEDIC 0.01 21-31 25/05A	93,623.70	0.04
100,000	UNEDIC 0.25 20-35 16/07A	84,025.71	0.03
100,000	UNEDIC 3.125 23-33 25/04A	113,984.86	0.04
100,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	105,411.87	0.04
200,000	UNION NATIONALE INT 0.00 21-34 25/05A	171,081.79	0.06
	Germany	**15,645,030.51**	**5.88**
100,000	BASF 0.7522-26 17/03A	108,477.96	0.04
50,000	BERLIN 1.3 18-33 13/06A	50,595.26	0.02
100,000	BREMEN 0.15 21-31 24/10A	95,312.91	0.04
100,000	BREMEN 0.55 20-50 04/02A	62,197.98	0.02
100,000	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	113,988.52	0.04
200,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	225,898.53	0.08
119,142	BUNDSOBLIGATION 2.1 24-29 12/04A	133,857.17	0.05
34,000	BUNDSOBLIGATION 2.5 24-29 11/10A	38,939.80	0.01
50,000	COVESTRO AG 0.875 20-26 12/06A	54,356.58	0.02
50,000	DEUTSCHE BAHN FIN 0.75 16-26 02/03A	54,418.69	0.02
2,000	DEUTSCHE BAHN FIN 3.875 22-42 13/10A	2,357.85	0.00
100,000	DEUTSCHE BAHN FINANC 0.625 21-36 15/04A	84,746.21	0.03
20,000	DEUTSCHE BAHN FINANC 1.125 21-51 01/07A	13,479.48	0.01
50,000	DEUTSCHE BAHN FINANC 4.0 23-43 23/11A	59,851.52	0.02
10,000	DEUTSCHE BAHN FINANCE 1.875 22-30 24/05A	10,726.49	0.00
100,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	107,980.74	0.04
50,000	DEUTSCHE TELEKOM AG 1.375 19-34 05/07A	48,681.84	0.02
3,000	DEUTSCHE TELEKOM AG 2.25 19-39 29/03A	2,957.80	0.00
10,000	GERMANY 0.0000 20-30 15/08A	9,998.94	0.00
259,000	GERMANY 0.00 16-26 15/08A	278,613.14	0.10
115,620	GERMANY 0.00 20-25 10/10A	126,016.62	0.05
36,000	GERMANY 0.00 20-25 10/10A	39,252.95	0.01
126,000	GERMANY 0.00 20-30 15/02A	127,141.88	0.05
101,719	GERMANY 0.00 20-35 15/05A	90,249.92	0.03
227,000	GERMANY 0.00 21-26 09/10A	243,423.72	0.09
290,000	GERMANY 0.00 21-26 10/04A	313,662.72	0.12
119,000	GERMANY 0.00 21-28 15/11A	123,121.76	0.05
225,000	GERMANY 0.00 21-31 15/02A	222,589.83	0.08
236,000	GERMANY 0.00 21-31 15/08A	230,922.21	0.09
110,285	GERMANY 0.00 21-36 15/05A	95,085.95	0.04
61,000	GERMANY 0.00 21-50 15/08A	36,636.41	0.01
152,000	GERMANY 0.00 21-52 15/08A	86,890.57	0.03
144,000	GERMANY 0.00 22-32 15/02A	139,294.68	0.05
50,000	GERMANY 0.01 20-27 18/05A	52,640.66	0.02
50,000	GERMANY 0.01 20-27 25/11A	52,019.68	0.02
20,000	GERMANY 0.01 20-30 11/03A	19,704.04	0.01
114,000	GERMANY 0.0 20-30 15/08A	113,988.29	0.04
5,000	GERMANY 0.1 21-41 18/01A	3,564.81	0.00
20,000	GERMANY 0.125 21-31 20/10A	19,007.34	0.01
50,000	GERMANY 0.2 20-30 09/04A	49,655.02	0.02
230,000	GERMANY 0.25 17-27 15/02A	246,951.80	0.09
58,000	GERMANY 0.25 18-28 15/08A	60,915.83	0.02
130,000	GERMANY 0.25 19-29 15/02A	135,450.37	0.05
20,000	GERMANY 0.35 20-50 09/09A	11,673.67	0.00
3,000	GERMANY 0.4 19-49 20/08A	1,809.24	0.00
209,000	GERMANY 0.50 17-27 15/08A	224,515.78	0.08
140,000	GERMANY 0.5 16-26 15/02A	152,826.23	0.06
397,000	GERMANY 0.5 18-28 15/02A	423,758.14	0.16
20,000	GERMANY 0.5 21-52 15/01A	11,856.41	0.00
7,000	GERMANY 0.75 18-28 15/02A	7,428.08	0.00
317,000	GERMANY 0 19-29 15/08A	323,113.36	0.12
117,000	GERMANY 0 19-50 15/08A	70,171.78	0.03
50,000	GERMANY 0 20-29 15/01A	50,553.38	0.02
181,000	GERMANY 0 20-49 15/11U	190,516.32	0.07
9,000	GERMANY 0 21-31 15/08A	8,807.13	0.00
196,000	GERMANY 0 22-27 16/04A	208,407.52	0.08
20,000	GERMANY 1.1 19-34 13/03A	19,546.33	0.01
50,000	GERMANY 1.25 16-36 12/05A	47,836.61	0.02
170,036	GERMANY 1.25 17-48 15/08A	148,882.03	0.06
197,000	GERMANY 1.30 22-27 15/10A	216,158.38	0.08
150,000	GERMANY 1.3 22-27 15/10A	164,616.71	0.06
4,000	GERMANY 1.375 22-27 14/07A	4,357.37	0.00
50,000	GERMANY 1.45 18-38 05/11A	47,038.46	0.02
2,000	GERMANY 1.5 22-52 25/04A	1,604.64	0.00
20,000	GERMANY 1.55 17-48 16/06A	16,830.44	0.01
20,000	GERMANY 1.65 17-47 16/05A	17,367.08	0.01
50,000	GERMANY 1.65 18-38 22/02A	48,630.83	0.02
149,000	GERMANY 1.70 22-32 15/08A	162,925.38	0.06
12,000	GERMANY 1.75 17-57 26/10A	9,779.39	0.00
20,000	GERMANY 1.75 18-68 11/07A	15,579.88	0.01
155,000	GERMANY 1.8 22-53 15/08A	149,745.21	0.06
55,000	GERMANY 1.8 23-53 15/08A	53,225.03	0.02
25,000	GERMANY 1.95 18-78 26/09A	20,095.56	0.01
144,436	GERMANY 1 22-38 15/05A	136,186.55	0.05
113,000	GERMANY 2.1 22-29 15/11A	127,064.20	0.05
238,000	GERMANY 2.2 23-28 13/04A	268,205.27	0.10
115,620	GERMANY 2.2 24-34 15/02A	130,214.06	0.05
118,000	GERMANY 2.3 23-33 15/02A	134,447.16	0.05
4,000	GERMANY 2.375 22-32 22/09A	4,436.14	0.00
163,000	GERMANY 2.4 23-20 15/11A	186,296.49	0.07
102,000	GERMANY 2.4 23-28 19/10A	115,955.53	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
155,624	GERMANY 2.50 12-44 04/07A	174,658.24	0.07
157,000	GERMANY 2.50 14-46 15/08A	176,252.13	0.07
2,000	GERMANY 2.5 23-29 25/01A	2,251.74	0.00
43,000	GERMANY 2.5 24-26 19/03A	48,197.16	0.02
143,000	GERMANY 2.6 23-33 15/08A	166,577.67	0.06
15,000	GERMANY 2.6 24-41 15/05A	17,110.41	0.01
4,000	GERMANY 2.625 22-27 10/09A	4,508.78	0.00
100,000	GERMANY 2.75 23-31 17/02A	113,930.65	0.04
200,000	GERMANY 2.875 23-28 18/04A	227,646.30	0.09
75,000	GERMANY 2.875 23-33 10/01A	86,186.56	0.03
8,000	GERMANY 2 22-32 15/06A	8,628.30	0.00
207,000	GERMANY 3.1 23-25 12/12A	233,117.36	0.09
43,000	GERMANY 3.1 23-25 18/09A	48,260.28	0.02
98,120	GERMANY 3.25 10-42 04/07A	122,163.17	0.05
6,000	GERMANY 3 23-33 10/01A	6,954.23	0.00
124,000	GERMANY 4.00 05-37 04/01A	163,523.59	0.06
103,964	GERMANY 4.25 07-39 04/07A	142,627.37	0.05
155,000	GERMANY 4.75 03-34 04/07A	212,872.42	0.08
99,000	GERMANY 4.75 08-40 04/07A	144,111.77	0.05
50,000	GERMANY 4.75 98-28 04/07A	61,524.03	0.02
1,000	GERMANY 5.50 00-31 04/01A	1,345.84	0.00
74,000	GERMANY 5.625 98-28 04/01A	92,196.24	0.03
18,000	GERMANY 6.25 00-30 04/01A	24,350.87	0.01
35,000	GERMANY 6.5 97-27 04/07A	43,776.90	0.02
50,000	KFW 0.1250 22-32 09/01A	47,310.43	0.02
20,000	KFW 0.375 21-36 20/05A	17,238.27	0.01
50,000	KFW 0.6250 21-26 22/01S	47,913.88	0.02
22,000	KFW 0.625 18-28 07/01A	23,298.30	0.01
50,000	KFW 0.7500 19-29 15/01A	52,298.80	0.02
50,000	KFW 0.75 18-28 28/06A	52,812.14	0.02
50,000	KFW 0.75 20-30 30/09S 0.75 20-30 25/08S	42,255.06	0.02
10,000	KFW 0.875 19-39 04/07A	8,605.54	0.00
20,000	KFW 0 19-26 30/09A	21,343.60	0.01
50,000	KFW 0 20-27 31/03A	52,770.29	0.02
50,000	KFW 0 20-30 17/09A	48,500.46	0.02
80,000	KFW 0 21-26 15/06A	85,895.45	0.03
60,000	KFW 0 21-28 09/11A	61,003.37	0.02
50,000	KFW 0 21-29 15/06A	50,123.79	0.02
50,000	KFW 0 21-31 10/01A	48,099.07	0.02
100,000	KFW 0 21-31 15/09A	94,662.32	0.04
50,000	KFW 0 22-27 30/04A	52,700.79	0.02
50,000	KFW 1.0000 21-26 01/10S	47,402.72	0.02
50,000	KFW 1.125 17-32 15/09A	50,570.61	0.02
30,000	KFW 1.125 22-37 31/03A	27,971.72	0.01
100,000	KFW 1.25 22-27 30/06A	108,694.20	0.04
20,000	KFW 1.375 22-32 07/06A	20,698.44	0.01
80,000	KFW 2.75 23-28 15/03A	90,742.53	0.03
100,000	KFW 2.8750 24-32 31/03A	114,962.25	0.04
50,000	KFW 2.875 22-29 28/12A	57,254.69	0.02
50,000	KFW 2 22-29 15/11A	54,964.76	0.02
50,000	KFW 3.7500 23-28 15/02S	50,198.67	0.02
50,000	KFW 3 22-27 20/05S	49,200.81	0.02
20,000	KFW 4.1 22-26 20/02S	13,889.18	0.01
30,000	KFW 4.3 23-27 13/07S	21,028.15	0.01
40,000	KFW 6 00-28 07/12A	57,742.22	0.02
100,000	KREDITANSTALT FUER W 2.375 24-27 05/08A	111,987.52	0.04
100,000	KREDITANSTALT FUER W 2.625 24-29 26/04A	113,054.57	0.04
100,000	KREDITANSTALT FUER W 2.75 24-27 01/10A	113,165.79	0.04
200,000	KREDITANSTALT FUER W 2.875 23-26 29/05A	225,132.46	0.08
200,000	KREDITANSTALT FUER W 3.125 23-28 10/10A	230,186.10	0.09
31,000	KREDITANSTALT FUER W 3.125 23-30 07/06A	36,033.32	0.01
25,000	KREDITANSTALT FUER W3.75 24-29 09/01A	33,183.72	0.01
100,000	KREDITANSTALT FUER W 3.875 24-29 01/10A	133,472.64	0.05
200,000	KREDITANSTALT FUER W 4.0 24-29 15/03S	203,059.34	0.08
200,000	KREDITANSTALT FUER W 4.125 23-33 15/07S	203,846.30	0.08
200,000	LAND BERLIN 2.875 23-29 05/04A	228,709.69	0.09
3,000	LAND BERLIN 3.0 23-31 11/07A	3,466.73	0.00
18,000	LAND NORDRHEIN 0.2500 19-26 13/03A	19,487.07	0.01
100,000	LAND RENTENBANK 3.25 23-30 06/09A	116,969.25	0.04
75,000	LAND SCHLESWIG-HOLST 2.625 22-28 17/11A	84,748.08	0.03
50,000	LANDWIRT.RENTENBANK 0.00 20-27 22/09A	52,234.20	0.02
10,000	LANDWIRT.RENTENBANK 0.625 17-27 18/05A	10,702.68	0.00
50,000	LANDWIRTSCHAFTLICHE 0.50 19-29 28/02A	51,650.69	0.02
50,000	LANDWIRTSCHAFTLICHE 1.75 20-27 14/01A	47,856.96	0.02
100,000	LANDWIRTSCHAFTLICHE 2.75 23-32 16/02A	113,801.98	0.04
100,000	LANDWIRTSCHAFT RENTEN 0.375 16-26 16/03A	108,477.56	0.04
200,000	L-BANK BW FOERD 0.0100 21-31 20/01A	192,596.12	0.07
50,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	53,293.53	0.02
100,000	MUNICH RE 4.25 24-44 26/05A	113,765.67	0.04
12,000	NORDRHEIN-WESTFALEN 3.4 23-73 07/03A	14,545.77	0.01
2,000	NRW.BANK 0.0000 20-30 18/02A	1,963.30	0.00
4,000	NRW.BANK 1.2 19-39 28/03A	3,549.94	0.00
3,000	NRW.BANK 1.2500 19-49 13/05A	2,275.12	0.00
100,000	NRW.BANK 3.125 23-28 30/08A	114,938.13	0.04
30,000	NRW 2.75 23-32 15/01A	34,128.66	0.01
200,000	NRW 2.9 23-53 15/01A	216,267.65	0.08
70,000	NRW 3.0 24-54 20/03A	77,375.30	0.03
50,000	NRWBANK 2.75 24-31 15/05A	56,876.98	0.02
78,100	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	87,905.91	0.03
100,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	116,290.51	0.04
100,000	STATE OF NORTH RW 0.95 18-28 13/03A	106,761.51	0.04
80,000	STATE OF RHINELANDPA 2.75 24-28 23/02A	90,744.93	0.03
100,000	VONOVIA SE 0.0 21-25 01/12A	107,514.07	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Greece	**382,558.66**	**0.14**
20,000	GREECE 0.00 20-35 04/02A	19,723.85	0.01
27,000	GREECE 0.750 21-31 18/06A	26,440.97	0.01
25,000	GREECE 1.5 20-30 18/06A	26,200.30	0.01
17,000	GREECE 1.75 22-32 18/06A	17,541.07	0.01
11,000	GREECE 1.875 19-26 23/07A	12,237.45	0.00
16,000	GREECE 1.875 21-52 24/01A	12,360.99	0.00
18,000	GREECE 3.375 24-34 15/06A	20,530.71	0.01
27,000	GREECE 3.75 17-28 30/01A	31,643.15	0.01
32,000	GREECE 3.90 17-33 30/01A	38,129.85	0.01
18,000	GREECE 3.9 19-29 12/03A	21,322.59	0.01
25,000	GREECE 4.00 17-37 30/01A	29,829.93	0.01
13,000	GREECE 4.125 24-54 15/06A	14,974.08	0.01
25,000	GREECE 4.20 17-42 30/01A	29,882.01	0.01
21,000	GREECE 4.25 23-33 15/06A	25,636.56	0.01
16,000	GREECE 4.375 23-38 18/07A	19,573.27	0.01
18,000	HELLENIC REPUBL 2.0000 20-27 22/04A	20,041.44	0.01
14,000	HELLENIC REPUBLIC GO 3.875 23-28 15/06A	16,490.44	0.01
	Hong Kong	**330,438.14**	**0.12**
200,000	AIRPORT AUTHORITY 2.625 21-51 04/02S	138,758.04	0.05
200,000	HONG KONG MONETARY A 0.625 21-26 02/02S	191,680.10	0.07
	Hungary	**339,231.41**	**0.13**
2,850,000	HUNGARY 1.00 19-25 26/11A	7,628.66	0.00
30,000	HUNGARY 1.1250 20-26 28/04A	32,384.73	0.01
30,000	HUNGARY 1.25 18-25 22/10A	32,849.48	0.01
2,540,000	HUNGARY 1.50 20-26 22/04A	6,714.91	0.00
35,000	HUNGARY 1.50 20-50 17/11A	22,077.63	0.01
10,000	HUNGARY 1.6250 20-32 28/04A	9,484.41	0.00
9,000	HUNGARY 1.75 17-27 10/10A	9,586.86	0.00
16,970,000	HUNGARY 2.25 20-33 20/04A	35,856.71	0.01
7,020,000	HUNGARY 2 20-29 23/05A	16,822.60	0.01
5,980,000	HUNGARY 3.00 16-27 27/10A	15,581.88	0.01
7,220,000	HUNGARY 3.00 18-38 27/10A	14,083.29	0.01
3,780,000	HUNGARY 3.00 19-30 21/08A	9,184.47	0.00
8,410,000	HUNGARY 3.25 15-31 22/10A	20,116.32	0.01
290,000	HUNGARY 3 20-41 25/04A	533.42	0.00
3,710,000	HUNGARY 4.75 22-32 24/11A	9,584.28	0.00
14,580,000	HUNGARY 6.75 11-28 22/10A	42,524.33	0.02
10,000	HUNGARY 7.625 11-41 29/03S	11,906.97	0.00
14,020,000	HUNGARY 9.5 23-26 21/10A	42,310.46	0.02
	Indonesia	**2,119,282.57**	**0.80**
200,000	INDONESIA 3.5 17-27 11/01S	196,254.49	0.07
200,000	INDONESIA 4.75 15-26 08/01S	201,529.73	0.08
1,098,000,000	INDONESIA 5.125 21-27 15/04S	70,739.93	0.03
2,262,000,000	INDONESIA 5.5 20-26 15/04S	147,879.37	0.06
397,000,000	INDONESIA 6.125 12-28 15/05S	26,167.89	0.01
1,558,000,000	INDONESIA 6.375 21-32 15/04S	102,704.10	0.04
960,000,000	INDONESIA 6.375 22-28 15/08S	63,801.14	0.02
1,081,000,000	INDONESIA 6.5 20-31 15/02S	72,016.57	0.03
1,371,000,000	INDONESIA 6.625 23-34 15/02S	91,731.53	0.03
200,000	INDONESIA 6.75 14-44 15/01S	243,978.03	0.09
485,000,000	INDONESIA 6.875 21-51 15/08S	32,124.91	0.01
1,378,000,000	INDONESIA 6.875 23-29 15/04S	93,611.17	0.04
444,000,000	INDONESIA 7.00 19-30 15/09S	30,328.74	0.01
373,000,000	INDONESIA 7.125 21-42 15/06S	25,628.68	0.01
660,000,000	INDONESIA 7.125 22-43 15/06S	45,154.12	0.02
532,000,000	INDONESIA 7.25 20-26 15/02S	35,613.98	0.01
854,000,000	INDONESIA 7.375 11-48 15/05S	60,099.07	0.02
931,000,000	INDONESIA 7.375 22-30 15/10S	63,834.66	0.02
280,000,000	INDONESIA 7.50 17-38 15/05S	19,812.24	0.01
1,297,000,000	INDONESIA 7.50 19-35 15/06S	91,794.20	0.03
306,000,000	INDONESIA 7.5 16-32 15/08A	21,436.49	0.01
896,000,000	INDONESIA 7.5 19-40 15/04S	63,500.14	0.02
784,000,000	INDONESIA 7 22-33 15/02S	53,684.23	0.02
57,000,000	INDONESIA 8.25 11-32 15/06S	4,160.17	0.00
236,000,000	INDONESIA 8.25 18-29 15/05S	16,849.46	0.01
1,370,000,000	INDONESIA 8.375 13-34 15/03S	102,304.56	0.04
1,128,000,000	INDONESIA 8.375 18-39 15/04S	85,554.41	0.03
435,000,000	INDONESIA 8.75 13-44 15/02S	34,578.43	0.01
92,000,000	INDONESIA 8.75 15-31 15/05S	6,822.02	0.00
213,000,000	INDONESIA 9.00 13-29 15/03S	15,588.11	0.01
	Ireland	**1,120,266.79**	**0.42**
150,000	AERCAP IRELAND 6.4500 24-27 15/04S	157,187.18	0.06
100,000	CRH SMW FINANCE DAC 4.25 23-35 11/07A	117,604.28	0.04
41,000	IRELAND 0.00 21-31 18/10A	39,080.03	0.01
36,000	IRELAND 0.20 20-30 18/10A	35,614.81	0.01
35,000	IRELAND 0.2 20-27 15/05A	37,244.40	0.01
24,000	IRELAND 0.35 22-32 18/10A	22,974.51	0.01
24,000	IRELAND 0.4 20-35 15/05A	21,499.90	0.01
19,000	IRELAND 0.55 21-41 22/04A	15,063.00	0.01
38,000	IRELAND 0.9 18-28 15/02A	40,726.34	0.02
53,000	IRELAND 1.00 16-26 15/05A	58,075.75	0.02
46,000	IRELAND 1.1 19-29 15/05A	49,004.00	0.02
24,000	IRELAND 1.30 18-33 15/05A	24,608.99	0.01
25,000	IRELAND 1.35 18-31 18/03A	26,429.15	0.01
41,000	IRELAND 1.50 19-50 15/05A	34,938.86	0.01
35,000	IRELAND 1.70 17-37 15/05A	35,109.60	0.01
42,000	IRELAND 2.4 14-30 15/05A	47,367.14	0.02
50,000	IRELAND 2 15-45 18/02A	48,692.53	0.02
12,000	IRELAND 3 23-43 18/10A	13,836.98	0.01
100,000	LINDE PLC 0.3750 21-33 30/09A	89,195.15	0.03
100,000	SMURFIT KAPPA TSY 1 21-33 22/09A3 22/09A	92,059.15	0.03
100,000	VODAFONE INTERNATIONAL 4.0 23-43 10/02A	113,955.04	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Israel	**830,923.39**	**0.31**
141,000	ISRAEL 0.5 21-26 01/03A	35,928.80	0.01
40,000	ISRAEL 0.625 22-32 18/01A	35,286.88	0.01
122,000	ISRAEL 1.3 21-32 30/04A	25,720.69	0.01
120,000	ISRAEL 1.50 20-37 31/05A	21,752.47	0.01
167,000	ISRAEL 1 19-30 31/03A	37,134.43	0.01
122,000	ISRAEL 2.00 16-27 31/03A	30,628.82	0.01
112,000	ISRAEL 2.25 18-28 28/09A	27,660.65	0.01
76,000	ISRAEL 2.5 19-49 16/01A	68,801.24	0.03
65,000	ISRAEL 2.8 22-52 29/11A	10,887.78	0.00
134,000	ISRAEL 3.75 17-47 31/03A	27,954.72	0.01
189,000	ISRAEL 3.75 23-29 28/02A	49,181.85	0.02
90,000	ISRAEL 3.75 24-27 30/09A	23,716.94	0.01
108,000	ISRAEL 4.0 24-35 30/03A	26,968.85	0.01
200,000	ISRAEL 4.125 18-48 17/01S	154,877.43	0.06
86,000	ISRAEL 5.5 12-42 31/01A	23,083.18	0.01
68,000	ISRAEL 6.25 06-26 30/10A	17,904.39	0.01
200,000	ISRAEL 6.5 23-31 06/11S	213,434.27	0.08
	Italy	**9,755,179.21**	**3.67**
84,000	BUONI POLIENNAL 0.5000 20-26 01/02S	91,292.11	0.03
61,000	BUONI POLIENNAL 1.50 21-45 30/04S	45,619.39	0.02
31,000	BUONI POLIENNAL 2.15 21-72 01/03S	21,868.47	0.01
86,000	BUONI POLIENNAL 2.45 20-50 01/09S	72,889.63	0.03
38,000	BUONI POLIENNAL 3.5000 24-31 15/02S	43,690.34	0.02
50,000	BUONI POLIENNAL 3.8500 24-35 01/02S	57,840.25	0.02
61,000	BUONI POLIENNAL 4.1500 23-39 01/10S	71,037.31	0.03
100,000	INTESA SANPAOLO 4 23-26 19/05A	113,585.35	0.04
150,000	INTESA SANPAOLO 5 23-28 08/03A	174,941.58	0.07
100,000	ITALGAS 3.125 24-29 08/02A	111,642.96	0.04
89,000	ITALY 0.00 21-26 01/04	95,785.13	0.04
87,000	ITALY 0.25 21-28 15/03S	89,916.37	0.03
68,000	ITALY 0.45 21-29 15/02S	69,104.20	0.03
76,000	ITALY 0.5 21-28 15/07S	78,641.32	0.03
122,000	ITALY 0.60 21-31 01/08S	116,312.35	0.04
90,000	ITALY 0.85 19-27 15/01S	97,042.08	0.04
95,000	ITALY 0.9 20-31 01/04S	93,283.42	0.04
148,000	ITALY 0.95 20-27 15/09S	158,258.98	0.06
85,000	ITALY 0.95 20-30 01/08S	85,177.82	0.03
93,000	ITALY 0.95 21-31 01/12S	90,117.51	0.03
94,000	ITALY 0.95 21-32 01/06S	89,882.32	0.03
152,000	ITALY 0.95 21-37 01/03S	125,765.24	0.05
84,000	ITALY 0 21-26 01/08S	89,756.81	0.03
95,000	ITALY 1.10 22-27 01/04S	102,667.82	0.04
113,000	ITALY 1.25 16-26 01/12S	123,188.21	0.05
107,000	ITALY 1.35 19-30 01/04S	110,670.95	0.04
69,000	ITALY 1.45 20-36 01/03S	62,472.17	0.02
102,000	ITALY 1.60 16-26 01/06S	112,373.58	0.04
115,000	ITALY 1.65 15-32 01/03S	116,717.24	0.04
109,000	ITALY 1.65 20-30 01/12S	112,986.49	0.04
85,000	ITALY 1.70 20-51 01/09S	60,537.11	0.02
79,000	ITALY 1.80 20-41 01/03S	66,738.65	0.03
92,000	ITALY 2.00 15-25 01/12S	102,082.47	0.04
109,000	ITALY 2.00 18-28 01/02S	119,839.99	0.05
87,000	ITALY 2.05 17-27 01/08S	96,135.77	0.04
80,000	ITALY 2.10 19-26 15/07S	88,814.98	0.03
41,000	ITALY 2.15 22-52 01/09S	31,846.65	0.01
90,000	ITALY 2.20 17-27 01/06S	99,948.94	0.04
78,000	ITALY 2.25 16-36 01/09S	76,549.42	0.03
87,000	ITALY 2.45 16-33 01/09S	91,578.63	0.03
144,000	ITALY 2.50 22-32 01/12S	153,677.19	0.06
87,000	ITALY 2.5 18-25 15/11S	97,095.85	0.04
80,000	ITALY 2.65 22-27 01/12S	89,821.98	0.03
95,000	ITALY 2.7 16-47 01/03S	87,225.21	0.03
47,000	ITALY 2.8 16-67 01/03S	40,122.64	0.02
101,000	ITALY 2.8 18-28 01/12S	113,729.71	0.04
76,000	ITALY 2.8 22-29 15/06S	85,194.88	0.03
68,000	ITALY 2.95 17-38 01/09S	70,010.31	0.03
170,000	ITALY 3.00 19-29 01/02S	192,312.38	0.07
116,000	ITALY 3.1 19-40 01/03S	119,377.49	0.04
94,000	ITALY 3.25 14-46 01/09S	94,853.43	0.04
66,000	ITALY 3.35 18-35 01/06S	73,393.97	0.03
83,000	ITALY 3.4 22-28 01/04S	95,303.94	0.04
87,000	ITALY 3.45 17-48 01/03S	90,038.72	0.03
132,000	ITALY 3.5 14-30 01/03S	152,886.76	0.06
93,000	ITALY 3.85 18-49 01/09S	101,831.02	0.04
125,000	ITALY 3.85 22-29 15/12S	146,685.54	0.06
141,000	ITALY 4.00 05-37 01/02S	165,446.38	0.06
80,000	ITALY 4.1 23-29 01/02S	94,463.06	0.04
103,000	ITALY 4.2 23-34 01/03S	123,262.88	0.05
96,000	ITALY 4.35 23-33 01/11S	116,320.21	0.04
122,000	ITALY 4.4 22-33 01/05S	148,571.28	0.06
69,000	ITALY 4.45 22-43 01/09S	82,413.66	0.03
106,000	ITALY 4.5 10-26 01/03S	121,562.82	0.05
76,000	ITALY 4.5 23-53 01/10S	90,763.12	0.03
120,000	ITALY 4.75 13-28 01/09S	144,655.79	0.05
104,000	ITALY 4.75 13-44 01/09S	129,536.97	0.05
54,000	ITALY 4 22-35 30/04S	63,652.54	0.02
119,000	ITALY 5.00 03-34 01/08S	151,470.08	0.06
120,000	ITALY 5.00 09-40 01/09S	152,739.41	0.06
112,700	ITALY 5.25 98-29 01/11S	140,901.46	0.05
132,000	ITALY 5.75 02-33 01/02S	174,691.78	0.07
123,000	ITALY 5 07-39 01/08S	156,557.65	0.06
76,000	ITALY 6.5 97-27 01/11S	95,019.11	0.04
195,000	ITALY 6 99-31 01/05S	257,523.80	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
74,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	83,523.38	0.03
76,000	ITALY BUONI POLIENNA 3.0 24-29 01/10S	85,663.70	0.03
33,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	37,787.31	0.01
61,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	69,847.83	0.03
140,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	162,704.19	0.06
90,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	101,592.20	0.04
86,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	96,728.54	0.04
54,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	57,676.77	0.02
157,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	179,985.70	0.07
78,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	88,049.32	0.03
70,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	78,787.51	0.03
67,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	77,952.00	0.03
72,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	81,916.76	0.03
99,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	115,326.05	0.04
191,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	218,839.05	0.08
31,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	36,644.18	0.01
81,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	96,273.57	0.04
100,000	SNAM SPA 0.7500 22-29 20/06A	100,742.02	0.04
100,000	TERNA RETE ELETTRICA 3.50 24-31 17/01A	113,426.10	0.04
	Ivory coast	**158,732.65**	**0.06**
5,000	AFRICAN DEV BANK 0.5 22-27 22/03A	5,342.96	0.00
50,000	AFRICAN DEVELOPMENT 4.375 22-27 03/11S	51,047.80	0.02
100,000	AFRICAN DEVELOPMENT 4.375 23-28 14/03S	102,341.89	0.04
	Japan	**35,581,563.06**	**13.37**
200,000	DEVELOPMENT BANK JAP 3.125 23-28 13/04A	227,844.78	0.09
35,200,000	JAPAN-(10 YEAR ISSUE) 0.4 23-33 20/06S	239,526.25	0.09
35,050,000	JAPAN (10 YEAR ISSUE) 0.5 23-33 20/03S	241,122.24	0.09
47,750,000	JAPAN-(10 YEAR ISSUE) 0.6 24-33 20/12S	328,386.45	0.12
3,250,000	JAPAN (10 YEAR ISSUE) 0.7 24-33 20/12S	22,548.04	0.01
14,800,000	JAPAN (20 YEAR) 1.9000 24-44 20/06S	107,098.98	0.04
14,100,000	JAPAN - (2 YEAR ISSUE) 0.1 24-26 01/02S	98,329.79	0.04
6,150,000	JAPAN - (2 YEAR ISSUE) 0.2 24-26 01/04S	42,919.65	0.02
26,100,000	JAPAN (30 YEAR) 1.2000 23-53 20/06S	148,326.09	0.06
13,300,000	JAPAN (30 YEAR) 1.4000 23-53 20/03S	79,674.46	0.03
11,800,000	JAPAN (30 YEAR) 1.8000 23-53 20/09S	77,563.98	0.03
9,200,000	JAPAN (5 YEAR) 0.2000 23-28 20/03S	63,947.31	0.02
8,450,000	JAPAN (5 YEAR I 0.3000 23-28 20/09S	58,798.34	0.02
10,100,000	JAPAN-(5 YEAR ISSUE) 0.100 23-28 20/06S	69,943.80	0.03
42,300,000	JAPAN (5 YEAR ISSUE) 0.2000 23-28 20/06S	293,736.22	0.11
18,900,000	JAPAN (5 YEAR ISSUE) 0.2 24-28 20/12S	130,897.23	0.05
9,350,000	JAPAN-(5 YEAR ISSUE) 0.3 23-28 20/06S	65,149.45	0.02
5,500,000	JAPAN-(5 YEAR ISSUE) 0.3 24-28 20/12S	38,231.49	0.01
151,000,000	JAPAN 0.005 21-26 20/03S	1,051,134.83	0.40
33,400,000	JAPAN 0.005 21-26 20/06S	232,162.48	0.09
51,350,000	JAPAN 0.005 21-26 20/09S	356,508.72	0.13
37,550,000	JAPAN 0.005 21-26 20/12S	260,575.57	0.10
51,300,000	JAPAN 0.005 22-27 20/03S	355,548.65	0.13
31,050,000	JAPAN 0.005 22-27 20/06S	214,925.26	0.08
5,050,000	JAPAN 0.005 23-25 01/09S	35,243.13	0.01
28,650,000	JAPAN 0.100 23-28 03/20S	198,454.98	0.07
65,550,000	JAPAN 0.10 16-26 20/12S	455,532.52	0.17
91,900,000	JAPAN 0.10 18-28 20/09S	634,573.20	0.24
36,950,000	JAPAN 0.1 16-26 20/03S	257,588.52	0.10
35,800,000	JAPAN 0.1 16-26 20/06S	249,252.44	0.09
42,600,000	JAPAN 0.1 16-26 20/09S	296,323.53	0.11
40,250,000	JAPAN 0.1 17-27 20/03S	279,656.30	0.11
46,100,000	JAPAN 0.1 17-27 20/06S	320,039.75	0.12
38,450,000	JAPAN 0.1 17-27 20/09S	266,677.57	0.10
37,550,000	JAPAN 0.1 17-27 20/12S	260,201.08	0.10
46,550,000	JAPAN 0.1 18-28 20/03S	322,335.39	0.12
21,700,000	JAPAN 0.1 18-28 20/06S	150,099.14	0.06
52,950,000	JAPAN 0.1 18-28 20/12S	365,235.82	0.14
43,300,000	JAPAN 0.1 19-29 20/03S	297,932.30	0.11
25,450,000	JAPAN 0.1 19-29 20/06S	174,944.96	0.07
40,100,000	JAPAN 0.1 19-29 20/09S	275,490.07	0.10
31,550,000	JAPAN 0.1 19-29 20/12S	216,296.43	0.08
19,950,000	JAPAN 0.1 20-25 20/09S	139,334.19	0.05
21,050,000	JAPAN 0.1 20-30 20/06S	144,015.93	0.05
40,050,000	JAPAN 0.1 20-30 20/09S	273,664.37	0.10
36,650,000	JAPAN 0.1 21-25 20/12S	255,757.00	0.10
75,400,000	JAPAN 0.1 21-30 20/12S	513,311.12	0.19
40,550,000	JAPAN 0.1 21-31 20/03S	275,694.86	0.10
40,900,000	JAPAN 0.1 21-31 20/06S	277,668.01	0.10
48,100,000	JAPAN 0.1 21-31 20/09S	326,114.78	0.12
46,250,000	JAPAN 0.1 21-31 20/12S	312,359.55	0.12
2,600,000	JAPAN 0.1 22-27 20/03S	18,062.45	0.01
32,850,000	JAPAN 0.1 22-27 20/09S	227,936.94	0.09
9,850,000	JAPAN 0.1 23-25 01/11S	68,772.59	0.03
12,400,000	JAPAN 0.1 24-26 01/01S	86,521.51	0.03
8,700,000	JAPAN 0.2 16-36 20/06S	54,994.22	0.02
27,100,000	JAPAN 0.2 22-27 20/12S	188,437.89	0.07
40,750,000	JAPAN 0.2 22-32 20/03S	276,784.11	0.10
29,600,000	JAPAN 0.2 22-32 20/06S	200,225.67	0.08
23,750,000	JAPAN 0.2 22-32 20/09S	160,219.11	0.06
28,800,000	JAPAN 0.3 15-25 20/12S	201,424.22	0.08
14,400,000	JAPAN 0.3 16-46 20/06S	73,528.83	0.03
35,850,000	JAPAN 0.3 19-39 20/06S	215,630.96	0.08
30,450,000	JAPAN 0.3 19-39 20/09S	182,049.21	0.07
15,400,000	JAPAN 0.3 19-39 20/12S	91,576.34	0.03
6,100,000	JAPAN 0.3 22-27 20/12S	42,547.64	0.02
16,350,000	JAPAN 0.3 24-28 20/12S	113,710.19	0.04
36,300,000	JAPAN 0.40 15-25 20/09S	254,279.76	0.10
9,200,000	JAPAN 0.40 16-36 20/03S	59,971.78	0.02
19,300,000	JAPAN 0.40 16-56 20/03S	82,056.73	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000,000	JAPAN 0.4 19-39 20/03S	184,301.99	0.07
11,300,000	JAPAN 0.4 19-49 20/06S	55,277.14	0.02
16,300,000	JAPAN 0.4 19-49 20/09S	79,208.21	0.03
13,600,000	JAPAN 0.4 19-49 20/12S	65,811.10	0.02
16,750,000	JAPAN 0.4 20-40 20/03S	100,662.00	0.04
17,550,000	JAPAN 0.4 20-40 20/06S	104,918.03	0.04
20,050,000	JAPAN 0.4 20-40 20/09S	119,187.25	0.04
24,800,000	JAPAN 0.4 20-50 20/03S	119,189.03	0.04
12,800,000	JAPAN 0.4 21-41 20/06S	74,862.53	0.03
11,100,000	JAPAN 0.4 24-28 20/12S	77,513.50	0.03
12,150,000	JAPAN 0.4 24-29 20/03S	84,835.03	0.03
14,550,000	JAPAN 0.4 24-29 20/06S	101,460.50	0.04
25,300,000	JAPAN 0.50 18-38 20/03S	161,034.27	0.06
10,100,000	JAPAN 0.50 21-40 20/12S	60,721.38	0.02
9,100,000	JAPAN 0.5 16-36 20/09S	59,376.84	0.02
9,750,000	JAPAN 0.5 16-46 20/09S	51,950.91	0.02
34,600,000	JAPAN 0.5 18-38 20/06S	219,399.29	0.08
30,750,000	JAPAN 0.5 18-38 20/12S	192,737.12	0.07
10,700,000	JAPAN 0.5 19-49 20/03S	54,076.41	0.02
13,250,000	JAPAN 0.5 19-59 20/03S	55,317.77	0.02
26,300,000	JAPAN 0.5 20-60 20/03S	107,399.01	0.04
9,500,000	JAPAN 0.5 21-41 20/03S	56,838.54	0.02
13,200,000	JAPAN 0.5 21-41 20/09S	78,154.45	0.03
12,200,000	JAPAN 0.5 21-41 20/12S	71,984.81	0.03
29,150,000	JAPAN 0.5 22-32 20/12S	201,127.63	0.08
6,650,000	JAPAN 0.5 24-29 20/03S	46,607.58	0.02
4,700,000	JAPAN 0.5 24-29 20/06S	32,861.99	0.01
21,850,000	JAPAN 0.6 16-36 20/12S	143,872.76	0.05
8,800,000	JAPAN 0.6 16-46 20/12S	47,785.82	0.02
12,450,000	JAPAN 0.6 17-37 20/06S	81,287.10	0.03
18,950,000	JAPAN 0.6 17-37 20/09S	123,174.29	0.05
21,400,000	JAPAN 0.6 17-37 20/12S	139,026.40	0.05
14,900,000	JAPAN 0.6 20-50 20/06S	75,354.82	0.03
14,150,000	JAPAN 0.6 20-50 20/09S	71,133.25	0.03
10,650,000	JAPAN 0.6 24-29 20/03S	74,975.46	0.03
16,650,000	JAPAN 0.6 24-29 20/06S	117,165.54	0.04
12,450,000	JAPAN 0.7 17-37 20/03S	82,613.43	0.03
33,250,000	JAPAN 0.7 18-38 20/09S	215,749.74	0.08
12,200,000	JAPAN 0.7 18-48 20/06S	65,899.69	0.02
23,750,000	JAPAN 0.7 18-48 20/12S	127,083.77	0.05
15,550,000	JAPAN 0.7 21-50 20/12S	79,975.39	0.03
10,500,000	JAPAN 0.7 21-51 20/03S	53,731.93	0.02
6,500,000	JAPAN 0.7 21-51 20/06S	33,082.22	0.01
8,550,000	JAPAN 0.7 21-51 20/09S	43,298.53	0.02
7,900,000	JAPAN 0.7 21-51 20/12S	39,824.16	0.01
18,800,000	JAPAN 0.7 21-61 20/03S	81,382.15	0.03
13,850,000	JAPAN 0.8 16-46 20/03S	79,771.97	0.03
10,350,000	JAPAN 0.8 17-47 20/03S	58,547.16	0.02
8,200,000	JAPAN 0.8 17-47 20/06S	46,182.30	0.02
14,700,000	JAPAN 0.8 17-47 20/09S	82,410.43	0.03
9,600,000	JAPAN 0.8 17-47 20/12S	53,586.61	0.02
25,250,000	JAPAN 0.8 18-48 20/03S	140,237.50	0.05
19,250,000	JAPAN 0.8 18-58 20/03S	91,406.93	0.03
10,200,000	JAPAN 0.8 22-42 20/03S	63,099.48	0.02
15,800,000	JAPAN 0.9 17-57 20/03S	78,809.83	0.03
15,650,000	JAPAN 0.9 18-48 20/09S	88,345.13	0.03
13,250,000	JAPAN 0.9 22-42 20/06S	83,042.51	0.03
3,700,000	JAPAN 1.1 03-33 20/03S	26,748.96	0.01
13,450,000	JAPAN 1.1 22-42 20/09S	86,847.18	0.03
15,000,000	JAPAN 1.1 23-43 20/06S	95,934.45	0.04
29,850,000	JAPAN 1.1 24-34 20/06M	213,798.11	0.08
25,650,000	JAPAN 1.2 14-34 20/12S	184,239.15	0.07
19,500,000	JAPAN 1.2 15-35 20/03S	139,953.69	0.05
19,400,000	JAPAN 1.2 15-35 20/09S	138,423.84	0.05
19,050,000	JAPAN 1.3 15-35 20/06S	137,625.08	0.05
10,050,000	JAPAN 1.3 22-52 20/06S	59,060.74	0.02
47,650,000	JAPAN 1.40 14-34 20/09S	349,909.46	0.13
3,450,000	JAPAN 1.4 02-32 20/12S	25,499.17	0.01
14,650,000	JAPAN 1.4 15-45 20/09S	95,881.99	0.04
13,550,000	JAPAN 1.4 15-45 20/12S	88,412.04	0.03
12,050,000	JAPAN 1.4 15-55 20/03S	71,103.29	0.03
9,800,000	JAPAN 1.4 22-42 20/12S	66,355.84	0.02
13,000,000	JAPAN 1.4 22-52 20/09S	78,373.25	0.03
27,300,000	JAPAN 1.50 14-34 20/03S	203,020.75	0.08
5,050,000	JAPAN 1.5 12-32 20/06S	37,611.59	0.01
6,450,000	JAPAN 1.5 13-33 20/03S	48,049.32	0.02
31,600,000	JAPAN 1.5 14-34 20/06S	234,319.47	0.09
29,100,000	JAPAN 1.5 14-44 20/12S	195,714.74	0.07
16,950,000	JAPAN 1.5 15-45 20/03S	113,660.86	0.04
9,200,000	JAPAN 1.6 10-30 20/06S	68,461.84	0.03
2,500,000	JAPAN 1.6 12-32 20/03S	18,779.54	0.01
6,500,000	JAPAN 1.6 12-32 20/06S	48,728.42	0.02
8,150,000	JAPAN 1.6 13-33 20/03S	61,253.41	0.02
43,300,000	JAPAN 1.6 13-33 20/12S	324,576.31	0.12
14,300,000	JAPAN 1.6 15-45 20/06S	97,339.47	0.04
22,050,000	JAPAN 1.6 23-52 20/12S	138,905.72	0.05
43,100,000	JAPAN 1.70 13-33 20/09S	326,262.94	0.12
16,200,000	JAPAN 1.70 14-44 20/06S	113,367.91	0.04
11,850,000	JAPAN 1.70 14-54 20/03S	75,777.49	0.03
2,350,000	JAPAN 1.7 03-33 20/06S	17,802.92	0.01
21,850,000	JAPAN 1.7 11-31 20/09S	164,456.37	0.06
12,550,000	JAPAN 1.7 11-31 20/12S	94,576.56	0.04
8,600,000	JAPAN 1.7 12-32 20/03S	65,070.78	0.02
7,150,000	JAPAN 1.7 12-32 20/06S	54,081.89	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
8,000,000	JAPAN 1.7 12-32 20/09S	60,516.67	0.02
9,500,000	JAPAN 1.7 12-32 20/12S	71,890.86	0.03
13,750,000	JAPAN 1.7 13-33 20/06S	104,166.28	0.04
15,600,000	JAPAN 1.7 13-43 20/12S	109,809.69	0.04
15,000,000	JAPAN 1.7 14-44 20/03S	105,263.55	0.04
23,700,000	JAPAN 1.7 14-44 20/09S	165,410.61	0.06
6,550,000	JAPAN 1.80 10-30 20/06S	49,225.42	0.02
20,350,000	JAPAN 1.80 11-31 20/06S	154,008.32	0.06
5,700,000	JAPAN 1.8 10-30 20/09S	42,935.93	0.02
29,300,000	JAPAN 1.8 11-31 20/09S	222,052.82	0.08
13,100,000	JAPAN 1.8 11-31 20/12S	99,634.43	0.04
8,750,000	JAPAN 1.8 12-32 20/03S	66,587.98	0.03
9,400,000	JAPAN 1.8 12-32 20/12S	71,698.55	0.03
6,250,000	JAPAN 1.8 13-43 20/03S	44,985.48	0.02
22,600,000	JAPAN 1.8 13-43 20/09S	161,861.21	0.06
17,450,000	JAPAN 1.90 12-42 20/09S	127,925.07	0.05
13,950,000	JAPAN 1.90 13-53 20/03S	93,966.45	0.04
16,650,000	JAPAN 1.9 08-28 20/12S	123,580.29	0.05
6,600,000	JAPAN 1.9 09-29 20/03S	49,086.28	0.02
11,900,000	JAPAN 1.9 10-30 20/09S	90,116.32	0.03
9,900,000	JAPAN 1.9 11-31 20/03S	75,302.68	0.03
14,300,000	JAPAN 1.9 11-31 20/06S	109,119.60	0.04
8,050,000	JAPAN 1.9 13-43 20/06S	58,713.55	0.02
21,750,000	JAPAN 10 YEAR ISSUE 0.1 20-30 20/03S	148,977.77	0.06
45,600,000	JAPAN10 YEAR ISSUE 0.8000 23-33 20/09U	320,372.01	0.12
40,400,000	JAPAN10 YEAR ISSUE 0.8 24-34 20/03S	282,194.04	0.11
1,650,000	JAPAN10 YEAR ISSUE 1.0 24-34 20/03S	11,711.94	0.00
20,450,000	JAPAN 1 15-35 20/12S	142,613.62	0.05
9,300,000	JAPAN 1 22-52 20/03S	50,761.17	0.02
21,900,000	JAPAN 1 22-62 20/03S	104,465.55	0.04
17,750,000	JAPAN 2.00 10-40 20/09S	133,742.13	0.05
7,100,000	JAPAN 2.00 11-31 20/03S	54,314.30	0.02
7,000,000	JAPAN 2.00 12-52 20/03S	48,437.92	0.02
15,500,000	JAPAN 2.10 06-26 20/12S	112,496.45	0.04
11,000,000	JAPAN 2.10 07-27 20/12S	81,205.85	0.03
33,000,000	JAPAN 2.10 09-29 20/09S	248,981.46	0.09
50,000	JAPAN 2.1 03-33 20/09S	390.68	0.00
550,000	JAPAN 2.1 05-25 20/12S	3,931.62	0.00
13,150,000	JAPAN 2.1 07-27 20/03S	95,828.31	0.04
5,550,000	JAPAN 2.1 07-27 20/06S	40,643.39	0.02
3,750,000	JAPAN 2.1 08-28 20/06S	27,865.84	0.01
7,350,000	JAPAN 2.1 08-28 20/09S	54,769.09	0.02
10,800,000	JAPAN 2.1 08-28 20/12S	80,755.77	0.03
5,350,000	JAPAN 2.1 09-29 20/03S	40,117.55	0.02
29,350,000	JAPAN 2.1 09-29 20/06S	221,049.42	0.08
1,000,000	JAPAN 2.1 09-29 20/12S	7,582.19	0.00
4,350,000	JAPAN 2.1 10-30 20/03S	33,075.64	0.01
30,050,000	JAPAN 2.1 10-30 20/12S	230,590.71	0.09
6,950,000	JAPAN 2.20 07-27 20/09S	51,194.48	0.02
50,800,000	JAPAN 2.2 06-26 20/03S	365,016.84	0.14
8,600,000	JAPAN 2.2 06-26 20/09S	62,304.37	0.02
7,200,000	JAPAN 2.2 08-28 20/03S	53,489.11	0.02
4,750,000	JAPAN 2.2 08-28 20/09S	35,544.90	0.01
4,100,000	JAPAN 2.2 09-29 20/06S	30,939.24	0.01
6,550,000	JAPAN 2.2 09-29 20/12S	49,794.16	0.02
18,050,000	JAPAN 2.2 09-39 20/09S	140,215.53	0.05
7,000,000	JAPAN 2.2 09-49 20/03S	51,543.18	0.02
2,850,000	JAPAN 2.2 10-30 20/03S	21,743.75	0.01
7,250,000	JAPAN 2.2 10-50 20/03S	53,093.53	0.02
39,600,000	JAPAN 2.2 11-31 20/03S	305,972.46	0.12
10,350,000	JAPAN 2.2 11-41 20/03S	79,831.34	0.03
6,800,000	JAPAN 2.2 11-51 20/03S	49,398.30	0.02
4,400,000	JAPAN 2.30 05-35 20/06S	34,909.88	0.01
1,700,000	JAPAN 2.30 05-35 20/12S	13,490.34	0.01
6,500,000	JAPAN 2.3 05-35 20/03S	51,550.20	0.02
28,600,000	JAPAN 2.3 06-26 20/09S	207,576.50	0.08
4,200,000	JAPAN 2.3 06-36 20/12S	33,335.00	0.01
12,500,000	JAPAN 2.3 07-27 20/06S	91,977.77	0.03
1,850,000	JAPAN 2.3 08-28 20/06S	13,841.96	0.01
25,350,000	JAPAN 2.3 09-39 20/03S	200,115.02	0.08
15,650,000	JAPAN 2.3 10-40 20/03S	122,840.43	0.05
11,650,000	JAPAN 2.4 04-34 20/03S	93,191.04	0.04
4,850,000	JAPAN 2.4 06-34 20/12S	38,794.16	0.01
7,550,000	JAPAN 2.4 07-37 20/03S	60,624.63	0.02
6,400,000	JAPAN 2.4 07-48 20/03S	49,129.09	0.02
7,100,000	JAPAN 2.4 08-28 20/06S	53,305.06	0.02
19,450,000	JAPAN 2.4 08-38 20/09S	155,628.11	0.06
1,800,000	JAPAN 2.50 05-35 20/09S	14,539.13	0.01
21,150,000	JAPAN 2.5 04-34 20/06S	171,050.83	0.06
13,250,000	JAPAN 2.5 04-34 20/09S	106,821.83	0.04
4,500,000	JAPAN 2.5 06-36 20/03S	36,386.06	0.01
4,650,000	JAPAN 2.5 06-36 20/06S	37,634.40	0.01
1,950,000	JAPAN 2.5 06-36 20/09S	15,811.14	0.01
6,800,000	JAPAN 2.5 07-37 20/09S	55,105.14	0.02
11,650,000	JAPAN 2.5 08-38 20/03S	94,368.74	0.04
11,750,000	JAPAN 2 03-33 20/12S	91,084.76	0.03
6,300,000	JAPAN 2 07-27 20/03S	45,801.45	0.02
16,350,000	JAPAN 20 YEAR ISSUE 1.1 23-43 20/03S	104,997.26	0.04
24,650,000	JAPAN 20 YEAR ISSUE 1.3 24-43 20/12S	162,222.09	0.06
15,450,000	JAPAN 20 YEAR ISSUE 1.6 24-44 20/03S	106,625.38	0.04
5,200,000	JAPAN 2 10-30 20/06S	39,467.21	0.01
39,400,000	JAPAN 2 10-30 20/12S	300,676.82	0.11
10,250,000	JAPAN 2 11-41 20/09S	76,795.22	0.03
13,200,000	JAPAN 2 12-42 20/03S	98,478.19	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,350,000	JAPAN 2 YEAR (ISSUE) 0.40 24-26 01/06S	142,426.65	0.05
12,900,000	JAPAN 2 YEAR (ISSUE) 0.4 24-26 01/08S	90,273.55	0.03
10,500,000	JAPAN 2 YEAR ISSUE 0.005 23-25 01/10S	73,260.87	0.03
14,000,000	JAPAN - 2 YEAR ISSUE 0.005 23-25 01/12S	97,596.97	0.04
22,550,000	JAPAN 2 YEAR ISSUE 0.2 24-26 01/03S	157,421.23	0.06
14,000,000	JAPAN 2 YEAR ISSUE 0.3 24-26 01/05S	97,827.89	0.04
14,250,000	JAPAN 2 YEAR ISSUE 0.4 24-26 01/07S	99,792.01	0.04
3,950,000	JAPAN 30 YEAR 2.900 00-30 11/20S	31,613.08	0.01
17,150,000	JAPAN 30 YEAR ISSUE 1.6 24-53 20/12S	107,329.07	0.04
15,600,000	JAPAN 30 YEAR ISSUE 1.8 24-54 20/03S	102,174.81	0.04
11,550,000	JAPAN 30 YEAR ISSUE 2.2 24-54 20/06S	82,691.80	0.03
21,900,000	JAPAN 40 YEAR ISSUE 1.3 23-63 20/03S	114,271.30	0.04
6,750,000	JAPAN 40 YEAR ISSUE 2.2 24-64 20/03S	45,621.71	0.02
100,000	MIZUHO FINANCIAL GRP 0.184 21-26 13/04A	107,206.31	0.04
200,000	NOMURA HOLDINGS 2.329 22-27 22/01S	190,320.53	0.07
200,000	NTT FINANCE CORP 1.162 21-26 03/03S	191,050.85	0.07
50,000	SUMITOMO BANK 3.01 16-26 19/10S	48,788.70	0.02
200,000	SUMITOMO MITSUI FIN 5.558 24-34 09/07S	212,352.18	0.08
100,000	TAKEDA PHARMA 2.25 18-26 21/11A	110,472.76	0.04
	Jersey	**69,602.46**	**0.03**
50,000	HEATHROW REG SHS 6.75 09-26 03/12A	69,602.46	0.03
	Lithuania	**10,295.88**	**0.00**
12,000	LITHUANIA 2.1 17-47 26/05A	10,295.88	0.00
	Luxembourg	**5,147,177.88**	**1.93**
100,000	AROUNDTOWN SA 0.3750 21-27 15/04A	102,119.04	0.04
100,000	BANQUE EUROPEAN D IN 3.0 24-39 15/02A	112,191.44	0.04
100,000	BANQUE EUROPEAN D IN 4.5 23-28 16/10S	103,311.21	0.04
50,000	BANQUE EUROPEAN D IN 4.75 24-29 15/06S	52,383.60	0.02
50,000	BANQUE EUROPEENNE D 2.875 24-31 15/10A	57,301.11	0.02
50,000	BANQUE EUROPEENNE D I2.75 24-29 17/07A	56,806.96	0.02
100,000	BANQUE EUROPEENNE D IN 2.75 24-34 16/01A	112,630.85	0.04
50,000	BANQUE EUROP INVEST 0.25 22-32 20/01A	47,641.89	0.02
50,000	BANQUE EUROP INVEST 0.375 16-26 14/04A	54,217.27	0.02
11,000	BANQUE EUROP INVEST 0.375 18-26 15/05A	11,913.58	0.00
50,000	BANQUE EUROP INVEST 0.375 22-27 15/09A	52,897.01	0.02
50,000	BANQUE EUROP INVEST 0.5 17-27 15/01A	53,744.15	0.02
50,000	BANQUE EUROP INVEST 0.625 19-29 22/01A	52,037.53	0.02
18,000	BANQUE EUROP INVEST 0 21-26 22/12A	19,154.22	0.01
50,000	BANQUE EUROP INVEST 0 21-31 14/01A	48,041.05	0.02
19,000	BANQUE EUROP INVEST 1.125 17-33 13/04A	18,914.40	0.01
100,000	BANQUE EUROP INVEST 1.25 14-26 13/11A	109,591.55	0.04
50,000	BANQUE EUROP INVEST 1.375 22-27 15/03S	47,357.43	0.02
13,000	BANQUE EUROP INVEST 1.5 18-48 16/10A	10,755.27	0.00
20,000	BANQUE EUROP INVEST 1.5 22-32 15/06A	20,804.84	0.01
20,000	BANQUE EUROP INVEST 1.8 22-27 19/01S	13,236.37	0.00
15,000	BANQUE EUROP INVEST 1 16-32 14/04A	15,075.28	0.01
118,000	BANQUE EUROP INVEST 2.25 22-30 15/03A	130,976.10	0.05
100,000	BANQUE EUROP INVEST 2.75 23-28 28/07A	113,803.54	0.04
100,000	BANQUE EUROP INVEST 2.75 23-30 30/07A	113,653.62	0.04
130,000	BANQUE EUROP INVEST 2.875 23-33 12/01A	148,531.08	0.06
30,000	BANQUE EUROP INVEST 2.9 15-25 17/10S	20,545.72	0.01
100,000	BANQUE EUROP INVEST 3.0 23-33 15/07A	115,137.47	0.04
50,000	BANQUE EUROP INVEST 3.1 16-26 17/08S	34,173.51	0.01
50,000	BANQUE EUROP INVEST 3.25 22-27 15/11S	49,466.81	0.02
20,000	BANQUE EUROP INVEST 3.3 17-28 03/02S	13,599.47	0.01
50,000	BANQUE EUROP INVEST 3.625 23-30 15/07S	49,880.91	0.02
100,000	BANQUE EUROP INVEST 3.75 23-33 14/02S	99,309.75	0.04
50,000	BANQUE EUROP INVEST 3.875 23-28 15/03S	50,406.54	0.02
30,000	BANQUE EUROP INVEST 3 13-33 14/10A	34,641.18	0.01
50,000	BANQUE EUROP INVEST 4.5 09-25 15/10A	56,937.43	0.02
60,000	BEI 0.0000 20-27 17/06A	63,108.55	0.02
40,000	BEI 0.00 20-28 28/03A	41,331.19	0.02
50,000	BEI 0.05 20-30 16/01A	49,509.36	0.02
50,000	BEI 0.3750 21-26 26/03S	47,499.00	0.02
50,000	BEI 1.00 15-31 14/03A	51,082.59	0.02
15,000	BEI 1.125 16-36 15/09A	13,991.65	0.01
20,000	BEI 1.50 17-47 15/11A	16,797.79	0.01
13,000	BEI 1.75 14-45 15/09A	11,724.69	0.00
40,000	BEI 2.75 12-25 15/09A	44,731.63	0.02
50,000	BEI 4 10-30 15/04A	60,502.26	0.02
50,000	DH EUROPE FINAN 3.4000 19-49 15/11S	38,861.87	0.01
20,000	EFSF 0.7000 22-53 17/01A	12,381.76	0.00
100,000	EFSF 3.0000 23-28 15/12A	114,482.52	0.04
100,000	EIB 4.00 24-29 15/02S	101,478.36	0.04
40,000	EUROP.INVEST.BK 5.625 00-32 07/06A	59,283.87	0.02
30,000	EUROP.INVEST.BK PAR.BD6.00 98-28 07/12A	43,325.64	0.02
100,000	EUROPEAN FINL STAB 3.375 23-38 30/08A	116,528.50	0.04
100,000	EUROPEAN FINL STABIL 2.875 24-34 13/02A	113,291.23	0.04
100,000	EUROPEAN FINL STABILI 2.625 24-29 16/07A	112,849.19	0.04
50,000	EUROPEAN INVEST 5.0000 99-39 15/04A	71,223.05	0.03
9,000	EUROPEAN STABILITY 0.01 20-30 04/03A	8,846.51	0.00
35,000	EUROPEAN STABILITY 0.5 16-26 02/03A	38,068.72	0.01
50,000	EUROPEAN STABILITY 0.5 19-29 05/03A	51,603.91	0.02
30,000	EUROPEAN STABILITY 0.75 17-27 15/03A	32,302.97	0.01
21,000	EUROPEAN STABILITY 0.75 18-28 05/09A	22,105.86	0.01
50,000	EUROPEAN STABILITY 0 21-26 15/12A	53,134.16	0.02
20,000	EUROPEAN STABILITY 1.0 22-27 23/06A	21,590.11	0.01
40,000	EUROPEAN STABILITY 1.8 17-46 02/11A	36,338.94	0.01
20,000	EUROPEAN STABILITY 1.85 15-55 01/12A	16,829.94	0.01
30,000	EUROPEAN STABILITY 1 15-25 23/09A	32,973.75	0.01
100,000	EUROPEAN STABILITY 3 23-28 15/03A	114,304.60	0.04
100,000	EUROPEAN STABILITY M 3.00 23-33 23/08A	115,253.86	0.04
50,000	EUROP FIN STABILITY 0.05 19-29 17/10A	49,663.20	0.02
30,000	EUROP FIN STABILITY 0.4 16-26 31/05A	32,466.51	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	EUROP FIN STABILITY 0.4 19-26 26/01A	54,384.28	0.02
50,000	EUROP FIN STABILITY 0.625 18-26 16/10A	53,980.71	0.02
30,000	EUROP FIN STABILITY 0.7 20-50 20/01A	19,838.99	0.01
50,000	EUROP FIN STABILITY 0.75 17-27 03/05A	53,734.10	0.02
30,000	EUROP FIN STABILITY 0.875 17-27 26/07A	32,246.13	0.01
100,000	EUROP FIN STABILITY 0.875 19-35 10/04A	92,716.70	0.03
50,000	EUROP FIN STABILITY 0.95 18-28 14/02A	53,417.99	0.02
50,000	EUROP FIN STABILITY 0 20-25 15/10A	54,379.48	0.02
50,000	EUROP FIN STABILITY 0 20-27 13/10A	52,079.90	0.02
50,000	EUROP FIN STABILITY 0 21-26 20/07A	53,571.13	0.02
20,000	EUROP FIN STABILITY 0 21-31 20/01A	19,126.18	0.01
25,000	EUROP FIN STABILITY 1.2 15-45 17/02A	20,254.11	0.01
23,000	EUROP FIN STABILITY 1.25 17-33 24/05A	23,008.62	0.01
20,000	EUROP FIN STABILITY 1.375 16-47 31/05A	16,439.86	0.01
30,000	EUROP FIN STABILITY 1.45 17-40 05/09A	26,962.46	0.01
18,000	EUROP FIN STABILITY 1.5 22-25 15/12A	19,868.13	0.01
22,000	EUROP FIN STABILITY 1.7 17-43 13/02A	20,044.75	0.01
30,000	EUROP FIN STABILITY 1.75 18-53 17/07A	25,025.20	0.01
20,000	EUROP FIN STABILITY 1.8 17-48 10/07A	17,639.55	0.01
20,000	EUROP FIN STABILITY 2.35 14-44 29/07A	20,096.33	0.01
22,000	EUROP FIN STABILITY 2.375 22-32 21/06A	24,251.00	0.01
30,000	EUROP FIN STABILITY 2.75 23-26 16/08A	33,746.36	0.01
30,000	EUROP FIN STABILITY 2.875 23-33 16/02A	34,237.44	0.01
22,000	EUROP FIN STABILITY 3.375 12-37 03/04A	25,828.52	0.01
100,000	HOLCIM FINANCE 0.50 21-30 03/09A	95,310.59	0.04
50,000	NESTLE FINANCE INTER 0.625 21-34 14/06A	46,239.74	0.02
50,000	NESTLE FINANCE INTL 1.5 22-35 29/03A	48,412.64	0.02
100,000	RICHEMONT INTERNATIO 1.125 20-32 26/05A	97,680.07	0.04
	Malaysia	**1,381,228.76**	**0.52**
308,000	MALAYSIA 2.6320 20-31 15/04S	70,179.84	0.03
52,000	MALAYSIA 3.502 07-27 31/05S	12,664.53	0.00
171,000	MALAYSIA 3.5190 23-28 20/04S	41,557.34	0.02
162,000	MALAYSIA 3.582 22-32 15/07S	38,887.15	0.01
20,000	MALAYSIA 3.733 13-28 15/06S	4,895.78	0.00
290,000	MALAYSIA 3.757 19-40 22/05S	68,624.62	0.03
384,000	MALAYSIA 3.828 19-34 05/07S	93,992.73	0.04
56,000	MALAYSIA 3.844 13-33 15/04S	13,664.42	0.01
154,000	MALAYSIA 3.885 19-29 15/08S	37,991.87	0.01
182,000	MALAYSIA 3.899 17-27 16/11S	44,807.30	0.02
182,000	MALAYSIA 3.90 16-26 30/11S	44,718.20	0.02
697,000	MALAYSIA 3.906 19-26 15/07S	170,867.08	0.06
58,000	MALAYSIA 3.955 15-25 15/09S	14,166.97	0.01
217,000	MALAYSIA 4.065 20-50 15/06S	51,955.15	0.02
127,000	MALAYSIA 4.232 11-31 30/06S	31,763.46	0.01
187,000	MALAYSIA 4.254 15-35 31/05S	47,159.53	0.02
132,000	MALAYSIA 4.392 11-26 15/04S	32,546.71	0.01
220,000	MALAYSIA 4.457 23-53 31/03S	55,807.17	0.02
296,000	MALAYSIA 4.498 10-30 15/04S	75,014.90	0.03
396,000	MALAYSIA 4.504 22-29 30/04S	100,076.79	0.04
207,000	MALAYSIA 4.642 18-33 07/11S	53,583.85	0.02
251,000	MALAYSIA 4.696 22-42 15/10S	66,101.89	0.02
169,000	MALAYSIA 4.762 17-37 07/04S	44,516.47	0.02
318,000	MALAYSIA 4.893 18-38 08/06S	85,074.36	0.03
224,000	MALAYSIA 4.9210 18-48 06/07S	61,113.56	0.02
72,000	MALAYSIA 4.935 13-43 30/09S	19,497.09	0.01
	Mexico	**184,500.46**	**0.07**
200,000	AMERICA MOVIL 2.875 20-30 07/05S	184,500.46	0.07
	Netherlands	**4,626,462.45**	**1.74**
100,000	ABN AMRO BANK 4.25 22-30 21/02A	117,399.29	0.04
100,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	105,726.13	0.04
50,000	BMW FIN 3.25 23-26 22/11A	56,375.95	0.02
100,000	BNG BANK N.V. 0.00 21-31 20/01A	95,511.69	0.04
100,000	BNG BANK N.V. 0.1 20-30 15/01A	98,973.26	0.04
100,000	BNG BANK N.V. 0.125 20-35 09/07A	84,768.63	0.03
100,000	BNG BANK N.V. 2.75 24-34 11/01A	112,379.93	0.04
100,000	BNG BANK NV 2.75 22-27 04/10A	113,209.07	0.04
200,000	BNG BANK NV 4.25 24-29 25/01S	204,146.78	0.08
100,000	BRENNTAG FINANCE BV 3.75 24-28 24/04A	113,857.15	0.04
100,000	COOPERATIEVE RABOBANK 3.822 24-34 26/07A	115,348.71	0.04
100,000	COOPERATIEVE RABOBANK 4.0 23-30 10/01A	116,764.63	0.04
50,000	DAIMLER INTL FI 0.625 19-27 06/05A	52,927.75	0.02
100,000	DIGITAL INTREPID 0.625 21-31 15/07A	91,375.69	0.03
100,000	EXOR NV 3.75 24-33 14/02A	112,256.99	0.04
200,000	ING GROEP NV 5.55 -35 19/03S	209,641.22	0.08
4,000	LYONDELLBASELL 4.6250 15-55 26/02S	3,480.87	0.00
100,000	NEDER WATERSCHAPSBK 0.375 21-46 28/09A	63,885.57	0.02
114,000	NETHERLANDS 0.00 20-27 15/01A	121,483.26	0.05
63,000	NETHERLANDS 0.00 20-30 15/07A	62,088.45	0.02
81,000	NETHERLANDS 0.00 21-31 15/07A	77,820.69	0.03
73,000	NETHERLANDS 0.00 21-38 15/01A	57,743.33	0.02
82,000	NETHERLANDS 0.25 19-29 15/07A	83,826.47	0.03
86,000	NETHERLANDS 0.50 16-26 15/07A	93,337.06	0.04
80,000	NETHERLANDS 0.50 19-40 15/01A	65,504.26	0.02
61,000	NETHERLANDS 0.5 22-32 15/07A	59,460.67	0.02
80,000	NETHERLANDS 0.75 17-27 15/07A	86,190.60	0.03
80,000	NETHERLANDS 0.75 18-28 15/07A	85,009.93	0.03
86,000	NETHERLANDS 0 20-52 15/01U	47,551.46	0.02
88,000	NETHERLANDS 0 21-29 15/01A	89,828.44	0.03
67,000	NETHERLANDS 0 22-26 15/01A	72,680.17	0.03
75,000	NETHERLANDS 2.50 12-33 15/01A	84,833.94	0.03
59,000	NETHERLANDS 2.5 23-30 15/01A	66,932.05	0.03
70,000	NETHERLANDS 2.5 23-33 15/07A	78,995.44	0.03
52,300	NETHERLANDS 2.5 24-34 15/07A	58,784.64	0.02
99,000	NETHERLANDS 2.75 14-47 15/01A	111,869.00	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
70,000	NETHERLANDS 2 22-54 15/01A	67,500.56	0.03
49,700	NETHERLANDS 3.25 23-44 15/01A	60,175.39	0.02
91,000	NETHERLANDS 3.75 10-42 15/01A	116,576.41	0.04
86,000	NETHERLANDS 4.00 05-37 15/01A	110,383.83	0.04
42,000	NETHERLANDS 5.50 98-28 15/01A	51,918.11	0.02
20,000	NXP B.V./NXP FDG LLC 2.65 22-32 15/02S	17,367.16	0.01
200,000	PROSUS NV 3.061 21-31 13/07S	176,533.88	0.07
100,000	ROYAL SCHIPHOL GROUP 0.875 20-32 08/09A	94,102.96	0.04
100,000	SIEMENS FINANCIERINGS 3.375 23-31 24/08A	115,101.57	0.04
100,000	TENNET HOLDING BV 4.75 22-42 28/10A	122,798.98	0.05
100,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	112,133.52	0.04
100,000	UNILEVER FINANCE NETHE 1.75 22-28 16/11A	108,081.71	0.04
200,000	WATERSCHAPSBANK 4.0 23-28 01/06S	201,819.20	0.08
	New Zealand	**531,806.70**	**0.20**
72,000	NEW ZEALAND 0.25 20-28 15/05S	40,522.95	0.02
97,000	NEW ZEALAND 0.5 21-26 15/05S	58,516.70	0.02
103,000	NEW ZEALAND 1.500 19-31 15/05S	56,043.48	0.02
20,000	NEW ZEALAND 1.75 20-41 15/05/S	8,377.30	0.00
39,000	NEW ZEALAND 2.00 21-32 15/05S	21,399.47	0.01
32,000	NEW ZEALAND 2.75 16-37 15/04S	16,909.56	0.01
36,000	NEW ZEALAND 2.75 21-51 15/05S	15,777.07	0.01
118,000	NEW ZEALAND 3.00 17-29 20/04S	72,683.18	0.03
76,000	NEW ZEALAND 3.50 15-33 14/04S	45,934.52	0.02
48,000	NEW ZEALAND 4.25 22-34 15/05S	30,535.50	0.01
30,000	NEW ZEALAND 4.25 24-36 15/05S	18,775.24	0.01
40,000	NEW ZEALAND 4.5000 24-35 15/05S	25,788.02	0.01
82,000	NEW ZEALAND 4.50 14-27 15/04S	53,221.40	0.02
45,000	NEW ZEALAND 4.50 23-30 15/05S	29,491.48	0.01
15,000	NZ LOCAL GOVT 1.5 19-29 20/04S	8,511.45	0.00
10,000	NZ LOCAL GOVT 2.25 21-28 15/05S	5,994.19	0.00
10,000	NZ LOCAL GOVT 2 20-37 15/04S	4,563.27	0.00
10,000	NZ LOCAL GOVT 3.5 14-33 14/04S	5,829.17	0.00
20,000	NZ LOCAL GOVT 4.50 14-27 15/04S	12,932.75	0.00
	Norway	**631,978.92**	**0.24**
200,000	KOMMUNALBANKEN A/S 0.5 21-26 13/01S	191,325.22	0.07
326,000	NORWAY 1.25 21-31 17/09A	27,125.90	0.01
270,000	NORWAY 1.375 20-30 19/08A	23,084.68	0.01
384,000	NORWAY 1.50 16-26 19/02A	35,403.49	0.01
37,000	NORWAY 1.75 17-27 17/02A	3,383.03	0.00
236,000	NORWAY 1.75 19-29 09/06A	20,889.18	0.01
421,000	NORWAY 2.00 18-28 26/04A	38,246.94	0.01
130,000	NORWAY 2.125 22-32 18/05A	11,420.55	0.00
267,000	NORWAY 3.0 23-33 15/08A	24,782.13	0.01
67,000	NORWAY 3.5 22-42 06/10A	6,491.36	0.00
221,000	NORWAY 3.625 24-34 13/04A	21,465.11	0.01
135,000	NORWAY 3.625 24-39 31/05A	13,158.96	0.00
100,000	STATKRAFT AS 3.125 23-31 13/12A	112,344.63	0.04
100,000	TELENOR ASA 0.25 20-28 14/02A	102,857.74	0.04
	Panama	**308,025.39**	**0.12**
200,000	PANAMA 2.2520 20-32 29/09S	155,006.05	0.06
200,000	PANAMA 3.87 19-60 23/07S	125,859.70	0.05
16,000	PANAMA 6.70 06-36 26/01S	16,706.35	0.01
9,000	PANAMA 9.375 99-29 01/04S	10,453.29	0.00
	Peru	**306,545.42**	**0.12**
50,000	PERU 2.78 20-60 01/12S	30,181.74	0.01
18,000	PERU 2.7830 20-31 23/01S	16,067.80	0.01
9,000	PERU 2.844 19-30 20/06S	8,206.87	0.00
10,000	PERU 3.55 21-51 10/03S	7,584.92	0.00
10,000	PERU 3.60 21-72 15/01S	6,863.12	0.00
32,000	PERU 3 21-34 15/01S	27,461.13	0.01
61,000	PERU 5.35 19-40 12/08S	14,393.12	0.01
31,000	PERU 5.4 19-34 12/08S	7,829.42	0.00
10,000	PERU 5.625 10-50 18/11S	10,298.79	0.00
142,000	PERU 5.94 18-29 12/02S	39,546.71	0.01
63,000	PERU 6.15 17-32 12/08S	17,197.91	0.01
7,000	PERU 6.55 07-37 14/03S	7,843.20	0.00
22,000	PERU 6.85 10-42 12/02S	6,079.46	0.00
62,000	PERU 6.90 07-37 12/08S	17,179.60	0.01
42,000	PERU 6.95 08-31 12/08S	12,083.56	0.00
219,000	PERU 7.3 23-33 12/08S	63,648.75	0.02
48,000	PERU 7.6 24-39 12/08S	14,079.32	0.01
	Philippines	**748,194.36**	**0.28**
100,000	ASIAN DEVELOPMENT BA 4.125 24-34 12/01S	101,843.70	0.04
50,000	ASIAN DEVELOPMENT BK 0.5 21-26 04/02S	47,799.89	0.02
50,000	ASIAN DEVELOPMENT BK 0.75 20-30 08/10S	42,158.88	0.02
30,000	ASIAN DEVELOPMENT BK 1.5 21-28 04/05S	21,127.87	0.01
50,000	ASIAN DEVELOPMENT BK 1.5 22-27 20/01S	47,627.48	0.02
5,000	ASIAN DEVELOPMENT BK 1.95 22-32 22/07A	5,350.86	0.00
50,000	ASIAN DEVELOPMENT BK 1 21-26 14/04S	47,907.98	0.02
100,000	ASIAN DEVELOPMENT BK 2 22-37 10/06A	102,048.79	0.04
100,000	ASIAN DEVELOPMENT BK 3.125 22-27 20/08S	98,634.84	0.04
20,000	ASIAN DEVELOPMENT BK 3.30 18-28 08/08S	13,545.36	0.01
50,000	ASIAN DEVELOPMENT BK 3.875 23-26 10/02A	66,652.53	0.03
100,000	ASIAN DEVELOPMENT BK 4.3750 24-29 06/03S	103,003.07	0.04
50,000	ASIAN DEVELOPMENT BK 4 23-33 12/01S	50,493.11	0.02
	Poland	**1,093,206.29**	**0.41**
100,000	BANK GOSPODARSTWA 4.3750 24-39 13/03A	114,554.97	0.04
459,000	POLAND 0.00 24-26 25/04U	111,614.50	0.04
81,000	POLAND 0.25 21-26 25/10A	19,304.42	0.01
40,000	POLAND 1.00 19-29 07/03A	41,857.99	0.02
231,000	POLAND 1.25 20-30 25/10A	48,798.29	0.02
263,000	POLAND 1.75 21-32 25/04A	54,470.15	0.02
16,000	POLAND 2.375 16-36 18/01A	16,026.47	0.01
67,000	POLAND 2.50 15-26 25/07A	16,810.82	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
151,000	POLAND 2.50 16-27 25/07A	37,103.37	0.01
196,000	POLAND 2.75 13-28 25/04A	47,825.56	0.02
311,000	POLAND 2.75 18-29 25/10A	73,421.37	0.03
25,000	POLAND 2.75 22-32 25/05A	27,103.31	0.01
38,000	POLAND 3.25 16-26 06/04S	37,527.77	0.01
378,000	POLAND 3.7500 22-27 25/05A	96,094.98	0.04
10,000	POLAND 3.875 23-33 14/02A	11,682.87	0.00
9,000	POLAND 4.125 24-44 11/01A	10,390.99	0.00
8,000	POLAND 4.25 23-43 14/02A	9,362.55	0.00
308,000	POLAND 4.7500 23-29 25/07A	79,612.80	0.03
26,000	POLAND 4 16-47 25/04A	5,623.10	0.00
18,000	POLAND 5.5 23-53 04/04S	18,435.24	0.01
228,000	POLAND 6.00 22-33 25/10A	62,851.85	0.02
389,000	POLAND 7.5 22-28 25/07A	110,758.98	0.04
39,000	POLAND G ZCP 22-25 25/10U	9,712.31	0.00
18,000	REPUBLIC OF POL 3.6250 24-34 11/01A	20,506.69	0.01
46,000	REPUBLIC OF POLAND G 5.0 24-34 25/10A	11,754.94	0.00
	Portugal	**860,820.58**	**0.32**
20,000	OBRIGACOES DO T 1.1500 22-42 11/04A	16,330.46	0.01
18,000	OBRIGACOES DO T 3.6250 24-54 12/06A	20,653.85	0.01
56,000	PORTUGAL 0.30 21-31 17/10A	54,294.82	0.02
51,000	PORTUGAL 0.475 20-30 18/10A	51,286.13	0.02
36,000	PORTUGAL 0.70 20-27 15/10A	38,606.24	0.01
32,000	PORTUGAL 0.90 20-35 12/10A	29,363.41	0.01
26,000	PORTUGAL 1.00 21-52 12/04A	16,918.29	0.01
32,000	PORTUGAL 1.65 22-32 16/07A	33,683.00	0.01
56,000	PORTUGAL 1.95 19-29 15/06A	61,903.97	0.02
97,000	PORTUGAL 2.125 18-28 17/10A	108,469.02	0.04
51,000	PORTUGAL 2.25 18-34 18/04A	55,128.63	0.02
29,000	PORTUGAL 2.8750 24-34 20/10A	32,866.51	0.01
62,000	PORTUGAL 2.875 15-25 15/10A	69,535.71	0.03
50,000	PORTUGAL 2.875 16-26 21/07A	56,546.69	0.02
25,000	PORTUGAL 3.5 23-38 18/06A	29,418.58	0.01
34,000	PORTUGAL 3.875 14-30 15/02A	41,083.21	0.02
45,000	PORTUGAL 4.10 06-37 15/04A	56,481.05	0.02
34,000	PORTUGAL 4.1 15-45 15/02A	42,470.21	0.02
39,000	PORTUGAL 4.125 17-27 14/04A	45,780.80	0.02
	Romania	**767,648.97**	**0.29**
20,000	ROMANIA 1.7500 21-30 13/07A	19,002.52	0.01
10,000	ROMANIA 2.00 20-32 28/01A	9,067.37	0.00
21,000	ROMANIA 2.0 21-33 14/04A	18,173.21	0.01
10,000	ROMANIA 2.124 19-31 16/07A	9,337.69	0.00
5,000	ROMANIA 2.125 22-28 07/03A	5,255.98	0.00
20,000	ROMANIA 2.375 17-27 19/04A	21,627.53	0.01
50,000	ROMANIA 2.5 21-27 25/10A	10,092.62	0.00
10,000	ROMANIA 2.6250 20-40 02/12A	7,449.63	0.00
9,000	ROMANIA 2.75 15-25 29/10A	9,985.55	0.00
6,000	ROMANIA 2.75 20-26 26/02A	6,625.17	0.00
10,000	ROMANIA 2.75 21-41 14/04A	7,525.87	0.00
30,000	ROMANIA 2.875 16-28 26/05A	32,230.99	0.01
30,000	ROMANIA 2.875 18-29 11/03A	31,796.48	0.01
10,000	ROMANIA 2.875 21-42 13/04A	7,516.09	0.00
55,000	ROMANIA 3.25 20-26 24/06A	11,789.17	0.00
7,000	ROMANIA 3.3750 20-50 28/01A	5,315.86	0.00
9,000	ROMANIA 3.375 18-38 08/02A	7,863.65	0.00
45,000	ROMANIA 3.5 21-25 25/11A	9,833.73	0.00
20,000	ROMANIA 3.6240 20-30 26/05A	21,321.06	0.01
55,000	ROMANIA 3.65 16-31 24/09A	10,351.49	0.00
9,000	ROMANIA 3.75 22-34 07/02A	8,853.95	0.00
28,000	ROMANIA 3.875 15-35 29/10A	26,958.17	0.01
55,000	ROMANIA 4.15 20-28 26/01A	11,583.05	0.00
55,000	ROMANIA 4.15 20-30 24/10A	10,884.32	0.00
45,000	ROMANIA 4.25 21-36 28/04A	8,202.59	0.00
15,000	ROMANIA 4.625 19-49 03/04A	14,062.17	0.01
90,000	ROMANIA 4.75 19-34 11/10A	17,510.32	0.01
55,000	ROMANIA 4.85 18-26 22/04A	12,122.63	0.00
115,000	ROMANIA 4.85 21-29 25/07A	24,134.63	0.01
55,000	ROMANIA 5.00 18-29 12/02A	11,715.32	0.00
14,000	ROMANIA 5.375 24-31 22/03A	15,997.29	0.01
14,000	ROMANIA 5.625 24-36 22/02A	15,511.35	0.01
60,000	ROMANIA 5.80 11-27 26/07A	13,339.27	0.01
2,000	ROMANIA 6.125 14-44 22/01S	1,996.04	0.00
10,000	ROMANIA 6.3000 24-29 25/04A	2,230.62	0.00
95,000	ROMANIA 6.3 24-28 26/04A	21,277.43	0.01
12,000	ROMANIA 6.375 23-33 18/09A	14,371.00	0.01
18,000	ROMANIA 6.625 22-29 27/09A	22,015.17	0.01
30,000	ROMANIA 6.625 23-28 17/02S	31,375.34	0.01
60,000	ROMANIA 6.7 22-32 25/02A	13,530.50	0.01
55,000	ROMANIA 7.1 23-34 31/07A	12,723.48	0.00
30,000	ROMANIA 7.125 23-33 17/01S	32,826.56	0.01
50,000	ROMANIA 7.20 23-26 28/10A	11,447.63	0.00
65,000	ROMANIA 7.2 23-27 31/05A	14,918.05	0.01
40,000	ROMANIA 7.2 23-33 30/10A	9,319.69	0.00
85,000	ROMANIA 7.35 23-31 28/04A	19,839.32	0.01
30,000	ROMANIA 7.6250 23-53 17/01S	34,456.41	0.01
50,000	ROMANIA 7.9 23-38 24/02A	12,478.39	0.00
130,000	ROMANIA 8.25 22-32 29/09A	32,062.22	0.01
60,000	ROMANIA 8.75 22-28 30/10A	14,588.46	0.01
55,000	ROMANIA 8 23-30 29/04A	13,155.94	0.00
	Singapore	**796,722.61**	**0.30**
100,000	PFIZER INVESTMENT EN 5.11 23-43 19/05S	101,661.87	0.04
104,000	PFIZER INVESTMENT EN 5.3 23-53 19/05S	107,556.73	0.04
117,000	SINGAPORE 1.25 21-26 01/11S	89,090.16	0.03
27,000	SINGAPORE 1.625 21-31 01/07S	19,847.05	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
31,000	SINGAPORE 1.875 20-50 01/03S	20,704.31	0.01
34,000	SINGAPORE 1.875 21-51 01/10S	22,526.60	0.01
56,000	SINGAPORE 2.125 16-26 01/06S	43,465.59	0.02
5,000	SINGAPORE 2.25 16-36 01/08S	3,737.93	0.00
36,000	SINGAPORE 2.375 19-39 01/07S	27,046.70	0.01
28,000	SINGAPORE 2.625 18-28 01/05S	21,987.32	0.01
28,000	SINGAPORE 2.625 22-32 01/08S	21,877.34	0.01
36,000	SINGAPORE 2.75 12-42 01/04S	28,360.45	0.01
38,000	SINGAPORE 2.75 16-46 01/03S	30,044.10	0.01
32,000	SINGAPORE 2.875 10-29 01/07S	25,384.93	0.01
18,000	SINGAPORE 2.875 10-30 01/09S	14,308.63	0.01
9,000	SINGAPORE 2.875 22-27 01/09S	7,111.18	0.00
24,000	SINGAPORE 2.875 23-28 01/08S	19,009.42	0.01
33,000	SINGAPORE 3.0 24-29 01/04S	26,340.61	0.01
50,000	SINGAPORE 3.25 24-54 01/06S	43,826.97	0.02
69,000	SINGAPORE 3.375 13-33 01/09S	57,070.44	0.02
17,000	SINGAPORE 3.375 24-34 01/05S	14,110.45	0.01
41,000	SINGAPORE 3.5 07-27 01/03S	32,781.97	0.01
22,000	SINGAPORE 3 22-72 01/08S	18,871.86	0.01
	Slovakia	**271,434.71**	**0.10**
13,000	SLOVAKIA 0.375 21-36 21/04A	10,180.67	0.00
8,000	SLOVAKIA 0.625 16-26 22/05A	8,664.16	0.00
11,000	SLOVAKIA 0.75 19-30 09/04A	11,083.21	0.00
28,000	SLOVAKIA 1.00 18-28 12/06A	29,642.63	0.01
23,000	SLOVAKIA 1.00 20-32 14/05A	22,318.60	0.01
12,000	SLOVAKIA 1.0 20-30 09/10A	12,089.71	0.00
20,000	SLOVAKIA 1.375 15-27 21/01A	21,781.57	0.01
11,000	SLOVAKIA 1.625 16-31 21/01A	11,392.64	0.00
18,000	SLOVAKIA 1.875 17-37 09/03A	16,673.15	0.01
9,000	SLOVAKIA 1 21-51 13/10A	5,601.79	0.00
17,000	SLOVAKIA 2.00 17-47 17/10A	13,922.56	0.01
5,000	SLOVAKIA 2.25 18-68 12/06A	3,957.49	0.00
12,000	SLOVAKIA 3.625 23-33 08/06A	13,847.73	0.01
12,000	SLOVAKIA 3.75 23-35 23/02A	13,766.50	0.01
13,000	SLOVAKIA 4.35 10-25 14/10A	14,746.02	0.01
17,000	SLOVAKIA 4 22-32 19/10A	20,138.40	0.01
7,000	SLOVAKIA 4 23-43 23/02A	8,113.38	0.00
29,000	SLOVAKIA GOVERNMENT 3.75 24-34 06/03A	33,514.50	0.01
	Slovenia	**142,661.51**	**0.05**
5,000	SLOVENIA 0.125 21-31 01/07A	4,730.10	0.00
7,000	SLOVENIA 0.4875 20-50 20/10A	4,007.42	0.00
10,000	SLOVENIA 0.875 20-30 15/07A	10,237.47	0.00
13,000	SLOVENIA 0 22-26 13/02A	14,058.04	0.01
11,000	SLOVENIA 1.00 18-28 06/03A	11,802.18	0.00
7,000	SLOVENIA 1.1750 22-62 13/02A	4,453.79	0.00
11,000	SLOVENIA 1.1875 19-29 14/03A	11,719.13	0.00
13,000	SLOVENIA 1.25 17-27 22/03A	14,187.68	0.01
7,000	SLOVENIA 1.50 15-35 25/03A	6,808.09	0.00
17,000	SLOVENIA 1.75 16-40 03/11A	15,530.07	0.01
27,000	SLOVENIA 2.25 16-32 03/03A	29,233.58	0.01
7,000	SLOVENIA 3.125 15-45 07/08A	7,574.60	0.00
7,000	SLOVENIA 3.625 23-33 11/03A	8,319.36	0.00
	South Korea	**4,323,588.66**	**1.63**
100,820,000	COREE DTY 2.625 18-48 10/03S	73,253.82	0.03
540,000	KGB SEPARATE TRADING 0.00 10-24 10/12U	410.60	0.00
540,000	KGB SEPARATE TRADING 0.00 10-25 10/06U	404.96	0.00
540,000	KGB SEPARATE TRADING 0.00 10-25 10/12U	398.90	0.00
540,000	KGB SEPARATE TRADING 0.00 10-26 10/06U	393.74	0.00
540,000	KGB SEPARATE TRADING 0.00 10-26 10/12U	387.36	0.00
540,000	KGB SEPARATE TRADING 0.00 10-27 10/06U	382.73	0.00
540,000	KGB SEPARATE TRADING 0.00 10-27 10/12U	377.27	0.00
540,000	KGB SEPARATE TRADING 0.00 10-28 10/06U	370.46	0.00
540,000	KGB SEPARATE TRADING 0.00 10-28 10/12U	366.43	0.00
540,000	KGB SEPARATE TRADING 0.00 10-29 10/12U	355.66	0.00
540,000	KGB SEPARATE TRADING 0.00 11-30 10/06U	350.34	0.00
540,000	KGB SEPARATE TRADING 0.00 11-30 10/12U	345.06	0.00
540,000	KGB SEPARATE TRADING 0.00 11-31 10/06U	339.85	0.00
540,000	KGB SEPARATE TRADING 0.00 11-31 10/12U	334.71	0.00
540,000	KGB SEPARATE TRADING 0.00 12-32 10/06U	329.67	0.00
540,000	KGB SEPARATE TRADING 0.0 10-29 10/06U	359.42	0.00
32,000,000	KOREA 0.00 22-32 10/06U	19,542.67	0.01
104,760,000	KOREA 1.125 19-39 10/09S	62,342.10	0.02
53,720,000	KOREA 1.125 20-25 10/09S	40,446.11	0.02
350,530,000	KOREA 1.25 21-26 10/03S	262,083.99	0.10
112,820,000	KOREA 1.375 19-29 10/12S	79,698.68	0.03
88,330,000	KOREA 1.375 20-30 10/06S	61,918.13	0.02
36,830,000	KOREA 1.5 16-36 10/09S	23,943.04	0.01
166,170,000	KOREA 1.5 20-30 10/12S	116,186.32	0.04
14,640,000	KOREA 1.5 20-40 10/09S	9,100.32	0.00
194,630,000	KOREA 1.5 20-50 10/03S	112,757.14	0.04
38,650,000	KOREA 1.625 20-70 10/09S	20,582.65	0.01
41,920,000	KOREA 1.75 21-26 10/09S	31,437.59	0.01
50,850,000	KOREA 1.875 16-26 10/06S	38,232.76	0.01
175,570,000	KOREA 1.875 19-29 10/06S	127,961.56	0.05
219,190,000	KOREA 1.875 21-51 10/03S	136,674.77	0.05
96,080,000	KOREA 2.125 17-27 10/06S	72,067.37	0.03
105,430,000	KOREA 2.125 17-47 10/03S	70,114.79	0.03
23,800,000	KOREA 2.25 17-37 10/09S	16,709.18	0.01
39,380,000	KOREA 2.375 17-27 12/10S	29,905.10	0.01
235,950,000	KOREA 2.375 18-28 10/12S	176,411.24	0.07
73,260,000	KOREA 2.375 18-38 10/09S	51,968.37	0.02
92,660,000	KOREA 2.375 21-31 10/12S	68,005.15	0.03
202,530,000	KOREA 2.375 22-27 10/03S	153,079.94	0.06
147,830,000	KOREA 2.5 22-52 10/03S	104,121.38	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
12,320,000	KOREA 2.625 15-35 10/09S	9,069.93	0.00
26,840,000	KOREA 2.625 18-28 10/06S	20,498.03	0.01
92,550,000	KOREA 2.75 14-44 10/12S	67,943.40	0.03
38,820,000	KOREA 2 18-68 13/09S	23,552.19	0.01
173,540,000	KOREA 2 19-49 10/03S	111,426.86	0.04
147,880,000	KOREA 2 21-31 10/06S	106,091.85	0.04
201,630,000	KOREA 3.125 22-27 10/09S	155,274.64	0.06
114,520,000	KOREA 3.125 22-52 10/09S	91,240.16	0.03
27,150,000	KOREA 3.25 22-42 10/09S	21,587.51	0.01
81,880,000	KOREA 3.375 22-32 10/06S	64,088.58	0.02
29,950,000	KOREA 3.75 13-33 10/12S	24,266.90	0.01
98,670,000	KOREA 3 12-42 10/12S	75,754.62	0.03
91,140,000	KOREA 4.00 11-31 10/12S	73,209.58	0.03
63,010,000	KOREA 4.25 22-25 10/12S	48,931.24	0.02
43,430,000	KOREA 4.25 22-32 10/12S	36,115.82	0.01
51,880,000	KOREA -DY- 2.25 15-25 10/12S	39,412.58	0.01
2,520,000	KOREA TREASURY BOND 1.50 16-66 10/09S	1,302.16	0.00
31,030,000	KOREA TREASURY BOND 1.875 21-41 10/09S	20,271.08	0.01
40,100,000	KOREA TREASURY BOND 3.0 24-29 10/09S	30,831.55	0.01
261,010,000	KOREA TREASURY BOND 3.125 23-26 10/06S	200,351.65	0.08
46,720,000	KOREA TREASURY BOND 3.25 23-28 10/03S	36,133.13	0.01
82,670,000	KOREA TREASURY BOND 3.25 23-33 10/06S	64,257.36	0.02
141,940,000	KOREA TREASURY BOND 3.25 23-53 10/03S	115,602.21	0.04
143,500,000	KOREA TREASURY BOND 3.25 24-26 10/09S	110,287.75	0.04
142,450,000	KOREA TREASURY BOND 3.25 24-27 10/06S	110,162.81	0.04
32,050,000	KOREA TREASURY BOND 3.25 24-29 10/03S	24,846.29	0.01
169,440,000	KOREA TREASURY BOND 3.25 24-54 10/03S	138,857.01	0.05
57,650,000	KOREA TREASURY BOND 3.5 22-72 10/09S	52,151.24	0.02
28,020,000	KOREA TREASURY BOND 3.5 23-28 10/09S	21,893.57	0.01
70,140,000	KOREA TREASURY BOND 3.5 24-34 10/06S	55,899.30	0.02
27,920,000	KOREA TREASURY BOND 3.625 23-25 10/09S	21,513.90	0.01
93,050,000	KOREA TREASURY BOND 3.625 23-53 10/09S	80,938.38	0.03
122,730,000	KOREA TREASURY BOND 3.875 23-43 10/09S	106,074.30	0.04
200,000	THE KOREA DEVELOPMENT 4 22-25 08/09S	199,299.75	0.07
	Spain	**6,806,141.53**	**2.56**
100,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	115,978.05	0.04
100,000	BANCO SANTANDER 4.8750 23-31 18/10A	121,092.26	0.05
200,000	BANCO SANTANDER 6.3500 24-34 14/03S	214,076.09	0.08
100,000	BBVA 3.375 22-27 20/09A	114,008.58	0.04
100,000	CAIXABANK SA 1.375 19-26 19/06A	108,869.36	0.04
100,000	CAIXABANK SA 4.25 23-30 06/09A	118,890.72	0.04
100,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	110,532.99	0.04
50,000	COMUNIDAD MADRID 3.462 24-34 30/04A	57,819.50	0.02
96,000	SPAIN 0.00 20-26 31/01A	103,775.72	0.04
103,000	SPAIN 0.00 21-27 31/01A	109,001.29	0.04
128,000	SPAIN 0.00 21-28 31/01A	132,302.92	0.05
131,000	SPAIN 0.1 21-31 30/04A	124,680.75	0.05
139,000	SPAIN 0.50 20-30 30/04A	139,407.45	0.05
125,000	SPAIN 0.5 21-31 31/10A	120,758.88	0.05
141,000	SPAIN 0.6 19-29 31/10A	143,717.90	0.05
112,000	SPAIN 0.7 22-32 30/04A	108,456.70	0.04
85,000	SPAIN 0.80 20-27 30/07A	91,041.64	0.03
124,000	SPAIN 0.8 22-29 30/07A	128,193.84	0.05
82,000	SPAIN 0.85 21-37 30/07A	69,289.63	0.03
119,000	SPAIN 1.00 20-50 31/10A	75,867.15	0.03
105,000	SPAIN 1.2 20-40 31/10A	85,981.89	0.03
122,000	SPAIN 1.25 20-30 31/10A	126,473.19	0.05
175,000	SPAIN 1.30 16-26 31/10A	191,482.56	0.07
112,000	SPAIN 1.40 18-28 30/07A	120,751.27	0.05
175,000	SPAIN 1.4 18-28 30/04A	189,196.71	0.07
114,000	SPAIN 1.45 17-27 31/10A	124,061.93	0.05
134,000	SPAIN 1.45 19-29 30/04A	143,475.80	0.05
35,000	SPAIN 1.45 21-71 31/10A	20,155.98	0.01
186,000	SPAIN 1.50 17-27 30/04A	203,571.59	0.08
140,000	SPAIN 1.85 19-35 30/07A	140,130.39	0.05
101,000	SPAIN 1.9 22-52 31/10A	79,013.02	0.03
162,000	SPAIN 1.95 15-30 30/07A	175,603.18	0.07
101,000	SPAIN 1.95 16-26 30/04A	112,041.64	0.04
58,000	SPAIN 1 21-42 30/07A	44,219.32	0.02
74,000	SPAIN 2.15 15-25 31/10A	82,291.24	0.03
94,000	SPAIN 2.35 17-33 30/07A	101,418.42	0.04
98,000	SPAIN 2.5000 24-27 31/05A	109,858.14	0.04
182,000	SPAIN 2.55 22-32 31/10A	200,820.34	0.08
82,000	SPAIN 2.70 18-48 31/10A	79,123.31	0.03
106,000	SPAIN 2.8 23-26 31/05A	119,108.35	0.04
94,000	SPAIN 2.9 16-46 31/10A	95,257.25	0.04
29,000	SPAIN 3.1 24-31 30/07A	33,339.62	0.01
109,000	SPAIN 3.15 23-33 30/04A	125,171.29	0.05
77,000	SPAIN 3.45 16-66 30/07A	81,186.12	0.03
77,000	SPAIN 3.45 22-43 30/07A	85,433.84	0.03
110,000	SPAIN 3.5 23-29 31/05A	128,505.57	0.05
141,000	SPAIN 3.55 23-33 31/10A	166,363.62	0.06
115,000	SPAIN 3.9 23-39 30/07A	137,214.42	0.05
93,000	SPAIN 4.20 05-37 31/01A	115,418.04	0.04
104,000	SPAIN 4.7 09-41 30/07A	135,661.88	0.05
90,000	SPAIN 4.90 07-40 30/07A	119,491.83	0.04
92,000	SPAIN 5.15 13-28 31/10A	113,661.52	0.04
83,000	SPAIN 5.15 13-44 31/10A	114,967.36	0.04
108,000	SPAIN 5.75 01-32 30/07A	146,539.67	0.06
111,000	SPAIN 5.90 11-26 30/07A	131,698.76	0.05
116,000	SPAIN 6 98-29 31/01A	148,693.46	0.06
150,000	TELEFONICA EMISIONES 5.213 17-47 08/03S	142,168.24	0.05
25,000	TELEFONICA EMISIONES 7.045 06-36 20/06S	28,829.35	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Sweden	**1,087,066.82**	**0.41**
300,000	KOMMUNINVEST I 0.7500 21-28 12/05A	28,164.06	0.01
200,000	KOMMUNINVEST I SVERI 4.25 23-25 10/12S	200,334.69	0.08
300,000	KOMMUNINVEST I SVERIGE AB 1 19-26 12/11A	28,939.17	0.01
200,000	KOMMUNINV I SVERIGE 0.5 21-27 15/06A	18,911.00	0.01
200,000	KOMMUNINV I SVERIGE 0.75 20-26 04/02A	19,360.45	0.01
100,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	115,985.77	0.04
100,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	113,944.77	0.04
200,000	SVENSK EXPORTKREDIT 4.25 24-29 01/02S	203,780.10	0.08
610,000	SWEDEN 0.125 20-49 12/05A	53,944.78	0.02
85,000	SWEDEN 0.50 20-45 24/11A	5,977.88	0.00
535,000	SWEDEN 0.75 16-28 12/05A	51,114.23	0.02
760,000	SWEDEN 0.75 17-29 12/11A	71,428.14	0.03
905,000	SWEDEN 1.00 14-26 12/11A	88,024.25	0.03
45,000	SWEDEN 1.3750 21-71 23/06A	3,073.36	0.00
280,000	SWEDEN 1.75 21-33 11/12A	27,193.51	0.01
235,000	SWEDEN 2.25 11-32 01/06A	23,826.00	0.01
100,000	SWEDEN 2.25 24-35 11/05A	10,087.77	0.00
200,000	SWEDEN 3.50 09-39 30/03A	22,976.89	0.01
	Switzerland	**1,083,512.42**	**0.41**
45,000	SWITZERLAND 0.00 16-29 22/06U	52,439.31	0.02
27,000	SWITZERLAND 0.25 21-35 23/06A	31,436.18	0.01
35,000	SWITZERLAND 0.5000 18-32 27/06A	41,869.80	0.02
6,000	SWITZERLAND 0.50 15-30 27/05A	7,159.18	0.00
21,000	SWITZERLAND 0.5 16-58 30/05A	25,898.94	0.01
48,000	SWITZERLAND 0.5 17-45 28/06A	57,647.40	0.02
12,000	SWITZERLAND 0.5 17-55 24/05A	14,552.99	0.01
13,000	SWITZERLAND 0.875 24-47 22/05A	16,900.57	0.01
30,000	SWITZERLAND 0 19-34 26/06U	34,177.71	0.01
38,000	SWITZERLAND 0 19-39 24/07U	42,225.22	0.02
6,000	SWITZERLAND 1.25 12-37 27/06A	7,839.38	0.00
54,000	SWITZERLAND 1.25 14-26 28/05A	64,875.70	0.02
4,000	SWITZERLAND 1.25 23-43 28/06A	5,434.90	0.00
8,000	SWITZERLAND 1.50 12-42 30/04A	11,180.39	0.00
7,000	SWITZERLAND 1.5 22-38 26/10A	9,500.45	0.00
14,000	SWITZERLAND 2.00 14-64 25/06A	26,908.81	0.01
16,000	SWITZERLAND 2.25 11-31 22/06A	21,314.14	0.01
11,000	SWITZERLAND 2.50 06-36 08/03A	16,071.77	0.01
29,000	SWITZERLAND 3.25 07-27 27/06A	37,084.47	0.01
19,000	SWITZERLAND 3.50 03-33 08/04A	28,387.12	0.01
6,000	SWITZERLAND 4.00 99-49 06/01A	12,953.59	0.00
23,000	SWITZERLAND GOVERNME 4.0 98-28 08/04A	30,729.06	0.01
250,000	UBS GROUP 6.537 22-33 12/08S	276,035.08	0.10
200,000	UBS GROUP AG 5.6990 24-35 08/02S	210,890.26	0.08
	United Kingdom	**12,957,550.74**	**4.87**
50,000	AON PLC 4.6 14-44 14/06S6 14-44 28/05S	45,783.88	0.02
50,000	ASTRAZENECA 4.00 12-42 18/09S	44,916.73	0.02
100,000	ASTRAZENECA PLC 3.75 23-32 03/03A	117,296.26	0.04
100,000	BARCLAYS 4.918 23-30 08/08A	119,349.53	0.04
50,000	CSL FINANCE PLC 4.7500 22-52 27/04S	46,766.90	0.02
50,000	EUROPEAN BANK FOR RE 4.25 24-34 13/03S	51,325.73	0.02
100,000	HALEON NETHERLANDS 1.75 22-30 29/03A	104,683.06	0.04
50,000	HSBC HOLDING PLC 6.1 11-42 14/01S	57,331.05	0.02
100,000	HSBC HOLDINGS PLC 6.80 22-38 01/06S	112,922.21	0.04
100,000	ITV PLC 4.25 24-32 19/06A	113,899.31	0.04
20,000	LLOYDS TSB EMTN 6.50 10-40 17/09A	30,698.49	0.01
100,000	MOTABILITY OPERATION 3.625 24-29 24/07A	114,512.40	0.04
100,000	NATIONAL GRID PLC 4.275 23-35 16/01A	117,066.60	0.04
100,000	NATWEST MKTS 6.375 22-27 08/11A	140,423.06	0.05
50,000	NETWORK RAIL FIN EMTN 4.75 04-35 29/11A	69,329.50	0.03
50,000	ROYALTY PHARMA 2.2 21-30 02/09S	43,784.30	0.02
139,930	ROYAUME-UNI DE GRANDE 1.625 19-54 22/10S	98,706.90	0.04
50,000	SOUTHERN WATER 6.6400 03-26 31/03A	60,359.27	0.02
100,000	SOVEREIGN HOUSING CA 5.5 24-57 24/01S	134,042.29	0.05
100,000	SSE PLC 4.0 23-31 05/09A	116,992.83	0.04
200,000	STANDARD CHARTERED 4.644 20-31 31/03S	199,083.30	0.07
100,000	UBS AG LONDON 1.1250 21-25 15/12A	128,296.50	0.05
154,000	UK TREASURY GILT 1.75 16-37 07/09S	157,264.90	0.06
100,000	UK TREASURY STOCK 2.50 15-65 22/07S	84,984.77	0.03
162,000	UK TREASURY STOCK 4.25 09-39 07/09S	216,140.57	0.08
209,000	UK TREASURY STOCK 4.50 09-34 07/09S	291,876.46	0.11
203,132	UK TSY 1.625 18-28 22/10S	251,589.00	0.09
174,530	UNITED KINGDOM 0.1250 20-26 30/01S	223,298.30	0.08
173,262	UNITED KINGDOM 0.125 20-28 31/01S	206,902.21	0.08
234,000	UNITED KINGDOM 0.25 20-31 31/07S	247,585.36	0.09
229,000	UNITED KINGDOM 0.3750 20-30 22/10S	251,636.97	0.09
242,000	UNITED KINGDOM 0.375 21-26 22/10S	302,930.96	0.11
181,000	UNITED KINGDOM 0.500 21-29 31/01S	211,590.71	0.08
166,000	UNITED KINGDOM 0.50 20-61 22/10S	67,999.64	0.03
177,000	UNITED KINGDOM 0.625 20-35 31/07S	166,970.30	0.06
170,000	UNITED KINGDOM 0.625 20-50 22/10S	93,836.29	0.04
180,000	UNITED KINGDOM 0.8750 21-33 31/07S	186,729.95	0.07
210,000	UNITED KINGDOM 0.875 19-29 22/10S	245,257.31	0.09
92,000	UNITED KINGDOM 0.875 21-46 31/01S	62,546.48	0.02
128,846	UNITED KINGDOM 1.125 21-39 31/01S	115,497.13	0.04
66,000	UNITED KINGDOM 1.125 22-73 22/10S	32,929.51	0.01
108,000	UNITED KINGDOM 1.250 21-51 31/07S	71,480.08	0.03
193,000	UNITED KINGDOM 1.25 17-27 22/07S	241,826.10	0.09
133,000	UNITED KINGDOM 1.25 20-41 22/10S	111,921.22	0.04
95,773	UNITED KINGDOM 1.5000 21-53 31/07S	66,022.48	0.02
260,000	UNITED KINGDOM 1.50 16-26 22/07S	334,444.28	0.13
162,000	UNITED KINGDOM 1.50 16-47 22/07S	124,436.71	0.05
114,400	UNITED KINGDOM 1.625 18-71 22/10S	70,911.83	0.03
146,000	UNITED KINGDOM 1.75 17-57 22/07S	104,334.84	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
171,000	UNITED KINGDOM 1 21-32 31/01S	187,963.80	0.07
180,000	UNITED KINGDOM 2.00 15-25 07/09S	236,389.91	0.09
151,000	UNITED KINGDOM 3.25 12-44 22/01S	170,260.19	0.06
171,800	UNITED KINGDOM 3.25 23-33 31/01S	219,411.25	0.08
111,000	UNITED KINGDOM 3.50 13-68 22/07S	121,524.98	0.05
168,100	UNITED KINGDOM 3.50 14-45 22/01S	195,325.88	0.07
173,111	UNITED KINGDOM 3.5 23-25 22/10S	230,074.45	0.09
256,900	UNITED KINGDOM 3.7500 24-27 07/03S	342,808.10	0.13
83,000	UNITED KINGDOM 3.75 11-52 22/07S	97,073.29	0.04
138,000	UNITED KINGDOM 3.75 22-38 29/01S	176,856.28	0.07
141,000	UNITED KINGDOM 3.75 23-53 22/10S	164,101.94	0.06
95,000	UNITED KINGDOM 4.00 09-60 22/01S	115,676.61	0.04
163,900	UNITED KINGDOM 4.125 22-27 29/01S	220,520.24	0.08
150,000	UNITED KINGDOM 4.25 00-32 07/06S	206,697.61	0.08
157,000	UNITED KINGDOM 4.25 03-36 07/03S	213,662.53	0.08
126,000	UNITED KINGDOM 4.25 05-55 07/12S	160,188.54	0.06
160,724	UNITED KINGDOM 4.25 06-27 07/12S	218,663.33	0.08
119,000	UNITED KINGDOM 4.25 06-46 07/12S	153,160.93	0.06
168,700	UNITED KINGDOM 4.25 08-49 07/12S	215,881.41	0.08
123,000	UNITED KINGDOM 4.25 10-40 07/12S	162,865.73	0.06
127,000	UNITED KINGDOM 4.50 07-42 07/12S	171,711.01	0.06
175,100	UNITED KINGDOM 4.5 23-28 07/06S	239,887.25	0.09
123,000	UNITED KINGDOM 4.7500 23-43 22/10S	170,648.06	0.06
162,000	UNITED KINGDOM 4.75 04-38 07/12S	229,176.42	0.09
268,000	UNITED KINGDOM 4.75 07-30 07/12S	378,353.04	0.14
219,000	UNITED KINGDOM 6 98-28 07/12S	319,649.06	0.12
189,000	UNITED KINGDOM GILT 1.75 18-49 22/01Q	150,375.48	0.06
77,000	UNITED KINGDOM GILT 4.0 23-63 22/10S	93,307.03	0.04
60,000	UNITED KINGDOM GILT 4.0 24-31 22/10S	80,990.95	0.03
126,000	UNITED KINGDOM GILT 4.125 24-29 22/07S	170,932.30	0.06
97,608	UNITED KINGDOM GILT 4.375 24-54 31/07S	126,456.24	0.05
165,839	UNITED KINGDOM GILT 4.625 23-34 31/01S	233,483.79	0.09
20,000	VODAFONE GROUP 4.8750 19-49 19/06S	18,319.69	0.01
40,000	VODAFONE GROUP 5.75 24-54 28/06S	41,380.98	0.02
2,000	VODAFONE GROUP 6.15 07-27 27/02S	2,204.70	0.00
100,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	111,053.28	0.04
	United States of America	**87,090,585.65**	**32.74**
50,000	3M CO 3.05 20-30 27/03S	47,410.97	0.02
20,000	3M CO 5.7 07-37 15/03S	22,242.01	0.01
50,000	ABBOTT LABORATORIES 4.9 16-46 30/11S	50,939.05	0.02
11,000	ABBVIE INC 2.95 20-26 21/11S	10,769.41	0.00
115,000	ABBVIE INC 3.2 20-29 21/11S	109,950.88	0.04
50,000	ABBVIE INC 4.05 20-39 21/11S	46,184.27	0.02
20,000	ABBVIE INC 4.25 20-49 21/11S	17,897.53	0.01
20,000	ABBVIE INC 4.40 13-42 06/11S	18,856.97	0.01
50,000	ABBVIE INC 4.50 15-35 14/05S	49,828.23	0.02
50,000	ABBVIE INC 5.4 24-54 15/03U	53,022.85	0.02
30,000	AEP TEXAS INC 2.1 20-30 01/07S	26,427.75	0.01
50,000	AETNA INC 3.875 17-47 15/08S	39,053.40	0.01
50,000	AIRCASTLE LTD 6.5000 23-28 18/07S	52,395.05	0.02
50,000	AIR LEASE CORP 3.0 20-30 01/02S	46,077.03	0.02
50,000	AIR LEASE CORP 3.125 20-30 01/12S	45,734.65	0.02
50,000	AIR PRODUCTS CHEMIC 2.7 20-40 30/04S	38,342.22	0.01
20,000	ALEXANDRIA REAL 3.5500 22-52 15/03U	14,671.31	0.01
20,000	ALPHABET INC 1.1000 20-30 15/08S	17,218.45	0.01
30,000	ALPHABET INC 2.0500 20-50 15/08S	18,681.36	0.01
50,000	AMAZON.COM INC 1.0000 21-26 12/05S	47,818.74	0.02
50,000	AMAZON.COM INC 2.1000 21-31 12/05S	44,267.80	0.02
10,000	AMAZON.COM INC 3.1 21-51 12/05S	7,428.82	0.00
10,000	AMAZON.COM INC 3.6000 22-32 13/04S	9,662.45	0.00
10,000	AMAZON.COM INC 3.9500 22-52 13/04S	8,706.69	0.00
30,000	AMAZON.COM INC 4.05 18-47 22/08S	26,958.71	0.01
100,000	AMAZON.COM INC 4.7000 22-32 01/12S	103,921.88	0.04
20,000	AMAZON COM 3.3 22/27 13/04S	19,743.21	0.01
50,000	AMAZON COM 3.875 18-37 22/02S	47,091.64	0.02
50,000	AMERICAN ASSETS 3.3750 21-31 01/02S	43,507.33	0.02
50,000	AMERICAN EXPRESS 2.55 22-27 04/03S	48,262.71	0.02
100,000	AMERICAN HONDA 4.9000 24-34 10/01S	101,717.90	0.04
3,000	AMERICAN INTERNATION 4.375 20-50 11/05S	2,687.44	0.00
50,000	AMERICAN INTL 5.1250 23-33 27/03S	51,563.01	0.02
30,000	AMERICAN TOWER 3.375 16-26 15/10S	29,472.42	0.01
30,000	AMERICAN TOWER CORP 2.30 21-31 15/09S	25,818.34	0.01
50,000	AMERICAN TOWER CORP 3.6 17-28 15/01S	48,807.43	0.02
50,000	AMERICAN TOWER CORP 3.8 19-29 15/08S8S	48,630.17	0.02
50,000	AMERICAN WATER 3.4500 19-29 01/06S	48,343.34	0.02
20,000	AMGEN 4.40 15-45 01/05S	17,953.64	0.01
50,000	AMGEN INC 2.2 20-27 21/02S	47,865.10	0.02
50,000	AMGEN INC 2.8 21-41 15/08S	37,852.30	0.01
100,000	AMGEN INC 3.375 20-50 21/02S	76,121.72	0.03
20,000	AMGEN INC 4.4000 22-62 22/02S	17,061.76	0.01
40,000	AMGEN INC 4.663 16-51 15/06S	36,574.06	0.01
50,000	AMGEN INC 5.25 23-33 02/03S	52,044.02	0.02
20,000	ANALOG DEVICES INC 2.8000 21-41 01/10S	15,170.68	0.01
30,000	APPLE INC 0.7 21-26 08/02S	28,767.68	0.01
50,000	APPLE INC 1.2 21-28 08/02S	46,047.51	0.02
20,000	APPLE INC 1.4000 21-28 05/08S	18,348.52	0.01
100,000	APPLE INC 1.65 21-31 08/02S	87,432.67	0.03
20,000	APPLE INC 1.70 21-31 05/08S	17,335.71	0.01
25,000	APPLE INC 2.375 21-41 08/02S	18,758.04	0.01
100,000	APPLE INC 2.65 21-51 08/02S	68,663.03	0.03
25,000	APPLE INC 2.7 21-51 05/08S	17,268.22	0.01
50,000	APPLE INC 2.8000 21-61 08/02S	33,414.84	0.01
50,000	APPLE INC 3.35 17-27 09/02S	49,541.87	0.02
50,000	APPLE INC 3.85 13-43 04/05S	44,989.76	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	APPLE INC 4.65 16-46 23/03S	29,779.50	0.01
50,000	APPLIED MATERIALS INC 4.35 17-47 01/04S	46,637.96	0.02
30,000	ASTRAZENECA FINANCE 1.2 21-26 28/05S	28,723.16	0.01
100,000	AT&T INC 2.55 21-33 01/12S	84,300.03	0.03
50,000	AT&T INC 3.50 21-53 15/09S	36,720.04	0.01
100,000	AT&T INC 3.55 21-55 15/09S	73,063.81	0.03
50,000	AT&T INC 3.65 21-59 15/09S	36,239.05	0.01
100,000	AT&T INC 3.800 21-57 01/12S	75,704.24	0.03
11,000	AT&T INC 4.50 15-35 15/05S	10,713.47	0.00
20,000	ATMOS ENERGY CORP 4.125 14-44 15/10S	17,697.69	0.01
100,000	AT T 4.25 13-43 01/06A	110,809.09	0.04
100,000	ATT INC 1.6 20-28 19/05A	106,683.05	0.04
50,000	ATT INC 1.7 21-26 23/03S	48,175.80	0.02
11,000	ATT INC 3.5 20-41 28/05S	9,011.42	0.00
10,000	AT T INC 5.4000 23-34 15/02S	10,491.49	0.00
50,000	AVERY DENNISON CORP 4.875 18-28 06/12S	50,947.74	0.02
40,000	AVIATION CAPITAL 3.5 17-27 01/11S	38,593.38	0.01
50,000	BAKER HUGHES LLC 3.138 19-29 07/11S	47,387.11	0.02
20,000	BALTIMORE GAS ELECT 2.25 21-31 10/06S	17,582.68	0.01
100,000	BANK OF AMERICA CORP 2.687 21-32 22/04S	89,159.55	0.03
100,000	BANK OF AMERICA CORP 3.248 16-27 21/10S	97,741.98	0.04
50,000	BANK OF AMERICA CORP 3.311 21-42 22/04S	40,672.62	0.02
50,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	50,867.58	0.02
9,000	BANK OF AMERICA SUB 5.00 14-44 21/01S	9,155.87	0.00
60,000	BANK OF NY MELL 5.8340 22-33 25/10S	64,983.16	0.02
13,000	BANQUE INTERNATIONAL 0.01 20-28 24/04A	13,400.45	0.01
15,000	BANQUE INTERNATIONAL 0.2 21-61 21/01A	6,599.22	0.00
50,000	BANQUE INTERNATIONAL 0.5 20-25 28/10S	48,137.61	0.02
30,000	BANQUE INTERNATIONAL 0.625 16-33 12/01A	28,809.84	0.01
30,000	BANQUE INTERNATIONAL 0.7 21-46 22/10A	21,357.16	0.01
50,000	BANQUE INTERNATIONAL 0.75 20-26 15/12A	62,431.10	0.02
30,000	BANQUE INTERNATIONAL 0.75 20-27 24/11S	27,473.63	0.01
20,000	BANQUE INTERNATIONAL 0 20-30 21/02A	19,685.45	0.01
30,000	BANQUE INTERNATIONAL 1.1 20-30 18/11S	17,280.30	0.01
50,000	BANQUE INTERNATIONAL 1.125 21-28 13/09S	45,435.62	0.02
50,000	BANQUE INTERNATIONAL 1.25 21-31 10/02S	43,009.49	0.02
50,000	BANQUE INTERNATIONAL 1.375 21-28 20/04S	46,294.60	0.02
30,000	BANQUE INTERNATIONAL 1.625 21-31 03/11S	26,044.59	0.01
20,000	BANQUE INTERNATIONAL 1.8 22-27 19/01S	14,418.29	0.01
40,000	BANQUE INTERNATIONAL 1 20-29 21/12A	46,223.92	0.02
30,000	BANQUE INTERNATIONAL 2.5 22-32 29/03A	27,590.25	0.01
30,000	BANQUE INTERNATIONAL 3.125 22-27 15/06S	29,612.77	0.01
50,000	BANQUE INTERNATIONAL 3.625 22-29 21/09S	49,945.71	0.02
50,000	BANQUE INTERNATIONAL 3.7 23-28 18/01S	37,892.54	0.01
50,000	BANQUE INTERNATIONAL 4.4 23-28 13/01S	35,172.13	0.01
100,000	BAXTER INTL 2.272 22-28 01/12S	92,012.89	0.03
20,000	BECTON DICKINSON 3.70 17-37 06/06S	19,755.53	0.01
50,000	BECTON DICKINSON CO 4.669 17-47 06/06S	46,442.59	0.02
50,000	BIOGEN INC 5.2 15-45 15/09S 15-45 15/09S	48,596.39	0.02
50,000	BLACKROCK FUNDING 5.3500 24-55 08/01S	52,552.51	0.02
100,000	BMW US CAPITAL 4.9000 24-29 02/04S	101,856.66	0.04
50,000	BMW US CAPITAL LLC 4.15 20-30 09/04S	49,329.00	0.02
100,000	BOOKING HOLDING 4.0 24-44 01/03A	113,357.97	0.04
50,000	BOOKING HOLDINGS INC 3.60 16-26 01/06S	49,691.76	0.02
15,000	BOSTON PROPERTIES LP 2.45 21-33 01/10S0S	12,007.68	0.00
30,000	BOSTON PROPERTIES LP 3.25 20-31 05/05S	27,019.63	0.01
100,000	BRISTOL MYERS 6.4 23-63 15/11S	117,579.03	0.04
50,000	BRISTOL-MYERS SQUIBB 1.125 20-27 13/11S	45,927.06	0.02
6,000	BRISTOL MYERS SQUIBB 3.7 22-52 15/03S	4,760.61	0.00
20,000	BRISTOL-MYERS SQUIBB 4.25 20-49 26/04S	17,563.85	0.01
50,000	BRISTOL-MYERS SQUIBB 5.5500 24-54 22/02S	53,020.89	0.02
7,000	BROADCOM INC 2.45 21-31 19/01S	6,200.70	0.00
14,000	BROADCOM INC 3.137 21-35 15/11S	11,969.45	0.00
100,000	BROADCOM INC 3.187 21-36 15/11S36 30/09S	84,704.08	0.03
90,000	BROADCOM INC 3.469 21-34 31/03S	81,104.40	0.03
20,000	BROADCOM INC 4.15 22-32 15/04S	19,392.92	0.01
20,000	BROADCOM INC 4.926 22-37 15/05S	19,964.74	0.01
50,000	BROADCOM TECHNOLOGIES 3.875 18-27 15/01S	49,660.99	0.02
10,000	BROOKLYN UNION GAS 4.273 18-48 15/03S	8,107.48	0.00
50,000	CARGILL INC 3.1250 21-51 25/05S	35,907.66	0.01
25,000	CARRIER GLOBAL CORPO 3.377 20-40 05/10S	20,657.27	0.01
10,000	CARRIER GLOBAL CORPO 3.577 20-50 05/10S	7,891.14	0.00
50,000	CATE FI 3.6 22-27 12/08S	49,665.67	0.02
20,000	CATERPILLAR 3.803 12-42 15/08S	17,556.58	0.01
50,000	CATERPILLAR FIN 0.9000 21-26 03/02S	47,954.72	0.02
50,000	CATERPILLAR INC 3.25 20-50 09/04S	38,297.63	0.01
50,000	CENTENE CORP 2.4500 21-28 15/07S	46,053.76	0.02
50,000	CENTENE CORP 4.625 20-29 15/12S	48,951.35	0.02
25,000	CENTERPOINT ENE 4.4500 22-32 01/10S	24,861.27	0.01
40,000	CHARLES SCHWAB CORP 2.45 22-27 03/03S	38,411.94	0.01
100,000	CHARTER COMM OP 5.1250 19-49 01/07S	80,233.68	0.03
74,000	CHARTER COMM OP 6.6500 23-34 01/02S	77,363.90	0.03
40,000	CHARTER COMMUNICATIONS 4.4 21-61 01/12S	27,204.35	0.01
10,000	CHARTER COM OPER 4.800 19-50 01/03S	7,634.48	0.00
50,000	CHENIERE ENERGY 3.2500 22-32 30/01S	44,679.01	0.02
50,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	49,411.65	0.02
100,000	CISCO SYSTEMS I 4.8000 24-27 26/02S	102,207.36	0.04
50,000	CITIGROUP INC 4.3 14-26 20/11S	49,944.82	0.02
10,000	CITIGROUP INC 4.6500 18-48 23/07S	9,438.39	0.00
7,000	CITIGROUP INC 5.61 22-26 29/09S	7,061.15	0.00
6,000	CITIGROUP INC 8.125 09-39 15/07S	7,962.84	0.00
100,000	COCA COLA 1.625 15-35 09/09A	96,954.03	0.04
20,000	COCA-COLA CO 1.65 20-30 01/05S	17,607.24	0.01
100,000	COCA-COLA CO 1 20-28 18/09S	91,290.06	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
15,000	COCA-COLA CO 2.25 21-32 05/05S	13,336.63	0.01
50,000	COCA-COLA CO 3.45 20-30 25/03S	48,739.20	0.02
40,000	COCA-COLA CO 3 21-51 05/03S	29,308.00	0.01
100,000	COMCAST CORP 0.00 21-26 14/09A	105,854.65	0.04
50,000	COMCAST CORP 2.8870 22-51 01/11S	33,563.70	0.01
40,000	COMCAST CORP 2.937 22-56 01/11S	26,131.10	0.01
50,000	COMCAST CORP 2.987 22-63 01/11S	31,685.69	0.01
100,000	COMCAST CORP 3.150 17-28 15/02S	97,063.75	0.04
30,000	COMCAST CORP 3.15 16-26 01/03S	29,585.87	0.01
100,000	COMCAST CORP 3.7500 20-40 01/04S	86,507.69	0.03
20,000	COMCAST CORP 3.969 17-47 01/11S	16,706.18	0.01
6,000	COMCAST CORP 3.999 17-49 01/11S	5,007.58	0.00
20,000	COMCAST CORP 4.15 18-28 15/10S	20,028.49	0.01
20,000	COMCAST CORP 4.25 13-33 15/01S	19,644.57	0.01
10,000	COMCAST CORP 4.7000 18-48 15/10S	9,462.75	0.00
50,000	CONAGRA BRANDS INC 1.375 20-27 16/10S	45,752.67	0.02
100,000	CON EDISON CO O 5.9000 23-53 15/11S	110,714.00	0.04
10,000	CONS EDISON CO NY 3.2 21-51 01/12S	7,143.14	0.00
15,000	CONS EDISON CO NY 4.45 14-44 15/03S	13,792.29	0.01
25,000	CONSOLIDATED EDISON 3.35 20-30 31/03S	24,078.66	0.01
30,000	CONSUMERS ENERGY CIE 4.05 18-48 15/05S	25,981.38	0.01
50,000	CONSUMERS ENERGY COM 4.70 24-30 15/03S	51,236.56	0.02
250,000	COOPERATIEVE RABOBANK 4.85 24-26 09/01S	252,149.25	0.09
30,000	CORNING INC 4.3750 17-57 15/11S	25,574.16	0.01
20,000	CROW CA 2.5 21-31 15/07S	17,401.52	0.01
50,000	CROWN CASTLE INTL 4.45 16-26 15/02S	49,986.47	0.02
20,000	CSX CORP 2.5000 20-51 15/05S	12,791.13	0.00
20,000	CSX CORP 3.25 17-27 01/06S	19,637.58	0.01
50,000	CSX CORP 3.8 18-28 01/03S	49,635.40	0.02
10,000	CSX CORP 4.1 22-32 15/11S	9,838.64	0.00
10,000	CSX CORP 4.5 22-52 15/11S	9,256.28	0.00
50,000	CVS HEALTH CORP 4.78 18-38 25/03S	47,211.41	0.02
50,000	CVS HEALTH CORP 5.05 18-48 25/03S	45,625.65	0.02
100,000	CVS HEALTH CORP 5.2500 23-33 21/02S	102,159.66	0.04
50,000	CVS HEALTH CORP 5.5500 24-31 01/06S	52,152.73	0.02
50,000	CVS HEALTH CORP 5.8750 23-53 01/06S	50,846.69	0.02
150,000	DAIMLER FINANCE NA 3.45 17-27 06/01S	147,790.72	0.06
150,000	DAIMLER TRUCKS FINANC 5.000 24-27 15/01S	152,223.94	0.06
20,000	DEERE AND CO 3.90 12-42 09/06S	17,914.63	0.01
20,000	DELL INTERNATIONAL 3.45 23-51 15/12S	14,655.55	0.01
36,000	DELL INTERNATIONAL 6.02 21-26 15/06S	36,876.18	0.01
20,000	DOW CHEMICAL CO 3.6 20-50 26/08S	15,064.69	0.01
3,000	DOW CHEMICAL CO 6.90 22-53 15/05S	3,588.42	0.00
50,000	DOW CHEMICAL COMPANY 5.55 19-48 30/11S	50,486.79	0.02
20,000	DUPONT DE NEMOURS 5.4190 18-48 15/11S	22,116.58	0.01
20,000	EATON CORP 4.7 22-52 23/08S	19,308.33	0.01
30,000	EBAY INC 2.7 20-30 11/03S	27,687.21	0.01
4,000	ELEVANCE HEALTH 3.6000 21-51 15/03S	3,076.59	0.00
50,000	ELEVANCE HEALTH 4.7500 23-33 15/02S	50,538.46	0.02
50,000	ELEVANCE HEALTH 5.1250 23-53 15/02S	49,024.70	0.02
30,000	ELI LILLY & CO 2.25 20-50 05/05S	18,879.00	0.01
100,000	ELI LILLY AND CO 4.8750 23-53 27/02S	99,951.57	0.04
50,000	EMERSON ELECTRIC 2.2000 21-31 21/12S	43,891.64	0.02
50,000	ENBRIDGE ENERGY PA 7.375 15-45 15/10S	60,605.99	0.02
25,000	ENTERPRISE PRODUCTS 3.3 21-53 15/02S02S	17,887.27	0.01
50,000	ENTERPRISE PRODUCTS 3.95 20-60 31/01S	39,169.11	0.01
10,000	ENTERPRISE PRODUCTS 4.80 18-49 01/02S	9,351.32	0.00
30,000	ENTERPRISE PRODUCTS 4.85 13-44 15/03S	28,587.75	0.01
50,000	ENTERPRISE PRODUCTS 4.90 15-46 15/05S	47,775.95	0.02
20,000	EQUINIX INC 3.4000 21-52 15/02S	14,541.75	0.01
20,000	EQUITABLE HLDG 4.35 18-28 20/04S	19,925.93	0.01
2,000	ERAC USA FINANCE CO 4.2 16-46 01/11S	1,753.66	0.00
50,000	ERAC USA FINANCE COMPA7.00 08-37 15/10S	59,561.92	0.02
15,000	ESSENTIAL UTILITIES 5.3 22-52 01/05S	14,907.44	0.01
50,000	ESTEE LAUDER 5.0 4-34 14/02S	51,690.14	0.02
50,000	EVERSOURCE ENERGY 2.922-27 02/03S	48,400.37	0.02
100,000	EXELON CORP 5.15 23-28 15/03S	102,741.64	0.04
50,000	EXELON CORP 5.30 23-33 15/03S	52,194.12	0.02
30,000	FEDEX CORP 2.4 21-31 29/04S	26,532.18	0.01
50,000	FEDEX CORP 3.25 16-26 01/04S	49,289.98	0.02
150,000	FEDEX CORP 4.55 16-46 01/04S	133,708.19	0.05
4,000	FEDEX CORP 5.25 20-50 07/04S	3,947.07	0.00
50,000	FIDE NATL INFO SERV 1.65 21-28 01/03S	45,731.88	0.02
50,000	FIFTH THIRD BANCORP 3.95 18-28 14/03S	49,423.65	0.02
20,000	FISERV INC 2.65 20-30 13/05S	18,226.59	0.01
50,000	FISERV INC 3.50 19-29 01/07S	48,298.95	0.02
4,000	FOX CORP 5.476 20-39 25/01S	4,036.93	0.00
20,000	FREEPORT MCMORAN 4.625 20-30 01/08S	19,983.36	0.01
100,000	GE HEALTHCARE TECH 5.857 23-30 15/03S	107,034.87	0.04
50,000	GENERAL MILLS INC 2.875 20-30 03/04S	46,479.87	0.02
100,000	GENERAL MOTORS 5.4000 23-26 06/04S	101,254.89	0.04
50,000	GENERAL MOTORS CO 4.2 17-27 01/10S	49,551.65	0.02
20,000	GENERAL MOTORS CO 5.95 18-49 01/04S	19,811.03	0.01
20,000	GENERAL MOTORS FIN 5.4 22-29 15/10S	20,484.39	0.01
3,000	GENERAL MOTORS FIN 5.6 22-32 15/10S	3,100.27	0.00
50,000	GENERAL MOTORS FIN 6.125 20-25 01/10S	50,480.56	0.02
100,000	GENERAL MOTORS FIN 6.25 14-43 02/10S	102,551.88	0.04
10,000	GENERAL MOTORS FINAN 5.8 23-29 07/01S	10,390.55	0.00
30,000	GILEAD SCIENCES INC 3.65 15-26 01/03S	29,760.88	0.01
20,000	GILEAD SCIENCES INC 4.75 15-46 01/03S	19,140.18	0.01
50,000	GILEAD SCIENCES INC 5.65 11-41 01/12S	53,653.44	0.02
30,000	GLAXOSMITHKLINE 6.375 08-38 15/05S	34,881.16	0.01
50,000	GLOBAL PAYMENTS 5.3 22-29 15/08S	51,426.95	0.02
40,000	GOLDMAN SACHS GROUP 0.25 21-28 26/01A	41,103.67	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	51,781.80	0.02
100,000	GOLDMAN SACHS GROUP -30 25/04S	105,092.69	0.04
50,000	GOLDMAN SACHS GROUP 4.25 15-25 21/10S	49,823.99	0.02
20,000	GOLDMAN SACHS GROUP 6.25 11-41 01/02S	22,739.21	0.01
50,000	GOLDMAN SACHS GROUP 6.75 07-37 01/10S	57,563.07	0.02
50,000	GOLDMAN SACHS GROUP 7.25 08-28 10/04S	72,401.08	0.03
20,000	HALLIBURTON CO 5.00 15-45 15/11S	19,199.20	0.01
100,000	HCA INC3.625 23-32 15/03S	92,492.45	0.03
6,000	HCA INC 4.625 23-52 15/03S	5,206.18	0.00
100,000	HCA INC 5.6250 18-28 01/09S	103,833.51	0.04
5,000	HOME DEPOT INC 2.9500 19-29 15/06S	4,772.20	0.00
100,000	HOME DEPOT INC 3.3 20-40 15/04S	83,555.70	0.03
50,000	HOME DEPOT INC 3.5 16-56 15/09S	38,497.01	0.01
50,000	HOME DEPOT INC 4.0000 22-25 15/09S	49,924.74	0.02
10,000	HOME DEPOT INC 4.25 15-46 01/04S	9,095.88	0.00
60,000	HOME DEPOT INC 4.5000 18-48 06/12S	56,090.62	0.02
30,000	HP ENTERPRISE CO 6.35 16-45 15/10S15/10S	32,878.17	0.01
30,000	HP INC 5.5 22-33 15/01S	31,541.45	0.01
50,000	HUMANA 1.35 21-27 03/02S	46,738.29	0.02
50,000	HUMANA INC 5.7500 24-54 15/04S	51,140.71	0.02
100,000	IBM CORP 1.95 20-30 15/05S 20-30 07/05S	88,481.29	0.03
100,000	IBM CORP 3.5 19-29 15/05S	97,124.29	0.04
100,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	113,362.96	0.04
50,000	INGERSOLL RAND 5.4500 24-34 15/06S	52,594.62	0.02
20,000	INTEL CORP 1.60 21-28 12/08S	17,882.65	0.01
100,000	INTEL CORP 2.45 19-29 15/11S	89,917.72	0.03
100,000	INTEL CORP 3.734 18-47 08/12S	73,678.94	0.03
20,000	INTEL CORP 4.75 20-50 25/03S	17,248.00	0.01
25,000	INTEL CORP 4.9000 22-52 05/08S	21,905.13	0.01
50,000	INTEL CORP 4.95 20-60 25/03S	43,462.83	0.02
7,000	INTEL CORP 5.2000 23-33 10/02S	7,088.68	0.00
50,000	INTER AMERICAN DEV BANK 0.875 21-26 20/0	47,781.41	0.02
20,000	INTER AMERICAN DEV BANK 1.125 21-31 13/0	17,102.65	0.01
100,000	INTER AMERICAN DEV BANK 1.25 19-25 15/12	129,072.71	0.05
100,000	INTER AMERICAN DEV BANK 1.5 22-27 13/01S	95,280.08	0.04
60,000	INTER AMERICAN DEV BANK 3.5 22-29 14/09S	59,585.55	0.02
100,000	INTER AMERICAN DEVEL 0.625 20-27 16/09S	91,624.42	0.03
100,000	INTER AMERICAN DEVEL 4.125 24-29 15/02S	101,941.32	0.04
20,000	INTERCONTINENTAL EXC 4.95 22-52 15/06S	19,946.02	0.01
50,000	INTERCONTINENTAL EXCH 4.35 22-29 15/06S	50,383.27	0.02
20,000	INTERCONTINENTAL EXCH 4.6 22-33 15/03S	20,221.12	0.01
30,000	INTERCONTINENTALEXCH 5.2 22-62 15/06S	30,624.92	0.01
20,000	INTERNATIONAL BANK 3.45 23-38 13/09A	23,723.80	0.01
100,000	INTERNATIONAL BANK 4.75 23-33 14/11S	106,564.03	0.04
50,000	INTERNATIONAL BANK F 3.875 24-28 02/10A	66,856.45	0.03
100,000	INTERNATIONAL BUSINE 0.65 20-32 11/02A	94,129.87	0.04
50,000	INTERNATIONAL FINANCE 0.75 21-26 08/10S	47,140.61	0.02
100,000	INTERNATIONAL FINANCE 4.375 23-27 15/01S	101,464.41	0.04
30,000	INTERNATIONAL FINANCE 4.45 22-27 14/05S	21,095.58	0.01
100,000	INTL BK FOR RECONS A 3.1 23-38 14/04A	114,363.23	0.04
100,000	INTL BK FOR RECONS A 3.5 23-28 12/07S	99,562.76	0.04
100,000	INTL BK FOR RECONS A 3.875 23-30 14/02S	100,976.88	0.04
100,000	INTL BK RECON DEV 4.0000 24-31 10/01S	101,462.49	0.04
100,000	INTL FINANCE CORP IF 4.5 23-28 13/07S	103,193.42	0.04
100,000	INTL FLAVOR AND FRAGRA2.300 20-30 01/11S	87,679.04	0.03
53,000	JM SMUCKER 6.5 23-43 15/11S	59,855.02	0.02
100,000	JOHN DEERE CAPITAL 4.5 24-29 16/01S	101,874.95	0.04
70,000	JOHN DEERE CAPITAL 5.1 24-34 11/04S	73,280.47	0.03
50,000	JOHNSON AND JOHNSON 2.45 16-26 01/03S	49,055.19	0.02
100,000	JOHNSON AND JOHNSON 3.550 24-44 01/06A	113,901.25	0.04
30,000	JOHNSON AND JOHNSON 3.625 17-37 03/03S	27,853.79	0.01
20,000	JOHNSON AND JOHNSON 3.70 16-46 01/03S	17,437.45	0.01
30,000	JOHNSON JOHNSON 2.45 20-60 25/08S	18,769.73	0.01
50,000	JPMORGAN CHASE & CO 2.522 20-31 22/04S	45,434.72	0.02
100,000	JPMORGAN CHASE & CO 3.109 20-51 22/04S	73,866.69	0.03
50,000	JPMORGAN CHASE & CO 3.328 21-52 22/04S	38,600.50	0.01
100,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	100,652.55	0.04
100,000	JPMORGAN CHASE -28 22/04S	103,107.44	0.04
100,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	95,844.14	0.04
200,000	JPMORGAN CHASE CO 2.58 21-32 22/04S	178,345.05	0.07
100,000	KENVUE INC 5.05 23-53 22/03S	102,577.16	0.04
10,000	KEURIG DR PEPPER 4.5 15-45 15/11S	9,122.05	0.00
30,000	KEURIG DR PEPPER INC 4.597 19-28 25/05S	30,376.65	0.01
100,000	KIMCO REALTY CORP 4.6 22-33 01/02S	99,226.45	0.04
50,000	KKR GROUP FINANCE CO 3.75 19-29 01/07S	48,532.40	0.02
50,000	KLA CORPORATION 4.1 19-29 15/03S	50,249.35	0.02
10,000	KRAFT HEINZ FOODS 4.375 16-46 01/06S	8,850.48	0.00
100,000	KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	109,421.80	0.04
50,000	KRAFT HEINZ FOODS CO 5.20 16-45 15/07S	49,303.40	0.02
50,000	KROGER CO 3.50 16-26 01/02S	49,417.22	0.02
3,000	KROGER CO 4.45 17-47 01/02S	2,637.28	0.00
50,000	KROGER CO 5.500 24-54 15/09S	50,302.08	0.02
30,000	LABO CORP OF AMERICA 2.95 19-29 01/12S	27,909.38	0.01
50,000	LIBERTY MUTUAL GROUP 4.85 14-44 01/08S	45,739.04	0.02
50,000	LOWE'S COS INC 5.6250 22-53 15/04S	52,028.91	0.02
100,000	LOWE S CO INC 2.50 16-26 15/04S	97,699.85	0.04
20,000	LOWE S COMPANIES 3.70 16-46 15/04S	15,885.50	0.01
50,000	LOWE S COMPANIES 4.25 22-25 01/04S	42,290.67	0.02
50,000	LYB INTL FINANCE III 4.20 20-50 01/05S	40,997.54	0.02
30,000	MARATHON PETROLEUM 6.50 11/41 01/03S	32,667.88	0.01
50,000	MARRIOTT INTERN 2.75 21-33 15/10S	42,727.67	0.02
50,000	MARSH & MCLENNA 5.4500 23-53 15/03S	52,022.10	0.02
20,000	MARSH MCLENNAN COS 2.25 20-30 07/05S	17,896.19	0.01
50,000	MASSACHUSETTS MUTUAL 3.729 19-70 15/10S	36,118.02	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	MASSMUTUAL GLOBAL 5.0500 22-27 07/12S	206,156.90	0.08
20,000	MASTERCARD INC 2.0000 21-31 18/11S	17,282.73	0.01
50,000	MASTERCARD INC 3.3500 20-30 26/03S	48,302.48	0.02
50,000	MCDONALD S 3.70 15-26 30/01S	49,702.18	0.02
50,000	MCDONALD S CORP 3.6250 19-49 01/09S	39,380.73	0.01
100,000	MC DONALD S CORP 4.125 23-35 28/11A	117,203.72	0.04
20,000	MC DONALD S CORP 4.875 15-45 09/12S	19,419.69	0.01
50,000	MEGA HEALTHCARE INV 4.5 15-27 01/04S	47,073.58	0.02
20,000	MERCK & CO INC 2.7500 21-51 10/12S	13,516.69	0.01
30,000	MERCK AND CO INC 0.75 20-26 24/02S	28,720.08	0.01
50,000	MERCK AND CO INC 2.35 20-40 24/06S	36,612.66	0.01
50,000	MERCK AND CO INC 2.9 21-61 10/12S	32,187.02	0.01
20,000	MERCK AND CO INC 3.70 15-45 10/02S	16,854.84	0.01
20,000	METLIFE INC 4.55 20-30 23/03S	20,465.19	0.01
20,000	METLIFE INC 5.0000 22-52 15/07S	19,775.59	0.01
30,000	METLIFE INC 5.7 05-35 15/06S	32,686.66	0.01
100,000	METROPOLITAN LIFE GL 4.642 24-27 01/04S	76,054.97	0.03
150,000	METROPOLITAN LIFE GLOB 5.15 23-33 28/03S	155,604.48	0.06
50,000	MICROCHIP TECHNOLOGY 4.185 19-27 15/02S	49,856.83	0.02
50,000	MICROSOFT CORP 2.525 20-50 01/06S	34,312.44	0.01
12,000	MICROSOFT CORP 2.675 20-60 01/06S	7,916.04	0.00
50,000	MICROSOFT CORP 2.921 21-52 17/03S	36,702.72	0.01
10,000	MICROSOFT CORP 3.041 21-62 17/03S	7,177.34	0.00
50,000	MICROSOFT CORP 3.3 17-27 06/02S	49,541.59	0.02
100,000	MICROSOFT CORP 3.70 16-46 08/08S	88,657.98	0.03
20,000	MONDELEZ INTL 2.625 22-27 17/03S	19,317.44	0.01
11,000	MORGAN STANLEY 1.593 21-27 04/05S	10,528.58	0.00
50,000	MORGAN STANLEY 3.622 20-31 31/03S	48,019.70	0.02
5,000	MORGAN STANLEY 5.297 22-37 20/04S	5,036.45	0.00
20,000	MORGAN STANLEY 5.597 20-51 24/03S	21,882.72	0.01
50,000	MORGAN STANLEY 6.2960 22-28 18/10S	52,877.82	0.02
8,000	MORGAN STANLEY 6.3420 22-33 18/10S	8,893.95	0.00
20,000	MORGAN STANLEY F 6.375 12-42 24/07S	23,594.05	0.01
50,000	MOTOROLA SOLUTIONS 2.3 20-30 15/11S08S	44,125.43	0.02
30,000	MPLX LP 4.50 18-38 15/04S	27,718.39	0.01
100,000	MPLX LP 4.9500 22-52 14/03S	89,750.49	0.03
20,000	MPLX LP 5.5000 18-49 15/02S	19,453.25	0.01
100,000	NASDAQ INC 4.5 23-32 15/02A	119,584.27	0.04
50,000	NATIONAL RURAL 2.7500 22-32 15/04S	44,752.60	0.02
150,000	NESTLE HOLDINGS 1.2500 20-30 15/09S	127,424.03	0.05
50,000	NEWMONT CORPORATION 2.25 20-30 18/03S	44,789.26	0.02
20,000	NEWMONT CORPORATION 2.60 21-32 15/07S	17,729.43	0.01
100,000	NEW YORK LIFE GLOBAL 3.45 24-31 30/01A	114,469.88	0.04
50,000	NEW YORK LIFE INSUR 6.75 09-39 15/11S11S	59,032.50	0.02
20,000	NIAGARA MOHAWK POWER 1.9600 20-30 27/06S	17,552.26	0.01
50,000	NISOURCE INC 5.3500 24-34 01/04S	51,890.84	0.02
50,000	NISSAN MOTOR AC 2.0000 21-26 09/03S	47,793.55	0.02
10,000	NORFOLK SOUTHERN 4.1000 21-21 15/05S	7,592.39	0.00
20,000	NORFOLK SOUTHERN 4.55 22-53 01/06S	18,129.99	0.01
10,000	NORFOLK SOUTHERN CORP 2.9 21-51 25/08S	6,739.83	0.00
101,000	NORTHERN TRUST CORP 1.95 20-30 01/05S	89,958.99	0.03
50,000	NOVARTIS CAP 3.00 15-25 20/11S	49,415.90	0.02
100,000	NOVARTIS CAPITAL 4.2 24-34 18/09S	98,588.80	0.04
20,000	NVIDIA CORP 2.85 20-30 31/03S	18,920.22	0.01
5,000	NVIDIA CORP 3.5 20-50 31/03S	4,103.23	0.00
50,000	ONCOR ELECTRIC 5.5500 24-54 15/06S	53,190.50	0.02
30,000	ONCOR ELECTRIC DELIVE 2.75 20-30 15/05S	27,643.48	0.01
50,000	ONEOK INC 3.1 20-30 10/03S	46,549.20	0.02
10,000	ONEOK INC 5.2000 18-48 15/07S	9,331.20	0.00
50,000	ONEOK INC 6.6250 23-53 01/09S	55,495.12	0.02
20,000	ORACLE CORP 1.6500 21-26 25/03S	19,225.86	0.01
100,000	ORACLE CORP 2.3 21-28 25/03S	93,857.80	0.04
10,000	ORACLE CORP 2.875 21-31 25/03S	9,096.06	0.00
50,000	ORACLE CORP 2.95 20-30 01/04S	46,515.63	0.02
50,000	ORACLE CORP 3.6000 20-40 01/04S	41,585.18	0.02
12,000	ORACLE CORP 3.60 20-50 01/04S	9,131.34	0.00
50,000	ORACLE CORP 4.00 16-46 15/07S	41,472.08	0.02
9,000	ORACLE CORP 4.00 17-47 15/11S	7,399.35	0.00
100,000	ORACLE CORP 6.25 22-32 09/11S	110,622.06	0.04
20,000	ORACLE CORP 6.9 22-52 09/11S	24,074.73	0.01
10,000	OTIS WORLDWIDE CORPO 2.565 20-30 15/08S	9,154.61	0.00
50,000	OWENS CORNING 5.9500 24-54 15/06S	53,071.07	0.02
20,000	PARAMOUNT GLOBAL 4.2 20-32 19/05S	17,752.85	0.01
20,000	PARKER-HANNIFIN CORP 4.0 19-49 14/06S	17,020.67	0.01
50,000	PAYPAL HOLDINGS 2.6500 19-26 01/10S	48,718.77	0.02
10,000	PAYPAL HOLDINGS 5.0500 22-52 01/06S	9,972.18	0.00
50,000	PEPSICO INC 1.4000 20-31 25/02S	42,375.51	0.02
100,000	PEPSICO INC 1.6250 20-30 01/05S	87,962.23	0.03
20,000	PEPSICO INC 2.75 21-51 21/10S	13,720.99	0.01
50,000	PEPSICO INC 3.00 17-27 15/10S	48,857.54	0.02
4,000	PEPSICO INC 4.45 15-46 14/04S	3,763.60	0.00
50,000	PFIZER INC 1.7500 21-31 18/08S	42,873.81	0.02
30,000	PFIZER INC 3.4500 19-29 15/03S	29,384.43	0.01
20,000	PFIZER INC 4.0000 19-49 15/03S	17,348.50	0.01
50,000	PHILLIPS 66 1.3 20-26 5/02S	48,049.77	0.02
30,000	PHILLIPS 66 3.90 18-28 15/03S	29,677.34	0.01
50,000	PNC FINANCIAL SERV 3.15 17-27 19/05S	48,751.68	0.02
100,000	PROCTER AND GAMBLE 3.15 24-28 29/04A	113,836.98	0.04
50,000	PROCTER AND GAMBLE 4.1 23-26 26/01S	50,215.07	0.02
50,000	PROCTER AND GAMBLE CO 1.9 22-27 01/02S	47,935.12	0.02
50,000	PROCTER GAMBLE CO 3 20-30 25/03S	47,855.25	0.02
50,000	PROGRESSIVE CORP 4.125 17-47 15/04S	44,116.74	0.02
100,000	PROLOGIS EURO FINANCE 1.875 18-29 05/01A	106,427.19	0.04
20,000	PROLOGIS LP 3.0000 20-50 15/04S	13,989.91	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	PROLOGIS LP 5.2500 23-53 15/06S	101,325.89	0.04
50,000	PRUDENTIAL -D-49- 4.60 14-44 15/05S	47,277.74	0.02
5,000	PRUDENTIAL FINANCIAL 3.7000 19-51 13/03S	3,955.69	0.00
50,000	PUBLIC SERVELEC AND GA 3.1 22-32 15/03S	45,942.27	0.02
100,000	PUBLIC STORAGE 5.1000 23-33 01/08S	103,721.45	0.04
20,000	QORVO INC 4.375 20-29 15/10S	19,389.71	0.01
20,000	QUALCOMM INC 3.25 17-27 20/05	19,679.68	0.01
20,000	QUALCOMM INC 4.5 22-52 20/05S	18,407.73	0.01
50,000	QUALCOMM INC 4.65 15-35 20/05S	50,985.03	0.02
20,000	QUANTA SERVICES INC 2.9 20-30 22/09S	18,406.23	0.01
50,000	REGAL REXNORD CORP 6.4 24-33 15/04S	53,439.27	0.02
50,000	REPUBLIC SERVICES 3.95 18-28 15/05S	49,737.19	0.02
200,000	ROCHE HOLDINGS 5.5930 23-33 13/11S	216,861.71	0.08
10,000	S&P GLOBAL INC 2.9 23-32 01/03S	9,095.06	0.00
20,000	SABINE PASS LIQUEFAC 4.5 21-30 15/05S	19,947.21	0.01
20,000	SALESFORCE.COM INC 1.95 21-31 12/07S	17,359.15	0.01
25,000	SALESFORCE INC 2.9 21-51 15/07S2/07S	17,451.83	0.01
100,000	SAN DIEGO GAS AND ELEC 4.5 11-40 15/08S	95,786.24	0.04
20,000	SAN DIEGO GAS ELECTR 2.95 21-51 15/08S	14,041.05	0.01
10,000	SANDP GLOBAL INC 3.7 22-52 01/03S	8,161.54	0.00
50,000	SERVICENOW INC 1.4 20-30 11/08S	42,899.86	0.02
50,000	SHERWIN-WILLIAMS CO 3.45 17-27 01/06S	49,184.70	0.02
20,000	SIMON PROPERTY GRP 1.75 21-28 01/02S	18,522.12	0.01
10,000	SIMON PROPERTY GRP 3.25 19-49 13/09S	7,274.15	0.00
20,000	SIMON PROPERTY GRP 3.5 15-25 01/09S	19,834.29	0.01
50,000	SIMON PROPERTY GRP 6.75 10-40 01/02S	58,014.83	0.02
31,250	SKYMILES IP LIMITED 4.50 20-25 20/10Q	31,139.35	0.01
50,000	SOUTHERN CALIFORNIA 2.55 20-30 09/01S	45,869.33	0.02
50,000	SPECTRUM MGT HLDG CO 4.5 12-42 15/09S09S	38,324.25	0.01
50,000	STANLEY BLACK DECKE 2.75 20-50 02/11S	31,466.94	0.01
20,000	STARBUCKS CORP 3.5 20-50 15/11S	15,220.98	0.01
20,000	STARBUCKS CORP 4.0000 18-28 15/11S	19,923.58	0.01
50,000	STARBUCKS CORP 4.8500 24-27 08/02S	50,800.39	0.02
100,000	STRYKER CORP 3.375 23-28 11/12A	113,678.34	0.04
50,000	SYSCO CORP 5.95 20-30 02/04S	53,689.26	0.02
10,000	SYSCO CORP 6.6 20-50 02/04S	11,724.63	0.00
50,000	TAPESTRY INC 7.35 23-28 27/11S	52,542.44	0.02
100,000	TARGA RESOURCES 6.5000 23-53 15/02S	111,085.03	0.04
20,000	TARGET CORP 2.9500 22-52 15/01S	14,168.77	0.01
50,000	TARGET CORP 4.5000 22-32 15/09S	50,710.49	0.02
50,000	TEXAS INSTRUMENTS 5.0500 23-63 18/05S	50,085.91	0.02
6,000	TEXAS INSTRUMENTS INC 4.15 18-48 15/05S	5,343.89	0.00
50,000	THE BANK OF NEW YORK 6.474 23-34 25/10S	56,485.96	0.02
50,000	THE CIGNA GROUP 1.25 21-26 15/03S	36,516.96	0.01
50,000	THE CIGNA GROUP 3.40 20-27 01/03S	45,257.26	0.02
50,000	THE CIGNA GROUP 3.875 20-47 15/10S	39,481.98	0.01
50,000	THE CIGNA GROUP 4.125 19-25 15/11S	49,861.41	0.02
50,000	THERMO FISHER SCIENT 2.8 21-41 15/10S	38,124.79	0.01
100,000	THERMO FISHER SCIENT 5.00 23-29 31/01S	103,649.92	0.04
20,000	THE WALT DISNEY COMP 3.6 20-51 13/05S	15,980.44	0.01
100,000	THE WALT DISNEY COMP 5.4 19-43 01/10S	104,851.60	0.04
100,000	TOYOTA MOTOR CREDIT 4.45 23-26 18/05S	100,765.18	0.04
50,000	TRAVELERS COS INC 4.00 17-47 30/05S	43,261.47	0.02
50,000	TRITON CONTAINER 3.25 22-32 15/03S	43,266.45	0.02
30,000	TYSON FOODS 4.55 17-47 02/06S	26,192.00	0.01
100,000	UNILEVER CAPITAL CORP 2.90 17-27 05/05U	97,591.00	0.04
20,000	UNION PACIFIC CORP 2.375 21-31 20/05S	17,938.47	0.01
10,000	UNION PACIFIC CORP 2.8000 22-32 14/02S	9,096.90	0.00
10,000	UNION PACIFIC CORP 2.95 21-52 03/10S	7,024.84	0.00
50,000	UNION PACIFIC CORP 3.2 21-41 20/05S	40,488.76	0.02
30,000	UNION PACIFIC CORP 3.5000 22-53 14/02S	23,365.70	0.01
100,000	UNION PACIFIC CORP 3.8390 20-60 20/03S	80,208.07	0.03
20,000	UNITEDHEALTH GROUP 3.7 22-27 15/05S	19,905.74	0.01
50,000	UNITEDHEALTH GROUP 3.875 19-59 15/08S	39,713.48	0.01
50,000	UNITEDHEALTH GROUP 4.20 16-47 15/01S	44,264.65	0.02
20,000	UNITEDHEALTH GROUP 4.2 22-32 15/05S	19,839.61	0.01
2,000	UNITEDHEALTH GROUP 4.375 12/42 15/03S	1,871.12	0.00
20,000	UNITEDHEALTH GROUP 4.75 22-52 15/05S	19,052.83	0.01
50,000	UNITEDHEALTH GROUP 4.75 24-26 15/07S	50,740.64	0.02
10,000	UNITEDHEALTH GROUP 4.95 22-62 15/05S	9,661.02	0.00
100,000	UNITEDHEALTH GROUP 5.0500 23-53 15/04S	99,264.91	0.04
50,000	UNITEDHEALTH GROUP 5.1500 24-34 15/07S	52,168.55	0.02
50,000	UNITEDHEALTH GROUP 5.6250 24-54 15/07S	53,611.93	0.02
100,000	UNITED PARCEL SE INC 5.05 23-53 03/03S	99,914.99	0.04
10,000	UNITED PARCEL SERVIC 5.3 20-50 24/03S	10,394.50	0.00
10,000	UNITED PARCEL SERVICE 4.45 20-30 01/04S	10,200.10	0.00
10,000	UNITED STATES 0.25 20-25 30/09S	9,638.28	0.00
1,000	UNITED STATES 0.25 20-25 31/10S	961.21	0.00
183,000	UNITED STATES 0.3750 20-27 30/09S	166,530.00	0.06
188,000	UNITED STATES 0.3750 20-27 31/07S	171,931.88	0.06
1,000	UNITED STATES 0.375 20-25 30/11S	960.47	0.00
1,000	UNITED STATES 0.375 20-25 31/12S	957.89	0.00
1,000	UNITED STATES 0.375 21-26 31/01S	955.51	0.00
181,000	UNITED STATES 0.50 20-27 31/10S	164,865.54	0.06
682,000	UNITED STATES 0.50 21-26 28/02S	651,336.64	0.24
201,000	UNITED STATES 0.5 20-27 30/04S	185,815.08	0.07
175,000	UNITED STATES 0.5 20-27 30/06S	161,000.00	0.06
101,000	UNITED STATES 0.5 20-27 31/05S	93,140.94	0.04
162,000	UNITED STATES 0.5 20-27 31/08S	148,318.60	0.06
239,000	UNITED STATES 0.625 20-27 30/11S	218,050.15	0.08
65,000	UNITED STATES 0.625 20-27 31/03S	60,424.61	0.02
275,000	UNITED STATES 0.625 20-30 15/05S	233,513.67	0.09
704,000	UNITED STATES 0.625 20-30 15/08S	593,285.00	0.22
112,000	UNITED STATES 0.625 21-26 31/07S	105,988.75	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
753,000	UNITED STATES 0.7500 21-26 31/03S	720,144.49	0.27
778,000	UNITED STATES 0.75 21-26 30/04S	742,442.97	0.28
253,100	UNITED STATES 0.75 21-26 31/05S	241,067.86	0.09
259,600	UNITED STATES 0.75 21-26 31/08S	245,717.48	0.09
293,000	UNITED STATES 0.75 21-28 31/01S	267,179.38	0.10
223,100	UNITED STATES 0.8750 21-26 30/06S	212,555.04	0.08
607,000	UNITED STATES 0.875 20-30 15/11S	516,661.33	0.19
547,600	UNITED STATES 0.875 21-26 30/09S	518,679.88	0.19
115,000	UNITED STATES 1.125 20-27 28/02S	108,459.38	0.04
250,000	UNITED STATES 1.125 20-40 15/05S	165,156.25	0.06
149,200	UNITED STATES 1.125 20-40 15/08S	97,702.69	0.04
424,000	UNITED STATES 1.125 21-26 31/10S	402,733.75	0.15
350,000	UNITED STATES 1.125 21-28 29/02S	322,628.91	0.12
289,000	UNITED STATES 1.125 21-28 31/08S	263,238.36	0.10
498,000	UNITED STATES 1.125 21-31 15/02S	428,318.91	0.16
618,900	UNITED STATES 1.2500 21-31 15/08S	528,579.28	0.20
267,000	UNITED STATES 1.250 21-28 30/04S	246,244.93	0.09
248,000	UNITED STATES 1.250 21-28 31/03S	229,167.50	0.09
286,000	UNITED STATES 1.25 20-50 15/05S	153,054.69	0.06
421,600	UNITED STATES 1.25 21-26 30/11S	400,915.25	0.15
282,000	UNITED STATES 1.25 21-26 31/12S	267,767.81	0.10
246,200	UNITED STATES 1.25 21-28 30/06S	226,196.25	0.09
194,000	UNITED STATES 1.25 21-28 30/09S	177,282.65	0.07
296,000	UNITED STATES 1.25 21-28 31/05S	272,435.63	0.10
187,000	UNITED STATES 1.3750 20-40 15/11S	126,897.03	0.05
54,000	UNITED STATES 1.375 19-26 31/08S	51,732.42	0.02
387,300	UNITED STATES 1.375 20-50 15/08S	213,378.10	0.08
216,000	UNITED STATES 1.375 21-28 31/10S	198,028.13	0.07
301,000	UNITED STATES 1.375 21-28 31/12S	275,109.30	0.10
705,300	UNITED STATES 1.375 21-31 15/11S	604,133.53	0.23
279,000	UNITED STATES 1.5000 20-30 15/02S	250,467.89	0.09
536,000	UNITED STATES 1.50 16-26 15/08S	515,020.63	0.19
469,000	UNITED STATES 1.50 20-27 31/01S	447,015.63	0.17
248,300	UNITED STATES 1.5 21-28 30/11S	228,455.40	0.09
1,000	UNITED STATES 1.625 16-26 15/02S	970.98	0.00
719,000	UNITED STATES 1.625 16-26 15/05S	695,239.31	0.26
135,000	UNITED STATES 1.625 19-26 30/09S	129,805.66	0.05
597,000	UNITED STATES 1.625 19-26 30/11S	572,187.18	0.22
106,000	UNITED STATES 1.625 19-26 31/10S	101,735.16	0.04
235,000	UNITED STATES 1.625 19-29 15/08S	214,951.57	0.08
314,000	UNITED STATES 1.625 20-50 15/11S	184,622.19	0.07
486,100	UNITED STATES 1.625 21-31 15/05S	428,603.49	0.16
200,000	UNITED STATES 1.75 19-26 31/12S	192,046.87	0.07
278,000	UNITED STATES 1.75 19-29 15/11S	254,695.78	0.10
255,000	UNITED STATES 1.75 21-41 15/08S	180,771.09	0.07
359,000	UNITED STATES 1.75 22-29 31/01S	332,832.26	0.13
98,000	UNITED STATES 1.875 19-26 31/07S	94,876.25	0.04
274,000	UNITED STATES 1.875 21-41 15/02S	200,919.06	0.08
350,000	UNITED STATES 1.875 21-51 15/02S	219,351.57	0.08
267,000	UNITED STATES 1.875 21-51 15/11S	166,332.66	0.06
327,000	UNITED STATES 1.875 22-27 28/02S	314,047.74	0.12
220,000	UNITED STATES 1.875 22-29 28/02S	204,823.44	0.08
451,900	UNITED STATES 1.875 22-32 15/02S	399,084.19	0.15
231,000	UNITED STATES 1 21-28 31/07S	209,776.88	0.08
337,000	UNITED STATES 2.00 16-26 15/11S	325,784.22	0.12
294,900	UNITED STATES 2.00 20-50 15/02S	192,191.86	0.07
348,000	UNITED STATES 2.00 -51 15/08S	224,133.75	0.08
517,000	UNITED STATES 2.125 19-26 31/05S	503,772.07	0.19
211,000	UNITED STATES 2.250 21-41 15/05S	163,557.97	0.06
1,500	UNITED STATES 2.25 15-25 15/11S	1,472.75	0.00
286,600	UNITED STATES 2.25 16-46 15/08S	205,142.90	0.08
137,000	UNITED STATES 2.25 17-27 15/02S	132,782.97	0.05
182,000	UNITED STATES 2.25 17-27 15/08S	175,416.72	0.07
173,000	UNITED STATES 2.25 17-27 15/11S	166,242.19	0.06
617,000	UNITED STATES 2.25 19-26 31/03S	603,406.72	0.23
279,000	UNITED STATES 2.25 19-49 15/08S	193,338.28	0.07
319,700	UNITED STATES 2.25 22-52 15/02S	218,045.39	0.08
261,000	UNITED STATES 2.375 17-27 15/05S	253,068.05	0.10
88,000	UNITED STATES 2.375 19-26 30/04S	86,167.81	0.03
263,500	UNITED STATES 2.375 19-29 15/05S	250,057.38	0.09
236,200	UNITED STATES 2.375 19-49 15/11S	167,886.54	0.06
229,000	UNITED STATES 2.375 21-51 15/05S	161,588.13	0.06
221,900	UNITED STATES 2.375 22-29 31/03S	210,805.00	0.08
174,000	UNITED STATES 2.375 22-42 15/02S	135,529.69	0.05
140,700	UNITED STATES 2.50 15-45 15/02S	107,547.56	0.04
230,000	UNITED STATES 2.50 16-46 15/02S	173,865.63	0.07
121,000	UNITED STATES 2.50 16-46 15/05S	91,222.65	0.03
108,000	UNITED STATES 2.5 19-26 28/02S	106,076.25	0.04
207,000	UNITED STATES 2.5 22-27 31/03S	201,695.63	0.08
1,000	UNITED STATES 2.625 18-25 31/12S	984.92	0.00
1,000	UNITED STATES 2.625 19-26 31/01S	984.65	0.00
264,000	UNITED STATES 2.625 19-29 15/02S	253,831.88	0.10
238,000	UNITED STATES 2.625 22-27 31/05S	232,217.34	0.09
337,000	UNITED STATES 2.625 22-29 31/07S	322,756.48	0.12
282,000	UNITED STATES 2.750 17-47 15/08S	220,048.12	0.08
38,000	UNITED STATES 2.75 12-42 15/08S	31,302.50	0.01
1,000	UNITED STATES 2.75 12-42 15/11S	820.00	0.00
137,000	UNITED STATES 2.75 17-47 15/11S	106,688.75	0.04
257,000	UNITED STATES 2.75 18-28 15/02S	250,213.60	0.09
340,000	UNITED STATES 2.75 22-27 30/04S	333,014.06	0.13
160,000	UNITED STATES 2.75 22-27 31/07S	156,437.50	0.06
225,000	UNITED STATES 2.75 22-29 31/05S	216,966.80	0.08
469,800	UNITED STATES 2.75 22-32 15/08S	439,116.19	0.17
70,000	UNITED STATES 2.875 13-43 15/05S	58,121.88	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
137,000	UNITED STATES 2.875 15-45 15/08S	111,376.72	0.04
62,000	UNITED STATES 2.875 16-46 15/11S	49,842.19	0.02
1,000	UNITED STATES 2.875 18-25 30/11S	988.32	0.00
306,000	UNITED STATES 2.875 18-28 15/05S	298,684.69	0.11
309,000	UNITED STATES 2.875 18-28 15/08S	301,106.02	0.11
210,000	UNITED STATES 2.875 19-49 15/05S	165,768.75	0.06
231,000	UNITED STATES 2.875 22-29 30/04S	224,124.14	0.08
439,000	UNITED STATES 2.875 22-32 15/05S	415,129.37	0.16
271,000	UNITED STATES 2.875 22-52 15/05S	212,269.22	0.08
214,000	UNITED STATES 2 21-41 15/11S	157,390.31	0.06
64,000	UNITED STATES 3.00 12-42 15/05S	55,010.00	0.02
153,000	UNITED STATES 3.00 14-44 15/11S	127,659.37	0.05
110,000	UNITED STATES 3.00 15-45 15/05S	91,471.88	0.03
217,000	UNITED STATES 3.00 17-47 15/02S	177,838.28	0.07
95,000	UNITED STATES 3.00 17-47 15/05S	77,721.88	0.03
1,000	UNITED STATES 3.00 18-25 31/10S	990.08	0.00
169,000	UNITED STATES 3.00 18-48 15/02S	137,444.53	0.05
199,000	UNITED STATES 3.00 18-48 15/08S	161,376.56	0.06
257,000	UNITED STATES 3.00 22-52 15/08S	206,563.75	0.08
180,000	UNITED STATES 3.1250 18-28 15/11S	176,864.07	0.07
199,700	UNITED STATES 3.1250 18-48 15/05S	165,875.82	0.06
50,000	UNITED STATES 3.125 11-41 15/11S	44,164.06	0.02
63,000	UNITED STATES 3.125 12-42 15/02S	55,469.53	0.02
1,000	UNITED STATES 3.125 13-43 15/02S	865.47	0.00
151,000	UNITED STATES 3.125 14-44 15/08S	128,751.10	0.05
194,000	UNITED STATES 3.125 22-27 31/08S	191,620.47	0.07
307,000	UNITED STATES 3.125 22-29 31/08S	300,644.14	0.11
202,300	UNITED STATES 3.25 22-27 30/06S	200,593.09	0.08
167,000	UNITED STATES 3.25 22-29 30/06S	164,586.33	0.06
161,000	UNITED STATES 3.25 22-42 15/05S	143,164.22	0.05
139,000	UNITED STATES 3.375 14-44 15/05S	123,536.25	0.05
286,600	UNITED STATES 3.375 18-48 15/11S	248,356.81	0.09
118,000	UNITED STATES 3.375 22-42 15/08S	106,513.43	0.04
412,600	UNITED STATES 3.375 23-33 15/05S	401,253.50	0.15
184,000	UNITED STATES 3.50 09-39 15/02S	175,576.25	0.07
10,000	UNITED STATES 3.5 22-25 15/09S	9,953.52	0.00
156,000	UNITED STATES 3.5 23-28 31/01S	155,658.75	0.06
253,000	UNITED STATES 3.5 23-30 31/01S	251,774.53	0.09
416,000	UNITED STATES 3.5 23-33 15/02S	408,850.00	0.15
72,000	UNITED STATES 3.625 13-43 15/08S	66,645.00	0.03
107,000	UNITED STATES 3.625 14-44 15/02S	98,724.22	0.04
608,000	UNITED STATES 3.625 23-26 15/05S	607,097.50	0.23
184,000	UNITED STATES 3.625 23-28 31/03S	184,388.12	0.07
257,500	UNITED STATES 3.625 23-53 15/02S	234,164.06	0.09
70,000	UNITED STATES 3.75 11-41 15/08S	67,462.50	0.03
158,000	UNITED STATES 3.75 13-43 15/11S	148,668.12	0.06
194,000	UNITED STATES 3.875 10-40 15/08S	191,090.00	0.07
161,000	UNITED STATES 3.875 22-27 30/11S	162,408.75	0.06
295,800	UNITED STATES 3.875 22-27 31/12S	298,642.45	0.11
245,000	UNITED STATES 3.875 22-29 30/09S	248,139.06	0.09
211,000	UNITED STATES 3.875 22-29 30/11S	213,785.86	0.08
475,000	UNITED STATES 3.875 22-29 31/12S	481,234.37	0.18
1,000	UNITED STATES 3.875 23-26 15/01S	1,000.51	0.00
86,000	UNITED STATES 3.875 23-43 15/02S	82,990.00	0.03
141,000	UNITED STATES 3 15-45 15/11S	116,963.91	0.04
215,000	UNITED STATES 3 19-49 15/02S	174,049.22	0.07
257,000	UNITED STATES 4.00 22-52 15/11S	250,133.28	0.09
226,000	UNITED STATES 4.125 22-27 30/09S	229,637.19	0.09
185,100	UNITED STATES 4.125 22-27 31/10S	188,050.03	0.07
457,400	UNITED STATES 4.125 22-32 15/11S	470,550.25	0.18
222,000	UNITED STATES 4.25 09-39 15/05S	229,423.13	0.09
81,000	UNITED STATES 4.25 10-40 15/11S	83,354.06	0.03
1,000	UNITED STATES 4.25 22-25 15/10S	1,002.97	0.00
44,000	UNITED STATES 4.25 24-54 15/08S	44,941.87	0.02
41,400	UNITED STATES 4.375 08-38 15/02S	43,599.38	0.02
126,000	UNITED STATES 4.375 09-39 15/11S	131,788.12	0.05
188,000	UNITED STATES 4.375 10-40 15/05S	196,460.00	0.07
41,000	UNITED STATES 4.375 11-41 15/05S	42,761.72	0.02
472,000	UNITED STATES 4.375 23-30 30/11S	491,064.38	0.18
38,000	UNITED STATES 4.50 06-36 15/02S	40,689.69	0.02
47,400	UNITED STATES 4.50 08-38 15/05S	50,473.59	0.02
271,000	UNITED STATES 4.50 09-39 15/08S	287,429.38	0.11
1,000	UNITED STATES 4.5 22-25 15/11S	1,006.41	0.00
568,500	UNITED STATES 4.5 23-33 15/11S	600,478.12	0.23
257,000	UNITED STATES 4.5 24-27 15/04S	262,601.80	0.10
209,400	UNITED STATES 4.5 24-44 15/02S	218,495.81	0.08
61,000	UNITED STATES 4.625 10-40 15/02S	65,527.34	0.02
368,000	UNITED STATES 4.625 24-29 30/04S	384,330.00	0.14
381,900	UNITED STATES 4.625 24-54 15/05S	414,301.83	0.16
19,300	UNITED STATES 4.75 07-37 15/02S	21,070.17	0.01
22,000	UNITED STATES 4.75 11-41 15/02S	23,959.38	0.01
1,000	UNITED STATES 4 22-25 15/12S	1,001.53	0.00
424,600	UNITED STATES 4 22-29 31/10S	432,528.08	0.16
183,000	UNITED STATES 4 22-42 15/11S	180,112.03	0.07
411,000	UNITED STATES 4 23-26 15/02S	412,075.67	0.15
257,100	UNITED STATES 4 23-28 29/02S	260,635.12	0.10
167,000	UNITED STATES 4 23-30 28/02S	170,209.53	0.06
41,300	UNITED STATES 5.00 07-37 15/05S	46,114.03	0.02
14,000	UNITED STATES 6.125 99-29 15/08S	15,565.15	0.01
257,000	UNITED STATES OF AMER 3.75 23-30 30/12S	258,546.02	0.10
1,000	UNITED STATES TR BI 4.25 24-25 31/12S	1,004.57	0.00
387,000	UNITED STATES TREAS 4.125 24-31 31/07S	397,884.37	0.15
191,000	UNITED STATES TREAS 4.375 23-43 15/08S	196,431.56	0.07
264,000	UNITED STATES TREAS 4.375 24-27 15/07S	269,548.13	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
119,400	UNITED STATES TREASU 3.5 23-30 30/04S	118,756.36	0.04
158,000	UNITED STATES TREASU 3.625 23-28 31/05S	158,246.88	0.06
257,400	UNITED STATES TREASU 3.625 23-53 15/05S	234,314.44	0.09
646,000	UNITED STATES TREASU 3.75 23-26 15/04S	645,949.53	0.24
165,900	UNITED STATES TREASU 3.75 23-30 31/05S	167,014.64	0.06
149,000	UNITED STATES TREASU 3.75 24-26 31/08S	149,215.35	0.06
287,000	UNITED STATES TREASU 3.75 24-31 31/08S	288,569.53	0.11
195,000	UNITED STATES TREASU 3.875 23-43 15/05S	187,778.91	0.07
235,000	UNITED STATES TREASU 4.0 24-29 31/01S	239,002.34	0.09
205,000	UNITED STATES TREASU 4.125 23-28 31/07S	209,019.93	0.08
317,000	UNITED STATES TREASU 4.125 24-29 31/03S	324,256.33	0.12
132,000	UNITED STATES TREASU 4.125 24-44 15/08S	130,989.38	0.05
1,000	UNITED STATES TREASU 4.25 24-26 31/01S	1,005.31	0.00
241,000	UNITED STATES TREASU 4.25 24-27 15/03S	244,746.80	0.09
185,000	UNITED STATES TREASU 4.25 24-31 28/02S	191,344.92	0.07
271,000	UNITED STATES TREASU 4.375 23-26 15/08S	274,419.26	0.10
414,000	UNITED STATES TREASU 4.375 24-26 31/07S	419,013.28	0.16
554,000	UNITED STATES TREASU 4.375 24-34 15/05S	580,315.00	0.22
274,700	UNITED STATES TREASU 4.5 24-27 15/05S	280,902.21	0.11
585,000	UNITED STATES TREASU 4.625 23-26 15/03S	592,038.29	0.22
154,000	UNITED STATES TREASU 4.625 23-26 15/09S	156,767.19	0.06
101,000	UNITED STATES TREASU 4.625 23-26 15/10S	102,917.42	0.04
210,900	UNITED STATES TREASU 4.625 23-28 30/09S	219,088.85	0.08
249,000	UNITED STATES TREASU 4.625 24-27 15/06S	255,730.78	0.10
215,500	UNITED STATES TREASU 4.625 24-44 15/05S	228,463.67	0.09
223,800	UNITED STATES TREASU 4.875 23-28 31/10S	234,762.70	0.09
248,000	UNITED STATES TREASU 4.875 23-30 31/10S	264,701.25	0.10
10,000	UNITED STATES TREASU 5.0 23-25 30/09S	10,097.66	0.00
1,500	UNITED STATES TREASU 5.0 23-25 31/10S	1,516.52	0.00
92,000	UNITED STATES TREASUR 3.625 23-30 31/03S	92,071.88	0.03
466,300	UNITED STATES TREASUR 4.875 24-26 30/04S	474,278.10	0.18
131,000	UNITED STATES TRE NO 3.75 23-30 30/06S	131,859.69	0.05
194,000	UNITED STATES TRE NOT 4.25 24-31 30/06S	200,880.94	0.08
185,100	UNITED STATES TR NO 4.0 23-28 30/06S	187,876.50	0.07
227,800	UNITED STATES TR NO 4.375 23-26 15/12S	231,430.57	0.09
1,000	UNITED STATES TR NOT 4.875 23-25 30/11S	1,010.97	0.00
175,000	USA TREASURY NOTE 4.00 24-31 31/01S	178,458.98	0.07
50,000	US BANCORP 2.677 33 27/01S	43,771.42	0.02
50,000	US BANCORP 3.10 16-26 27/04S	49,094.78	0.02
50,000	US BANCORP 5.8500 22-33 21/10S	53,311.26	0.02
257,100	US TREASUR 4.125 24-27 15/02S	260,072.72	0.10
246,000	US TREASURY 0.625 20-27 31/12S	223,936.88	0.08
145,000	US TREASURY N/B 3.5000 23-28 30/04S	144,648.83	0.05
450,000	US TREASURY N/B 3.625 24-29 31/08S	451,406.25	0.17
264,000	US TREASURY N/B 3.7500 23-28 31/12S	265,794.38	0.10
455,000	US TREASURY N/B 3.8750 23-33 15/08S	458,767.96	0.17
211,000	US TREASURY N/B 3.8750 24-34 15/08S	212,516.57	0.08
309,000	US TREASURY N/B 4.0000 24-29 31/07S	314,890.31	0.12
166,000	US TREASURY N/B 4.0000 23-30 31/07S	169,255.16	0.06
367,000	US TREASURY N/B 4.0000 24-27 15/01S	370,067.89	0.14
10,000	US TREASURY N/B 4.1250 23-26 15/06S	10,067.58	0.00
172,000	US TREASURY N/B 4.1250 23-30 31/08S	176,515.00	0.07
314,000	US TREASURY N/B 4.1250 23-53 15/08S	312,773.44	0.12
213,000	US TREASURY N/B 4.1250 24-31 31/03S	218,824.22	0.08
278,000	US TREASURY N/B 4.2500 24-29 28/02S	285,753.59	0.11
390,000	US TREASURY N/B 4.2500 24-29 30/06S	401,456.25	0.15
336,700	US TREASURY N/B 4.3750 23-28 30/11S	347,037.74	0.13
165,000	US TREASURY N/B 4.3750 23-28 31/08S	169,769.53	0.06
396,000	US TREASURY N/B 4.5000 23-26 15/07S	401,491.41	0.15
284,100	US TREASURY N/B 4.5000 24-26 31/03S	287,085.27	0.11
358,700	US TREASURY N/B 4.5000 24-29 31/05S	373,076.03	0.14
358,000	US TREASURY N/B 4.6250 23-26 15/11S	365,132.03	0.14
431,000	US TREASURY N/B 4.6250 24-26 30/06S	437,633.36	0.16
190,700	US TREASURY N/B 4.6250 24-31 30/04S	201,486.47	0.08
216,000	US TREASURY N/B 4.6250 24-31 31/05S	228,251.25	0.09
254,000	US TREASURY N/B 4.7500 23-43 15/11S	274,081.88	0.10
307,400	US TREASURY N/B 4.7500 23-53 15/11S	339,628.97	0.13
243,000	US TREASURY N/B 4.8750 24-26 31/05S	247,480.32	0.09
728,200	US TREASURY NOTEBOND 4.0 24-34 15/02S	740,829.72	0.28
313,300	US TREASURY NOTEBOND 4.25 24-54 15/02S	319,370.18	0.12
271,200	US TREASURY NOTEBOND 4.625 24-26 28/02S	274,229.81	0.10
50,000	VENTAS REALTY LP 4.4000 18-29 15/01S	49,849.53	0.02
18,000	VERIZON COMM 2.55 21-31 21/03S31 22/03S	16,078.76	0.01
50,000	VERIZON COMM 2.65 20-40 20/11S	36,780.10	0.01
50,000	VERIZON COMM 4.016 19-29 03/12S	49,253.67	0.02
100,000	VERIZON COMM 4.25 22-30 31/10A	118,304.23	0.04
50,000	VERIZON COMM 4.329 18-28 21/09S	50,226.71	0.02
100,000	VERIZON COMMUNIC 1.45 21-26 22/03S	95,932.77	0.04
20,000	VERIZON COMMUNIC 2.987 21-56 30/04S	13,121.61	0.00
20,000	VERIZON COMMUNIC 3.55 21-51 22/03S	15,500.41	0.01
100,000	VERIZON COMMUNICATION 1.375 16-28 02/11A	105,155.04	0.04
100,000	VERIZON COMMUNICATION 1.50 19-39 19/09A	83,654.14	0.03
20,000	VERIZON COMMUNICATION 2.355 22-32 15/03S	17,227.36	0.01
50,000	VERIZON COMMUNICATION 3.4 21-41 22/03S	40,862.97	0.02
15,000	VERIZON COMMUNICATION 3.7 21-61 22/03S	11,347.97	0.00
10,000	VERIZON COMMUNICATION 4.125 17-27 16/03S	9,982.77	0.00
10,000	VERIZON COMMUNICATION 4.862 15-46 21/08S	9,719.01	0.00
20,000	VERIZON COMMUNIVATION 2.85 21-41 03/09S	15,040.41	0.01
50,000	VIACOMCBS INC 4.85 12-42 01/07S	39,746.97	0.01
20,000	VISA INC 2.0000 20-50 15/08S	12,101.56	0.00
100,000	VISA INC 2.0 22-29 15/06A	108,584.04	0.04
100,000	VISA INC 2.75 17-27 15/09S	97,203.67	0.04
4,000	VISA INC 4.15 15-35 14/12S	3,938.60	0.00
50,000	VMWARE INC 1.4 21-26 02/08S	47,405.57	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	WALMART INC 1.05 21-26 17/09S	47,507.15	0.02
30,000	WALMART INC 1.8000 21-31 22/09S	26,073.49	0.01
5,000	WALMART INC 2.6500 21-51 22/09S	3,435.92	0.00
10,000	WALMART INC 4.05 18-48 29/06S	9,006.72	0.00
50,000	WALMART INC 4.5000 23-53 15/04S	48,248.97	0.02
50,000	WAL MART STORES REGS 5.625 09-34 27/03S	72,470.66	0.03
50,000	WALT DISNEY 7.00 02-32 01/03S	58,567.74	0.02
100,000	WALT DISNEY CO 2 19-29 01/09S	90,922.11	0.03
20,000	WALT DISNEY COMPANY 2.6500 20-31 13/01S	18,255.22	0.01
12,000	WARNERMEDIA HOLDINGS 3.755 23-27 15/03S	11,603.26	0.00
50,000	WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	47,368.84	0.02
20,000	WARNERMEDIA HOLDINGS 4.279 23-32 15/03S	17,762.72	0.01
70,000	WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	53,966.18	0.02
13,000	WARNERMEDIA HOLDINGS 5.391 23-62 15/03S	9,950.34	0.00
60,000	WARNERMEDIA HOLDINGS I 5.05 23-42 15/03S	49,009.19	0.02
50,000	WASTE MANAGEMENT INC 4.625 23-30 15/02S	51,200.15	0.02
10,000	WEA FINANCE LLC 2.875 19-27 15/01S	9,570.13	0.00
20,000	WELLTOWER 2.75 21-32 15/01S	17,731.57	0.01
50,000	WELLTOWER OP INC 4.95 18-48 01/09S01/09S	48,341.06	0.02
25,000	WESTERN GAS PARTNERS 5.45 14-44 01/04S	23,628.24	0.01
430,000	WI TREASURY SEC 4.625 23-30 30/09S	452,910.94	0.17
30,000	ZOETIS INC 2 20-30 15/05S	26,513.30	0.01
	Uruguay	**81,269.69**	**0.03**
40,000	URUGUAY 4.125 12-45 20/11S	36,847.80	0.01
10,000	URUGUAY 5.10 14-50 18/06S	9,976.81	0.00
25,000	URUGUAY 5.7500 22-34 28/10S	27,159.50	0.01
6,000	URUGUAY 7.875 03-33 15/01S	7,285.58	0.00
Floating rate notes		**9,451,437.77**	**3.55**
	Australia	**278,134.56**	**0.10**
20,000	ANZ BANKING GROUP FL.R 22-32 12/08S	14,235.18	0.01
100,000	AUSTRALIA NEW ZEA BK FL.R 23-33 03/02A	116,968.28	0.04
100,000	MACQUARIE GROUP FL.R 22-33 09/11S	103,315.53	0.04
50,000	WESTPAC BANKING CORP FL.R 20-35 16/11S	43,615.57	0.02
	Austria	**114,727.65**	**0.04**
100,000	RAIFFEISEN BANK INT FL.R 24-29 21/08A	114,727.65	0.04
	Belgium	**117,091.80**	**0.04**
100,000	KBC GROUPE SA FL.R 23-30 19/04A	117,091.80	0.04
	Canada	**147,716.14**	**0.06**
175,000	ROYAL BANK OF CANADA FL.R 24-34 08/08S	133,826.20	0.05
20,000	SUN LIFE FINANCIAL FL.R 21-36 18/11S	13,889.94	0.01
	Finland	**112,845.31**	**0.04**
100,000	NORDEA BANK ABP FL.R 23-26 06/09A	112,845.31	0.04
	France	**973,288.40**	**0.37**
100,000	AXA SA FL.R 14-XX 08/10A	111,499.54	0.04
100,000	BFCM FL.R 22-32 16/06A	112,031.00	0.04
100,000	BNP PARIBAS SA FL.R 22-32 31/03A	108,245.69	0.04
100,000	BPCE SA FL.R 23-35 25/01A	117,353.64	0.04
100,000	CNP ASSURANCES FL.R 23-52 18/07A	118,230.70	0.04
250,000	CREDIT AGRICOLE FL.R. 35 10/01S	267,187.87	0.10
25,000	ORANGE SA FL.R 01-31 01/03S	30,924.17	0.01
100,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	107,815.79	0.04
	Germany	**345,337.81**	**0.13**
100,000	ALLIANZ SE FL.R 22-52 05/07A	114,395.85	0.04
100,000	CMZB FRANCFORT FL.R 23-30 18/01A	119,449.59	0.04
100,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	111,492.37	0.04
	Ireland	**130,083.10**	**0.05**
100,000	ZURICH FIN IRELAND FL.R 22-52 23/11S	130,083.10	0.05
	Italy	**533,113.86**	**0.20**
100,000	ASSICURAZ GENERALI FL.R 15-47 27/10A	117,717.12	0.04
13,000	ITALY FL.R 03-48 27/01A	16,145.05	0.01
100,000	UNICREDIT FL.R 23-29 17/01A	117,986.06	0.04
150,000	UNICREDIT FL.R 24-31 23/01A	174,317.37	0.07
100,000	UNICREDIT SPA FL.R 22-28 18/01A	106,948.26	0.04
	Japan	**415,898.52**	**0.16**
200,000	MITS UF FL.R 23-29 22/02S	206,788.76	0.08
200,000	MIZUHO FINANCIAL FL.R 23-29 06/07S	209,109.76	0.08
	Jersey	**70,860.23**	**0.03**
50,000	HSBC BANK PLC FL.R 03-XX 05/11A	70,860.23	0.03
	Netherlands	**494,747.86**	**0.19**
50,000	DEUT TELEKOM INT FIN FL.R 00-30 15/06S	60,379.00	0.02
100,000	ING GROEP NV FL.R 24-35 03/09A	112,991.56	0.04
100,000	ING GROUP NV FL.R 20-31 26/05A	109,230.05	0.04
100,000	ING GROUP NV FL.R 21-28 29/09A	103,207.80	0.04
100,000	ING GROUP NV FL.R 22-27 16/02A	108,939.45	0.04
	Spain	**112,183.02**	**0.04**
100,000	BANCO SANTANDER SA FL.R 22-26 27/09A	112,183.02	0.04
	Switzerland	**127,757.09**	**0.05**
100,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	127,757.09	0.05
	United Kingdom	**1,560,586.03**	**0.59**
200,000	BARCLAYS PLC FL.R 23-27 09/05S	203,844.30	0.08
100,000	BARCLAYS PLC FL.R 24-36 31/05A	116,384.91	0.04
25,000	BRITISH TELECOM FL.R 00-30 15/12S	31,563.56	0.01
100,000	HSBC HOLDINGS PLC FL.R 17-26 13/11A	129,884.29	0.05
100,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	111,662.62	0.04
200,000	HSBC HOLDINGS PLC FL.R 22-28 03/11S	216,485.39	0.08
100,000	LLOYDS BANK FL.R 23-33 02/06S	138,061.03	0.05
200,000	LLOYDS BANKING GR FL.R 17-28 07/11S	194,812.20	0.07
200,000	NATWEST GROUP FL.R 22-26 10/11S	205,942.57	0.08
200,000	SANTANDER UK GROUP FL.R 23-29 10/01S	211,945.16	0.08
	United States of America	**3,917,066.39**	**1.47**
50,000	ALLY FINANCIAL INC FL.R 24-35 26/07S	51,169.82	0.02
100,000	AMERICAN EXPRESS FL.R 24-27 23/04S	101,970.86	0.04
100,000	AMEX FL.R 24-28 16/02S	101,917.01	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	BANK OF AMERICA CORP FL.R 18-28 20/12S	48,655.62	0.02
50,000	BANK OF AMERICA CORP FL.R 19-27 23/04S	49,395.15	0.02
200,000	BANK OF AMERICA CORP FL.R 19-30 07/02S2S	196,434.20	0.07
15,000	BANK OF AMERICA CORP FL.R 20-41 19/06S	11,282.67	0.00
75,000	BANK OF AMERICA CORP FL.R 20-51 20/03S	65,145.90	0.02
50,000	BANK OF AMERICA CORP FL.R 22-33 22/07S	51,271.27	0.02
50,000	BANK OF AMERICA CORP FL.R 22-37 08/03S	46,178.16	0.02
9,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	9,075.39	0.00
200,000	BANK OF AMERICA CORP FL.R 23-34 25/04S	207,659.57	0.08
50,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	50,583.24	0.02
50,000	CAPITAL ONE FIN CORP FL.R 22-33 10/05S	50,462.58	0.02
100,000	CHARLES SCHWAB FL.R 23-29 17/11S	106,808.07	0.04
50,000	CITIGROUP INC FL.R 17-48 24/04S	44,348.17	0.02
50,000	CITIGROUP INC FL.R 19-30 20/03S	48,973.63	0.02
200,000	CITIGROUP INC FL.R 20-31 31/03S	198,534.47	0.07
80,000	CITIGROUP INC FL.R 21-27 09/06S	76,241.58	0.03
100,000	CITIGROUP INC FL.R 22-33 17/03S	93,640.16	0.04
70,000	CITIGROUP INC FL.R 22-33 24/05S	70,494.02	0.03
100,000	CITIGROUP INC FL.R 23-34 25/05S	106,713.30	0.04
150,000	DEUTSCHE BANK AG NEW FL.R 21-27 16/11S	142,616.44	0.05
8,000	GOLDMAN SACHS GROUP FL.R 17-38 31/10S	7,254.29	0.00
200,000	GOLDMAN SACHS GROUP FL.R 18-29 01/05S	198,808.31	0.07
50,000	GOLDMAN SACHS GROUP FL.R 18-29 23/04S	49,016.50	0.02
50,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10S	47,667.68	0.02
50,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	50,263.96	0.02
50,000	GOLDMAN SACHS GROUP FL.R 22-43 24/02S	40,702.33	0.02
100,000	JPM CHASE FL.R 24-34 21/03A	114,625.78	0.04
50,000	JPMORGAN CHASE & CO FL.R 17-28 01/02S	49,452.89	0.02
8,000	JPMORGAN CHASE & CO FL.R 17-28 01/05S	7,856.34	0.00
100,000	JPMORGAN CHASE & CO FL.R 19-30 15/10S	92,682.03	0.03
50,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	50,915.02	0.02
50,000	JPMORGAN CHASE & CO FL.R 22-33 14/09S	52,892.99	0.02
9,000	JPMORGAN CHASE & CO FL.R 22-33 25/01S	8,092.74	0.00
50,000	JPMORGAN CHASE & CO FL.R 22-33 25/07S	51,077.15	0.02
9,000	JPMORGAN CHASE CO FL.R 17-48 15/11S	7,771.60	0.00
50,000	JPMORGAN CHASE CO FL.R 19-27 29/01S	49,710.28	0.02
50,000	KEYCORP FL.R 22-33 01/06S	48,959.33	0.02
50,000	KEY FL.R 24-35 06/03S	54,332.88	0.02
100,000	MORGAN STANLEY & CO FL.R 17-38 22/07S	90,794.89	0.03
200,000	MORGAN STANLEY FL.R 20-31 22/01S	183,233.76	0.07
50,000	MORGAN STANLEY FL.R 23-27 28/01S	50,478.04	0.02
100,000	MORGAN STANLEY FL.R 23-29 01/11S	107,466.91	0.04
200,000	MORGAN STANLEY FL.R 24-35 19/04S	214,747.55	0.08
50,000	MORGAN STANLEY MEDIIU FL.R 19-30 23/01S	50,114.98	0.02
50,000	PNC FINANCIAL S FL.R 22-33 28/10S	54,006.61	0.02
50,000	PNC FINANCIAL S FL.R 23-34 24/01S	50,788.32	0.02
50,000	PRUDENTIAL FINANCIAL FL.R 18-48 15/09S	50,610.40	0.02
50,000	TRUIST FINANCIAL CORP FL.R 23-34 26/01S	50,545.26	0.02
100,000	TRUIST FINANCIAL FL.R 23-27 08/06S	102,626.29	0.04
Convertible bonds		**268,550.87**	**0.10**
	United States of America	**268,550.87**	**0.10**
50,000	CAPITAL ONE FIN -30 26/07S	51,311.69	0.02
50,000	CITIZENS FINANCIAL -32 23/07S	51,933.46	0.02
50,000	STATE STREET CORP -29 20/02S	50,466.90	0.02
100,000	US BANCORP -32 21/05A	114,838.82	0.04
Other transferable securities		**4,455,204.65**	**1.67**
Bonds		**4,337,656.79**	**1.63**
	Australia	**158,306.59**	**0.06**
100,000	QUEENSLAND TREASURY 5.00 24-37 21/07S	69,120.93	0.03
200,000	TREASURY CORP VICTORIA 2.25 20-42 20/11S	89,185.66	0.03
	Belgium	**228,848.20**	**0.09**
100,000	EUROPEAN UNION 3.0 24-34 04/12A	113,829.57	0.04
100,000	EUROPEAN UNION 3.375 24-39 04/10A	115,018.63	0.04
	Canada	**340,734.38**	**0.13**
15,000	407 INTERNATIONAL 2.84 20-50 07/03S	8,256.91	0.00
50,000	BRITISH COLUMBIA 4.4500 24-55 18/12S	39,217.93	0.01
60,000	CITY OF MONTREAL 4.4000 23-43 01/12S	44,653.45	0.02
25,000	DOLLARAMA INC 5.533 23-28 26/09S	19,788.75	0.01
100,000	PROVINCE DE QUEBEC 3.35 24-39 23/07A	114,516.49	0.04
100,000	QUEBEC MONTREAL 3.125 24-34 27/03A	114,300.85	0.04
	Chile	**397,501.42**	**0.15**
200,000	CHILE 2.75 22-27 31/01S	193,134.04	0.07
200,000	CHILE 4.85 24-29 23/01S	204,367.38	0.08
	Colombia	**6,191.25**	**0.00**
24,700,000	COLOMBIA 11.5 24-46 25/07A	6,191.25	0.00
	France	**506,086.09**	**0.19**
100,000	AGENCE FRANCAISE DE 3.00 24-34 17/01A	111,066.20	0.04
100,000	AIR LIQUIDE FINANCE 2.875 22-32 16/09A	110,954.98	0.04
50,000	COUNCIL OF EUROPE DE 2.75 24-31 16/04A	56,917.68	0.02
100,000	DEXIA SA 2.75 24-29 18/01A	112,918.66	0.04
100,000	KERING SA 3.625 23-27 05/09A	114,228.57	0.04
	Germany	**190,287.40**	**0.07**
200,000	GERMANY 0.01 21-31 18/06A	190,287.40	0.07
	Greece	**21,723.90**	**0.01**
20,000	GREECE 21-26 12/02A	21,723.90	0.01
	Hungary	**211,776.35**	**0.08**
200,000	HUNGARY 5.50 24-36 26/03S	201,441.29	0.08
3,460,000	HUNGARY 7.0000 23-35 24/10A	10,335.06	0.00
	Indonesia	**16,021.40**	**0.01**
241,000,000	INDONESIA 6.8750 24-54 15/07S	16,021.40	0.01
	Ireland	**11,285.69**	**0.00**
10,000	IRELAND 2.6 24-34 18/10A	11,285.69	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Italy	**44,474.28**	**0.02**
38,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	44,474.28	0.02
	Japan	**826,745.27**	**0.31**
19,350,000	JAPAN (20 YEAR) 1.5000 23-43 20/09S	132,059.51	0.05
84,050,000	JAPAN (5 YEAR ISUUE) 0.4000 23-28 20/09S	587,453.28	0.22
100,000	NIDEC CORP 0.046 21-26 30/03A	107,232.48	0.04
	Luxembourg	**49,663.30**	**0.02**
50,000	BANQUE EUROP INVEST 0.05 22-29 15/11A	49,663.30	0.02
	Malaysia	**26,723.89**	**0.01**
101,000	MALAYSIA 4.736 16-46 15/03S	26,723.89	0.01
	Netherlands	**228,632.15**	**0.09**
100,000	NEDERLANDSE WATERSCH 3.00 23-33 20/04A	115,346.74	0.04
100,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	113,285.41	0.04
	New Zealand	**82,886.16**	**0.03**
19,000	NEW ZEALAND 5.0000 24-54 15/05S	12,351.80	0.00
100,000	NEW ZEALAND LOCAL GOV 5.0 24-34 08/03S	70,534.36	0.03
	Romania	**3,373.67**	**0.00**
15,000	ROMANIA 6.3000 23-26 28/01A	3,373.67	0.00
	South Korea	**229,913.86**	**0.09**
135,300,000	KOREA TREASURY 3.8750 23-26 10/12S	105,672.13	0.04
149,230,000	KOREA TREASURY 4.1250 23-33 10/12S	124,241.73	0.05
	Spain	**286,634.82**	**0.11**
118,000	SPAIN 3.25 24-34 30/04A	135,736.27	0.05
81,000	SPAIN 3.45 24-34 31/10A	94,470.45	0.04
48,000	SPAIN 4.0 24-54 31/10A	56,428.10	0.02
	United Kingdom	**420,630.91**	**0.16**
100,000	BRITISH TELECOM 4.25 23-33 06/01A	118,601.09	0.04
100,000	NATIONWIDE BLDG 6.1250 23-28 21/08A	140,659.87	0.05
118,000	UNITED KINGDOM GILT 4.25 24-34 31/07S	161,369.95	0.06
	United States of America	**49,215.81**	**0.02**
50,000	SMITHFIELD FOODS I 4.25 17-27 01/02S	49,215.81	0.02
Floating rate notes		**117,547.86**	**0.04**
	Norway	**117,547.86**	**0.04**
100,000	DNB BANK ASA FL.R 23-33 13/09A	117,547.86	0.04
Total securities portfolio		**260,292,504.92**	**97.84**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**271,534,920.35**	**97.23**
Bonds		**259,346,745.05**	**92.86**
	Australia	**6,029,109.30**	**2.16**
70,000	AUST AND NZ BANKI 4.9500 23-28 11/09S	49,596.95	0.02
250,000	AUST NZ BANKI 5.0000 24-26 18/03S	253,217.44	0.09
298,000	AUSTRALIA 0.25 20-25 21/11S	198,638.82	0.07
465,000	AUSTRALIA 0.50 20-26 21/09S	303,787.80	0.11
383,000	AUSTRALIA 2.25 15-28 21/04S	254,178.22	0.09
373,000	AUSTRALIA 2.75 15-27 21/11S	252,809.76	0.09
512,000	AUSTRALIA 2.75 16-28 21/11S	344,425.22	0.12
723,000	AUSTRALIA 3.25 12-29 21/04S	494,609.68	0.18
575,000	AUSTRALIA 4.25 13-26 21/04S	402,504.33	0.14
435,000	AUSTRALIA 4.75% 21-04-27	310,600.06	0.11
100,000	COMMONWEALTH BANK OF 2.552 22-27 14/03S	96,665.61	0.03
10,000	MACQUARIE 5.272 24-27 02/07S	10,297.81	0.00
40,000	MACQUARIE BANK LIMIT 5.208 23-26 15/06S	40,638.65	0.01
100,000	MACQUARIE BANK LIMIT 5.391 23-26 07/12S	102,686.30	0.04
100,000	NATL AUSTRALIA BANK 4.85 24-29 22/03S	70,659.93	0.03
20,000	NEWCREST FINANCE PRO 5.3 24-26	20,252.78	0.01
200,000	NEW SOUTH WALES TREA TSY 3 16-27 20/05S	136,017.82	0.05
100,000	NEW SOUTH WALES TREA TSY 3 16-28 20/03S	67,497.03	0.02
100,000	NEW SOUTH WALES TSY 3.00 18-28 15/11S	67,034.09	0.02
300,000	NEW WALES TREASURY 4.00 14-26 20/05S	208,570.94	0.07
257,000	QUEENSLAND TREASURY 2.50 19-29 06/03S	167,861.59	0.06
140,000	QUEENSLAND TREASURY 2.75 16-27 20/08S	94,379.65	0.03
200,000	QUEENSLAND TREASURY 3.25 15-26 21/07S	137,314.88	0.05
200,000	QUEENSLAND TREASURY 3.25 16-28 21/07S	135,754.86	0.05
50,000	SCENTRE GROUP TRUST 3.25 15-25 28/10S	49,284.71	0.02
21,000	SCENTRE GROUP TRUST 3.625 20-26 28/01S	20,746.24	0.01
200,000	SOUTH AUST GOVT 4.0000 24-29 24/05S	138,762.98	0.05
150,000	STH AUSTRALIA FIN AUTH 3 16-26 20/07S	102,541.89	0.04
100,000	SYDNEY AIRPORT FIN 3.625 16-26 28/04S	98,655.98	0.04
100,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	112,800.47	0.04
50,000	TRANSURBAN FINANCE 3.375 16-27 22/03S	48,794.93	0.02
200,000	TSY CORP OF VICTORIA 0.5 21-25 20/11S	133,437.57	0.05
300,000	TSY CORP OF VICTORIA 1.25 20-27 19/11S	192,255.80	0.07
200,000	TSY CORP OF VICTORIA 3 15-28 20/10S	133,873.89	0.05
450,000	TSY CORP OF VICTORIA 5.5 11-26 17/11S	322,499.25	0.12
250,000	WESTERN AUSTRALIAN TRY 3.00 17-26 21/10S	170,730.48	0.06
50,000	WESTPAC BANKING 4.043 22-27 26/08S	50,106.05	0.02
200,000	WESTPAC BANKING 4.8 23-26 10/08S	140,090.55	0.05
10,000	WESTPAC BANKING 5.0500 24-29 16/04S	10,389.67	0.00
10,000	WESTPAC BANKING 5.2000 24-26 16/04S	10,181.77	0.00
75,000	WESTPAC BANKING CORP 3.35 17-27 08/03S	73,956.85	0.03
	Austria	**1,756,686.62**	**0.63**
166,000	AUSTRIA 0.50 17-27 20/04A	177,894.02	0.06
178,000	AUSTRIA 0.5 19-29 20/02A	184,421.15	0.07
192,000	AUSTRIA 0.75 16-26 20/10A	208,445.32	0.07
166,000	AUSTRIA 0.75 18-28 20/02A	176,716.69	0.06
114,000	AUSTRIA 0 22-28 20/10A	116,376.33	0.04
157,000	AUSTRIA 1.20 15-25 20/10A	172,972.34	0.06
58,000	AUSTRIA 2.90 23-29 23/05A	66,576.98	0.02
63,000	AUSTRIA 2 22-26 15/07A	70,091.07	0.03
131,000	AUSTRIA 4.85 09-26 15/03A	151,534.35	0.05
102,000	AUSTRIA 6.25 97-27 15/07A	126,425.12	0.05
100,000	OESTERREICHISCHE KON 3.125 23-28 15/11A	114,921.95	0.04
190,000	OESTERREICHISCHE KON 4.125 23-26 20/01S	190,311.30	0.07
	Belgium	**4,624,975.14**	**1.66**
100,000	BELFIUS BANQUE SA/NV 0.01 20-25 15/10A	108,491.49	0.04
100,000	BELFIUS BANQUE SA/NV 0.375 21-27 08/06A	104,554.75	0.04
109,000	BELGIUM 0.0000 20-27 22/10A	113,843.54	0.04
190,200	BELGIUM 0.80 17-27 22/06A	204,724.31	0.07
195,000	BELGIUM 0.8 18-28 22/06A	206,780.62	0.07
219,000	BELGIUM 0.9 19-29 22/06A	229,377.19	0.08
207,000	BELGIUM 1.00 16-26 22/06A	226,391.20	0.08
147,000	BELGIUM 4.5 11-26 28/03A	169,396.37	0.06
238,000	BELGIUM 5.50 98-28 28/03A	294,583.98	0.11
400,000	EUROPEAN UNION 0.00 21-28 04/10A	407,021.49	0.15
30,000	EUROPEAN UNION 0.25 22-26 22/10A	32,198.35	0.01
446,000	EUROPEAN UNION 0 21-26 06/07A	478,377.12	0.17
436,000	EUROPEAN UNION 2.0 22-27 04/10A	482,591.81	0.17
414,300	EUROPEAN UNION 2.75 23-26 05/10A	466,593.50	0.17
150,000	EUROPEAN UNION 2.875 24-27 06/12A	170,116.64	0.06
256,000	EUROPEAN UNION 3.125 23-28 05/12A	294,071.15	0.11
193,000	EURO UNIO BILL 0 20-25 04/11A	209,851.94	0.08
100,000	EURO UNIO BILL 0 21-26 04/03A	108,167.62	0.04
210,000	EURO UNIO BILL 0 21-28 02/06A	216,033.16	0.08
100,000	KBC GROUPE SA 0.125 21-29 14/01A	101,808.91	0.04
	Canada	**12,421,247.29**	**4.45**
100,000	ALBERTA PROVINCE D 4.5 24-29 26/06S	102,952.42	0.04
40,000	ALGONQUIN PWR & UT I 5.365 21-26 15/06S	40,499.47	0.01
100,000	BANK OF MONTREAL 4.309 22-27 01/06S	75,490.12	0.03
100,000	BANK OF MONTREAL 4.537 23-28 18/12S	76,655.63	0.03
70,000	BANK OF MONTREAL 4.709 22-27 07/12S	53,609.09	0.02
50,000	BANK OF MONTREAL 4.7 22-27 14/09S	50,865.27	0.02
10,000	BANK OF MONTREAL 5.266 23-26 11/12S	10,236.30	0.00
20,000	BANK OF MONTREAL 5.3 23-26 05/06S	20,376.55	0.01
100,000	BANK OF NOVA SC 3.934 22-32 03/05S	74,230.54	0.03
80,000	BANK OF NOVA SCOTIA 1.05 21-26 02/03S	76,624.90	0.03
125,000	BANK OF NOVA SCOTIA 4.68 24-29 01/02S	96,443.41	0.03
40,000	BANK OF NOVA SCOTIA 5.25 23-28 12/06S	41,405.07	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	BANK OF NOVA SCOTIA 5.35 23-26 07/12S	51,258.31	0.02
100,000	BELL CANADA 5.1500 23-28 14/11S	77,812.28	0.03
420,000	CANADA 0.25 20-26 01/03S	299,104.38	0.11
140,000	CANADA 1.00 16-27 01/06S	99,212.65	0.04
324,000	CANADA 1.00 21-26 01/09S	231,647.43	0.08
170,000	CANADA 1.05 21-26 14/04S	162,786.61	0.06
189,000	CANADA 1.25 21-27 01/03S	134,952.58	0.05
200,000	CANADA 1.35 21-26 08/09S	143,524.01	0.05
157,000	CANADA 1.50 15-26 01/06S	113,582.07	0.04
190,000	CANADA 1.85 20-27 01/02S	137,194.29	0.05
150,000	CANADA 2.00 17-28 01/06S	108,424.94	0.04
516,000	CANADA 2.25 18-29 01/06S	375,647.91	0.13
100,000	CANADA 2.25 22-26 15/09A	128,846.44	0.05
100,000	CANADA 2.25 22-26 26/05A	129,789.43	0.05
400,000	CANADA 2.5 15-26 01/09S	293,400.91	0.11
100,000	CANADA 2.55 16-27 01/06S	73,277.95	0.03
200,000	CANADA 2.55 16-27 18/06S	146,555.25	0.05
70,000	CANADA 2.7500 22-27 01/09S	51,817.54	0.02
46,000	CANADA 2.75 16-27 01/09S	33,871.46	0.01
100,000	CANADA 2.9 17-28 02/06S	73,893.15	0.03
100,000	CANADA 3.25 24-26 01/11S	74,653.78	0.03
29,000	CANADA 3.5 22-28 01/03S	22,006.80	0.01
670,000	CANADA 3.5 24-29 01/09S	513,216.43	0.18
160,000	CANADA 3.6 22-28 08/03S	120,938.83	0.04
370,000	CANADA 3 22-25 01/10S	273,248.28	0.10
125,000	CANADA 3 23-26 01/04S	92,481.05	0.03
235,000	CANADA 4.0000 23-29 01/03S	183,112.84	0.07
309,000	CANADA 4.0 24-26 01/05S	232,129.33	0.08
240,000	CANADA 4.0 24-26 01/08S	181,077.67	0.06
454,000	CANADA 4.5000 23-26 01/02S	342,088.11	0.12
416,000	CANADA 4.5 23-25 01/11S	312,071.49	0.11
20,000	CANADA 5.75 98-29 01/06S	16,797.77	0.01
17,000	CANADA 8.00 96-27 01/06S	14,290.81	0.01
230,000	CANADA HOUSING 1.1000 21-26 15/12S	163,640.64	0.06
180,000	CANADA HOUSING 1.5500 21-26 15/12S	129,342.00	0.05
300,000	CANADA HOUSING 3.1 23-28 16/06S	223,878.96	0.08
310,000	CANADA HOUSING 3.7000 24-29 15/06S	237,459.61	0.09
300,000	CANADA HOUSING 3.95 23-28 15/06S	230,462.87	0.08
395,000	CANADA HOUSING 4.25 23-28 15/12S	308,117.38	0.11
220,000	CANADA HOUSING TRUST 1.25 21-26 15/06S	158,091.38	0.06
80,000	CANADA HOUSING TRUST 1.9 16-26 15/09S	58,035.55	0.02
100,000	CANADA HOUSING TRUST 1.95 15-25 15/12S	72,952.20	0.03
150,000	CANADA HOUSING TRUST 2.35 17-27 15/06S	109,480.41	0.04
300,000	CANADA HOUSING TRUST 3.6 22-27 15/12S	227,043.33	0.08
240,000	CANADA HOUSING TRUST 3.8 22-27 15/06S	181,823.42	0.07
89,000	CANADIAN 3.2500 23-28 01/09S	67,158.58	0.02
30,000	CANADIAN IMPERIAL BA 1.25 21-26 22/06S	28,588.73	0.01
40,000	CAN IMP BK 3.45 22-27 07/04S	39,295.79	0.01
100,000	CAN IMP BK 3.807 24-29 09/07A	114,857.71	0.04
40,000	CAN IMP BK 4.95 22-27 29/06S	30,674.66	0.01
145,000	CAN IMP BK 5.05 22-27 07/10S	111,864.80	0.04
100,000	CDP FINANCIAL INC 1.125 22-27 06/04A	108,144.09	0.04
250,000	CPPIB CAPITAL 4.375 24-27 30/01S	253,285.71	0.09
200,000	CPPIB CAPITAL 4.4 24-29 15/01S	140,085.00	0.05
100,000	CPPIB CAPITAL INC 4.700 24-27 19/07S	70,684.21	0.03
40,000	ELEMENT FINANCIAL 6.271 23-26 26/06S	41,086.00	0.01
50,000	ELEMENT FLEET M 5.6430 24-27 13/03S	51,281.78	0.02
100,000	ENBRIDGE 4.9 23-28 26/05S	77,190.42	0.03
50,000	ENBRIDGE INC 5.2500 24-27 05/04S	51,198.78	0.02
100,000	EXPO DEV CA 4.125 24-29 13/02S	101,830.03	0.04
50,000	EXPO DEV CA 4.375 23-26 29/06S	50,447.44	0.02
160,000	EXPORT DEVELOPMENT C 3.875 23-28 14/02S	161,101.15	0.06
10,000	FORTIS INC 4.4310 22-29 31/05S	7,632.08	0.00
50,000	HYDRO QUEBEC 3.4 23-29 01/09S	37,639.02	0.01
10,000	JOHN DEERE FINANCIAL 4.38 24-28 11/07S	7,621.85	0.00
40,000	JOHN DEERE FINANCIAL 4.63 24-29 04/04S	30,908.23	0.01
50,000	MANULIFE BANK OF CAN 4.5460 24-29 08/03S	38,389.63	0.01
10,000	MERCEDESBENZ FINANCE 4.64 24-27 09/07S	7,599.87	0.00
100,000	NATL BANK OF CANADA 3.75 23-28 25/01A	114,114.86	0.04
100,000	ONTARIO (PROVINCE) 1.0500 20-27 08/09S	70,136.00	0.03
100,000	ONTARIO TEACHERS FI 1.125 21-26 15/05A	127,413.18	0.05
300,000	PROVINCE DE L ONTARI	231,369.96	0.08
219,000	PROVINCE OF ALBERTA 2.90 18-28 01/12S	161,669.09	0.06
50,000	PROVINCE OF MANITOBA 1.50 21-28 25/10S	45,791.47	0.02
130,000	PROVINCE OF MANITOBA 3.0 18-28 02/06S	96,330.12	0.03
100,000	PROVINCE OF NEWFOUND 3.85 22-27 17/10S	75,789.88	0.03
250,000	PROVINCE OF ONTARIO 3.1 22-27 19/05S	245,866.72	0.09
100,000	PROVINCE OF ONTARIO 3.4 23-28 08/09S	75,222.95	0.03
80,000	PROVINCE OF QUEBEC 1.85 20-27 13/02S	57,754.44	0.02
100,000	PROVOF BRITISH COLUMBIA 4.8 23-28 15/11S	104,008.52	0.04
210,000	QUEBEC MONTREAL 3.625 23-28 13/04S	209,140.34	0.07
50,000	ROGERS COMMUNICATION 3.20 23-27 15/03S	48,689.25	0.02
50,000	ROGERS COMMUNICATIONS 3.625 15-25 15/12S	49,437.22	0.02
50,000	ROYAL BANK OF CANADA 1.15 21-26 14/07S	47,509.31	0.02
40,000	ROYAL BANK OF CANADA 1.2 21-26 27/04S	38,302.79	0.01
40,000	ROYAL BANK OF CANADA 1.40 21-26 02/11S	37,919.79	0.01
180,000	ROYAL BANK OF CANADA 4.612 22-27 26/07S	137,356.64	0.05
100,000	ROYAL BANK OF CANADA 4.632 23-28 01/05S	76,837.22	0.03
25,000	ROYAL BANK OF CANADA 4.65 16-26 27/01S	25,052.25	0.01
50,000	ROYAL BANK OF CANADA 4.875 24-27 19/01S	50,936.32	0.02
50,000	ROYAL BANK OF CANADA 5.20 23-28 01/08S	51,917.00	0.02
20,000	ROYAL BANK OF CANADA 5.341 23-26 23/06S	15,253.83	0.01
100,000	ROYAL BANK OF CANADA 6.00 22-27 01/11S	105,521.24	0.04
10,000	TELUS CORP 3.3000 19-29 02/05S	7,256.47	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	TORONTO DOMINION BAN 4.994 24-29 05/04S	51,527.05	0.02
98,000	TORONTO DOMINION BAN 5.423 23-26 10/07S	74,897.00	0.03
100,000	TORONTO DOMINION BANK 4.477 23-28 18/01S	76,237.80	0.03
50,000	TORONTO DOMINION BANK 5.523 23-28 17/07S	52,294.90	0.02
40,000	TORONTO DOMINION BK 1.25 21-26 10/09S	37,957.41	0.01
50,000	TORONTO DOMINION BK 4.108 22-27 08/06S	49,993.15	0.02
40,000	TRANSCANADA PIPELINES 4.25 18-28 15/05S	39,877.06	0.01
50,000	VENTAS CANADA FINANC 5.398 23-28 21/04S	38,871.20	0.01
	Chile	**246,845.41**	**0.09**
25,000,000	CHILE 2.3 20-28 01/10S	25,234.69	0.01
200,000	CHILE 3.24 18-28 02/02S	193,640.90	0.07
25,000,000	CHILE 5.00 21-28 01/10S	27,969.82	0.01
	Colombia	**257,478.15**	**0.09**
475,800,000	COLOMBIA 6.00 12-28 28/04A	103,786.48	0.04
44,800,000	COLOMBIA 6.25 17-25 26/11A	10,645.89	0.00
352,100,000	COLOMBIA 7.50 11-26 26/08A	83,334.84	0.03
249,200,000	COLOMBIA 7 17-32 30/06A	55,008.87	0.02
20,000,000	COLOMBIA 9.85 07-27 28/06A	4,702.07	0.00
	Croatia	**112,636.02**	**0.04**
100,000	CROATIA 3.00 17-27 20/03A	112,636.02	0.04
	Cyprus	**16,366.44**	**0.01**
15,000	CYPRUS 1.5 20-27 16/04A	16,366.44	0.01
	Czech Republic	**526,763.58**	**0.19**
1,650,000	CZECH REPUBLIC 0.25 17-27 10/02A	67,786.83	0.02
30,000	CZECH REPUBLIC 0 20-27 27/07A	31,057.45	0.01
1,710,000	CZECH REPUBLIC 1.00 15-26 26/06A	72,543.81	0.03
1,220,000	CZECH REPUBLIC 2.40 14-25 17/09A	53,468.02	0.02
1,670,000	CZECH REPUBLIC 2.50 13-28 25/08A	71,592.40	0.03
1,740,000	CZECH REPUBLIC 2.75 18-29 23/07A	74,803.74	0.03
1,000,000	CZECH REPUBLIC 5.5 22-28 12/12A	47,961.72	0.02
930,000	CZECH REPUBLIC 5.75 23-29 29/03A	45,204.46	0.02
1,360,000	CZECH REPUBLIC 6 22-26 26/02A	62,345.15	0.02
	Denmark	**703,500.28**	**0.25**
728,000	DENMARK 0.5 17-27 15/11A	104,706.30	0.04
811,000	DENMARK 1.75 13-25 15/11A	120,898.24	0.04
276,000	DENMARK 2.25 24-26 15/11A	41,647.24	0.01
100,000	KOMMUNEKREDIT 0.75 17-27 18/05A	107,397.77	0.04
100,000	NOVO NORDISK FINANCE 0.125 21-28 04/06A	102,268.50	0.04
100,000	NOVO NORDISK FINANCE 3.125 24-29 21/01A	113,911.36	0.04
100,000	ORSTED 3.625 23-26 01/03A	112,670.87	0.04
	Finland	**1,818,743.79**	**0.65**
79,000	FINLAND 0.50 16-26 15/04A	85,871.03	0.03
76,000	FINLAND 0.50 17-27 15/09A	80,901.92	0.03
89,000	FINLAND 0.5 18-28 15/09A	92,893.38	0.03
64,000	FINLAND 0.875 15-25 15/09A	70,258.56	0.03
45,000	FINLAND 0 21-26 15/09A	48,135.10	0.02
51,000	FINLAND 1.375 22-27 15/04A	55,814.39	0.02
58,000	FINLAND 2.75 12-28 04/07A	66,052.70	0.02
71,000	FINLAND 2.875 23-29 15/04A	81,287.05	0.03
100,000	FINNVERA OYJ 2.125 22-28 08/03A	111,112.94	0.04
200,000	FINNVERA OYJ 5.125 23-27 17/03S	206,099.67	0.07
100,000	MUNICIPALITY FINANCE 0.625 17-26 26/11A	107,819.93	0.04
100,000	MUNICIPALITY FINANCE 2.875 23-28 18/01A	113,618.34	0.04
200,000	MUNICIPALITY FINANCE 3.25 22-27 24/08S	197,307.11	0.07
100,000	MUNICIPALITY FIN PLC 2.5 24-29 29/08A	112,088.16	0.04
100,000	NESTE CORPORATION 0.75 21-28 25/03A	103,109.51	0.04
100,000	NORDEA BKP 4.125 23-28 05/05A	116,134.18	0.04
100,000	NORDIC INVEST BANK 0.25 22-29 09/03A	102,123.24	0.04
60,000	NORDISKA INVESTERING 2.875 24-27 04/07A	68,116.58	0.02
	France	**18,586,224.79**	**6.65**
100,000	ACCOR SA 2.375 21-28 29/11A	108,001.14	0.04
100,000	AEROPORTS DE PARIS 2.125 20-26 02/10A	110,476.90	0.04
200,000	AFD 5.375 23-25 24/10A	202,278.68	0.07
100,000	AFD EMTN 0.25 16-26 21/07A	107,077.73	0.04
100,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	113,288.75	0.04
100,000	AYVENS 3.875 24-28 24/01A	113,671.17	0.04
100,000	AYVENS 3.875 24-29 16/07A	113,880.75	0.04
100,000	AYVENS 4.875 23-28 06/10A	118,135.90	0.04
200,000	BANQUE FEDERATIVE DU 5.194 24-28 16/02S	205,141.28	0.07
100,000	BFCM 3.125 22-27 14/09A	112,458.63	0.04
100,000	BFCM 3.875 23-28 26/01A	114,252.83	0.04
100,000	BFCM BANQUE FEDERATI 3.875 23-28 14/02A	115,072.21	0.04
100,000	BNP PARIBAS 0.5000 21-28 30/05A	104,350.15	0.04
100,000	BNP PARIBAS 2.0000 21-31 24/05A	126,833.99	0.05
200,000	BNP PARIBAS 5.1760 24-30 09/01S	205,215.26	0.07
100,000	BNP PARIBAS SA 1.875 20-27 14/12A	122,275.05	0.04
100,000	BNP PARIBAS SA 2.125 19-27 23/01A	110,057.25	0.04
100,000	BPCE 0.375 22-26 02/02A	107,965.83	0.04
200,000	BPCE 144A SUB 4.875 16-26 01/04S	199,653.37	0.07
100,000	BPIFRANCE 3.0 22-26 10/09A	112,662.25	0.04
100,000	BPI FRANCE E 2.75 24-29 25/05A	112,091.25	0.04
100,000	BPIFRANCE SA 0.125 22-28 25/11A	100,686.55	0.04
100,000	BQ POSTALE 4.0 23-28 03/05A	115,429.26	0.04
200,000	CADES 0.625 21-26 18/02S	190,959.46	0.07
200,000	CADES 0 20-28 25/02A	205,322.79	0.07
100,000	CADES 0 21-26 25/11A	105,973.48	0.04
100,000	CADES 2.75 24-27 24/09A	112,562.75	0.04
100,000	CADES 3.0 23-28 25/05A	113,446.94	0.04
200,000	CADES 4.0 23-26 25/01S	199,826.73	0.07
250,000	CADES 4.625 22-25 02/11S	251,169.89	0.09
200,000	CAISSE AMORTISSEMENT 4.5 24-29 22/05S	205,810.04	0.07
100,000	CAISSE AMORTISSEMENT DETTE SOCIALE FR 0.0% 25-02-26	107,827.82	0.04
100,000	CAISSE D AMORT 2.7500 24-29 25/02A	112,349.94	0.04
100,000	CAISSE D AMORT 2.8750 22-27 25/05A	112,849.21	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	CAISSE DES DEPOTS ET 4.25 24-27 31/01A	201,508.41	0.07
100,000	CARREFOUR SA 1.875 22-26 30/10A	109,396.86	0.04
100,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	113,584.65	0.04
100,000	COUNCIL OF EUROPE 0.0000 19-26 10/04A	107,697.14	0.04
80,000	COUNCIL OF EUROPE 0.125 22-27 10/03A	84,890.24	0.03
100,000	COUNCIL OF EUROPE 4.6250 24-27 11/06S	102,465.09	0.04
100,000	COUNCIL OF EUROPE D 4.25 23-26 16/03A	133,852.82	0.05
53,000	COUNCIL OF EUROPE DE 3.125 23-28 13/09A	61,087.43	0.02
100,000	CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	107,422.12	0.04
100,000	EDENRED SA 3.625 23-26 13/12A	113,440.10	0.04
100,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	108,393.06	0.04
689,000	FRANCE 0.00 20-26 25/02A	744,502.64	0.27
471,000	FRANCE 0.25 15-26 25/11A	503,453.96	0.18
588,000	FRANCE 0.5 15-26 25/05A	637,483.66	0.23
686,000	FRANCE 0.5 18-29 25/05A	700,607.42	0.25
563,000	FRANCE 0.7500 22-28 25/02A	595,909.21	0.21
706,900	FRANCE 0.75 17-28 25/11A	737,925.70	0.26
493,000	FRANCE 0 21-27 25/02U	521,088.42	0.19
511,000	FRANCE 1.00 16-27 25/05A	551,430.85	0.20
624,400	FRANCE 1 14-25 25/11A	685,724.34	0.25
221,000	FRANCE 2.5000 23-27 24/09A	247,881.21	0.09
475,000	FRANCE 2.5 22-26 24/09A	532,147.62	0.19
721,000	FRANCE 2.75 11-27 25/10A	814,828.02	0.29
573,000	FRANCE 2.75 23-29 25/02A	647,239.22	0.23
530,000	FRANCE 3.50 10-26 25/04A	602,236.23	0.22
494,000	FRANCE 5.5 97-29 25/04A	622,603.64	0.22
171,000	FRANCE 6.00 94-25 25/10A	197,808.44	0.07
820,000	FRANCE GOVERNMENT 0.75 17-28 25/05A	864,423.47	0.31
100,000	ILE DE FRANCE 0.00 21-28 20/04A	101,569.97	0.04
100,000	KERING SA 3.75 23-25 05/09A	112,283.73	0.04
100,000	LA BANQUE POSTALE 2.00 18-28 13/07A	106,843.74	0.04
100,000	LA POSTE 0.625 20-26 21/04A	106,822.98	0.04
100,000	L OREAL SA 2.875 23-28 19/05A	112,724.20	0.04
100,000	ORANGE SA 0 21-26 29/06A	106,457.87	0.04
100,000	ORANGE SA 1.25 20-27 07/04A	107,730.45	0.04
10,000	RCI BANQUE SA 1.625 18-26 24/05A	10,857.77	0.00
10,000	RCI BANQUE SA 1.75 19-26 10/04A	10,906.01	0.00
50,000	RCI BANQUE SA 4.625 23-26 02/10A	56,911.37	0.02
40,000	RCI BANQUE SA 4.875 23-28 14/06A	46,716.56	0.02
100,000	REGIE AUTONOME TRANS 0.875 17-27 25/05A	106,822.35	0.04
100,000	SCHNEIDER ELECTRIC S 3.25 23-28 12/06A	113,572.37	0.04
200,000	SFIL 5.0 24-27 26/04A	205,287.93	0.07
100,000	SOCIETE DE FINANCEME 2.875 23-28 18/01A	112,404.16	0.04
100,000	SOCIETE DES GRANDS 1.125 18-28 22/10A	105,259.78	0.04
100,000	SOCIETE GENERALE 4.125 23-28 21/11A	116,249.72	0.04
200,000	SOCIETE GENERALE SA 1.488 20-26 14/12S	191,621.18	0.07
100,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	105,411.87	0.04
200,000	UNION NAT.INTERPRO.EMP 0.0 20-28 25/11A	201,168.65	0.07
100,000	VEOLIA ENVIRONNEMENT 0 21-26 09/06U	106,499.76	0.04
100,000	VINCI SA 1.625 19-29 18/01A	106,482.42	0.04
100,000	WPP FINANCE 4.125 23-28 30/05A	115,532.75	0.04
	Germany	**18,775,033.02**	**6.72**
100,000	AAREAL BANK AG 5.875 24-26 29/05A	115,685.30	0.04
40,000	ANDESK BADEN WUERTTE 4.75 24-26 16/06A	54,005.54	0.02
100,000	BASF 0.7522-26 17/03A	108,477.96	0.04
20,000	BREMEN 0.01 20-27 06/07A	20,995.93	0.01
58,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	65,510.57	0.02
221,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	249,807.82	0.09
382,000	BUNDSOBLIGATION 2.1 24-29 12/04A	429,180.66	0.15
100,000	COMMERZBANK AG 1.00 19-26 25/02A	109,013.35	0.04
10,000	CONTINENTAL AG 2.5 20-26 27/08A	11,073.63	0.00
100,000	DEKABANK 3.375 24-27 02/07A	113,588.67	0.04
10,000	DEUTSCHE BAHN FIN 0.75 16-26 02/03A	10,883.74	0.00
40,000	DEUTSCHE BAHN FIN 1.00 18-27 17/12A	42,823.58	0.02
50,000	DEUTSCHE BAHN FIN 1.25 15-25 23/10A	55,081.23	0.02
61,000	DEUTSCHE BAHN FIN 3.5 23-27 20/09A	70,243.10	0.03
100,000	DEUTSCHE BAHN FINANC 0.5 20-27 09/04A	106,581.58	0.04
100,000	DEUTSCHE PFANDBRIEF 7.625 22-25 08/12A	133,906.25	0.05
50,000	DEUTSCHE POST AG 0.375 20-26 20/05A	53,840.95	0.02
54,000	FREE STATE OF SAXONY 2.875 23-28 29/03A	61,516.43	0.02
100,000	FREE STATE OF SAXONY 3.375 23-26 21/09A	113,986.33	0.04
100,000	FRES ME 3.875 22-27 20/09A	114,552.14	0.04
134,000	GERMANY 0.00 16-26 15/08A	144,147.34	0.05
320,600	GERMANY 0.00 20-25 10/10A	349,428.57	0.13
100,000	GERMANY 0.00 20-25 10/10A	109,035.99	0.04
280,000	GERMANY 0.00 21-26 09/10A	300,258.34	0.11
326,000	GERMANY 0.00 21-28 15/11A	337,291.55	0.12
100,000	GERMANY 0.01 20-27 04/08A	104,812.28	0.04
150,000	GERMANY 0.01 21-26 17/03A	161,792.15	0.06
358,000	GERMANY 0.25 18-28 15/08A	375,997.73	0.13
344,000	GERMANY 0.25 19-29 15/02A	358,422.47	0.13
100,000	GERMANY 0.375 16-27 26/01A	106,853.93	0.04
354,000	GERMANY 0.50 17-27 15/08A	380,280.34	0.14
390,200	GERMANY 0.5 16-26 15/02A	425,948.53	0.15
332,000	GERMANY 0.5 18-28 15/02A	354,377.09	0.13
341,000	GERMANY 0 19-29 15/08A	347,576.21	0.12
200,000	GERMANY 0 20-25 15/09U	217,752.53	0.08
238,000	GERMANY 0 20-49 15/11U	250,513.18	0.09
250,000	GERMANY 0 22-27 16/04A	265,825.91	0.10
322,000	GERMANY 1.30 22-27 15/10A	353,314.72	0.13
98,000	GERMANY 1.3 22-27 15/10A	107,549.60	0.04
40,000	GERMANY 1.375 22-27 14/07A	43,573.63	0.02
20,000	GERMANY 1.75 22-27 05/07A	22,015.20	0.01
420,000	GERMANY 2.1 24-29 12/04A	472,063.91	0.17

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
221,000	GERMANY 2.2 23-28 13/04A	249,047.75	0.09
405,000	GERMANY 2.4 23-28 19/10A	460,411.69	0.16
100,000	GERMANY 2.5 23-29 25/01A	112,587.36	0.04
337,000	GERMANY 2.5 24-26 19/03A	377,731.31	0.14
120,000	GERMANY 2.625 22-27 10/09A	135,263.55	0.05
110,000	GERMANY 2.875 23-28 18/04A	125,205.46	0.04
246,000	GERMANY 3.1 23-25 12/12A	277,038.03	0.10
320,000	GERMANY 3.1 23-25 18/09A	359,146.22	0.13
178,000	GERMANY 4.75 98-28 04/07A	219,025.55	0.08
176,000	GERMANY 5.625 98-28 04/01A	219,277.51	0.08
120,000	KFW 0.0100 19-27 05/05A	126,477.88	0.05
120,000	KFW 0.2500 18-25 15/09A	131,035.55	0.05
115,000	KFW 0.375 16-26 09/03A	124,841.34	0.04
20,000	KFW 0.5 18-26 28/09A	21,599.36	0.01
125,000	KFW 0.6250 21-26 22/01S	119,784.68	0.04
144,000	KFW 0.7500 19-29 15/01A	150,620.53	0.05
144,000	KFW 0.75 18-28 28/06A	152,098.97	0.05
140,000	KFW 0 19-26 30/09A	149,405.17	0.05
200,000	KFW 0 20-27 31/03A	211,081.17	0.08
200,000	KFW 0 20-28 15/09A	204,254.67	0.07
210,000	KFW 0 21-26 15/06A	225,475.55	0.08
100,000	KFW 0 21-28 09/11A	101,672.29	0.04
120,000	KFW 0 22-27 30/04A	126,481.89	0.05
20,000	KFW 1.25 22-26 31/07A	25,448.55	0.01
170,000	KFW 1.25 22-27 30/06A	184,780.13	0.07
110,000	KFW 2.75 23-28 15/03A	124,770.98	0.04
170,000	KFW 3.7500 23-28 15/02S	170,675.48	0.06
100,000	KFW 3.8000 23-28 24/05S	69,009.52	0.02
100,000	KFW 3 22-27 20/05S	98,401.62	0.04
68,000	KFW 4.125 23-26 18/02A	90,959.00	0.03
200,000	KFW 4.6250 23-26 07/08S	203,089.74	0.07
100,000	KREDITANSTALT FUER W 0 20-27 20/10A	103,871.25	0.04
136,000	KREDITANSTALT FUER W 2.375 24-27 05/08A	152,303.05	0.05
200,000	KREDITANSTALT FUER W 2.625 24-29 26/04A	226,109.15	0.08
130,000	KREDITANSTALT FUER W 2.75 24-27 01/10A	147,115.52	0.05
140,000	KREDITANSTALT FUER W 2.875 23-26 29/05A	157,592.72	0.06
120,000	KREDITANSTALT FUER W 3.125 23-28 10/10A	138,111.67	0.05
100,000	KREDITANSTALT FUER W 3.625 23-26 01/04S	99,670.12	0.04
100,000	KREDITANSTALT FUER W3.75 24-29 09/01A	132,734.85	0.05
92,000	KREDITANSTALT FUER W 3.875 23-28 15/06S	92,827.81	0.03
115,000	KREDITANSTALT FUER W 4.0 24-29 15/03S	116,759.13	0.04
150,000	KREDITANSTALT FUER W 4.375 24-27 01/03S	152,545.05	0.05
100,000	KREDITANSTALT FUER W 4.875 23-28 10/10A	138,466.21	0.05
200,000	KREDITANSTALT FUER W 5.125 23-25 29/09S	202,051.02	0.07
100,000	KREDITANSTALT KFW 2.5 22-25 19/11A	111,748.01	0.04
50,000	LAND BA WUERT FDBANK 4.5 24-26 26/01U	50,285.58	0.02
100,000	LAND BERLIN 1.25 22-28 01/06A	107,600.56	0.04
100,000	LAND BERLIN 3.00 23-28 04/05A	114,383.05	0.04
100,000	LANDESBANK BADEN WUER 0.375 21-28 28/02A	101,674.37	0.04
50,000	LAND HESSEN 2.875 24-29 12/03A	57,139.41	0.02
70,000	LAND HESSEN 3.25 23-28 05/10A	80,944.38	0.03
100,000	LAND SCHLESWIG-HOLST 2.625 22-28 17/11A	112,997.45	0.04
100,000	LAND THURINGEN 3.0 23-28 15/11A	114,733.10	0.04
100,000	LANDWIRT.RENTENBANK 0.00 20-27 22/09A	104,468.40	0.04
150,000	LANDWIRT RENTENBANK 3.875 22-27 28/09S	150,966.83	0.05
60,000	LANDWIRTSCH. RENTEN 0.8750 21-26 30/03S	57,362.44	0.02
100,000	LANDWIRTSCHAFTLICHE 0.50 19-29 28/02A	103,301.37	0.04
100,000	LANDWIRTSCHAFTLICHE 0.875 19-26 15/12A	125,135.27	0.04
80,000	LANDWIRTSCHAFTLICHE 2.50 17-27 15/11S	77,296.33	0.03
100,000	LANDWIRTSCHAFTLICHE 3.875 24-29 09/02A	133,336.66	0.05
100,000	LANDWIRTSCHAFTLICHE 4.3 24-29 14/02S	70,170.14	0.03
40,000	LANDWIRTSCHAFTLICH RENT 0.1 22-27 08/03A	42,430.26	0.02
100,000	LEG IMMOBILIEN SE 0.8750 19-27 28/11A	105,141.57	0.04
40,000	MERCEDES-BENZ GROUP 1.00 17-27 15/11A	42,383.02	0.02
100,000	MERCK FINANCIAL SERVI 1.875 22-26 15/06A	110,077.00	0.04
50,000	METRO AG 4.625 24-29 07/03A	58,085.04	0.02
80,000	NRW.BANK 0.25 22-27 16/03A	84,960.19	0.03
60,000	NRW.BANK 3.125 23-28 30/08A	68,962.88	0.02
200,000	NRW.BANK 4.625 22-25 04/11A	200,869.29	0.07
100,000	NRW 3.15 23-26 20/11A	113,658.06	0.04
200,000	NRW 4.375 24-27 16/02A	202,385.78	0.07
100,000	NRWBANK 2.625 24-29 06/02A	112,938.63	0.04
100,000	NRWBANK 4.625 24-27 08/03A	101,859.15	0.04
129,000	SACHSEN-ANHALT 0.01 21-26 09/11A	137,356.88	0.05
100,000	SANTANDER CONSUMER B 4.5 23-26 30/06A	114,397.99	0.04
100,000	SAP SE 0.125 20-26 18/05A	107,198.51	0.04
20,000	STATE OF BADENWUERTT 2.75 24-29 16/05A	22,764.19	0.01
54,000	STATE OF BRANDENBURG 0.01 20-27 27/04A	56,922.80	0.02
110,000	STATE OF RHINELAND 3.125 24-26 15/07A	124,523.81	0.04
100,000	STATE OF RHINELANDPA 2.75 24-28 23/02A	113,431.18	0.04
100,000	STATE OF SCHLESWIGHO 2.875 23-28 10/05A	113,825.42	0.04
100,000	STATE OF SCHLESWIGHO 2.875 24-29 25/06A	114,457.92	0.04
100,000	VONOVIA SE 4.75 22-27 23/05A	116,418.09	0.04
	Greece	**318,370.68**	**0.11**
33,000	GREECE 1.875 19-26 23/07A	36,712.37	0.01
80,000	GREECE 3.75 17-28 30/01A	93,757.50	0.03
65,000	GREECE 3.9 19-29 12/03A	76,998.27	0.03
52,000	HELLENIC REPUBL 2.0000 20-27 22/04A	57,897.53	0.02
45,000	HELLENIC REPUBLIC GO 3.875 23-28 15/06A	53,005.01	0.02
	Hong Kong	**588,774.90**	**0.21**
200,000	AIRPORT AUTHORITY 1.75 22-27 12/01S	190,589.16	0.07
200,000	HONG KONG MONETARY A 0.625 21-26 02/02S	191,680.10	0.07
200,000	SWIRE PACIFIC MTN FI 5.125 24-29 05/07S	206,505.64	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Hungary	**427,617.28**	**0.15**
100,000	HUNGARY 0.125 21-28 21/09A	98,306.01	0.04
28,010,000	HUNGARY 1.00 19-25 26/11A	74,974.97	0.03
10,670,000	HUNGARY 1.5 21-26 26/08A	27,823.49	0.01
14,460,000	HUNGARY 2 20-29 23/05A	34,651.67	0.01
8,100,000	HUNGARY 3.00 16-27 27/10A	21,105.88	0.01
17,000,000	HUNGARY 4.5 22-28 23/03A	46,029.81	0.02
20,000,000	HUNGARY 6.75 11-28 22/10A	58,332.42	0.02
22,000,000	HUNGARY 9.5 23-26 21/10A	66,393.03	0.02
	Indonesia	**1,225,077.28**	**0.44**
52,000,000	INDONESIA 10.00 07-28 15/02S	3,812.61	0.00
2,564,000,000	INDONESIA 5.125 21-27 15/04S	165,188.67	0.06
1,582,000,000	INDONESIA 5.5 20-26 15/04S	103,424.03	0.04
1,040,000,000	INDONESIA 6.125 12-28 15/05S	68,550.65	0.02
4,292,000,000	INDONESIA 6.375 22-28 15/08S	285,244.25	0.10
2,264,000,000	INDONESIA 6.875 23-29 15/04S	153,799.49	0.06
1,000,000,000	INDONESIA 7.00 11-27 15/05S	67,320.67	0.02
410,000,000	INDONESIA 7.25 20-26 15/02S	27,446.87	0.01
1,703,000,000	INDONESIA 8.375 10-26 15/09S	117,100.55	0.04
481,000,000	PERUSAHAAN PENERBIT 6.00 12-27 15/01S	31,531.35	0.01
200,000	PERUS PE SBSN ID III TR 4.4 22-27 06/06S	201,658.14	0.07
	Ireland	**1,670,588.51**	**0.60**
100,000	ABBOTT IRL FINANCING 1.50 18-26 27/09A	109,213.23	0.04
150,000	AERCAP IRELAND 2.45 21-26 29/10S	144,097.27	0.05
150,000	AERCAP IRELAND 6.4500 24-27 15/04S	157,187.18	0.06
100,000	CCEP FINANCE IRELAND 0 21-25 06/05A	108,515.84	0.04
200,000	CRH SMW FINANCE DAC 5.2 24-29 21/05S	206,904.47	0.07
70,000	FRESENIUS FIN IRELAND 2.125 17-27 01/02A	77,216.73	0.03
34,000	GRENKE FINANCE 7.875 23-27 06/04A	40,732.41	0.01
100,000	IRELAND 0.2 20-27 15/05A	106,412.59	0.04
110,000	IRELAND 0.9 18-28 15/02A	117,892.02	0.04
151,000	IRELAND 1.00 16-26 15/05A	165,461.10	0.06
120,000	IRELAND 1.1 19-29 15/05A	127,836.48	0.05
40,000	JOHNSON NTROLS INTL 5.5 24-29 19/04S	41,886.07	0.01
100,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	110,843.82	0.04
50,000	SHIRE ACQ INV IRL 3.20 16-26 23/09S	49,222.93	0.02
100,000	SMURFIT KAPPA TSY 1.5 19-27 15/09S	107,166.37	0.04
	Israel	**895,759.87**	**0.32**
314,000	ISRAEL 0.5 21-26 01/03A	80,011.66	0.03
100,000	ISRAEL 1.50 17-27 18/01A	105,468.02	0.04
51,000	ISRAEL 1.5 19-29 16/01A	51,467.70	0.02
257,000	ISRAEL 2.00 16-27 31/03A	64,521.38	0.02
481,000	ISRAEL 2.25 18-28 28/09A	118,792.61	0.04
252,000	ISRAEL 3.75 23-29 28/02A	65,575.80	0.02
190,000	ISRAEL 3.75 24-27 30/09A	50,069.10	0.02
100,000	ISRAEL 5.0000 23-26 30/10A	113,962.26	0.04
200,000	ISRAEL 6.2500 23-27 21/11S	206,922.97	0.07
148,000	ISRAEL 6.25 06-26 30/10A	38,968.37	0.01
	Italy	**9,707,564.29**	**3.48**
100,000	ACEA SPA 1.7500 19-28 23/05A	107,660.81	0.04
100,000	ASTM 1.625 18-28 08/02A	106,708.30	0.04
100,000	BANCO BPM SPA 4.625 23-27 29/11A	116,714.56	0.04
224,000	BUONI POLIENNAL 0.5000 20-26 01/02S	243,445.60	0.09
100,000	FERROVIE STATO ITALIA 3.75 22-27 14/04AA	114,059.46	0.04
100,000	INTESA SANPAOLO 0.75 21-28 16/03A	103,793.74	0.04
262,000	ITALY 0.00 21-26 01/04	281,974.17	0.10
242,000	ITALY 0.25 21-28 15/03S	250,112.17	0.09
187,000	ITALY 0.45 21-29 15/02S	190,036.54	0.07
208,000	ITALY 0.5 21-28 15/07S	215,228.89	0.08
227,000	ITALY 0.85 19-27 15/01S	244,761.66	0.09
238,000	ITALY 0.95 20-27 15/09S	254,497.56	0.09
143,000	ITALY 0 21-26 01/08S	152,800.29	0.05
173,000	ITALY 1.10 22-27 01/04S	186,963.51	0.07
250,000	ITALY 1.25 16-26 01/12S	272,540.30	0.10
277,000	ITALY 1.60 16-26 01/06S	305,171.39	0.11
439,000	ITALY 2.00 15-25 01/12S	487,110.93	0.17
302,000	ITALY 2.00 18-28 01/02S	332,033.71	0.12
217,000	ITALY 2.05 17-27 01/08S	239,786.90	0.09
220,000	ITALY 2.10 19-26 15/07S	244,241.19	0.09
242,000	ITALY 2.20 17-27 01/06S	268,751.59	0.10
222,000	ITALY 2.5 18-25 15/11S	247,761.85	0.09
489,000	ITALY 2.65 22-27 01/12S	549,036.87	0.20
270,000	ITALY 2.8 18-28 01/12S	304,029.89	0.11
190,000	ITALY 2.8 22-29 15/06S	212,987.22	0.08
273,000	ITALY 3.00 19-29 01/02S	308,831.06	0.11
226,000	ITALY 3.4 22-28 01/04S	259,502.27	0.09
151,000	ITALY 4.1 23-29 01/02S	178,299.04	0.06
304,000	ITALY 4.5 10-26 01/03S	348,632.97	0.12
294,000	ITALY 4.75 13-28 01/09S	354,406.70	0.13
156,000	ITALY 7.25 96-26 01/11S	191,266.12	0.07
89,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	101,911.23	0.04
202,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	228,018.06	0.08
135,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	151,841.34	0.05
246,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	282,015.82	0.10
199,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	224,638.62	0.08
165,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	185,713.39	0.07
196,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	222,995.62	0.08
149,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	173,571.52	0.06
206,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	236,025.37	0.08
100,000	PIRELLI C 3.875 24-29 02/07A	114,465.15	0.04
100,000	SNAM SPA 3.375 24-28 19/02A	113,220.91	0.04
	Ivory coast	**432,393.65**	**0.15**
100,000	AFRICAN DEVELOPMENT 2.875 24-28 23/03A	113,978.48	0.04
100,000	AFRICAN DEVELOPMENT 4.125 24-27 25/02S	100,940.77	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	AFRICAN DEVELOPMENT 4.375 22-27 03/11S	51,047.80	0.02
63,000	AFRICAN DEVELOPMENT 4.375 23-28 14/03S	64,475.39	0.02
100,000	AFRICAN DEVELOPMENT 4.625 23-27 04/01S	101,951.21	0.04
	Japan	**31,545,683.51**	**11.30**
100,000	DEVE BA OF JAPAN INC 3.5 23-27 13/09A	114,890.50	0.04
200,000	DEVELOPMENT BK JAPAN 4.375 22-25 22/09S	200,157.57	0.07
60,000	HONDA MOTOR CO LTD 2.534 22-27 10/03S	57,949.12	0.02
37,550,000	JAPAN - (2 YEAR ISSUE) 0.1 24-26 01/02S	261,864.07	0.09
33,150,000	JAPAN - (2 YEAR ISSUE) 0.2 24-26 01/04S	231,347.36	0.08
34,400,000	JAPAN (5 YEAR) 0.2000 23-28 20/03S	239,107.33	0.09
34,650,000	JAPAN (5 YEAR I 0.3000 23-28 20/09S	241,107.99	0.09
35,650,000	JAPAN-(5 YEAR ISSUE) 0.100 23-28 20/06S	246,880.87	0.09
32,350,000	JAPAN (5 YEAR ISSUE) 0.2000 23-28 20/06S	224,642.24	0.08
32,550,000	JAPAN (5 YEAR ISSUE) 0.2 24-28 20/12S	225,434.11	0.08
34,100,000	JAPAN-(5 YEAR ISSUE) 0.3 23-28 20/06S	237,603.85	0.09
10,350,000	JAPAN-(5 YEAR ISSUE) 0.3 24-28 20/12S	71,944.70	0.03
104,450,000	JAPAN 0.005 21-26 20/03S	727,092.93	0.26
89,650,000	JAPAN 0.005 21-26 20/06S	623,154.70	0.22
92,900,000	JAPAN 0.005 21-26 20/09S	644,978.77	0.23
102,400,000	JAPAN 0.005 21-26 20/12S	710,597.55	0.25
60,000,000	JAPAN 0.005 22-27 20/03S	415,846.38	0.15
95,600,000	JAPAN 0.005 22-27 20/06S	661,734.44	0.24
61,950,000	JAPAN 0.100 23-28 03/20S	429,119.95	0.15
106,600,000	JAPAN 0.10 16-26 20/12S	740,804.96	0.27
93,050,000	JAPAN 0.10 18-28 20/09S	642,513.99	0.23
111,150,000	JAPAN 0.1 16-26 20/03S	774,856.94	0.28
102,900,000	JAPAN 0.1 16-26 20/06S	716,426.75	0.26
103,800,000	JAPAN 0.1 16-26 20/09S	722,027.78	0.26
101,500,000	JAPAN 0.1 17-27 20/03S	705,220.24	0.25
93,800,000	JAPAN 0.1 17-27 20/06S	651,187.17	0.23
91,000,000	JAPAN 0.1 17-27 20/09S	631,148.46	0.23
91,500,000	JAPAN 0.1 17-27 20/12S	634,045.24	0.23
136,050,000	JAPAN 0.1 18-28 20/03S	942,077.96	0.34
94,750,000	JAPAN 0.1 18-28 20/06S	655,386.82	0.23
88,100,000	JAPAN 0.1 18-28 20/12S	607,691.71	0.22
85,450,000	JAPAN 0.1 19-29 20/03S	587,951.85	0.21
81,050,000	JAPAN 0.1 19-29 20/06S	557,142.96	0.20
74,350,000	JAPAN 0.1 20-25 20/09S	519,273.06	0.19
86,750,000	JAPAN 0.1 21-25 20/12S	605,372.97	0.22
34,850,000	JAPAN 0.1 22-27 20/03S	242,106.19	0.09
85,750,000	JAPAN 0.1 22-27 20/09S	594,995.21	0.21
37,750,000	JAPAN 0.1 23-25 01/11S	263,570.06	0.09
38,100,000	JAPAN 0.1 24-26 01/01S	265,844.29	0.10
61,850,000	JAPAN 0.2 22-27 20/12S	430,069.49	0.15
98,750,000	JAPAN 0.3 15-25 20/12S	690,647.30	0.25
31,700,000	JAPAN 0.3 22-27 20/12S	221,108.21	0.08
32,350,000	JAPAN 0.3 24-28 20/12S	224,986.23	0.08
100,050,000	JAPAN 0.40 15-25 20/09S	700,845.47	0.25
35,250,000	JAPAN 0.4 24-28 20/12S	246,157.71	0.09
30,950,000	JAPAN 0.4 24-29 20/03S	216,102.40	0.08
32,100,000	JAPAN 0.4 24-29 20/06S	223,840.69	0.08
41,200,000	JAPAN 0.5 24-29 20/03S	288,756.70	0.10
17,450,000	JAPAN 0.5 24-29 20/06S	122,008.88	0.04
31,650,000	JAPAN 0.6 24-29 20/03S	222,814.38	0.08
33,600,000	JAPAN 0.6 24-29 20/06S	236,442.18	0.08
29,400,000	JAPAN 1.9 08-28 20/12S	218,213.85	0.08
19,850,000	JAPAN 1.9 09-29 20/03S	147,630.69	0.05
19,650,000	JAPAN 2.10 05-25 20/09S	139,916.56	0.05
39,450,000	JAPAN 2.10 06-26 20/12S	286,321.61	0.10
34,750,000	JAPAN 2.10 07-27 20/12S	256,536.66	0.09
19,550,000	JAPAN 2.1 05-25 20/12S	139,751.43	0.05
4,400,000	JAPAN 2.1 06-26 20/03S	31,565.64	0.01
27,200,000	JAPAN 2.1 07-27 20/03S	198,215.22	0.07
15,800,000	JAPAN 2.1 07-27 20/06S	115,705.55	0.04
17,150,000	JAPAN 2.1 07-27 20/09S	125,982.96	0.05
13,800,000	JAPAN 2.1 08-28 20/06S	102,546.33	0.04
26,500,000	JAPAN 2.1 08-28 20/09S	197,466.81	0.07
20,800,000	JAPAN 2.1 08-28 20/12S	155,529.65	0.06
27,400,000	JAPAN 2.1 09-29 20/03S	205,461.85	0.07
37,600,000	JAPAN 2.1 09-29 20/06S	283,184.28	0.10
24,300,000	JAPAN 2.20 07-27 20/09S	178,996.51	0.06
14,150,000	JAPAN 2.2 06-26 20/03S	101,673.00	0.04
13,450,000	JAPAN 2.2 06-26 20/06S	97,032.15	0.03
24,950,000	JAPAN 2.2 06-26 20/09S	180,755.12	0.06
19,150,000	JAPAN 2.2 08-28 20/03S	142,266.19	0.05
12,500,000	JAPAN 2.2 08-28 20/09S	93,539.22	0.03
17,600,000	JAPAN 2.2 09-29 20/06S	132,812.31	0.05
18,050,000	JAPAN 2.3 06-26 20/03S	129,855.51	0.05
34,850,000	JAPAN 2.3 06-26 20/06S	251,920.21	0.09
12,750,000	JAPAN 2.3 06-26 20/09S	92,538.47	0.03
29,950,000	JAPAN 2.3 07-27 20/06S	220,378.74	0.08
16,450,000	JAPAN 2.3 08-28 20/06S	123,081.20	0.04
15,000,000	JAPAN 2.4 08-28 20/03S	112,061.20	0.04
17,950,000	JAPAN 2.4 08-28 20/06S	134,764.20	0.05
13,700,000	JAPAN 2 05-25 20/09S	97,460.25	0.03
20,600,000	JAPAN 2 05-29 20/12S	147,104.72	0.05
13,450,000	JAPAN 2 07-27 20/03S	97,782.45	0.04
33,600,000	JAPAN 2 YEAR (ISSUE) 0.40 24-26 01/06S	235,161.46	0.08
29,350,000	JAPAN 2 YEAR (ISSUE) 0.4 24-26 01/08S	205,389.83	0.07
36,150,000	JAPAN 2 YEAR ISSUE 0.005 23-25 01/10S	252,226.70	0.09
55,250,000	JAPAN - 2 YEAR ISSUE 0.005 23-25 01/12S	385,159.48	0.14
33,250,000	JAPAN 2 YEAR ISSUE 0.2 24-26 01/03S	232,117.79	0.08
32,650,000	JAPAN 2 YEAR ISSUE 0.3 24-26 01/05S	228,148.61	0.08
40,400,000	JAPAN 2 YEAR ISSUE 0.4 24-26 01/07S	282,919.07	0.10

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	JAPAN INTL COOPERATI 4.75 24-29 21/05S	207,233.72	0.07
100,000,000	MAJOR JOINT LOCAL GO 0.21 17-27 25/03S	694,317.77	0.25
100,000	MITSUBISHI UFJ 3.9610 18-28 02/03S	99,364.43	0.04
40,000	MITSUBISHI UFJ FIN 3.677 17-27 22/02S	39,614.57	0.01
100,000	MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	108,718.31	0.04
200,000	NOMURA 5.594 24-27 02/07S	205,765.11	0.07
200,000	NOMURA HOLDINGS 5.7090 23-26 09/01S	202,597.27	0.07
100,000	NTT FINANCE 0.399% 13-12-28	100,994.38	0.04
100,000	ORIX 3.78 24-29 29/05A	114,749.77	0.04
200,000	SUMITOMO MITSU 5.2000 24-27 07/03S	204,278.82	0.07
200,000	SUMITOMO MITSUI 2.174	190,991.84	0.07
50,000	SUMITOMO MITSUI FIN 3.364 17-27 12/07S	48,924.07	0.02
100,000	TAKEDA PHARMA 2.25 18-26 21/11A	110,472.76	0.04
10,000	TOYOTA MOTOR CORP 1.339 21-26 25/03S	9,608.53	0.00
	Lithuania	**27,699.50**	**0.01**
15,000	LITHUANIA 0.95 17-27 26/05A	16,027.11	0.01
10,000	LITHUANIA 4.125 22-28 25/04A	11,672.39	0.00
	Luxembourg	**6,078,917.22**	**2.18**
100,000	AROUNDTOWN 4.8 24-29 16/07A	113,029.52	0.04
100,000	AROUNDTOWN SA 0.3750 21-27 15/04A	102,119.04	0.04
100,000	BANQUE EUROPEAN D IN 3.9 23-28 15/06S	76,515.35	0.03
100,000	BANQUE EUROPEAN D IN 4.0 24-29 15/02A	134,078.02	0.05
50,000	BANQUE EUROPEAN D IN 4.25 24-29 19/03S	35,028.54	0.01
100,000	BANQUE EUROPEAN D IN 4.5 23-28 16/10S	103,311.21	0.04
100,000	BANQUE EUROPEAN D IN 4.75 24-29 15/06S	104,767.19	0.04
60,000	BANQUE EUROP INVEST 0.1 19-26 15/10A	64,218.82	0.02
80,000	BANQUE EUROP INVEST 0.125 21-26 14/12A	98,612.36	0.04
100,000	BANQUE EUROP INVEST 0.375 18-26 15/05A	108,305.28	0.04
100,000	BANQUE EUROP INVEST 0.375 22-27 15/09A	105,793.99	0.04
58,000	BANQUE EUROP INVEST 0.75 21-26 26/10S	54,615.96	0.02
20,000	BANQUE EUROP INVEST 0.875 21-26 15/05A	25,465.27	0.01
46,000	BANQUE EUROP INVEST 0 21-26 22/12A	48,949.67	0.02
100,000	BANQUE EUROP INVEST 0 21-27 15/11A	104,266.13	0.04
50,000	BANQUE EUROP INVEST 1.25 14-26 13/11A	54,795.78	0.02
97,000	BANQUE EUROP INVEST 1.375 22-27 15/03S	91,873.42	0.03
100,000	BANQUE EUROP INVEST 1.8 22-27 19/01S	66,181.85	0.02
200,000	BANQUE EUROP INVEST 2.75 23-28 28/07A	227,607.07	0.08
139,000	BANQUE EUROP INVEST 3.25 22-27 15/11S	137,517.75	0.05
60,000	BANQUE EUROP INVEST 3.875 23-28 12/04A	80,265.54	0.03
200,000	BANQUE EUROP INVEST 3.875 23-28 15/03S	201,626.14	0.07
200,000	BANQUE EUROP INVEST 4.5 09-25 15/10A	227,749.74	0.08
170,000	BEI 0.0000 20-27 17/06A	178,807.58	0.06
50,000	BEI 0.00 20-28 28/03A	51,664.00	0.02
53,000	BEI 0.3750 21-26 26/03S	50,348.95	0.02
150,000	BEI 2.375 17-27 24/05S	145,260.97	0.05
200,000	BEI 2.75 12-25 15/09A	223,658.15	0.08
100,000	EFSF 3.0000 23-28 15/12A	114,482.52	0.04
187,000	EIB 4.00 24-29 15/02S	189,764.52	0.07
58,000	EUROPEAN FINL STABIL 2.5 24-27 15/12A	65,089.22	0.02
50,000	EUROPEAN INVEST 4.3750 24-27 19/03S	50,874.21	0.02
39,000	EUROPEAN STABILITY 0.5 16-26 02/03A	42,419.43	0.02
180,000	EUROPEAN STABILITY 0 21-26 15/12A	191,282.98	0.07
120,000	EUROPEAN STABILITY 1.0 22-27 23/06A	129,540.66	0.05
100,000	EUROPEAN STABILITY 3 23-28 15/03A	114,304.60	0.04
200,000	EUROPEAN STABILITY M 4.75 23-26 14/09S	203,660.04	0.07
100,000	EUROP FIN STABILITY 0.4 16-26 31/05A	108,221.69	0.04
100,000	EUROP FIN STABILITY 0.4 19-26 26/01A	108,768.56	0.04
30,000	EUROP FIN STABILITY 0.75 17-27 03/05A	32,240.46	0.01
180,000	EUROP FIN STABILITY 0.875 17-27 26/07A	193,476.68	0.07
100,000	EUROP FIN STABILITY 0.875 22-28 05/09A	105,665.58	0.04
120,000	EUROP FIN STABILITY 0.95 18-28 14/02A	128,203.20	0.05
180,000	EUROP FIN STABILITY 0 20-25 15/10A	195,766.13	0.07
100,000	EUROP FIN STABILITY 0 20-27 13/10A	104,159.80	0.04
80,000	EUROP FIN STABILITY 0 21-26 20/07A	85,713.81	0.03
100,000	EUROP FIN STABILITY 1.5 22-25 15/12A	110,378.51	0.04
100,000	EUROP FIN STABILITY 2.375 22-28 11/04A	111,862.82	0.04
190,000	EUROP FIN STABILITY 2.75 23-26 16/08A	213,726.91	0.08
100,000	EUROP INVEST BK 0.875 18-28 14/01A	106,866.69	0.04
100,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	99,746.73	0.04
100,000	HEIDELBERG MATERI 1.625 17-26 07/04A	109,885.39	0.04
15,000	LUXEMBOURG 0.00 19-26 13/11U	15,997.06	0.01
20,000	NESTLE FIN 3.5 23-27 13/12A	22,971.19	0.01
6,000	NESTLE FINANCE INTL 0.875 22-27 29/03A	6,453.24	0.00
100,000	NOVARTIS FINANCE SA 0 20-28 23/09A	100,961.30	0.04
	Malaysia	**1,184,267.90**	**0.42**
92,000	MALAYSIA 3.502 07-27 31/05S	22,406.48	0.01
698,000	MALAYSIA 3.5190 23-28 20/04S	169,631.71	0.06
510,000	MALAYSIA 3.599 23-28 31/07S	124,297.05	0.04
407,000	MALAYSIA 3.726 19-26 31/03S	99,334.65	0.04
175,000	MALAYSIA 3.892 12-27 15/03S	43,007.41	0.02
454,000	MALAYSIA 3.899 17-27 16/11S	111,772.05	0.04
221,000	MALAYSIA 3.90 16-26 30/11S	54,300.67	0.02
156,000	MALAYSIA 3.906 19-26 15/07S	38,242.85	0.01
384,000	MALAYSIA 3.955 15-25 15/09S	93,795.11	0.03
180,000	MALAYSIA 4.07 16-26 30/09S	44,291.86	0.02
128,000	MALAYSIA 4.258 17-27 26/07S	31,762.15	0.01
615,000	MALAYSIA 4.369 18-28 31/10S	154,201.69	0.06
435,000	MALAYSIA 4.392 11-26 15/04S	107,256.20	0.04
356,000	MALAYSIA 4.504 22-29 30/04S	89,968.02	0.03
	Netherlands	**4,932,724.48**	**1.77**
100,000	ABN AMRO BANK 2.375 22-27 01/06A	110,397.33	0.04
100,000	ABN AMRO BANK 3.875 23-26 21/12A	114,471.78	0.04
100,000	ALLIANDER NV 3.25 23-28 13/06A	113,630.74	0.04
100,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	105,726.13	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	BMW FINANCE NV 0.375 20-27 14/07A	21,155.94	0.01
20,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	22,448.38	0.01
200,000	BNG BANK N.V. 0.125 19-26 11/04A	215,839.13	0.08
100,000	BNG BANK NV 2.75 22-27 04/10A	113,209.07	0.04
200,000	BNG BANK NV 2.75 24-29 05/04A	226,936.83	0.08
200,000	BNG BANK NV 3.00 23-28 23/02A	228,490.42	0.08
100,000	BNG BANK NV 4.25 24-29 15/02A	135,006.84	0.05
20,000	DAIMLER AG 2 20-26 22/05A	21,952.51	0.01
50,000	DAIMLER INTL FI 0.625 19-27 06/05A	52,927.75	0.02
100,000	DAIMLER TRUCK INTL F 3.875 23-26 19/06A	113,337.79	0.04
100,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	107,666.37	0.04
100,000	DE VOLKSBANK NV 4.625 23-27 23/11A	115,690.21	0.04
100,000	ING BANK NV 4.125 23-26 02/10A	114,724.21	0.04
200,000	ING GROEP NV 1.726 21-27 01/04S	191,934.91	0.07
100,000	ING GROEP NV 4.50 23-29 23/05A	116,655.97	0.04
10,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	11,288.51	0.00
100,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	112,641.13	0.04
100,000	NEDERLANDSE WATERSCH 0.875 21-26 30/09A	125,486.81	0.04
100,000	NEDER WATERSCHAPSBANK 0.00 19-26 16/11A	106,469.08	0.04
204,600	NETHERLANDS 0.00 20-27 15/01A	218,030.49	0.08
133,000	NETHERLANDS 0.25 19-29 15/07A	135,962.45	0.05
180,000	NETHERLANDS 0.50 16-26 15/07A	195,356.64	0.07
199,000	NETHERLANDS 0.75 17-27 15/07A	214,399.12	0.08
222,000	NETHERLANDS 0.75 18-28 15/07A	235,902.54	0.08
189,000	NETHERLANDS 0 21-29 15/01A	192,927.00	0.07
136,000	NETHERLANDS 0 22-26 15/01A	147,529.88	0.05
149,000	NETHERLANDS 5.50 98-28 15/01A	184,185.70	0.07
92,000	NXP BV/NXP FUND 5.5500 22-28 01/12S	95,499.25	0.03
100,000	PROSUS NV 1.288 21-29 13/07A	99,788.70	0.04
250,000	SIEMENS FIN NV 1.2 21-26 11/03S	240,581.73	0.09
100,000	TENNET HOLDING BV 1.625 22-26 17/11A	108,739.39	0.04
100,000	TOYOTA MOTOR FINANCE 3.50 23-28 13/01A	113,519.07	0.04
140,000	UNILEVER FINANCE 0.7500 22-26 28/02A	152,214.68	0.05
	New Zealand	**1,122,509.25**	**0.40**
200,000	ANZ BANK NEW ZEALAND 5.898 24-34 10/07S	206,986.58	0.07
200,000	ASB BANK LTD 5.346 23-26 15/06S	203,696.43	0.07
100,000	BANK OF NEW ZEALAND 3.661 24-29 17/07A	114,231.21	0.04
185,000	NEW ZEALAND 0.25 20-28 15/05S	104,121.48	0.04
132,000	NEW ZEALAND 0.5 21-26 15/05S	79,630.98	0.03
280,000	NEW ZEALAND 3.00 17-29 20/04S	172,468.56	0.06
253,000	NEW ZEALAND 4.50 14-27 15/04S	164,207.46	0.06
100,000	NEW ZEALAND LOCAL GOV 4.7 23-28 01/08S	70,700.17	0.03
10,000	NZ LOCAL GOVT 4.50 14-27 15/04S	6,466.38	0.00
	Norway	**743,700.19**	**0.27**
200,000	KBN 5.125 23-27 01/03S	206,249.91	0.07
707,000	NORWAY 1.50 16-26 19/02A	65,182.99	0.02
641,000	NORWAY 1.75 17-27 17/02A	58,608.74	0.02
796,000	NORWAY 2.00 18-28 26/04A	72,314.89	0.03
100,000	SPAREBANK 1 OSTLANDE 3.625 24-29 30/05A	114,696.00	0.04
100,000	SPAREBANK MIDT NORGE 3.5 24-29 23/05A	114,146.76	0.04
100,000	STATKRAFT AS 3.125 23-26 13/12A	112,500.90	0.04
	Philippines	**1,565,143.06**	**0.56**
160,000	ASIA DEV BK 3.75 23-28 25/04S	160,569.49	0.06
68,000	ASIA DEV BK ADB 3.625 24-29 28/08S	67,971.19	0.02
50,000	ASIAN DEVELOPMENT BA 3.9 23-26 17/02S	34,622.00	0.01
100,000	ASIAN DEVELOPMENT BA 4.5 23-28 25/08S	103,055.65	0.04
50,000	ASIAN DEVELOPMENT BA 4.875 23-28 26/09S	50,843.99	0.02
70,000	ASIAN DEVELOPMENT BA 4.875 24-26 21/05S	71,199.37	0.03
184,000	ASIAN DEVELOPMENT BAN 4.125 24-27 12/01S	185,871.79	0.07
50,000	ASIAN DEVELOPMENT BK 0.375 20-25 03/09S	48,324.35	0.02
130,000	ASIAN DEVELOPMENT BK 1.5 22-27 20/01S	123,831.44	0.04
70,000	ASIAN DEVELOPMENT BK 1.85 22-27 13/01S	46,400.13	0.02
100,000	ASIAN DEVELOPMENT BK 1 21-26 14/04S	95,815.95	0.03
50,000	ASIAN DEVELOPMENT BK 2.375 17-27 10/08S	48,307.83	0.02
22,000	ASIAN DEVELOPMENT BK 2.625 17-27 12/01S	21,495.22	0.01
50,000	ASIAN DEVELOPMENT BK 2.8000 24-27 19/03A	56,489.74	0.02
200,000	ASIAN DEVELOPMENT BK 3.125 22-27 20/08S	197,269.67	0.07
100,000	ASIAN DEVELOPMENT BK 3.875 23-26 10/02A	133,305.04	0.05
68,000	ASIAN DEVELOPMENT BK 4.25 23-26 09/01S	68,268.68	0.02
50,000	ASIAN DEVELOPMENT BK 4.3750 24-29 06/03S	51,501.53	0.02
	Poland	**1,593,031.35**	**0.57**
100,000	PKO BANK POLSKI 4.5 24-28 27/03A	113,387.59	0.04
281,000	POLAND 0.00 24-26 25/04U	68,330.44	0.02
386,000	POLAND 0.25 21-26 25/10A	91,993.91	0.03
30,000	POLAND 0.875 15-27 10/05A	32,104.68	0.01
81,000	POLAND 1.125% 07-08-26	88,044.84	0.03
15,000	POLAND 1.375 17-27 22/10A	16,187.18	0.01
653,000	POLAND 2.50 15-26 25/07A	163,842.76	0.06
460,000	POLAND 2.50 16-27 25/07A	113,030.13	0.04
334,000	POLAND 2.75 13-28 25/04A	81,498.66	0.03
40,000	POLAND 3.25 16-26 06/04S	39,502.92	0.01
425,000	POLAND 3.7500 22-27 25/05A	108,043.29	0.04
442,000	POLAND 4.7500 23-29 25/07A	114,249.54	0.04
85,000	POLAND 5.5 22-27 16/11S	88,730.68	0.03
560,000	POLAND 5.75 08-29 25/04A	151,057.39	0.05
755,000	POLAND 7.5 22-28 25/07A	214,969.21	0.08
282,000	POLAND G ZCP 22-25 25/10U	70,227.47	0.03
37,000	REPUBLIC OF POL 4.6250 24-29 18/03S	37,830.66	0.01
	Portugal	**905,032.43**	**0.32**
92,000	PORTUGAL 0.70 20-27 15/10A	98,660.40	0.04
150,000	PORTUGAL 1.95 19-29 15/06A	165,814.18	0.06
184,000	PORTUGAL 2.125 18-28 17/10A	205,755.66	0.07
156,000	PORTUGAL 2.875 15-25 15/10A	174,960.80	0.06
127,000	PORTUGAL 2.875 16-26 21/07A	143,628.57	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
99,000	PORTUGAL 4.125 17-27 14/04A	116,212.82	0.04
	Romania	**904,956.29**	**0.32**
78,000	ROMANIA 2.0 19-26 08/12A	84,139.40	0.03
70,000	ROMANIA 2.125 22-28 07/03A	73,583.79	0.03
405,000	ROMANIA 2.5 21-27 25/10A	81,750.25	0.03
38,000	ROMANIA 3.0000 22-27 27/02S	36,434.05	0.01
140,000	ROMANIA 3.25 20-26 24/06A	30,008.78	0.01
500,000	ROMANIA 4.15 20-28 26/01A	105,300.44	0.04
185,000	ROMANIA 4.85 18-26 22/04A	40,776.13	0.01
100,000	ROMANIA 5.875 24-29 30/01S	102,423.91	0.04
124,000	ROMANIA 5 22-26 27/09A	142,184.44	0.05
125,000	ROMANIA 6.3000 24-29 25/04A	27,882.73	0.01
200,000	ROMANIA 7.20 23-26 28/10A	45,790.53	0.02
120,000	ROMANIA 7.2 23-27 31/05A	27,541.01	0.01
210,000	ROMANIA 8.75 22-28 30/10A	51,059.62	0.02
48,000	ROMANIAN GOVT IN 5.5 23-28 18/09A	56,081.21	0.02
	Singapore	**850,552.08**	**0.30**
200,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	202,959.74	0.07
121,000	SINGAPORE 0.500 20-25 01/11S	92,230.84	0.03
90,000	SINGAPORE 1.25 21-26 01/11S	68,530.88	0.02
154,000	SINGAPORE 2.125 16-26 01/06S	119,530.40	0.04
94,000	SINGAPORE 2.625 18-28 01/05S	73,814.56	0.03
89,000	SINGAPORE 2.875 10-29 01/07S	70,601.84	0.03
50,000	SINGAPORE 2.875 22-27 01/09S	39,506.52	0.01
63,000	SINGAPORE 2.875 23-28 01/08S	49,899.74	0.02
36,000	SINGAPORE 3.0 24-29 01/04S	28,735.20	0.01
131,000	SINGAPORE 3.5 07-27 01/03S	104,742.36	0.04
	Slovakia	**284,458.75**	**0.10**
61,000	SLOVAKIA 0.125 20-27 17/06A	63,859.42	0.02
47,000	SLOVAKIA 0.625 16-26 22/05A	50,901.93	0.02
79,000	SLOVAKIA 1.00 18-28 12/06A	83,634.59	0.03
25,000	SLOVAKIA 1.375 15-27 21/01A	27,226.98	0.01
11,000	SLOVAKIA 3.0 24-26 07/02A	12,341.66	0.00
7,000	SLOVAKIA 3.0 24-28 07/02A	7,927.67	0.00
34,000	SLOVAKIA 4.35 10-25 14/10A	38,566.50	0.01
	Slovenia	**65,471.96**	**0.02**
13,000	SLOVENIA 0 22-26 13/02A	14,058.04	0.01
20,000	SLOVENIA 1.00 18-28 06/03A	21,458.50	0.01
20,000	SLOVENIA 1.25 17-27 22/03A	21,827.18	0.01
7,000	SLOVENIA 5.125 11-26 30/03A	8,128.24	0.00
	South Korea	**4,782,508.53**	**1.71**
24,080,000	KOREA 1.125 20-25 10/09S	18,129.97	0.01
214,120,000	KOREA 1.25 21-26 10/03S	160,093.08	0.06
120,000,000	KOREA 1.5 16-26 10/12S	89,081.42	0.03
384,640,000	KOREA 1.75 21-26 10/09S	288,457.88	0.10
130,310,000	KOREA 1.875 19-29 10/06S	94,974.49	0.03
199,270,000	KOREA 2.125 17-27 10/06S	149,467.78	0.05
158,360,000	KOREA 2.375 17-27 12/10S	120,258.31	0.04
89,220,000	KOREA 2.375 18-28 10/12S	66,706.55	0.02
388,900,000	KOREA 2.375 22-27 10/03S	293,945.53	0.11
288,850,000	KOREA 2.625 18-28 10/06S	220,598.15	0.08
663,650,000	KOREA 4.25 22-25 10/12S	515,366.13	0.18
189,230,000	KOREA 5.25 07-27 10/03S	152,320.31	0.05
130,580,000	KOREA 5.50 11-20 01/09S	107,906.02	0.04
200,000	KOREA DEVELOPMENT BK 4.625 24-27 15/02S	203,020.40	0.07
145,540,000	KOREA -DY- 2.25 15-25 10/12S	110,564.90	0.04
200,000	KOREA EXPRESSWA 5.0000 24-27 14/05S	204,661.73	0.07
200,000	KOREA LAND AND HOUSING 5.750 23-25 06/10S	202,168.64	0.07
695,160,000	KOREA TREASURY BOND 3.125 23-26 10/06S	533,605.81	0.19
513,360,000	KOREA TREASURY BOND 3.25 23-28 10/03S	397,031.42	0.14
483,860,000	KOREA TREASURY BOND 3.25 24-26 10/09S	371,873.38	0.13
100,000,000	KOREA TREASURY BOND 3.25 24-27 10/06S	77,334.36	0.03
282,610,000	KOREA TREASURY BOND 3.25 24-29 10/03S	219,089.19	0.08
237,860,000	KOREA TREASURY BOND 3.5 23-28 10/09S	185,853.08	0.07
	Spain	**7,153,714.61**	**2.56**
100,000	ABERTIS INFRAESTRUCT 1.25 20-28 07/02A	105,005.12	0.04
100,000	ABERTIS INFRAESTRUCT 4.125 23-28 31/01A	114,990.95	0.04
100,000	AMADEUS CM 3.5 24-29 21/03A	113,643.99	0.04
100,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	108,258.11	0.04
200,000	BANCO SANTANDER 5.3650 24-28 15/07S	204,681.16	0.07
100,000	BANCO SANTANDER SA 3.875 23-28 16/01A	115,322.75	0.04
100,000	BBVA 3.375 22-27 20/09A	114,008.58	0.04
100,000	CELLNEX FINANCE COMP 3.625 24-29 24/01A	113,601.03	0.04
244,000	SPAIN 0.00 20-26 31/01A	263,763.30	0.09
248,000	SPAIN 0.00 21-27 31/01A	262,449.72	0.09
368,000	SPAIN 0.00 21-28 31/01A	380,370.90	0.14
254,000	SPAIN 0.80 20-27 30/07A	272,053.86	0.10
311,000	SPAIN 0.8 22-29 30/07A	321,518.42	0.12
319,000	SPAIN 1.30 16-26 31/10A	349,045.35	0.12
322,000	SPAIN 1.40 18-28 30/07A	347,159.94	0.12
362,000	SPAIN 1.4 18-28 30/04A	391,366.90	0.14
326,000	SPAIN 1.45 17-27 31/10A	354,773.57	0.13
275,000	SPAIN 1.45 19-29 30/04A	294,446.59	0.11
288,000	SPAIN 1.50 17-27 30/04A	315,207.60	0.11
263,000	SPAIN 1.95 16-26 30/04A	291,751.99	0.10
353,000	SPAIN 2.15 15-25 31/10A	392,551.46	0.14
124,000	SPAIN 2.5000 24-27 31/05A	139,004.18	0.05
265,000	SPAIN 2.8 23-26 31/05A	297,770.87	0.11
222,000	SPAIN 3.5 23-29 31/05A	259,347.62	0.09
243,000	SPAIN 5.15 13-28 31/10A	300,214.67	0.11
284,000	SPAIN 5.90 11-26 30/07A	336,958.99	0.12
295,000	SPAIN 6 98-29 31/01A	378,142.86	0.14
100,000	TELEFONICA EMISIONES 1.447 18-27 22/01A	108,234.52	0.04
100,000	TELEFONICA EMISIONES 1.715 17-28 12/01A	108,069.61	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Sweden	**2,637,340.12**	**0.94**
100,000	KOMMUNINVEST I 0.7500 21-28 12/05A	9,388.02	0.00
1,000,000	KOMMUNINVEST I SVERI 3.0 22-29 12/03A	101,812.80	0.04
100,000	KOMMUNINVEST I SVERI 3.0 24-27 15/09A	113,978.91	0.04
100,000	KOMMUNINVEST I SVERI 3.125 23-27 08/12A	114,629.72	0.04
100,000	KOMMUNINVEST I SVERI 3.375 23-27 15/03A	114,613.26	0.04
200,000	KOMMUNINVEST I SVERI 4.25 23-25 10/12S	200,334.69	0.07
1,100,000	KOMMUNINV I SVERIGE 0.5 21-27 15/06A	104,010.47	0.04
140,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	153,336.03	0.05
100,000	SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	114,412.00	0.04
250,000	SVENSKA HANDELSBANKE 5.125 24-27 28/05S	256,864.76	0.09
100,000	SVENSK EXPORTKREDIT 2.0 22-27 30/06A	110,345.39	0.04
200,000	SVENSK EXPORTKREDIT 2.25 22-27 22/03S	192,683.65	0.07
100,000	SWEDBANK AB 4.25 23-28 11/07A	116,861.43	0.04
200,000	SWEDBANK AB 5.472 23-26 15/06S	204,365.93	0.07
2,085,000	SWEDEN 0.75 16-28 12/05A	199,202.18	0.07
3,140,000	SWEDEN 1.00 14-26 12/11A	305,410.10	0.11
100,000	VOLVO TREASURY 3.125 24-27 26/08A	112,721.00	0.04
100,000	VOLVO TREASURY AB 3.125 24-29 26/08A	112,369.78	0.04
	Switzerland	**796,370.21**	**0.29**
200,000	EUROFIMA EUROPAEISCH 4.875 23-26 22/07A	203,132.96	0.07
60,000	SWITZERLAND 0.00 16-29 22/06U	69,919.08	0.03
102,000	SWITZERLAND 1.25 14-26 28/05A	122,542.99	0.04
40,000	SWITZERLAND 3.25 07-27 27/06A	51,151.00	0.02
110,000	SWITZERLAND GOVERNME 4.0 98-28 08/04A	146,965.13	0.05
200,000	UBS GROUP 5.711 23-27 12/01S	202,659.05	0.07
	United Kingdom	**11,234,575.77**	**4.02**
100,000	ABP FINANCE REGS 6.25 11-26 14/12S	138,362.28	0.05
50,000	ASTRAZENECA 3.375 15-25 16/11S	49,601.05	0.02
200,000	BARCLAYS PLC 4.375 16-26 12/01	199,674.08	0.07
200,000	BK OF ENGLAND 4.5000 24-27 05/03S	203,635.87	0.07
250,000	CREDIT AGRICOLE 5.1340 24-27 11/03S	255,148.78	0.09
100,000	EUROPEAN BANK FOR RE 4.125 24-29 25/01S	101,789.92	0.04
100,000	EXPERIAN FINANCE PLC 1.375 17-26 25/06A	109,110.34	0.04
100,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	108,963.51	0.04
100,000	HSBC HOLDINGS PLC 3.755 24-29 20/05A	113,831.86	0.04
200,000	HSBC HOLDINGS PLC 4.375 16-26 23/11S	199,132.49	0.07
200,000	HSBC HOLDINGS PLC 5.887 23-27 14/08S	205,480.05	0.07
100,000	INTERNATIONAL DISTR 5.25 23-28 14/09A	117,653.18	0.04
100,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	115,383.79	0.04
10,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	11,094.45	0.00
100,000	MITSUBISHI HC CAPITA 3.733 24-27 02/02A	113,397.76	0.04
40,000	NATIONAL GRID PLC 5.602 23-28 12/06S	41,780.38	0.01
100,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	115,451.43	0.04
100,000	NATL GRID ELECTRICITY 3.5 18-26 16/10A	130,718.58	0.05
200,000	NATL WESTMINSTER BAN 5.41 24-29 17/05S	207,968.64	0.07
100,000	RECKITT BENCK TREA SE 3.625 23-28 14/09A	114,526.13	0.04
100,000	SEVERN TRENT UTIL FIN 3.625 13-26 16/01A	131,409.76	0.05
200,000	STANDARD CHARTERED 5.688 24-28 14/05S	205,349.57	0.07
200,000	STANDARD CHARTERED 6.187 23-27 06/07S	205,388.69	0.07
100,000	UBS AG LONDON 5.5000 23-26 20/08A	116,979.60	0.04
454,000	UK TSY 1.625 18-28 22/10S	562,301.37	0.20
410,040	UNITED KINGDOM 0.1250 20-26 30/01S	524,616.02	0.19
364,500	UNITED KINGDOM 0.125 20-28 31/01S	435,270.61	0.16
387,000	UNITED KINGDOM 0.375 21-26 22/10S	484,439.20	0.17
367,000	UNITED KINGDOM 0.500 21-29 31/01S	429,026.48	0.15
466,000	UNITED KINGDOM 1.25 17-27 22/07S	583,891.00	0.21
507,000	UNITED KINGDOM 1.50 16-26 22/07S	652,166.35	0.23
433,900	UNITED KINGDOM 2.00 15-25 07/09S	569,831.00	0.20
414,000	UNITED KINGDOM 3.5 23-25 22/10S	550,229.76	0.20
350,000	UNITED KINGDOM 3.7500 24-27 07/03S	467,041.01	0.17
394,000	UNITED KINGDOM 4.125 22-27 29/01S	530,109.68	0.19
411,000	UNITED KINGDOM 4.25 06-27 07/12S	559,161.22	0.20
449,000	UNITED KINGDOM 4.5 23-28 07/06S	615,130.63	0.22
235,000	UNITED KINGDOM 6 98-28 07/12S	343,002.42	0.12
291,000	UNITED KINGDOM GILT 4.125 24-29 22/07S	394,772.23	0.14
100,000	VIRGIN MONEY UK 4.0 -24 18/03A	113,956.08	0.04
100,000	VODAFONE GROUP 0.90 19-26 24/11A	107,798.52	0.04
	United States of America	**99,796,331.55**	**35.73**
100,000	3M CO 1.5 14-26 09/11A	108,840.86	0.04
9,000	6297782 LLC 4.9110 24-27 01/09S	9,068.90	0.00
50,000	ABBOTT LABORATORIES 3.75 16-26 30/03S	49,963.79	0.02
126,000	ABBVIE INC 2.95 20-26 21/11S	123,358.65	0.04
50,000	ABBVIE INC 4.80 24-29 15/03S	51,446.58	0.02
40,000	ADOBE INC 4.85 24-27 04/04S	40,983.30	0.01
10,000	AEP TEXAS INC 5.45 24-29 15/05S	10,430.17	0.00
50,000	AIRCASTLE LTD 6.5000 23-28 18/07S	52,395.05	0.02
50,000	AIR LEASE CORP 1.875 21-26 15/08S	47,770.06	0.02
10,000	AIR LEASE CORP 5.3000 23-28 01/02S	10,269.17	0.00
50,000	AIR LEASE CORPÅ 4.625 18-28 01/10S	50,187.38	0.02
50,000	ALBEMARLE CORP 4.6500 22-27 01/06S	50,242.01	0.02
100,000	ALPHABET INC 0.8 20-27 05/08S	92,620.94	0.03
50,000	AMAZON.COM INC 1.0000 21-26 12/05S	47,818.74	0.02
31,000	AMAZON.COM INC 1.6500 21-28 12/05S	28,703.72	0.01
50,000	AMAZON.COM INC 3.15 18-27 22/08S	49,083.57	0.02
43,000	AMAZON COM 3.3 22/27 13/04S	42,447.89	0.02
40,000	AMAZON COM 4.55 22-27 01/12S	40,838.64	0.01
30,000	AMAZON COM 4.6 22-25 01/12S	30,198.36	0.01
50,000	AMERICAN HONDA 4.9000 24-27 12/03S	50,979.83	0.02
50,000	AMERICAN HONDA 5.6500 23-28 15/11S	52,833.52	0.02
10,000	AMERICAN HONDA FIN 4.9 24-27 09/07S	10,216.42	0.00
50,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	51,276.34	0.02
8,000	AMERICAN TOWER 3.65 22-27 15/03S	7,878.37	0.00
50,000	AMERICAN TOWER 5.2 24-29 15/02S	51,530.67	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
60,000	AMERICAN TOWER 5.2500 23-28 15/07S	61,785.95	0.02
92,000	AMERICAN TOWER 5.8 23-28 15/11S	96,715.86	0.03
80,000	AMGEN INC 2.2 20-27 21/02S	76,584.15	0.03
121,000	AMGEN INC 5.15 23-28 02/03S	124,643.35	0.04
33,000	ANALOG DEVICES INC 1.70 21-28 01/10S	30,313.41	0.01
100,000	APPLE 4.0 23-28 10/05S	101,102.00	0.04
32,000	APPLE INC 0.7 21-26 08/02S	30,685.53	0.01
130,000	APPLE INC 1.4000 21-28 05/08S	119,265.41	0.04
25,000	APPLE INC 3.20 17-27 11/05S	24,663.22	0.01
10,000	APPLE INC 3.25 16-26 23/02S	9,909.90	0.00
20,000	APPLE INC 3.35 17-27 09/02S	19,816.74	0.01
80,000	APPLE INC 3 17-27 20/06S	78,574.78	0.03
48,000	APPLIED MATERIALS 3.3 17-27 01/2017S	47,257.89	0.02
100,000	ARROW ELECTRONICS 5.150 24-29 21/08S	101,478.31	0.04
50,000	ASTRAZENECA FIN 4.8500 24-29 26/02S	51,548.61	0.02
50,000	ASTRAZENECA FINANCE 1.2 21-26 28/05S	47,871.93	0.02
100,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	102,738.36	0.04
50,000	AT&T INC 2.3 20-27 28/05S	47,753.39	0.02
50,000	AT&T INC 4.25 17-27 01/03S	50,145.96	0.02
10,000	ATLASSIAN 5.25 24-29 15/05S	10,341.06	0.00
20,000	ATT INC 1.65 20-28 04/08S	18,435.41	0.01
50,000	ATT INC 1.7 21-26 23/03S	48,175.80	0.02
100,000	ATT INC 3.55 23-25 18/11A	112,160.16	0.04
67,000	AT T INC 4.35 19-29 01/03S	67,383.52	0.02
50,000	AUTOZONE INC 5.1000 24-29 15/07S	51,503.80	0.02
60,000	AVIATION CAPITAL 3.5 17-27 01/11S	57,890.06	0.02
100,000	BANK AMERICA 4.134 23-28 12/06A	116,005.37	0.04
110,000	BANK OF AMERICA CORP 1.734 21-27 22/04S	105,025.62	0.04
143,000	BANK OF AMERICA CORP 2.551 22-28 04/02S	137,374.10	0.05
100,000	BANK OF AMERICA CORP 2.819 29 15/09S	105,245.41	0.04
50,000	BANK OF AMERICA CORP 3.5 16-26 19/04S	49,515.57	0.02
60,000	BANK OF AMERICA CORP 4.183 16-27 25/11S	59,828.95	0.02
40,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	40,055.76	0.01
50,000	BANK OF AMERICA CORP 4.45 16-26 03/03S	50,062.49	0.02
90,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	91,561.64	0.03
50,000	BANK OF AMERICA SUB 4.25 14-26 22/10S	49,942.13	0.02
50,000	BANK OF NY MELL 4.9750 24-30 14/03S	51,580.52	0.02
5,000	BANK OF NY MELLON 3.25 17-27 16/05S	4,905.77	0.00
140,000	BANQUE INTERNATIONAL 0.01 20-28 24/04A	144,312.58	0.05
80,000	BANQUE INTERNATIONAL 0.25 20-26 22/07A	100,045.65	0.04
50,000	BANQUE INTERNATIONAL 0.5 20-25 28/10S	48,137.61	0.02
100,000	BANQUE INTERNATIONAL 0.75 20-27 24/11S	91,578.76	0.03
50,000	BANQUE INTERNATIONAL 0.875 21-26 15/07S	47,554.54	0.02
50,000	BANQUE INTERNATIONAL 0 20-27 15/01U	53,049.03	0.02
200,000	BANQUE INTERNATIONAL 1.35 21-27 22/04S	130,233.93	0.05
100,000	BANQUE INTERNATIONAL 1.375 21-28 20/04S	92,589.21	0.03
190,000	BANQUE INTERNATIONAL 3.125 22-27 15/06S	187,547.53	0.07
150,000	BANQUE INTERNATIONAL 3.7 23-28 18/01S	113,677.63	0.04
100,000	BAXTER INTL 2.272 22-28 01/12S	92,012.89	0.03
50,000	BECTON DICKINSON AND 4.693 23-28 13/02S	50,621.63	0.02
100,000	BERRY GLOBAL INC 1.57 21-26 15/01S	96,249.87	0.03
50,000	BIOGEN INC 4.05 15-25 15/09S	49,741.21	0.02
150,000	BIRD 2.5 17-27 22/11S	145,008.12	0.05
100,000	BMW US CAPITAL 4.9000 24-27 02/04S	101,658.53	0.04
100,000	BMW US CAPITAL 5.0500 24-26 02/04S	101,267.76	0.04
40,000	BMW US LLC 3.45 22-27 01/04S	39,288.61	0.01
60,000	BOSTON PROPERTIES 6.75 22-27 01/12S	63,434.71	0.02
50,000	BRISTOL MYERS 4.9 24-29 22/02S	51,679.45	0.02
50,000	BRISTOL-MYERS SQUIBB 0.75 20-25 13/11S	48,180.66	0.02
100,000	BRISTOL-MYERS SQUIBB 1.125 20-27 13/11S	91,854.13	0.03
120,000	BROADCOM INC 3.15 20-25 08/05S	118,346.94	0.04
70,000	BROADCOM INC 5.0500 24-27 12/07S	71,521.70	0.03
80,000	BROADCOM INC 5.0500 24-29 12/07S	82,361.07	0.03
50,000	CAMPBELL SOUP CO 5.2000 24-27 19/03S	51,309.57	0.02
50,000	CAMPBELL SOUP CO 5.2000 24-29 21/03S	51,769.22	0.02
100,000	CARR GL 4.125 23-28 29/05A	115,701.99	0.04
100,000	CATERPILLAR FIN 4.3500 23-26 15/05S	100,631.84	0.04
10,000	CATERPILLAR FIN 5.0000 24-27 14/05S	10,274.08	0.00
100,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	112,633.06	0.04
50,000	CATERPILLAR FINANCIA 5.05 24-26 27/02S	50,743.97	0.02
40,000	CENTENE CORP 4.25 19-27 15/12S	39,306.69	0.01
25,000	CF INDUSTRIES 144A 4.50 16-26 01/12S	24,985.73	0.01
80,000	CHARLES SCHWAB CORP 2.45 22-27 03/03S	76,823.88	0.03
50,000	CHARTER COMMUNICATI 6.15 23-26 10/11S	51,405.23	0.02
50,000	CHARTER COM OPER 3.75 17-28 15/02S	47,979.17	0.02
50,000	CHARTER COM OPERATING 4.20 17-28 15/03S	48,642.55	0.02
70,000	CHENIERE CORPUS 5.125 17-27 30/06S	71,171.66	0.03
40,000	CIGNA CORPORATION 4.375 19-28 15/10S	40,152.93	0.01
50,000	CINTAS CORPORATION 3.70 17-27 01/04S	49,664.25	0.02
60,000	CISCO SYSTEMS I 2.5000 16-26 20/09S	58,606.47	0.02
50,000	CISCO SYSTEMS I 4.8500 24-29 26/02S	51,694.06	0.02
250,000	CITIBANK NA 5.4880 23-26 04/12S	257,206.44	0.09
50,000	CITIGROUP INC 1.122 21-27 28/01S	47,836.11	0.02
120,000	CITIGROUP INC 4.3 14-26 20/11S	119,867.57	0.04
70,000	CITIGROUP INC 4.60 16-26 09/03S	70,176.39	0.03
40,000	CITIGROUP INC 5.61 22-26 29/09S	40,349.41	0.01
50,000	CNH INDUSTRIAL 4.5500 23-28 10/04S	50,269.99	0.02
40,000	CNH INDUSTRIAL 5.1000 24-29 20/04S	41,189.76	0.01
70,000	COCA-COLA CO 1.45 20-27 01/05S	66,037.57	0.02
100,000	COCA-COLA CO 1.5 21-28 05/03S	92,544.66	0.03
100,000	COLGATE PALMOLIVE CO 4.8 23-26 02/03S	101,321.29	0.04
100,000	COLUMBIA PIPELINE 6.0420 23-28 15/08S	104,559.75	0.04
100,000	COMCAST 4.55 23-29 15/01S	101,638.77	0.04
20,000	COMCAST CORP 3.3 20-27 01/04S	19,673.45	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
90,000	COMCAST CORP 3.9500 18-25 15/10S	89,744.30	0.03
100,000	COMCAST CORP 5.25 22-25 07/11S	101,036.30	0.04
50,000	COMCAST CORP 5.35 22-27 15/11S	52,009.92	0.02
90,000	CONAGRA BRANDS INC4.85 18-28 01/11S	91,347.38	0.03
41,000	CONCENTRIX CORPORATI 6.6 23-28 02/08S	42,735.69	0.02
250,000	COOPERATIEVE RABOBANK 4.333 4-26 28/08S	251,798.07	0.09
80,000	CROWN CASTLE INTL 1.05 21-26 16/02S	75,481.07	0.03
70,000	CSX CORP 3.25 17-27 01/06S	68,731.55	0.02
71,000	CVS HEALTH CORP 3.625 20-27 31/03S	70,006.78	0.03
160,000	CVS HEALTH CORP 5.0000 23-26 20/02S	161,087.53	0.06
25,000	DELL INTERNATIONAL 6.02 21-26 15/06S	25,608.46	0.01
60,000	DELL INT LLC 5.2500 23-28 01/02S	61,967.69	0.02
100,000	DUPONT DE NEMOURS 4.4930 18-25 15/11S	99,791.80	0.04
100,000	DXC TECHNOLOGY COMP 2.375 21-28 15/09S	90,595.72	0.03
100,000	ELEVANCE HEALTH 4.9 23-26 08/02S	100,003.98	0.04
50,000	ENTERPRISE PRODUCTS 4.6 24-27 11/01S	50,632.93	0.02
133,000	EQUINIX INC 1.0 20-25 15/09S	128,348.37	0.05
70,000	ERAC USA FINANCE 4.6000 23-28 01/05S	70,828.57	0.03
50,000	ERAC USA FINANCE 5.0000 24-29 15/02S	51,495.90	0.02
50,000	ESTEE LAUDER CO INC 3.15 17-27 15/03S	48,992.47	0.02
50,000	EVERSOURCE ENERGY 5.45 23-28 01/03S	51,837.06	0.02
60,000	EXELON CORP 2.75 23-27 15/03S	58,073.37	0.02
100,000	FIDE NATL INFO SERV 1.65 21-28 01/03S	91,463.76	0.03
80,000	FISERV INC 2.25 20-27 01/06S	76,122.59	0.03
50,000	FISERV INC 5.1500 24-27 15/03S	51,139.47	0.02
7,000	FISERV INC 5.375 23-28 21/08S	7,274.08	0.00
100,000	GE HLTC TECH 6.56 23-27 15/11S	103,956.30	0.04
20,000	GENERAL MOTORS 5.8000 23-28 23/06S	20,756.76	0.01
20,000	GENERAL MOTORS 6.0500 22-25 10/10S	20,250.02	0.01
100,000	GENERAL MOTORS FIN 5.25 16-26 01/03S	100,699.91	0.04
20,000	GENERAL MOTORS FINAN 1.25 21-26 08/01S	19,192.33	0.01
40,000	GENERAL MOTORS FINAN 5.0 22-27 09/04S	40,430.25	0.01
100,000	GEN MILLS 5.5 23-28 17/10S	104,704.46	0.04
50,000	GILEAD SCIENCES 2.95 16-27 01/03S	48,757.81	0.02
25,000	GILEAD SCIENCES INC 3.65 15-26 01/03S	24,800.73	0.01
40,000	GOLDMAN SACHS GROUP 3.615 22-28 15/03S	39,354.96	0.01
50,000	GOLDMAN SACHS GROUP 3.75 16-26 25/02S	49,675.16	0.02
50,000	HARLEY-DAVIDSON 6.5000 23-28 10/03S	52,098.40	0.02
40,000	HCA INC 3.125 23-27 15/03S	38,865.74	0.01
97,000	HCA INC 5.2000 23-28 01/06S	99,476.17	0.04
60,000	HCA INC 5.375 18-26 01/09S	60,670.41	0.02
118,000	HOME DEPOT INC 1.5000 21-28 15/09S	107,632.41	0.04
22,000	HOME DEPOT INC 2.8750 22-27 15/04S	21,475.83	0.01
50,000	HOME DEPOT INC 4.75 24-29 25/06S	51,557.30	0.02
50,000	HOME DEPOT INC 4.9500 23-26 30/09S	51,035.82	0.02
50,000	HORMEL FOODS CORP 4.8000 24-27 30/03S	50,947.50	0.02
61,000	HP 4.75 22-28 15/01S	62,074.41	0.02
100,000	HP ENTERPRISE CO5.25 23-28 01/07S	103,122.88	0.04
80,000	HUMANA 1.35 21-27 03/02S	74,781.27	0.03
40,000	HYATT HOTELS CORP 5.7500 23-27 30/01S	40,983.98	0.01
100,000	IBM CORP 3.45 16-26 19/02S	99,012.49	0.04
100,000	IBM CORP 4.5000 23-28 06/02S	101,390.64	0.04
100,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	113,362.96	0.04
70,000	INTEL CORP 3.75 20-27 25/03S	68,766.82	0.02
100,000	INTEL CORP 4.8750 23-28 10/02S	100,997.27	0.04
80,000	INTER AMERICAN DEV B 2.50 22-27 22/07A	102,906.26	0.04
100,000	INTER AMERICAN DEV BANK 0.875 20-27 27/0	69,761.61	0.02
96,000	INTER AMERICAN DEV BANK 0.875 21-26 20/0	91,740.31	0.03
180,000	INTER AMERICAN DEV BANK 1.5 22-27 13/01S	171,504.14	0.06
166,000	INTER AMERICAN DEV BANK 2.375 17-27 07/0	160,432.89	0.06
155,000	INTER AMERICAN DEVEL 4.125 24-29 15/02S	158,009.04	0.06
50,000	INTERCONTINENTAL EXC 3.75 15-25 01/12S	49,717.46	0.02
100,000	INTERNATIONAL BANK 4.625 23-28 01/08S	103,529.14	0.04
100,000	INTERNATIONAL BANK F 3.875 24-28 02/10A	133,712.89	0.05
100,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	103,103.11	0.04
60,000	INTERNATIONAL FINANCE 0.25 20-25 15/12A	76,507.79	0.03
45,000	INTERNATIONAL FINANCE 0.75 21-26 08/10S	42,426.54	0.02
100,000	INTERNATIONAL FINANCE 4.375 23-27 15/01S	101,464.41	0.04
90,000	INTL BANK FOR RECONS 4.0 24-26 27/08S	90,485.48	0.03
50,000	INTL BK FOR RECONS A 3.5 23-28 12/07S	49,781.38	0.02
150,000	INTL BK RECON DEV 5.0000 23-26 22/06S	97,335.80	0.03
53,000	INTL FINANCE CORP 2.125 16-26 07/04S	51,655.75	0.02
40,000	INTL FINANCE CORP 4.2500 24-29 02/07S	41,031.62	0.01
50,000	INTUIT INC 5.1250 23-28 15/09S	52,065.00	0.02
50,000	INTUIT INC 5.25 23-26 15/09S	51,251.71	0.02
50,000	IQVIA INC 6.25 24-29 01/02S	53,159.44	0.02
104,000	JABIL INC 4.25 22-27 15/05S	103,373.68	0.04
50,000	JOHN DEERE CAPI 4.8500 24-27 05/03S	51,023.74	0.02
10,000	JOHN DEERE CAPITAL 1.05 21-26 17/06S	9,529.96	0.00
110,000	JOHN DEERE CAPITAL 2.35 22-27 08/03S	105,875.40	0.04
100,000	JOHN DEERE CAPITAL 4.9 23-28 03/03S	102,983.55	0.04
50,000	JOHNSON AND JOHNSON 2.45 16-26 01/03S	49,055.19	0.02
50,000	JOHNSON JOHNSON 0.55 20-25 25/08S	48,429.53	0.02
20,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	20,130.51	0.01
50,000	JPMORGAN CHASE & CO 7.625 96-26 15/10S	53,376.99	0.02
10,000	JPMORGAN CHASE & CO 8 97-27 29/04S	10,963.59	0.00
250,000	JPMORGAN CHASE BANK 5.11 23-26 08/12S	255,542.02	0.09
100,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	95,844.14	0.03
100,000	JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	112,327.39	0.04
100,000	KENVUE INC 5.05 23-28 22/03S	103,483.85	0.04
50,000	KEURIG DR PEPPE 5.1000 24-27 15/03S	51,133.89	0.02
50,000	KEURIG DR PEPPER INC 5.0500 24-29 15/03S	51,578.80	0.02
50,000	KRAFT HEINZ FOODS CO 3.875 20-27 15/05SS	49,637.11	0.02
50,000	KROGER CO 4.7 24-26 15/08S	50,358.66	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	LOWE'S COS INC 4.8000 23-26 01/04S	151,228.22	0.05
10,000	LPL HOLDINGS 5.7 24-27 20/05S	10,224.81	0.00
40,000	MARRIOTT INTL 3.125 16-26 15/06S	39,240.53	0.01
100,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	108,123.72	0.04
200,000	MASSMUTUAL GLOBAL FU 5.15 24-29 30/05S	208,185.47	0.07
100,000	MASTERCARD INC 4.8750 23-28 09/03S	103,266.26	0.04
50,000	MCDONALD'S CORP 3.5 20-27 27/03S	49,299.59	0.02
10,000	MC DONALD S 5.0 24-29 17/05S	10,368.66	0.00
50,000	MERCK & CO INC 1.7000 21-27 10/06S	47,370.39	0.02
150,000	METROPOLITAN LIFE 4.4 22-27 30/06S	151,572.54	0.05
100,000	METROPOLITAN LIFE GL 4.642 24-27 01/04S	76,054.97	0.03
50,000	MICROCHIP TECHNOLOGY 5.05 24-29 15/03S	51,346.68	0.02
215,000	MICROSOFT CORP 3.3 17-27 06/02S	213,028.81	0.08
130,000	MID-ATLANTIC INTERST 4.1 18-28 15/05S	128,904.87	0.05
100,000	MORGAN STANLEY 2.625 17-27 09/03A	127,610.69	0.05
50,000	MORGAN STANLEY -28 13/04S	51,623.46	0.02
73,000	MORGAN STANLEY 4.35 14-26 08/09S	73,163.55	0.03
50,000	MORGAN STANLEY 5.173 24-30 16/01S	51,537.42	0.02
50,000	MOSAIC 4.05 17-27 15/11S	49,502.91	0.02
70,000	MPLX LP 4.125 17-27 01/03S	69,620.72	0.02
50,000	NASDAQ INC 3.85 16-26 30/06S	49,679.45	0.02
40,000	NASDAQ INC 5.35 23-28 28/06S	41,521.07	0.01
50,000	NATIONAL RURAL 4.4500 23-26 13/03S	50,244.02	0.02
100,000	NESTLE HOLDINGS INC 0.625 21-25 18/12A	127,961.03	0.05
100,000	NESTLE HOLDINGS INC 5.25 23-26 21/09A	136,129.78	0.05
100,000	NEW YORK LIFE GLOBAL 4.7 24-29 29/01S	102,339.32	0.04
120,000	NEW YORK LIFE GLOBAL 5.45 23-26 18/09S	123,339.20	0.04
40,000	NEW YORK LIFE GLOBAL FD4.9 23-28 13/06S	41,057.18	0.01
100,000	NISSAN MOTOR AC 7.0500 23-28 15/09S	105,843.50	0.04
60,000	NOVARTIS CAPITAL 2.0000 20-27 14/02S	57,590.03	0.02
100,000	OMEGA HEALTHCARE 4.75 17-28 15/01S	99,748.00	0.04
50,000	ONEOK INC 5.6500 23-28 01/11S	52,271.72	0.02
89,000	ORACLE CORP 1.6500 21-26 25/03S	85,555.08	0.03
100,000	ORACLE CORP 4.5000 23-28 06/05S	101,216.19	0.04
10,000	ORACLE CORP 5.8 22-25 10/11S	10,156.41	0.00
15,000	PACCAR FINANCIAL 4.4500 24-27 06/08S	15,231.85	0.01
50,000	PACCAR FINANCIAL 4.6000 24-29 31/01S	51,291.51	0.02
30,000	PEPSI 4.45 23-28 15/05S	30,631.26	0.01
50,000	PEPSI 4.5 24-29 17/07S	51,428.69	0.02
100,000	PEPSICO INC 3.6 22-28 18/02S	99,257.05	0.04
50,000	PEPSICO INC 4.55 23-26 13/02S	50,406.13	0.02
50,000	PIEDMONT OPERAT 9.2500 23-28 20/07S	55,936.95	0.02
60,000	PNC FINANCIAL S 1.1500 21-26 13/08S	56,793.26	0.02
150,000	PRICOA GLOBAL FUNDING I 4.4 24-27 27/08S	151,544.80	0.05
80,000	PRINCIPAL LIFE GLOBA 1.5 21-26 17/11S	75,783.80	0.03
50,000	PRINCIPAL LIFE GLOBA 5.1 24-29 25/01S	51,516.65	0.02
50,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	58,984.01	0.02
50,000	PROCTER AND GAMBLE 4.1 23-26 26/01S	50,215.07	0.02
50,000	PROCTER AND GAMBLE CO 1.9 22-27 01/02S	47,935.12	0.02
60,000	PROLOGIS LP 4.875 23-28 15/06S	61,513.14	0.02
50,000	PUBLIC STORAGE 1.95 21-28 09/11S	45,960.62	0.02
80,000	QUALCOMM INC 3.25 17-27 20/05	78,718.71	0.03
100,000	REGAL REXNORD CORP 6.0524-28 15/04S	103,863.84	0.04
200,000	ROCHE HOLDINGS 4.7900 24-29 08/03S	205,877.49	0.07
50,000	RYDER SYSTEM 5.375 24-29 15/03S	51,885.67	0.02
30,000	RYDER SYSTEM INC 5.2500 23-28 01/06S	30,935.90	0.01
100,000	S&P GLOBAL INC 2.45 23-27 01/03S	96,423.73	0.03
100,000	SABAL TRAIL TRANSMIS 4.246 18-28 01/05S	98,872.39	0.04
30,000	SABINE PASS LIQ 5.875 17-26 30/06S	30,498.31	0.01
100,000	SABINE PASS LIQUEFAC 5.00 17-27 15/03S	101,316.59	0.04
10,000	SAN DIEGO GAS ELECTR 4.95 23-28 15/08S	10,277.61	0.00
20,000	SANTANDER HLDG USA 4.4 18-27 13/07S	19,946.37	0.01
150,000	SEALED AIR CORP 1.5730 21-26 15/10S	140,881.67	0.05
50,000	SIMON PROPERTY 1.3750 21-27 15/01S	47,043.82	0.02
50,000	SIMON PROPERTY GRP 1.75 21-28 01/02S	46,305.31	0.02
59,505	SKYMILES IP LIMITED 4.50 20-25 20/10Q	59,294.29	0.02
47,000	SKYMILES IP LIMITED 4.75 20-28 20/10Q	46,921.74	0.02
6,000	SKYWORKS SOLUTIONS I 1.8 21-26 26/05S	5,736.97	0.00
10,000	SOUTHERN CALIFORNIA 2.95 22-27 15/04S	9,732.33	0.00
50,000	STARBUCKS CORP 2.0000 20-27 12/03S	47,662.91	0.02
50,000	STATE STREET 4.993 24-27 18/03S	51,177.66	0.02
100,000	STRYKER CORP 3.375 23-28 11/12A	113,678.34	0.04
80,000	TAPESTRY INC 7.35 23-28 27/11S	84,067.91	0.03
60,000	TARGET CORP 1.9500 22-27 15/01S	57,628.49	0.02
100,000	TEXAS INSTRUMENTS 2.90 17-27 03/11S	97,048.90	0.03
40,000	THE CIGNA GROUP 3.4 21-51 03/03S	38,280.57	0.01
110,000	THE CIGNA GROUP 5.685 23-26 15/03S	110,001.40	0.04
134,000	THERMO FISHER SCIENT 4.953 23-26 10/08S	136,275.22	0.05
60,000	THERMO FISHER SCIENT 5.00 23-26 05/12S	61,287.91	0.02
15,000	TOYOTA MOTOR CR 4.5500 24-29 09/08S	15,233.32	0.01
100,000	TOYOTA MOTOR CR 4.6250 23-28 12/01S	101,841.87	0.04
50,000	TOYOTA MOTOR CR 5.0000 24-27 19/03S	51,247.04	0.02
10,000	TOYOTA MOTOR CR 5.0500 24-29 16/05S	10,375.81	0.00
10,000	TOYOTA MOTOR CR 5.2000 24-26 15/05S	10,189.93	0.00
100,000	TOYOTA MOTOR CR 5.4000 23-26 20/11S	102,874.62	0.04
20,000	TOYOTA MOTOR CREDIT 3.05 22-27 22/03S	19,602.44	0.01
80,000	TOYOTA MOTOR CREDIT 5.0 23-26 14/08S	81,491.12	0.03
60,000	TRUIST FINANCIAL -30 24/01S	62,111.45	0.02
50,000	TYSON FOODS INC 5.4000 24-29 15/03S	51,914.81	0.02
100,000	UNILEVER CAPITAL 4.2500 24-27 12/08S	101,010.29	0.04
100,000	UNILEVER CAPITAL CORP 2.90 17-27 05/05U	97,591.00	0.03
70,000	UNION PACIFIC CORP 2.75 16-26 01/03S	68,708.55	0.02
100,000	UNITEDHEALTH GROUP 1.25 20-26 15/01S	96,518.91	0.03
70,000	UNITEDHEALTH GROUP 3.7 22-27 15/05S	69,670.09	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	UNITEDHEALTH GROUP 4.6000 24-27 15/04S	101,815.96	0.04
698,000	UNITED STATES 0.25 20-25 31/10S	670,925.23	0.24
506,000	UNITED STATES 0.3750 20-27 30/09S	460,460.00	0.16
491,000	UNITED STATES 0.3750 20-27 31/07S	449,034.84	0.16
648,000	UNITED STATES 0.375 20-25 30/11S	622,383.75	0.22
685,000	UNITED STATES 0.375 20-25 31/12S	656,155.08	0.23
1,020,000	UNITED STATES 0.375 21-26 31/01S	974,617.96	0.35
527,000	UNITED STATES 0.50 20-27 31/10S	480,022.90	0.17
763,000	UNITED STATES 0.50 21-26 28/02S	728,694.80	0.26
356,000	UNITED STATES 0.5 20-27 30/04S	329,105.31	0.12
420,000	UNITED STATES 0.5 20-27 30/06S	386,400.00	0.14
285,000	UNITED STATES 0.5 20-27 31/05S	262,823.44	0.09
418,000	UNITED STATES 0.5 20-27 31/08S	382,698.60	0.14
555,000	UNITED STATES 0.625 20-27 30/11S	506,350.78	0.18
145,000	UNITED STATES 0.625 20-27 31/03S	134,793.36	0.05
650,000	UNITED STATES 0.625 21-26 31/07S	615,113.29	0.22
682,000	UNITED STATES 0.7500 21-26 31/03S	652,242.42	0.23
890,000	UNITED STATES 0.75 21-26 31/05S	847,690.24	0.30
468,000	UNITED STATES 0.75 21-26 31/08S	442,972.97	0.16
688,000	UNITED STATES 0.75 21-28 31/01S	627,370.00	0.22
604,000	UNITED STATES 0.8750 21-26 30/06S	575,451.57	0.21
653,000	UNITED STATES 0.875 21-26 30/09S	618,513.44	0.22
171,000	UNITED STATES 1.125 20-27 28/02S	161,274.37	0.06
589,000	UNITED STATES 1.125 21-26 31/10S	559,457.97	0.20
716,000	UNITED STATES 1.125 21-28 29/02S	660,006.56	0.24
710,500	UNITED STATES 1.125 21-28 31/08S	647,165.59	0.23
777,000	UNITED STATES 1.250 21-28 30/04S	716,600.39	0.26
729,000	UNITED STATES 1.250 21-28 31/03S	673,641.56	0.24
638,000	UNITED STATES 1.25 21-26 30/11S	606,698.13	0.22
503,000	UNITED STATES 1.25 21-26 31/12S	477,614.22	0.17
677,000	UNITED STATES 1.25 21-28 30/06S	621,993.75	0.22
788,000	UNITED STATES 1.25 21-28 30/09S	720,096.57	0.26
779,000	UNITED STATES 1.25 21-28 31/05S	716,984.30	0.26
165,500	UNITED STATES 1.375 19-26 31/08S	158,550.29	0.06
726,000	UNITED STATES 1.375 21-28 31/10S	665,594.54	0.24
643,000	UNITED STATES 1.375 21-28 31/12S	587,691.95	0.21
416,000	UNITED STATES 1.50 16-26 15/08S	399,717.50	0.14
737,000	UNITED STATES 1.50 20-27 31/01S	702,453.12	0.25
661,800	UNITED STATES 1.5 21-28 30/11S	608,907.70	0.22
1,233,000	UNITED STATES 1.625 16-26 15/02S	1,197,214.10	0.43
205,000	UNITED STATES 1.625 19-26 30/09S	197,112.31	0.07
194,000	UNITED STATES 1.625 19-26 30/11S	185,936.88	0.07
267,600	UNITED STATES 1.625 19-26 31/10S	256,833.29	0.09
571,000	UNITED STATES 1.625 19-29 15/08S	522,286.56	0.19
261,800	UNITED STATES 1.75 19-26 31/12S	251,389.36	0.09
608,000	UNITED STATES 1.75 22-29 31/01S	563,682.51	0.20
210,000	UNITED STATES 1.875 19-26 30/06S	203,552.35	0.07
152,000	UNITED STATES 1.875 19-26 31/07S	147,155.00	0.05
387,000	UNITED STATES 1.875 22-27 28/02S	371,671.18	0.13
566,000	UNITED STATES 1.875 22-29 28/02S	526,954.84	0.19
765,000	UNITED STATES 1 21-28 31/07S	694,715.63	0.25
560,100	UNITED STATES 2.00 16-26 15/11S	541,459.17	0.19
300,000	UNITED STATES 2.125 19-26 31/05S	292,324.22	0.10
724,000	UNITED STATES 2.25 15-25 15/11S	710,849.22	0.25
275,000	UNITED STATES 2.25 17-27 15/02S	266,535.16	0.10
490,000	UNITED STATES 2.25 17-27 15/08S	472,275.79	0.17
566,000	UNITED STATES 2.25 17-27 15/11S	543,890.63	0.19
527,000	UNITED STATES 2.25 19-26 31/03S	515,389.53	0.18
611,000	UNITED STATES 2.375 17-27 15/05S	592,431.34	0.21
550,000	UNITED STATES 2.375 19-29 15/05S	521,941.41	0.19
530,000	UNITED STATES 2.375 22-29 31/03S	503,500.00	0.18
305,900	UNITED STATES 2.5 19-26 28/02S	300,451.16	0.11
411,000	UNITED STATES 2.5 22-27 31/03S	400,468.13	0.14
240,400	UNITED STATES 2.625 18-25 31/12S	236,775.22	0.08
351,000	UNITED STATES 2.625 19-26 31/01S	345,611.60	0.12
689,000	UNITED STATES 2.625 19-29 15/02S	662,462.74	0.24
307,000	UNITED STATES 2.625 22-27 31/05S	299,540.86	0.11
457,000	UNITED STATES 2.625 22-29 31/07S	437,684.61	0.16
699,000	UNITED STATES 2.75 18-28 15/02S	680,542.03	0.24
335,000	UNITED STATES 2.75 22-27 30/04S	328,116.80	0.12
277,000	UNITED STATES 2.75 22-27 31/07S	270,832.42	0.10
475,000	UNITED STATES 2.75 22-29 31/05S	458,041.01	0.16
382,000	UNITED STATES 2.875 18-25 30/11S	377,538.36	0.14
810,000	UNITED STATES 2.875 18-28 15/05S	790,635.94	0.28
839,000	UNITED STATES 2.875 18-28 15/08S	817,566.18	0.29
510,000	UNITED STATES 2.875 22-29 30/04S	494,819.53	0.18
251,000	UNITED STATES 3.00 18-25 31/10S	248,509.61	0.09
685,300	UNITED STATES 3.1250 18-28 15/11S	673,360.79	0.24
509,000	UNITED STATES 3.125 22-27 31/08S	502,756.80	0.18
619,000	UNITED STATES 3.125 22-29 31/08S	606,184.77	0.22
525,000	UNITED STATES 3.25 22-27 30/06S	520,570.31	0.19
450,000	UNITED STATES 3.25 22-29 30/06S	443,496.10	0.16
542,000	UNITED STATES 3.5 23-28 31/01S	540,814.37	0.19
470,000	UNITED STATES 3.625 23-26 15/05S	469,302.34	0.17
538,000	UNITED STATES 3.625 23-28 31/03S	539,134.85	0.19
546,000	UNITED STATES 3.875 22-27 30/11S	550,777.50	0.20
487,000	UNITED STATES 3.875 22-27 31/12S	491,679.76	0.18
757,000	UNITED STATES 3.875 23-26 15/01S	757,384.41	0.27
490,000	UNITED STATES 4.125 22-27 30/09S	497,885.94	0.18
486,000	UNITED STATES 4.125 22-27 31/10S	493,745.63	0.18
498,000	UNITED STATES 4.5 22-25 15/11S	501,190.31	0.18
219,000	UNITED STATES 4.5 24-27 15/04S	223,773.52	0.08
785,000	UNITED STATES 4.625 24-29 30/04S	819,834.38	0.29
534,000	UNITED STATES 4 22-25 15/12S	534,813.52	0.19

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
506,000	UNITED STATES 4 23-26 15/02S	507,324.30	0.18
557,000	UNITED STATES 4 23-28 29/02S	564,658.75	0.20
46,000	UNITED STATES 6.125 99-29 15/08S	51,142.65	0.02
40,000	UNITED STATES 6.5 96-26 15/11S	42,465.63	0.02
48,000	UNITED STATES 6.75 96-26 15/08S	50,656.87	0.02
738,000	UNITED STATES TR BI 4.25 24-25 31/12S	741,372.89	0.27
33,000	UNITED STATES TREAS 6.625 97-27 15/02S	35,317.73	0.01
547,000	UNITED STATES TREASU 3.625 23-28 31/05S	547,854.69	0.20
691,000	UNITED STATES TREASU 3.75 23-26 15/04S	690,946.02	0.25
889,000	UNITED STATES TREASU 3.75 24-26 31/08S	890,284.88	0.32
700,000	UNITED STATES TREASU 4.0 24-29 31/01S	711,921.87	0.25
540,000	UNITED STATES TREASU 4.125 23-28 31/07S	550,589.07	0.20
745,000	UNITED STATES TREASU 4.125 24-29 31/03S	762,053.52	0.27
1,114,000	UNITED STATES TREASU 4.25 24-26 31/01S	1,119,918.12	0.40
521,000	UNITED STATES TREASU 4.25 24-27 15/03S	529,099.93	0.19
474,000	UNITED STATES TREASU 4.375 23-26 15/08S	479,980.55	0.17
572,000	UNITED STATES TREASU 4.375 24-26 31/07S	578,926.57	0.21
650,000	UNITED STATES TREASU 4.5 24-27 15/05S	664,675.78	0.24
590,000	UNITED STATES TREASU 4.625 23-26 15/03S	597,098.44	0.21
387,000	UNITED STATES TREASU 4.625 23-26 15/09S	393,953.91	0.14
529,000	UNITED STATES TREASU 4.625 23-26 15/10S	539,042.74	0.19
585,000	UNITED STATES TREASU 4.625 23-28 30/09S	607,714.46	0.22
400,000	UNITED STATES TREASU 4.625 24-27 15/06S	410,812.50	0.15
615,300	UNITED STATES TREASU 4.875 23-28 31/10S	645,440.09	0.23
1,006,000	UNITED STATES TREASU 5.0 23-25 31/10S	1,017,081.73	0.36
321,000	UNITED STATES TREASUR 4.875 24-26 30/04S	326,492.11	0.12
239,000	UNITED STATES TREASUR 6.00 96-26 15/02S	245,787.23	0.09
547,000	UNITED STATES TR NO 4.0 23-28 30/06S	555,205.00	0.20
574,000	UNITED STATES TR NO 4.375 23-26 15/12S	583,148.12	0.21
700,000	UNITED STATES TR NOT 4.875 23-25 30/11S	707,683.59	0.25
100,000	USA TREASURY BONDS 6.125 97-27 15/11S	107,382.81	0.04
30,000	US BANCORP 2.215 22-28 27/01S	28,642.82	0.01
80,000	US BANCORP 4.548 22-28 22/07S	80,594.68	0.03
404,000	US TREASUR 4.125 24-27 15/02S	408,671.25	0.15
625,000	US TREASURY 0.625 20-27 31/12S	568,945.31	0.20
541,000	US TREASURY N/B 3.5000 23-28 30/04S	539,689.77	0.19
916,000	US TREASURY N/B 3.625 24-29 31/08S	918,862.50	0.33
666,000	US TREASURY N/B 3.7500 23-28 31/12S	670,526.72	0.24
797,000	US TREASURY N/B 4,0000 24-29 31/07S	812,192.81	0.29
467,000	US TREASURY N/B 4.0000 24-27 15/01S	470,903.83	0.17
522,900	US TREASURY N/B 4.1250 23-26 15/06S	526,433.66	0.19
837,000	US TREASURY N/B 4.2500 24-29 28/02S	860,344.46	0.31
978,000	US TREASURY N/B 4.2500 24-29 30/06S	1,006,728.75	0.36
631,000	US TREASURY N/B 4.3750 23-28 30/11S	650,373.68	0.23
504,000	US TREASURY N/B 4.3750 23-28 31/08S	518,568.75	0.19
496,000	US TREASURY N/B 4.5000 23-26 15/07S	502,878.13	0.18
503,000	US TREASURY N/B 4.5000 24-26 31/03S	508,285.43	0.18
785,000	US TREASURY N/B 4.5000 24-29 31/05S	816,461.33	0.29
502,000	US TREASURY N/B 4.6250 23-26 15/11S	512,000.79	0.18
775,000	US TREASURY N/B 4.6250 24-26 30/06S	786,927.74	0.28
773,000	US TREASURY N/B 4.8750 24-26 31/05S	787,252.19	0.28
784,000	US TREASURY NOTEBOND 4.625 24-26 28/02S	792,758.75	0.28
150,000	VERIZON COMM 4.329 18-28 21/09S	150,680.15	0.05
25,000	VERIZON COMMUNIC 1.45 21-26 22/03S	23,983.19	0.01
100,000	VERIZON COMMUNICATION 2.10 21-28 22/03S	93,291.72	0.03
80,000	VISA INC 1.9000 20-27 15/04S	76,419.99	0.03
80,000	VMWARE INC 1.4 21-26 02/08S	75,848.91	0.03
34,000	WALMART INC 1.05 21-26 17/09S	32,304.87	0.01
133,000	WALMART INC 3.9000 23-28 15/04S	133,613.13	0.05
80,000	WALT DISNEY COMPANY 1.75 20-26 13/01S	77,737.98	0.03
100,000	WALT DISNEY F 1.85 16-26 30/07S	96,335.79	0.03
100,000	WARNERMEDIA HOLDINDS 6.412 23-26 15/03S	100,010.01	0.04
140,000	WARNERMEDIA HOLDINGS 3.755 23-27 15/03S	135,371.41	0.05
10,000	WASTE MANAGEMENT 4.95 24-27 03/07S	10,269.36	0.00
22,000	WELLTOWER OP INC 2.70 19-27 16/12S	21,361.17	0.01
45,000	WELLTOWER OP INC 4.25 16-26 01/04S	44,949.67	0.02
100,000	WORLEY US FINANCE SU 0.875 21-26 09/06A	107,609.04	0.04
50,000	ZOETIS 4.50 15-25 13/11S	50,035.72	0.02
Floating rate notes		**11,980,796.84**	**4.29**
	Australia	**39,712.39**	**0.01**
40,000	WESTPAC BANKING FL.R 16-32 23/11S	39,712.39	0.01
	Austria	**115,416.05**	**0.04**
100,000	RAIFFEISEN BANK INTL FL.R 24-30 31/05A	115,416.05	0.04
	Canada	**563,484.64**	**0.20**
100,000	BANK OF MONTREAL FL.R 24-30 10/07A	113,574.73	0.04
10,000	BANK OF MONTREAL FL.R 24-34 03/07S	7,685.78	0.00
250,000	NATL BANK OF CANADA FL.R 24-27 02/07S	255,087.35	0.09
100,000	ROYAL BANK OF CANADA FL.R 23-33 01/02S	76,643.12	0.03
100,000	SUN LIFE FINANCIAL FL.R 21-33 21/11S	71,233.72	0.03
40,000	TORONTO DOMINION BK FL.R 16-31 15/09S	39,259.94	0.01
	Czech Republic	**115,612.14**	**0.04**
100,000	CESKA SPORITELNA AS FL.R 23-27 29/06A	115,612.14	0.04
	Denmark	**328,564.60**	**0.12**
100,000	DANICA PENSION FL.R 15-45 29/09A	112,084.00	0.04
100,000	DANSKE BANK AS FL.R 21-29 09/06A6A	102,511.17	0.04
100,000	SYDBANK FL.R 24-27 30/09A	113,969.43	0.04
	France	**1,313,407.34**	**0.47**
100,000	AXA SA FL.R 14-XX 08/10A	111,499.54	0.04
100,000	BFCM FL.R 22-32 16/06A	112,031.00	0.04
100,000	BNP PARIBAS SA FL.R 22-28 25/07A	110,437.23	0.04
100,000	BNP PARIBAS SA FL.R 22-32 31/03A	108,245.69	0.04
100,000	BNP PARIBAS SUB FL.R 24-34 28/08A	112,631.62	0.04
290,000	BPCE FL.R 23-27 18/01S	294,384.24	0.11
100,000	CREDIT AGRICOLE FL.R 23-33 28/08A	118,624.84	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	112,597.81	0.04
100,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	115,994.86	0.04
100,000	SOCIETE GENERALE FL.R 23-29 28/09A	116,960.51	0.04
	Germany	**569,283.90**	**0.20**
100,000	ALLIANZ SE FL.R 22-38 07/09A	115,761.07	0.04
100,000	DEUTSCHE BANK AG FL.R 20-26 03/09A	109,534.51	0.04
100,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	111,492.37	0.04
100,000	DEUTSCHE BANK AG FL.R 23-29 11/01A	118,641.24	0.04
100,000	DEUTSCHE BK FL.R 24-28 12/07A	113,854.71	0.04
	Greece	**114,500.32**	**0.04**
100,000	PIRAEUS BANK FL.R 24-29 17/07A	114,500.32	0.04
	Hong Kong	**447,893.04**	**0.16**
200,000	AIA GROUP LTD FL.R 21-XX 07/10S	193,173.23	0.07
250,000	THE BANK OF EAST AS FL.R 24-27 13/03S	254,719.81	0.09
	Ireland	**117,227.71**	**0.04**
100,000	AIB GROUP PLC FL.R 23-29 23/07A	117,227.71	0.04
	Italy	**333,100.29**	**0.12**
100,000	ASSICURAZ GENERALI FL.R 14-XX 21/11A	111,990.58	0.04
100,000	UNICREDIT FL.R 23-29 17/01A	117,986.06	0.04
100,000	UNICREDIT SPA FL.R 21-29 05/07A	103,123.65	0.04
	Japan	**413,049.89**	**0.15**
200,000	MITSUBISHI UFJ FINANC FL.R 22-28 20/07S	203,940.13	0.07
200,000	MIZUHO FINANCIAL FL.R 23-29 06/07S	209,109.76	0.07
	Netherlands	**505,436.74**	**0.18**
300,000	COOPERATIEVE RABOBANK FL.R 20-26 24/09S	289,781.34	0.10
100,000	ING GROUP NV FL.R 21-32 16/11A	103,448.14	0.04
100,000	NN GROUP NV FL.R 14-XX 15/07A	112,207.26	0.04
	Norway	**112,631.40**	**0.04**
100,000	DNB BANK ASA FL.R 23-27 16/02A	112,631.40	0.04
	Singapore	**207,136.45**	**0.07**
200,000	OVERSEACHINESE BANK FL.R 24-34 21/05S	207,136.45	0.07
	Spain	**719,693.37**	**0.26**
100,000	BANCO SANTANDER F.LR 22-26 06/10A	131,481.71	0.05
100,000	BANCO SANTANDER FL.R 22-28 30/08A	134,089.27	0.05
100,000	BANCO SANTANDER FL.R 23-33 23/08A	118,895.88	0.04
100,000	BANCO SANTANDER SA FL.R 21-29 24/06A	102,331.30	0.04
100,000	CAIXABANK SA FL.R 23-29 19/07A	118,723.53	0.04
100,000	RED ELECTRICA FL.R 23-XX 07/08A	114,171.68	0.04
	Switzerland	**446,062.52**	**0.16**
100,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	110,381.36	0.04
100,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	127,757.09	0.05
200,000	UBS GROUP AG FL.R -27 22/12S	207,924.07	0.07
	United Kingdom	**1,674,405.97**	**0.60**
110,000	BARCLAYS PLC FL.R 22-32 14/11A	157,604.17	0.06
200,000	BARCLAYS PLC FL.R 23-27 09/05S	203,844.30	0.07
200,000	HSBC HOLDINGS PLC FL.R 24-28 17/05S	205,414.30	0.07
250,000	HSBC HOLDINGS PLC FL.R 24-34 21/03S	177,957.08	0.06
200,000	LLOYDS BANKING GR FL.R 17-28 07/11S	194,812.20	0.07
100,000	NATWEST GROUP PLC FL.R 21-32 14/09A	103,872.24	0.04
200,000	NATWEST GROUP PLC FL.R 23-27 02/03S	203,582.58	0.07
200,000	NATWEST GROUP PLC FL.R 24-30 15/08S	203,036.93	0.07
100,000	SANTANDER UK GROUP FL.R 22-28 25/08A	112,956.18	0.04
100,000	SSE PLC FL.R 22-XX 21/04A	111,325.99	0.04
	United States of America	**3,844,178.08**	**1.38**
50,000	AMERICAN EXPRESS FL.R 23-26 30/10S	50,997.46	0.02
100,000	AMEX FL.R 23-29 28/07S	103,553.72	0.04
50,000	BANK OF AMERICA CORP FL.R 17-28 20/01S	49,431.81	0.02
100,000	BANK OF AMERICA CORP FL.R 18-29 23/07S	99,704.97	0.04
100,000	BANK OF AMERICA CORP FL.R 21-27 15/09S	71,724.11	0.03
69,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	69,577.98	0.02
35,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	35,985.94	0.01
40,000	BK AMERICA FL.R 23-27 15/09S	41,190.27	0.01
50,000	CAPITAL ONE FINANCIAL FL.R 23-27 29/10S	52,698.37	0.02
40,000	CAPITAL ONE FINANCIAL FL.R 23-29 08/06S	42,112.83	0.02
50,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	50,583.24	0.02
20,000	CAPITAL ONE FIN FL.R 23-29 01/02S	20,507.64	0.01
50,000	CITIGROUP INC FL.R. -30 13/02S	51,326.03	0.02
50,000	CITIGROUP INC FL.R 21-27 09/06S	47,650.99	0.02
140,000	CITIGROUP INC FL.R 22-28 24/05S	141,116.06	0.05
50,000	CITIZENS FINANCIAL FL.R. -30 23/01S	52,012.62	0.02
150,000	DEUTSCHE BANK AG NY FL.R 20-26 24/11S	145,292.20	0.05
40,000	GOLDMAN SACHS B FL.R -27 21/05S	40,649.61	0.01
50,000	GOLDMAN SACHS GROUP FL.R 18-29 01/05S	49,702.08	0.02
50,000	GOLDMAN SACHS GROUP FL.R 18-29 23/04S	49,016.50	0.02
130,000	GOLDMAN SACHS GROUP FL.R 22-27 15/06S	130,281.85	0.05
120,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	120,633.50	0.04
170,000	GOLDMAN SACHS GROUP FL.R 22-28 24/02S	163,363.74	0.06
100,000	GOLDMAN SACHS GROUP FL.R 22-29 29/10A	128,315.98	0.05
100,000	GOLDMAN SACHS GROUP FL.R 23-29 24/10S	107,691.91	0.04
60,000	JPM CHASE FL.R 24-30 23/01S	61,537.26	0.02
100,000	JPMORGAN CHASE & CO FL.R 22-28 24/02S	96,983.38	0.03
180,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	183,294.07	0.07
40,000	JPMORGAN CHASE CO FL.R 21-27 22/09S	37,902.29	0.01
40,000	JPMORGAN CHASE CO FL.R 22-28 26/04S	40,080.71	0.01
100,000	JPMORGAN CHASE FL.R 23-29 23/10S	106,523.96	0.04
110,000	JPMORGAN CHASE FL.R 23-29 24/07S	113,797.15	0.04
50,000	MORGAN STANLEY FL.R 22-28 20/04S	49,902.82	0.02
40,000	MORGAN STANLEY FL.R 23-29 01/02S	40,990.37	0.01
50,000	MORGAN STANLEY FL.R 23-29 01/11S	53,733.45	0.02
130,000	MORGAN STANLEY FL.R 23-29 20/04S	133,605.35	0.05
250,000	MORGAN STANLEY FL.R 24-28 26/05S	257,856.08	0.09
50,000	MORGAN STANLEY FL.R 24-30 18/04S	52,599.92	0.02
100,000	MORGAN STANLEY MEDIIU FL.R 19-30 23/01S	100,229.95	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	PNC FINANCIAL SERV FL.R 24-30 14/05S	20,898.39	0.01
50,000	PNC FINANCIAL SERVICE FL.R 24-28 21/01S	51,145.07	0.02
40,000	PNC FINANCIAL S FL.R 23-29 12/06S	41,627.25	0.01
10,000	SANTANDER HOLDINGS FL.R 24-27 31/05S	10,212.60	0.00
60,000	SANTANDER HOLDINGS U FL.R 23-29 09/03S	62,801.75	0.02
150,000	STATE STREET CORP FL.R 18-29 03/12S	149,599.52	0.05
50,000	THE BK OF NY MELLON FL.R 23-29 25/10S	53,780.66	0.02
40,000	TRUIST FINANCIAL FL.R 23-27 08/06S	41,050.52	0.01
50,000	TRUIST FINANCIAL FL.R 23-29 30/10S	54,835.60	0.02
20,000	US BANCORP FL.R 22-26 21/10S	20,250.11	0.01
10,000	US BANCORP FL.R 23-27 26/10S	10,501.61	0.00
30,000	US BANCORP FL.R 23-29 12/06S	31,434.50	0.01
50,000	US BANCORP FL.R 24-30 23/01S	51,882.33	0.02
Convertible bonds		**207,378.46**	**0.07**
	Japan	**207,378.46**	**0.07**
200,000	MIZUHO FINANCIAL -30 10/07S	207,378.46	0.07
Other transferable securities		**3,283,168.29**	**1.18**
Bonds		**2,757,899.32**	**0.99**
	Canada	**447,950.60**	**0.16**
100,000	EXPORT DEVELOPMENT C 2.625 24-29 17/01A	112,915.94	0.04
100,000	FED CAISSES DESJARD 5.4670 23-28 17/11S	79,115.19	0.03
10,000	FEDERATION DES CAI 5.279 24-34 15/05S	7,773.66	0.00
100,000	MANULIFE BANK OF CAN 3.992 24-28 22/02S	75,060.29	0.03
180,000	TORONTO DOMINION BANK 4.344 22-26 27/01S	134,380.65	0.05
50,000	VENTAS CANADA FINANC 5.10 24-29 05/03S	38,704.87	0.01
	Denmark	**114,251.55**	**0.04**
100,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	114,251.55	0.04
	Finland	**116,419.36**	**0.04**
100,000	OP CORPORATE BANK 4.0 23-28 13/06A	116,419.36	0.04
	France	**114,685.10**	**0.04**
100,000	BPI FRANCE 3.50 23-27 27/09A	114,685.10	0.04
	Germany	**6,740.57**	**0.00**
6,000	DEUTSCHE LUFTHANSA A 3.625 24-28 03/09A	6,740.57	0.00
	Greece	**65,171.70**	**0.02**
60,000	GREECE 21-26 12/02A	65,171.70	0.02
	Indonesia	**279,361.69**	**0.10**
1,075,000,000	INDONESIA 6.125 18-25 15/10S	70,450.85	0.03
200,000	PERUSAHAAN PENERBIT 5.40 23-28 15/11S	208,910.84	0.07
	Japan	**440,327.86**	**0.16**
63,000,000	JAPAN (5 YEAR ISUUE) 0.4000 23-28 20/09S	440,327.86	0.16
	Luxembourg	**10,319.40**	**0.00**
9,000	BANK EUROP INVEST 3.00 23-28 15/11A	10,319.40	0.00
	Netherlands	**124,338.78**	**0.04**
10,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	11,298.16	0.00
100,000	SWISSCOM FINANCE BV 3.50 24-26 29/05A	113,040.62	0.04
	Philippines	**114,904.59**	**0.04**
100,000	ASIAN DEVELOPMENT BA 2.95 24-29 05/06A	114,904.59	0.04
	South Korea	**295,491.43**	**0.11**
378,340,000	KOREA TREASURY 3.8750 23-26 10/12S	295,491.43	0.11
	Sweden	**226,384.98**	**0.08**
100,000	KOMMUNINVEST I SVERI 2.75 24-27 12/02A	112,803.64	0.04
100,000	VOLVO TREASURY AB 3.875 23-26 29/08A	113,581.34	0.04
	United Kingdom	**293,113.19**	**0.10**
100,000	NATIONWIDE BLDG 6.1250 23-28 21/08A	140,659.87	0.05
140,000	YORKSHIRE BUILDING S 0.625 20-25 21/09A	152,453.32	0.05
	United States of America	**108,438.52**	**0.04**
100,000	INTERNATIONAL FINANCE 4.400 23-26 15/12S	70,065.39	0.03
50,000	PROLOGIS LP 4.7000 24-29 01/03S	38,373.13	0.01
Floating rate notes		**453,916.18**	**0.16**
	Belgium	**136,827.84**	**0.05**
100,000	KBC GROUPE FL.R 24-34 19/03S	136,827.84	0.05
	Canada	**84,839.15**	**0.03**
100,000	MANULIFE FINANCIAL FL.R 24-34 23/02S	77,298.93	0.03
10,000	NATIONAL BANK OF CAN FL.R 24-27 18/03S	7,540.22	0.00
	Japan	**112,785.87**	**0.04**
100,000	MIZUHO FINANCIAL GROUP FL.R 24-30 27/08A	112,785.87	0.04
	Spain	**119,463.32**	**0.04**
100,000	BBVA SA FL.R 23-33 15/09A	119,463.32	0.04
Convertible bonds		**71,352.79**	**0.03**
	Australia	**71,352.79**	**0.03**
100,000	WESTPAC BANKING 5.972 24-34 10/07S	71,352.79	0.03
Money market instruments		**202,064.70**	**0.07**
Commercial papers & certificates of deposit debt claims		**202,064.70**	**0.07**
	France	**202,064.70**	**0.07**
200,000	UNIO NAT INTE 0.1% 25-11-26	202,064.70	0.07
Total securities portfolio		**275,020,153.34**	**98.47**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**376,602,629.32**	**94.75**
Bonds		**302,717,585.78**	**76.16**
	Australia	**7,752,810.72**	**1.95**
100,000	ANZ BANKING GROUP 0.669 21-31 05/05A	106,796.08	0.03
100,000	ANZ BANKING GROUP 0.75 16-26 29/06A	107,341.24	0.03
100,000	APA INFRASTRUCTURE 2.00 15-27 22/03A	108,592.15	0.03
70,000	APT PIPELINES 144A 4.25 17-27 15/07S	69,910.56	0.02
70,000	AURIZON FINANCE PTY LT 3.00 21-28 09/03S	45,349.83	0.01
30,000	AUSNET SERVICES 2.6000 19-29 31/07S	18,655.15	0.00
100,000	AUSNET SERVICES 4.3010 22-28 30/03S	68,258.87	0.02
100,000	AUSNET SERVICES HOLDI 1.50 15-27 26/02A	108,088.74	0.03
200,000	AUST AND NZ BANKI 4.4000 16-26 19/05S	199,204.32	0.05
72,000	AUST AND NZ BANKI 4.9500 23-28 11/09S	51,012.01	0.01
100,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	112,660.96	0.03
100,000	AUSTRALIA NEW ZEALAN 4.95 24-29 05/02S	70,881.92	0.02
100,000	CIMIC FINANCE LIMITE 1.5 21-29 28/05A	99,485.61	0.03
95,000	COMMONWEALTH BANK 1.1250 21-26 15/06S	90,553.23	0.02
200,000	COMMONWEALTH BANK 4.5 24-29 22/08S	139,151.23	0.04
250,000	CW BANK AUST 4.4 22-27 18/08S	174,037.90	0.04
400,000	CW BK AUST 2.4 22-27 14/01S	266,350.75	0.07
200,000	CW BK AUST 4.75 23-26 17/08S	139,950.41	0.04
200,000	CW BK AUST 4.946 22-32 14/04S	138,925.52	0.03
250,000	CW BK AUST NEW YORK 5.316 23-26 13/03S	254,579.75	0.06
149,000	CWTH BANK AUSTRALIA 1.125 18-28 18/01A	158,750.50	0.04
50,000	CWTH BANK AUSTRALIA 2.85 16-26 18/05S	49,094.06	0.01
40,000	DOWNER GROUP FI 3.7000 19-26 29/04S	27,149.15	0.01
30,000	JOHN DEERE FINANCIAL 5.05 24-29 28/06S	21,276.65	0.01
60,000	LEND LEASE FINANCE L 3.4 20-27 27/10S	39,093.82	0.01
58,000	MACQUARIE 5.272 24-27 02/07S	59,727.32	0.02
54,000	MACQUARIE BANK LIMIT 5.208 23-26 15/06S	54,862.19	0.01
60,000	MACQUARIE BANK LIMIT 5.391 23-26 07/12S	61,611.78	0.02
200,000	MACQUARIE GROUP LTD 1.34 21-27 12/01S	191,822.09	0.05
64,000	MACQUARIE GROUP LTD 1.935 21-28 14/04S	59,961.40	0.02
203,000	MACQUARIE GROUP LTD 3.763 17-28 28/11S	198,761.80	0.05
94,000	MACQUARIE GROUP LTD 4.654 18-29 27/03S	94,430.82	0.02
100,000	NATIONAL AUSTRAL BK 5.2000 23-26 16/11S	70,711.95	0.02
20,000	NATIONAL AUSTRALIA BK 0.30 17-25 31/10A	23,553.32	0.01
51,000	NATIONAL AUSTRALIA BK 5.4 23-28 16/11S	36,744.53	0.01
100,000	NATIONAL AUSTRALIA BK 6.322 22-32 03/08S	71,895.45	0.02
100,000	NATL AUSTRALIA BANK 1.375 18-28 30/08A	105,530.92	0.03
127,000	NATL AUSTRALIA BANK 1.887 22-27 12/01S	121,328.01	0.03
100,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	109,361.47	0.03
56,000	NATL AUSTRALIA BANK 4.4 23-28 12/05S	38,944.86	0.01
60,000	NATL AUSTRALIA BANK 4.65 22-25 25/11S	41,748.28	0.01
85,000	NATL AUSTRALIA BANK 4.85 24-29 22/03S	60,047.96	0.02
144,000	NATL AUSTRALIA BANK 4.95 22-27 25/11S	101,788.25	0.03
70,000	NEWCREST FINANCE PRO 5.3 24-26	70,884.76	0.02
100,000	ROYAL BANK OF CANADA 4.20 15-26 22/06S	69,050.46	0.02
100,000	SCENTRE GROUP TRUST 1.75 18-28 11/04A	106,611.24	0.03
300,000	SCENTRE GROUP TRUST 13.875 14-26 16/07A	394,253.08	0.10
79,000	SCENTRE GROUP TRUST 3.625 20-26 28/01S	78,045.39	0.02
15,000	SCENTRE GROUP TRUST 3.75 17-27 23/03S	14,753.05	0.00
140,000	SUNCORP METWAY 4.8 22-27 14/12S	98,375.15	0.02
100,000	SYDNEY AIRPORT FIN 1.75 18-28 26/04A	107,008.65	0.03
100,000	TELSTRA CORPORATION 1.375 19-29 26/03A	105,039.74	0.03
200,000	TELSTRA GROUP LTD 4.9 23-28 08/03S	140,703.96	0.04
20,000	TOYOTA FINANCE AUSTR 5.0 23-26 15/09S	14,021.55	0.00
100,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	112,800.47	0.03
100,000	WESTPAC BANKING 1.125 17-27 05/09A	106,692.63	0.03
100,000	WESTPAC BANKING 1.45 18-28 17/07A	106,352.68	0.03
135,000	WESTPAC BANKING 2.85 16-26 13/05S	132,538.24	0.03
144,000	WESTPAC BANKING 4.043 22-27 26/08S	144,305.41	0.04
100,000	WESTPAC BANKING 4.8 23-26 10/08S	70,035.57	0.02
100,000	WESTPAC BANKING 5.0 24-29 15/01S	70,995.69	0.02
54,000	WESTPAC BANKING 5.0500 24-29 16/04S	56,104.25	0.01
100,000	WESTPAC BANKING 5.1 24-29 14/05S	71,374.48	0.02
54,000	WESTPAC BANKING 5.2000 24-26 16/04S	54,981.52	0.01
100,000	WESTPAC BANKING 5.3 22-27 11/11S	71,387.65	0.02
131,000	WESTPAC BANKING 5.457 22-27 18/11S	136,391.80	0.03
75,000	WESTPAC BANKING 5.5120 23-25 17/11S	76,119.05	0.02
183,000	WESTPAC BANKING 5.5350 23-28 17/11S	193,349.75	0.05
300,000	WESTPAC BANKING 5.7540 24-34 03/04S	212,261.87	0.05
200,000	WESTPAC BANKING CORP 0.766 21-31 13/05A	213,409.98	0.05
132,000	WESTPAC BANKING CORP 1.15 21-26 03/06S	125,823.53	0.03
250,000	WESTPAC BANKING CORP 2.70 16-26 19/08S	244,353.61	0.06
100,000	WESTPAC BANKING CORP 3.35 17-27 08/03S	98,609.14	0.02
90,000	WESTPAC BANKING CORP 3.40 18-28 25/01S	88,193.56	0.02
	Austria	**553,598.42**	**0.14**
100,000	A1 TOWER HOLDING GMBH 5.25 23-28 13/07A	117,958.55	0.03
100,000	CA-IMMOBILIEN-ANLAGE 1 20-25 27/10A	107,128.85	0.03
100,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	109,576.77	0.03
100,000	RAIFFEISEN BANK INTL 5.75 22-28 27/01A	120,016.98	0.03
100,000	RAIFFEISENBK AUSTRIA 1.375 21-33 17/06A	98,917.27	0.02
	Belgium	**448,642.93**	**0.11**
100,000	BARRY CAL 4.0 24-29 14/06A	114,627.76	0.03
100,000	ELIA SYSTEM OP 3.00 14-29 07/04A	111,656.49	0.03
100,000	LONZA FINANCE INTERN 1.625 20-27 21/04A	108,472.73	0.03
100,000	SOLVAY SA 3.8750 24-28 03/04A	113,885.95	0.03
	Bermuda	**331,965.67**	**0.08**
200,000	CBQ FINANCE LTD 2.00 20-25 15/09S	194,489.30	0.05
100,000	HISCOX 6.0 22-27 22/09A	137,476.37	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	British Virgin Islands	**1,379,178.43**	**0.35**
200,000	CICC HK FINANCE 5.0120 24-27 18/01S	203,018.52	0.05
200,000	CICC HONG KONG FINAN 5.493 23-26 01/03S	202,837.09	0.05
400,000	CONTEMPRY RUIDNG DEV 1.875 20-25 17/09S	389,220.50	0.10
200,000	GOLD FIELDS OROGEN 6.125 19-29 15/05S	209,997.65	0.05
200,000	TSMC GLOBAL LTD 1.2500 21-26 23/04S	190,624.65	0.05
200,000	TSMC GLOBAL LTD 1.75 21-28 23/04S	183,480.02	0.05
	Canada	**22,509,771.52**	**5.66**
28,000	ALGONQUIN POWER 4.09 17-27 17/02S	20,935.11	0.01
20,000	ALGONQUIN POWER 4.6000 19-29 29/01S	15,379.73	0.00
103,000	ALGONQUIN PWR & UT I 5.365 21-26 15/06S	104,286.13	0.03
25,000	ALTAGAS LTD 4.672 24-29 08/01S	19,029.23	0.00
67,000	ALTALINK LP 2.7470 16-26 29/05S	49,041.69	0.01
118,000	BANK OF MONTREAL 1.25 21-26 15/09S	111,739.37	0.03
200,000	BANK OF MONTREAL 1.5510 21-26 28/05S	143,644.38	0.04
181,000	BANK OF MONTREAL 3.19 18-28 01/03S	133,446.83	0.03
229,000	BANK OF MONTREAL 3.65 22-27 01/04S	170,179.87	0.04
214,000	BANK OF MONTREAL 4.309 22-27 01/06S	161,548.84	0.04
153,000	BANK OF MONTREAL 4.4200 24-29 17/07S	116,908.89	0.03
136,000	BANK OF MONTREAL 4.537 23-28 18/12S	104,251.65	0.03
272,000	BANK OF MONTREAL 4.709 22-27 07/12S	208,309.64	0.05
212,000	BANK OF MONTREAL 5.039 23-28 29/05S	164,740.11	0.04
115,000	BANK OF MONTREAL 5.1250 24-28 10/10A	156,675.70	0.04
84,000	BANK OF MONTREAL 5.203 23-28 01/02S	86,599.92	0.02
177,000	BANK OF MONTREAL 5.266 23-26 11/12S	181,182.67	0.05
400,000	BANK OF MONTREAL 5.3 23-26 05/06S	407,531.05	0.10
129,000	BANK OF MONTREAL 5.717 23-28 25/09S	135,976.79	0.03
100,000	BANK OF MONTREAL 5.92 23-25 25/09S	101,520.53	0.03
151,000	BANK OF NOVA SC 1.4 20-27 01/11S	105,753.35	0.03
300,000	BANK OF NOVA SC 1.85 21-26 02/11S	215,010.17	0.05
100,000	BANK OF NOVA SC 1.95 22-27 02/02S	95,180.02	0.02
114,000	BANK OF NOVA SC 2.7 19-26 03/08S	111,143.14	0.03
200,000	BANK OF NOVA SC 3.934 22-32 03/05S	148,461.08	0.04
114,000	BANK OF NOVA SC 4.7500 23-26 02/02S	114,741.91	0.03
101,000	BANK OF NOVA SC 5.5000 22-26 08/05S	76,966.95	0.02
200,000	BANK OF NOVA SCOTIA 1.3 21-26 15/09S	189,502.67	0.05
451,000	BANK OF NOVA SCOTIA 1.35 21-26 24/06S	430,863.00	0.11
200,000	BANK OF NOVA SCOTIA 2.62 16-26 02/12S	146,200.35	0.04
100,000	BANK OF NOVA SCOTIA 2.951 22-27 11/03S	97,275.57	0.02
300,000	BANK OF NOVA SCOTIA 2.95 22-27 08/03S	219,378.34	0.06
157,000	BANK OF NOVA SCOTIA 3.1 18-28 02/02S	115,467.51	0.03
200,000	BANK OF NOVA SCOTIA 3.5 24-29 17/04A	227,313.95	0.06
130,000	BANK OF NOVA SCOTIA 4.50 15-25 16/12S	129,692.41	0.03
153,000	BANK OF NOVA SCOTIA 4.68 24-29 01/02S	118,046.73	0.03
21,000	BANK OF NOVA SCOTIA 5.25 23-28 12/06S	21,737.66	0.01
77,000	BANK OF NOVA SCOTIA 5.35 23-26 07/12S	78,937.80	0.02
86,000	BANK OF NOVA SCOTIA 5.5 23-25 29/12S	65,027.31	0.02
100,000	BELL CANADA 1.65 20-27 16/08S	70,723.24	0.02
250,000	BELL CANADA 3.6000 17-27 29/09S	185,178.56	0.05
374,000	BELL CANADA 3.8000 18-28 21/08S	277,999.95	0.07
43,000	BELL CANADA 5.1500 23-28 14/11S	33,459.28	0.01
14,000	BMW CANADA 4.66 24-28 05/04S	10,723.06	0.00
14,000	BMW CANADA 4.86 4-26 06/04S	10,547.15	0.00
139,000	BROOKFIELD INFR 4.1930 18-28 11/09S	104,315.00	0.03
100,000	BROOKFIELD INFR 5.6160 22-27 14/11S	78,078.06	0.02
33,000	BROOKFIELD RENEW 4.2500 18-29 15/01S	24,869.45	0.01
100,000	CAIS DESJARDINS QUEB 4.407 22-27 19/05S	75,711.47	0.02
6,000	CANADIAN IMPERIAL 0.95 20-25 23/10S	5,792.53	0.00
106,000	CANADIAN IMPERIAL 1.1000 21-26 19/01S	76,069.99	0.02
200,000	CANADIAN IMPERIAL 1.7000 21-26 15/07S	143,832.52	0.04
107,000	CANADIAN IMPERIAL 2.25 22-27 07/01S	77,144.68	0.02
86,000	CANADIAN IMPERIAL -34 16/01S	66,798.55	0.02
144,000	CANADIAN IMPERIAL 5.0010 23-28 28/04S	147,449.01	0.04
353,000	CANADIAN IMPERIAL 5.2370 24-27 28/06S	362,660.24	0.09
30,000	CANADIAN IMPERIAL 5.6150 23-26 17/07S	30,754.64	0.01
100,000	CANADIAN IMPERIAL BA 1.25 21-26 22/06S	95,295.79	0.02
95,000	CANADIAN IMPERIAL BANK 5.5 23-28 14/01S	74,453.25	0.02
40,000	CANADIAN NATL RAILWAY 2.75 16-26 01/03S	39,294.56	0.01
262,000	CANADIAN NATL RAILWAY 6.90 98-28 15/07S	288,102.24	0.07
100,000	CANADIAN PACIFIC 1.75 21-26 02/12S	95,149.33	0.02
124,000	CANADIAN PACIFIC RAI 2.54 21-28 28/02S	89,336.42	0.02
100,000	CANADIAN WESTERN BA 5.261 23-25 20/12S	75,356.32	0.02
100,000	CAN IMP BK 3.45 22-27 07/04S	98,239.47	0.02
100,000	CAN IMP BK 3.807 24-29 09/07A	114,857.71	0.03
262,000	CAN IMP BK 4.95 22-27 29/06S	200,919.00	0.05
216,000	CAN IMP BK 5.05 22-27 07/10S	166,639.98	0.04
84,000	CAN IMP BK SYD 5.0 23-26 07/12S	64,139.08	0.02
200,000	CATERPILLAR FINANCIA 4.51 24-27 05/03S	151,745.40	0.04
54,000	CGI 1.45 22-26 14/09S	51,105.32	0.01
200,000	CHOICE PROPERTIES 2.456 21-26 30/11S	144,842.51	0.04
64,000	CHOICE PROPERTIES 3.5320 19-29 11/06S	46,624.75	0.01
154,000	CHOICE PROPERTIES 4.1780 18-28 08/03S	115,658.67	0.03
28,000	CNH INDUSTRIAL 4.8000 24-27 25/03S	21,284.55	0.01
442,000	CONSTELLATION SOFTWA 5.158 24-29 16/02S	455,883.44	0.11
21,000	CROMBIE REAL ES 3.6770 19-26 26/08S	15,521.65	0.00
14,000	CROMBIE REAL ESTATE 3.917 19-27 21/06S	10,388.21	0.00
21,000	DAIMLER TRUCKS FINAN 5.22 22-27 20/09S	16,201.67	0.00
19,000	DAIMLER TRUCKS FINAN 5.77 23-28 25/09S	15,081.67	0.00
93,000	DOLLARAMA INC 1.8710 21-26 08/07S	66,989.00	0.02
100,000	ELEMENT FINANCIAL 6.271 23-26 26/06S	102,715.01	0.03
358,000	ELEMENT FINANCIAL 6.319 23-28 04/12S	381,325.06	0.10
53,000	ELEMENT FLEET M 5.6430 24-27 13/03S	54,358.69	0.01
119,000	ENBRIDGE 4.9 23-28 26/05S	91,856.61	0.02
54,000	ENBRIDGE 5.3 4-29 05/04S	55,952.19	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
144,000	ENBRIDGE 5.7 22-27 09/11S	112,925.41	0.03
53,000	ENBRIDGE 5.9 23-26 15/11S	54,734.06	0.01
55,000	ENBRIDGE 6.0 23-28 15/11S	58,429.13	0.01
21,000	ENBRIDGE GAS 2.88 17-27 22/11S	15,296.79	0.00
84,000	ENBRIDGE INC 3.2000 17-27 08/06S	61,653.00	0.02
100,000	ENBRIDGE INC 3.7 17-27 15/07S	98,598.26	0.02
200,000	ENBRIDGE INC 4.25 16-26 01/12S	199,766.42	0.05
54,000	ENBRIDGE INC 5.2500 24-27 05/04S	55,294.68	0.01
39,000	ENBRIDGE PIPELINES 3.52 19-29 22/02S	28,679.17	0.01
106,000	FED CAISSES DES 3.8040 24-29 24/09S	78,782.84	0.02
200,000	FED CAISSES DES JARD 1.093 21-26 21/01S	143,443.29	0.04
70,000	FED CAISSES DESJARD 5.2000 22-25 01/10S	52,518.85	0.01
29,000	FINNING INTL 4.778 24-29 13/02S	22,368.68	0.01
116,000	FORTIS INC 3.055 17-26 04/10S	112,886.17	0.03
38,000	FORTIS INC 4.4310 22-29 31/05S	29,001.89	0.01
43,000	GENERAL MOTORS FINA 5.1 24-28 14/07S	33,018.10	0.01
42,000	GENERAL MOTORS FINAN 5.0 24-29 09/02S	32,186.76	0.01
116,000	GENERAL MOTORS FINAN 5.2 23-28 09/02S	89,053.78	0.02
28,000	GENWORTH MI CANADA 2.955 20-27 01/03S	20,032.48	0.01
450,000	GREATER TORONTO 2.7300 19-29 03/04S	324,863.86	0.08
34,000	GREAT-WEST LIFE 3.3370 18-28 28/02S	25,120.39	0.01
154,000	HONDA CANADA FINANCE 1.711 21-26 28/09S	110,210.74	0.03
25,000	HONDA CANADA FINANCE 4.899 24-29 21/02S	19,389.04	0.00
25,000	HONDA CANADA FINANCE 5.73 23-28 28/09S	19,896.68	0.01
107,000	HSBC BANK CANADA 1.7820 21-26 20/05S	77,223.41	0.02
78,000	HYDRO ONE 4.91 22-28 27/01S	60,507.76	0.02
38,000	HYDRO ONE INC 3.0200 19-29 05/04S	27,733.51	0.01
35,000	INTACT FINANCIAL 2.85 17-27 07/06S	25,544.35	0.01
48,000	INTER PIPELINE FUND 5.76 22-28 17/02S	37,381.90	0.01
41,000	JOHN DEERE FINANCIAL 4.63 24-29 04/04S	31,680.93	0.01
45,000	JOHN DEERE FINANCIAL 5.17 23-28 15/09S	35,300.53	0.01
150,000	KINROSS GOLD CORP 4.5 18-27 15/07S	150,436.58	0.04
27,000	LOBLAW COS LTD 4.4880 18-28 11/12S	20,643.00	0.01
29,000	MAGNA INTERNATIONAL 5.0500 24-29 14/03S	29,855.10	0.01
100,000	MAGNA INTL 1.500 17-27 25/09A	107,319.61	0.03
100,000	MAGNA INTL 4.15 15-25 01/10S	99,721.18	0.03
32,000	MAGNA INTL 4.8 24-29 30/05S	24,666.52	0.01
100,000	MANULIFE BANK OF CAN 4.5460 24-29 08/03S	76,779.25	0.02
100,000	MANULIFE FINANCIAL 4.15 16-26 04/03S	99,783.73	0.03
46,000	MANULIFE FINANCIAL C 2.484 20-27 19/05S	44,193.32	0.01
80,000	MERCEDES-BENZ FIN 3.0 22-27 23/02A	89,656.18	0.02
20,000	MERCEDES-BENZ FIN 5.2 23-25 04/12S	15,045.47	0.00
31,000	METRO INC 3.3900 17-27 06/12S	22,877.95	0.01
100,000	NATIONAL BANK OF CAN 1.534 21-26 15/06S	71,792.68	0.02
115,000	NATIONAL BANK OF CAN 5.023 23-29 01/02S	89,900.15	0.02
200,000	NATIONAL BANK OF CAN 5.219 23-28 14/06S	156,485.38	0.04
69,000	NATIONAL BANK OF CAN 5.296 22-25 03/11S	51,899.41	0.01
250,000	NATIONAL BANK OF CAN 5.60 23-28 18/12S	261,395.72	0.07
200,000	NATL BANK OF CANADA 3.75 24-29 02/05A	229,533.08	0.06
50,000	NAV CANADA 0.9370 21-26 09/02S	35,817.69	0.01
21,000	NAV CANADA 7.4 96-27 01/06S	17,107.27	0.00
56,000	NUTRIEN LTD 4.2000 19-29 01/04S	55,812.11	0.01
162,000	NUTRIEN LTD 4.9000 23-28 27/03S	165,274.86	0.04
38,000	NUTRIEN LTD 4 17-26 15/12S	37,731.61	0.01
36,000	NUTRIEN LTD 5.2 24-27 21/06S	36,915.64	0.01
44,000	PEMBINA PIPELINE 3.6200 19-29 03/04S	32,344.05	0.01
14,000	PRIMARIS REAL ESTATE 4.727 22-27 30/03S	10,564.53	0.00
141,000	PRIMARIS REAL ESTATE 5.934 23-28 29/03S	110,619.96	0.03
20,000	PRIMARIS REAL ESTATE 6.374 23-29 30/06S	16,121.32	0.00
21,000	RIOCAN REAL ESTATE I 5.611 23-27 06/10S	16,279.12	0.00
100,000	ROGERS COMMUNICATION 3.20 23-27 15/03S	97,378.50	0.02
69,000	ROGERS COMMUNICATION 3.75 22-29 15/04S	50,696.47	0.01
90,000	ROGERS COMMUNICATION 5.00 24-29 15/02S	91,863.43	0.02
200,000	ROGERS COMMUNICATION 5.7 23-28 21/09S	157,814.97	0.04
70,000	ROGERS COMMUNICATIONS 2.90 16-26 15/11S	68,036.03	0.02
300,000	ROGERS COMMUNICATIONS 3.65 20-27 31/03S	221,821.08	0.06
100,000	ROYAL BANK OF CANADA 0.875 21-26 19/01S	95,951.93	0.02
51,000	ROYAL BANK OF CANADA 1.15 21-26 14/07S	48,459.50	0.01
160,000	ROYAL BANK OF CANADA 1.2 21-26 27/04S	153,211.15	0.04
200,000	ROYAL BANK OF CANADA 1.589 21-26 04/05S	144,024.05	0.04
100,000	ROYAL BANK OF CANADA 1.8330 21-28 31/07S	70,182.57	0.02
150,000	ROYAL BANK OF CANADA 2.14 31 03/11S	107,629.05	0.03
107,000	ROYAL BANK OF CANADA 2.24 22-27 03/08S	107,653.78	0.03
200,000	ROYAL BANK OF CANADA 2.328 20-27 28/01S	144,484.07	0.04
103,000	ROYAL BANK OF CANADA 3.625 22-27 04/05S	102,001.28	0.03
100,000	ROYAL BANK OF CANADA 3.625 22-27 14/06A	130,504.88	0.03
172,000	ROYAL BANK OF CANADA 4.612 22-27 26/07S	131,251.91	0.03
214,000	ROYAL BANK OF CANADA 4.632 23-28 01/05S	164,431.64	0.04
206,000	ROYAL BANK OF CANADA 4.642 23-28 17/01S	157,964.24	0.04
155,000	ROYAL BANK OF CANADA 4.65 16-26 27/01S	155,324.00	0.04
100,000	ROYAL BANK OF CANADA 4.875 24-27 19/01S	101,872.64	0.03
200,000	ROYAL BANK OF CANADA 4.9 23-28 12/01S	204,588.42	0.05
100,000	ROYAL BANK OF CANADA 4.95 24-29 01/02S	103,052.15	0.03
100,000	ROYAL BANK OF CANADA 5.0 23-28 24/01A	135,452.53	0.03
100,000	ROYAL BANK OF CANADA 5.20 23-28 01/08S	103,834.00	0.03
100,000	ROYAL BANK OF CANADA 5.2 23-26 20/07S	102,120.23	0.03
200,000	ROYAL BANK OF CANADA 5.235 22-26 02/11S	153,333.49	0.04
106,000	ROYAL BANK OF CANADA 5.341 23-26 23/06S	80,845.30	0.02
166,000	ROYAL BANK OF CANADA 6.00 22-27 01/11S	175,165.26	0.04
48,000	SAPUTO INC 2.2420 20-27 16/06S	34,337.36	0.01
14,000	SIENNA SENIOR L 3.4500 20-26 27/02S	10,260.86	0.00
23,000	SMARTCENTRES REAL ES 5.354 23-28 29/05S	17,716.84	0.00
28,000	STANTEC 2.048 20-27 08/10S	19,803.56	0.00
200,000	TELUS CORP 2.7500 19-26 08/07S	145,796.12	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
54,000	TELUS CORP 2.80 16-27 16/02S	52,092.98	0.01
200,000	TELUS CORP 3.75 15-26 10/03U	148,155.81	0.04
50,000	TELUS CORP 4.8 24-28 15/12S	38,485.10	0.01
57,000	TOROMONT INDUSTRIES 3.842 17-27 27/10S	42,466.84	0.01
127,000	TORONTO-DOMINION 1.8880 21-28 08/03S	89,588.62	0.02
102,000	TORONTO-DOMINION 5.4910 23-28 08/09S	80,746.86	0.02
145,000	TORONTO DOMINION BAN 4.98 24-27 05/04S	147,968.62	0.04
75,000	TORONTO DOMINION BAN 4.994 24-29 05/04S	77,290.58	0.02
101,000	TORONTO DOMINION BAN 5.423 23-26 10/07S	77,189.77	0.02
110,000	TORONTO DOMINION BANK 0.75 21-26 06/01S	105,417.47	0.03
50,000	TORONTO DOMINION BANK 1.2 21-26 03/06S	47,670.81	0.01
200,000	TORONTO DOMINION BANK 2.26 22-27 07/01S	144,255.84	0.04
100,000	TORONTO DOMINION BANK 2.8 22-27 10/03S	96,962.75	0.02
105,000	TORONTO DOMINION BANK 2.875 22-27 05/04A	134,604.12	0.03
157,000	TORONTO DOMINION BANK 4.477 23-28 18/01S	119,693.33	0.03
175,000	TORONTO DOMINION BANK 4.68 22-29 08/01S	134,989.00	0.03
71,000	TORONTO DOMINION BANK 5.523 23-28 17/07S	74,258.76	0.02
101,000	TORONTO DOMINION BK 0.75 20-25 11/09S	97,757.09	0.02
200,000	TORONTO-DOMINION BK 1.1280 20-25 09/12S	143,902.01	0.04
83,000	TORONTO-DOMINION BK 1.8960 21-28 11/09S	58,155.01	0.01
100,000	TORONTO DOMINION BK 2.551 22-27 03/08A	110,914.41	0.03
200,000	TORONTO DOMINION BK 4.108 22-27 08/06S	199,972.63	0.05
300,000	TORONTO DOMINION BK 4.21 22-27 01/06S	226,148.14	0.06
172,000	TORONTO DOMINION BK 4.693 22-27 15/09S	174,742.81	0.04
135,000	TORONTO-DOMINION BK 5.1560 23-28 10/01S	139,040.91	0.03
34,000	TORONTO DOMINION BK 5.264 23-26 11/12S	34,841.23	0.01
230,000	TORONTO DOMINION BK 5.376 22-27 21/10S	179,418.01	0.05
300,000	TOYOTA CREDIT CANADA 1.66 21-26 20/07S	215,201.47	0.05
200,000	TOYOTA CREDIT CANADA 4.44 24-29 27/06S	153,040.39	0.04
40,000	TRANSCANADA PIPELINE 5.419 23-26 10/03S	29,612.52	0.01
58,000	TRANSCANADA PIPELINE 6.203 23-26 09/03S	58,030.02	0.01
145,000	TRANSCANADA PIPELINES 3.8 20-27 05/04S	107,958.45	0.03
143,000	TRANSCANADA PIPELINES 4.25 18-28 15/05S	142,560.49	0.04
310,000	TRANSCANADA PIPELINES 4.875 16-26 15/01S	311,330.13	0.08
124,000	VENTAS CANADA FINANC 5.398 23-28 21/04S	96,400.56	0.02
46,000	WASTE CONNECTIONS 3.5000 19-29 01/05S	44,782.52	0.01
34,000	WASTE CONNECTIONS 4.25 18-28 01/12S	34,113.86	0.01
	Cayman Islands	**589,174.84**	**0.15**
200,000	ALIBABA GROUP HLD LTD 3.40 17-27 06/12S	195,347.98	0.05
200,000	DIB SUKUK 4.8 23-28 16/08S	202,595.60	0.05
200,000	DIB SUKUK LTD 1.959 21-26 22/06S	191,231.26	0.05
	Chile	**532,725.23**	**0.13**
300,000	CENCOSUD SA 4.375 17-27 17/07S	296,964.88	0.07
40,000	ENEL AMERICAS 4.00 16-26 25/10S	39,638.67	0.01
200,000	SOCIEDAD QUIMICA 4.2500 19-29 07/05S	196,121.68	0.05
	China	**192,070.20**	**0.05**
200,000	BAIDU INC 1.72 20-26 09/10S	192,070.20	0.05
	Croatia	**115,737.08**	**0.03**
100,000	ERSTEANDSTEIERMAR 4.875 24-29 31/01A	115,737.08	0.03
	Czech Republic	**115,177.86**	**0.03**
100,000	CESKA SPORITELN -30 15/01A	115,177.86	0.03
	Denmark	**1,432,031.22**	**0.36**
100,000	A.P. MOELLER-MAERSK 1.75 18-26 16/03A	109,791.78	0.03
100,000	DANSKE BANK A/S 4.0000 23-27 12/01A	113,111.14	0.03
100,000	DANSKE BANK AS 1 21-31 15/05A	107,796.62	0.03
100,000	DANSKE BANK BG 4.5 23-28 09/11A	116,202.49	0.03
100,000	H.LUNDBECK AS 0.875 20-27 14/10A	104,568.41	0.03
100,000	ISS GLOBAL AS 0.875 19-26 18/06A	107,649.43	0.03
100,000	ISS GLOBAL AS 1.5 17-27 31/08A	106,992.99	0.03
100,000	JYSKE BANK AS 5.50 22-27 16/11A	117,003.91	0.03
100,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	112,811.03	0.03
100,000	NOVO NORDISK FINANCE 0.125 21-28 04/06A	102,268.50	0.03
100,000	NOVO NORDISK FINANCE 3.125 24-29 21/01A	113,911.36	0.03
100,000	NYKREDIT REALKREDIT 0.375 21-28 24/02A	102,013.36	0.03
100,000	NYKREDIT REALKREDIT 4.625 23-29 19/01A	117,910.20	0.03
	Finland	**2,123,812.60**	**0.53**
100,000	KOJAMO PLC 1.875 20-27 27/05A	107,701.27	0.03
100,000	NOKIA OYJ 3.125 20-28 15/05A	111,687.69	0.03
11,000	NOKIA OYJ 4.375 17-22 12/06S	10,936.80	0.00
100,000	NORDEA BANK ABP 0.5 20-27 14/05A	105,844.11	0.03
100,000	NORDEA BANK ABP 0.625 21-31 18/05A	106,574.76	0.03
100,000	NORDEA BANK ABP 1.125 17-27 27/09A	107,121.68	0.03
100,000	NORDEA BANK ABP 1.125 22-27 16/02A	107,385.22	0.03
100,000	NORDEA BANK ABP 1.5000 21-26 30/09S	94,762.11	0.02
100,000	NORDEA BANK ABP 2.5000 22-29 23/05A	109,436.85	0.03
200,000	NORDEA BANK ABP 5.3750 22-27 22/09S	206,126.79	0.05
300,000	NORDEA BKP 3.375 24-29 11/06A	342,596.19	0.09
101,000	NORDEA BKP 4.125 23-28 05/05A	117,295.51	0.03
100,000	OP CORPORATE BANK 0.1 20-27 16/11A/11A	103,011.67	0.03
100,000	OP CORPORATE BANK 2.875 22-25 15/12A	111,540.97	0.03
100,000	OP CORPORATE BANK PL 1.375 21-26 04/09A	125,618.74	0.03
100,000	STORA ENSO OYJ 2.50 17-27 07/06A	110,359.28	0.03
100,000	UPM KYMMENE CORP 2.25 22-29 23/05A	108,288.86	0.03
35,000	UPM KYMMENE OY 7.45 97-27 26/11S	37,524.10	0.01
	France	**25,680,060.45**	**6.46**
100,000	ACCOR SA 2.375 21-28 29/11A	108,001.14	0.03
100,000	ALD SA 1.25 22-26 02/03A	108,912.42	0.03
100,000	ALSTOM SA 0.125 21-27 27/07A	103,735.46	0.03
100,000	ALSTOM SA 0.25 19-26 14/10A	105,977.12	0.03
300,000	APRR SA 0.125 20-29 18/09A	298,076.15	0.07
100,000	APRR SA 1.25 19-28 18/01A	106,360.48	0.03
100,000	ARKEMA SA 0.125 20-26 14/10A	106,042.13	0.03
100,000	ARVAL SERVICE LEASE 0 21-25 01/10U	108,320.91	0.03
100,000	ARVAL SERVICE LEASE 3.375 22-26 04/01A	111,761.38	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ARVAL SERVICE LEASE 4.25 23-25 11/11A	112,907.32	0.03
200,000	ASFFP 1.25 17-27 18/01A	216,654.22	0.05
100,000	AYVENS 3.875 24-27 22/02A	113,769.98	0.03
100,000	AYVENS 3.875 24-28 24/01A	113,671.17	0.03
100,000	AYVENS 3.875 24-29 16/07A	113,880.75	0.03
100,000	AYVENS 4.25 23-27 18/01A	114,641.69	0.03
200,000	AYVENS 4.875 23-28 06/10A	236,271.80	0.06
100,000	BANQUE FED CRED 0.6250 22-27 19/11A	103,607.71	0.03
200,000	BANQUE FED CRED 5.8960 23-26 13/07S	205,460.42	0.05
200,000	BANQUE FEDERATIVE DU 5.088 24-27 23/01S	203,408.69	0.05
400,000	BANQUE FEDERATIVE DU 5.194 24-28 16/02S	410,282.56	0.10
200,000	BFCM 0.01 21-26 11/05A	213,449.75	0.05
100,000	BFCM 0.25 21-28 29/06A	101,479.55	0.03
100,000	BFCM 0.75 19-26 08/06A	107,877.60	0.03
100,000	BFCM 1.375 18-28 16/07A	105,796.14	0.03
200,000	BFCM 1.625 17-27 15/11A	212,358.98	0.05
100,000	BFCM 1.75 19-29 15/03A	104,980.11	0.03
200,000	BFCM 2.375 16-26 24/03A	220,613.68	0.06
100,000	BFCM 3.00 15-25 11/09A	111,345.45	0.03
200,000	BFCM 3.125 22-27 14/09A	224,917.25	0.06
100,000	BFCM 3.875 23-28 26/01A	114,252.83	0.03
100,000	BFCM 4.524 22-25 13/07S	107,358.72	0.03
100,000	BFCM BANQUE 4.125 23-29 13/03A	116,892.82	0.03
100,000	BFCM BANQUE FEDERATI 3.875 23-28 14/02A	115,072.21	0.03
200,000	BFCM BANQUE FEDERATI 4.9 23-26 26/01S	201,491.34	0.05
100,000	BFCM BANQUE FEDERATI 5.375 23-28 25/05U	137,061.42	0.03
100,000	BFCM EMTN 1.00 21-26 16/07A	125,710.17	0.03
100,000	BNP PARIBAS 0.1250 19-26 04/09A	105,918.00	0.03
100,000	BNP PARIBAS 0.5000 21-28 30/05A	104,350.15	0.03
200,000	BNP PARIBAS 1.375 19-29 28/05A	205,859.32	0.05
143,000	BNP PARIBAS 1.50 17-25 17/11A	157,073.63	0.04
117,000	BNP PARIBAS 1.625 16-26 23/03A	128,971.44	0.03
100,000	BNP PARIBAS 2.0000 21-31 24/05A	126,833.99	0.03
200,000	BNP PARIBAS 2.5910 22-28 20/01S	191,889.58	0.05
100,000	BNP PARIBAS 2.75 15-26 27/01A	111,044.77	0.03
100,000	BNP PARIBAS 3.3750 19-26 23/01A	131,510.73	0.03
200,000	BNP PARIBAS -30 20/05S	207,318.58	0.05
200,000	BNP PARIBAS 4.625 17-27 13/03S	199,452.16	0.05
200,000	BNP PARIBAS 5.1760 24-30 09/01S	205,215.26	0.05
100,000	BNP PARIBAS SA 0.25 21-27 13/04A	106,874.36	0.03
100,000	BNP PARIBAS SA 1.125 18-26 11/06A	108,312.38	0.03
100,000	BNP PARIBAS SA 1.875 20-27 14/12A	122,275.05	0.03
200,000	BNP PARIBAS SA 2.125 19-27 23/01A	220,114.49	0.06
100,000	BNP PARIBAS SA 2.875 16-26 01/10A	111,176.91	0.03
200,000	BNP PARIBAS SA 4.4 18-28 14/08S	199,154.18	0.05
100,000	BOUYGUES 1.125 20-28 14/04A	105,231.28	0.03
100,000	BOUYGUES 1.375 16-27 07/06A	107,998.06	0.03
100,000	BOUYGUES 2.25 22-29 29/06A	108,161.70	0.03
100,000	BOUYGUES 5.50 06-26 06/10A	136,550.40	0.03
100,000	BPCE 0.375 22-26 02/02A	107,965.83	0.03
100,000	BPCE 0.5 20-27 15/09A	106,297.52	0.03
100,000	BPCE 1.00 16-28 05/10A	104,095.67	0.03
200,000	BPCE 1.75 22-27 26/04A	217,246.64	0.05
100,000	BPCE 2.875 16-26 22/04A	111,008.58	0.03
100,000	BPCE 3.50 23-28 25/01A	113,775.58	0.03
250,000	BPCE 5.281 24-29 30/05S	257,803.33	0.06
100,000	BPCE 6.125 23-29 24/05A	138,671.83	0.03
250,000	BPCE S.A. 1 21-26 20/01S	239,507.10	0.06
100,000	BPCE SA 1.75 22-34 02/02A	102,631.71	0.03
200,000	BPCE SA 2.25 22-32 02/03A	215,774.88	0.05
100,000	BPCE SA 3.8750 24-29 11/01A	114,282.49	0.03
100,000	BPCE SA 4.375 23-28 13/07A	116,091.84	0.03
250,000	BPCE SA 4.75 22-27 19/07S	252,531.63	0.06
250,000	BPCE SA 5.2030 24-27 18/01S	254,689.37	0.06
100,000	CAPGEMINI SE 1.625 20-26 15/04A	109,766.80	0.03
100,000	CAPGEMINI SE 1.75 18-28 18/04A	107,760.43	0.03
100,000	CARREFOUR SA 1.875 22-26 30/10A	109,396.86	0.03
100,000	CARREFOUR SA 2.625 20-27 15/12A	110,594.61	0.03
100,000	CARREFOUR SA 4.125 22-28 12/10A	115,920.14	0.03
100,000	CIE DE SAINT-GOBAIN 1.875 18-28 21/09A	107,356.62	0.03
100,000	CIE DE SAINT-GOBAIN 3.2500 24-29 09/08A	112,549.38	0.03
100,000	COMPAGNIE DE SAINT-G 2.375 20-27 03/04A	110,672.98	0.03
100,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	113,584.65	0.03
300,000	COMPAGNIE DE SAINT GO 2.125 22-28 10/06A	326,646.26	0.08
100,000	COMPAGNIE FIN ET IND 0.75 16-28 09/09A	103,607.61	0.03
100,000	COVIVIO SA 1.875 16-26 20/05A	109,600.09	0.03
200,000	CREDIT AGRICOLE 0.375 19-25 21/10A	217,209.21	0.05
250,000	CREDIT AGRICOLE 1.247 21-27 26/01S	238,941.48	0.06
100,000	CREDIT AGRICOLE 1.8740 21-31 09/12S	124,454.54	0.03
100,000	CREDIT AGRICOLE SA 0.125 20-27 09/12A	102,056.32	0.03
200,000	CREDIT AGRICOLE SA 1.00 22-25 18/09A	219,198.86	0.06
200,000	CREDIT AGRICOLE SA 2.625 15-27 17/03A	220,746.43	0.06
100,000	CREDIT AGRICOLE SA 2 19-29 25/03AA	105,778.17	0.03
100,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	113,279.76	0.03
500,000	CREDIT AGRICOLE SA 5.589 23-26 05/07S	511,297.34	0.13
100,000	CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	106,157.64	0.03
100,000	CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	109,486.48	0.03
200,000	CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	223,698.84	0.06
200,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	226,476.62	0.06
100,000	CREDIT MUTUEL ARKEA 3.875 23-28 22/05A	115,196.90	0.03
200,000	DANONE SA 0 21-25 01/06A	216,120.42	0.05
200,000	DANONE SA 2.947 16-26 02/11S	194,928.22	0.05
100,000	DANONE SA EMTN 1.208 16-28 03/11A	105,564.69	0.03
100,000	DASSAULT SYSTEM 0.1250 19-26 16/09A	105,987.54	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	103,590.84	0.03
100,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	108,393.06	0.03
200,000	ESSILORLUXOTTICA SA 0.375 19-27 27/11A	208,589.13	0.05
100,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	108,935.47	0.03
74,000	FRANCE TELECOM 8.125 08-28 20/11A	112,051.33	0.03
400,000	GECINA 1.00 16-29 30/01A	412,910.69	0.10
100,000	GECINA 1.375 17-28 26/01A	106,209.33	0.03
100,000	GROUPAMA SA 0.75 21-28 07/07A	101,146.65	0.03
100,000	GROUPAMA SA 3.375 18-28 24/09A	111,202.04	0.03
100,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	103,709.96	0.03
100,000	ICADE SA 1.125 16-25 17/11A	109,072.85	0.03
100,000	ICADE SA 1.50 17-27 13/09A	106,655.11	0.03
100,000	IMERYS 1.5 17-27 15/01A	107,954.15	0.03
100,000	KERING SA 0.75 20-28 13/05A	103,848.06	0.03
100,000	KERING SA 3.75 23-25 05/09A	112,283.73	0.03
100,000	KLEPIERRE 1.375 17-27 16/02A	108,417.71	0.03
200,000	KLEPIERRE 2 20-29 12/05A	213,605.24	0.05
100,000	LEGRAND SA HOLDING 3.5 23-29 29/05A	115,139.87	0.03
100,000	LOREAL SA 0.875 22-26 29/06A	108,319.04	0.03
100,000	L OREAL SA 2.875 23-28 19/05A	112,724.20	0.03
100,000	L OREAL SA 3.375 23-27 23/01A	113,617.87	0.03
100,000	MICHELIN SA 0.875 18-25 03/09A	109,452.20	0.03
100,000	ORANGE SA 0.875 16-27 03/02A	107,177.59	0.03
100,000	ORANGE SA 0 21-26 29/06A	106,457.87	0.03
100,000	ORANGE SA 1.25 20-27 07/04A	107,730.45	0.03
100,000	ORANGE SA 1.375 18-28 20/03A	106,758.40	0.03
100,000	ORANGE SA 1.5 17-27 09/09A	108,092.76	0.03
100,000	ORANGE SA 2.0000 19-29 15/01A	108,510.33	0.03
58,000	RCI BANQUE 3.75 24-27 04/10A	65,423.83	0.02
100,000	RCI BANQUE SA 1.75 19-26 10/04A	109,060.13	0.03
50,000	RCI BANQUE SA 4.125 22-25 01/12A	56,067.18	0.01
68,000	RCI BANQUE SA 4.5 23-27 06/04A	77,803.42	0.02
100,000	RCI BANQUE SA 4.625 23-26 02/10A	113,822.75	0.03
100,000	RCI BANQUE SA 4.625 23-26 13/07A	113,649.85	0.03
100,000	RCI BANQUE SA 4.75 22-27 06/07A	115,251.24	0.03
41,000	RCI BANQUE SA 4.875 22-28 21/09A	47,926.54	0.01
100,000	SANEF SA 0.95 16-28 19/10A	104,607.17	0.03
200,000	SANOFI SA 0.50 16-27 13/01A	213,691.23	0.05
200,000	SANOFI SA 1.00 18-26 21/03A	218,078.42	0.05
100,000	SANOFI SA 1.2500 22-29 06/04A	105,290.61	0.03
100,000	SANOFI SA 1.75 14-26 10/09A	109,889.99	0.03
70,000	SANOFI SA 3.6250 18-28 19/06S	69,388.02	0.02
100,000	SCHNEIDER ELECTRIC 1.5000 19-28 15/01A	107,600.70	0.03
100,000	SCHNEIDER ELECTRIC S 0.25 20-29 11/03A	100,328.33	0.03
100,000	SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	107,882.86	0.03
100,000	SOCIETE FONCIER LYON 0.50 21-28 21/04A	102,664.65	0.03
200,000	SOCIETE GENERALE 1.7920 21-27 09/06S	189,829.34	0.05
100,000	SOCIETE GENERALE 4.125 23-28 21/11A	116,249.72	0.03
100,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	107,548.58	0.03
100,000	SOCIETE GENERALE SA 0.125 21-28 18/02A	101,426.40	0.03
100,000	SOCIETE GENERALE SA 0.25 21-27 08/07A	103,818.02	0.03
100,000	SOCIETE GENERALE SA 0.75 20-27 23/01A	105,905.79	0.03
200,000	SOCIETE GENERALE SA 1.125 21-31 30/06A	212,784.45	0.05
200,000	SOCIETE GENERALE SA 1.488 20-26 14/12S	191,621.18	0.05
100,000	SOCIETE GENERALE SA 1.75 19-29 22/03A	103,925.26	0.03
200,000	SOCIETE GENERALE SA 2.797 22-28 19/01S	191,007.15	0.05
100,000	SOCIETE GENERALE SA 4.0 22-27 16/11A	115,181.56	0.03
100,000	SOCIETE GENERALE SA 4.125 23-27 02/06A	115,058.30	0.03
100,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	114,552.82	0.03
100,000	SODEXO 1.75 19-28 26/06A	120,650.18	0.03
100,000	SODEXO 1 20-28 17/07A	104,520.95	0.03
100,000	SODEXO SA 1 20-29 27/04A	102,792.05	0.03
100,000	STE AUTORPARRHIN 1.125 16-26 09/01A	109,088.30	0.03
100,000	SUEZ ENVIRONNEMENT 1.75 15-25 10/09A	110,227.07	0.03
100,000	SUEZ SA 1.25 20-27 02/04A	107,554.55	0.03
100,000	UNIBAIL RODAMCO 1.0000 19-27 27/02A	106,974.95	0.03
100,000	UNIBAIL-RODAMCO 1.5 17-29 29/05A	104,226.23	0.03
100,000	UNIBAIL RODAMCO 2.50 14-26 04/06A	110,783.37	0.03
100,000	UNIBAIL-RODAMCO SE 1.125 18-25 15/09A	109,405.30	0.03
200,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	210,823.74	0.05
100,000	UNIBAIL-RODAMCO-WEST 0.75 21-28 25/05A	101,505.19	0.03
100,000	VEOLIA ENVIRONNEMENT 0 21-26 09/06U	106,499.76	0.03
100,000	VEOLIA ENVIRONNEMENT 0 21-27 14/01A	105,074.67	0.03
200,000	VEOLIA ENVIRONNEMENT 1.59 15-28 10/01A	214,353.66	0.05
100,000	VERALLIA SASU 1.625 21-28 14/05A	105,142.96	0.03
100,000	VIGIE 1.5 17-29 03/04A	105,348.11	0.03
100,000	VINCI SA 1.625 19-29 18/01A	106,482.42	0.03
200,000	VINCI SA 3.7500 19-29 10/04S	194,481.34	0.05
100,000	WORLDLINE SA 4.125 23-28 12/09A	108,603.65	0.03
100,000	WPP FINANCE 4.125 23-28 30/05A	115,532.75	0.03
	Germany	**8,315,867.18**	**2.09**
100,000	AAREAL BANK AG 0.75 22-28 18/04A	101,321.96	0.03
300,000	AAREAL BANK AG 5.875 24-26 29/05A	347,055.91	0.09
100,000	ADIDAS AG 0.0000 20-28 05/10U	100,722.93	0.03
100,000	BASF 0.7522-26 17/03A	108,477.96	0.03
60,000	BASF 0.875 17-27 15/11A	63,749.60	0.02
100,000	BASF SE 3.125 22-28 29/06A	113,463.93	0.03
100,000	BASF SE 4.0 23-29 08/03A	116,922.12	0.03
100,000	BERTELSMANN AG 3.5 22-29 29/05A	113,806.16	0.03
100,000	BERTELSMANN SE CO. 2 20-28 01/04A	108,775.63	0.03
100,000	CLEARSTREAM BANK 0.0000 20-25 01/12A	107,853.94	0.03
27,000	COMMERZBANK AG 0.1 21-25 11/03A	29,342.61	0.01
4,000	COMMERZBANK AG 0.375 20-27 01/09A	4,212.64	0.00
150,000	COMMERZBANK AG 0.50 19-26 04/12A	159,812.47	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	COMMERZBANK AG 1.00 19-26 25/02A	109,013.35	0.03
100,000	COMMERZBANK AG 1.125 17-25 19/09A	109,612.57	0.03
100,000	COMMERZBANK AG 1.875 18-28 28/02A	108,072.48	0.03
275,000	COMMERZBANK AG 4.00 16-26 23/03A	309,666.01	0.08
59,000	COMMERZBANK AG 4.00 17-27 30/03A	66,946.59	0.02
100,000	CONTINENTAL AG 2.5 20-26 27/08A	110,736.30	0.03
60,000	CONTINENTAL AG 3.625 22-27 30/11A	67,894.72	0.02
30,000	CONTINENTAL AG 4.0000 23-27 01/03A	34,199.19	0.01
27,000	CONTINENTAL AG 4 23-28 01/06A	30,932.54	0.01
33,000	COVESTRO AG 0.875 20-26 12/06A	35,875.35	0.01
100,000	COVESTRO AG 4.75 22-28 15/11A	119,152.05	0.03
100,000	DEUTSCHE BANK 1.750 18-28 17/01A	107,321.58	0.03
200,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	215,961.48	0.05
100,000	DEUTSCHE BANK AG 3.2500 22-28 24/05A	111,717.11	0.03
25,000	DEUTSCHE BANK AG 4.1000 16-26 13/01S	24,818.63	0.01
100,000	DEUTSCHE BANK AG 4 22-27 29/11A	115,758.79	0.03
13,000	DEUTSCHE BOERSE 1.125 18-28 26/03A	13,967.09	0.00
100,000	DEUTSCHE BOERSE 3.875 23-26 28/09A	114,006.35	0.03
100,000	DEUTSCHE LUFTHANSA 2.875 21-27 16/05A	110,535.00	0.03
100,000	DEUTSCHE LUFTHANSA 3 20-26 29/05A	111,103.21	0.03
100,000	DEUTSCHE LUFTHANSA A 3.75 21-28 11/02A	112,756.24	0.03
89,000	DEUTSCHE PFANDBRIEFB 5.0 23-27 05/02A	101,992.73	0.03
30,000	DEUTSCHE POST AG 0.375 20-26 20/05A	32,304.57	0.01
57,000	DEUTSCHE POST AG 0.75 20-29 20/05A	59,585.22	0.01
60,000	DEUTSCHE POST AG 1.00 17-27 13/12A	63,898.56	0.02
30,000	DEUTSCHE POST AG 1.255 16-26 01/04A	32,841.20	0.01
51,000	DEUTSCHE POST AG 1.625 18-28 05/12A	54,966.83	0.01
103,000	DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	109,250.21	0.03
50,000	DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	54,484.48	0.01
100,000	EUROGRID GMBH 1.50 16-28 18/04A	106,415.75	0.03
100,000	EUROGRID GMBH 3.5980 24-29 02/01A	113,494.49	0.03
100,000	EVONIK INDUSTRIES 2.25 22-27 25/09A	109,767.01	0.03
20,000	FRESENIUS SE 1.625 20-27 08/10A	21,666.61	0.01
200,000	FRESENIUS SE CO. KG 0.375 20-26 28/09A	213,152.52	0.05
53,000	FRES ME 3.875 22-27 20/09A	60,712.62	0.02
100,000	HAMBURG COMM BANK 4.5 24-28 24/07A	114,052.13	0.03
41,000	HAMBURG COMMERCIAL B 4.75 24-29 02/05A	48,248.32	0.01
35,000	HAMBURG COMMERCIAL BK4.875 23-27 30/03A	40,515.49	0.01
147,000	HELLA GMBH & CO. KGAA 0.50 19-27 26/01A	155,046.57	0.04
300,000	HENKEL AG CO 1.25 19-26 30/09A	378,878.72	0.10
41,000	HOCHTIEF AG 0.5 19-27 03/09A	42,806.04	0.01
40,000	HOCHTIEF AG 0.625 21-29 26/04A	39,939.77	0.01
100,000	INFINEON TECHNO 1.625 20-29 24/06A	105,624.27	0.03
100,000	KS AKTUELL AG 4.25 24-29 19/06A	113,552.66	0.03
35,000	LANXESS AG 0.00 21-27 08/09A	35,795.42	0.01
100,000	LANXESS AG 1.75 22-28 22/03A	105,880.69	0.03
100,000	LEG IMMOBILIEN 0.3750 22-26 17/01A	107,652.01	0.03
100,000	LEG IMMOBILIEN SE 0.8750 19-27 28/11A	105,141.57	0.03
100,000	LEG IMMOBILIEN SE 0.8750 22-29 17/01A	100,770.77	0.03
23,000	MERCEDES-BENZ GROUP 1.00 17-27 15/11A	24,370.24	0.01
129,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	137,497.31	0.03
117,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	122,815.26	0.03
100,000	MERCK FIN SERVICES 0.5 20-28 16/07A	102,698.02	0.03
64,000	METRO AG 4.625 24-29 07/03A	74,348.87	0.02
200,000	SANTANDER CONSUMER B 4.375 23-27 13/09A	232,723.38	0.06
91,000	SAP 1.75 14-27 22/02A	100,152.09	0.03
100,000	SAP SE 0.125 20-26 18/05A	107,198.51	0.03
100,000	SAP SE 0.375 20-29 18/05A	100,929.22	0.03
100,000	TALANX AG 2.50 14-26 23/07A	111,378.48	0.03
100,000	VIER GAS TRANSPORT 1.5 18-28 25/09A	105,860.87	0.03
100,000	VONOVIA FINANCE BV 0.6250 20-26 09/07A	107,027.39	0.03
100,000	VONOVIA FINANCE BV 1.5 18-28 14/01A	106,475.22	0.03
100,000	VONOVIA SE 0.0 21-25 01/12A	107,514.07	0.03
100,000	VONOVIA SE 0.2500 21-28 01/09A	99,398.92	0.03
200,000	VONOVIA SE 0.375 21-27 16/06A	208,573.73	0.05
100,000	VONOVIA SE 1.8750 22-28 28/06A	106,485.79	0.03
100,000	VONOVIA SE 4.75 22-27 23/05A	116,418.09	0.03
	Hong Kong	**798,640.20**	**0.20**
200,000	AIA GROUP LTD 3.60 19-29 09/04S	193,940.03	0.05
200,000	AIA GROUP LTD 5.6250 22-27 25/10S	208,416.89	0.05
200,000	FAR EAST HORIZON 6.625 24-27 16/04S	202,407.61	0.05
200,000	WHARF REIC FINANCE 3.50 18-28 17/01S	193,875.67	0.05
	Iceland	**116,177.09**	**0.03**
100,000	ARION BANK 4.625 24-28 21/11A	116,177.09	0.03
	Ireland	**4,855,394.36**	**1.22**
100,000	ABBOTT IRL FINANCING 1.50 18-26 27/09A	109,213.23	0.03
150,000	AERCAP IRELAND 2.45 21-26 29/10S	144,097.27	0.04
250,000	AERCAP IRELAND 4.45 19-26 03/04S	249,488.48	0.06
150,000	AERCAP IRELAND 5.1000 24-29 19/01S	153,555.41	0.04
150,000	AERCAP IRELAND 6.4500 24-27 15/04S	157,187.18	0.04
150,000	AERCAP IRELAND CAP 3.65 17-27 21/07S	147,119.14	0.04
200,000	AERCAP IRELAND CAP 4.45 18-25 01/10S	199,548.42	0.05
150,000	AERCAP IRELAND CAPIT 1.75 21-26 13/01S	144,561.77	0.04
300,000	AERCAP IRELAND CAP LTDA 3.0% 29-10-28	283,386.43	0.07
100,000	CA AUTO BANK SPA IRI 3.75 24-27 12/04A	113,640.56	0.03
100,000	CA AUTO BANK SPA IRI 4.375 23-26 08/06A	113,940.85	0.03
100,000	CA AUTO BANK SPA IRI 4.75 23-27 25/01A	115,919.82	0.03
84,000	CCEP FINANCE IRELAND 0 21-25 06/05A	91,153.31	0.02
100,000	CRH SMW FINANCE DAC 1.25 20-26 05/05A	108,202.94	0.03
200,000	CRH SMW FINANCE DAC 5.2 24-29 21/05S	206,904.47	0.05
100,000	DELL BANK INTL DAC 0.5 21-26 27/10A	106,505.88	0.03
100,000	DELL BANK INTL DAC 3.625 24-29 24/06A	113,765.36	0.03
100,000	DXC CAPITAL FUNDING LT0.45 21-27 15/09A	102,776.77	0.03
200,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	214,953.46	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	FRESENIUS FINANCE IR 0 21-25 01/04A	162,470.81	0.04
150,000	FRESENIUS FIN IRELAND 2.125 17-27 01/02A	165,464.44	0.04
50,000	FRESENIUS FIN IRL 0.5 21-28 01/10A	50,743.94	0.01
39,000	GRENKE FINANCE PLC 5.75 24-29 06/07A	44,784.40	0.01
100,000	HAMMERSON IRL FIN 1.75 21-27 03/06A	107,030.35	0.03
100,000	JOHNSON CONTROL INTL 3 22-28 15/09A	111,639.96	0.03
100,000	JOHNSON CONTROLS INT 0.375 20-27 15/09A	103,932.12	0.03
48,000	JOHNSON NTROLS INTL 5.5 24-29 19/04S	50,263.28	0.01
100,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	110,843.82	0.03
100,000	LINDE 1.0 22-27 31/03A	107,295.33	0.03
100,000	LINDE PLC 0.00 21-26 30/09A	105,823.72	0.03
100,000	LINDE PUBLIC LIMITED 3.0 24-28 14/02A	112,821.48	0.03
100,000	LINDE PUBLIC LIMITED 3.375 23-29 12/06A	114,826.67	0.03
100,000	RYANAIR DAC 0.875 21-26 25/05A	107,984.75	0.03
100,000	RYANAIR DAC 2.875 20-25 15/09A	111,339.64	0.03
201,000	SHIRE ACQ INV IRL 3.20 16-26 23/09S	197,876.17	0.05
200,000	SMURFIT KAPPA TSY 1.5 19-27 15/09S	214,332.73	0.05
	Italy	**3,447,764.30**	**0.87**
100,000	ASSICURAZ GENERALI 3.212 24-29 15/01A	112,754.45	0.03
100,000	ASTM 1.625 18-28 08/02A	106,708.30	0.03
100,000	ASTM SPA 1.0 21-26 25/11A	107,101.81	0.03
100,000	BANCO BPM SPA 4.625 23-27 29/11A	116,714.56	0.03
131,000	INTESA SANPAOLO 0.75 21-28 16/03A	135,969.80	0.03
131,000	INTESA SANPAOLO 1.75 18-28 20/03A	140,620.11	0.04
100,000	INTESA SANPAOLO 1 19-26 19/11A	107,452.28	0.03
150,000	INTESA SANPAOLO 4.75 22-27 06/09A	175,460.69	0.04
100,000	INTESA SANPAOLO 4 23-26 19/05A	113,585.34	0.03
158,000	INTESA SANPAOLO 5 23-28 08/03A	184,271.78	0.05
200,000	INTESA SANPAOLO SPA 4.375 23-27 29/08A	232,447.87	0.06
200,000	IREN SPA 1.95 18-25 19/09A	220,853.56	0.06
100,000	ITALGAS 3.125 24-29 08/02A	111,642.95	0.03
100,000	ITALGAS SPA 1.625 17-27 19/01A	108,959.58	0.03
100,000	ITALGAS SPA 1.625 17-29 18/01A	105,992.67	0.03
100,000	MEDIOBANCA 0.875 19-26 15/01A	108,615.74	0.03
100,000	SNAM SPA 0.7500 22-29 20/06A	100,742.02	0.03
200,000	SNAM SPA 0.875 16-26 25/10A	214,892.41	0.05
100,000	SNAM SPA 3.375 22-26 05/12A	112,848.49	0.03
100,000	TERNA RETE ELETTRICA 3.625 23-29 21/04A	114,314.15	0.03
100,000	TERNA SPA 1.00 16-28 11/10U	104,633.44	0.03
100,000	TERNA SPA 1.375 17-27 26/07A	107,723.39	0.03
200,000	UNICREDIT SPA 0.325 21-26 19/01A	216,089.81	0.05
100,000	UNICREDIT SPA 2.125 16-26 24/10A	110,346.09	0.03
150,000	UNICREDIT SPA 5.85 22-27 15/11A	177,023.01	0.04
	Japan	**8,947,797.22**	**2.25**
100,000	EAST JAPAN RAILWAY 2.614 22-25 08/09A09A	111,204.22	0.03
96,000	HONDA MOTOR CO LTD 2.534 22-27 10/03S	92,718.60	0.02
200,000	MITSUBISHI UFJ 2.757 16-26 13/09S	194,658.52	0.05
120,000	MITSUBISHI UFJ 3.9610 18-28 02/03S	119,237.32	0.03
200,000	MITSUBISHI UFJ FIN 0.848 19-29 19/07A	202,096.13	0.05
400,000	MITSUBISHI UFJ FIN 3.85 16-26 01/03S	397,481.47	0.10
200,000	MIZU FI 4.157 23-28 20/05A	231,735.92	0.06
200,000	MIZU FI 5.667 23-29 27/05S	208,178.97	0.05
200,000	MIZUHO FIN GROUP 144A 3.477 16-26 12/04S	197,504.94	0.05
100,000	NISSAN MOTOR CO 3.2010 20-28 17/09A	108,292.02	0.03
200,000	NISSAN MOTOR CO 3.5220 20-25 17/09S	196,717.09	0.05
300,000	NKT A/S 27.06.23 RIGHT	292,360.51	0.07
200,000	NOMURA HOLDINGS 2.329 22-27 22/01S	190,320.53	0.05
200,000	NOMURA HOLDINGS INC 1.653 21-26 12/07S	190,220.54	0.05
100,000	NTT FINANCE 0.399% 13-12-28	100,994.38	0.03
200,000	NTT FINANCE 5.104 24-27 02/07S	204,586.12	0.05
100,000	NTT FINANCE CORP 0.082 21-25 13/12A	107,816.57	0.03
400,000	NTT FINANCE CORP 1.162 21-26 03/03S	382,101.71	0.10
200,000	NTT FINANCE CORP 1.5910 21-28 03/04S	182,599.81	0.05
400,000	NTT FINANCE CORP 4.3720 22-27 27/07S	401,465.57	0.10
200,000	NTT FINANCE CORP 5.1100 24-29 02/07S	206,327.32	0.05
100,000	ORIX 1.919 22-26 20/04A	109,930.17	0.03
100,000	ORIX 3.78 24-29 29/05A	114,749.77	0.03
5,000	ORIX 5.0 22-27 13/09S	5,085.65	0.00
200,000	PANASONIC HLDGS 3.1130 19-29 19/07S	189,614.71	0.05
107,000	SUMITOMO BANK 3.01 16-26 19/10S	104,407.81	0.03
200,000	SUMITOMO MITSU 5.2000 24-27 07/03S	204,278.82	0.05
200,000	SUMITOMO MITSUI 1.5500 21-26 25/03S	192,098.48	0.05
200,000	SUMITOMO MITSUI 5.5500 23-28 14/09S	208,641.61	0.05
200,000	SUMITOMO MITSUI 5.6500 23-26 14/09S	205,039.55	0.05
172,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	187,902.05	0.05
151,000	SUMITOMO MITSUI FIN 3.364 17-27 12/07S	147,750.71	0.04
260,000	SUMITOMO MITSUI FIN 3.544 18-28 17/01S	253,852.01	0.06
200,000	SUMITOMO MITSUI FINAN 1.902 21-28 17/09S	182,352.31	0.05
200,000	SUMITOMO MITSUI FINAN 5.464 23-26 13/01S	202,750.45	0.05
200,000	SUMITOMO MITSUI FIN G 1.402 21-26 17/09S	189,544.06	0.05
400,000	SUMITOMO MITSUI FINL 0.303 20-27 28/10A	413,471.09	0.10
100,000	SUMITOMO MITSUI FINL 1.143 17-27 14/06A	107,594.80	0.03
156,000	SUMITOMO MITSUI FINL 2.632 16-26 14/07S	151,801.59	0.04
200,000	SUMITOMO MITSUI FINL 3.04 19-29 16/07S	188,289.01	0.05
169,000	SUMITOMO MITSUI FINL 3.352 17-27 18/10S	164,909.94	0.04
200,000	SUMITOMO MITSUI FINL 3.446 17-27 11/01S	196,754.25	0.05
50,000	SUMITOMO MITSUI FINL 3.784 16-26 09/03S	49,650.93	0.01
200,000	SUMITOMO TRUST AND BANK 5.2 24-29 07/03S	206,582.40	0.05
100,000	TAKEDA PHARMA 0.75 20-27 09/07A	105,735.45	0.03
111,000	TAKEDA PHARMA 2.25 18-26 21/11A	122,624.77	0.03
200,000	TAKEDA PHARMACEUTICAL 5.0 19-28 26/11S	205,040.43	0.05
100,000	TOYOTA MOTOR CORP 1.339 21-26 25/03S	96,085.24	0.02
120,000	TOYOTA MOTOR CORP 5.2750 23-26 13/07S	122,640.90	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Jersey	**276,280.81**	**0.07**
76,000	HEATHROW FUNDING LIM 1.5 20-25 12/10A	83,474.33	0.02
100,000	HEATHROW FUNDING LTD 2.625 21-28 16/03A	123,204.02	0.03
50,000	HEATHROW REG SHS 6.75 09-26 03/12A	69,602.46	0.02
	Liechtenstein	**128,583.33**	**0.03**
110,000	LGT BANK AG 0.20 16-26 12/10A	128,583.33	0.03
	Luxembourg	**4,894,325.85**	**1.23**
100,000	ALBEMARLE NEW HOLDING 1.625 19-28 25/11A	103,864.14	0.03
100,000	AROUNDTOWN 4.8 24-29 16/07A	113,029.52	0.03
100,000	AROUNDTOWN SA 0.3750 21-27 15/04A	102,119.04	0.03
100,000	AROUNDTOWN SA 1.45 19-28 09/07A	101,297.63	0.03
100,000	AROUNDTOWN SA 1.625 18-28 31/01A	102,911.86	0.03
200,000	AROUNDTOWN SA 5.375 19-29 21/03S	191,079.54	0.05
200,000	BECTON DICKINSON 1.208 19-26 04/06A	217,633.63	0.05
200,000	CHINA MERCHANTS BA 1.25 21-26 01/09S	189,199.12	0.05
100,000	CNH INDUSTRIAL 1.75 19-27 25/03A	108,356.15	0.03
100,000	CNH INDUSTRIAL 1.875 18-26 19/01A	109,726.57	0.03
100,000	DH EUROPE FIN 0.20 19-26 18/03A	107,548.17	0.03
131,000	DH EUROPE FINANCE 0.45 19-28 18/03A	135,321.83	0.03
50,000	EUROFINS SCIENTIFIC 3.75 20-26 17/07A	56,043.69	0.01
100,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	99,746.73	0.03
50,000	HEIDELBERG MATERI 1.625 17-26 07/04A	54,942.71	0.01
77,000	HEIDELBERG MATERIALS 1.75 18-28 24/04A	83,043.97	0.02
200,000	HEIDELBERG MAT FIN 1.125 19-27 01/12A	213,026.13	0.05
100,000	HIGHLAND HOLDINGS 0.318 21-26 15/12A/12A	105,751.01	0.03
117,000	HOLCIM FINANCE 2.25 16-28 26/05A	128,362.98	0.03
200,000	HOLCIM FINANCE LUX 1.75 17-29 29/08A	211,201.28	0.05
100,000	JOHN DEERE BANK 2.5 22-26 14/09A	111,044.73	0.03
100,000	JOHN DEERE BANK 5.125 23-28 18/10A	137,893.00	0.03
100,000	JOHN DEERE CASH MANA 1.85 20-28 02/04A	108,400.51	0.03
34,000	NESTLE FIN 3.0 22-28 15/03A	39,023.73	0.01
100,000	NESTLE FIN 3.5 23-27 13/12A	114,855.98	0.03
57,000	NESTLE FINANCE INTER 0.125 20-27 12/05A	59,341.13	0.01
90,000	NESTLE FINANCE INTER 0 21-26 14/06A	96,331.81	0.02
72,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	78,706.11	0.02
100,000	NOVARTIS 1.625 14-26 09/11A	109,758.04	0.03
218,000	NOVARTIS FINANCE SA 0 20-28 23/09A	220,095.62	0.06
46,000	NVENT FINANCE SARL 4.55 18-28 15/04S	46,058.67	0.01
36,000	PENTAIR FINANCE S.A. 4.5 19-29 01/07S	35,853.50	0.01
200,000	RICHEMONT INTERNATIO 0.75 20-28 26/05A	208,334.81	0.05
100,000	RICHEMONT INTL HLDG 1 18-26 26/03A	108,786.68	0.03
100,000	SES 3.5 22-29 14/01A	110,041.48	0.03
200,000	SES SA 1.625 18-26	218,630.04	0.06
50,000	TRANE TECH LUX FIN 3.5000 19-26 21/03S	49,460.97	0.01
52,000	TRANE TECH LUX FIN 3.80 19-29 21/03S	51,200.10	0.01
100,000	TYCO ELECTRONICS 3.7000 16-26 15/02S	99,270.33	0.02
36,000	TYCO ELECTRONICS GRO 3.125 17-27 15/08S	35,126.36	0.01
100,000	WHIRLPOOL FINANCE 1.10 17-27 09/11A	105,398.38	0.03
200,000	WHIRLPOOL FINANCE 1.25 06-16 15/06A	216,508.17	0.05
	Mexico	**385,654.89**	**0.10**
200,000	AMERICA MOVIL 3.625 19-29 22/04S	193,638.94	0.05
200,000	INFRA ENERGETICA NOVA 3.75 17-28 14/01SS	192,015.95	0.05
	Netherlands	**14,519,857.01**	**3.65**
100,000	ABN AMRO BANK 0.6 20-27 15/01A	106,202.90	0.03
100,000	ABN AMRO BANK 2.375 22-27 01/06A	110,397.33	0.03
100,000	ABN AMRO BANK 3.875 23-26 21/12A	114,471.78	0.03
100,000	ABN AMRO BANK 4.375 23-28 20/10A	117,060.15	0.03
200,000	ABN AMRO BANK 4.80 16-26 18/04S	199,987.68	0.05
100,000	ABN AMRO BANK 4 23-28 16/01A	114,985.25	0.03
100,000	ABN AMRO BANK 5.5 23-33 21/09A	118,332.91	0.03
100,000	ABN AMRO BANK NV 5.25 23-26 26/05A	135,122.41	0.03
200,000	ABN AMRO BANK NV 6.339 27 18/09S	207,038.41	0.05
100,000	ACHMEA BV 3.625 22-25 29/11A	112,086.42	0.03
200,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	211,452.26	0.05
100,000	ALLIANZ FIN II 3.00 13-28 13/03A	113,693.18	0.03
100,000	ASML HOLDING NV 0.625 20-29 07/05A	101,843.30	0.03
100,000	ASML HOLDING NV 1.375 16-26 07/07S	109,218.45	0.03
103,000	ASML HOLDING NV 3.5 23-25 06/12A	115,711.95	0.03
50,000	BMW FIN 3.25 23-26 22/11A	56,375.95	0.01
67,000	BMW FINANCE NV 0 21-26 11/01A	72,185.25	0.02
77,000	BMW FINANCE NV 1.0000 22-28 22/05A	80,434.97	0.02
58,000	BMW FINANCE NV 1.125 18-26 22/05A	63,098.95	0.02
50,000	BMW FINANCE NV 1.125 18-28 10/01A	53,012.52	0.01
200,000	BMW FINANCE NV 1.5000 19-29 06/02A	211,566.20	0.05
35,000	BMW FINANCE NV 3.8750 23-28 04/10A	40,554.78	0.01
76,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	85,303.85	0.02
100,000	BMW INTL INVESTMENT 5.5 23-26 06/06A	135,603.49	0.03
100,000	BRENNTAG FINANCE BV 3.75 24-28 24/04A	113,857.15	0.03
100,000	COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	111,301.76	0.03
100,000	COCA COLA HBC FINANC 3.375 24-27 27/02A	113,364.72	0.03
100,000	COOPERATIEVE RABOBANK 4.625 22-28 27/01A	115,844.48	0.03
100,000	CTP NV 0.625 21-26 27/09A	106,297.00	0.03
100,000	CTP NV 0.75 21-27 18/02A	105,432.08	0.03
106,000	DAIMLER AG 2 20-26 22/05A	116,348.23	0.03
84,000	DAIMLER INTL 1.00 18-25 11/05A	91,753.23	0.02
106,000	DAIMLER INTL FI 0.625 19-27 06/05A	112,206.83	0.03
123,000	DAIMLER INTL FIN 1.375 19-26 26/06A	133,852.51	0.03
100,000	DAIMLER TRUCK INTL F 3.875 23-26 19/06A	113,337.79	0.03
100,000	DAIMLER TRUCK INTL F 3.875 23-29 19/06A	114,983.87	0.03
17,000	DEUTSCHE TELEKO 8.8750 08-28 27/11A	26,498.91	0.01
17,000	DEUTSCHE TELEKOM 2.25 17-29 13/04A	20,913.59	0.01
150,000	DEUTSCHE TEL INTL FIN 4.375 18-28 21/06S	150,326.77	0.04
50,000	DEUT TELEKOM INT FIN 1.125 17-26 22/05A	54,534.68	0.01
100,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	107,666.37	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	DEUT TELEKOM INT FIN 3.6 17-27 19/01S	147,667.80	0.04
100,000	DSM NV 0.75 16-26 28/09A	107,579.38	0.03
126,000	EASYJET FINCO BV 1.875 21-28 03/03A	135,112.59	0.03
100,000	IMCD NV 4.8750 23-28 18/09A	117,568.48	0.03
200,000	ING GROEP NV 1.726 21-27 01/04S	191,934.91	0.05
100,000	ING GROEP NV 3.0000 19-26 18/02A	130,861.97	0.03
200,000	ING GROEP NV 4.50 23-29 23/05A	233,311.97	0.06
100,000	ING GROEP NV 4.8750 22-27 14/11A	115,874.23	0.03
200,000	ING GROEP NV 5.335 -30 19/03S	206,989.47	0.05
100,000	ING GROUP NV 0.25 21-30 11/01A	98,486.79	0.02
100,000	ING GROUP NV 1.125 21-28 07/12A	120,189.43	0.03
200,000	ING GROUP NV 1.375 17-28 11/01A	213,577.35	0.05
200,000	ING GROUP NV 2.0 18-28 20/09A	215,074.61	0.05
100,000	ING GROUP NV 2.125 19-26 10/01A	110,754.87	0.03
100,000	ING GROUP NV 3.95 17-27 29/03S	99,185.35	0.02
100,000	ING GROUP NV 4.625 18-26 06/04S	100,273.73	0.03
100,000	JDE PEET'S B.V. 0.5 21-29 16/06A	99,587.17	0.03
150,000	JDE PEET S NV 1.3750 21-27 15/01S	140,050.35	0.04
100,000	KONINKLIJKE AHOLD 3.5 23-28 04/04A	114,221.15	0.03
100,000	KONINKLIJKE AHOLD DE 1.75 20-27 02/04A	108,988.10	0.03
100,000	KPN EMTN 5.00 11-26 18/11A	135,246.69	0.03
105,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	112,942.35	0.03
100,000	LEASEPLAN CORPORATION 0.25 21-26 07/09AA	106,227.80	0.03
100,000	LINDE FINANCE BV 0.25 20-27 19/05A	104,991.87	0.03
100,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	114,328.40	0.03
100,000	LYB INTERNATIONAL 0.875 19-26 17/09A	107,154.93	0.03
50,000	LYB INTERNATIONAL 3.5 17-27 02/03S	49,026.95	0.01
77,000	MERCEDES-BENZ GROUP 0.3750 19-26 08/11A	81,644.63	0.02
60,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	67,253.76	0.02
100,000	MERCEDES-BENZ INTL 5.0000 24-27 12/07A	134,853.48	0.03
61,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	68,859.89	0.02
83,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	93,492.15	0.02
135,000	MERCEDESBENZ INTL FIN 1.5 16-26 09/03A	147,980.29	0.04
53,000	NE PROPERTY BV 3.375 20-27 14/07A	58,656.08	0.01
100,000	NIBC BANK NV 0.25 21-26 09/09A	105,742.24	0.03
100,000	NIBC BANK NV 6.0 23-28 16/11A	122,385.66	0.03
182,000	NXP B.V./NXP FDG LLC 4.3 21-29 18/06S	181,125.15	0.05
100,000	PACCAR FINANCIAL 0.0000 21-26 01/03A	107,276.71	0.03
100,000	PACCAR FINANCIAL EUR 3.375 23-26 15/05A	112,563.86	0.03
100,000	PLUXEE NV 3.5 24-28 04/09A	112,610.65	0.03
100,000	PROSUS NV 1.288 21-29 13/07A	99,788.70	0.03
200,000	PROSUS NV 3.257 22-27 19/01S	192,872.21	0.05
189,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	206,505.87	0.05
70,000	RABOBANK 1.375 15-27 03/02A	76,241.73	0.02
300,000	RABOBANK 3.75 16-26 21/07S 16-26 21/07S	295,505.27	0.07
400,000	RANDSTAD NV 3.61 24-29 12/03A	454,548.85	0.11
200,000	RELX FINANCE BV 1.50 18-27 13/05A	217,223.04	0.05
100,000	REN FINANCE BV 1.75 18-28 18/01A	107,847.27	0.03
100,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	114,271.78	0.03
100,000	SAGAX EURO MTN NL BV 0.75 21-28 26/01A	102,666.71	0.03
100,000	SANDOZ FINANCE BV 3.97 23-27 17/04A	114,371.32	0.03
100,000	SIEMENS ENERGY FI 4.25 23-29 05/04A	115,505.06	0.03
250,000	SIEMENS FINANCIER 1.7 21-28 11/03 S	231,701.28	0.06
100,000	SIEMENS FINANCIERING 0 20-26 20/02U	107,781.81	0.03
250,000	SIEMENS FINANCIERING 2.35 16-26 15/10S	241,970.16	0.06
100,000	SIEMENS FINANCIERING 6.125 06-26 17/08S	103,806.00	0.03
100,000	SIEMENS FINANCIER NV 2.75 12-25 10/09A	131,727.24	0.03
50,000	SIEMENS FIN NV 1.00 18-27 06/09A	53,811.58	0.01
250,000	SIEMENS FIN NV 1.2 21-26 11/03S	240,581.74	0.06
100,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	111,583.12	0.03
2,000	SIEMENS FIN NV 2.875 13-28 10/03A	2,278.40	0.00
50,000	SIEMENS FIN NV 3.4 17-27 16/03S	49,405.61	0.01
100,000	SIGNIFY NV 2.375 20-27 11/05A	110,060.75	0.03
101,000	SIKA CAPITAL BV 3.75 23-26 03/11A	114,925.19	0.03
40,000	SUEDZUCKER INT FIN 1.00 17-25 28/11A	43,504.47	0.01
100,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	108,032.76	0.03
100,000	TOYOTA MOTOR FINANCE 0.75 21-25 19/12A	127,816.37	0.03
20,000	TOYOTA MOTOR FINANCE 2.01 23-26 26/10A	24,205.11	0.01
35,000	TOYOTA MOTOR FINANCE 2.13 23-27 15/06A	42,704.65	0.01
133,000	TOYOTA MOTOR FINANCE 3.50 23-28 13/01A	150,980.36	0.04
100,000	TOYOTA MOTOR FINANCE 4.00 23-27 02/04A	114,597.83	0.03
100,000	TOYOTA MOTOR FIN NET 4.625 22-26 08/06A	133,840.33	0.03
100,000	UNILEVER 1.375 17-29 31/07A	105,850.74	0.03
100,000	UNILEVER FINANCE 0.7500 22-26 28/02A	108,724.77	0.03
100,000	UNILEVER NV 1.125 18-27 12/02A	108,157.03	0.03
100,000	WABTEC TRAN 1.2500 21-27 03/12U	105,290.10	0.03
100,000	WPC EUROBOND BV 1.350 19-28 15/04A	104,713.81	0.03
200,000	WPC EUROBOND BV 2.125 18-27 15/04A	218,544.44	0.05
	New Zealand	**884,928.85**	**0.22**
200,000	ASB BANK LIMITED 1.6460 21-26 04/05S	122,840.35	0.03
100,000	BANK OF NEW ZEALAND 1.8840 21-26 08/06S	61,460.85	0.02
100,000	BANK OF NEW ZEALAND 3.661 24-29 17/07A	114,231.21	0.03
250,000	BANK OF NEW ZEALAND 5.0760 24-29 30/01S	257,139.08	0.06
200,000	WESTPAC NEW ZEALAND 1.4390 21-26 24/02S	122,772.02	0.03
200,000	WESTPAC NEW ZEALAND 5.195 24-29 28/02S	206,485.34	0.05
	Norway	**873,646.53**	**0.22**
105,000	DNB BANK ASA 0.25 21-29 23/02A	106,786.94	0.03
100,000	DNB BANK ASA 0.375 22-28 18/01A	105,656.07	0.03
100,000	DNB BANK ASA 4.625 22-33 28/02A	115,461.14	0.03
100,000	SANTANDER CONSUMER BK 0.125 21-26 14/04A	106,957.38	0.03
100,000	SPAREBANK MIDT NORGE 3.5 24-29 23/05A	114,146.76	0.03
100,000	SR BANK SPAREBANKEN 3.625 24-29 12/03A	114,718.79	0.03
100,000	SR BANK SPAREBANKEN 3.75 23-27 23/11A	114,554.17	0.03
68,000	YARA INTERNATIONAL 4.75 18-28 01/06S	67,754.11	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
28,000	YARA INTERNATIONAL A 3.8 16-26 06/06S	27,611.17	0.01
	Portugal	**228,406.76**	**0.06**
200,000	BANCO COMERC PO 5.6250 23-26 02/10A	228,406.76	0.06
	Singapore	**1,353,102.03**	**0.34**
250,000	DBS GROUP HOLDI 3.98 -49 31/12S	195,501.19	0.05
100,000	IBM INTERNAT CA 4.7000 24-26 05/02S	100,558.56	0.03
309,000	PFIZER INVESTMENT EN 4.45 23-26 19/05S	310,942.01	0.08
406,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	412,008.26	0.10
250,000	UNITED OVERSEAS 3.5800 19-XX XX/XXS	194,101.36	0.05
200,000	UNITED OVERSEAS BANK 4.67 24-27 16/04S	139,990.65	0.04
	South Korea	**2,044,514.68**	**0.51**
200,000	KIM GLOBAL KPS ACIV 5.375 24-27 08/05S	205,935.19	0.05
200,000	KOOKMIN BANK 2.375 22-27 15/02S	191,874.95	0.05
200,000	KOREA EXCHANGE BANK 5.75 23-28 24/10S	211,197.87	0.05
200,000	LG ELECTRONICS 5.625 24-2724/04S	205,310.34	0.05
200,000	MIRAE ASSET SEC 5.8750 24-27 26/01S	203,953.23	0.05
200,000	SK BROADBAND 4.875 23-28 28/06S	202,416.54	0.05
200,000	SK HYNIX 6.375 23-28 17/01S	210,146.51	0.05
200,000	SK HYNIX INC 5.5000 24-29 16/01S	206,065.72	0.05
200,000	WOORI BANK 4.7500 24-29 24/01S	203,716.68	0.05
200,000	WOORI BANK 4.875 23-28 26/01S	203,897.65	0.05
	Spain	**9,180,724.78**	**2.31**
100,000	ABERTIS INFRAESTRUCT 1.00 16-27 27/02A	107,231.09	0.03
100,000	ABERTIS INFRAESTRUCT 1.125 19-28 26/03A	104,581.93	0.03
100,000	ABERTIS INFRAESTRUCT 1.375 16-26 20/05A	108,927.37	0.03
100,000	ABERTIS INFRAESTRUCT 2.250 20-29 29/03A	107,721.38	0.03
100,000	ABERTIS INFRAESTRUCT 2.375 19-27 27/09A	109,610.38	0.03
100,000	ABERTIS INFRAESTRUCT 3.375 19-26 27/11A	129,630.42	0.03
100,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	115,978.05	0.03
100,000	ACCIONA ENERGIA FIN 0.375 21-27 07/10A0A	103,284.78	0.03
100,000	AMADEUS CM 3.5 24-29 21/03A	113,643.99	0.03
100,000	BANCO BILBAO VI 0.3750 19-26 15/11A	106,384.81	0.03
200,000	BANCO BILBAO VICAYA 5.381 24-29 13/03S	207,719.16	0.05
100,000	BANCO BILBAO VIZCAYA 0.875 -29 14/01A	104,405.50	0.03
100,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	108,258.11	0.03
200,000	BANCO BILBAO VIZCAYA 1.125 20-25 18/09S	193,828.87	0.05
100,000	BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	110,050.92	0.03
100,000	BANCO SANTANDER 3.5000 24-28 09/01A	113,032.49	0.03
100,000	BANCO SANTANDER 3.75 23-26 16/01A	113,144.20	0.03
200,000	BANCO SANTANDER 5.3650 24-28 15/07S	204,681.16	0.05
200,000	BANCO SANTANDER 5.538 -30 14/03S	206,902.10	0.05
100,000	BANCO SANTANDER ALL 3.875 24-29 22/04A	114,580.35	0.03
100,000	BANCO SANTANDER ALL 5.5 24-29 11/06A	135,967.60	0.03
200,000	BANCO SANTANDER ALL 5.588 23-28 08/08S	208,325.60	0.05
100,000	BANCO SANTANDER SA 0.2 21-28 11/02A	102,142.55	0.03
100,000	BANCO SANTANDER SA 0.5 20-27 04/02A	106,353.85	0.03
100,000	BANCO SANTANDER SA 1.125 20-27 23/06A	107,059.19	0.03
100,000	BANCO SANTANDER SA 1.375 20-26 05/05A	109,733.62	0.03
100,000	BANCO SANTANDER SA 1.5 21-26 14/04A	127,524.20	0.03
200,000	BANCO SANTANDER SA 1.849 21-26 25/03S	192,264.30	0.05
200,000	BANCO SANTANDER SA 2.125 18-28 08/02A	216,059.27	0.05
100,000	BANCO SANTANDER SA 3.25 16-26 04/04A	111,907.02	0.03
100,000	BANCO SANTANDER SA 3.875 23-28 16/01A	115,322.75	0.03
200,000	BANCO SANTANDER SA 5.179 15-25 19/11S	200,454.72	0.05
200,000	BANCO SANTANDER SA 5.294 22-27 18/08S	204,618.08	0.05
200,000	BANKINTER SA 0.625 20-27 06/10A	208,487.85	0.05
100,000	BBVA 3.375 22-27 20/09A	114,008.58	0.03
100,000	BBVA SA 0.5 20-27 14/01A	106,102.49	0.03
100,000	BBVA SA 3.5 17-27 10/02A	113,021.91	0.03
100,000	CAIXABANK SA 0.5 21-29 09/02A	102,357.64	0.03
100,000	CAIXABANK SA 0.75 21-28 26/05A	105,542.37	0.03
100,000	CAIXABANK SA 1.125 19-26 12/11A	107,616.81	0.03
100,000	CAIXABANK SA 1.125 19-26 27/03A	108,967.78	0.03
100,000	CAIXABANK SA 1.375 19-26 19/06A	108,869.36	0.03
200,000	CAIXABANK SA 5.6730 24-30 15/03S	207,751.00	0.05
100,000	CELLNEX FINANCE 1.0000 21-27 15/09A	105,406.62	0.03
100,000	CELLNEX FINANCE CO 1.25 21-29 15/01A	103,183.26	0.03
100,000	CELLNEX FINANCE CO 1.5 21-28 08/06A	105,435.78	0.03
100,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	110,532.99	0.03
100,000	CELLNEX FINANCE COMP 3.625 24-29 24/01A	113,601.03	0.03
200,000	CELLNEX TELECOM SA 1.875 20-29 26/06A06A	210,324.34	0.05
100,000	ENAGAS FINANCIACIONES 1.375 16-28 05/05A	106,192.27	0.03
100,000	FCC AQUALIA 2.629 17-27 08/06A	110,493.43	0.03
100,000	FERROVIAL EMISIONES 1.382 20-26 14/05A	109,003.64	0.03
100,000	INMOBILIARIA COLONIAL 0.75 21-29 22/06A	100,730.11	0.03
100,000	INMOBILIARIA COLONIAL 1.35 20-28 14/10A	104,421.72	0.03
100,000	INMOBILIARIA COLONIAL 2 18-26 17/04A	109,963.28	0.03
200,000	MERLIN PROPERTIES 1.875 16-26 02/11A	218,271.45	0.05
100,000	NT CONS FIN 4.125 23-28 05/05A	116,377.62	0.03
100,000	RED ELECTRICA FIN 0.375 20-28 24/07A	103,049.16	0.03
100,000	RED ELECTRICA FIN 1.25 18-27 13/03A	108,046.80	0.03
100,000	SANTANDER CONS FIN 0.00 19-22 06/05A	106,260.40	0.03
100,000	SANTANDER CONS FIN 0 21-26 23/02A	107,387.36	0.03
100,000	SANTANDER CONSUMER 3.75 24-29 17/01A	114,957.64	0.03
100,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	105,985.07	0.03
200,000	SANTANDER ISSUANCES 3.125 17-27 19/01A	223,916.02	0.06
100,000	TELEFONICA EMISIONES 1.201 20-27 21/05A	106,749.13	0.03
100,000	TELEFONICA EMISIONES 1.46 16-26 13/04A	109,453.30	0.03
200,000	TELEFONICA EMISIONES 1.495 18-25 11/09A	220,088.95	0.06
100,000	TELEFONICA EMISIONES 1.715 17-28 12/01A	108,069.61	0.03
172,000	TELEFONICA EMISIONES 4.103 17-27 08/03S	171,335.84	0.04
50,000	TELEFONICA EMISIONES 5.375 06-26 02/02A	67,432.36	0.02
	Sweden	**4,921,745.49**	**1.24**
100,000	ASSA ABLOY AB 3.75 23-26 13/09A	113,780.15	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ELECTROLUX AB 4.5 23-28 29/09A	116,135.07	0.03
400,000	LANSFORSAKRINGAR BANK 0.05 21-26 15/04A	428,162.81	0.11
100,000	MOLNLYCKE HOLDING AB 4.25 23-28 08/09A	115,613.29	0.03
300,000	SANDVIK AB 0.375 21-28 25/11A	302,754.73	0.08
71,000	SKANDINAVISKA ENSKI 1.2000 21-26 09/09S	67,187.68	0.02
200,000	SKANDINAVISKA ENSKI 5.1250 24-27 05/03S	204,726.85	0.05
200,000	SKANDINAVISKA ENSKIL 0.7500 22-27 09/08U	210,576.53	0.05
200,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	219,051.48	0.06
100,000	SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	114,412.00	0.03
102,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	118,305.50	0.03
100,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	113,944.77	0.03
100,000	SVENSKA HANDELSBANKE 3.75 22-27 01/11A	115,098.49	0.03
250,000	SVENSKA HANDELSBANKE 5.25 23-26 15/06S	254,547.57	0.06
250,000	SVENSKA HANDELSBANKE 5.5 23-28 15/06S	258,685.73	0.07
101,000	SVENSKA HANDELSBANKEN 0.01 20-27 02/12A	103,254.89	0.03
100,000	SVENSKA HANDELSBANKEN 3.25 22-33 01/06A	110,662.70	0.03
129,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	146,132.18	0.04
100,000	SWEDBANK AB 0.25 21-26 02/11A	106,261.82	0.03
100,000	SWEDBANK AB 1.3 22-27 17/02A	107,603.61	0.03
100,000	SWEDBANK AB 3.75 22-25 14/11A	112,601.99	0.03
100,000	SWEDBANK AB 4.125 23-28 13/11A	117,339.06	0.03
100,000	SWEDBANK AB 4.25 23-28 11/07A	116,861.43	0.03
200,000	SWEDBANK AB 5.4070 24-29 14/03S	207,182.43	0.05
200,000	SWEDBANK AB 5.472 23-26 15/06S	204,365.93	0.05
100,000	TELEFON AB L.M.ERICS 1 21-29 26/05A	99,957.04	0.03
100,000	TELEFON AB LM ERICSS 5.375 23-28 29/05A	118,966.89	0.03
50,000	TELIASONERA EMTN 3.875 10-25 01/10A	56,296.00	0.01
100,000	VOLVO TR 2.625 22-26 20/02A	111,060.67	0.03
100,000	VOLVO TREASURY 3.125 24-27 26/08A	112,721.00	0.03
200,000	VOLVO TREASURY AB 3.1250 24-29 08/02A	225,125.42	0.06
100,000	VOLVO TREASURY AB 3.125 24-29 26/08A	112,369.78	0.03
	Switzerland	**3,130,468.41**	**0.79**
135,000	ADECCO 2.3775 22-27 17/11A	166,016.62	0.04
250,000	CREDIT SUISSE 3.869 18-29 12/01S	244,478.63	0.06
90,000	LAFARGEHOLCIM H 0.2500 21-27 18/03A	104,500.66	0.03
260,000	NESTLE 1.625 22-26 15/07A	312,385.02	0.08
55,000	NOVARTIS AG 1.6 24-27 18/06A	66,685.96	0.02
90,000	ROCHE KAPITALMA 0.5000 22-27 25/02A	106,033.09	0.03
25,000	ROCHE KAPITALMARKT 0.45 17-29 23/03A	29,155.36	0.01
100,000	SGS S 0.9500 20-26 06/11A	118,323.33	0.03
100,000	SGS SA 0.55 17-26 03/03A	117,626.69	0.03
200,000	UBS GROUP 5.711 23-27 12/01S	202,659.05	0.05
200,000	UBS GROUP AG 4.7030 22-27 05/08S	200,552.16	0.05
200,000	UBS GROUP AG 6.2460 23-29 22/09S	212,343.48	0.05
200,000	UBS GROUP FDG 144A 4.125 16-26 15/04S	199,020.16	0.05
300,000	UBS GROUP FUNDING 4.125 15-25 24/09S	299,180.24	0.08
250,000	UBS GROUP INC 4.282 17-28 09/01S	248,045.29	0.06
200,000	UBS GROUP SA 0.25 20-28 05/11A	204,744.88	0.05
200,000	UBS GROUP SA 4.253 17-28 23/03S	198,101.50	0.05
100,000	UBS GROUP SA 4.751 22-28 12/05S	100,616.29	0.03
	United Arab Emirates	**206,042.46**	**0.05**
200,000	NATL BK RAS AL 5.3750 24-29 25/07S	206,042.46	0.05
	United Kingdom	**22,371,340.79**	**5.63**
100,000	A2DOMINION HOUSING 3.5 16-28 15/11S	125,494.25	0.03
100,000	ABP FINANCE REGS 6.25 11-26 14/12S	138,362.28	0.03
121,000	AFFINITY WATER 5.8750 04-26 13/07A	161,520.20	0.04
200,000	ANGLOGOLD HOLDINGS 3.375 21-28 01/11S	188,452.45	0.05
200,000	ANZ NEW ZEALAND 5.355 23-28 14/08S	207,428.10	0.05
200,000	ANZ NEW ZEALAND INTL 3.45 18-28 21/01S	194,835.94	0.05
100,000	ANZ NEW ZEALAND INTL 3.527 24-28 24/01A	113,800.01	0.03
54,000	AON CORP 3.875 16-25 15/12S	53,797.52	0.01
206,000	ASTRAZENECA 3.375 15-25 16/11S	204,356.34	0.05
100,000	ASTRAZENECA PLC 0.375 21-29 03/06A	100,615.98	0.03
124,000	ASTRAZENECA PLC 0.7 20-26 06/08S	118,099.43	0.03
100,000	ASTRAZENECA PLC 1.25 16-28 12/05A	106,766.35	0.03
5,000	ASTRAZENECA PLC 3.125 17-27 12/06S	4,899.94	0.00
100,000	ASTRAZENECA PLC 3.625 23-27 03/03A	114,047.56	0.03
100,000	AVIVA PLC 3.375 15-45 04/12A	110,978.58	0.03
50,000	AXIS SPECIALTY FINANCE 4 17-27 06/12S	49,233.13	0.01
100,000	BARCLAYS 4.918 23-30 08/08A	119,349.53	0.03
100,000	BARCLAYS PLC 0.577 21-29 09/08A	101,413.93	0.03
115,000	BARCLAYS PLC 1.125 21-31 22/03A	123,559.35	0.03
100,000	BARCLAYS PLC 3.65 15-25 16/03S	99,414.12	0.03
200,000	BARCLAYS PLC 4.375 16-26 12/01	199,674.09	0.05
200,000	BARCLAYS PLC 4.836 17-28 09/05S	200,124.50	0.05
100,000	BARCLAYS PLC 5.20 16-26 12/05S	100,647.69	0.03
200,000	BARCLAYS PLC 5.5010 22-28 09/08S	205,159.75	0.05
200,000	BARCLAYS PLC 5.6900 24-30 12/03S	208,058.35	0.05
200,000	BARCLAYS PLC 7.3250 22-26 02/11S	205,284.10	0.05
100,000	BRAMBLES FINANCE PLC 1.5 17-27 04/10A	107,540.42	0.03
200,000	BRITISH TELECOM 1.50 17-27 23/06A	215,610.33	0.05
100,000	BRITISH TELECOM 2.75 22-27 30/08A	111,381.19	0.03
41,000	BRITISH TELECOM 5.75 99-28 07/12A	57,446.84	0.01
100,000	BUPA FINANCE PLC 5.00 16-26 08/12S	133,675.19	0.03
100,000	CADENT FINANCE PLC 2.125 16-28 22/09A	121,526.91	0.03
62,000	CNH INDUSTRIAL 3.85 17-27 15/11S	61,386.63	0.02
100,000	COCA-COLA EUROPACIFIC 0.2 20-28 02/12A	100,122.95	0.03
100,000	COCA-COLA EUROPACIFIC 1.125 19-29 12/04A	103,413.67	0.03
100,000	COMPASS GROUP 3.85 14-26 26/06A	132,833.84	0.03
100,000	COMPASS GROUP P 2.0000 18-25 05/09A	130,710.43	0.03
100,000	CREDIT AGRICOLE 1.75 19-29 05/03A	105,235.25	0.03
250,000	CREDIT AGRICOLE 5.1340 24-27 11/03S	255,148.79	0.06
250,000	CREDIT AGRICOLE 6.3160 23-29 03/10S	266,013.35	0.07
200,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	218,365.13	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	215,942.73	0.05
200,000	CREDIT AGRICOLE LDN 1.875 16-26 20/12A	218,577.22	0.05
250,000	CREDIT AGRICOLE LDN 4.125 17-27 10/01S	248,543.64	0.06
250,000	CREDIT AGRICOLE SA 2.015 22-27 11/01S	238,007.61	0.06
74,000	CSL FINANCE PLC 4.0500 22-29 27/04S	73,146.43	0.02
120,000	DB LONDON 5.52 23-28 01/09Q	122,218.07	0.03
100,000	DS SMITH PLC 0.8750 19-26 12/09A	107,211.24	0.03
100,000	DS SMITH PLC 08750 1 4.375 23-27 27/07A	115,809.64	0.03
41,000	EDF ENERGY NETWORKS 5.50 03-26 05/06A	55,807.77	0.01
200,000	EXPERIAN FINANCE PLC 4.25 19-29 01/02S	199,730.16	0.05
200,000	FERGUSON FINANCE PLC 4.5 18-28 24/10S	199,440.39	0.05
100,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	108,963.51	0.03
100,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	109,025.90	0.03
27,000	HAMMERSON 7.25 98-28 21/04A	38,539.13	0.01
100,000	HSBC BANK 2.625 16-28 16/08A	123,811.49	0.03
100,000	HSBC HOLDINGS PLC 1.7500 21-27 24/07A	126,790.93	0.03
100,000	HSBC HOLDINGS PLC 3.755 24-29 20/05A	113,831.86	0.03
200,000	HSBC HOLDINGS PLC 4.3 16-26 08/03S	199,658.28	0.05
100,000	HSBC HOLDINGS PLC 4.375 16-26 23/11S	99,566.24	0.03
200,000	HSBC HOLDINGS PLC 5.887 23-27 14/08S	205,480.05	0.05
100,000	HSBC HOLDINGS PLC 7.3360 22-26 03/11S	102,868.81	0.03
48,000	HSBC HOLDINGS PLC SUB.5.75 02-27 20/12A	65,723.83	0.02
100,000	INFORMA PLC 2.125 20-25 06/10A	110,302.06	0.03
100,000	INFORMA PLC 3.125 18-26 05/07A	129,874.68	0.03
100,000	INTERCONT HOTELS GRP 3.375 20-28 08/10A	126,611.70	0.03
100,000	INTERMEDIATE CAPITAL 1.625 20-27 17/02A	106,564.36	0.03
114,000	INTERNATIONAL DISTR 5.25 23-28 14/09A	134,124.64	0.03
100,000	INTL CONSO AIRLINE 3.75 21-29 25/03A	112,785.02	0.03
41,000	INVESCO FINANCE PLC 3.75 15-26 15/01S	40,671.55	0.01
100,000	ITV PLC 1.375 19-26 26/09A	108,139.63	0.03
100,000	LAND SECURITIES 2.3990 17-29 08/02S	122,243.92	0.03
100,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	115,383.79	0.03
100,000	LLOYDS BANKING 1.9850 21-31 15/12S	125,341.11	0.03
200,000	LLOYDS BANKING 5.4620 24-28 05/01S	204,455.61	0.05
200,000	LLOYDS BANKING GROUP 3.75 17-27 11/01S	197,815.46	0.05
200,000	LLOYDS BANKING GROUP 4.375 18-28 22/03S	199,740.79	0.05
200,000	LLOYDS BANKING GROUP 4.55 18-28 16/08S	201,093.19	0.05
109,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	120,929.58	0.03
100,000	LONDON POWER NE 2.6250 19-29 01/03A	123,513.31	0.03
100,000	LONDON STOCK EX 1.7500 18-27 06/12A	108,418.03	0.03
200,000	LSEGA FINANCING 1.3750 21-26 06/04S	191,583.06	0.05
100,000	MITSUBISHI HC CAPITA 3.616 24-27 02/08A	113,325.95	0.03
100,000	MOTABILITY OPERATION 0.125 21-28 20/01A	100,974.62	0.03
100,000	MOTABILITY OPERATION 0.375 19-26 03/01A	108,205.29	0.03
100,000	MOTABILITY OPERATION 3.625 24-29 24/07A	114,512.40	0.03
100,000	NATIONAL GRID PLC 0.25 21-28 01/09A	100,416.18	0.03
100,000	NATIONAL GRID PLC 2.179 22-26 30/06A	110,219.65	0.03
100,000	NATIONAL GRID PLC 3.53 22-28 20/09A	113,457.40	0.03
200,000	NATIONAL GRID PLC 3.875 23-29 16/01A	229,982.68	0.06
12,000	NATIONAL GRID PLC 5.602 23-28 12/06S	12,534.11	0.00
200,000	NATIONWIDE BLDG 5.1270 24-29 29/07S	205,980.55	0.05
100,000	NATIONWIDE BLDG SO 3.00 16-26 06/05A	130,829.01	0.03
200,000	NATIONWIDE BUILDING 1.5 21-26 13/10S	189,461.92	0.05
25,000	NATIONWIDE BUILDING 1.915 22-28 08/09AA	30,420.20	0.01
100,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	115,451.43	0.03
250,000	NATIONWIDE BUILDING 4 16-26 14/09S	246,428.84	0.06
100,000	NATIONWIDE BUILDING SO 3.25 16-28 20/01A	128,841.59	0.03
200,000	NATL GRID ELECT 4.00 12-27 08/06A	262,079.08	0.07
200,000	NATWEST GROUP PLC 1.642 21-27 14/06S	190,651.69	0.05
200,000	NATWEST GROUP PLC 4.8 16-26 05/04S	200,995.14	0.05
200,000	NATWEST GROUP PLC 4.892 18-29 18/05S	202,042.42	0.05
100,000	NATWEST MARKETS PLC 0.125 21-25 12/11A	108,088.84	0.03
200,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	213,639.05	0.05
105,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	113,714.95	0.03
100,000	NATWEST MARKETS PLC 4.25 23-28 13/01A	116,542.88	0.03
100,000	NATWEST MKTS 6.375 22-27 08/11A	140,423.06	0.04
100,000	NATWEST MKTS 6.625 23-26 22/06A	137,990.31	0.03
100,000	NEWRIVER REIT P 3.5000 18-28 07/03A	124,051.06	0.03
50,000	NORTHERN GAS NETWORKS 4.875 05-27 30/06A	66,994.90	0.02
100,000	OMNICOM FINANCE HLDG 0.80 19-27 08/07A	106,036.36	0.03
199,000	PHOENIX GROUP HLDG 5.375 17-27 06/07S07S	197,750.25	0.05
100,000	PRINCIPALITY BUIL SO 8.625 23-28 12/07S	146,433.23	0.04
300,000	RECKITT 144A 3.00 17-27 26/08S	291,059.78	0.07
100,000	RECKITT BENCKISER TR 3.625 24-29 20/06A	114,768.06	0.03
100,000	RENTOKIL INITIAL FIN 3.875 22-27 27/06A	113,641.92	0.03
100,000	RENTOKIL INITIAL PLC 0.5 20-28 14/10A	102,097.70	0.03
100,000	ROTHESAY LIFE 4.875 XX-XX 31/12S	92,692.75	0.02
100,000	ROYALTY PHARMA 1.75 21-27 02/09S	93,179.59	0.02
91,000	ROYALTY PHARMA PLC 1.2 21-25 02/03S	88,153.40	0.02
100,000	SANTANDER UK GROUP 1.532 20-26 21/08S	97,066.53	0.02
200,000	SANTANDER UK GROUP 2.469 22-28 11/01S	190,423.29	0.05
200,000	SANTANDER UK GROUP 6.8330 22-26 21/11S	204,292.82	0.05
100,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	110,670.66	0.03
100,000	SKY LIMITED 2.50 14-26 15/09A	111,082.47	0.03
25,000	SMITH NEPHEW 5.1500 24-27 20/03S	25,437.46	0.01
100,000	SMITHS GROUP PLC 2 17-27 23/02A	109,086.98	0.03
24,000	SOUTHERN WATER SERVI 6.192 03-29 31/03A	31,841.08	0.01
100,000	SSE PLC 1.375 18-27 04/09A	107,569.67	0.03
200,000	SSE PLC 2.875 22-29 01/08A5 22-29 01/08A	222,780.49	0.06
100,000	STANDARD CHARTERED 1.2 21-31 23/03A	106,286.36	0.03
200,000	STANDARD CHARTERED 1.4560 21-27 14/01S	191,660.55	0.05
200,000	STANDARD CHARTERED 4.30 16-27 19/02S	198,274.28	0.05
200,000	STANDARD CHARTERED 5.688 24-28 14/05S	205,349.57	0.05
300,000	STANDARD CHARTERED 6.301 23-29 09/01S	315,090.98	0.08

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
107,000	THE SAGE GROUP 3.82 23-28 15/02A	122,449.00	0.03
100,000	TP ICAP PLC 2.625 21-28 18/11S	118,387.12	0.03
150,000	TRINITY ACQUISITIO 4.40 16-26 15/03S	149,620.96	0.04
100,000	TRITAX BIG BOX 2.625 17-26 14/12S	127,815.90	0.03
135,000	TULLET PREBON PLC 5.25 19-26 29/05S	180,123.09	0.05
350,000	UBS AG LONDON 0.01 21-26 31/03A	374,765.55	0.09
100,000	UBS AG LONDON 0.2500 21-28 01/09A	100,876.96	0.03
100,000	UBS AG LONDON 0.25 21-26 21/05A	107,896.69	0.03
172,000	UBS AG LONDON 1.5 16-26 10/04A	188,017.20	0.05
100,000	UBS AG LONDON 5.5000 23-26 20/08A	116,979.60	0.03
200,000	UBS AG LONDON 5.6500 23-28 11/09S	209,840.26	0.05
100,000	UBS AG LONDON 7.75 23-26 10/03A	139,232.38	0.04
100,000	UNILEVER PLC 1.50 19-26 22/07A	127,564.69	0.03
27,000	UNITED UTILITIES GRP 6.875 98-28 15/08S	29,260.00	0.01
200,000	VIRGIN MONEY UK 4.0 -24 18/03A	227,912.14	0.06
100,000	VODAFONE GROUP 0.90 19-26 24/11A	107,798.52	0.03
100,000	VODAFONE GROUP 1.50 17-27 24/07A	108,344.27	0.03
61,000	VODAFONE GROUP 4.375 18-28 30/05S	61,926.30	0.02
100,000	VODAFONE GROUP PLC 1.125 17-25 20/11A	109,655.83	0.03
125,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	138,816.59	0.03
100,000	WESTPAC SECURITIES 0.1 21-27 13/07A	103,742.87	0.03
100,000	WESTPAC SECURITIES 1.099 22-26 24/03A	108,729.88	0.03
100,000	WHITBREAD GRP REG SHS 3.375 15-25 16/10A	131,398.87	0.03
100,000	YORKSHIRE BUILDING 3.50 16-26 21/04A	131,621.06	0.03
200,000	YORKSHIRE BUILDING S 0.5 21-28 01/07A	203,512.82	0.05
	United States of America	**147,079,565.59**	**37.00**
100,000	3M CO 1.5 14-26 09/11A	108,840.86	0.03
56,000	3M CO 3.375 19-29 01/03S	54,189.11	0.01
90,000	3M COMPANY 2.3750 19-29 26/08S	82,797.17	0.02
64,000	3M COMPANY 2.875 17-27 15/10S	61,724.42	0.02
53,000	6297782 LLC 4.9110 24-27 01/09S	53,405.73	0.01
100,000	A AND T INC 1.80 18-26 05/09A	109,560.82	0.03
280,000	ABBOTT LABORATORIES 1.15 20-28 30/01S	257,183.36	0.06
200,000	ABBOTT LABORATORIES 3.75 16-26 30/03S	199,855.18	0.05
100,000	ABBVIE INC 0.75 19-27 18/11A	105,437.88	0.03
100,000	ABBVIE INC 2.125 16-28 17/11A	109,207.96	0.03
279,000	ABBVIE INC 2.95 20-26 21/11S	273,151.30	0.07
182,000	ABBVIE INC 3.20 16-26 14/05S	179,670.91	0.05
117,000	ABBVIE INC 4.25 18-28 14/11S	118,224.40	0.03
200,000	ABBVIE INC 4.80 24-29 15/03S	205,786.31	0.05
157,000	ABBVIE INC 4.8 24-27 15/03S	160,029.43	0.04
64,000	ADOBE INC 2.15 20-27 01/02S	61,552.07	0.02
176,000	ADOBE INC 4.8 24-29 04/04S	181,789.72	0.05
36,000	ADOBE INC 4.85 24-27 04/04S	36,884.97	0.01
34,000	AEP TEXAS INC 5.45 24-29 15/05S	35,462.59	0.01
100,000	AFLAC INC 1.1250 21-26 15/03S	95,630.22	0.02
36,000	AGCO 5.45 24-27 21/03S	36,721.98	0.01
45,000	AIRCASTLE LTD 2.85 21-28 26/01S	42,074.08	0.01
43,000	AIRCASTLE LTD 4.2500 19-26 15/06S	42,683.90	0.01
222,000	AIRCASTLE LTD 5.95 24-29 15/02S	229,875.61	0.06
76,000	AIR LEASE 2.2 22-27 15/01S	72,374.76	0.02
34,000	AIR LEASE 5.1 24-29 01/03S	34,798.92	0.01
11,000	AIR LEASE 5.85 22-27 15/12S	11,474.56	0.00
100,000	AIR LEASE CORP 1.875 21-26 15/08S	95,540.12	0.02
210,000	AIR LEASE CORP 2.1 21-28 01/09S	192,144.59	0.05
150,000	AIR LEASE CORP 2.8750 20-26 15/01S	146,907.54	0.04
90,000	AIR LEASE CORP 3.750 19-26 01/06S	89,010.80	0.02
71,000	AIR LEASE CORP 5.3000 23-28 01/02S	72,911.11	0.02
100,000	AIR PROD CHEMICALS 0.5 20-28 05/05A	103,260.57	0.03
52,000	AIR PRODUCTS CHEMIC 4.6000 24-29 08/02S	53,271.56	0.01
60,000	ALBEMARLE CORP 4.6500 22-27 01/06S	60,290.41	0.02
200,000	ALCON FINANCE CORP 2.75 19-26 23/09S	194,100.01	0.05
100,000	ALEXANDRIA REAL EST 3.8000 19-26 15/04S	99,186.29	0.02
50,000	ALEXANDRIA REAL EST 3.95 17-28 15/01S	49,284.37	0.01
40,000	ALLEGION US HOLDING 3.55 17-27 01/10S	39,082.37	0.01
140,000	ALLSTATE CORP 0.75 20-25 24/11S	134,195.71	0.03
3,000	ALLY FINANCIAL INC 2.2 21-28 02/11	2,698.53	0.00
100,000	ALLY FINANCIAL INC 4.75 22-27 09/06S	99,904.65	0.03
53,000	ALLY FINANCIAL INC 6.8480 23-30 03/01S	55,975.07	0.01
75,000	ALLY FINANCIAL INC 7.1 22-27 15/11S	79,503.15	0.02
102,000	ALPHABET INC 0.8 20-27 05/08S	94,473.36	0.02
175,000	ALPHABET INC 1.998 16-26 15/08S	169,634.44	0.04
200,000	AMAZON.COM INC 1.0000 21-26 12/05S	191,274.99	0.05
86,000	AMAZON.COM INC 1.2000 20-27 03/06S	80,353.98	0.02
100,000	AMAZON.COM INC 1.6500 21-28 12/05S	92,592.65	0.02
250,000	AMAZON.COM INC 3.15 18-27 22/08S	245,417.85	0.06
102,000	AMAZON.COM INC 3.45 22-29 13/04S	100,503.14	0.03
140,000	AMAZON.COM INC 5.20 17-25 03/12S	141,643.08	0.04
160,000	AMAZON COM 3.3 22/27 13/04S	157,945.64	0.04
141,000	AMAZON COM 4.55 22-27 01/12S	143,956.23	0.04
88,000	AMAZON COM 4.6 22-25 01/12S	88,581.85	0.02
150,000	AMERICAN EXPRESS 2.55 22-27 04/03S	144,788.14	0.04
30,000	AMERICAN EXPRESS 3.3000 22-27 03/05S	29,421.50	0.01
120,000	AMERICAN EXPRESS CO 3.125 19-26 20/05S	118,032.25	0.03
52,000	AMERICAN EXPRESS CO 4.20 18-25 06/11S	52,026.56	0.01
69,000	AMERICAN HOMES 4 RENT 4.25 18-28 15/02S	68,358.53	0.02
68,000	AMERICAN HONDA 1.0000 20-25 10/09S	65,931.01	0.02
100,000	AMERICAN HONDA 1.3000 21-26 09/09S	94,900.13	0.02
45,000	AMERICAN HONDA 2.3500 20-27 08/01S	43,293.77	0.01
75,000	AMERICAN HONDA 4.7000 23-28 12/01S	76,358.50	0.02
100,000	AMERICAN HONDA 4.9000 24-27 12/03S	101,959.66	0.03
60,000	AMERICAN HONDA 4.9500 24-26 09/01S	60,551.52	0.02
98,000	AMERICAN HONDA 5.2500 23-26 07/07S	99,915.92	0.03
53,000	AMERICAN HONDA 5.6500 23-28 15/11S	56,003.54	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
61,000	AMERICAN HONDA 5.8000 23-25 03/10S	61,917.79	0.02
74,000	AMERICAN HONDA FIN 2.25 22-29 12/01S	68,413.26	0.02
100,000	AMERICAN HONDA FIN 3.5 24-26 24/04A	112,992.73	0.03
52,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	53,327.39	0.01
200,000	AMERICAN HONDA FIN 5.125 23-28 07/07S	206,595.34	0.05
100,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	101,301.37	0.03
190,000	AMERICAN INTERN 5.75 18-48 01/04S	190,841.78	0.05
123,000	AMERICAN INTL GROUP 1.875 17-27 21/06A	133,682.09	0.03
31,000	AMERICAN RE CORP 7.45 96-26 15/12S	33,096.03	0.01
100,000	AMERICAN TOWER 0.45 21-27 21/05A	105,514.49	0.03
100,000	AMERICAN TOWER 0.5 20-28 10/09A	102,779.44	0.03
43,000	AMERICAN TOWER 1.5000 20-28 31/01S	39,192.40	0.01
86,000	AMERICAN TOWER 3.55 17-27 15/07S	84,240.65	0.02
114,000	AMERICAN TOWER 4.125 23-27 16/05A	130,652.51	0.03
40,000	AMERICAN TOWER 4.40 16-26 15/02S	39,976.93	0.01
100,000	AMERICAN TOWER 5.2 24-29 15/02S	103,061.34	0.03
66,000	AMERICAN TOWER 5.2500 23-28 15/07S	67,964.54	0.02
74,000	AMERICAN TOWER 5.5 23-28 15/03S	76,625.72	0.02
53,000	AMERICAN TOWER 5.8 23-28 15/11S	55,716.74	0.01
100,000	AMERICAN TOWER CORP 1.3 20-25 03/06S	96,919.26	0.02
20,000	AMERICAN TOWER CORP 1.45 21-26 15/09S	18,939.10	0.00
100,000	AMERICAN TOWER CORP 1.60 21-26 15/04S	95,873.37	0.02
155,000	AMERICAN TOWER CORP 3.6 17-28 15/01S	151,303.04	0.04
125,000	AMERICAN TOWER CORP 3.8 19-29 15/08S8S	121,575.43	0.03
80,000	AMERICAN TOWER CORP 3.95 19-29 15/03S	78,407.25	0.02
45,000	AMERICAN WATER 3.4500 19-29 01/06S	43,509.01	0.01
42,000	AMERICAN WATER 3.75 18-28 01/09S	41,373.36	0.01
54,000	AMERICAN WATER CAP 2.95 17-27 01/09S	52,433.88	0.01
49,000	AMERIPRISE FINA 5.7000 23-28 15/12S	51,877.19	0.01
41,000	AMERIPRISE FINANCI 2.875 16-26 15/09S	40,073.89	0.01
68,000	AMERISOURCEBERGEN 3.45 17-27 15/12S	66,507.88	0.02
185,000	AMEX 5.85 22-27 05/11S	194,302.09	0.05
96,000	AMGEN 4.05 22-29 18/08S	95,194.72	0.02
100,000	AMGEN 5.50 11-26 12/07A	136,594.38	0.03
192,000	AMGEN INC 1.65 21-28 09/08S	174,780.03	0.04
50,000	AMGEN INC 2.2 20-27 21/02S	47,865.09	0.01
100,000	AMGEN INC 2.60 16-26 19/08S	97,262.80	0.02
52,000	AMGEN INC 3.0 22-29 22/02S	49,661.44	0.01
90,000	AMGEN INC 3.2 17-27 02/11S	87,626.63	0.02
394,000	AMGEN INC 5.15 23-28 02/03S	405,863.45	0.10
102,000	AMGEN INC 5.507 23-26 02/03S	102,002.76	0.03
46,000	AMPHENOL CORP 4.3500 19-29 01/06S	46,333.74	0.01
50,000	AMPHENOL CORP 4.75 23-26 30/03S	50,387.96	0.01
30,000	AMPHENOL CORP 5.05 24-29 05/04S	30,959.49	0.01
42,000	AMPHENOL CORPORATION 5.05 24-27 05/04S	43,007.46	0.01
81,000	ANALOG DEVICES INC 3.50 16-26 05/12S	80,348.45	0.02
72,000	AOA NORTH AMERICA 5.15 24-29 01/03S	74,366.36	0.02
140,000	AON CORP/AON GLOBAL HO 2.85 22-27 28/05S	135,865.45	0.03
68,000	AON CORP 3.75 19-29 02/05S	66,386.96	0.02
24,000	AON CORP 4.5000 18-28 15/12S	24,153.64	0.01
54,000	AON NORTH AMERICA 5.125 24-27 01/03S	55,255.96	0.01
100,000	APOLLO MANAGEMENT HO 4.872 19-29 15/02S	101,558.53	0.03
205,000	APPLE 2.45 16-26 04/08S	200,103.17	0.05
147,000	APPLE 2.90 17-27 12/09S	143,694.30	0.04
185,000	APPLE 3.00 17-27 13/11S	181,241.18	0.05
100,000	APPLE 3.05 15-29 31/07S	128,224.13	0.03
155,000	APPLE 4.0 23-28 10/05S	156,708.10	0.04
43,000	APPLE 4.421 23-26 08/05S	43,008.63	0.01
100,000	APPLE INC 0.00 19-25 15/11A	108,241.45	0.03
230,000	APPLE INC 0.7 21-26 08/02S	220,552.23	0.06
187,000	APPLE INC 1.2 21-28 08/02S	172,217.68	0.04
100,000	APPLE INC 1.375 17-29 24/05A	106,847.37	0.03
162,000	APPLE INC 1.4000 21-28 05/08S	148,623.05	0.04
100,000	APPLE INC 2.00 15-27 17/09A	110,394.93	0.03
170,000	APPLE INC 2.05 19-26 11/09S	164,507.80	0.04
210,000	APPLE INC 3.20 17-27 11/05S	207,171.08	0.05
300,000	APPLE INC 3.25 16-26 23/02S	297,297.27	0.07
175,000	APPLE INC 3.35 17-27 09/02S	173,396.53	0.04
101,000	APPLE INC 3 17-27 20/06S	99,200.65	0.02
100,000	APPLIED MATERIALS 3.3 17-27 01/2017S	98,453.94	0.02
47,000	APPLIED MATERIALS 4.8000 24-29 15/06S	48,432.18	0.01
260,000	APPLIED MATERIALS INC 3.90 15-25 01/10S	259,212.31	0.07
46,000	ARCH CAPITAL FI 4.0110 16-26 15/12S	45,753.27	0.01
100,000	ARCHER DANIEL MIDLAND 2.50 16-26 11/08S	97,278.47	0.02
46,000	ARROW ELECTRONICS 5.150 24-29 21/08S	46,680.03	0.01
20,000	ASSURANT INC 4.9 18-28 27/03S	20,165.08	0.01
22,000	ASSURED GUARANTY US 6.125 23-28 15/09S	23,347.21	0.01
88,000	ASTRAZENECA FIN 4.8500 24-29 26/02S	90,725.55	0.02
28,000	ASTRAZENECA FINANCE 1.75 21-28 28/05S	25,853.44	0.01
88,000	ASTRAZENECA FINANCE 4.8 24-27 26/02S	89,713.67	0.02
212,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	217,805.34	0.05
200,000	AT&T INC 2.3 20-27 28/05S	191,013.57	0.05
100,000	AT&T INC 3.50 13-25 17/12A	112,041.90	0.03
69,000	AT&T INC 3.8 19-27 15/02S	68,435.88	0.02
300,000	AT&T INC 4.25 17-27 01/03S	300,875.72	0.08
100,000	ATANDT INC 2.9 18-26 04/12A	129,320.84	0.03
150,000	ATANDT INC 4.0000 18-25 25/11S	111,072.96	0.03
24,000	ATLANTIC CITY E 4.0000 18-28 15/10S	23,883.34	0.01
36,000	ATLASSIAN 5.25 24-29 15/05S	37,227.82	0.01
100,000	ATT INC 1.6 20-28 19/05A	106,683.05	0.03
132,000	ATT INC 1.65 20-28 04/08S	121,673.72	0.03
273,000	ATT INC 1.7 21-26 23/03S	263,039.88	0.07
180,000	ATT INC 3.55 23-25 18/11A	201,888.28	0.05
178,000	AT T INC 4.1 18-28 15/02S	177,653.77	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
211,000	AT T INC 4.35 19-29 01/03S	212,207.81	0.05
284,000	AT T INC 5.539 23-26 20/02S	283,977.03	0.07
250,000	AUST AND NZ BANKI 5.6710 23-25 03/10S	253,571.48	0.06
250,000	AUSTRALIA NEW ZEALAN 4.75 24-27 18/01S	253,974.06	0.06
100,000	AUTOMATIC DATA PROC 3.375 15-25 15/09S	99,270.10	0.02
100,000	AUTOMATIC DATA PROCESS 1.70 21-28 15/05S	92,850.02	0.02
28,000	AUTONATION INC 1.9500 21-28 01/08S	25,275.05	0.01
30,000	AUTOZONE 3.75 19-29 18/04S	29,308.19	0.01
160,000	AUTOZONE INC 4.5 23-28 01/02S	161,378.57	0.04
32,000	AUTOZONE INC 6.2500 23-28 01/11S	34,288.82	0.01
41,000	AVALONBAY 3.2 17-28 15/11S	39,722.68	0.01
126,000	AVALONBAY COMMU 1.9000 21-28 01/12S	115,122.13	0.03
36,000	AVALONBAY COMMUNITIE 3.35 17-27 15/05S	35,302.26	0.01
68,000	AVANGRID INC 3.80 19-29 01/06S	66,127.28	0.02
46,000	AVERY DENNISON CORP 4.875 18-28 06/12S	46,871.93	0.01
34,000	AVIATION CAPITA 6.7500 23-28 25/10S	36,319.36	0.01
120,000	AVIATION CAPITAL 1.9500 21-26 20/09S	113,661.68	0.03
80,000	AVIATION CAPITAL 1.95 21-26 30/01S	77,064.24	0.02
50,000	AVIATION CAPITAL 3.5 17-27 01/11S	48,241.71	0.01
55,000	AVIATION CAPITAL 6.2500 23-28 15/04S	57,450.55	0.01
45,000	AVNET INC 6.25 23-28 15/03S	47,294.04	0.01
100,000	BAKER HUGHES 3.337 17-27 15/12S	97,572.28	0.02
54,000	BAKER HUGHES LLC 2.0610 21-26 15/12S	51,752.76	0.01
29,000	BALTIMORE GASANDEI 2.40 16-26 15/08S	28,218.65	0.01
64,000	BANCO SANTANDER SA 3.244 19-26 05/10S	62,263.93	0.02
200,000	BANK AMERICA 4.134 23-28 12/06A	232,010.76	0.06
25,000	BANK OF AMERICA CORP 0.2525 19-26 12/06A	29,294.10	0.01
100,000	BANK OF AMERICA CORP 1.667 21-29 02/06A	120,255.68	0.03
516,000	BANK OF AMERICA CORP 1.734 21-27 22/04S	492,665.67	0.12
191,000	BANK OF AMERICA CORP 2.551 22-28 04/02S	183,485.69	0.05
231,000	BANK OF AMERICA CORP 2.819 29 15/09S	243,116.88	0.06
227,000	BANK OF AMERICA CORP 3.248 16-27 21/10S	221,874.31	0.06
214,000	BANK OF AMERICA CORP 3.5 16-26 19/04S	211,926.65	0.05
210,000	BANK OF AMERICA CORP 4.183 16-27 25/11S	209,401.31	0.05
180,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	180,250.93	0.05
200,000	BANK OF AMERICA CORP 4.45 16-26 03/03S	200,250.00	0.05
274,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	278,754.32	0.07
100,000	BANK OF AMERICA CORP 6.22 06-26 15/09S	103,851.33	0.03
100,000	BANK OF AMERICA CORP 7.00 08-28 31/07S	144,788.75	0.04
250,000	BANK OF AMERICA NAT 5.526 23-26 18/08S	256,670.39	0.06
50,000	BANK OF AMERICA SUB 4.25 14-26 22/10S	49,942.13	0.01
45,000	BANK OF NEW YORK MELL 4.596 22-30 26/07S	45,640.14	0.01
60,000	BANK OF NY MELL 1.0500 21-26 15/10S	56,605.35	0.01
72,000	BANK OF NY MELL 4.9750 24-30 14/03S	74,275.96	0.02
20,000	BANK OF NY MELLON 2.05 22-27 26/01S	19,154.24	0.00
51,000	BANK OF NY MELLON 2.45 16-26 17/08S	49,657.71	0.01
65,000	BANK OF NY MELLON 3.25 17-27 16/05S	63,774.98	0.02
68,000	BANK OF NY MELLON 3.3 17-29 23/08S	65,075.01	0.02
120,000	BANK OF NY MELLON 3.8500 18-28 28/04S	119,275.45	0.03
26,000	BANKUNITED INC 4.875 15-25 17/11S	25,852.02	0.01
300,000	BAXTER INTERNATIONAL 1.915 22-27 01/02S	284,072.32	0.07
202,000	BAXTER INTL 2.272 22-28 01/12S	185,866.03	0.05
35,000	BAYER CORP 6.65 98-28 15/02S	36,888.16	0.01
260,000	BECTON DICKINSON 3.70 17-37 06/06S	256,821.89	0.06
43,000	BECTON DICKINSON 4.874 24-29 08/02S	43,906.05	0.01
1,000	BECTON DICKINSON AND 4.693 23-28 13/02S	1,012.43	0.00
175,000	BERRY GLOBAL INC 1.57 21-26 15/01S	168,437.26	0.04
128,000	BERRY GLOBAL INC 4.875 19-26 15/07S	127,608.16	0.03
51,000	BERRY GLOBAL INC 5.5 24-28 15/04S	52,329.04	0.01
40,000	BERRY PLASTICS CORP 1.65 21-27 15/01S	37,556.26	0.01
34,000	BEST BUY CO INC 4.45 18-28 01/10S	34,146.89	0.01
200,000	BIMBO BAKERIES 6.0500 23-29 15/01S	211,271.83	0.05
200,000	BIOGEN INC 4.05 15-25 15/09S	198,964.83	0.05
61,000	BLACKROCK FUNDI 4.6000 24-27 26/07S	62,388.18	0.02
134,000	BLACKROCK INC 3.20 17-27 15/03S	132,009.93	0.03
70,000	BLACKROCK INC 3.2500 19-29 30/04S	67,944.98	0.02
40,000	BLOCK FINANCIAL LLC 2.5 21-28 15/07S	37,140.40	0.01
44,000	BMW US CAPITAL 3.6250 19-29 18/04S	42,654.80	0.01
5,000	BMW US CAPITAL 3.7500 18-28 12/04S	4,900.80	0.00
68,000	BMW US CAPITAL 4.6500 24-26 13/08S	68,608.13	0.02
46,000	BMW US CAPITAL 4.9000 24-27 02/04S	46,762.92	0.01
54,000	BMW US CAPITAL 4.9000 24-29 02/04S	55,002.60	0.01
42,000	BMW US CAPITAL 5.0500 24-26 02/04S	42,532.46	0.01
200,000	BMW US CAPITAL 5.05 23-28 11/08S	204,825.18	0.05
123,000	BMW US CAPITAL LLC 2.8 16-26 11/04S	120,485.49	0.03
40,000	BMW US CAPITAL LLC 3.30 17-27 06/04S	39,114.96	0.01
85,000	BMW US LLC 3.45 22-27 01/04S	83,488.29	0.02
100,000	BMW US LLC 4.6 24-27 13/08S	101,100.84	0.03
100,000	BMW US LLC 4.65 24-29 13/08S	100,806.54	0.03
100,000	BOOKING HOLDING 3.5 24-29 01/03A	114,364.09	0.03
100,000	BOOKING HOLDINGS 4.25 22-29 15/05A	117,788.58	0.03
100,000	BOOKING HOLDINGS INC 0.5 21-28 08/03A	103,469.08	0.03
100,000	BOOKING HOLDINGS INC 3.60 16-26 01/06S	99,383.52	0.03
136,000	BORGWARNER INC 2.65 20-27 19/06S	130,694.64	0.03
268,000	BORGWARNER INC 4.9500 24-29 15/08S	272,539.84	0.07
100,000	BOSTON EDISON 3.2 17-27 15/05S	97,807.47	0.02
11,000	BOSTON GAS COMP 3.150 17-27 01/08S	10,606.89	0.00
65,000	BOSTON PROPERTIES 3.40 19-29 21/06S	60,784.80	0.02
85,000	BOSTON PROPERTIES 6.75 22-27 01/12S	89,865.84	0.02
100,000	BOSTON PROPERTIES LP 3.65 16-26 01/02S	98,544.51	0.02
200,000	BOSTON PROPERTIES LP 4.5 18-28 01/12S	197,247.70	0.05
250,000	BRANCH BANKING AND T 3.625 15-25 16/09S	247,276.21	0.06
74,000	BRISTOL MYERS 4.9 24-27 22/02S	75,563.47	0.02
140,000	BRISTOL MYERS 4.9 24-29 22/02S	144,702.46	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
70,000	BRISTOL MYERS 4.95 24-26 20/02S	70,897.82	0.02
30,000	BRISTOL-MYERS SQUIBB 0.75 20-25 13/11S	28,908.39	0.01
110,000	BRISTOL-MYERS SQUIBB 1.125 20-27 13/11S	101,039.54	0.03
200,000	BRISTOL-MYERS SQUIBB 3.2 20-26 15/06S	197,440.91	0.05
40,000	BRISTOL-MYERS SQUIBB 3.2500 17-27 27/02S	39,385.57	0.01
182,000	BRISTOL-MYERS SQUIBB 3.4 20-29 26/01S	176,784.39	0.04
44,000	BRISTOL-MYERS SQUIBB 3.45 20-27 15/05S	43,440.07	0.01
152,000	BRISTOL-MYERS SQUIBB 3.9 20-28 20/02S	151,393.40	0.04
124,000	BRIXMOR OPERATING 4.125 16-26 15/06S	123,268.72	0.03
58,000	BRIXMOR OPERATING 4.125 19-29 15/05S/05S	56,777.36	0.01
36,000	BRIXMOR OPERATING PA 3.9 17-27 15/03S	35,426.86	0.01
35,000	BRIXMOR OPERATING PAR 2.25 21-28 01/04S	32,277.44	0.01
85,000	BROADCOM 3.50 17-28 15/01S	83,042.84	0.02
50,000	BROADCOM 4.0 22-29 15/04S	49,237.00	0.01
200,000	BROADCOM INC 3.15 20-25 08/05S	197,244.90	0.05
80,000	BROADCOM INC 4.11 20-28 21/05S	79,760.65	0.02
200,000	BROADCOM INC 4.75 20-29 15/04S	203,106.40	0.05
96,000	BROADCOM INC 5.0500 24-27 12/07S	98,086.91	0.02
173,000	BROADCOM INC 5.0500 24-29 12/07S	178,105.82	0.04
245,000	BROADCOM TECHNOLOGIES 3.875 18-27 15/01S	243,338.83	0.06
460,000	BROADRIDGE FINANCI 3.40 16-26 27/06S	452,922.12	0.11
38,000	BROOKLYN UNION 3.8650 19-29 04/03S	36,784.95	0.01
32,000	BROWN AND BROWN I 4.5000 19-29 15/03S	32,126.89	0.01
28,000	BRUNSWICK CORPORATIO 5.85 24-29 18/03S	28,895.31	0.01
64,000	BUNGE LTD FIN CORP 3.25 16-26 15/08S	62,995.02	0.02
111,000	CAMPBELL SOUP CO 4.15 18-28 15/03S	111,021.91	0.03
36,000	CAMPBELL SOUP CO 5.2000 24-27 19/03S	36,942.89	0.01
42,000	CAMPBELL SOUP CO 5.2000 24-29 21/03S	43,486.15	0.01
430,000	CAMPBELL SOUP CO 5.3 24-26 20/03S	436,273.85	0.11
100,000	CAPITAL ONE FINANCIAL 3.65 20-27 11/05S	98,311.59	0.02
145,000	CAPITAL ONE FINANCIAL 4.20 15-25 29/10S	143,966.72	0.04
105,000	CAPITAL ONE FIN CORP 3.75 16-26 28/07S	103,560.94	0.03
100,000	CAPITAL ONE FIN CORP 3.75 17-27 09/03S	98,731.05	0.02
147,000	CAPITAL ONE FIN CORP 3.8 18-28 31/01S	143,897.09	0.04
100,000	CARDINAL HEALTH 3.75 15-25 15/09S	99,255.77	0.02
100,000	CARDINAL HEALTH INC 3.41 17-27 15/06S	97,995.78	0.02
44,000	CARDINAL HEALTH INC 5.125 24-29 15/02S	45,269.23	0.01
41,000	CARE CAPITAL 144A 5.125 16-26 15/08S	41,267.87	0.01
46,000	CARGILL INCORPORATE 3.625 22-27 22/04S	45,433.74	0.01
100,000	CARGILL INCORPORATE 4.5 23-26 24/06S	100,868.68	0.03
100,000	CARR GL 4.125 23-28 29/05A	115,701.99	0.03
100,000	CARRIER GLOBAL CORPO 2.493 20-27 15/08S	96,619.25	0.02
100,000	CATE FI 3.6 22-27 12/08S	99,331.33	0.02
50,000	CATERPILLAR FIN 0.9000 21-26 03/02S	47,954.72	0.01
100,000	CATERPILLAR FIN 1.1000 20-27 14/09S	92,431.84	0.02
53,000	CATERPILLAR FIN 1.1500 21-26 14/09S	50,289.89	0.01
127,000	CATERPILLAR FIN 4.3500 23-26 15/05S	127,802.43	0.03
35,000	CATERPILLAR FIN 4.5000 24-27 08/01S	35,476.63	0.01
42,000	CATERPILLAR FIN 4.8500 24-29 27/02S	43,404.19	0.01
103,000	CATERPILLAR FINANCIA 0.8 20-25 13/11S	99,332.65	0.02
100,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	112,633.06	0.03
100,000	CATERPILLAR FINANCIA 4.375 24-29 16/08S	101,485.63	0.03
100,000	CATERPILLAR FINANCIA 4.4 24-27 15/10S	101,309.83	0.03
56,000	CATERPILLAR FINANCIA 5.05 24-26 27/02S	56,833.24	0.01
62,000	CBOE HOLDINGS INC 3.65 17-27 12/01S	61,315.51	0.02
34,000	CB RICHARD ELLIS SER 5.5 24-29 01/04S	35,462.54	0.01
100,000	CDW LLC/CDW FIN 2.6700 21-26 01/12S	96,306.09	0.02
38,000	CDW LLC CDW FINANCE 3.27621-28 01/12S	36,021.56	0.01
61,000	CDW LLC CDW FINANCE 4.25 19-28 01/04S	60,294.97	0.02
165,000	CENTENE CORP 2.4500 21-28 15/07S	151,977.40	0.04
198,000	CENTENE CORP 4.25 19-27 15/12S	194,568.11	0.05
39,000	CENTERPOINT ENE 5.2000 23-28 01/10S	40,532.10	0.01
263,000	CENTERPOINT ENERGY 2.40 16-26 01/09S	254,422.63	0.06
27,000	CENTERPOINT ENER H 3 17-27 01/02S	26,318.98	0.01
76,000	CF INDUSTRIES 144A 4.50 16-26 01/12S	75,956.63	0.02
101,000	CHARLES SCHWAB 1.1500 21-26 13/05S	96,328.65	0.02
30,000	CHARLES SCHWAB 3.45 15-26 13/02S	29,663.28	0.01
100,000	CHARLES SCHWAB 4.0 18-29 31/10S	99,568.22	0.03
130,000	CHARLES SCHWAB CORP 0.9 20-26 11/12S	123,862.24	0.03
106,000	CHARLES SCHWAB CORP 2.45 22-27 03/03S	101,791.64	0.03
36,000	CHARLES SCHWAB CORP 2 21-28 18/03S	33,516.78	0.01
50,000	CHARLES SCHWAB CORP 3.2 17-28 25/01S	48,546.99	0.01
100,000	CHARLES SCHWAB CORPO 3.2 17-27 02/03S	97,737.07	0.02
52,000	CHARLES SCHWAB CORPO 3.3 21-27 01/04S	50,946.21	0.01
70,000	CHARLES SCHWAB CORPO 5.875 23-26 24/08S	72,039.13	0.02
87,000	CHARTER COMM OP 2.2500 21-29 15/01S	77,415.71	0.02
123,000	CHARTER COMMUNICATI 6.15 23-26 10/11S	126,456.87	0.03
101,000	CHARTER COMMUNICATIO 6.1 24-29 01/06S	104,556.25	0.03
113,000	CHARTER COM OPERATING 4.20 17-28 15/03S	109,932.17	0.03
112,000	CHARTER COM OPERATING 5.05 19-29 30/03S	111,445.08	0.03
100,000	CHENIERE CORPUS 5.125 17-27 30/06S	101,673.81	0.03
96,000	CHENIERE ENERGY INC 4.625 21-28 15/04S	95,423.55	0.02
54,000	CH ROBINSON WORLD 4.2 18-28 15/04S	53,677.07	0.01
200,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	197,646.58	0.05
64,000	CHUBB INA HOLDINGS 4.6500 24-29 15/08S	65,461.26	0.02
342,000	CIGNA CORPORATION 4.375 19-28 15/10S	343,307.51	0.09
74,000	CIGNA GROUP/THE 5.0000 24-29 15/05S	76,146.55	0.02
82,000	CINTAS CORPORATION 3.70 17-27 01/04S	81,449.36	0.02
50,000	CISCO SYSTEMS 2.95 16-26 28/02S	49,343.27	0.01
101,000	CISCO SYSTEMS I 2.5000 16-26 20/09S	98,654.21	0.02
141,000	CISCO SYSTEMS I 4.8000 24-27 26/02S	144,112.38	0.04
250,000	CITIBANK NA 4.838 24-29 06/08S	255,804.51	0.06
250,000	CITIBANK NA 5.438 24-26 30/04S	254,955.50	0.06
250,000	CITIBANK NA 5.4880 23-26 04/12S	257,206.44	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	CITIBANK NA 5.8030 23-28 29/09S	264,620.94	0.07
250,000	CITIBANK NA 5.8640 23-25 29/09S	253,422.85	0.06
50,000	CITIGROUP GLOBAL MKT 5.07 23-26 22/06Q	50,045.81	0.01
100,000	CITIGROUP INC 0.75 19-26 02/04A	118,062.68	0.03
173,000	CITIGROUP INC 1.122 21-27 28/01S	165,512.96	0.04
100,000	CITIGROUP INC 1.25 19-29 10/04A	103,319.24	0.03
100,000	CITIGROUP INC 1.50 16-28 26/10A	105,868.85	0.03
100,000	CITIGROUP INC 1.625 18-28 21/03A	106,833.54	0.03
205,000	CITIGROUP INC 3.20 16-26 21/10S	200,753.93	0.05
189,000	CITIGROUP INC 3.40 16-26 01/05S	186,615.82	0.05
147,000	CITIGROUP INC 3.70 16-26 12/01S	146,038.94	0.04
200,000	CITIGROUP INC 4.125 16-28 25/07S	198,232.61	0.05
200,000	CITIGROUP INC 4.3 14-26 20/11S	199,779.30	0.05
346,000	CITIGROUP INC 4.45 15-27 29/09S	346,280.72	0.09
373,000	CITIGROUP INC 4.60 16-26 09/03S	373,939.92	0.09
100,000	CITIGROUP INC 5.50 13-25 13/09S	100,607.25	0.03
300,000	CITIGROUP INC 5.61 22-26 29/09S	302,620.63	0.08
468,000	CITIZENS FINANCIAL 2.8500 19-26 27/07S	453,413.07	0.11
5,000	CITIZENS FIN GRP INC 4.30 15-25 03/12S	4,967.71	0.00
50,000	CLOROX CO 3.1 17-27 01/10S	48,523.00	0.01
46,000	CLOROX CO 3.9 18-28 15/05S	45,561.39	0.01
38,000	CME GROUP INC 3.75 18-28 15/06S	37,780.77	0.01
32,000	CMS ENERGY CORP 3.45 17-27 15/08S	31,358.69	0.01
50,000	CNH INDUSTRIAL 4.5500 23-28 10/04S	50,269.99	0.01
40,000	CNH INDUSTRIAL 5.1000 24-29 20/04S	41,189.76	0.01
34,000	CNH INDUSTRIAL 5.5000 23-29 12/01S	35,444.04	0.01
100,000	CNH INDUSTRIAL CAPIT 1.875 20-26 06/10S	96,735.73	0.02
50,000	CNH INDUSTRIAL CAPITAL 1.45 21-26 15/07S	47,540.17	0.01
44,000	CNO FINL GROUP 5.25 19-29 30/05S	44,525.34	0.01
50,000	COCA COLA 2.9 17-27 05/05S	48,871.72	0.01
100,000	COCA-COLA CO 0.125 20-29 18/09A	99,767.05	0.03
200,000	COCA-COLA CO 0.125 21-29 09/03A	199,706.33	0.05
35,000	COCA-COLA CO 1.00 15-28 02/10A	41,986.41	0.01
152,000	COCA-COLA CO 1.125 15-27 09/09A	163,581.46	0.04
105,000	COCA-COLA CO 1.45 20-27 01/05S	99,056.36	0.02
77,000	COCA-COLA CO 1.5 21-28 05/03S	71,259.38	0.02
133,000	COCA-COLA CO 1 20-28 18/09S	121,415.77	0.03
10,000	COCA-COLA CO 3.375 20-27 25/03S	9,910.93	0.00
100,000	COLGATE PALMOLIVE CO 4.6 23-28 01/03S	102,616.29	0.03
100,000	COLUMBIA PIPELINE 6.0420 23-28 15/08S	104,559.74	0.03
21,000	COLUMBIA PIPELINE 6.0550 23-26 15/08S	21,514.87	0.01
71,000	COMCAST 4.55 23-29 15/01S	72,163.53	0.02
200,000	COMCAST CORP 0.00 21-26 14/09A	211,709.31	0.05
107,000	COMCAST CORP 2.35 16-27 15/01S	103,143.84	0.03
130,000	COMCAST CORP 3.150 17-28 15/02S	126,182.86	0.03
157,000	COMCAST CORP 3.15 16-26 01/03S	154,832.77	0.04
100,000	COMCAST CORP 3.30 17-27 01/02S	98,421.89	0.02
60,000	COMCAST CORP 3.3 20-27 01/04S	59,020.35	0.01
248,000	COMCAST CORP 3.9500 18-25 15/10S	247,295.41	0.06
355,000	COMCAST CORP 4.15 18-28 15/10S	355,505.76	0.09
260,000	COMCAST CORP 5.25 22-25 07/11S	262,694.36	0.07
78,000	COMCAST CORP 5.35 22-27 15/11S	81,135.47	0.02
50,000	COMERICA INC 4.0 19-29 01/02S	48,387.59	0.01
50,000	COMMONWEALTH EDISON 3.7000 18-28 15/08S	49,295.53	0.01
32,000	COMMONWEALTH EDISON CO 2.95 17-27 15/08S	31,114.29	0.01
26,000	CONAGRA BRANDS 7.0000 98-28 01/10S	28,404.91	0.01
69,000	CONAGRA BRANDS INC 1.375 20-27 16/10S	63,138.68	0.02
200,000	CONAGRA BRANDS INC 4.60 18-25 01/11S	200,046.93	0.05
87,000	CONAGRA BRANDS INC4.85 18-28 01/11S	88,302.46	0.02
57,000	CONCENTRIX CORP 6.6500 23-26 02/08S	58,560.87	0.01
120,000	CONCENTRIX CORPORATI 6.6 23-28 02/08S	125,080.06	0.03
34,000	CONSOLIDATED EDISON CO 4.0 18-28 01/12S	33,930.78	0.01
25,000	CONSOLI EDISON CO 3.8 18-28 15/05S	24,693.91	0.01
20,000	CONSUMERS ENERG 3.8000 18-28 15/11S	19,733.78	0.00
34,000	CONSUMERS ENERGY CO 4.9 23-29 15/02S	35,068.91	0.01
274,000	CONSUMERS ENERGY COM 4.6 24-29 30/05S	279,468.79	0.07
30,000	CONSUMERS ENERGY COM 4.65 23-28 01/03S	30,504.49	0.01
250,000	COOPERATIEVE RABOBANK 4.333 4-26 28/08S	251,798.07	0.06
250,000	COOPERATIEVE RABOBANK 4.85 24-26 09/01S	252,149.25	0.06
113,000	COSTCO WHOLESAL 1.3750 20-27 20/06S	105,953.19	0.03
72,000	COSTCO WHOLESALE C 3.00 17-27 18/05S	70,727.70	0.02
250,000	CREDIT SUISSE NY 7.5000 23-28 15/02S	274,556.61	0.07
200,000	CRH AMERICA FINANCE 3.95 18-28 04/04S	197,539.64	0.05
200,000	CRH AMERICA INC 3.40 17-27 09/05S	195,514.65	0.05
104,000	CROWN CASTLE INC 3.8 18-28 15/02S	102,069.66	0.03
50,000	CROWN CASTLE INC 4.3000 19-29 15/02S	49,557.34	0.01
110,000	CROWN CASTLE INC 5.0000 23-28 11/01S	111,899.66	0.03
100,000	CROWN CASTLE INTL 1.05 21-26 16/02S	94,351.34	0.02
115,000	CROWN CASTLE INTL 3.650 17-27 01/09S	112,759.36	0.03
60,000	CROWN CASTLE INTL 3.70 16-26 15/06S	59,287.30	0.01
100,000	CROWN CASTLE INTL 4.45 16-26 15/02S	99,972.95	0.03
68,000	CROWN CASTLE INTL 5.6 23-29 01/06S	71,065.70	0.02
64,000	CSX CORP 2.6 16-26 01/11S	62,247.37	0.02
68,000	CSX CORP 3.25 17-27 01/06S	66,767.78	0.02
84,000	CSX CORP 3.8 18-28 01/03S	83,387.46	0.02
64,000	CSX CORP 4.25 18-29 15/03S	64,491.30	0.02
38,000	CUBESMART LP 2.25 21-28 15/12S	34,967.85	0.01
20,000	CUBESMART LP 3.1250 16-26 01/09S	19,520.08	0.00
26,000	CUBESMART LP 4.375 19-29 15/02S	25,847.23	0.01
234,000	CUMMINS INC 4.9000 24-29 20/02S	241,796.67	0.06
132,000	CVS HEALTH CORP 1.3 20-27 21/08S	121,303.64	0.03
310,000	CVS HEALTH CORP 2.875 16-26 01/06S	302,706.03	0.08
68,000	CVS HEALTH CORP 3.00 19-26 15/08S	66,432.11	0.02
134,000	CVS HEALTH CORP 3.25 19-29 15/08S	126,593.64	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
367,000	CVS HEALTH CORP 4.30 18-28 25/03S	365,876.46	0.09
18,000	CVS HEALTH CORP 5.0000 23-26 20/02S	18,122.35	0.00
68,000	CVS HEALTH CORP 5.0000 23-29 30/01S	69,429.35	0.02
230,000	CVS HEALTH CORP 5.4000 24-29 01/06S	238,607.50	0.06
100,000	D.R. HORTON INC 1.3000 21-26 15/10S	94,582.39	0.02
36,000	D.R. HORTON INC 2.6 20-25 05/05S	35,295.62	0.01
300,000	DAIMLER TRUCK F 5.1250 24-27 25/09S	306,497.63	0.08
154,000	DAIMLER TRUCKS FINAN 2.0 21-26 14/12S	146,635.45	0.04
100,000	DAIMLER TRUCKS FIN NA 3.5 22-25 07/04S	99,295.23	0.02
150,000	DAIMLER TRUCKS FI NORTH 5.4 23-28 20/09S	155,360.90	0.04
100,000	DANAHER CORP 2.1 20-26 30/03A	110,450.91	0.03
46,000	DARDEN RESTAURANTS 3.85 17-27 01/05S	45,488.25	0.01
43,000	DCP MIDSTREAM 5.125 19-29 15/05S	44,050.79	0.01
60,000	DCP MIDSTREAM 5.6250 20-27 15/07S	61,730.15	0.02
100,000	DELL COMPUTER 7.10 98-28 15/04S	108,622.38	0.03
186,000	DELL INTERNATIONAL 6.02 21-26 15/06S	190,526.94	0.05
150,000	DELL INTERNATIONAL L 4.9 21-26 01/04S	151,624.62	0.04
100,000	DIGITAL EURO FINCO 2.5 19-26 16/01A	110,481.03	0.03
69,000	DIGITAL REALTY 3.6000 19-29 01/07S	66,693.23	0.02
100,000	DIGITAL REALTY 5.5500 22-28 15/01S	103,474.29	0.03
200,000	DIGITAL REALTY TRU 3.70 17-27 15/08S	197,137.35	0.05
250,000	DISCOVER BANK 3.45 16-26 27/07S	244,809.05	0.06
100,000	DISCOVER FINANCIAL 4.5000 19-26 30/01S	99,866.73	0.03
68,000	DISCOVERY COMM 4.125 19-29 15/05S	64,281.29	0.02
179,000	DISCOVERY COMMUNIC 3.95 17-28 20/03S	170,692.98	0.04
53,000	DISCOVERY COMMUNIC 4.90 16-26 11/03M	52,962.74	0.01
100,000	DOLLAR GENERAL 4.15 15-25 01/11S	99,385.40	0.03
50,000	DOLLAR GENERAL 4.625 22-27 01/11S	50,185.79	0.01
10,000	DOLLAR GENERAL COR 3.875 17-27 15/201	9,866.75	0.00
34,000	DOLLAR GENERAL CORP 5.2 23-28 05/07S	34,741.84	0.01
100,000	DOLLAR TREE INC 4.2000 18-28 15/05S	98,703.64	0.02
40,000	DOVER CORP 3.15 15-25 15/11S	39,417.93	0.01
100,000	DOW CHEMICAL CO 0.5 20-27 25/02A	105,333.77	0.03
40,000	DOW CHEMICAL CO 4.8000 19-28 30/11S	40,842.92	0.01
3,000	D R HORTON INC 1.4 20-27 15/10S	2,778.11	0.00
29,000	DUKE REALTY LP 4.0 18-28 15/09S	28,866.03	0.01
130,000	DUPONT DE NEMOURS 4.4930 18-25 15/11S	129,729.35	0.03
153,000	DUPONT DE NEMOURS 4.7250 18-28 15/11S	155,985.29	0.04
100,000	DXC TECHNOLOGY 1.75 18-26 26/01A	109,533.86	0.03
49,000	DXC TECHNOLOGY COMP 2.375 21-28 15/09S	44,391.91	0.01
80,000	EATON CORP 3.103 17-27 15/09S	78,127.36	0.02
50,000	EBAY 5.9 22-25 22/11S	50,742.09	0.01
100,000	EBAY INC 1.4 21-26 10/05S	95,702.05	0.02
50,000	EBAY INC 3.6 17-27 05/06S	49,423.13	0.01
41,000	ECOLAB INC 1.65 21-27 01/02S	38,978.96	0.01
56,000	ECOLAB INC 2.7 16-26 01/11S	54,577.48	0.01
46,000	ECOLAB INC 3.2500 17-27 01/12S	45,001.39	0.01
54,000	EDWARDS LIFESCIENCES 4.3000 18-28 15/06S	53,965.72	0.01
47,000	EIDP INC 4.5000 23-26 15/05S	47,296.63	0.01
165,000	ELEVANCE HEALTH 3.65 17-27 01/12S	162,663.37	0.04
128,000	ELEVANCE HEALTH 4.101 18-28 01/03S	127,465.72	0.03
34,000	ELEVANCE HEALTH 4.9 23-26 08/02S	34,001.35	0.01
30,000	ELI LILLY & CO 0.45 16-28 24/01A	35,186.13	0.01
64,000	ELI LILLY & CO 3.3750 19-29 15/03S	62,570.55	0.02
50,000	ELI LILLY & CO 5.0 23-26 27/02S	50,025.37	0.01
100,000	ELI LILLY CO 1.625 15-26 02/06A	109,765.64	0.03
100,000	ELI LILLY CO 4,2000 24-29 14/08S	100,918.02	0.03
72,000	ELI LILY AND CO 4.5 24-27 09/02S	72,986.80	0.02
80,000	ELI LILY AND CO 4.5 24-29 09/02S	81,905.56	0.02
67,000	EMERSON ELECTRIC 2.0 21-28 21/12S	61,859.91	0.02
190,000	EMERSON ELECTRIC CO 0.875 20-26 22/09S	178,977.10	0.05
55,000	EMERSON ELECTRIC CO 1.8 20-27 29/04S	51,616.56	0.01
100,000	EMPOWER FINANCE 1.3570 20-27 17/09S	91,663.89	0.02
108,000	ENERGY EAST 5.6 23-28 15/08S	112,683.75	0.03
100,000	ENTEGRIS ESCROW 4.7500 22-29 15/04S	98,546.42	0.02
20,000	ENTERGY TEXAS INC 4.0 19-29 30/03S	19,830.16	0.00
464,000	ENTERPRISE PRODUCTS 3.125 19-29 31/07S	443,076.22	0.11
50,000	ENTERPRISE PRODUCTS 3.70 15-26 15/02S	49,742.21	0.01
47,000	ENTERPRISE PRODUCTS 3.95 16-27 15/02S	46,873.67	0.01
170,000	ENTERPRISE PRODUCTS 4.15 18-28 16/10S	169,921.93	0.04
78,000	ENTERPRISE PRODUCTS 4.6 24-27 11/01S	78,987.37	0.02
19,000	ENTERPRISE PRODUCTS 5.05 23-26 10/01S	19,222.45	0.00
30,000	EPR PROPERTIES 4.50 17-27 01/06S	29,579.10	0.01
66,000	EPR PROPERTIES 4.75 16-26 15/12S	65,751.21	0.02
72,000	EQUIFAX INC 5.1000 23-28 01/06S	73,721.87	0.02
80,000	EQUIFAX INC 5.1 22-27 15/12S	81,758.58	0.02
100,000	EQUINIX INC 0.2500 21-27 15/03A	104,599.75	0.03
100,000	EQUINIX INC 1.45 21-26 15/05S	95,571.27	0.02
49,000	EQUINIX INC 1.5500 20-28 15/03S	44,689.03	0.01
52,000	EQUITABLE FINANCIAL 1.3 21-26 12/07S	49,455.48	0.01
46,000	EQUITABLE FINANCIAL 1.40 20-27 27/08S	42,512.38	0.01
46,000	EQUITABLE FINANCIAL 1.7 21-26 12/11S	43,621.71	0.01
134,000	EQUITABLE FINANCIAL 1.80 21-28 08/03S	122,606.61	0.03
6,000	EQUITABLE FINANCIAL 5.45 23-28 03/03S	6,161.35	0.00
153,000	EQUITABLE HLDG 4.35 18-28 20/04S	152,433.33	0.04
26,000	EQUITABLE HLDG 4.572 19-29 15/02S	25,921.91	0.01
370,000	ERAC USA FINANCE 144A 3.30 16-26 01/12S	363,306.10	0.09
24,000	ERAC USA FINANCE 4.6000 23-28 01/05S	24,284.08	0.01
60,000	ERAC USA FINANCE 5.0000 24-29 15/02S	61,795.07	0.02
80,000	ERAC USA FINANCE L 3.8 15-25 01/11S	79,458.03	0.02
45,000	ERP OPERATING LP 3.5000 18-28 01/03S	43,959.17	0.01
44,000	ESSENT GROUP LT 6.2500 24-29 01/07S	45,892.64	0.01
100,000	ESSENTIAL UTILITIES 4.8000 24-27 15/08S	101,350.92	0.03
100,000	EVERSOURCE ENER 4.6000 22-27 01/07S	100,611.74	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
32,000	EVERSOURCE ENER 4.7500 23-26 15/05S	32,197.75	0.01
34,000	EVERSOURCE ENERGY 4.2500 18-29 01/04S	33,757.91	0.01
20,000	EVERSOURCE ENERGY 5.0 24-27 01/01S	20,331.77	0.01
127,000	EVERSOURCE ENERGY 5.45 23-28 01/03S	131,666.12	0.03
156,000	EVERSOURCE ENERGY 5.9 23-29 01/02S	165,145.20	0.04
50,000	EXELON CORP 2.75 23-27 15/03S	48,394.47	0.01
30,000	EXELON CORP 3.40 16-26 15/04S	29,634.70	0.01
71,000	EXELON CORP 5.15 23-28 15/03S	72,946.56	0.02
44,000	EXELON CORP 5.15 24-29 15/03S	45,601.96	0.01
46,000	FACTSET RESEARCH 2.9000 22-27 01/03S	44,490.22	0.01
5,000	FEDERAL REALTY 3.2500 17-27 15/07S	4,849.79	0.00
36,000	FEDERAL REALTY INVE 5.375 23-28 01/05S	36,972.36	0.01
100,000	FEDERAL REALTY OP LP 1.25 20-26 13/10S	95,635.13	0.02
100,000	FEDEX CORP 1.625 16-27 11/01A	108,645.49	0.03
76,000	FEDEX CORP 3.10 19-29 05/08S	72,248.19	0.02
100,000	FEDEX CORP 3.25 16-26 01/04S	98,579.96	0.02
28,000	FEDEX CORP 4.2000 18-28 17/10S	28,036.88	0.01
100,000	FIDELITY NATIONAL INF 0.625 19-25 03/12A	108,515.20	0.03
200,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	216,189.12	0.05
94,000	FIDELITY NATIONAL INFO 1.15 21-26 01/03S	89,883.71	0.02
100,000	FIDELITY NATIONAL INFO 1 19-28 03/12A12A	102,662.92	0.03
78,000	FIDELITY NATL INF 3.7500 19-29 21/05S	76,322.80	0.02
80,000	FIDE NATL INFO SERV 1.65 21-28 01/03S	73,171.01	0.02
30,000	FIFTH THIRD BANCORP 2.55 20-27 05/05S	28,751.86	0.01
2,000	FIFTH THIRD BANCORP 3.95 18-28 14/03S	1,976.95	0.00
95,000	FISERV 5.45 23-28 02/03S	98,562.40	0.02
80,000	FISERV INC 2.25 20-27 01/06S	76,122.59	0.02
141,000	FISERV INC 3.20 19-26 01/07S	138,553.50	0.03
229,000	FISERV INC 3.50 19-29 01/07S	221,209.19	0.06
30,000	FISERV INC 4.20 18-28 01/10S	29,883.88	0.01
55,000	FISERV INC 5.1500 24-27 15/03S	56,253.41	0.01
100,000	FISERV INC 5.375 23-28 21/08S	103,915.46	0.03
48,000	FLEX LTD 3.75 20-26 12/05S	47,467.48	0.01
60,000	FLEX LTD 4.875 19-29 15/06S	60,056.36	0.02
45,000	FLEX LTD 6.0000 22-28 15/01S	46,659.49	0.01
36,000	FLOWERS FOODS INC 3.50 16-26 01/10S	35,370.66	0.01
40,000	FMC CORP 3.2000 19-26 01/10S	39,046.01	0.01
39,000	FMC CORP 5.15 23-26 18/05S	39,383.68	0.01
35,000	FORTINET INC 1 21-26 05/03S	33,386.47	0.01
68,000	FORTIVE 3.15 17-26 15/06S	66,672.18	0.02
189,000	FOX CORP 4.709 20-29 25/01S	191,386.93	0.05
50,000	FREEPORT MCMORAN 4.125 20-28 01/03S	49,339.32	0.01
28,000	FREEPORT MCMORAN 4.375 20-28 01/08S	27,792.47	0.01
55,000	FREEPORT MCMORAN 5.00 19-27 01/09S	55,282.61	0.01
150,000	FRESENIUS MED CARE 1.8750 21-26 01/12S	141,129.69	0.04
20,000	GATX 5.4 24-27 15/03S	20,514.02	0.01
34,000	GATX CORP 4.7000 19-29 01/04S	34,290.81	0.01
158,000	GE HEALTHCARE TECHNOL 5.600 23-25 15/11S	159,703.35	0.04
100,000	GE HEALTHCARE TECN 4.8000 24-29 14/08S	101,882.98	0.03
100,000	GE HLTC TECH 6.56 23-27 15/11S	103,956.29	0.03
100,000	GENERAL MILLS INC 1.5 15-27 27/04A	107,859.36	0.03
68,000	GENERAL MILLS INC 3.20 17-27 10/02S	66,549.12	0.02
100,000	GENERAL MILLS INC 3.907 23-29 13/04A	115,395.23	0.03
143,000	GENERAL MILLS INC 4.20 18-28 17/04S	143,108.38	0.04
50,000	GENERAL MILLS INC 5.2410 22-25 18/11S	49,996.98	0.01
100,000	GENERAL MOTORS 3.9000 24-28 12/01A	113,772.82	0.03
85,000	GENERAL MOTORS 5.3500 24-27 15/07S	86,923.67	0.02
167,000	GENERAL MOTORS 5.4000 23-26 06/04S	169,095.66	0.04
100,000	GENERAL MOTORS 5.4000 24-27 08/05S	102,175.25	0.03
90,000	GENERAL MOTORS 5.8000 23-28 23/06S	93,405.43	0.02
135,000	GENERAL MOTORS 6.0000 23-28 09/01S	140,637.90	0.04
104,000	GENERAL MOTORS 6.0500 22-25 10/10S	105,300.07	0.03
100,000	GENERAL MOTORS CO 4.2 17-27 01/10S	99,103.29	0.02
200,000	GENERAL MOTORS CO 5.00 18-28 01/10S	202,427.29	0.05
123,000	GENERAL MOTORS CO 6.8 20-27 01/10S	130,213.26	0.03
100,000	GENERAL MOTORS FIN 0.6000 21-27 20/05A	104,643.80	0.03
103,000	GENERAL MOTORS FIN 1.5 21-26 10/06S	98,007.51	0.02
111,000	GENERAL MOTORS FIN 2.7 20-27 20/08S08S	105,665.52	0.03
20,000	GENERAL MOTORS FIN 4.00 16-26 06/10S	19,835.31	0.00
154,000	GENERAL MOTORS FIN 4.35 17-27 17/01S	153,553.36	0.04
104,000	GENERAL MOTORS FIN 5.25 16-26 01/03S	104,727.90	0.03
147,000	GENERAL MOTORS FIN 6.125 20-25 01/10S	148,412.85	0.04
135,000	GENERAL MOTORS FINAN 1.25 21-26 08/01S	129,548.20	0.03
123,000	GENERAL MOTORS FINAN 2.35 22-27 26/02S	117,055.28	0.03
77,000	GENERAL MOTORS FINAN 2.4 21-28 09/04S	71,375.10	0.02
100,000	GENERAL MOTORS FINAN 4.3 23-29 15/02A	115,039.50	0.03
104,000	GENERAL MOTORS FINAN 5.0 22-27 09/04S	105,118.64	0.03
96,000	GENERAL MOTORS FINAN 5.55 24-29 15/07S	98,948.69	0.02
104,000	GENERAL MOTORS FINAN 5.8 23-29 07/01S	108,061.70	0.03
76,000	GENERAL MOTORS FINANC 4.3 22-29 06/04S	74,384.92	0.02
20,000	GEN MILLS 4.7 24-27 30/01S	20,231.81	0.01
42,000	GEN MILLS 5.5 23-28 17/10S	43,975.88	0.01
68,000	GENUINE PARTS 4.95 24-29 15/08S	69,131.09	0.02
27,000	GENUINE PARTS CO 6.5000 23-28 01/11S	29,093.85	0.01
50,000	GILEAD SCIENCES 1.2000 20-27 01/10S	46,093.61	0.01
236,000	GILEAD SCIENCES INC 3.65 15-26 01/03S	234,118.89	0.06
523,000	GLAXOSMITHKLINE 3.8750 18-28 15/05S	520,503.70	0.13
68,000	GLOBAL PAYMENTS 2.1500 21-27 15/01S	64,832.00	0.02
50,000	GLOBAL PAYMENTS 4.95 22-27 15/08S	50,838.89	0.01
200,000	GLOBAL PAYMENTS INC 1.2 21-26 26/02S	191,206.55	0.05
114,000	GLOBAL PAYMENTS INC3.2 19-29 15/08S	106,775.35	0.03
157,000	GOLDMAN SACHS GROUP 0.25 21-28 26/01A	161,331.95	0.04
35,000	GOLDMAN SACHS GROUP 0.4 21-28 11/05A	40,505.76	0.01
200,000	GOLDMAN SACHS GROUP 0.875 21-29 09/05A	202,579.71	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
112,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	115,991.24	0.03
140,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	153,440.32	0.04
200,000	GOLDMAN SACHS GROUP 2.00 18-28 01/11A	215,842.22	0.05
6,000	GOLDMAN SACHS GROUP 2.00 18-28 22/03A	6,526.01	0.00
100,000	GOLDMAN SACHS GROUP 2.599 21-27 30/11S	72,459.01	0.02
190,000	GOLDMAN SACHS GROUP 3.50 16-26 16/11S	187,136.98	0.05
232,000	GOLDMAN SACHS GROUP 3.615 22-28 15/03S	228,258.78	0.06
46,000	GOLDMAN SACHS GROUP 3.75 16-26 25/02S	45,701.15	0.01
200,000	GOLDMAN SACHS GROUP 3.85 17-27 26/01S	198,168.45	0.05
306,000	GOLDMAN SACHS GROUP -30 25/04S	321,583.63	0.08
100,000	GOLDMAN SACHS GROUP 4.25 14-26 29/01S	133,255.15	0.03
250,000	GOLDMAN SACHS GROUP 4.25 15-25 21/10S	249,119.92	0.06
4,000	GOLDMAN SACHS GROUP INC 1.5 21-27 07/12A	4,868.61	0.00
36,000	GRAPHIC PACKAGING 1.5120 21-26 15/04S	34,018.31	0.01
28,000	GREAT-WEST LIFE 4.0470 18-28 17/05S	27,608.57	0.01
36,000	GXO LOGISTICS INC 1.65 22-26 15/07S	34,241.28	0.01
43,000	GXO LOGISTICS INC 6.25 24-29 06/05S	45,246.33	0.01
250,000	HALEON US CAPITAL LLC 3.024 22-24 24/03S	245,554.08	0.06
250,000	HALEON US CAPITAL LLC 3.024 22-24 24/03S	241,237.87	0.06
40,000	HALLIBURTON CO 3.80 15-25 15/11S	39,720.97	0.01
8,000	HANOVER INSURANCE 4.5000 16-26 15/04S	7,985.14	0.00
114,000	HARLEY-DAVIDSON 6.5000 23-28 10/03S	118,784.36	0.03
100,000	HARLEY DAVIDSON FIN 5.125 23-26 05/04A	114,466.31	0.03
46,000	HASBRO INC 3.50 17-27 15/09S	44,788.05	0.01
62,000	HASBRO INC 3.55 19-26 19/11S	60,782.69	0.02
82,000	HAT HOLDINGS I LLC 3.375 21-26 15/06S	79,454.17	0.02
200,000	HCA INC 3.125 23-27 15/03S	194,328.71	0.05
181,000	HCA INC 4.125 19-29 15/06S	178,208.34	0.04
200,000	HCA INC 4.50 16-27 15/02S	200,278.93	0.05
103,000	HCA INC 5.2000 23-28 01/06S	105,629.34	0.03
158,000	HCA INC 5.25 16-26 15/06S	159,150.05	0.04
78,000	HCA INC 5.375 18-26 01/09S	78,871.54	0.02
115,000	HCA INC 5.6250 18-28 01/09S	119,408.54	0.03
200,000	HEALTHPEAK PROP 3.2500 19-26 15/07S	196,536.69	0.05
34,000	HEALTHPEAK PROPERTIES 2.125 21-28 01/12S	31,112.36	0.01
28,000	HF SINCLAIR CORPORATI 6.375 24-27 15/04S	28,477.09	0.01
23,000	HIGHWOODS REALTY LP 3.875 17-27 01/03S	22,475.84	0.01
35,000	HOLLYFRONTIER 5.0 24-28 01/02S	34,775.42	0.01
103,000	HOLLYFRONTIER 5.875 22-26 01/04S	104,393.13	0.03
6,000	HOME DEPOT INC 1.5000 21-28 15/09S	5,472.83	0.00
20,000	HOME DEPOT INC 2.125 16-26 15/09S	19,342.89	0.00
76,000	HOME DEPOT INC 2.8 17-27 14/09S	73,834.30	0.02
118,000	HOME DEPOT INC 2.9500 19-29 15/06S	112,623.85	0.03
100,000	HOME DEPOT INC 3.00 16-26 01/04S	98,590.06	0.02
70,000	HOME DEPOT INC 3.35 15-25 15/09S	69,484.37	0.02
90,000	HOME DEPOT INC 3.9000 18-28 06/12S	89,748.37	0.02
84,000	HOME DEPOT INC 4.75 24-29 25/06S	86,616.27	0.02
77,000	HOME DEPOT INC 4.8750 24-27 25/06S	78,972.21	0.02
52,000	HOME DEPOT INC 4.90 23-29 15/04S	53,863.81	0.01
48,000	HOME DEPOT INC 4.9500 23-26 30/09S	48,994.40	0.01
470,000	HOME DEPOT INC 5.1500 24-26 25/06S	479,602.64	0.12
20,000	HORACE MANN EDUCATOR 7.25 23-28 15/09S	21,699.46	0.01
50,000	HORMEL FOODS CORP 1.7000 21-28 03/06S	46,049.49	0.01
46,000	HORMEL FOODS CORP 4.8000 24-27 30/03S	46,871.70	0.01
100,000	HOST HOTELS AND RESORTS 4.5 15-26 01/02S	99,738.75	0.03
48,000	HOWMET AEROSPACE INC 3 21-29 15/01S5/01S	45,566.02	0.01
56,000	HOWMET AEROSPACE INC 5.90 07-27 01/02S	58,076.31	0.01
27,000	HOWMET AEROSPACE INC 6.7500 98-28 15/01S	28,828.74	0.01
68,000	HP 4.0 22-29 15/04S	66,907.73	0.02
95,000	HP 4.75 22-28 15/01S	96,673.25	0.02
282,000	HP ENTERPRISE CO 4.90 16-25 15/10S	282,216.52	0.07
50,000	HP ENTERPRISE CO5.25 23-28 01/07S	51,561.44	0.01
50,000	HP INC 1.45 21-26 17/06S	47,672.76	0.01
115,000	HP INC 3 20-27 17/06S	111,434.08	0.03
100,000	HUBBELL INC 3.15 17-27 15/08S	96,923.18	0.02
45,000	HUBBELL INC 3.50 18-28 15/02S	43,912.75	0.01
90,000	HUMANA 1.35 21-27 03/02S	84,128.93	0.02
73,000	HUMANA 3.7 22-29 23/03S	71,036.47	0.02
34,000	HUMANA 5.7 23-26 13/03S	34,008.52	0.01
34,000	HUMANA 5.75 23-28 01/12S	35,746.83	0.01
46,000	HUMANA INC 3.1250 19-29 15/08S	43,427.47	0.01
62,000	HUMANA INC 3.95 17-27 15/03S	61,442.83	0.02
56,000	HUNTSMAN INTL 4.5000 19-29 01/05S	55,012.72	0.01
40,000	HYATT HOTELS CORP 4.85 16-26 15/03S	40,130.40	0.01
30,000	HYATT HOTELS CORP 5.25 24-29 30/06S	30,713.30	0.01
54,000	HYATT HOTELS CORP 5.7500 23-27 30/01S	55,328.38	0.01
200,000	IBM CORP 1.25 19-27 29/01A	216,059.42	0.05
170,000	IBM CORP 1.5 17-29 23/05A	179,418.90	0.05
150,000	IBM CORP 2.2000 22-27 09/02S	143,701.28	0.04
100,000	IBM CORP 2.875 13-25 07/11A	111,490.96	0.03
200,000	IBM CORP 3.3000 19-26 15/05S	197,412.50	0.05
100,000	IBM CORP 3.45 16-26 19/02S	99,012.50	0.02
234,000	IBM CORP 3.5 19-29 15/05S	227,270.83	0.06
100,000	IBM CORP 4.5000 23-28 06/02S	101,390.64	0.03
50,000	IBM CORP 7.00 95-25 30/10S	51,461.90	0.01
105,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	118,924.89	0.03
100,000	IBM INTL BUSINESS MA 4.15 22-27 27/07S	100,397.25	0.03
76,000	ILLINOIS TOOL WORKS 2.65 16-26 15/11S	74,262.12	0.02
100,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	113,362.96	0.03
35,000	ILLUMINA INC 5.7500 22-27 13/12S	36,353.90	0.01
50,000	INGERSOLL RAND 3.75 18-28 21/08S	49,315.45	0.01
64,000	INGERSOLL RAND 5.1970 24-27 15/06S	65,599.66	0.02
50,000	INGERSOLL RAND 5.4000 23-28 14/08S	52,065.35	0.01
46,000	INGREDION INC 3.20 16-26 01/10S	45,065.62	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
68,000	INTEL CORP 1.60 21-28 12/08S	60,801.00	0.02
91,000	INTEL CORP 3.15 17-27 11/05S	87,975.90	0.02
170,000	INTEL CORP 3.75 20-27 25/03S	167,005.13	0.04
154,000	INTEL CORP 3.75 22-27 05/08S	150,905.70	0.04
158,000	INTEL CORP 4.8750 23-26 10/02S	158,774.96	0.04
182,000	INTEL CORP 4.8750 23-28 10/02S	183,815.03	0.05
66,000	INTEL CORP 4 22-29 05/08S	64,445.45	0.02
68,000	INTERCONT EXCHANGE 3.625 24-28 01/09S	66,585.03	0.02
300,000	INTERCONTINENTAL EXC 3.75 15-25 01/12S	298,304.76	0.08
200,000	INTERCONTINENTAL EXC 4 22-27 15/09S	200,289.78	0.05
100,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	103,103.11	0.03
131,000	INTERNATIONAL BUSINE 1.7 20-27 07/05S	123,322.72	0.03
36,000	INTERPUBLIC GRP OF CO 4.65 18-28 01/10SS	36,387.00	0.01
100,000	INTL FLAVOR 1.8320 20-27 15/10S	92,592.87	0.02
74,000	INTL FLAVORS & FRAG 1.23 20-25 01/10S10S	71,417.93	0.02
100,000	INTL FLAVORS & FRAG 1.80 18-26 25/09A	108,815.47	0.03
192,000	INTUIT INC 5.1250 23-28 15/09S	199,929.61	0.05
40,000	INVITATION HOME 2.3000 21-28 15/11S	36,642.68	0.01
200,000	IQVIA INC 5.70 24-28 15/05S	207,842.87	0.05
112,000	IQVIA INC 6.25 24-29 01/02S	119,077.14	0.03
70,000	ISCO INCDELAWARE 4.9 24-26 26/02S	71,019.29	0.02
100,000	ITC HOLDINGS 3.25 16-26 30/06S	98,148.34	0.02
100,000	ITC HOLDINGS CO 4.9500 22-27 22/09S	101,464.23	0.03
250,000	JABIL INC 1.7 21-26 14/04S	239,619.29	0.06
100,000	JABIL INC 3.95 18-28 12/01S	98,195.41	0.02
38,000	JABIL INC 4.25 22-27 15/05S	37,771.15	0.01
28,000	JABIL INC 5.4500 23-29 01/02S	28,833.46	0.01
36,000	JACKSON FINANCIAL 5.17 22-27 08/06S	36,547.91	0.01
50,000	JB HUNT TRANSPR 3.8750 19-26 01/03S	49,712.48	0.01
152,000	JERSEY CENTRAL 4.3000 15-26 15/01S	151,427.53	0.04
46,000	JM SMUCKER CO 3.375 17-27 15/12S	44,978.50	0.01
130,000	JOHN DEERE CAP CORP 2.65 16-26 10/06S	127,237.47	0.03
39,000	JOHN DEERE CAPI 4.8500 24-27 05/03S	39,798.52	0.01
32,000	JOHN DEERE CAPI 4.9500 24-26 06/03S	32,406.32	0.01
100,000	JOHN DEERE CAPI 5.1500 23-26 08/09S	102,332.83	0.03
100,000	JOHN DEERE CAPITAL 1.05 21-26 17/06S	95,299.62	0.02
40,000	JOHN DEERE CAPITAL 1.7 22-27 11/01S	38,033.08	0.01
45,000	JOHN DEERE CAPITAL 2.35 22-27 08/03S	43,312.66	0.01
40,000	JOHN DEERE CAPITAL 2.8 17-27 08/09S	38,728.64	0.01
41,000	JOHN DEERE CAPITAL 3.45 19-29 07/03S	40,055.72	0.01
130,000	JOHN DEERE CAPITAL 4.0500 22-25 08/09S	129,835.00	0.03
81,000	JOHN DEERE CAPITAL 4.15 22-27 15/09S/09S	81,600.50	0.02
100,000	JOHN DEERE CAPITAL 4.5 24-29 16/01S	101,874.95	0.03
236,000	JOHN DEERE CAPITAL 4.7500 23-28 20/01S	241,642.42	0.06
126,000	JOHN DEERE CAPITAL 4.8 23-26 09/01S	127,188.27	0.03
300,000	JOHN DEERE CAPITAL 4.8500 24-29 11/06S	309,816.88	0.08
43,000	JOHN DEERE CAPITAL 4.9 23-28 03/03S	44,282.93	0.01
100,000	JOHN DEERE CAPITAL 4.9500 23-28 14/07S	103,218.97	0.03
38,000	JOHN DEERE CAPITAL C 1.50 21-28 06/03S	35,015.47	0.01
41,000	JOHN DEERE CAPITAL COR 3.35 22-29 18/04S	39,914.94	0.01
200,000	JOHNSON AND JOHNSON 2.45 16-26 01/03S	196,220.77	0.05
107,000	JOHNSON AND JOHNSON 2.90 17-28 15/01S	104,404.79	0.03
230,000	JOHNSON JOHNSON 0.55 20-25 25/08S	222,775.87	0.06
200,000	JOHNSON JOHNSON 0.95 20-27 25/08S	185,359.88	0.05
77,000	JOHNSON JOHNSON 4.8000 24-29 01/06S	80,149.87	0.02
30,000	JONES LANG LASA 6.8750 23-28 01/12S	32,551.85	0.01
21,000	JPM CHASE 1.05 20-27 23/06S	19,548.41	0.00
175,000	JPMORGAN CHASE & CO 1.5 16-26 29/10A	191,131.76	0.05
100,000	JPMORGAN CHASE & CO 3.2 16-26 15/06S	98,575.83	0.02
100,000	JPMORGAN CHASE & CO 4.125 14-26 15/12S	99,955.53	0.03
172,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	173,122.39	0.04
52,000	JPMORGAN CHASE & CO 7.625 96-26 15/10S	55,512.07	0.01
130,000	JPMORGAN CHASE & CO 8 97-27 29/04S	142,526.64	0.04
173,000	JPMORGAN CHASE -28 22/04S	178,375.89	0.04
200,000	JP MORGAN CHASE 3.30 16-26 01/04S	197,547.36	0.05
226,000	JPMORGAN CHASE -30 22/04S	237,265.49	0.06
250,000	JPMORGAN CHASE BANK 5.11 23-26 08/12S	255,542.01	0.06
260,000	JPMORGAN CHASE CO 1.04 21-27 04/02S	248,529.48	0.06
200,000	JPMORGAN CHASE CO 1.045 20-26 19/11S	192,253.81	0.05
245,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	234,818.14	0.06
206,000	JPMORGAN CHASE CO 2.069 21-29 01/06S	190,594.83	0.05
100,000	JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	112,327.39	0.03
200,000	JPMORGAN CHASE CO 2.95 16-26 01/10S	195,918.32	0.05
200,000	KELLANOVA 3.25 16-26 01/04S	196,830.25	0.05
91,000	KENVUE INC 5.05 23-28 22/03S	94,170.31	0.02
53,000	KENVUE INC 5.35 23-26 22/03S	54,007.76	0.01
128,000	KEURIG DR PEPPE 5.1000 24-27 15/03S	130,902.74	0.03
68,000	KEURIG DR PEPPER INC 3.95 22-29 15/04S4S	67,195.30	0.02
100,000	KEURIG DR PEPPER INC 4.597 19-28 25/05S	101,255.50	0.03
53,000	KEURIG DR PEPPER INC 5.0500 24-29 15/03S	54,673.53	0.01
104,000	KEYBANK NATL ASSOCIA 5.85 22-27 15/11S	107,791.67	0.03
221,000	KEYCORP 2.25 20-27 06/02S	209,253.75	0.05
68,000	KEYCORP 4.1000 18-28 30/04S	66,957.26	0.02
54,000	KEYSIGHT TECHNOLOGIES 4.6 17-27 06/04S	54,331.07	0.01
22,000	KEYSPAN GAS EAST CORP 2.742 16-1715/08S	21,267.72	0.01
100,000	KILROY REALTY LP 4.75 18-28 15/12S	99,276.68	0.02
48,000	KIMBERLY-CLARK 3.2000 19-29 25/04S	46,505.28	0.01
50,000	KIMBERLY-CLARK CORP 1.05 20-27 11/09S	46,032.91	0.01
34,000	KIMBERLY-CLARK CORP 3.95 18-28 01/11S	34,003.02	0.01
46,000	KIMCO REALTY CORP 2.80 16-26 01/10S	44,626.88	0.01
36,000	KIMCO REALTY CORP 3.8000 17-27 01/04S	35,555.15	0.01
10,000	KKR GROUP FINANCE CO 3.75 19-29 01/07S	9,706.48	0.00
100,000	KKR GRP FIN CO V LLC 1.625 19-29 22/05A	104,625.22	0.03
475,000	KLA CORPORATION 4.1 19-29 15/03S	477,368.85	0.12

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
127,000	KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	138,965.70	0.03
202,000	KRAFT HEINZ FOODS CO 3.00 16-26 01/06S	197,944.78	0.05
176,000	KRAFT HEINZ FOODS CO 3.875 20-27 15/05SS	174,722.62	0.04
110,000	KROGER CO 3.50 16-26 01/02S	108,717.90	0.03
40,000	KROGER CO 4.50 19-29 15/01S	40,389.41	0.01
76,000	KROGER CO 4.6% 24-27 15/08S	76,655.27	0.02
76,000	KROGER CO 4.7 24-26 15/08S	76,545.15	0.02
42,000	KYNDRYL HOLDINGS 2.7 22-28 15/10S	38,835.22	0.01
70,000	KYNDRYL HOLDINGS INC 2.05 22-26 15/10S	66,558.13	0.02
54,000	LAB CORP OF AMERICA HLD 3.6 17-27 01/09S	52,980.55	0.01
473,000	LABORATORY CORP 1.5500 21-26 01/06S	451,768.63	0.11
140,000	LAM RESEARCH CORP 3.75 19-26 15/03S	139,291.86	0.04
68,000	LAM RESEARCH CORP 4.0000 19-29 15/03S	67,940.30	0.02
100,000	LAZARD GROUP LLC 3.625 16-27 01/03S	97,941.56	0.02
46,000	LAZARD GROUP LLC 4.5 18-28 19/09S	45,753.01	0.01
150,000	LEAR CORP 3.8000 17-27 15/09S	147,437.70	0.04
36,000	LEAR CORP 4.2500 19-29 15/05S	35,469.27	0.01
62,000	LEGGETTANDPLATT INC 3.50 17-27 15/11S	59,630.28	0.02
37,000	LEGG MASON INC 4.75 16-26 15/03S	37,232.72	0.01
30,000	LENNOX INTERNATIONAL 1.70 20-27 01/08S	28,009.85	0.01
32,000	LENNOX INTERNATIONAL 5.50 23-28 15/09S	33,318.13	0.01
46,000	LGATE 3.1 22-27 15/08S	45,311.44	0.01
380,000	LIBERTY MUTUAL GROUP 4.569 19-29 28/01S	381,716.09	0.10
46,000	LIBERTY UTILITIES CO 5.577 24-29 31/01S	47,566.44	0.01
120,000	LINCOLN NATIONAL CORP 3.8 18-28 01/03S	117,773.53	0.03
48,000	LINDE INC 3.20 15-26 30/01S	47,497.85	0.01
43,000	LINDE INC 4.7 22-25 05/12S	43,315.12	0.01
100,000	LKQ CORP 5.75 23-28 15/06S	103,768.52	0.03
70,000	LOWE'S COS INC 4.8000 23-26 01/04S	70,573.17	0.02
100,000	LOWE S CO INC 2.50 16-26 15/04S	97,699.86	0.02
105,000	LOWE S COMPANIES 3.10 17-27 03/05S	102,388.08	0.03
140,000	LOWE S COMPANIES INC 4.4 22-25 08/09S	139,956.64	0.04
102,000	LOWE S COS INC 1.3000 20-28 15/04S	92,591.90	0.02
68,000	LOWE S COS INC 1.7000 21-28 15/09S	61,967.31	0.02
50,000	LOWE S COS INC 3.3500 22-27 01/04S	49,080.03	0.01
100,000	LOWE S COS INC 3.375 15-25 15/09S	99,038.89	0.02
136,000	LOWE S COS INC 3.6500 19-29 05/04S	132,695.67	0.03
38,000	LPL HOLDINGS 5.7 24-27 20/05S	38,854.28	0.01
4,000	LPL HOLDINGS INC 4.0 21-29 15/03S	3,825.98	0.00
41,000	LPL HOLDINGS INC 4.625 19-27 15/11S	40,596.25	0.01
149,000	LPL HOLDINGS INC 6.7500 23-28 17/11S	160,194.87	0.04
120,000	LXP INDUSTRIAL TRUST 6.75 23-28 15/11S	128,374.48	0.03
50,000	LYB INTL FINANCE III 1.25 20-25 01/10S	48,321.26	0.01
100,000	MANPOWER 3.5 22-27 30/06A	112,914.54	0.03
300,000	MANPOWERGROUP INC 1.75 18-26 22/06A	329,747.43	0.08
51,000	MARATHON PETROLEUM 5.125 19-26 15/12S	51,801.25	0.01
28,000	MARATHON PETROLEUM CORP 3.8 18-28 01/04S	27,524.19	0.01
100,000	MARRIOTT INTERN 4.8750 24-29 15/05S	101,904.77	0.03
93,000	MARRIOTT INTERN 5.0000 22-27 15/10S	94,911.50	0.02
30,000	MARRIOTT INTERN 5.4500 23-26 15/09S	30,750.78	0.01
48,000	MARRIOTT INTERN 5.5500 23-28 15/10S	50,229.70	0.01
120,000	MARRIOTT INTL 3.125 16-26 15/06S	117,721.61	0.03
33,000	MARRIOTT INTL 4.0 18-28	32,644.93	0.01
20,000	MARRIOTT INTL 4.65 18-28 01/12S	20,189.42	0.01
58,000	MARRIOTT INTL INC NE 4.9 23-29 15/04S	59,197.50	0.01
306,000	MARSH AND MCLENNA 4.3750 19-29 15/03S	309,326.83	0.08
46,000	MARTIN MARIETTA 3.5000 17-27 15/12S	45,084.95	0.01
77,000	MARVELL TECHNOLOGY 2.45 21-28 15/04S	71,847.19	0.02
94,000	MARVELL TECHNOLOGY 4.8750 21-28 22/06S	94,859.50	0.02
30,000	MASCO CORP 3.5 17-27 15/11S	29,309.88	0.01
200,000	MASSMUTUAL GLOBAL 4.8500 24-29 17/01S	205,327.67	0.05
200,000	MASSMUTUAL GLOBAL 5.1000 24-27 09/04S	205,216.67	0.05
40,000	MASTEC INC 4.5 20-28 15/08S	39,292.82	0.01
45,000	MASTEC INC 5.9000 24-29 15/06S	46,873.21	0.01
100,000	MASTERCARD INC 1.00 22-29 22/02A	104,660.56	0.03
100,000	MASTERCARD INC 2.10 15-27 01/12A	110,294.20	0.03
90,000	MASTERCARD INC 3.3000 20-27 26/03S	88,734.44	0.02
140,000	MASTERCARD INC 4.8750 23-28 09/03S	144,572.76	0.04
50,000	MATTEL INC 5.8750 19-27 15/12S	50,467.88	0.01
160,000	MCCORMICK AND CO 0.9000 21-26 15/02S	152,857.60	0.04
60,000	MCCORMICK CO INC 3.4 17-27 15/08S	58,776.61	0.01
100,000	MCDONALD'S CORP 1.75 16-28 03/05A	107,677.42	0.03
72,000	MCDONALD'S CORP 3.5 20-27 27/03S	70,991.40	0.02
106,000	MCDONALD'S CORP 3.8 18-28 01/04S	104,986.03	0.03
100,000	MC DONALD S 2.375 22-29 31/05A	109,032.47	0.03
123,000	MCDONALD S 3.70 15-26 30/01S	122,267.35	0.03
34,000	MC DONALD S 5.0 24-29 17/05S	35,253.46	0.01
100,000	MCDONALD S CORP 3.50 17-27 01/03S	98,776.89	0.02
100,000	MC DONALD S CORP 3.625 23-27 28/11A	114,251.05	0.03
100,000	MCDONALD S GROUP 2.625 14-29 11/06A	110,323.18	0.03
46,000	MCKESSON CORP 1.3 21-26 15/08S	43,744.22	0.01
100,000	MCKESSON CORP 3.125 17-29 17/02A	126,483.16	0.03
27,000	MCKESSON CORP 4.9000 23-28 15/07S	27,786.86	0.01
100,000	MEAD JOHMSON NUTRIT 4.125 15-25 15/11S	99,695.01	0.03
150,000	MERCEDES-BENZ 1.4500 21-26 02/03S	144,274.79	0.04
150,000	MERCEDES-BENZ F 4.8000 23-26 30/03S	151,213.42	0.04
150,000	MERCEDES-BENZ F 4.8000 23-28 30/03S	152,329.32	0.04
150,000	MERCEDES BENZ FI 5.1 23-28 03/08S	154,137.49	0.04
150,000	MERCEDES-BENZ FINA 4.875 24-26 31/07S	152,015.54	0.04
150,000	MERCEDESBENZ FINANCE 4.75 24-27 01/08S	152,252.99	0.04
150,000	MERCEDESBENZ FINANCE 4.9 24-26 09/01S	151,123.13	0.04
158,000	MERCK & CO INC 1.7000 21-27 10/06S	149,690.41	0.04
74,000	MERCK AND CO INC 0.75 20-26 24/02S	70,842.87	0.02
158,000	MERCK AND CO INC 3.40 19-29 07/03S	154,341.42	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
51,000	MERCK AND CO INC 4.0500 23-28 17/05S	51,449.54	0.01
98,000	MERCK CO INC 1.9 21-28 10/12S	90,360.11	0.02
20,000	MERCK SHARP 5.95 98-28 01/12S	21,498.43	0.01
30,000	MERITAGE HOMES CORP 3.875 21-29 15/04S	28,640.20	0.01
25,000	MERITAGE HOMES CORP 5.125 17-27 06/06S	25,219.48	0.01
100,000	MET LIFE GBL FGD 144A 3.50 12-26 30/09S	131,161.89	0.03
100,000	MET LIFE GLOBAL FDG 0.55 20-27 16/06A	105,485.62	0.03
150,000	MET LIFE GLOB F 2.4500 22-29 12/01S	106,259.51	0.03
200,000	MET LIFE GLOB F 3.3000 22-29 21/03S	192,989.05	0.05
100,000	MET LIFE GLOB F 4.5000 24-27 09/07S	133,850.43	0.03
150,000	MET LIFE GLOB FUND 3.45 16-26 18/12S	148,136.34	0.04
50,000	METLIFE INC 3.60 15-25 13/11A	49,636.18	0.01
34,000	METROPOLITAN EDISON 4.30 19-29 15/01S	33,807.99	0.01
150,000	METROPOLITAN LIFE 4.4 22-27 30/06S	151,572.53	0.04
200,000	METROPOLITAN LIFE GL 0.5 21-29 27/05A	200,568.81	0.05
92,000	METROPOLITAN LIFE GL 1.95 21-28 20/03S	64,708.91	0.02
63,000	METROPOLITAN LIFE GL 4.642 24-27 01/04S	47,914.64	0.01
150,000	METROPOLITAN LIFE GL 4.85 24-29 08/01S	153,709.91	0.04
45,000	MGIC INVESTMENT CORP 5.25 20-28 15/08S8S	44,694.56	0.01
82,000	MICROCHIP TECHNOLOGY 4.185 19-27 15/02S	81,765.21	0.02
138,000	MICROCHIP TECHNOLOGY 4.25 20-25 01/09S	137,500.97	0.03
70,000	MICROCHIP TECHNOLOGY 5.05 24-29 15/03S	71,885.36	0.02
64,000	MICRON TECHNOLOGY 5.3270 19-29 06/02S	66,101.40	0.02
61,000	MICRON TECHNOLOGY 5.3750 23-28 15/04S	62,847.43	0.02
540,000	MICROSOFT CORP 2.40 16-26 08/08S	526,681.61	0.13
135,000	MICROSOFT CORP 3.125 13-28 06/12A	154,511.06	0.04
200,000	MICROSOFT CORP 3.125 15-25 03/11S	198,130.86	0.05
476,000	MICROSOFT CORP 3.3 17-27 06/02S	471,635.87	0.12
23,000	MICROSOFT CORP 3.4000 24-27 15/06S	22,835.64	0.01
54,000	MICROSOFT CORP 3.40 24-26 15/09S	53,641.20	0.01
54,000	MID-ATLANTIC INTERST 4.1 18-28 15/05S	53,545.10	0.01
400,000	MITSUBISHI HC FIN 5.8070 23-28 12/09S	417,027.03	0.10
50,000	MOHAWK INDUSTRI 5.8500 23-28 18/09S	52,717.28	0.01
140,000	MONDELEZ INTL 2.625 22-27 17/03S	135,222.11	0.03
42,000	MONDELEZ INTL 4.1250 18-28 07/05S	41,929.63	0.01
38,000	MONDELEZ INTL 4.75 24-29 20/02S	38,830.02	0.01
38,000	MOODY S CORP 3.25 18-28 15/01S	37,158.92	0.01
31,000	MOODY S CORP 4.25 18-29 01/02S	31,144.61	0.01
523,000	MORGAN STANLEY 0.406 21-27 30/04A	554,195.35	0.14
200,000	MORGAN STANLEY 0.9850 20-26 10/12S	191,623.19	0.05
158,000	MORGAN STANLEY 1.375 16-26 27/10	171,816.03	0.04
300,000	MORGAN STANLEY 1.593 21-27 04/05S	287,143.06	0.07
151,000	MORGAN STANLEY 1.875 17-27 27/04A	164,235.77	0.04
206,000	MORGAN STANLEY 3.125 16-26 27/07S	202,356.81	0.05
250,000	MORGAN STANLEY 3.625 17-27 20/01S	247,623.49	0.06
273,000	MORGAN STANLEY 3.875 16-26 27/01S	271,815.97	0.07
229,000	MORGAN STANLEY 3.95 15-27 23/04S	226,645.38	0.06
190,000	MORGAN STANLEY 4.35 14-26 08/09S	190,425.68	0.05
140,000	MORGAN STANLEY 5.00 13-25 24/11S	140,706.58	0.04
210,000	MORGAN STANLEY 5.173 24-30 16/01S	216,457.15	0.05
116,000	MORGAN STANLEY 6.1380 22-26 16/10S	117,848.88	0.03
100,000	MORGAN STANLEY 6.25 06-26 09/08S	103,698.45	0.03
58,000	MORGAN STANLEY 6.2960 22-28 18/10S	61,338.27	0.02
47,000	MOSAIC 4.05 17-27 15/11S	46,532.73	0.01
141,000	MOTOROLA INC 4.60 19-29 23/05S	142,233.20	0.04
26,000	MOTOROLA SOLUTIONS 5.0000 24-29 15/04S	26,686.18	0.01
200,000	MPLX LP 1.75 20-26 18/08S	192,614.00	0.05
113,000	MPLX LP 4.00 18-28 15/03S	111,479.03	0.03
100,000	MPLX LP 4.125 17-27 01/03S	99,458.18	0.03
76,000	MPLX LP 4.25 20-27 01/12S	75,713.83	0.02
68,000	MPLX LP 4.8000 18-29 15/02S	69,043.24	0.02
100,000	NASDAQ INC 1.7500 19-29 28/03A	106,194.13	0.03
41,000	NASDAQ INC 3.85 16-26 30/06S	40,737.16	0.01
102,000	NASDAQ INC 5.35 23-28 28/06S	105,878.73	0.03
250,000	NATIONAL AUSTRALIA BK 2.5 16-26 12/07S	243,672.05	0.06
250,000	NATIONAL AUSTRALIA BK 4.75 24-25 10/12S	251,506.11	0.06
250,000	NATIONAL AUSTRALIA BK 4.9 23-28 13/06S	256,595.46	0.06
250,000	NATIONAL AUSTRALIA BK 4.966 23-26 12/01S	252,613.68	0.06
250,000	NATIONAL AUSTRALIA BK 5.087 24-27 11/06S	256,890.62	0.06
114,000	NATIONAL GRID NORTH 4.151 23-27 12/09A	131,395.84	0.03
200,000	NATIONAL RURAL 1.0000 21-26 15/06S	189,599.38	0.05
28,000	NATIONAL RURAL -28 15/09S	28,918.86	0.01
58,000	NATIONAL RURAL 3.4000 18-28 07/02S	56,725.55	0.01
73,000	NATIONAL RURAL 4.4500 23-26 13/03S	73,356.27	0.02
43,000	NATIONAL RURAL 4.8000 24-27 05/02S	43,792.03	0.01
34,000	NATIONAL RURAL 4.8500 24-29 07/02S	34,897.96	0.01
30,000	NATIONAL RURAL 5.1000 24-27 06/05S	30,766.68	0.01
24,000	NATIONAL RURAL 5.1500 24-29 15/06S	24,925.78	0.01
28,000	NATIONAL RURAL 5.6000 23-26 13/11S	28,827.74	0.01
30,000	NATIONAL RURAL UTILI 3.7 19-29 15/03S	29,441.91	0.01
250,000	NATIONAL SECS C 5.0000 23-28 30/05S	256,766.05	0.06
250,000	NATIONAL SECS C 5.1500 24-26 26/06S	254,231.65	0.06
22,000	NATL RURAL UTIL COOP 3.9 18-28 11/01S	21,776.05	0.01
50,000	NATL RURAL UTILITIES 4.8 22-28 15/03S	51,110.35	0.01
300,000	NESTLE 4.0 22-25 12/09S	299,509.54	0.08
150,000	NESTLE 5.0 23-28 14/03S	154,475.66	0.04
150,000	NESTLE HOLDINGS 1.0000 20-27 15/09S	137,700.16	0.03
400,000	NESTLE HOLDINGS 2.1920 21-29 26/01S	282,620.91	0.07
150,000	NESTLE HOLDINGS 5.2500 23-26 13/03S	152,655.74	0.04
20,000	NESTLE HOLDINGS INC 0.25 17-27 04/10A	23,356.52	0.01
150,000	NESTLE HOLDINGS INC 3.5 18-25 24/09S	149,034.42	0.04
50,000	NETAPP INC 2.375 20-27 22/06S	47,655.78	0.01
45,000	NEW YORK LIFE GLOBAL 0.25 19-27 18/10A	52,314.20	0.01
100,000	NEW YORK LIFE GLOBAL 0.75 21-28 14/01S	115,628.05	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	NEW YORK LIFE GLOBAL 1.1500 21-26 09/06S	28,569.91	0.01
68,000	NEW YORK LIFE GLOBAL 2.0000 21-28 17/04S	47,952.15	0.01
34,000	NEW YORK LIFE GLOBAL 2.35 16-26 14/07S	33,016.59	0.01
200,000	NEW YORK LIFE GLOBAL 4.70 23-26 02/04S	201,807.36	0.05
40,000	NEW YORK LIFE GLOBAL 4.7 24-29 29/01S	40,935.73	0.01
64,000	NEW YORK LIFE GLOBAL 4.85 23-28 09/01S	65,517.15	0.02
43,000	NEW YORK LIFE GLOBAL 4.9 24-27 02/04S	44,000.68	0.01
134,000	NEW YORK LIFE GLOBAL 5.25 23-26 30/06S	102,049.92	0.03
93,000	NEW YORK LIFE GLOBAL 5.45 23-26 18/09S	95,587.88	0.02
177,000	NEW YORK LIFE GLOBAL FD4.9 23-28 13/06S	181,678.01	0.05
78,000	NISOURCE FINANCE CORP 3.49 17-27 15/05S	76,673.58	0.02
82,000	NISOURCE INC 5.2500 23-28 30/03S	84,468.44	0.02
42,000	NISSAN MOTOR AC 2.7500 21-28 09/03S	38,475.83	0.01
32,000	NISSAN MOTOR ACCEPTA 2.45 21-28 15/09S	28,572.32	0.01
91,000	NISSAN MOTOR ACCEPTANC 1.85 21-26 16/09S	85,452.06	0.02
25,000	NNECTICUT LIGHT POWE 4.65 24-29 01/01S	25,428.37	0.01
27,000	NOP 7.25 96-26 15/12S	28,827.52	0.01
32,000	NORDSON CORP 5.6 23-28 15/09S	33,420.20	0.01
100,000	NORFOLK SOUTHERN 2.90 16-26 15/06S	97,962.45	0.02
29,000	NORFOLK SOUTHERN 7.80 97-27 15/05S	31,621.89	0.01
54,000	NORFOLK SOUTHERN CORP 3.8 18-28 01/08S	53,545.44	0.01
166,000	NORTHERN TRUST 3.1500 19-29 03/05S	160,089.91	0.04
34,000	NORTHERN TRUST CORP 3.65 18-28 03/08S	33,617.57	0.01
44,000	NORTHERN TRUST CORP 4 22-27 10/05S	44,039.88	0.01
117,000	NOVARTIS CAP 3.00 15-25 20/11S	115,633.20	0.03
100,000	NOVARTIS CAP 3.10 17-27 17/05S	98,222.74	0.02
100,000	NOVARTIS CAPITAL 2.0000 20-27 14/02S	95,983.38	0.02
36,000	NSTAR ELECTRIC 3.2500 19-29 15/05S	34,588.30	0.01
78,000	NVIDIA CORP 3.20 16-26 16/09S	77,192.60	0.02
100,000	NY LIFE GL FUNDING 0.25 20-27 23/01A	105,565.27	0.03
50,000	OLD REPUBLIC INTL 3.875 16-26 26/08S	49,507.81	0.01
50,000	OMEGA HEALTHCARE 4.75 17-28 15/01S	49,874.00	0.01
30,000	OMEGA HEALTHCARE 5.25 15-26 15/01S	30,118.45	0.01
83,000	OMEGA HEALTHCARE INV 4.5 15-27 01/04S	82,596.40	0.02
100,000	OMNICOM GROUP 3.60 16-26 15/04S	98,902.90	0.02
44,000	ONCOR ELEC DEL CO LLC3.70 19-28 15/11S	43,335.66	0.01
22,000	ONCOR ELECTRIC 5.7500 18-29 15/03S	23,325.64	0.01
52,000	ONE GAS INC 5.1 23-29 01/04S	53,920.39	0.01
28,000	ONEOK INC 2.2000 20-25 15/09S	27,360.92	0.01
45,000	ONEOK INC 4.0000 17-27 13/07S	44,658.35	0.01
54,000	ONEOK INC 4.3500 19-29 15/03S	53,708.36	0.01
150,000	ONEOK INC 5.5500 23-26 01/11S	153,411.04	0.04
58,000	ONEOK INC 5.6500 23-28 01/11S	60,635.19	0.02
100,000	ONEOK INC 5.85 20-26 07/05S	101,524.97	0.03
200,000	ORACLE CORP 1.6500 21-26 25/03S	192,258.61	0.05
210,000	ORACLE CORP 2.3 21-28 25/03S	197,101.37	0.05
209,000	ORACLE CORP 2.65 16-26 15/07S	203,254.75	0.05
200,000	ORACLE CORP 2.8 20-27 01/04S	193,603.27	0.05
200,000	ORACLE CORP 3.25 17-27 15/11S	194,704.60	0.05
7,000	ORACLE CORP 4.5000 23-28 06/05S	7,085.13	0.00
91,000	ORACLE CORP 5.8 22-25 10/11S	92,423.36	0.02
46,000	O REILLY AUTOMO 3.9000 19-29 01/06S	45,261.42	0.01
46,000	O REILLY AUTOMO 4.3500 18-28 01/06S	46,113.43	0.01
100,000	O REILLY AUTOMO 5.7500 23-26 20/11S	103,129.89	0.03
46,000	OTIS WORLDWIDE CORPO 2.293 20-27 27/02S	43,964.42	0.01
52,000	OTIS WORLDWIDE CORPO 5.25 23-28 16/08S	53,845.85	0.01
36,000	OWENS CORNING 3.40 16-26 15/08S	35,435.76	0.01
40,000	OWENS CORNING 3.95 19-29 15.08S	39,117.07	0.01
64,000	PACCAR FINANCIAL 4.4500 24-27 06/08S	64,989.23	0.02
1,000	PACCAR FINANCIAL 4.45 23-26 30/03S	1,007.07	0.00
43,000	PACCAR FINANCIAL 4.6000 24-29 31/01S	44,110.69	0.01
100,000	PACCAR FINANCIAL 4.95 22-25 03/10S	100,730.76	0.03
20,000	PACCAR FINANCIAL 4.95 23-28 10/08S	20,690.18	0.01
36,000	PACCAR FINANCIAL 5.0000 24-27 13/05S	36,975.57	0.01
34,000	PACCAR FINANCIAL 5.2000 23-26 09/11S	34,914.46	0.01
46,000	PACKAGING CORP OF AMER 3.40 17-27 15/12S	44,887.35	0.01
74,000	PARAMOUNT GLOBAL 2.90 16-27 15/01S	70,821.65	0.02
35,000	PARAMOUNT GLOBAL 3.375 17-28 15/02	32,953.55	0.01
25,000	PARAMOUNT GLOBAL 4.00 15-26 15/01S	24,690.91	0.01
34,000	PARAMOUNT GLOBAL 4.2 19-29 01/06S	32,276.92	0.01
47,000	PARKER-HANNIFIN CORP 3.25 17-27 01/03S	46,009.20	0.01
50,000	PARKER-HANNIFIN CORP 3.25 19-29 14/06S	48,012.88	0.01
150,000	PARKER HANNIFIN CORP 4.25 22-27 15/09S	150,499.31	0.04
114,000	PAYPAL HOLDINGS 2.6500 19-26 01/10S	111,078.79	0.03
40,000	PAYPAL HOLDINGS 3.9000 22-27 01/06S	40,001.93	0.01
7,000	PEPSI 4.45 23-28 15/05S	7,147.30	0.00
57,000	PEPSI 5.25 23-25 10/11S	57,802.07	0.01
101,000	PEPSICO INC 0.5 20-28 06/05A	104,773.62	0.03
100,000	PEPSICO INC 0.875 16-28 18/07A	104,876.75	0.03
76,000	PEPSICO INC 2.375 16-26 06/10S	73,892.04	0.02
76,000	PEPSICO INC 2.6250 19-29 29/07S	71,761.25	0.02
50,000	PEPSICO INC 2.85 16-26 24/02S	49,283.14	0.01
398,000	PEPSICO INC 3.00 17-27 15/10S	388,906.04	0.10
142,000	PEPSICO INC 3.6 22-28 18/02S	140,945.02	0.04
120,000	PEPSICO INC 4.55 23-26 13/02S	120,974.71	0.03
45,000	PEPSICO INC 5.1250 23-26 10/11S	46,158.77	0.01
128,000	PFIZER INC 2.75 16-26 03/06S	125,505.51	0.03
120,000	PFIZER INC 3.4500 19-29 15/03S	117,537.71	0.03
240,000	PFIZER INC 3 16-26 15/12S	235,410.00	0.06
50,000	PHILLIPS 66 1.3 20-26 5/02S	48,049.77	0.01
100,000	PHILLIPS 66 3.90 18-28 15/03S	98,924.46	0.02
53,000	PHILLIPS 66 4.95 23-27 01/12S	54,253.14	0.01
56,000	PHILLIPS 66 COMPANY 3.55 23-26 01/04S	55,256.79	0.01
54,000	PIEDMONT NATURA 3.5000 19-29 01/06S	52,221.79	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	PIEDMONT OPERAT 6.8750 24-29 15/07S	31,547.16	0.01
78,000	PIEDMONT OPERAT 9.2500 23-28 20/07S	87,261.65	0.02
68,000	PLAINS ALL AMER PIPE 4.5 16-26 15/12S	68,082.14	0.02
250,000	PNC BANK NA, PITTSBU 3.1 17-27 25/10S	242,487.92	0.06
250,000	PNC BANK NATIONAL 4.05 18-28 26.07S	248,286.31	0.06
100,000	PNC FINANCIAL S 5.3540 22-28 02/12S	103,341.90	0.03
54,000	PNC FINANCIAL SERV 3.15 17-27 19/05S	52,651.81	0.01
50,000	PNC FINANCIAL SERVIC 2.6 19-26 23/07S	48,647.96	0.01
107,000	PNC FINANCIAL SERVICE 3.450 19-29 23/04S	103,901.17	0.03
35,000	POLARIS INC 6.9500 23-29 15/03S	37,978.76	0.01
200,000	PPG INDUSTRIES 1.40 15-27 13/03A	216,224.21	0.05
55,000	PPG INDUSTRIES INC 1.2 21-26 04/03S	52,572.29	0.01
56,000	PPG INDUSTRIES INC 3.75 18-28 15/03S	55,129.19	0.01
150,000	PRICOA GLOBAL FUND I 5.55 23-26 28/08S	154,018.89	0.04
150,000	PRICOA GLOBAL FUNDING I 4.4 24-27 27/08S	151,544.80	0.04
85,000	PRINCIPAL LFE G 5.0000 24-27 16/01S	86,595.73	0.02
148,000	PRINCIPAL LIFE 144A 3.00 16-26 18/04S	145,198.79	0.04
54,000	PRINCIPAL LIFE G F II 1.25 21-26 16/08S	51,160.49	0.01
40,000	PRINCIPAL LIFE GLOBA 1.5 21-26 17/11S	37,891.90	0.01
70,000	PRINCIPAL LIFE GLOBA 5.1 24-29 25/01S	72,123.31	0.02
3,000	PRINCIPAL LIFE GLOB II 5.50 23-28 28/06S	3,103.24	0.00
106,000	PROCTER & GAMBLE CO 2.85 17-27 11/08S	103,449.17	0.03
150,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	176,952.02	0.04
100,000	PROCTER AND GAMBLE 1.0000 21-26 23/04S	95,798.70	0.02
100,000	PROCTER AND GAMBLE 3.15 24-28 29/04A	113,836.98	0.03
100,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	112,990.50	0.03
46,000	PROCTER AND GAMBLE 3.9500 23-28 26/01S	46,288.52	0.01
43,000	PROCTER AND GAMBLE 4.3500 24-29 29/01S	44,069.87	0.01
80,000	PROCTER AND GAMBLE C 2.45 16-26 03/11S	77,956.11	0.02
90,000	PROCTER AND GAMBLE CO 1.9 22-27 01/02S	86,283.20	0.02
100,000	PROCTER GAMBLE CO 0.55 20-25 29/10S	96,445.84	0.02
134,000	PROGRESSIVE 2.45 16-27 15/01S	129,492.61	0.03
50,000	PROGRESSIVE CORP OH 2.5 22-27 15/03S	48,224.36	0.01
100,000	PROLOGIS EURO FINANCE 1.875 18-29 05/01A	106,427.19	0.03
100,000	PROLOGIS EURO FINANCE 1 22-29 08/02A	102,388.67	0.03
100,000	PROLOGIS INTL FDG II 2.125 20-27 15/04S	95,343.60	0.02
25,000	PROLOGIS LP 3.2500 22-26 30/06S	24,662.15	0.01
100,000	PROLOGIS LP 3.375 22-27 15/12S	97,969.68	0.02
23,000	PROLOGIS LP 4.375 20-29 01/02S	23,185.52	0.01
102,000	PROLOGIS LP 4.875 23-28 15/06S	104,572.34	0.03
26,000	PROLOGIS LPÂ 3.875 18-28 15/09S	25,759.49	0.01
29,000	PUBLIC SERVICE 3.2000 19-29 15/05S	27,860.53	0.01
22,000	PUBLIC SERVICE 3.6500 18-28 01/09S	21,642.14	0.01
20,000	PUBLIC SERVICE ELECT 2.25 16-26 15/09S	19,331.26	0.00
70,000	PUBLIC STORAGE 1.5 21-26 09/11S	66,422.11	0.02
54,000	PUBLIC STORAGE 1.8500 21-28 01/05S	49,996.21	0.01
38,000	PUBLIC STORAGE 1.95 21-28 09/11S	34,930.07	0.01
3,000	PUBLIC STORAGE 3.094 17-27 15/09S	2,926.01	0.00
164,000	PUBLIC STORAGE 5.125 23-29 15/01S	171,082.52	0.04
30,000	PUBLIC STORAGE INC 0.875 21-26 15/02S	28,698.70	0.01
32,000	PULTEGROUP 5.00 16-27 15/01S	32,438.16	0.01
178,000	QUALCOMM INC 1.3 20-28 20/11S	161,976.74	0.04
144,000	QUALCOMM INC 3.25 17-27 20/05	141,693.68	0.04
54,000	QUANTA SERVICES INC 4.75 24-27 09/08S	54,573.99	0.01
150,000	QUEST DIAGNOSTICS 3.45 16-26 01/06S	148,016.64	0.04
42,000	RADIAN GROUP INC 4.875 19-27 15/03S	42,097.84	0.01
56,000	RADIAN GROUP INC 6.2000 24-29 15/05S	58,539.67	0.01
73,000	REGAL REXNORD CORP 6.05 24-26 15/02S	74,236.86	0.02
128,000	REGAL REXNORD CORP 6.0524-28 15/04S	132,945.71	0.03
48,000	REGENCY CENTERS LP 3.6 17-27 01/02S	47,232.60	0.01
60,000	REGION FINANCIAL CORP 1.8 21-28 12/08S	54,170.14	0.01
30,000	REINSURANCE GR AM 3.95 16-26 15/09S	29,839.74	0.01
54,000	REINSURANCE GRP AMER 3.90 19-29 15/05S	52,770.33	0.01
65,000	RELAX CAPITAL INC 4.00 19-29 18/03S	64,411.72	0.02
32,000	RELIANCE STAND 2.7500 20-27 21/01S	30,502.57	0.01
100,000	RELIANCE STANDARD 1.5120 21-26 28/09S	93,665.38	0.02
2,000	RELIANCE STANDARD 6.151 23-28 19/06S	2,076.67	0.00
52,000	REP SERV 4.875 23-29 01/04S	53,458.06	0.01
46,000	REPUBLIC SERVICES 2.90 16-26 01/07S	45,063.74	0.01
81,000	REPUBLIC SERVICES 3.95 18-28 15/05S	80,574.24	0.02
100,000	REVVITY INC 1.871.875 16-26 19/07A	109,744.80	0.03
46,000	REVVITY INC 1.9 21-28 15/09S	41,896.82	0.01
5,000	REXFORD INDUSTRIAL 5.0 23-28 15/06S	5,078.75	0.00
200,000	ROCHE HOLDING INC 2.375 16-27 28/01	192,966.35	0.05
200,000	ROCHE HOLDINGS 5.2650 23-26 13/11S	205,213.56	0.05
200,000	ROCHE HOLDINGS 5.338 23-28 13/11S	209,400.62	0.05
300,000	ROCHE HOLDINGS INC 2.314 22-27 10/03S	289,172.56	0.07
42,000	ROCHESTER GAS & ELECT 3.1 17-27 01/06S	40,606.82	0.01
38,000	ROCKWELL AUTOMATION 3.50 19-29 01/03S	37,083.75	0.01
50,000	ROPER TECHNOLOGIES 1 20-25 15/09S	48,417.68	0.01
53,000	ROPER TECHNOLOGIES 3.80 16-26 15/12S	52,674.55	0.01
72,000	ROPER TECHNOLOGIES 4.2000 18-28 15/09S	71,976.64	0.02
100,000	ROPER TECHNOLOGIES I 1.4 20-27 01/09S	92,589.77	0.02
290,000	ROSS STORES INC 0.8750 20-26 15/04S	275,361.56	0.07
25,000	RPM INTERNATIONAL 4.5500 19-29 01/03S	25,052.10	0.01
20,000	RYDER SYSTEM 5.3 24-27 15/03S	20,468.85	0.01
39,000	RYDER SYSTEM 5.375 24-29 15/03S	40,470.82	0.01
26,000	RYDER SYSTEM 6.3 23-28 01/12S	27,932.68	0.01
28,000	RYDER SYSTEM INC 1.75 21-26 01/09S	26,653.49	0.01
100,000	RYDER SYSTEM INC 2.90 19-26 01/12S	97,041.11	0.02
40,000	RYDER SYSTEM INC 4.3 22-27 15/06S	40,000.38	0.01
67,000	RYDER SYSTEM INC 5.2500 23-28 01/06S	69,090.18	0.02
3,000	RYDER SYSTEM INC 5.65 23-28 01/03S	3,126.34	0.00
24,000	SABAL TRAIL TRANSMIS 4.246 18-28 01/05S	23,729.38	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
122,000	SABINE PASS LIQ 4.20 17-28 15/03S	121,335.41	0.03
200,000	SABINE PASS LIQ 5.875 17-26 30/06S	203,322.12	0.05
135,000	SABINE PASS LIQUEFAC 5.00 17-27 15/03S	136,777.39	0.03
68,000	SALESFORCE.COM 1.5 21-28 15/07S	62,332.98	0.02
154,000	SALESFORCE.COM INC 3.70 18-28 11/04S	153,136.76	0.04
76,000	SAN DIEGO GAS ELECTR 4.95 23-28 15/08S	78,109.85	0.02
67,000	SANTANDER HOLDINGS USA 2.49 22-28 06/01S	63,523.89	0.02
60,000	SEALED AIR CORP 1.5730 21-26 15/10S	56,352.67	0.01
130,000	SEMPRA ENERGY 3.25 17-27 15/06S	126,574.80	0.03
104,000	SEMPRA ENERGY 3.4 18-28 01/02S	100,888.00	0.03
34,000	SEMPRA ENERGY 3.7 22-29 01/04S	32,973.45	0.01
39,000	SEMPRA ENERGY 5.4 23-26 01/08S	39,743.04	0.01
24,000	SHERWIN-WILLIAM 3.9500 17-26 15/01S	23,851.39	0.01
36,000	SHERWIN-WILLIAM 4.5500 24-28 01/03S	36,443.02	0.01
158,000	SHERWIN-WILLIAMS CO 3.45 17-27 01/06S	155,423.65	0.04
92,000	SIMON PROPERTY 3.375 17-27 15/06S	90,526.11	0.02
85,000	SIMON PROPERTY GROUP 3.25 16-26 30/11S	83,521.82	0.02
84,000	SIMON PROPERTY GRP 1.75 21-28 01/02S	77,792.91	0.02
172,000	SIMON PROPERTY GRP 3.3 16-26 15/01S	170,008.34	0.04
5,000	SIMON PROPERTY GRP 3.375 17-27 01/12S	4,902.48	0.00
114,000	SIMON PROPERTY GRP 3.5 15-25 01/09S	113,055.46	0.03
74,901	SKYMILES IP LIMITED 4.50 20-25 20/10Q	74,636.03	0.02
253,000	SKYMILES IP LIMITED 4.75 20-28 20/10Q	252,578.76	0.06
100,000	SKYWORKS SOLUTIONS I 1.8 21-26 26/05S	95,616.20	0.02
28,000	SMITHFIELD FOOD 5.2000 19-29 01/04S	28,150.61	0.01
28,000	SNAP-ON INC 3.25 17-27 01/03S	27,526.10	0.01
136,000	SOLVENTUM 5.4 24-29 01/03S	139,915.13	0.04
72,000	SOLVENTUM 5.45 24-27 25/02S	73,492.30	0.02
30,000	SONOCO PRODUCTS CO 2.25 22-27 01/02S	28,602.42	0.01
50,000	SOUTHERN CALIFORNIA 2.95 22-27 15/04S	48,661.65	0.01
30,000	SOUTHWEST GAS 5.45 23-28 23/03S	30,947.16	0.01
28,000	SOUTHWEST GAS CORP 5.8000 22-27 01/12S	29,087.13	0.01
50,000	STANLEY BLACKANDDECKER 3.40 19-26 01/03S	49,341.86	0.01
36,000	STANLEY BLACK DECKER 6.0 23-28 23-28S	37,932.36	0.01
26,000	STANLEY BLACK DECKER 6.272 23-26 06/03S	25,982.44	0.01
76,000	STARBUCKS CORP 3.55 19-29 15/08S	74,113.67	0.02
50,000	STARBUCKS CORP 4.0000 18-28 15/11S	49,808.95	0.01
75,000	STARBUCKS CORP 4.7500 23-26 15/02S	75,552.62	0.02
90,000	STARBUCKS CORP 4.8500 24-27 08/02S	91,440.70	0.02
100,000	STATE STREET 4.993 24-27 18/03S	102,355.33	0.03
12,000	STATE STREET CORP 2.65 16-26 19/05S	11,741.06	0.00
236,000	STATE STREET CORP 5.272 23-26 03/08S	241,193.88	0.06
26,000	STEEL DYNAMICS INC 5.00 17-26 15/12S	26,069.87	0.01
32,000	STNLY BLCKANDDECK 4.25 18-28 15/11S	31,944.96	0.01
100,000	STRYKER CORP 0.75 19-29 01/03A	101,992.64	0.03
100,000	STRYKER CORP 3.375 23-28 11/12A	113,678.34	0.03
74,000	STRYKER CORP 3.50 16-26 15/03S	73,248.94	0.02
54,000	STRYKER CORP 3.65 18-28 07/03S	53,214.44	0.01
90,000	STRYKER CORP 4.85 23-28 08/12S	92,292.85	0.02
100,000	SUNTRUST BANK ATLANT 4.05 18-25 03/11S	99,675.23	0.03
250,000	SYNCHRONY BANK 5.625 22-27 23/08S	254,432.13	0.06
80,000	SYNCHRONY FINANCIAL 3.7000 16-26 04/08S	78,523.10	0.02
72,000	SYNCHRONY FINANCIAL 3.95 17-27 01/12S	69,918.34	0.02
68,000	SYSCO CORP 3.25 17-27 15/07S	66,252.53	0.02
200,000	SYSCO CORP 3.30 16-26 15/07S	196,710.22	0.05
30,000	SYSCO CORPORATION 5.7500 23-29 17/01S	31,707.60	0.01
200,000	TAKE TWO INTERACTIVE 3.7 22-27 14/04S	197,380.88	0.05
224,000	TAMPA ELECTRIC 4.9000 24-29 01/03S	229,580.23	0.06
32,000	TANGER PROPERTIES 3.1250 16-26 01/09S	31,028.49	0.01
28,000	TANGER PROPERTIES 3.875 17-27 15/07S	27,410.51	0.01
46,000	TAPESTRY INC 4.125 17-27 15/07S	45,252.54	0.01
100,000	TAPESTRY INC 7.0000 23-26 27/11S	103,545.80	0.03
33,000	TAPESTRY INC 7.0500 23-25 27/11S	33,673.93	0.01
100,000	TAPESTRY INC 7.35 23-28 27/11S	105,084.89	0.03
204,000	TARGA RES PART LP/TA 5.00 18-28 15/01S	204,128.46	0.05
176,000	TARGA RES PART LP/TA 6.50 19-27 15/07S	178,468.00	0.04
46,000	TARGA RES PART LP/TA 6.875 20-29 15/0	47,149.79	0.01
76,000	TARGET CORP 1.9500 22-27 15/01S	72,996.09	0.02
67,000	TARGET CORP 2.50 16-26 15/04S	65,892.70	0.02
68,000	TARGET CORP 3.3750 19-29 15/04S	66,440.05	0.02
50,000	TD SYNNEX CORPORATION 1.75 22-26 09/08S	47,524.48	0.01
54,000	TD SYNNEX CORPORATION 2.375 22-28 09/08S	49,779.10	0.01
24,000	TENNESSEE GAS PIPEL 7.00 97-27 15/03S	25,347.34	0.01
50,000	TENNESSEE GAS PIPEL 7.00 98-28 15/10S	54,501.09	0.01
47,000	TEXAS INSTRUMENTS 4.6000 24-27 08/02S	47,769.68	0.01
170,000	TEXAS INSTRUMENTS 4.6000 24-29 08/02S	174,440.35	0.04
50,000	TEXAS INSTRUMENTS 4.6 22-28 15/02S	51,058.17	0.01
2,000	THE CIGNA GROUP 3.4 21-51 03/03S	1,914.03	0.00
140,000	THE CIGNA GROUP 4.125 19-25 15/11S	139,611.96	0.04
200,000	THE CIGNA GROUP 4.5 20-26 25/02S	200,495.66	0.05
140,000	THE CIGNA GROUP 4.800 20-46 15/07S	137,437.65	0.03
10,000	THE CIGNA GROUP 5.685 23-26 15/03S	10,000.12	0.00
54,000	THE HARTFORD FIN SERV 2.8 19-29 19/08S	50,293.49	0.01
46,000	THE HERSHEY CO 2.30 16-26 15/08S	44,670.01	0.01
50,000	THE HOME DEPOT INC 2.5 20-27 30/03S	48,321.47	0.01
126,000	THE MOSAIC CO 5.375 23-28 15/11S	130,565.33	0.03
200,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	207,907.03	0.05
100,000	THERMO FISHER SCIENT 1.375 16-28 12/09A	106,564.69	0.03
61,000	THERMO FISHER SCIENT 1.75 20-27 02/04A	66,764.83	0.02
46,000	THERMO FISHER SCIENT 1.75 21-28 15/10S	42,191.26	0.01
55,000	THERMO FISHER SCIENT 4.80 22-27 21/11S	56,387.66	0.01
100,000	THERMO FISHER SCIENT 4.953 23-26 10/08S	101,697.93	0.03
21,000	THERMO FISHER SCIENT 5.00 23-26 05/12S	21,450.77	0.01
110,000	THE WALT DISNEY COMP 3.057 20-27 30/03S	80,722.05	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
38,000	THE WALT DISNEY COMP 3.7 20-27 23/03S	37,846.02	0.01
36,000	THE WALT DISNEY COMPA 3.375 19-26 15/11S	35,540.11	0.01
50,000	THE WESTERN UNION CO 1.35 21-26 09/03S	47,710.60	0.01
46,000	TJX COMPANIES INC 1.15 20-28 15/05S	41,670.87	0.01
100,000	TJX COS INC 2.25 16-26 15/09S	96,888.07	0.02
36,000	TOLL BROS FINANCE 4.3500 18-28 15/02S	35,818.42	0.01
42,000	TOLL BROS FINANCE 4.875 17-27 15/03S	42,265.97	0.01
100,000	TOYOTA MOTOR CR 3.20 17-27 11/01S	98,382.33	0.02
200,000	TOYOTA MOTOR CR 4.5500 24-29 09/08S	203,111.00	0.05
110,000	TOYOTA MOTOR CR 4.6250 23-28 12/01S	112,026.05	0.03
64,000	TOYOTA MOTOR CR 4.8000 24-26 05/01S	64,588.91	0.02
63,000	TOYOTA MOTOR CR 5.0000 24-27 19/03S	64,571.27	0.02
72,000	TOYOTA MOTOR CR 5.0500 24-29 16/05S	74,705.86	0.02
54,000	TOYOTA MOTOR CR 5.2000 24-26 15/05S	55,025.64	0.01
100,000	TOYOTA MOTOR CR 5.2500 23-28 11/09S	104,097.37	0.03
60,000	TOYOTA MOTOR CR 5.4000 23-26 20/11S	61,724.77	0.02
123,000	TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	126,442.94	0.03
100,000	TOYOTA MOTOR CREDIT 0.8 20-25 16/10S	96,574.93	0.02
100,000	TOYOTA MOTOR CREDIT 1.125 21-26 18/06S	95,327.91	0.02
150,000	TOYOTA MOTOR CREDIT 3.05 22-27 22/03S	147,018.30	0.04
34,000	TOYOTA MOTOR CREDIT 3.65 19-29 08/01S	33,476.52	0.01
144,000	TOYOTA MOTOR CREDIT 4.45 23-26 18/05S	145,101.86	0.04
100,000	TOYOTA MOTOR CREDIT 4.55 22-27 20/09S	101,606.60	0.03
200,000	TOYOTA MOTOR CREDIT 4.55 24-26 07/08S	202,142.06	0.05
75,000	TOYOTA MOTOR CREDIT 5.0 23-26 14/08S	76,397.93	0.02
46,000	TOYOTA MOTOR CREDIT 5.4 22-25 10/11S	46,629.57	0.01
70,000	TOYOTA MOTOR CREDIT 5.45 22-27 10/11S	72,926.42	0.02
47,000	TOYOTA MOTOR CREDIT CO 1.90 21-28 06/04S	43,737.16	0.01
75,000	TOYOTA MOTOR CREDIT COR 1.9 22-27 13/01S	71,646.00	0.02
100,000	TRANSCONT GAS PIPE 7.85 17-26 01/02S	103,429.12	0.03
36,000	TRANSCONTINENTAL GAS 4.0 18-28 15/03S	35,502.31	0.01
54,000	TRIMBLE INC 4.9000 18-28 15/06S	54,787.07	0.01
40,000	TRITON CONTAINER INTER 2.05 21-26 15/04S	38,305.84	0.01
58,000	TRUIST FINANCIAL 3.875 19-29 19/03S	56,586.59	0.01
100,000	TRUIST FINANCIAL -30 24/01S	103,519.09	0.03
70,000	TRUIST FINANCIAL CORP 1.125 20-27 03/08S	64,316.13	0.02
200,000	TSMC ARIZONA CORP 3.875 22-27 22/04S	198,282.69	0.05
269,000	TYSON FOODS 3.55 17-27 02/06S	263,947.08	0.07
50,000	TYSON FOODS INC 4.0 19-26 19/02S	49,728.82	0.01
75,000	TYSON FOODS INC 4.35 19-29 01/03S	74,674.95	0.02
40,000	TYSON FOODS INC 5.4000 24-29 15/03S	41,531.85	0.01
115,000	UBER TECHNOLOGIES 4.5 21-29 15/08S	114,086.77	0.03
92,000	UBER TECHNOLOGIES 7.5 19-27 15/09S	93,803.03	0.02
117,000	UBER TECHNOLOGIES 8.0 18-26 01/11S	117,246.36	0.03
100,000	UNILEVER CAPITAL 2.00 16-26 28/07S	96,810.58	0.02
132,000	UNILEVER CAPITAL 3.500 18-28 22/03S	129,955.75	0.03
100,000	UNILEVER CAPITAL 4.875 23-28 08/09S	103,034.95	0.03
100,000	UNILEVER CAPITAL CORP 2.90 17-27 05/05U	97,591.00	0.02
140,000	UNION PACIFIC 4.75 23-26 21/02S	141,095.76	0.04
42,000	UNION PACIFIC CORP 2.15 20-27 05/02S	40,272.41	0.01
59,000	UNION PACIFIC CORP 3.7 19-29 01/03S	58,338.05	0.01
100,000	UNION PACIFIC CORP 3.95 18-28 10/09S	99,914.87	0.03
27,000	UNION PACIFIC CORP 6.625 99-29 01/02S	29,744.18	0.01
104,000	UNITEDHEALTH GROUP 3.10 16-26 15/03S	102,702.03	0.03
8,000	UNITEDHEALTH GROUP 3.375 17-27 15/04S	7,893.24	0.00
43,000	UNITEDHEALTH GROUP 3.7 22-27 15/05S	42,797.34	0.01
69,000	UNITEDHEALTH GROUP 4.0000 22-29 15/05S	68,855.86	0.02
35,000	UNITEDHEALTH GROUP 4.6000 24-27 15/04S	35,635.59	0.01
408,000	UNITEDHEALTH GROUP 4.75 24-26 15/07S	414,043.63	0.10
100,000	UNITEDHEALTH GROUP 5.15 22-25 15/10S	101,033.33	0.03
77,000	UNITEDHEALTH GROUP 5.25 22-28 15/02S	80,091.18	0.02
174,000	UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	175,392.71	0.04
44,000	UNITED PARCEL 2.40 16-26 15/11S	42,600.12	0.01
52,000	UNITED PARCEL SERV 3.4000 19-29 15/03S	50,759.96	0.01
110,000	UNITED PARCEL SVC 3.05 17-27 15/11S	107,003.03	0.03
36,000	UNUM GROUP 4.00 19-29 15/06S	35,271.38	0.01
60,000	US BANCORP 2.215 22-28 27/01S	57,285.62	0.01
29,000	US BANCORP 3.10 16-26 27/04S	28,474.98	0.01
57,000	US BANCORP 3.9 18-28 26/04S	56,454.26	0.01
54,000	US BANCORP 3.95 18-25 17/11S	53,844.61	0.01
77,000	US BANCORP 3 19-29 30/07S	72,324.22	0.02
134,000	US BANCORP 4.548 22-28 22/07S	134,996.09	0.03
160,000	VALERO ENERGY 4.5 18-28 15/03S	160,430.72	0.04
43,000	VALERO ENERGY CORP 4.35 18-28 01/06S	42,987.21	0.01
41,000	VENTAS REALTY LP 3.25 16-26 15/10S	40,062.97	0.01
36,000	VENTAS REALTY LP 3.85 17-27 01/04S	35,542.05	0.01
18,000	VENTAS REALTY LP 4.00 18-28 01/03S	17,759.17	0.00
61,000	VENTAS REALTY LP 4.4000 18-29 15/01S	60,816.43	0.02
47,000	VERALTO CORPORATION 5.35 24-28 18/09S	48,946.00	0.01
47,000	VERALTO CORPORATION 5.5 24-26 18/09S	48,027.67	0.01
60,000	VERISIGN INC 4.75 17-27 15/07S	60,106.50	0.02
100,000	VERIZON COMM 0.875 19-27 08/04A	106,637.66	0.03
45,000	VERIZON COMM 1 17-27 30/11A	53,328.52	0.01
50,000	VERIZON COMM 2.625 16-26 15/08S	48,619.06	0.01
70,000	VERIZON COMM 3.875 19-29 08/02S	69,042.59	0.02
284,000	VERIZON COMM 4.329 18-28 21/09S	285,287.77	0.07
100,000	VERIZON COMMUNIC 0.375 21-29 22/03A	99,849.65	0.03
100,000	VERIZON COMMUNIC 0.85 20-25 20/11S	96,121.79	0.02
30,000	VERIZON COMMUNIC 1.45 21-26 22/03S	28,779.83	0.01
105,000	VERIZON COMMUNIC 2.3750 21-28 22/03S	74,665.84	0.02
100,000	VERIZON COMMUNICATION 1.125 20-28 03/11A	117,430.72	0.03
100,000	VERIZON COMMUNICATION 1.375 16-28 02/11A	105,155.04	0.03
100,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	108,777.42	0.03
200,000	VERIZON COMMUNICATION 2.10 19-26 06/05S	133,558.32	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
225,000	VERIZON COMMUNICATION 2.10 21-28 22/03S	209,906.37	0.05
221,000	VERIZON COMMUNICATION 4.125 17-27 16/03S	220,619.27	0.06
34,000	VF CORP 2.8 20-27 23/04S	32,242.88	0.01
100,000	VF CORP 4.25 23-29 07/03A	109,592.44	0.03
35,000	VICOMCBS INC 3.7 17-28 01/06S	33,198.55	0.01
300,000	VISA INC 0.75 20-27 15/08S	276,686.69	0.07
200,000	VISA INC 1.5 22-26 15/06A	219,420.02	0.06
120,000	VISA INC 1.9000 20-27 15/04S	114,629.99	0.03
100,000	VISA INC 2.0 22-29 15/06A	108,584.04	0.03
100,000	VISA INC 2.75 17-27 15/09S	97,203.67	0.02
331,000	VISA INC 3.15 15-25 14/12S	327,434.06	0.08
158,000	VMWARE INC 1.4 21-26 02/08S	149,801.59	0.04
90,000	VMWARE INC 3.90 17-27 21/08S	89,070.42	0.02
38,000	VONTIER CORP 1.8 21-26 01/04S	36,367.41	0.01
45,000	VONTIER CORP 2.4 22-28 01/04S	41,391.48	0.01
100,000	VOYA FINANCIAL 3.65 16-26 15/06S	98,787.35	0.02
120,000	VULCAN MATERIALS CO 3.9 17-27 01/04S	119,649.30	0.03
83,000	WABTEC COR 4.7000 18-28 15/09S	84,051.69	0.02
75,000	WABTEC CORP 3.45 17-26 15/11S	73,700.15	0.02
125,000	WALMART 3.9 22-25 09/09S	124,764.19	0.03
14,000	WALMART 3.95 22-27 09/09S	14,099.25	0.00
283,000	WALMART INC 1.05 21-26 17/09S	268,890.52	0.07
84,000	WALMART INC 1.5000 21-28 22/09S	77,177.57	0.02
103,000	WALMART INC 3.70 18-28 26/06S	102,965.58	0.03
155,000	WALMART INC 3.9000 23-28 15/04S	155,714.55	0.04
200,000	WALT DISNEY COMPANY 1.75 20-26 13/01S	194,344.94	0.05
75,000	WALT DISNEY COMPANY 2.2000 20-28 13/01S	71,184.76	0.02
100,000	WALT DISNEY COMPANY 2.95 17-27 15/06S	97,416.92	0.02
82,000	WALT DISNEY F 1.85 16-26 30/07S	78,995.35	0.02
158,000	WARNERMEDIA HOLDINDS 6.412 23-26 15/03S	158,015.82	0.04
360,000	WARNERMEDIA HOLDINGS 3.755 23-27 15/03S	348,097.91	0.09
105,000	WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	99,474.57	0.03
52,000	WASTE MANAGEMENT 4.875 23-29 15/02S	53,773.40	0.01
68,000	WASTE MANAGEMENT INC 3.15 17-27 15/11S	66,443.70	0.02
70,000	WEA FINANCE LLC 2.875 19-27 15/01S	66,990.86	0.02
28,000	WEBSTER FINANCIAL 4.1 19-29 25/03S	27,028.17	0.01
100,000	WELLTOWER INC 4.80 13-28 20/11S	133,323.90	0.03
270,000	WELLTOWER OP INC 2.70 19-27 16/12S	262,159.75	0.07
58,000	WELLTOWER OP INC 4.2500 18-28 15/04S	58,043.34	0.01
24,000	WELLTOWER OP INC 4.25 16-26 01/04S	23,973.16	0.01
38,000	WESTERN DIGITAL CORP 2.85 21-29 01/02S	34,604.60	0.01
26,000	WESTERN GAS PARTNERS 4.50 18-28 01/03S	25,754.72	0.01
48,000	WESTERN GAS PARTNERS 4.65 16-26 01/07S	47,997.92	0.01
20,000	WESTERN GAS PARTNERS 4.7500 18-28 15/08S	19,982.56	0.01
93,000	WESTERN GAS PARTNERS 6.35 23-29 15/01S	98,753.56	0.02
62,000	WESTLAKE CORP 3.6000 17-26 15/08S	61,156.83	0.02
44,000	WESTROCK CO 3.375 19-27 15/09S	42,860.57	0.01
80,000	WESTROCK CO INC 4.65 19-26 15/03S	80,093.14	0.02
48,000	WHIRLPOOL CORP 4.7500 19-29 26/02S	48,461.01	0.01
68,000	WILLIS NORTH AMERICA 4.65 22-27 15/06S	68,575.69	0.02
90,000	WORKDAY INC 3.5 22-27 01/04S	88,587.07	0.02
50,000	WORKDAY INC 3.7 22-29 01/04S	48,843.65	0.01
100,000	WORLEY US FINANCE SU 0.875 21-26 09/06A	107,609.04	0.03
50,000	WRKCO INC 4.9 18-29 15/03S	50,918.17	0.01
6,000	XPO INC 6.2500 23-28 01/06S	6,148.27	0.00
45,000	XYLEM INC 1.9500 20-28 30/01S	41,772.80	0.01
46,000	XYLEM INC 3.25 16-26 01/11S	45,070.08	0.01
100,000	ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	110,658.79	0.03
60,000	ZIMMER BIOMET HOLDING 3.05 20-26 20/03S	59,039.80	0.01
34,000	ZIMMER BIOMET HOLDINGS 3.25 23-28 01/12S	35,292.83	0.01
100,000	ZOETIS 4.50 15-25 13/11S	100,071.43	0.03
68,000	ZOETIS INC 3.00 17-27 12/09S	65,937.96	0.02
46,000	ZOETIS INC 3.9 18-28 20/08S	45,671.95	0.01
Floating rate notes		**71,806,366.43**	**18.07**
	Australia	**766,725.89**	**0.19**
50,000	ANZ BANKING GROUP FL.R 22-32 12/08S	35,587.75	0.01
100,000	AUSTRALIA NEW ZEA BK FL.R 23-33 03/02A	116,968.28	0.03
58,000	AUSTRALIA NZEALAND BK FL.R 24-34 16/01S	41,232.53	0.01
30,000	CHALLENGER LIFE FL.R 22-37 16/09S	22,001.47	0.01
200,000	CW BK AUST FL.R 22-32 09/11S	146,287.60	0.04
50,000	MACQUARIE BANK FL.R 5.953 24-34 01/03S	35,442.79	0.01
200,000	MACQUARIE FL.R 22-32 07/06S	142,070.84	0.04
47,000	NATIONAL AUSTRALIA FL.R 24-34 09/02S	33,248.04	0.01
270,000	NATL AUSTRALIA BANK FL.R 23-33 09/03S	193,886.59	0.05
	Austria	**641,453.88**	**0.16**
200,000	ERSTE GROUP BANK AG FL.R 20-28 16/11A	205,673.44	0.05
200,000	ERSTE GROUP BANK AG FL.R 21-32 15/11A	205,636.74	0.05
100,000	RAIFFEISEN BANK INT FL.R 24-29 21/08A	114,727.65	0.03
100,000	RAIFFEISEN BANK INTL FL.R 24-30 31/05A	115,416.05	0.03
	Belgium	**448,272.42**	**0.11**
200,000	KBC GROUPE SA FL.R 21-27 01/03A27 01/03A	214,797.50	0.05
100,000	KBC GROUPE SA FL.R 23-29 28/11A	116,383.12	0.03
100,000	KBC GROUPE SA FL.R 23-30 19/04A	117,091.80	0.03
	Canada	**2,338,036.21**	**0.59**
125,000	BANK OF MONTREAL FL.R 17-32 15/12S	121,473.45	0.03
67,000	BANK OF MONTREAL FL.R 21-31 22/07S	48,109.82	0.01
79,000	BANK OF MONTREAL FL.R 23-33 07/09S	62,789.17	0.02
100,000	BANK OF MONTREAL FL.R 24-30 10/07A	113,574.73	0.03
100,000	BANK OF MONTREAL FL.R 24-34 03/07S	76,857.85	0.02
69,000	BANK OF NOVA SC FL.R 23-33 02/08S	54,161.07	0.01
100,000	BANK OF NOVA SC FL.R 24-34 01/08S	76,754.54	0.02
67,000	CAIS DESJARDINS QUEB FL.R 22-32 23/08S	51,159.48	0.01
200,000	CANADIAN IMPERIAL FL.R 21-31 21/04S	144,234.33	0.04
100,000	CANADIAN IMPERI FL.R 24-34 12/06S	76,549.90	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
34,000	CAN IMP BK F.LR 22-32 07/04U	25,385.02	0.01
103,000	CAN IMP BK FL.R 23-33 20/01S	79,520.07	0.02
106,000	CAN IMP BK FL.R 24-27 02/04S	79,855.82	0.02
50,000	FED CAISSES DESJARD FL.R 21-31 28/05S	36,016.45	0.01
42,000	IA FINANCIAL CORPORA FL.R 19-31 24/09S	30,666.18	0.01
28,000	IA FINANCIAL CORPORA FL.R 22-32 25/02S	20,442.29	0.01
27,000	IA FINANCIAL CORPOR FL.R 23-33 20/06S	21,176.54	0.01
34,000	MANULIFE FINANCIAL FL.R 17-32 24/02S	33,514.69	0.01
80,000	MANULIFE FINANCIAL FL.R 23-33 10/03S	62,190.39	0.02
250,000	NATL BANK OF CANADA FL.R 24-27 02/07S	255,087.35	0.06
34,000	NATL BANK OF CANADA FL.R 24-34 15/02S	26,380.76	0.01
155,000	ROYAL BANK OF CANADA FL.R 23-33 01/02S	118,796.83	0.03
113,000	ROYAL BANK OF CANADA FL.R 24-27 23/07S	114,755.09	0.03
106,000	ROYAL BANK OF CANADA FL.R 24-34 08/08S	81,060.45	0.02
100,000	ROYAL BANK OF C FL.R 22-32 03/05S	72,600.09	0.02
279,000	SUN LIFE FINANCIAL FL.R 20-32 10/05S	201,233.27	0.05
71,000	SUN LIFE FINANCIAL FL.R 21-33 21/11S	50,575.94	0.01
121,000	TORONTO DOMINION BA FL.R 24-34 09/04S	93,763.06	0.02
150,000	TORONTO DOMINION BANK FL.R 19-32 26/01S	109,351.58	0.03
	Croatia	**118,895.55**	**0.03**
100,000	RAIFFEISENBANK AUSTR FL.R 23-27 05/06A	118,895.55	0.03
	Czech Republic	**114,363.97**	**0.03**
100,000	RAIFFEISENBANK FL.R 4.959 24-30 05/06A	114,363.97	0.03
	Denmark	**1,538,423.19**	**0.39**
100,000	DANICA PENSION FL.R 15-45 29/09A	112,084.00	0.03
200,000	DANSKE BANK A/S FL.R 24-28 01/03S	204,968.76	0.05
200,000	DANSKE BANK AS FL.R 22-28 01/04S1/04S	199,120.10	0.05
100,000	DANSKE BK FL.R 23-27 13/04S	133,999.65	0.03
100,000	DANSKE BK FL.R 23-30 21/06A	119,024.23	0.03
200,000	DANSKE BK FL.R 24-30 01/03S	208,316.13	0.05
100,000	DANSKE BK FL.R 24-34 14/05A	115,651.90	0.03
100,000	JYSKE BANK A/S FL.R 21-28 17/02A	105,233.52	0.03
100,000	SYDBANK A/S FL.R 23-28 06/09A	117,840.17	0.03
100,000	SYDBANK AS FL.R 21-26 10/11A	108,215.30	0.03
100,000	SYDBANK FL.R 24-27 30/09A	113,969.43	0.03
	Finland	**112,845.31**	**0.03**
100,000	NORDEA BANK ABP FL.R 23-26 06/09A	112,845.31	0.03
	France	**7,053,253.06**	**1.77**
400,000	AXA SA FL.R 14-XX 08/10A	445,998.14	0.11
200,000	AXA SA FL.R 16-47 06/07A	223,322.29	0.06
100,000	BNP PARIBAS FL.R 20-28 30/09S	92,899.97	0.02
200,000	BNP PARIBAS FL.R 21-27 13/01S	191,644.64	0.05
200,000	BNP PARIBAS FL.R 23-29 12/06S	205,966.54	0.05
100,000	BNP PARIBAS FL.R 23-29 13/01A	115,912.38	0.03
200,000	BNP PARIBAS FL.R 23-29 13/01S	204,197.92	0.05
100,000	BNP PARIBAS FL.R 23-29 23/02A	115,123.04	0.03
600,000	BNP PARIBAS FL.R 24-34 23/08S	419,722.74	0.11
100,000	BNP PARIBAS SA FL.R 18-30 20/11A	109,884.80	0.03
200,000	BNP PARIBAS SA FL.R 18-33 01/03S	194,796.13	0.05
100,000	BNP PARIBAS SA FL.R 20-28 01/09A	103,760.54	0.03
100,000	BNP PARIBAS SA FL.R 20-28 19/02A	104,975.10	0.03
100,000	BNP PARIBAS SA FL.R 20-32 15/01A	105,220.13	0.03
100,000	BNP PARIBAS SA FL.R 21-33 31/08A	100,003.43	0.03
200,000	BNP PARIBAS SA FL.R 22-28 25/07A	220,874.44	0.06
100,000	BNP PARIBAS SA FL.R 22-30 11/07A	99,332.72	0.02
100,000	BNP PARIBAS SA FL.R 22-32 31/03A	108,245.69	0.03
100,000	BNP PARIBAS SUB FL.R 24-34 28/08A	112,631.62	0.03
250,000	BPCE SA FL.R 21-27 19/10S	237,040.92	0.06
100,000	BPCE SA FL.R 22-28 14/01A	105,041.26	0.03
200,000	BPCE SA FL.R 22-29 02/03A	210,944.35	0.05
250,000	BPCE SA FL.R 23-29 19/10S	267,141.24	0.07
100,000	BPCE SA FL.R 23-30 02/03A	117,142.27	0.03
100,000	CA ASSURANCES SA FL.R 14-XX 14/10AA	112,377.92	0.03
100,000	CA ASSURANCES SA FL.R 18-48 29/01A	107,482.18	0.03
100,000	CREDIT AGRICOLE FL.R 16-48 27/09A	115,436.41	0.03
100,000	CREDIT AGRICOLE FL.R 23-33 28/08A	118,624.84	0.03
100,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	112,597.81	0.03
100,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	109,806.93	0.03
100,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	115,994.86	0.03
100,000	CREDIT AGRICOLE SA FL.R 24-29 15/01A	135,394.16	0.03
100,000	ORANGE SA FL.R 14-26 01/10A	114,290.12	0.03
100,000	ORANGE SA FL.R 21-XX 11/05A	99,786.86	0.03
200,000	SOCIETE GENERALE FL.R 23-29 10/01S	208,779.92	0.05
100,000	SOCIETE GENERALE FL.R 23-29 28/09A	116,960.51	0.03
200,000	SOCIETE GENERALE FL.R 24-30 19/01S	204,768.16	0.05
200,000	SOCIETE GENERALE FL.R 4-28 19/01S	202,683.63	0.05
100,000	SOCIETE GENERALE SA FL.R 20-28 22/09A	103,915.83	0.03
100,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	107,815.79	0.03
100,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	107,855.51	0.03
100,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	105,471.93	0.03
100,000	SOCIETE GENERALE SA FL.R 21-29 12/06A	100,444.39	0.03
100,000	SOCIETE GENERALE SA FL.R 22-32 06/09A	115,931.72	0.03
200,000	SOCIETE GENERALE SA FL.R 23-27 12/01S	203,571.21	0.05
100,000	UNIBAIL-RODAMCO FL.R 23-XX 03/10A	121,440.07	0.03
	Germany	**1,693,003.74**	**0.43**
100,000	ALLIANZ SE FL.R 17-47 06/07A	111,459.42	0.03
100,000	ALLIANZ SE FL.R 22-38 07/09A	115,761.07	0.03
100,000	CMZB FRANCFORT FL.R 23-30 18/01A	119,449.59	0.03
100,000	COMMERZBANK AKTIENG FL.R 23-29 25/03A	118,881.33	0.03
100,000	DEUTSCHE BANK AG FL.R 20-26 03/09A	109,534.51	0.03
100,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	114,200.31	0.03
100,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	108,098.20	0.03
200,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	222,984.74	0.06
100,000	DEUTSCHE BANK AG FL.R 23-29 11/01A	118,641.24	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	DEUTSCHE BK FL.R 24-28 12/07A	113,854.71	0.03
100,000	DEUTSCHE BK PARIS B FL.R 24-30 04/04A	114,426.18	0.03
100,000	MERCK KGAA FL.R 19-79 25/06A	108,217.12	0.03
100,000	MUNICH REINSURANCE FL.R 18-49 26/05A/05A	110,531.57	0.03
100,000	TALANX AG FL.R 17-47 05/12A	106,963.75	0.03
	Greece	**114,500.32**	**0.03**
100,000	PIRAEUS BANK FL.R 24-29 17/07A	114,500.32	0.03
	Hong Kong	**148,361.71**	**0.04**
100,000	AIA GROUP LTD FL.R 21-33 09/09A	100,068.40	0.03
50,000	AIA GROUP LTD FL.R 21-XX 07/10S	48,293.31	0.01
	Ireland	**1,415,120.61**	**0.36**
300,000	AIB GROUP PLC FL.R 22-26 14/10S	308,609.66	0.08
200,000	AIB GROUP PLC FL.R 22-28 04/04A	218,932.98	0.06
100,000	BANK OF IRELAND FL.R 22-26 16/09S	101,318.42	0.03
100,000	BANK OF IRELAND GROUP FL.R 23-29 13/11A	117,679.53	0.03
100,000	BANK OF IRELAND GRP FL.R 21-27 10/05A	107,199.85	0.03
300,000	BANK OF IRELAND GRP FL.R 21-31 11/08A	322,987.96	0.08
100,000	BANK OF IRELAND GRP FL.R 22-33 01/03A	121,430.77	0.03
100,000	BANK OF IRELAND GRP FL.R 23-28 16/07A	116,961.44	0.03
	Italy	**2,091,179.27**	**0.53**
150,000	ASSICURAZ GENERALI FL.R 06-XX 16/06A	202,026.87	0.05
150,000	ASSICURAZ GENERALI FL.R 15-47 27/10A	176,575.65	0.04
105,000	ASSICURAZ GENERALI FL.R 16-48 08/06A	122,525.29	0.03
100,000	BPER BANCA FL.R 24-30 20/02A	115,915.41	0.03
100,000	CREDITO EMILIANO FL.R 23-30 26/03A	119,480.38	0.03
100,000	ICCREA BANCA FL.R 23-28 20/01A	120,467.42	0.03
100,000	ICCREA BANCA SPA FL.R 21-27 17/01A	110,016.48	0.03
150,000	MEDIOBANCABCA CREDI FL.R 24-30 04/07A	171,495.74	0.04
154,000	MEDIOBANCA FL.R 23-28 14/03A	179,049.14	0.05
100,000	MEDIOBANCA FL.R 23-30 01/02A	117,335.31	0.03
150,000	UNICREDIT FL.R 24-28 11/06A	170,658.03	0.04
250,000	UNICREDIT SPA FL.R 20-27 22/07A	275,561.66	0.07
100,000	UNICREDIT SPA FL.R 21-29 05/07A	103,123.63	0.03
100,000	UNICREDIT SPA FL.R 22-28 18/01A	106,948.26	0.03
	Japan	**2,754,531.22**	**0.69**
400,000	DAI-ICHI LIFE HLD FL.R 16-XX 24/01S	392,672.91	0.10
200,000	MEIJI YASUDA LIFE INS FL.R 15-45 20/10S	199,643.63	0.05
200,000	MITSUBISHI UFJ FIN GR FL.R 21-27 13/10S	189,548.32	0.05
200,000	MITSUBISHI UFJ FIN GR FL.R 22-28 19.04S	198,790.45	0.05
300,000	MITSUBISHI UFJ FL.R 21-27 20/07S	285,624.26	0.07
200,000	MITS UF FL.R 23-29 22/02S	206,788.76	0.05
200,000	MIZU FI FL.R 22-28 13/09S	206,270.15	0.05
200,000	MIZUHO FINANCIAL FL.R 23-29 06/07S	209,109.76	0.05
200,000	MIZUHO FINANCIAL GRO FL.R 18-29 11/09S	198,284.24	0.05
400,000	MIZUHO FINANCIAL GRP FL.R 19-30 16/07S	376,296.98	0.09
200,000	MIZUHO FINANCIAL GRP FL.R 21-27 09/07S	190,363.23	0.05
100,000	MIZUHO FINANCIAL GRP FL.R 21-29 06/09A	101,138.53	0.03
	Luxembourg	**545,672.76**	**0.14**
100,000	AROUNDTOWN FINANCE FL.R 24-XX 31/12A	94,748.99	0.02
100,000	AROUNDTOWN SA FL.R 21-XX 15/07A12A	91,480.97	0.02
250,000	BANK OF EAST ASIA FL.R 24-34 27/06S	259,757.32	0.07
100,000	GRAND CITY PROPERTIES FL.R 20-XX 09/06A	99,685.48	0.03
	Netherlands	**2,923,929.31**	**0.74**
200,000	ABN AMRO BANK NV FL.R 21-27 16/06S	189,955.42	0.05
100,000	ABN AMRO BANK NV FL.R 22-33 22/02A	116,566.08	0.03
100,000	ASR NEDERLAND NV FL.R 15-45 29/09A	112,760.80	0.03
250,000	COOPERATIEVE RABOBANK FL.R 20-26 24/09S	241,484.45	0.06
100,000	COOPERATIEVE RABOBANK FL.R 20-28 05/05A	106,077.83	0.03
100,000	COOPERATIEVE RABOBANK FL.R 21-27 01/12A	105,778.21	0.03
150,000	COOPERATIEVE RABOBANK FL.R 21-27 15/12S	142,273.81	0.04
250,000	COOPERATIEVE RABOBANK FL.R 22-28 22/08S	251,806.41	0.06
100,000	ING GROEP NV FL.R 20-29 18/02A	101,358.20	0.03
100,000	ING GROEP NV FL.R 24-29 12/08A	114,463.42	0.03
100,000	ING GROEP NV FL.R 24-34 15/08A	114,155.99	0.03
100,000	ING GROUP NV FL.R 19-30 13/11A	108,167.77	0.03
100,000	ING GROUP NV FL.R 20-31 26/05A	109,230.05	0.03
200,000	ING GROUP NV FL.R 21-28 29/09A	206,415.62	0.05
100,000	ING GROUP NV FL.R 21-32 16/11A	103,448.14	0.03
200,000	ING GROUP NV FL.R 22-27 16/02A	217,878.89	0.05
100,000	ING GROUP NV FL.R 22-28 28/03S	99,238.19	0.02
100,000	ING GROUP NV FL.R 22-33 24/08A	113,278.62	0.03
100,000	ING GROUP NV FL.R 23-33 20/05A	137,272.97	0.03
200,000	RABOBANK FL.R 23-29 25/04A	232,318.44	0.06
	Norway	**895,742.02**	**0.23**
64,000	DNB BANK ASA FL.R 21-28 30/03S	59,734.26	0.02
200,000	DNB BANK ASA FL.R 22-26 09/10S	202,598.09	0.05
100,000	DNB BANK ASA FL.R 22-27 17/08A	132,037.88	0.03
107,000	DNB BANK ASA FL.R 22-27 21/09A-27	120,148.89	0.03
105,000	DNB BANK ASA FL.R 23-27 16/02A	118,262.96	0.03
103,000	DNB BANK ASA FL.R 23-29 14/03A	119,222.88	0.03
135,000	SPAREBANK 1 SR-BANK FL.R 21-27 15/07A	143,737.06	0.04
	Poland	**114,209.20**	**0.03**
100,000	PKO BANK POLSKI FL.R 24-29 18/06A	114,209.20	0.03
	Singapore	**402,710.48**	**0.10**
200,000	OVERSEACHINESE BANK FL.R 24-34 21/05S	207,136.45	0.05
200,000	UNITED OVERSEAS BANK FL.R 22-32 07/10S	195,574.03	0.05
	Slovakia	**116,298.67**	**0.03**
100,000	TATRA BANKA AS FL.R 24-30 29/04A	116,298.67	0.03
	South Korea	**205,167.19**	**0.05**
200,000	KYOBO LIFE INSURANCE FL.R 22-XX 15/12S	205,167.19	0.05
	Spain	**3,473,957.33**	**0.87**
200,000	ABANCA CORP BANCA FL.R 21-27 08/09A9A	212,668.79	0.05
200,000	BANCO BILBAO VIZCAYA FL.R 22-28 14/09S	209,084.21	0.05
100,000	BANCO DE SABADELL FL.R 22-26 08/09A	113,811.97	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BANCO DE SABADELL SA FL.R 20-27 11/09A	108,892.68	0.03
100,000	BANCO DE SABADELL SA FL.R 23-29 08/09A	120,622.77	0.03
100,000	BANCO DE SABADELL SA FL.R 24-30 15/01A	115,592.92	0.03
100,000	BANCO SANTANDER ALL FL.R 24-30 09/01A	113,801.54	0.03
100,000	BANCO SANTANDER ALL FL.R 24-34 22/04A	116,218.40	0.03
100,000	BANCO SANTANDER F.LR 22-26 06/10A	131,481.71	0.03
200,000	BANCO SANTANDER FL.R 21-27 14/09S	189,437.09	0.05
100,000	BANCO SANTANDER FL.R 22-28 30/08A	134,089.27	0.03
100,000	BANCO SANTANDER FL.R 23-33 23/08A	118,895.88	0.03
200,000	BANCO SANTANDER FL.R 24-28 14/03S	204,369.29	0.05
100,000	BANCO SANTANDER SA FL.R 22-26 27/09A	112,183.02	0.03
200,000	BANCO SANTANDER SA FL.R 22-28 24/03S	198,175.86	0.05
100,000	BBVA SA FL.R 21-27 24/03A	107,307.91	0.03
100,000	CAIXABANK FL.R 21-26 03/12S	128,547.87	0.03
100,000	CAIXABANK FL.R 22-28 06/04S	129,645.18	0.03
200,000	CAIXABANK SA FL.R 20-26 18/11A11A	216,245.42	0.05
100,000	CAIXABANK SA FL.R 22-28 21/01A	106,280.03	0.03
100,000	CAIXABANK SA FL.R 22-33 23/02A	120,014.12	0.03
100,000	CAIXABANK SA FL.R 23-27 16/05A	114,393.01	0.03
100,000	CAIXABANK SA FL.R 23-29 19/07A	118,723.53	0.03
100,000	IBERCAJA FL.R 24-28 30/07A	115,389.03	0.03
100,000	UNICAJA BANCO SA FL.R 23-29 21/02A	118,085.83	0.03
	Sweden	**219,358.36**	**0.06**
100,000	SWEDBANK AB FL.R 21-27 20/05A	107,002.99	0.03
100,000	SWEDBANK AB FL.R 22-32 23/08A	112,355.37	0.03
	Switzerland	**2,242,688.60**	**0.56**
250,000	CREDIT SUISSE FL.R 22-28 11/08S	262,985.82	0.07
100,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	107,816.96	0.03
100,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	105,622.75	0.03
250,000	CREDIT SUISSE GROUP FL.R 21-27 02/02S	238,971.83	0.06
200,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	220,762.69	0.06
215,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	274,677.74	0.07
200,000	UBS AG LONDON BRANCH FL.R 21-27 10/08S	189,027.58	0.05
200,000	UBS GROUP AG FL.R 22-27 15/06A	222,128.42	0.06
200,000	UBS GROUP AG FL.R 22-30 15/06A	222,633.52	0.06
200,000	UBS GROUP AG FL.R -30 08/02S	206,588.87	0.05
200,000	UBS GROUP SA FL.R 20-27 30/01S	191,472.42	0.05
	Thailand	**193,210.48**	**0.05**
200,000	MUANG THAI INSURANCE FL.R 21-37 27/01S	193,210.48	0.05
	United Kingdom	**10,715,942.12**	**2.70**
10,000	AVIVA PLC FL.R 04-26 16/11A	13,725.97	0.00
100,000	BARCLAYS FL.R 23-29 06/11A	143,396.14	0.04
200,000	BARCLAYS FL.R 24-28 12/03S	205,450.99	0.05
200,000	BARCLAYS PLC FL.R 18-29 16/05S	202,240.28	0.05
200,000	BARCLAYS PLC FL.R 19-30 20/06S	200,577.47	0.05
100,000	BARCLAYS PLC FL.R 20-26 03/11A	129,295.65	0.03
201,000	BARCLAYS PLC FL.R 21-27 24/11S	191,700.44	0.05
200,000	BARCLAYS PLC FL.R 22-28 02/11S	216,005.93	0.05
100,000	BARCLAYS PLC FL.R 22-28 28/01A	106,472.45	0.03
123,000	BARCLAYS PLC FL.R 22-32 14/11A	176,230.11	0.04
206,000	BARCLAYS PLC FL.R 23-27 09/05S	209,959.62	0.05
100,000	COVENTRY BLDG FL.R 23-27 07/11S	139,041.90	0.03
158,000	HSBC FL.R 23-28 10/03A	183,397.14	0.05
200,000	HSBC FL.R 24-30 04/03S	207,626.35	0.05
200,000	HSBC HOLDINGS PLC FL.R 17-28 13/03S	197,872.50	0.05
600,000	HSBC HOLDINGS PLC FL.R 18-26 12/09S	597,437.76	0.15
309,000	HSBC HOLDINGS PLC FL.R 18-29 19/06S	309,176.99	0.08
216,000	HSBC HOLDINGS PLC FL.R 19-30 22/05S	210,507.72	0.05
200,000	HSBC HOLDINGS PLC FL.R 20-28 22/09S	186,652.87	0.05
200,000	HSBC HOLDINGS PLC FL.R 21-29 17/08S	183,328.88	0.05
125,000	HSBC HOLDINGS PLC FL.R 21-29 24/09A	126,492.29	0.03
103,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	115,012.50	0.03
277,000	HSBC HOLDINGS PLC FL.R 22-28 03/11S	299,832.26	0.08
200,000	HSBC HOLDINGS PLC FL.R 22-28 09/06S	201,398.85	0.05
100,000	HSBC HOLDINGS PLC FL.R 22-28 11/08S	102,033.02	0.03
154,000	HSBC HOLDINGS PLC FL.R 22-32 16/11A	185,517.71	0.05
210,000	HSBC HOLDINGS PLC FL.R 23-29 09/03S	221,022.06	0.06
200,000	HSBC HOLDINGS PLC FL.R 24-28 17/05S	205,414.30	0.05
250,000	HSBC HOLDINGS PLC FL.R 24-34 21/03S	177,747.29	0.04
100,000	INVESTEC BANK PLC FL.R 21-27 17/02A	107,393.39	0.03
150,000	LEGAL AND GENL GRP FL.R 15-45 27/10S	200,578.81	0.05
100,000	LLOYDS BANK FL.R 23-33 02/06S	138,061.03	0.03
200,000	LLOYDS BANKING FL.R -27 07/08S	205,328.04	0.05
216,000	LLOYDS BANKING GR FL.R 17-28 07/11S	210,397.18	0.05
200,000	LLOYDS BANKING GROUP FL.R 23-29 06/03S	208,534.02	0.05
100,000	LLOYDS BANKING GROUP FL.R 23-29 11/01A	116,922.75	0.03
200,000	LLOYDS BANKING GROUP FL.R 24-30 05/06S	209,591.38	0.05
100,000	NATIONWIDE BUILDING FL.R 22-27 07/12A	137,691.36	0.03
100,000	NATWEST GROUP FL.R -22 09/28S	103,185.69	0.03
200,000	NATWEST GROUP FL.R 22-26 10/11S	205,942.57	0.05
100,000	NATWEST GROUP FL.R 23-28 14/03A	116,061.22	0.03
100,000	NATWEST GROUP PLC FL.R 18-26 19/09A	131,221.59	0.03
100,000	NATWEST GROUP PLC FL.R 21-28 09/11A	123,481.46	0.03
100,000	NATWEST GROUP PLC FL.R 21-32 14/09A	103,872.24	0.03
100,000	NATWEST GROUP PLC FL.R 22-28 06/09A	115,002.46	0.03
200,000	NATWEST GROUP PLC FL.R 23-29 13/09S	209,338.04	0.05
141,000	NATWEST GROUP PLC FL.R 23-29 16/02A	165,545.94	0.04
200,000	NATWEST GROUP PLC FL.R 24-30 15/08S	203,036.93	0.05
200,000	NATWEST GROUP PLC FL.R 24-34 01/06S	210,550.52	0.05
200,000	PRUDENTIAL PLC FL.R 21-33 03/11S	185,488.90	0.05
100,000	SANTANDER UK GROUP FL.R 21-29 13/09A	100,966.25	0.03
100,000	SANTANDER UK GROUP FL.R 22-27 16/11A	139,409.92	0.04
100,000	SANTANDER UK GROUP FL.R 22-28 25/08A	112,956.17	0.03
200,000	SANTANDER UK GROUP FL.R 23-29 10/01S	211,945.16	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	SCHRODERS FL.R 24-34 18/07S	136,926.68	0.03
102,000	SSE PLC FL.R 22-XX 21/04A	113,552.51	0.03
100,000	STANDARD CHARTERED FL.R 17-27 03/10A	108,614.18	0.03
300,000	STANDARD CHARTERED FL.R 20-28 16/01A	319,044.26	0.08
155,000	STANDARD CHARTERED FL.R 20-30 09/06A	171,188.74	0.04
100,000	VIRGIN MONEY UK PLC FL.R 20-XX 11/06S2S	133,173.14	0.03
100,000	VIRGIN MONEY UK PLC FL.R 23-28 29/10A	116,372.15	0.03
	United States of America	**28,408,513.56**	**7.15**
77,000	ALLY FINANCIAL INC FL.R 23-29 13/06S	81,397.72	0.02
103,000	AMERICAN EXPRESS CO FL.R 23-27 28/07S	105,060.37	0.03
199,000	AMERICAN EXPRESS CO FL.R 24-30 25/04S	208,548.45	0.05
66,000	AMERICAN EXPRESS FL.R 23-26 30/10S	67,316.65	0.02
125,000	AMERICAN EXPRESS FL.R 24-27 23/04S	127,463.58	0.03
508,000	AMERICAN EXPRESS FL.R 24-28 26/07S	519,210.53	0.13
154,000	AMEX FL.R 23-29 28/07S	159,472.74	0.04
217,000	AMEX FL.R 24-28 16/02S	221,159.91	0.06
88,000	ANALOG DEVICES INC FL.R 23-27 15/06S	86,779.04	0.02
128,000	BANK OF AMERICA CORP FL.R 17-27 04/05A	140,273.75	0.04
200,000	BANK OF AMERICA CORP FL.R 17-28 20/01S	197,727.25	0.05
50,000	BANK OF AMERICA CORP FL.R 17-28 21/07S	49,073.51	0.01
200,000	BANK OF AMERICA CORP FL.R 17-28 24/04S	197,069.55	0.05
510,000	BANK OF AMERICA CORP FL.R 18-28 20/12S	496,287.28	0.12
100,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	108,345.90	0.03
256,000	BANK OF AMERICA CORP FL.R 18-29 05/03S	252,961.05	0.06
229,000	BANK OF AMERICA CORP FL.R 18-29 23/07S	228,324.37	0.06
229,000	BANK OF AMERICA CORP FL.R 19-27 23/04S	226,229.79	0.06
100,000	BANK OF AMERICA CORP FL.R 19-29 08/08A	101,803.09	0.03
247,000	BANK OF AMERICA CORP FL.R 19-30 07/02S2S	242,596.24	0.06
103,000	BANK OF AMERICA CORP FL.R 19-30 09/05A	106,638.97	0.03
191,000	BANK OF AMERICA CORP FL.R 19-30 23/07S	180,836.15	0.05
191,000	BANK OF AMERICA CORP FL.R 20-26 21/10S	184,444.94	0.05
100,000	BANK OF AMERICA CORP FL.R 20-29 31/03A	114,116.55	0.03
234,000	BANK OF AMERICA CORP FL.R 21-27 11/03S	224,895.81	0.06
173,000	BANK OF AMERICA CORP FL.R 21-27 15/09S	124,082.72	0.03
109,000	BANK OF AMERICA CORP FL.R 21-28 24/05A	113,872.24	0.03
200,000	BANK OF AMERICA CORP FL.R 21-29 14/06S	184,648.84	0.05
181,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	199,617.62	0.05
347,000	BANK OF AMERICA CORP FL.R 22-28 10/11S	366,190.35	0.09
200,000	BANK OF AMERICA CORP FL.R 22-28 16/03S	147,898.71	0.04
210,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	211,759.05	0.05
463,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	476,042.52	0.12
12,000	BANK OF NEW YORK MEL FL.R 22-28 13/06S	11,943.26	0.00
83,000	BANK OF NEW YORK MEL FL.R 22-28 25/10S	87,005.89	0.02
176,000	BANK OF NY MELL FL.R 23-27 26/04S	177,682.44	0.04
103,000	BANK OF NY MELL FL.R 23-29 01/02S	104,221.39	0.03
456,000	BANK OF NY MELL FL.R 24-28 21/07S	464,408.25	0.12
100,000	BANK OF NY MELLON FL.R 17-28 07/02S	98,426.24	0.02
100,000	BANK OZK F.LR 21-31 01/10S	81,752.30	0.02
115,000	BK AMERICA FL.R 23-27 15/09S	118,422.04	0.03
107,000	CAPITAL ONE FINANCIAL FL.R 21-27 02/11S	101,664.99	0.03
9,000	CAPITAL ONE FINANCIAL FL.R 22-30 01/03S	8,461.25	0.00
82,000	CAPITAL ONE FINANCIAL FL.R 22-30 26/07S	83,450.22	0.02
48,000	CAPITAL ONE FINANCIAL FL.R 23-27 29/10S	50,590.43	0.01
180,000	CAPITAL ONE FINANCIAL FL.R 23-29 08/06S	189,507.76	0.05
118,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	119,376.45	0.03
102,000	CAPITAL ONE FIN FL.R 23-29 01/02S	104,588.96	0.03
145,000	CHARLES SCHWAB CORP FL.R 23-29 19/05S	151,428.00	0.04
92,000	CHARLES SCHWAB FL.R 23-29 17/11S	98,263.43	0.02
150,000	CITIGROUP FL.R 24-28 29/04S	114,829.92	0.03
219,000	CITIGROUP INC FL.R. -30 13/02S	224,807.98	0.06
300,000	CITIGROUP INC FL.R 17-28 10/01S	296,959.56	0.07
200,000	CITIGROUP INC FL.R 17-28 24/07S	196,436.64	0.05
150,000	CITIGROUP INC FL.R 17-28 27/10S	146,407.18	0.04
205,000	CITIGROUP INC FL.R 18-29 23/04S	202,960.48	0.05
158,000	CITIGROUP INC FL.R 19-27 08/10A	168,023.63	0.04
176,000	CITIGROUP INC FL.R 19-30 20/03S	172,387.21	0.04
285,000	CITIGROUP INC FL.R 21-27 09/06S	271,610.64	0.07
100,000	CITIGROUP INC FL.R 22-28 22/09A	114,254.44	0.03
214,000	CITIGROUP INC FL.R 22-28 24/02S	207,981.29	0.05
112,000	CITIGROUP INC FL.R 22-28 24/05S	112,892.85	0.03
112,000	CITIZENS FINANCIAL FL.R. -30 23/01S	116,508.26	0.03
71,000	COMERICA INC FL.R. -30 30/01S	73,176.92	0.02
300,000	DEUTSCHE BANK AG NEW FL.R 21-27 16/11S	285,232.89	0.07
150,000	DEUTSCHE BANK AG NEW Y FL.R 22-28 07/01S	142,945.73	0.04
100,000	DEUTSCHE BANK AG NY FL.R 20-26 24/11S	96,861.46	0.02
150,000	DEUTSCHE BANK FL.R 23-27 13/07S	156,183.63	0.04
150,000	DEUTSCHE BANK FL.R 23-29 18/01S	158,744.45	0.04
150,000	DEUTSCHE BANK N FL.R 23-29 20/11S	161,315.36	0.04
22,000	ENTERPRISE PRODS E FL.R 17-77 16/08S	21,734.11	0.01
75,000	ENTERPRISE PRODUCTS FL.R 18-78 15/02S	71,584.74	0.02
378,000	FIFTH THIRD BANCORP FL.R 22-28 27/10S	398,180.51	0.10
76,000	FIFTH THIRD BANCORP FL.R 22-30 28/07S	76,575.35	0.02
5,000	FIFTH THIRD BANCORP FL.R -27 01/11S	4,730.67	0.00
191,000	GOLDMAN SACHS B FL.R -27 21/05S	194,101.89	0.05
188,000	GOLDMAN SACHS GROUP FL.R 17-28 05/06S	185,016.90	0.05
300,000	GOLDMAN SACHS GROUP FL.R 18-29 01/05S	298,212.47	0.08
267,000	GOLDMAN SACHS GROUP FL.R 18-29 23/04S	261,748.12	0.07
174,000	GOLDMAN SACHS GROUP FL.R 20-26 09/12S	166,927.05	0.04
200,000	GOLDMAN SACHS GROUP FL.R 21-27 09/03S	191,361.60	0.05
230,000	GOLDMAN SACHS GROUP FL.R 21-27 10/09S	218,003.39	0.05
300,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10S	286,006.07	0.07
200,000	GOLDMAN SACHS GROUP FL.R 21-29 28/02S	140,203.15	0.04
100,000	GOLDMAN SACHS GROUP FL.R 22-27 15/06S	100,216.81	0.03
300,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	301,583.74	0.08

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
310,000	GOLDMAN SACHS GROUP FL.R 22-28 24/02S	297,898.59	0.07
97,000	GOLDMAN SACHS GROUP FL.R 22-29 29/10A	124,466.51	0.03
247,000	GOLDMAN SACHS GROUP FL.R 23-29 24/10S	265,999.01	0.07
225,000	GOLDMAN SACHS GROUP FL.R -30 23/07S	230,830.62	0.06
26,000	HEXCEL CORPORATION FL.R 17-27 15/02S/02S	25,515.39	0.01
160,000	HUNT BA FL.R 22-28 04/08S	160,286.56	0.04
167,000	JPM CHASE FL.R 23-27 23/10S	173,037.02	0.04
580,000	JPM CHASE FL.R 24-28 22/07S	591,171.43	0.15
377,000	JPM CHASE FL.R 24-28 23/01S	383,367.09	0.10
400,000	JPMORGAN CHASE & CO FL.R 17-28 01/02S	395,623.13	0.10
176,000	JPMORGAN CHASE & CO FL.R 17-28 01/05S	172,839.50	0.04
170,000	JPMORGAN CHASE & CO FL.R 18-29 05/12S	170,757.90	0.04
240,000	JPMORGAN CHASE & CO FL.R 18-29 23/01S	234,332.92	0.06
192,000	JPMORGAN CHASE & CO FL.R 18-29 23/04S	189,926.98	0.05
281,000	JPMORGAN CHASE & CO FL.R 19-30 06/05S	273,334.20	0.07
129,000	JPMORGAN CHASE & CO FL.R 20-28 01/06S	122,326.49	0.03
127,000	JPMORGAN CHASE & CO FL.R 22-28 24/02S	123,168.89	0.03
245,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	249,483.60	0.06
152,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	164,283.69	0.04
103,000	JPMORGAN CHASE CO FL.R 18-29 12/06A	110,487.50	0.03
175,000	JPMORGAN CHASE CO FL.R 18-29 23/07S	174,328.51	0.04
138,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	150,048.57	0.04
150,000	JPMORGAN CHASE CO FL.R 19-27 29/01S	149,130.85	0.04
200,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	210,631.91	0.05
193,000	JPMORGAN CHASE CO FL.R 21-27 22/09S	182,878.53	0.05
150,000	JP MORGAN CHASE CO FL.R 21-28 05/03S	106,868.46	0.03
240,000	JPMORGAN CHASE CO FL.R 22-28 26/04S	240,484.27	0.06
152,000	JPMORGAN CHASE CO FL.R 22-30 14/06S	153,186.22	0.04
200,000	JPMORGAN CHASE CO FL.R 22-30 23/03A	212,880.59	0.05
164,000	JPMORGAN CHASE FL.R 23-29 23/10S	174,699.30	0.04
257,000	JPMORGAN CHASE FL.R 23-29 24/07S	265,871.52	0.07
454,000	MANDT BANK CORPOR FL.R 22-28 16/08S	454,363.77	0.11
115,000	MORGAN STAN CAP SERV FL.R 22-28 25/10A	135,395.90	0.03
100,000	MORGAN STANLEY FL.R 17-26 23/10A	109,566.56	0.03
300,000	MORGAN STANLEY FL.R 17-28 22/07S	293,861.04	0.07
207,000	MORGAN STANLEY FL.R 18-29 24/01S	203,495.07	0.05
172,000	MORGAN STANLEY FL.R 20-29 26/10A	173,209.47	0.04
167,000	MORGAN STANLEY FL.R 21-27 04/08S	119,443.84	0.03
273,000	MORGAN STANLEY FL.R 21-27 20/07S	259,610.44	0.07
166,000	MORGAN STANLEY FL.R 22-28 20/04S	165,677.34	0.04
200,000	MORGAN STANLEY FL.R 22-28 21/01S	192,017.24	0.05
108,000	MORGAN STANLEY FL.R 23-27 28/01S	109,032.57	0.03
257,000	MORGAN STANLEY FL.R 23-29 01/02S	263,363.09	0.07
134,000	MORGAN STANLEY FL.R 23-29 01/11S	144,005.65	0.04
210,000	MORGAN STANLEY FL.R 23-29 03/03A	246,323.68	0.06
184,000	MORGAN STANLEY FL.R 23-29 20/04S	189,102.96	0.05
231,000	MORGAN STANLEY FL.R 23-29 20/07S	239,907.35	0.06
250,000	MORGAN STANLEY FL.R 24-28 14/01S	253,689.62	0.06
250,000	MORGAN STANLEY FL.R 24-28 26/05S	257,856.08	0.06
173,000	MORGAN STANLEY FL.R 24-30 18/04S	181,995.71	0.05
209,000	MORGAN STANLEY MEDIIU FL.R 19-30 23/01S	209,480.61	0.05
64,000	M T BANK FL.R 23-29 30/10S	70,091.61	0.02
21,000	NATIONAL RURAL FL.R 23-53 15/09S	22,051.70	0.01
36,000	NORTHERN TRUST CORP F.LR 17-32 08/05S	35,060.51	0.01
144,000	PNC FINANCIAL SERV FL.R 24-30 14/05S	150,468.41	0.04
70,000	PNC FINANCIAL SERVICE FL.R 24-28 21/01S	71,603.10	0.02
80,000	PNC FINANCIAL SERVICES FL.R 23-27 20/10S	83,606.72	0.02
76,000	PNC FINANCIAL SERVIC FL.R 24-27 23/07S	77,087.51	0.02
167,000	PNC FINANCIAL S FL.R 23-27 26/01S	167,666.79	0.04
175,000	PNC FINANCIAL S FL.R 23-29 12/06S	182,119.22	0.05
5,000	PRUDENTIAL FINANCIAL FL.R 17-47 15/09S	4,923.81	0.00
68,000	PRUDENTIAL FINANCIAL FL.R 18-48 15/09S	68,830.15	0.02
68,000	REGIONS FINANCIAL FL.R 24-30 06/06S	70,448.22	0.02
5,000	SANTANDER HOLDINGS FL.R 23-29 12/06S	5,246.30	0.00
36,000	SANTANDER HOLDINGS FL.R 24-27 31/05S	36,765.36	0.01
68,000	SANTANDER HOLDINGS FL.R 24-30 09/01S	70,949.11	0.02
65,000	SANTANDER HOLDINGS U FL.R 23-29 09/03S	68,035.23	0.02
72,000	SEMPRA ENERGY FL.R 4.125 21-52 01/04S	68,612.77	0.02
68,000	STATE STREET CO FL.R 23-29 21/11S	71,741.64	0.02
34,000	STATE STREET CORP FL.R 18-29 03/12S	33,909.23	0.01
112,000	STATE STREET CORP FL.R 28 07/02S	107,144.10	0.03
5,000	STATE STREET F.LR 21-27 18/11S	4,748.70	0.00
57,000	SYNCHRONY FINANCIAL FL.R 24-30 02/08S	58,593.45	0.01
67,000	THE BK OF NY MELLON FL.R 23-29 25/10S	72,066.08	0.02
135,000	TRUIST FINANCIAL CORP FL.R 21-29 07/06S	123,402.38	0.03
210,000	TRUIST FINANCIAL CORP FL.R 22-26 28/10S	212,737.49	0.05
154,000	TRUIST FINANCIAL CORP FL.R 23-29 26/01S	155,624.60	0.04
10,000	TRUIST FINANCIAL FL.R 21-27 03/02S	9,534.72	0.00
155,000	TRUIST FINANCIAL FL.R 23-27 08/06S	159,070.75	0.04
151,000	TRUIST FINANCIAL FL.R 23-29 30/10S	165,603.50	0.04
124,000	US BANCORP FL.R 22-26 21/10S	125,550.70	0.03
134,000	US BANCORP FL.R 23-29 12/06S	140,407.41	0.04
125,000	US BANCORP FL.R 24-30 23/01S	129,705.81	0.03
70,000	VOYA FINANCIAL FL.R 18-48 23/01S	63,517.11	0.02
Convertible bonds		**2,078,677.11**	**0.52**
	Japan	**414,756.92**	**0.10**
400,000	MIZUHO FINANCIAL -30 10/07S	414,756.92	0.10
	United States of America	**1,663,920.19**	**0.42**
76,000	CAPITAL ONE FIN -30 26/07S	77,993.78	0.02
100,000	JPMORGAN CHASE -30 22/07S	102,754.22	0.03
250,000	MORGAN STANLEY -28 14/07S	255,366.06	0.06
601,000	MORGAN STANLEY -30 19/07S	617,422.34	0.16
200,000	STATE STREET CORP -29 20/02S	201,867.58	0.05
397,000	US BANCORP -30 23/07S	408,516.21	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Other transferable securities		**11,367,208.33**	**2.86**
Bonds		**7,868,165.64**	**1.98**
	Australia	**790,584.17**	**0.20**
100,000	APTA INFRASTRUCTURE 0.75 21-29 15/03A	100,232.70	0.03
300,000	MACQUARIE GROUP LTD 0.943 22-29 19/01A	305,975.43	0.08
139,000	TOYOTA FINANCE 0.4400 22-28 13/01A	143,260.63	0.04
100,000	TOYOTA FIN AUSTRALIA 4.625 24-28 29/03A	133,771.95	0.03
100,000	TRANSURBAN FINANCE 1.75 17-28 29/03A	107,343.46	0.03
	Belgium	**109,170.19**	**0.03**
100,000	ARGENTA BANQUE D'EPA 1 20-26 13/10A	109,170.19	0.03
	Canada	**1,607,717.91**	**0.40**
48,000	BELL TELEPHONE CANAD 5.25 23-29 15/03S	37,665.42	0.01
50,000	CANADIAN NATL RAILWAY 4.6 24-29 02/05S	38,754.15	0.01
19,000	DAIMLER TRUCK F 5.8100 23-26 25/09S	14,643.17	0.00
33,000	DOLLARAMA INC 5.533 23-28 26/09S	26,121.15	0.01
100,000	ENBRIDGE GAS IN 5.4600 23-28 06/10S	79,315.67	0.02
100,000	EQUITABLE BANK 3.92 24-26 24/09S	74,089.70	0.02
100,000	EQUITABLE BANK 3.99 24-28 24/03S	74,156.32	0.02
89,000	FED CAISSES DESJARD 5.4670 23-28 17/11S	70,412.52	0.02
72,000	FEDERATION DES CAI 5.279 24-34 15/05S	55,970.35	0.01
100,000	HYDRO ONE INC 5.5400 23-25 20/10S	75,514.29	0.02
100,000	MANULIFE BANK OF CAN 3.992 24-28 22/02S	75,060.29	0.02
122,000	TMX GROUP LTD 4.747 24-26 26/05S	91,958.57	0.02
200,000	TORONTO DOMINION BANK 4.344 22-26 27/01S	149,311.83	0.04
539,000	TORONTO DOMINION BANK 5.532 23-26 17/07S	552,721.01	0.14
100,000	TRANSCANADA PIPELINES 4.35 22-26 12/05S	74,839.97	0.02
55,000	VENTAS CANADA FINANC 5.10 24-29 05/03S	42,575.35	0.01
100,000	WSP GLOBAL INC 4.1200 24-29 12/09S	74,608.15	0.02
	Cayman Islands	**107,595.36**	**0.03**
100,000	SOUTHERN WATER 2.375 20-28 28/05A	107,595.36	0.03
	Denmark	**345,089.70**	**0.09**
200,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	228,503.09	0.06
100,000	PANDORA 4.5 23-28 10/04A	116,586.61	0.03
	Finland	**435,289.97**	**0.11**
100,000	OP CORPORATE BANK 4.0 23-28 13/06A	116,419.36	0.03
200,000	OP CORPORATE BANK PL 0.375 21-28 16/06A	203,388.51	0.05
100,000	OP CORPORATE BANK PLC 4.125 22-27 18/04A	115,482.10	0.03
	France	**765,688.78**	**0.19**
200,000	AIR LIQUIDE FINANCE 2.50 16-26 27/09S	194,098.85	0.05
100,000	BANQUE FED CRED 1.8750 22-28 26/10A	120,323.88	0.03
100,000	GROUPE DES ASSURANCE 3.75 24-29 30/04A	113,789.98	0.03
100,000	KERING SA 3.625 23-27 05/09A	114,228.56	0.03
100,000	STE DES AUTO DU SUD 1.375 18-28 27/06A	106,301.12	0.03
100,000	TELEPERFORMANCE 5.2500 23-28 22/11A	116,946.39	0.03
	Germany	**50,554.26**	**0.01**
45,000	DEUTSCHE LUFTHANSA A 3.625 24-28 03/09A	50,554.26	0.01
	Italy	**99,390.68**	**0.03**
100,000	TERNA SPA 0.375 21-29 23/06A	99,390.68	0.03
	Japan	**107,232.48**	**0.03**
100,000	NIDEC CORP 0.046 21-26 30/03A	107,232.48	0.03
	Netherlands	**1,313,386.70**	**0.33**
100,000	ABB FINANCE BV 3.125 24-29 15/01A	112,999.97	0.03
100,000	ALLIANZ FIN.II 0.875 19-26 15/01A	108,969.29	0.03
61,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	68,918.76	0.02
100,000	CITYCON TREASURY BV 6.5 24-29 06/03A	118,089.00	0.03
100,000	DSV PANALPINA FINANC 3.5 24-29 26/06A	113,382.90	0.03
300,000	PACCAR FINANCIAL EUR 3.0 24-27 29/08A	337,687.29	0.08
100,000	RABOBANK 3.913 23-26 03/11A	114,474.05	0.03
100,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	113,285.43	0.03
100,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	112,271.78	0.03
100,000	WOLTERS KLUWER NV 3.25 24-29 18/03A	113,308.23	0.03
	New Zealand	**201,622.87**	**0.05**
200,000	ASB FINANCE LTD 0.25 21-28 08/09A	201,622.87	0.05
	Sweden	**317,012.45**	**0.08**
200,000	SKANDINAVISKA ENSKIL 0.375 21-28 21/06A	203,431.12	0.05
100,000	VOLVO TREASURY AB 3.875 23-26 29/08A	113,581.33	0.03
	United Kingdom	**271,419.42**	**0.07**
14,000	ANGLIAN WATER 6.6250 99-29 15/01A	19,492.29	0.00
100,000	OSB GROUP PLC 8.875 24-30 16/01S	145,865.06	0.04
100,000	WESTPAC SEC NZ 0.4270 21-26 14/12A	106,062.07	0.03
	United States of America	**1,346,410.70**	**0.34**
100,000	AMERICAN HONDA FIN 3.75 23-27 25/10A	114,357.17	0.03
30,000	CHURCH AND DWIGHT CO 3.15 17-27 01/08S	29,321.04	0.01
166,000	GOLDMAN SACHS 5.283 24-27 18/03S	168,159.87	0.04
24,000	HIGHWOODS REALTY LP 4.2 19-29 15/04S/03S	23,192.18	0.01
80,000	JOHN DEERE CAPITAL C 4.75 23-26 08/06S	81,111.88	0.02
14,000	METROPOLITAN LIFE GL 5.18 23-26 15/06S	10,632.87	0.00
100,000	NEW YORK LIFE GLOBAL 1.50 22-27 15/07S	123,805.98	0.03
37,000	PROLOGIS LP 4.7000 24-29 01/03S	28,396.12	0.01
28,000	REGENCY CENTERS LP 4.125 18-28 15/03S	27,779.86	0.01
46,000	S&P GLOBAL INC 4.75 23-28 01/08S	47,025.17	0.01
522,000	SANDP GLOBAL INC 2.70 23-29 01/03S	492,608.70	0.12
100,000	SMITHFIELD FOODS I 4.25 17-27 01/02S	98,431.62	0.02
44,000	SYNCHRONY FINANCIAL 5.15 19-29 19/03S	43,947.66	0.01
58,000	UNITEDHEALTH GROUP 3.875 18-28 17/12S	57,640.58	0.01
Floating rate notes		**3,499,042.69**	**0.88**
	Australia	**114,468.38**	**0.03**
100,000	CW BK AUST FL.R 24-34 04/06A	114,468.38	0.03
	Austria	**121,164.73**	**0.03**
100,000	BAWAG GROUP FL.R 23-34 24/02A	121,164.73	0.03
	Belgium	**136,827.83**	**0.03**
100,000	KBC GROUPE FL.R 24-34 19/03S	136,827.83	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Canada	**911,938.45**	**0.23**
106,000	BANK OF NOVA SC FL.R 24-30 26/09S	78,729.51	0.02
22,000	INTACT FINANCIAL FL.R 24-34 16/05S	16,917.60	0.00
194,000	MANULIFE FINANCIAL FL.R 24-34 23/02S	149,959.91	0.04
40,000	NATIONAL BANK OF CAN FL.R 24-27 18/03S	30,160.91	0.01
516,000	ROYAL BANK OF CANADA FL.R 24-30 02/08S	529,503.15	0.13
138,000	ROYAL BANK OF CANAD FL.R 24-34 03/04S	106,667.37	0.03
	Denmark	**216,870.33**	**0.05**
200,000	JYSKE BANK DNK FL.R 21-26 02/09A	216,870.33	0.05
	Germany	**114,510.30**	**0.03**
100,000	DEUTSCHE BANK AKT FL.R 24-30 15/01A	114,510.30	0.03
	Greece	**114,753.20**	**0.03**
100,000	NATL BANK OF GREECE FL.R 24-29 29/01A	114,753.20	0.03
	Hungary	**113,421.14**	**0.03**
100,000	OTP BANK PLC FL.R 24-28 12/06A	113,421.14	0.03
	Japan	**112,785.87**	**0.03**
100,000	MIZUHO FINANCIAL GROUP FL.R 24-30 27/08A	112,785.87	0.03
	Netherlands	**113,147.00**	**0.03**
100,000	COOPERATIEVE RABOBANK FL.R 22-32 30/11A	113,147.00	0.03
	Norway	**118,389.40**	**0.03**
100,000	DNB BANK A FL.R 23-29 01/11A	118,389.40	0.03
	Spain	**358,379.96**	**0.09**
100,000	BANKINTER SA FL.R 23-30 03/05A	117,580.29	0.03
100,000	BBVA SA FL.R 23-33 15/09A	119,463.32	0.03
100,000	CAIXABANK SA FL.R 23-34 30/05A	121,336.35	0.03
	Sweden	**255,440.70**	**0.06**
100,000	SKANDINAVISKA ENSKI FL.R 23-33 17/08A	117,252.52	0.03
100,000	SWEDBANK AB FL.R 23-29 24/05S	138,188.18	0.03
	Switzerland	**124,875.41**	**0.03**
100,000	CREDIT SUISSE FL.R 20-28 09/06A	124,875.41	0.03
	United Kingdom	**343,014.01**	**0.09**
300,000	LLOYDS BANK GROUP FL.R 24-34 05/04A	343,014.01	0.09
	United States of America	**229,055.98**	**0.06**
200,000	MORGAN STANLEY FL.R 24-30 21/03A	229,055.98	0.06
Total securities portfolio		**387,969,837.65**	**97.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**5,543,916,149.80**	**93.28**
Bonds		**4,592,671,250.71**	**77.28**
	Australia	**94,046,419.85**	**1.58**
2,150,000	ANZ BANKING GROUP 0.669 21-31 05/05A	2,057,359.36	0.03
2,915,000	ANZ BANKING GROUP 0.75 16-26 29/06A	2,803,635.02	0.05
1,457,000	APA INFRASTRUCTURE 1.25 21-33 15/03A	1,197,448.81	0.02
1,752,000	APA INFRASTRUCTURE 2.00 15-27 22/03A	1,704,703.39	0.03
1,783,000	APT INFRASTRUCTURE 2 20-30 30/04A	1,652,674.68	0.03
1,625,000	AURIZON NETWORK 3.125 16-26 01/06A	1,631,948.67	0.03
1,925,000	AUSNET SERVICES HOLD 1.625 21-81 11/03A	1,833,218.12	0.03
1,500,000	AUSNET SERVICES HOLD 20-30 25/02A	1,296,900.13	0.02
1,825,000	AUSNET SERVICES HOLDI 1.50 15-27 26/02A	1,767,501.08	0.03
2,750,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	2,776,019.18	0.05
1,650,000	AUSTRALIA PACIFIC 4.375 23-33 24/05A	1,755,059.41	0.03
1,800,000	AUSTRALIA PACIFIC AI 4.0 24-34 07/06A	1,861,308.60	0.03
241,000	CIMIC FINANCE LIMITE 1.5 21-29 28/05A	214,829.38	0.00
1,650,000	CWTH BANK AUSTRALIA 1.125 18-28 18/01A	1,575,176.21	0.03
1,400,000	GOODMAN AUSTRALIA FI 4.25 24-30 03/05A	1,453,214.37	0.02
1,400,000	MACQUARIE 0.625 20-27 03/02A	1,328,227.52	0.02
900,000	MACQUARIE 3.202 24-29 17/09A	908,173.05	0.02
2,350,000	MACQUARIE GROUP 4.7471 23-30 23/01A	2,510,258.02	0.04
2,465,000	MACQUARIE GROUP LTD 0.35 20-28 03/12A	2,252,971.37	0.04
2,100,000	MACQUARIE GROUP LTD 0.95 21-31 21/05A	1,817,360.33	0.03
1,600,000	NATL AUSTRALIA BANK 1.125 19-31 20/05A	1,454,466.23	0.02
3,000,000	NATL AUSTRALIA BANK 1.25 16-26 18/05A	2,936,730.03	0.05
3,600,000	NATL AUSTRALIA BANK 1.375 18-28 30/08A	3,404,070.72	0.06
2,892,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	2,833,863.83	0.05
1,375,000	SCENTRE GROUP TRUST 1.75 18-28 11/04A	1,313,475.64	0.02
1,473,000	SCENTRE MANAGEMENT LTD 1.45 19-29 28/03A	1,367,609.50	0.02
900,000	STOCKLAND TRUST 1.6250 18-26 27/04A	872,756.17	0.01
1,300,000	SYDNEY AIRPORT FIN 1.75 18-28 26/04A	1,246,460.63	0.02
1,660,000	SYDNEY AIRPORT FINAN 3.75 24-32 30/04A	1,702,518.33	0.03
1,200,000	SYDNEY AIRPORT FINAN 4.125 24-36 30/04A	1,244,203.99	0.02
3,222,000	SYDNEY AIRPORT FINAN 4.375 23-33 03/05A	3,419,574.36	0.06
2,117,000	TELSTRA CORP LTD 1.125 16-26 14/04A	2,066,969.47	0.03
1,700,000	TELSTRA CORPORATION 1.375 19-29 26/03A	1,599,995.95	0.03
1,425,000	TELSTRA CORPORATION 1 20-30 23/04A	1,287,647.24	0.02
2,000,000	TELSTRA GROUP 3.5 24-36 03/09A	2,035,232.10	0.03
1,571,000	TELSTRA GROUP LTD 3.75 23-31 04/05A	1,642,251.13	0.03
1,400,000	TOYOTA FINANCE AUST 3.38624-3018/03U	1,412,304.43	0.02
1,501,000	TOYOTA FINANCE AUSTR 2.28 20-27 21/04A	1,477,387.78	0.02
1,800,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	1,819,280.86	0.03
1,500,000	TRANSBURBAN FINANCE 3.713 24-32 12/03A	1,533,870.81	0.03
1,574,000	TRANSBURBAN FINANCE 3.974 24-36 12/03U	1,605,476.22	0.03
1,864,000	TRANSBURBAN FINANCE 4.225 23-33 26/04A	1,963,986.19	0.03
1,962,000	TRANSURBAN FINANCE 1.45 19-29 16/05A	1,828,905.38	0.03
1,740,000	TRANSURBAN FINANCE C 3 20-30 08/04A	1,725,254.74	0.03
1,450,000	VICINITY CENTRE 1.1250 19-29 07/11A	1,291,952.67	0.02
1,800,000	WESFARMERS LTD 0.954 21-33 21/10A	1,487,820.65	0.03
2,325,000	WESTPAC BANKING 1.125 17-27 05/09A	2,222,663.45	0.04
2,540,000	WESTPAC BANKING 1.45 18-28 17/07A	2,420,463.30	0.04
2,800,000	WESTPAC BANKING 3.703 23-26 16/01A	2,824,367.48	0.05
2,900,000	WESTPAC BANKING CORP 0.766 21-31 13/05A	2,772,675.82	0.05
1,425,000	WESTPAC BANKING CORP 3.799 23-30 17/01A	1,489,837.83	0.03
1,512,000	WOOLWORTHS GROUP 0.375 21-28 15/11A	1,344,360.22	0.02
	Austria	**29,845,929.26**	**0.50**
1,400,000	A1 TOWER HOLDING GMBH 5.25 23-28 13/07A	1,479,700.42	0.02
1,400,000	BAWAG P.S.K. 4.1250 23-27 18/01A	1,437,200.70	0.02
1,600,000	BAWAG PSK 0.3750 19-27 03/09A	1,483,673.30	0.02
1,500,000	CA-IMMOBILIEN-ANLAGE 0.875 20-27 05/02A	1,418,634.10	0.02
1,000,000	CA-IMMOBILIEN-ANLAGE 1 20-25 27/10A	959,892.83	0.02
1,400,000	ERSTE GROUP BANK 0.8750 19-26 22/05A	1,354,612.98	0.02
1,400,000	ERSTE GROUP BANK AG 0.125 21-28 17/05A	1,287,379.58	0.02
1,600,000	ERSTE GROUP BANK AG 0.25 21-29 14/09A	1,419,003.02	0.02
1,200,000	ERSTE GROUP BANK AG 0.25 21-31 25/01A	1,023,532.40	0.02
2,400,000	ERSTE GROUP BANK AG 0.875 20 27 13/05A	2,300,218.08	0.04
1,400,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	1,374,557.49	0.02
1,900,000	MONDI FINANCE EUROPE 2.375 20-28 01/04A	1,864,094.23	0.03
400,000	RAIF BA 4.125 22-25 08/09A	402,829.29	0.01
1,400,000	RAIFFEISEN BANK 0.05 21-27 01/09A	1,282,664.84	0.02
1,500,000	RAIFFEISEN BANK INTL 5.75 22-28 27/01A	1,613,059.12	0.03
2,200,000	RAIFFEISENBK AUSTRIA 0.375 19-26 25/09A	2,093,663.09	0.04
1,400,000	RAIFFEISENBK AUSTRIA 1.375 21-33 17/06A	1,240,842.15	0.02
2,100,000	TELEKOM FINANZMGT 1.50 16-26 07/12A	2,051,347.33	0.03
1,600,000	UNIQA INSURANCE GROU 1.375 20-30 09/07A	1,446,380.69	0.02
1,300,000	UNIQA INSURANCE GROUP 2.375 21-41 09/12A	1,129,218.74	0.02
1,118,000	WIENERBERGER AG 4.875 23-28 04/10A	1,183,424.88	0.02
	Belgium	**52,999,570.60**	**0.89**
1,400,000	AEDIFICA SA 0.75 21-31 09/09A	1,157,102.32	0.02
1,200,000	ARGENTA BANQUE EPARGNE 1.00 20-27 29/01A	1,141,737.14	0.02
2,000,000	BARRY CAL 4.0 24-29 14/06A	2,054,168.92	0.03
1,500,000	COFINIMMO SA 0.875 20-30 02/12A	1,260,346.91	0.02
1,400,000	COFINIMMO SA 1 22-28 24/01A 22-28 24/01A	1,291,434.51	0.02
900,000	ELIA GROUP SA 1.5 18-28 08/09A	854,378.09	0.01
1,900,000	ELIA GROUP SANV 3.875 24-31 11/06A	1,924,939.16	0.03
1,000,000	ELIA SYSTEM OP 3.00 14-29 07/04A	1,000,461.31	0.02
1,800,000	ELIA SYSTEM OP SA/NV 3.25 13-28 04/04A	1,820,138.69	0.03
1,300,000	ELIA TRANSMISSION 1.375 19-26 14/01A	1,275,417.37	0.02
2,200,000	ELIA TRANSMISSION BE 0.875 20-30 28/04A	1,955,655.08	0.03
1,400,000	ELIA TRANSMISSION BE 3.625 23-33 18/01A	1,439,656.30	0.02
1,400,000	GBL SA 0.125 21-31 28/01A	1,164,686.62	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,400,000	GBL SA 3.125 22-29 06/09A	1,409,483.08	0.02
1,400,000	GROUPE BRUXELLES LAM 4.0 23-33 15/05A	1,468,477.32	0.02
2,300,000	KBC GROUPE 3.75 24-32 27/03A	2,364,483.74	0.04
2,200,000	KBC GROUPE 4.375 23-31 06/12A	2,358,942.65	0.04
2,100,000	KBC GROUPE SA 0.125 21-29 14/01A	1,915,673.15	0.03
1,500,000	KBC GROUPE SA 0.7500 20-30 24/01A	1,338,171.30	0.02
1,900,000	KBC GROUPE SA 0.75 21-31 31/05A	1,630,646.50	0.03
2,200,000	KBC GROUPE SA 3 22-30 25/08A	2,165,886.41	0.04
1,300,000	LONZA FINANCE INTERN 1.625 20-27 21/04A	1,263,514.66	0.02
2,300,000	LONZA FINANCE INTL N 3.25 24-30 04/09A	2,324,218.03	0.04
1,200,000	LONZA FINANCE INTL N 3.5 24-34 04/09A	1,203,230.59	0.02
1,644,000	LONZA FINANCE INTL NV 3.875 23-33 25/05A	1,716,889.16	0.03
2,830,000	LONZA FINANCE INTL NV 3.875 24-36 24/04A	2,918,416.41	0.05
2,100,000	SOLVAY 4.25 24-31 03/10A	2,172,028.91	0.04
2,400,000	SOLVAY SA 3.8750 24-28 03/04A	2,449,050.43	0.04
1,600,000	SYENSQO SA/NV 2.75 15-27 02/12A	1,591,901.23	0.03
1,700,000	VGP SA 1.5 21-29 08/04A	1,517,005.31	0.03
1,400,000	VGP SA 1.625 22-27 17/01A	1,327,621.04	0.02
1,700,000	VGP SA 2.25 22-30 17/01A	1,523,808.26	0.03
	Canada	**51,643,432.92**	**0.87**
2,248,000	BANK OF MONTREAL 2.75 22-27 15/06A	2,239,364.17	0.04
2,000,000	BANK OF NOVA SCOTIA 0.125 19-26 04/09A	1,901,620.68	0.03
2,350,000	BANK OF NOVA SCOTIA 0.25 21-28 01/11A	2,104,666.27	0.04
3,050,000	BANK OF NOVA SCOTIA 3.5 24-29 17/04A	3,106,077.42	0.05
1,500,000	CAN IMP BK 3.807 24-29 09/07A	1,543,717.28	0.03
1,000,000	FAIRFAX FIN HLDG 2.75 18-28 29/03A	984,997.22	0.02
1,500,000	FEDERATION DES CAISS 3.467 24-29 05/09A	1,525,244.97	0.03
1,440,000	GREAT WEST LIFE 4.7 22-29 16/11A	1,547,906.86	0.03
1,829,000	MAGNA INTL 1.500 17-27 25/09A	1,758,770.41	0.03
1,480,000	MAGNA INTL 4.375 23-32 17/03A	1,574,630.86	0.03
2,348,000	MERCEDES-BENZ FIN 3.0 22-27 23/02A	2,357,787.78	0.04
1,371,000	NATL BANK OF CANADA 3.75 23-28 25/01A	1,401,832.13	0.02
1,600,000	NATL BANK OF CANADA 3.75 24-29 02/05A	1,645,324.71	0.03
3,553,000	ROYAL BANK OF CANADA 2.125 22-29 26/04A	3,433,320.60	0.06
2,350,000	ROYAL BANK OF CANADA 4.125 23-28 05/07A	2,455,721.02	0.04
2,100,000	ROYAL BANK OF CANADA 4.375 23-30 02/10A	2,250,712.65	0.04
3,050,000	TORONTO-DOMINION 3.5630 24-31 16/04A	3,105,110.45	0.05
2,910,000	TORONTO DOMINION BANK 0.5 22-27 18/01A	2,761,169.68	0.05
3,685,000	TORONTO DOMINION BANK 3.631 22-29 13/12A	3,778,431.40	0.06
4,300,000	TORONTO DOMINION BK 1.952 22-30 08/04A	4,033,391.23	0.07
2,594,000	TORONTO DOMINION BK 2.551 22-27 03/08A	2,577,948.72	0.04
3,600,000	TORONTO DOMINION BK 3.129 22-32 03/08A	3,555,686.41	0.06
	Croatia	**1,244,429.01**	**0.02**
1,200,000	ERSTEANDSTEIERMAR 4.875 24-29 31/01A	1,244,429.01	0.02
	Czech Republic	**1,754,422.78**	**0.03**
1,700,000	CESKA SPORITELN -30 15/01A	1,754,422.78	0.03
	Denmark	**60,884,356.79**	**1.02**
1,394,000	A.P. MOELLER-MAERSK 0.75 21-31 25/11A	1,184,126.82	0.02
1,975,000	A.P. MOELLER-MAERSK 1.75 18-26 16/03A	1,942,912.53	0.03
1,400,000	A.P. MOELLER - MAERSK 3.75 24-32 05/03A	1,436,170.72	0.02
1,900,000	A.P. MOELLER - MAERSK 4.125 24-36 05/03A	1,978,992.11	0.03
1,450,000	DSV PANALPINA A/S 0.375 20-27 26/02A	1,368,736.49	0.02
1,335,000	H.LUNDBECK AS 0.875 20-27 14/10A	1,250,829.37	0.02
1,350,000	ISS GLOBAL AS 0.875 19-26 18/06A	1,302,152.54	0.02
1,826,000	ISS GLOBAL AS 1.5 17-27 31/08A	1,750,541.66	0.03
1,620,000	ISS GLOBAL AS 3.875 24-29 05/06A	1,665,083.84	0.03
1,400,000	JYSKE BANK AS 5.50 22-27 16/11A	1,467,725.30	0.02
3,800,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	3,841,063.52	0.06
1,845,000	NOVO NORDISK FINANCE 0.125 21-28 04/06A	1,690,653.57	0.03
1,434,000	NOVO NORDISK FINANCE 1.125 22-27 30/09A	1,379,937.12	0.02
1,497,000	NOVO NORDISK FINANCE 1.3750 22-30 31/03A	1,399,581.02	0.02
2,900,000	NOVO NORDISK FINANCE 3.125 24-29 21/01A	2,959,929.78	0.05
2,800,000	NOVO NORDISK FINANCE 3.25 24-31 21/01A	2,872,082.56	0.05
3,900,000	NOVO NORDISK FINANCE 3.375 24-34 21/05A	4,004,254.75	0.07
1,600,000	NYKREDIT 3.875 24-29 09/07A	1,644,485.32	0.03
1,700,000	NYKREDIT REALKR 3.5000 24-31 10/07A	1,709,950.25	0.03
2,235,000	NYKREDIT REALKREDIT 0.25 20-26 23/11A	2,160,694.10	0.04
1,994,000	NYKREDIT REALKREDIT 0.375 21-28 24/02A	1,822,630.20	0.03
2,150,000	NYKREDIT REALKREDIT 0.75 20-27 20/01A	2,051,479.37	0.03
1,400,000	NYKREDIT REALKREDIT 0.875 21-31 28/04A	1,341,303.43	0.02
1,400,000	NYKREDIT REALKREDIT 1.375 22-27 07/27A	1,347,660.80	0.02
2,275,000	NYKREDIT REALKREDIT 4.625 23-29 19/01A	2,403,527.70	0.04
1,900,000	NYKREDIT REALKREDIT 4 23-28 17/07A	1,954,303.31	0.03
1,450,000	PANDORA AS 3.875 24-30 31/05A	1,477,860.40	0.02
1,600,000	TDC NET A 6.5 23-31 01/06A	1,756,545.20	0.03
1,200,000	TDC NET AS 5.056 22-28 31/05A	1,251,178.38	0.02
1,500,000	TDC NET AS 5.186 24-29 02/08A	1,579,533.78	0.03
1,600,000	TDC NET AS 5.618 23-30 06/02A	1,696,589.55	0.03
1,400,000	VESTAS WIND SYSTEMS 4.125 23-31 15/06A	1,453,961.60	0.02
1,710,000	VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	1,737,879.70	0.03
	Finland	**71,655,706.62**	**1.21**
1,834,000	CASTELLUM HELSINKI 0.875 21-29 17/09A	1,591,760.51	0.03
1,076,000	ELISA CORPORATION 1.125 19-26 26/02A	1,050,393.14	0.02
1,070,000	ELISA CORPORATION 4 23-29 27/01A	1,111,745.22	0.02
400,000	ELISA OYJ 0.2500 20-27 15/09A	371,215.99	0.01
1,610,000	KOJAMO PLC 0.875 21-29 28/05A	1,417,643.41	0.02
1,190,000	KOJAMO PLC 1.875 20-27 27/05A	1,148,375.96	0.02
850,000	METSO CORPORATION 4.375 23-30 22/11A	887,105.67	0.01
710,000	METSO OUTOTEC OYJ 0.875 20-28 26/11A	654,993.17	0.01
1,100,000	METSO OUTOTEC OYJ 4.875 22-27 07/12A	1,153,304.00	0.02
1,600,000	NESTE CORPORATION 0.75 21-28 25/03A	1,478,206.43	0.02
1,310,000	NESTE OYJ 3.875 23-29 16/03A	1,346,881.63	0.02
1,900,000	NESTE OYJ 3.875 23-31 21/05A	1,945,769.73	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,450,000	NESTE OYJ 4.25 23-33 16/03A	1,506,865.65	0.03
2,070,000	NOKIA OYJ 2 19-26 11/03A	2,037,988.26	0.03
1,350,000	NOKIA OYJ 3.125 20-28 15/05A	1,351,000.24	0.02
1,450,000	NOKIA OYJ 4.375 23-31 21/08A	1,505,056.47	0.03
2,074,000	NORDEA BANK ABP 0.375 19-26 28/05A	1,998,620.97	0.03
2,520,000	NORDEA BANK ABP 0.50 21-28 02/11A	2,283,396.54	0.04
3,500,000	NORDEA BANK ABP 0.5 20-27 14/05A	3,319,335.32	0.06
1,350,000	NORDEA BANK ABP 0.5 21-31 19/03A	1,154,356.53	0.02
2,870,000	NORDEA BANK ABP 0.625 21-31 18/05A	2,740,643.91	0.05
3,081,000	NORDEA BANK ABP 1.125 17-27 27/09A	2,957,232.13	0.05
2,886,000	NORDEA BANK ABP 1.125 22-27 16/02A	2,776,880.46	0.05
2,900,000	NORDEA BANK ABP 2.5000 22-29 23/05A	2,843,661.84	0.05
2,125,000	NORDEA BKP 2.875 22-32 24/08A	2,088,282.04	0.04
2,900,000	NORDEA BKP 3.375 24-29 11/06A	2,967,396.78	0.05
2,930,000	NORDEA BKP 4.125 23-28 05/05A	3,048,905.93	0.05
2,787,000	OP CORPORATE BANK 0.1 20-27 16/11A/11A	2,572,407.29	0.04
1,481,000	OP CORPORATE BANK 0.25 21-26 24/03A	1,425,371.46	0.02
1,640,000	OP CORPORATE BANK 0.6250 22-27 27/07A	1,540,795.87	0.03
1,415,000	OP CORPORATE BANK 0.625 19-29 12/11U	1,249,065.58	0.02
800,000	OP CORPORATE BANK 0.7500 21-31 24/03A	693,203.91	0.01
3,700,000	OP CORPORATE BANK 2.875 22-25 15/12A	3,697,877.45	0.06
1,400,000	OP CORPORATE BANK PLC 0.375 21-28 08/12A	1,251,709.13	0.02
850,000	SAMPO OYJ 1.625 18-28 21/02A	814,317.04	0.01
1,150,000	SAMPO PLC 2.25 18-30 27/09A	1,105,055.67	0.02
1,640,000	STORA ENSO OYJ 0.625 20-30 02/12A	1,388,455.32	0.02
750,000	STORA ENSO OYJ 2.50 17-27 07/06A	741,628.56	0.01
860,000	STORA ENSO OYJ 2.5 18-28 21/03A	841,999.17	0.01
1,442,000	STORA ENSO OYJ 4.25 23-29 01/09A	1,496,293.65	0.03
1,434,000	STORA ENSO OYJ 4 23-26 01/06A	1,453,369.67	0.02
1,460,000	UPM-KYMMENE CORP 0.5 21-31 22/03A	1,240,223.10	0.02
1,450,000	UPM KYMMENE CORP 2.25 22-29 23/05A	1,406,915.82	0.02
	France	**1,021,665,734.49**	**17.19**
1,500,000	ACCOR SA 1.75 19-26 04/02A	1,473,712.45	0.02
2,000,000	ACCOR SA 2.375 21-28 29/11A	1,935,417.58	0.03
1,900,000	ACCOR SA 3.8750 24-31 11/03A	1,932,160.71	0.03
1,300,000	AIR LIQUIDE FINANCE 0.375 21-31 27/05A	1,106,340.23	0.02
1,400,000	AIR LIQUIDE FINANCE 0.375 21-33 20/09A	1,118,839.36	0.02
1,900,000	AIR LIQUIDE FINANCE 0.6250 19-30 20/06A	1,681,191.92	0.03
1,600,000	AIR LIQUIDE FINANCE 1.00 17-27 08/03A	1,541,062.65	0.03
2,700,000	AIR LIQUIDE FINANCE 1.25 16-28 13/06A	2,587,288.91	0.04
1,500,000	AIR LIQUIDE FINANCE 1.375 20-30 02/04A	1,391,877.65	0.02
1,600,000	AIR LIQUIDE FINANCE 3.375 24-34 29/05A	1,637,229.76	0.03
2,100,000	ALD SA 1.25 22-26 02/03A	2,049,335.42	0.03
1,400,000	ALD SA 4 22-27 05/07A	1,434,242.97	0.02
1,400,000	ALSTOM SA 0.125 21-27 27/07A	1,301,282.50	0.02
2,000,000	ALSTOM SA 0.25 19-26 14/10A	1,899,146.34	0.03
2,000,000	ALSTOM SA 0.5 21-30 27/07A	1,725,919.64	0.03
2,100,000	ALSTOM SA 0 21-29 11/01A	1,848,287.22	0.03
1,200,000	APRR SA 0.125 20-29 18/09A	1,068,325.40	0.02
1,400,000	APRR SA 1.25 19-28 18/01A	1,334,211.55	0.02
1,400,000	APRR SA 1.25 20-27 14/04A	1,354,031.97	0.02
2,000,000	APRR SA 1.50 17-33 17/01A	1,773,285.00	0.03
1,700,000	APRR SA 1.625 17-32 13/01A	1,551,229.69	0.03
400,000	APRR SA 3.1250 24-34 06/01A	395,518.05	0.01
1,300,000	ARKEMA 3.5 23-31 23/01A	1,321,463.71	0.02
1,400,000	ARKEMA 3.5 24-34 12/09A	1,394,952.01	0.02
900,000	ARKEMA SA 0.125 20-26 14/10A	855,140.09	0.01
1,500,000	ARKEMA SA 0.75 19-29 03/12A	1,346,111.75	0.02
2,500,000	ARKEMA SA 1.50 17-27 20/04A	2,429,633.45	0.04
2,000,000	ARKEMA SA 4.25 23-30 20/05A	2,114,499.80	0.04
1,300,000	ARVAL SERVICE LEASE 0 21-25 01/10U	1,261,746.23	0.02
1,400,000	ARVAL SERVICE LEASE 3.375 22-26 04/01A	1,401,961.73	0.02
2,100,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	2,131,682.03	0.04
2,500,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	2,532,419.80	0.04
2,300,000	ARVAL SERVICE LEASE 4.25 23-25 11/11A	2,326,838.77	0.04
1,500,000	ARVAL SERVICE LEASE 4.75 22-27 22/05A	1,557,806.56	0.03
2,900,000	ASFFP 1.25 17-27 18/01A	2,814,825.55	0.05
1,400,000	AUTOROUTES DU SUD 1.00 16-26 13/05A	1,363,632.28	0.02
2,900,000	AUTOROUTES DU SUD 1.375 18-30 22/01A	2,700,189.48	0.05
1,400,000	AUTOROUTES DU SUD FRA 1.125 17-26 20/04A	1,367,298.65	0.02
2,200,000	AX 3.625 23-33 10/01A	2,300,091.69	0.04
2,400,000	AXA 3.375 24-34 31/05A	2,443,174.32	0.04
2,600,000	AXA 3.75 22-30 12/10A	2,714,990.21	0.05
750,000	AXA SA 1.125 16-28 15/05A	728,332.86	0.01
3,000,000	AYVENS 3.875 24-27 22/02A	3,058,196.01	0.05
2,800,000	AYVENS 3.875 24-28 24/01A	2,851,836.82	0.05
2,200,000	AYVENS 3.875 24-29 16/07A	2,244,860.31	0.04
1,300,000	AYVENS 4.0 24-31 24/01A	1,329,154.64	0.02
2,300,000	AYVENS 4.25 23-27 18/01A	2,362,581.11	0.04
1,400,000	AYVENS 4.375 23-26 23/11A	1,437,553.55	0.02
2,000,000	AYVENS 4.75 22-25 13/10A	2,033,625.02	0.03
2,900,000	AYVENS 4.875 23-28 06/10A	3,069,702.23	0.05
2,200,000	BANQUE FED CRED 0.6250 22-27 19/11A	2,042,354.32	0.03
2,200,000	BANQUE FED CRED 1.1250 21-31 19/11A	1,829,672.24	0.03
3,600,000	BANQUE FED CRED 1.1250 22-32 19/01A	3,052,620.29	0.05
2,100,000	BANQUE FED CRED 4.1250 23-30 18/09A	2,218,588.83	0.04
2,300,000	BANQUE FEDERATIVE 3.5 24-31 15/05A	2,350,054.05	0.04
3,600,000	BANQUE FEDERATIVE 4.75 23-31 10/11A	3,872,762.89	0.07
2,100,000	BANQUE FEDERATIVE DU 0.1 20-27 08/10A	1,940,781.91	0.03
3,500,000	BANQUE FEDERATIVE DU 0.625 20-31 21/10A	2,946,377.00	0.05
4,300,000	BANQUE FEDERATIVE DU 0.625 21-28 03/06A	3,890,408.71	0.07
2,900,000	BANQUE FEDERATIVE DU 0.75 20-30 17/01A	2,556,080.54	0.04
4,200,000	BANQUE FEDERATIVE DU 4.375 24-34 11/01A	4,241,250.47	0.07
900,000	BENI STABILI SPA 2.375 18-28 20/02A	883,596.71	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
5,100,000	BFCM 0.01 21-26 11/05A	4,876,993.62	0.08
2,600,000	BFCM 0.25 21-28 19/01A	2,340,630.26	0.04
2,100,000	BFCM 0.25 21-28 29/06A	1,909,475.86	0.03
4,800,000	BFCM 0.75 19-26 08/06A	4,639,688.68	0.08
2,500,000	BFCM 1.25 20-30 03/06A1.25 20-30 03/06A	2,224,173.82	0.04
3,200,000	BFCM 1.375 18-28 16/07A	3,033,445.22	0.05
3,700,000	BFCM 1.625 16-26 19/01A	3,643,215.77	0.06
1,400,000	BFCM 1.625 17-27 15/11A	1,331,941.13	0.02
3,000,000	BFCM 1.75 19-29 15/03A	2,821,919.73	0.05
1,700,000	BFCM 1.875 16-26 04/11A	1,660,522.59	0.03
2,500,000	BFCM 1.875 19-29 18/06A	2,327,819.98	0.04
2,900,000	BFCM 2.375 16-26 24/03A	2,866,268.04	0.05
1,400,000	BFCM 2.5 18-28 25/05A	1,362,689.67	0.02
2,900,000	BFCM 2.625 22-29 06/11A	2,817,217.99	0.05
1,900,000	BFCM 3.00 15-25 11/09A	1,895,581.23	0.03
5,100,000	BFCM 3.125 22-27 14/09A	5,139,008.06	0.09
2,300,000	BFCM 3.625 22-32 14/09A	2,369,847.62	0.04
3,000,000	BFCM 3.875 23-28 26/01A	3,071,175.03	0.05
3,500,000	BFCM 4.375 23-30 02/05A	3,660,044.89	0.06
3,800,000	BFCM 4.524 22-25 13/07S	3,655,420.03	0.06
3,300,000	BFCM 5.125 23-33 13/01A	3,548,607.98	0.06
4,300,000	BFCM BANQUE 4.125 23-29 13/03A	4,503,733.22	0.08
4,200,000	BFCM BANQUE FEDERATI 3.75 22-33 01/02A	4,347,603.50	0.07
1,400,000	BFCM BANQUE FEDERATI 3.875 23-28 14/02A	1,443,493.55	0.02
1,400,000	BFCM BANQUE FEDERATI 4.0 23-33 26/01A	1,447,231.29	0.02
3,700,000	BFCM BANQUE FEDERATI 4.125 23-33 14/06A	3,933,202.12	0.07
1,200,000	BFCM EMTN 2.625 17-27 31/03A	1,185,844.77	0.02
2,200,000	BFCM EMTN 4.00 22-29 21/11A	2,299,365.47	0.04
3,100,000	BNP PARIBAS 0.1250 19-26 04/09A	2,942,034.91	0.05
2,900,000	BNP PARIBAS 0.5000 21-28 30/05A	2,711,486.20	0.05
4,100,000	BNP PARIBAS 1.375 19-29 28/05A	3,781,296.46	0.06
2,950,000	BNP PARIBAS 1.50 16-28 25/05A	2,825,099.63	0.05
3,485,000	BNP PARIBAS 1.50 17-25 17/11A	3,429,938.60	0.06
2,950,000	BNP PARIBAS 1.50 18-28 23/05A	2,800,755.46	0.05
2,665,000	BNP PARIBAS 1.625 16-26 23/03A	2,632,214.37	0.04
4,200,000	BNP PARIBAS 2.1 22-32 07/04A	3,820,457.97	0.06
3,000,000	BNP PARIBAS 2.25 16-27 11/01A	2,944,485.48	0.05
2,100,000	BNP PARIBAS 2.75 15-26 27/01A	2,089,458.51	0.04
3,300,000	BNP PARIBAS 3.8750 23-31 10/01A	3,428,149.06	0.06
2,100,000	BNP PARIBAS 4.0420 24-32 10/01A	2,163,147.71	0.04
3,800,000	BNP PARIBAS 4.125 23-33 24/05A	4,067,337.26	0.07
3,300,000	BNP PARIBAS SA 0.25 21-27 13/04A	3,160,121.71	0.05
5,200,000	BNP PARIBAS SA 0.625 20-32 03/12A	4,193,590.18	0.07
3,680,000	BNP PARIBAS SA 1.125 18-26 11/06A	3,571,431.42	0.06
3,400,000	BNP PARIBAS SA 1.625 19-31 02/07A	2,988,154.77	0.05
6,400,000	BNP PARIBAS SA 2.125 19-27 23/01A	6,311,243.84	0.11
2,325,000	BNP PARIBAS SA 2.875 16-26 01/10A	2,316,082.14	0.04
4,000,000	BNP PARIBAS SA 3.625 22-29 01/09A	4,073,733.56	0.07
2,900,000	BOUYGUES 1.125 20-28 14/04A	2,734,381.93	0.05
2,900,000	BOUYGUES 1.375 16-27 07/06A	2,806,275.31	0.05
2,800,000	BOUYGUES 2.25 22-29 29/06A	2,713,612.92	0.05
2,800,000	BOUYGUES 3.875 23-31 17/07A	2,906,473.39	0.05
3,700,000	BOUYGUES 4.625 22-32 07/06A	4,010,436.73	0.07
3,000,000	BOUYGUES 5.375 22-42 30/06A	3,515,381.10	0.06
2,900,000	BOUYGUES SA 0.5000 21-30 11/02A	2,545,499.62	0.04
2,800,000	BOUYGUES SA 3.2500 22-37 30/06A	2,696,939.86	0.05
2,800,000	BPCE 0.375 22-26 02/02A	2,708,698.86	0.05
3,600,000	BPCE 0.5 20-27 15/09A	3,428,798.43	0.06
2,900,000	BPCE 1.00 16-28 05/10A	2,704,873.81	0.05
2,800,000	BPCE 1.75 22-27 26/04A	2,725,194.24	0.05
1,400,000	BPCE 2.375 22-32 26/04A	1,328,625.84	0.02
2,100,000	BPCE 2.875 16-26 22/04A	2,088,777.49	0.04
3,300,000	BPCE 3.50 23-28 25/01A	3,364,180.97	0.06
2,800,000	BPCE 3.625 23-26 17/04A	2,831,846.25	0.05
4,400,000	BPCE 4.0 22-32 29/11A	4,627,566.50	0.08
1,500,000	BPCE 4.125 23-28 10/07A	1,563,793.47	0.03
3,800,000	BPCE ISSUER 3.875 24-36 25/01A	3,936,839.60	0.07
2,100,000	BPCE S.A. 0.01 21-27 14/01A	1,974,404.69	0.03
4,200,000	BPCE S.A. 0.25 20-26 15/01A	4,060,517.88	0.07
2,100,000	BPCE S.A. 0.625 20-30 15/01A	1,859,798.01	0.03
2,900,000	BPCE S.A. 0.75 21-31 03/03A	2,455,484.46	0.04
3,700,000	BPCE SA 0.25 21-31 14/01A	3,112,659.71	0.05
2,900,000	BPCE SA 0.5000 19-27 24/02A	2,735,419.09	0.05
2,200,000	BPCE SA 1.375 18-26 23/03A	2,148,766.46	0.04
1,900,000	BPCE SA 1.625 18-28 31/01A	1,809,989.57	0.03
2,900,000	BPCE SA 1.75 22-34 02/02A	2,666,833.74	0.04
1,400,000	BPCE SA 2.25 22-32 02/03A	1,353,366.02	0.02
2,600,000	BPCE SA 3.8750 24-29 11/01A	2,662,376.16	0.04
2,700,000	BPCE SA 4.375 23-28 13/07A	2,808,547.48	0.05
3,600,000	BPCE SA 4.5 23-33 13/01A	3,819,636.79	0.06
1,300,000	BUREAU VERITAS 1.125 19-27 18/01A	1,256,804.12	0.02
1,600,000	BUREAU VERITAS 3.5 24-36 22/05A	1,633,023.41	0.03
900,000	CA 3.5% 24-34 26/09U	897,308.46	0.02
2,500,000	CA ASSURANCES SA 2 20-30 17/07A	2,277,133.32	0.04
2,200,000	CAPGEMINI SE 1.125 20-30 23/06A	1,990,247.69	0.03
2,400,000	CAPGEMINI SE 1.625 20-26 15/04A	2,360,470.56	0.04
1,400,000	CAPGEMINI SE 1.75 18-28 18/04A	1,351,772.72	0.02
3,000,000	CAPGEMINI SE 2.0 20-29 15/04A	2,898,795.81	0.05
3,500,000	CAPGEMINI SE 2.375 20-32 15/04A	3,327,228.17	0.06
2,200,000	CARREFOUR 4.375 23-31 14/11A	2,340,888.92	0.04
1,600,000	CARREFOUR BANQUE 4.079 23-27 05/05A	1,635,141.55	0.03
1,400,000	CARREFOUR SA 1.0000 19-27 17/05A	1,336,330.87	0.02
1,500,000	CARREFOUR SA 1.7500 18-26 04/05A	1,476,445.65	0.02
2,200,000	CARREFOUR SA 1.875 22-26 30/10A	2,156,472.50	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,200,000	CARREFOUR SA 2.375 22-29 30/10A	2,126,369.24	0.04
2,900,000	CARREFOUR SA 2.625 20-27 15/12A	2,873,745.43	0.05
1,500,000	CARREFOUR S A 3.625 24-32 17/10A	1,512,132.25	0.03
1,400,000	CARREFOUR SA 3.75 23-30 10/10A	1,437,927.36	0.02
2,500,000	CARREFOUR SA 4.125 22-28 12/10A	2,596,661.07	0.04
800,000	CFCM NORD EUROPE 2.125 16-26 12/09A	784,758.84	0.01
2,100,000	CIE DE SAINT GOBAIN 1.125 18-26 23/03A	2,049,423.25	0.03
2,100,000	CIE DE SAINT GOBAIN 1.375 17-27 14/06A	2,032,861.35	0.03
1,900,000	CIE DE SAINT-GOBAIN 1.875 18-28 21/09A	1,827,674.33	0.03
3,000,000	CIE DE SAINT-GOBAIN 1.875 19-31 15/03A	2,775,245.19	0.05
1,400,000	CIE DE SAINT-GOBAIN 2.625 22-32 10/08A	1,339,003.00	0.02
2,300,000	CIE DE SAINT-GOBAIN 3.2500 24-29 09/08A	2,319,462.05	0.04
1,800,000	CIE DE SAINT-GOBAIN 3.5 23-29 18/01A	1,835,650.83	0.03
2,000,000	CIE DE SAINT-GOBAIN 3.6250 24-36 09/08A	1,992,654.24	0.03
2,900,000	CIE DE SAINT-GOBAIN 3.8750 23-30 29/11A	3,002,685.98	0.05
1,400,000	CIE GEN DES ETS MICH 3.125 24-31 16/05A	1,405,735.06	0.02
1,300,000	CIE GEN DES ETS MICH 3.375 24-36 16/05A	1,290,689.25	0.02
1,400,000	CIE GENERALE DES ETA 0.25 20-32 02/11A	1,116,289.23	0.02
1,500,000	CIE GENERALE DES ETA 0.625 20-40 02/11A	981,936.36	0.02
1,500,000	CIE GENERALE DES ETA 0 20-28 02/11A	1,338,445.25	0.02
900,000	COFACE SA 6 22-32 22/09A0 22-32 22/09A	1,003,007.28	0.02
800,000	COFACE S A E 5.75 23-33 28/11A	884,809.27	0.01
2,600,000	COFIROUTE SA 1 20-31 19/05A	2,282,383.98	0.04
2,100,000	COMPAGNIE DE SAINT-G 2.375 20-27 03/04A	2,082,462.71	0.04
2,900,000	COMPAGNIE DE SAINT G 3.375 24-30 08/04A	2,935,288.68	0.05
2,900,000	COMPAGNIE DE SAINT G 3.625 24-34 08/04A	2,946,103.94	0.05
2,900,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	2,951,440.15	0.05
1,600,000	COMPAGNIE DE SAINT GO 2.125 22-28 10/06A	1,560,963.58	0.03
1,800,000	COMPAGNIE FIN ET IND 0.75 16-28 09/09A	1,671,015.60	0.03
1,900,000	COVIVIO SA 1.625 20-30 23/06A	1,722,570.69	0.03
1,400,000	COVIVIO SA 1.875 16-26 20/05A	1,374,850.00	0.02
1,300,000	COVIVIO SA 4.6250 23-32 05/06A	1,364,749.11	0.02
2,600,000	CREDIT AGRICOLE 0.375 19-25 21/10A	2,530,101.47	0.04
2,700,000	CREDIT AGRICOLE 0.375 21-28 20/04A	2,458,397.52	0.04
3,600,000	CREDIT AGRICOLE 0.8750 20-32 14/01A	3,022,530.12	0.05
2,900,000	CREDIT AGRICOLE 1.1250 22-32 12/07A	2,450,594.77	0.04
2,800,000	CREDIT AGRICOLE 1.12522-29 24/02A	2,599,880.78	0.04
3,200,000	CREDIT AGRICOLE 2.5 22-29 29/08A	3,139,054.12	0.05
2,200,000	CREDIT AGRICOLE 2.5 22-34 22/04A	2,032,384.47	0.03
4,400,000	CREDIT AGRICOLE 3.875 22-34 28/11A	4,625,795.42	0.08
2,600,000	CREDIT AGRICOLE 4.0 23-33 18/01A	2,750,168.25	0.05
3,500,000	CREDIT AGRICOLE 4.125 24-36 26/02A	3,636,792.46	0.06
1,300,000	CREDIT AGRICOLE 5.8750 23-33 25/10A	1,454,164.53	0.02
2,700,000	CREDIT AGRICOLE SA 0.125 20-27 09/12A	2,468,994.16	0.04
1,400,000	CREDIT AGRICOLE SA 1.00 22-25 18/09A	1,374,841.60	0.02
5,650,000	CREDIT AGRICOLE SA 2.625 15-27 17/03A	5,587,641.00	0.09
3,600,000	CREDIT AGRICOLE SA 2 19-29 25/03AA	3,412,046.16	0.06
2,800,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	2,842,016.91	0.05
2,900,000	CREDIT AGRICOLE SA 4.125 23-30 07/03A	3,057,252.76	0.05
3,700,000	CREDIT AGRICOLE SA 4.375 23-33 27/11A	3,940,372.17	0.07
1,500,000	CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	1,443,781.14	0.02
2,100,000	CREDIT MUTUEL ARKEA 0.75 22-30 18/01A	1,865,499.51	0.03
2,300,000	CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	2,187,738.59	0.04
1,400,000	CREDIT MUTUEL ARKEA 0.875 21-31 25/10A	1,175,657.84	0.02
1,800,000	CREDIT MUTUEL ARKEA 0.875 21-33 11/03A	1,481,635.35	0.02
1,200,000	CREDIT MUTUEL ARKEA 1.125 19-29 23/05A	1,104,029.88	0.02
1,400,000	CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	1,373,424.74	0.02
1,200,000	CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	1,202,628.08	0.02
2,100,000	CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	2,074,505.64	0.03
2,900,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	2,942,440.74	0.05
1,700,000	CREDIT MUTUEL ARKEA 3.50 17-29 09/02A	1,727,101.20	0.03
2,200,000	CREDIT MUTUEL ARKEA 3.625 24-33 03/10A	2,259,309.96	0.04
1,500,000	CREDIT MUTUEL ARKEA 3.875 23-28 22/05A	1,548,276.05	0.03
1,200,000	CREDIT MUTUEL ARKEA 4.125 23-31 02/04A	1,261,930.01	0.02
2,200,000	CREDIT MUTUEL ARKEA 4.125 23-34 01/02A	2,342,757.49	0.04
1,600,000	CREDIT MUTUEL ARKEA 4.25 22-32 01/12A	1,694,051.04	0.03
1,200,000	CRED MUTUEL 4.81 24-35 15/05	1,237,666.20	0.02
1,700,000	DANONE 3.071 22-32 07/09A	1,693,004.59	0.03
2,300,000	DANONE SA 0.395 20-29 10/06A	2,069,910.04	0.03
2,100,000	DANONE SA 0.571 20-27 17/03A	2,007,744.35	0.03
2,700,000	DANONE SA 0 21-25 01/06A	2,614,242.76	0.04
2,300,000	DANONE SA 3.47 23-31 22/05A	2,361,740.86	0.04
2,500,000	DANONE SA 3.706 23-29 13/11A	2,591,882.33	0.04
4,600,000	DANONE SA EMTN 1.208 16-28 03/11A	4,351,037.74	0.07
2,600,000	DASSAULT SYSTEM 0.1250 19-26 16/09A	2,469,133.18	0.04
3,500,000	DASSAULT SYSTEM 0.3750 19-29 16/09A	3,105,317.40	0.05
1,400,000	EDENRED 3.625 24-32 05/08A	1,416,164.71	0.02
1,700,000	EDENRED SA 1.375 20-29 18/06A	1,597,915.56	0.03
1,400,000	EDENRED SA 1.875 17-27 30/03A	1,371,138.72	0.02
1,400,000	EDENRED SA 1.875 18-26 06/03A	1,381,443.63	0.02
1,700,000	EDENRED SA 3.625 23-26 13/12A	1,727,952.81	0.03
1,300,000	ELIS EX HOLDELIS 3.75 24-30 21/03A	1,309,502.26	0.02
3,600,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	3,341,490.48	0.06
3,500,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	3,399,271.12	0.06
3,100,000	ESSILORLUXOTTICA 0.75 19-31 27/11A	2,696,686.47	0.05
2,200,000	ESSILORLUXOTTICA 3.0 24-32 05/03A	2,201,638.23	0.04
4,300,000	ESSILORLUXOTTICA SA 0.375 19-27 27/11A	4,018,338.30	0.07
2,399,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	2,341,617.24	0.04
2,400,000	FIRMENICH PRODUCTION 1.75 20-30 30/04A	2,259,272.20	0.04
1,400,000	FONCIERE DES REGIO 1.50 17-27 21/06A	1,347,007.28	0.02
2,000,000	FONCIERE DES REGIONS 1.125 15-21 31/01S	1,715,529.16	0.03
1,800,000	GECINA 0.875 21-36 30/06A	1,352,434.61	0.02
1,800,000	GECINA 0.875 22-33 25/01A	1,496,166.32	0.03
1,600,000	GECINA 1.00 16-29 30/01A	1,479,900.30	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,900,000	GECINA 1.375 17-27 30/06A	1,832,899.74	0.03
2,300,000	GECINA 1.375 17-28 26/01A	2,188,804.08	0.04
1,500,000	GECINA 1.625 18-30 14/03A	1,395,420.91	0.02
2,000,000	GECINA 1.625 19-34 29/05A	1,748,954.90	0.03
1,900,000	GECINA 2.00 17-32 30/06A	1,735,616.94	0.03
1,400,000	GROUPAMA SA 0.75 21-28 07/07A	1,268,807.99	0.02
1,300,000	GROUPAMA SA 2.125 19-29 16/09A	1,219,430.73	0.02
1,600,000	GROUPAMA SA 3.375 18-28 24/09A	1,594,223.01	0.03
1,900,000	GROUPAMA SA 6.00 17-27 23/01A	2,007,123.50	0.03
3,100,000	HLDG INFRA TRANSPORT 1.475 22-31 18/01A	2,744,685.13	0.05
1,300,000	HLDG INFRA TRANSPORT 1.625 17-27 27/11A	1,245,679.51	0.02
1,600,000	HLDG INFRA TRANSPORT 1.625 20-29 18/09A	1,479,049.22	0.02
1,400,000	HLDG INFRA TRANSPORT 4.25 23-30 18/03A	1,456,132.93	0.02
1,800,000	HOLDING D'INFRASTRUC 0.625 21-28 14/05A	1,632,209.58	0.03
1,800,000	HOLDING D'INFRASTRUC 2.5 20-27 04/05A	1,777,295.66	0.03
3,800,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	3,531,184.73	0.06
2,200,000	HSBC CONTINENTAL EUR 1.3750 18-28 04/09A	2,083,038.67	0.04
1,600,000	ICADE SA 0.625 21-31 18/01A	1,324,549.23	0.02
1,900,000	ICADE SA 1.00 22-30 19/01A	1,665,006.40	0.03
1,000,000	ICADE SA 1.125 16-25 17/11A	977,311.49	0.02
1,800,000	ICADE SA 1.50 17-27 13/09A	1,720,166.51	0.03
1,700,000	ICADE SA 1.625 18-28 28/02A	1,606,179.02	0.03
1,700,000	ICADE SA 1.75 16-26 10/06A	1,666,258.86	0.03
1,800,000	IMERYS 1.5 17-27 15/01A	1,741,118.07	0.03
900,000	IMERYS 1 21-31 14/05A	754,837.22	0.01
1,500,000	IMERYS 4.75 23-29 29/11A	1,573,292.74	0.03
1,800,000	JCDECAUX SA 2.625 20-28 24/04A	1,775,365.63	0.03
1,700,000	JCDECAUX SA 5 23-29 11/01A	1,807,338.93	0.03
1,500,000	JCDECAUX SE 1.6250 22-30 07/02A	1,365,200.07	0.02
1,400,000	KERING 1.25 16-26 10/05A	1,365,158.23	0.02
800,000	KERING 1.50 17-27 05/04A	777,691.24	0.01
1,900,000	KERING 1.875 22-30 05/05A	1,800,353.10	0.03
1,900,000	KERING 3.25 23-29 27/02A	1,926,261.29	0.03
2,900,000	KERING FINANCE 3.375 24-32 11/03A	2,903,688.54	0.05
1,700,000	KERING SA 0.75 20-28 13/05A	1,581,844.10	0.03
2,100,000	KERING SA 3.375 23-33 27/02A	2,084,599.99	0.04
800,000	KERING SA 3.75 23-25 05/09A	804,865.23	0.01
3,800,000	KERING SA 3.875 23-35 05/09A	3,893,533.80	0.07
2,200,000	KLEPIERRE 0.875 20-31 17/11A	1,896,276.08	0.03
1,300,000	KLEPIERRE 1.25 16-31 29/09A	1,125,360.85	0.02
1,500,000	KLEPIERRE 1.375 17-27 16/02A	1,457,161.88	0.02
2,200,000	KLEPIERRE 1.625 17-32 13/12A	1,948,455.77	0.03
1,400,000	KLEPIERRE 1.875 16-26 19/02A	1,378,658.75	0.02
2,200,000	KLEPIERRE 2 20-29 12/05A	2,105,333.63	0.04
2,000,000	KLEPIERRE 3.875 24-33 23/09A	2,028,329.00	0.03
2,000,000	KLEPIERRE SA 0.625 19-30 01/07A	1,726,344.60	0.03
4,400,000	LA BANQUE POSTALE 4.095 24-34 13/02A	4,568,903.11	0.08
1,700,000	LEGRAND SA 0.375 21-31 06/10A	1,434,460.32	0.02
1,300,000	LEGRAND SA 0.6250 19-28 24/06A	1,206,208.04	0.02
1,700,000	LEGRAND SA 0.75 20-30 20/05A	1,520,912.47	0.03
1,000,000	LEGRAND SA 1.875 15-27 16/12A	976,812.31	0.02
1,400,000	LEGRAND SA 1.875 17-32 06/07A	1,319,027.19	0.02
2,200,000	LEGRAND SA HOLDING 3.5 23-29 29/05A	2,269,680.56	0.04
3,800,000	LOREAL SA 0.875 22-26 29/06A	3,688,117.55	0.06
2,900,000	L OREAL SA 2.875 23-28 19/05A	2,929,082.02	0.05
2,400,000	L OREAL SA 3.375 23-27 23/01A	2,443,285.63	0.04
900,000	MERCIALYS 1.8 18-26 27/02A	879,312.00	0.01
1,500,000	MERCIALYS 2.5 22-29 28/02A	1,436,093.40	0.02
1,000,000	MERCIALYS 4.0 24-31 10/09A	999,811.78	0.02
2,900,000	MICHELIN 1.7500 18-30 03/09A	2,721,552.24	0.05
1,900,000	MICHELIN 2.5 18-38 03/09A	1,711,413.47	0.03
700,000	MICHELIN SA 0.875 18-25 03/09A	686,497.40	0.01
1,400,000	ORANGE SA 0.125 20-29 16/09A	1,230,260.77	0.02
2,900,000	ORANGE SA 0.5 19-32 04/09A	2,394,509.41	0.04
3,000,000	ORANGE SA 0.6250 21-33 16/12A	2,404,904.64	0.04
2,300,000	ORANGE SA 0.75 21-34 29/06A	1,836,129.74	0.03
2,200,000	ORANGE SA 0.875 16-27 03/02A	2,112,724.99	0.04
2,200,000	ORANGE SA 0 19-26 04/09U	2,091,593.39	0.04
1,900,000	ORANGE SA 0 21-26 29/06A	1,812,373.50	0.03
300,000	ORANGE SA 1.00 18-25 12/09A	294,396.03	0.00
800,000	ORANGE SA 1.20 19-34 11/07A	664,412.82	0.01
2,200,000	ORANGE SA 1.25 20-27 07/04A	2,123,623.62	0.04
2,800,000	ORANGE SA 1.375 18-28 20/03A	2,678,406.53	0.05
2,600,000	ORANGE SA 1.375 18-30 16/01A	2,425,055.52	0.04
2,100,000	ORANGE SA 1.375 19-49 04/09A	1,417,981.93	0.02
1,400,000	ORANGE SA 1.5 17-27 09/09A	1,355,941.58	0.02
2,200,000	ORANGE SA 1.625 20-32 07/04A	1,999,985.57	0.03
3,500,000	ORANGE SA 1.875 18-30 12/09A	3,317,854.61	0.06
3,700,000	ORANGE SA 2.0000 19-29 15/01A	3,597,403.63	0.06
1,300,000	ORANGE SA 2.375 22-32 18/05A	1,241,096.70	0.02
2,000,000	ORANGE SA 3.2500 24-35 17/01A	2,005,546.50	0.03
2,200,000	ORANGE SA 3.625 22-31 16/11A	2,281,781.61	0.04
1,400,000	ORANGE SA 3.875 23-35 11/09A	1,470,906.49	0.02
4,315,000	ORANGE SA 8.125 03-33 28/01AA	5,936,737.87	0.10
2,398,000	RCI BANQUE 3.75 24-27 04/10A	2,423,670.08	0.04
2,151,000	RCI BANQUE SA 1.125 20-27 15/01A	2,056,386.30	0.03
2,249,000	RCI BANQUE SA 1.625 18-26 24/05A	2,187,996.32	0.04
1,964,000	RCI BANQUE SA 1.75 19-26 10/04A	1,919,215.85	0.03
2,100,000	RCI BANQUE SA 3.8750 24-30 30/09A	2,093,673.20	0.04
1,430,000	RCI BANQUE SA 3.875 24-29 12/01A	1,448,078.00	0.02
2,113,000	RCI BANQUE SA 4.125 22-25 01/12A	2,123,022.76	0.04
2,050,000	RCI BANQUE SA4.125 24-31 04/04A	2,076,286.27	0.03
2,110,000	RCI BANQUE SA 4.5 23-27 06/04A	2,163,159.68	0.04
2,100,000	RCI BANQUE SA 4.625 23-26 02/10A	2,141,730.02	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,234,000	RCI BANQUE SA 4.625 23-26 13/07A	2,274,931.89	0.04
1,434,000	RCI BANQUE SA 4.75 22-27 06/07A	1,480,850.17	0.02
1,934,000	RCI BANQUE SA 4.875 22-28 21/09A	2,025,652.82	0.03
2,093,000	RCI BANQUE SA 4.875 23-28 14/06A	2,190,263.55	0.04
2,149,000	RCI BANQUE SA 4.875 23-29 02/10A	2,261,640.29	0.04
800,000	SANEF SA 0.95 16-28 19/10A	749,838.60	0.01
1,900,000	SANEF SA 1.875 15-26 16/03A	1,868,584.18	0.03
3,300,000	SANOFI SA 0.50 16-27 13/01A	3,159,271.83	0.05
1,900,000	SANOFI SA 0.8750 19-29 21/03A	1,766,132.17	0.03
4,500,000	SANOFI SA 1.00 18-26 21/03A	4,396,545.36	0.07
1,800,000	SANOFI SA 1.125 16-28 05/04A	1,722,745.30	0.03
1,900,000	SANOFI SA 1.2500 22-29 06/04A	1,792,501.72	0.03
1,400,000	SANOFI SA 1.25 19-34 21/03A	1,224,604.48	0.02
6,000,000	SANOFI SA 1.375 18-30 21/03A	5,648,820.78	0.10
2,900,000	SANOFI SA 1.5 20-30 30/03A	2,732,223.57	0.05
4,200,000	SANOFI SA 1.75 14-26 10/09A	4,135,459.31	0.07
3,400,000	SANOFI SA 1.875 18-38 21/03A	2,961,440.12	0.05
1,800,000	SAS NERVAL 2.625 22-32 14/04A	1,684,162.71	0.03
600,000	SAS NERVAL 3.625 22-28 20/07A	601,985.98	0.01
1,700,000	SCHNEIDER ELECT 3.0000 24-31 10/01A	1,720,043.80	0.03
2,000,000	SCHNEIDER ELECT 3.2500 24-35 10/10A	2,009,448.74	0.03
2,200,000	SCHNEIDER ELECTRIC 1.5000 19-28 15/01A	2,121,065.65	0.04
1,400,000	SCHNEIDER ELECTRIC 3.25 22-27 09/11A	1,422,746.29	0.02
1,800,000	SCHNEIDER ELECTRIC 3.5 22-32 09/11A	1,867,372.18	0.03
2,300,000	SCHNEIDER ELECTRIC S 0.25 20-29 11/03A	2,067,605.98	0.03
1,400,000	SCHNEIDER ELECTRIC S 1 20-27 09/04A	1,346,059.38	0.02
2,100,000	SCHNEIDER ELECTRIC S 3.0 24-30 03/09A	2,120,612.17	0.04
1,400,000	SCHNEIDER ELECTRIC S 3.25 23-28 12/06A	1,424,679.16	0.02
1,700,000	SCHNEIDER ELECTRIC S 3.375 23-34 13/04A	1,746,781.77	0.03
2,100,000	SCHNEIDER ELECTRIC S 3.375 24-36 03/09A	2,124,889.79	0.04
2,200,000	SCHNEIDER ELECTRIC SE 0.875 17-26 13/12A	2,119,390.11	0.04
2,300,000	SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	2,223,292.70	0.04
1,700,000	SCHNEIDER ELECTRIC SE3.125 23-29 13/10A	1,725,165.95	0.03
1,800,000	SOC AUT PAR RHIN RHONE 0.0 21-28 19/06A	1,624,375.37	0.03
2,600,000	SOCIETE DES AUTOROUT 2.75 22-32 02/09A	2,520,766.80	0.04
1,900,000	SOCIETE DES AUTOROUT 3.125 23-30 24/01A	1,911,373.51	0.03
2,800,000	SOCIETE DES AUTOROUTE 1.375 19-31 21/02A	2,546,280.02	0.04
1,600,000	SOCIETE DES AUTOROUTE 1.875 22-29 03/01A	1,537,831.97	0.03
2,800,000	SOCIETE GENERALE 4.125 23-28 21/11A	2,916,529.23	0.05
4,300,000	SOCIETE GENERALE 4.25 22-30 06/12A	4,419,000.69	0.07
2,600,000	SOCIETE GENERALE 5.625 23-33 02/06A	2,800,521.08	0.05
3,700,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	3,565,519.25	0.06
2,600,000	SOCIETE GENERALE SA 0.125 21-28 18/02A	2,362,874.90	0.04
2,700,000	SOCIETE GENERALE SA 0.25 21-27 08/07A	2,511,613.85	0.04
4,300,000	SOCIETE GENERALE SA 0.75 20-27 23/01A	4,080,416.25	0.07
2,100,000	SOCIETE GENERALE SA 0.875 19-26 01/07A	2,024,020.93	0.03
2,000,000	SOCIETE GENERALE SA 0.875 19-29 24/09A	1,771,661.72	0.03
2,800,000	SOCIETE GENERALE SA 1.125 21-31 30/06A	2,669,219.33	0.04
2,900,000	SOCIETE GENERALE SA 1.25 20-30 12/06A	2,562,306.31	0.04
2,100,000	SOCIETE GENERALE SA 1.375 17-28 13/01A	1,981,592.61	0.03
3,600,000	SOCIETE GENERALE SA 1.75 19-29 22/03A	3,352,277.67	0.06
3,600,000	SOCIETE GENERALE SA 2.125 18-28 27/09A	3,429,486.64	0.06
2,800,000	SOCIETE GENERALE SA 2.625 22-29 30/05A	2,754,057.82	0.05
2,600,000	SOCIETE GENERALE SA 4.0 22-27 16/11A	2,683,321.35	0.05
3,600,000	SOCIETE GENERALE SA 4.125 23-27 02/06A	3,711,391.92	0.06
3,800,000	SOCIETE GENERALE SA 4.25 22-32 16/11A	4,066,744.31	0.07
4,300,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	4,413,576.16	0.07
2,250,000	SODEXO 0.75 16-27 14/04A	2,154,527.19	0.04
1,429,000	SODEXO 1 20-28 17/07A	1,338,295.23	0.02
1,350,000	SODEXO 2.50 14-26 24/06A	1,344,414.56	0.02
2,394,000	SODEXO SA 1 20-29 27/04A	2,204,956.66	0.04
1,400,000	STE AUTOROUTES PARIS 1.25 16-27 06/01A	1,354,530.92	0.02
1,600,000	STE AUTOROUTES PARIS 1.875 16-31 06/01A	1,494,306.32	0.03
1,800,000	STE AUTORPARRHI 1.5 18-30 25/01A	1,673,607.86	0.03
2,100,000	STE AUTORPARRHIN 1.125 16-26 09/01A	2,052,644.96	0.03
2,400,000	SUEZ 1.25 16-28 19/05A	2,274,797.64	0.04
1,700,000	SUEZ 1.625 17-32 21/09A	1,525,680.37	0.03
1,400,000	SUEZ 1.625 18-30 17/09A	1,293,673.88	0.02
200,000	SUEZ ENVIRONNEMENT 1.75 15-25 10/09A	197,530.70	0.00
2,300,000	SUEZ SA 1.25 20-27 02/04A	2,216,526.72	0.04
2,200,000	SUEZ SA 1.25 20-35 14/05A	1,797,032.44	0.03
1,650,000	TECHNIP ENEGIES NV 1.125 21-28 28/05A	1,534,977.93	0.03
1,300,000	TELEPERFORMANCE SE 0.25 20-27 26/11A	1,184,588.00	0.02
1,200,000	TELEPERFORMANCE SE 3.75 22-29 24/06A	1,198,770.86	0.02
2,100,000	TELEPERFORMANCE SE 5.75 23-31 22/11A	2,234,702.82	0.04
1,500,000	TEREGA 4.000 24-34	1,512,670.37	0.03
1,700,000	TEREGA SA 0.875 20-30 17/09A	1,470,468.65	0.02
1,800,000	UNIBAIL RODAMCO 0.8750 19-32 29/03A	1,492,473.63	0.03
1,900,000	UNIBAIL RODAMCO 1.0000 19-27 27/02A	1,821,176.43	0.03
1,485,000	UNIBAIL RODAMCO 1.125 16-27 28/04A	1,425,038.10	0.02
2,020,000	UNIBAIL-RODAMCO 1.375 15-30 15/04A	1,831,231.04	0.03
1,441,000	UNIBAIL-RODAMCO 1.375 16-26 09/03A	1,410,671.93	0.02
2,800,000	UNIBAIL-RODAMCO 1.375 20-31 04/12A	2,420,989.12	0.04
1,780,000	UNIBAIL-RODAMCO 1.5 17-28 22/02A	1,707,403.36	0.03
1,600,000	UNIBAIL-RODAMCO 1.5 17-29 29/05A	1,494,215.83	0.03
2,000,000	UNIBAIL RODAMCO 1.75 19-34 27/02A	1,741,132.78	0.03
1,500,000	UNIBAIL-RODAMCO 1.75 19-49 01/07AA	946,935.31	0.02
1,515,000	UNIBAIL RODAMCO 2.00 16-36 28/04M	1,272,459.86	0.02
1,100,000	UNIBAIL RODAMCO 2.25 18-38 15/05A	900,251.90	0.02
1,420,000	UNIBAIL RODAMCO 2.50 14-26 04/06A	1,409,545.99	0.02
600,000	UNIBAIL-RODAMCO SE 1.125 18-25 15/09A	588,174.21	0.01
2,200,000	UNIBAIL RODAMCO SE 4.125 23-30 11/12A	2,267,860.23	0.04
2,900,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	2,739,074.59	0.05
1,800,000	UNIBAIL-RODAMCO-WEST 0.75 21-28 25/05A	1,637,107.16	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,500,000	UNIBAIL-RODAMCO-WEST 1.375 21-33 25/05A	1,259,808.54	0.02
2,300,000	UNIBAIL-RODAMCO-WEST 2.625 20-30 09/04A	2,276,108.25	0.04
2,100,000	UNIBAIL-RODAMCO-WEST 2 20-32 29/06A	1,884,465.91	0.03
1,200,000	VEOLIA ENVIRONNEMENT 0.664 20-31 15/01A	1,034,048.96	0.02
1,200,000	VEOLIA ENVIRONNEMENT 0.8 20-32 15/06A	1,015,975.24	0.02
1,600,000	VEOLIA ENVIRONNEMENT 0.927 16-29 04/01A	1,481,519.69	0.02
1,900,000	VEOLIA ENVIRONNEMENT 0 21-26 09/06U	1,813,086.82	0.03
1,800,000	VEOLIA ENVIRONNEMENT 0 21-27 14/01A	1,694,676.74	0.03
2,000,000	VEOLIA ENVIRONNEMENT 1.25 20-28 15/04A	1,897,148.08	0.03
1,700,000	VEOLIA ENVIRONNEMENT 1.496 17-26 30/11A	1,659,625.52	0.03
1,200,000	VEOLIA ENVIRONNEMENT 1.59 15-28 10/01A	1,152,387.40	0.02
2,100,000	VEOLIA ENVIRONNEMENT 1.94 18-30 07/01A	1,993,637.12	0.03
1,600,000	VEOLIA ENVIRONNEMENT 3.571 24-34 09/09A	1,625,670.14	0.03
2,000,000	VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	2,091,934.40	0.04
1,924,000	VEOLIA ENVIRONNEMENT 6.125 03-33 25/11A	2,369,695.30	0.04
1,700,000	VERALLIA FRANCE SA 1.875 21-31 10/11A11A	1,509,238.43	0.03
1,400,000	VERALLIA SASU 1.625 21-28 14/05A	1,318,938.55	0.02
2,200,000	VIGIE 0.5 19-31 14/10A	1,844,793.79	0.03
2,200,000	VIGIE 1.5 17-29 03/04A	2,076,662.02	0.03
1,400,000	VINCI SA 0.00001 20-28 27/11A	1,258,508.86	0.02
2,200,000	VINCI SA 0.5 21-32 09/07A	1,839,493.81	0.03
300,000	VINCI SA 1.0000 18-25 26/09A	294,298.64	0.00
3,700,000	VINCI SA 1.625 19-29 18/01A	3,530,172.85	0.06
3,500,000	VINCI SA 1.7500 18-30 26/09A	3,287,884.28	0.06
2,400,000	VINCI SA 3.375 22-32 17/10A	2,437,701.98	0.04
1,900,000	VIVENDI SA 1.1250 19-28 11/12A	1,825,744.58	0.03
1,700,000	VIVENDI SA 1.875 16-26 26/05A	1,688,551.52	0.03
1,000,000	WENDEL SE 1 21-31 01/06A	867,102.98	0.01
1,400,000	WENDEL SE 2.5 15-27 09/02A	1,381,598.38	0.02
800,000	WENDEL SE 4.5 23-30 19/06A	839,269.39	0.01
1,400,000	WORLDLINE SA 0.875 20-27 30/06A	1,268,496.34	0.02
1,800,000	WORLDLINE SA 4.125 23-28 12/09A	1,751,593.40	0.03
2,187,000	WPP FINANCE 4.125 23-28 30/05A	2,263,967.70	0.04
2,086,000	WPP FINANCE SA 2.25 14-26 22/09A6 22/09A	2,063,306.59	0.03
2,000,000	WPP FINANCE SA 2.375 20-27 19/05A	1,980,330.24	0.03
	Germany	**392,382,649.59**	**6.60**
1,500,000	AAREAL BANK AG 0.0500 21-26 02/09A	1,404,309.21	0.02
2,200,000	AAREAL BANK AG 0.25 20-27 23/11A	1,994,551.00	0.03
1,300,000	AAREAL BANK AG 0.5 20-27 07/04A	1,208,598.41	0.02
1,500,000	AAREAL BANK AG 0.75 22-28 18/04A	1,361,793.33	0.02
1,400,000	AAREAL BANK AG 5.875 24-26 29/05A	1,451,184.32	0.02
1,300,000	ADIDAS AG 0.0000 20-28 05/10U	1,173,243.20	0.02
1,400,000	ADIDAS AG 0.6250 20-35 10/09A	1,077,314.38	0.02
1,400,000	ADIDAS AG 3.0 22-25 21/11A	1,402,923.76	0.02
1,600,000	ADIDAS AG 3.125 22-29 21/11A	1,626,940.40	0.03
2,900,000	BASF 0.7522-26 17/03A	2,818,745.42	0.05
2,792,000	BASF 0.875 17-27 15/11A	2,658,018.70	0.04
800,000	BASF 1.45 17-32 13/12A	706,078.71	0.01
1,497,000	BASF 1.5 18-30 22/05A	1,416,316.85	0.02
1,400,000	BASF 4.5 23-35 08/03A	1,514,354.63	0.03
2,900,000	BASF SE 0.25 20-27 05/06A	2,732,532.97	0.05
1,296,000	BASF SE 0.875 16-31 06/10A	1,147,959.09	0.02
3,000,000	BASF SE1.5 22-31 17/03A	2,736,697.83	0.05
2,200,000	BASF SE 1.625 17-37 15/11A	1,789,674.21	0.03
2,300,000	BASF SE 3.125 22-28 29/06A	2,338,309.61	0.04
2,100,000	BASF SE 3.75 22-32 29/06A	2,173,666.11	0.04
1,500,000	BASF SE 4.0 23-29 08/03A	1,571,463.39	0.03
1,400,000	BASF SE 4.25 23-32 08/03A	1,494,917.35	0.03
1,400,000	BERLIN HYP 1.125 17-27 25/10A	1,320,313.34	0.02
1,700,000	BERLIN HYP AG 0.375 21-31 21/04A	1,419,799.14	0.02
1,400,000	BERLIN HYP AG 0.375 22-27 25/01A	1,324,323.83	0.02
1,500,000	BERLIN HYP AG 0.5 19-29 05/11A	1,326,538.14	0.02
1,400,000	BERLIN HYP AG 1.0 19-26 05/02A	1,363,177.95	0.02
1,200,000	BERLIN HYP AG 1.5 18-28 14/04A	1,151,014.66	0.02
2,300,000	BERTELSMANN AG 3.5 22-29 29/05A	2,345,362.26	0.04
1,200,000	BERTELSMANN SE 1.125 16-26 27/04A	1,167,616.33	0.02
2,000,000	BERTELSMANN SE CO. 1.5 20-30 15/05A	1,859,446.06	0.03
2,200,000	BERTELSMANN SE CO. 2 20-28 01/04A	2,144,226.26	0.04
2,800,000	CA ASSURANCES SA 1.5 21-31 06/10A 06/10A	2,386,187.95	0.04
1,200,000	CLEARSTREAM BANK 0.0000 20-25 01/12A	1,159,667.87	0.02
2,151,000	COMMERZBANK AG 0.375 20-27 01/09A	2,029,786.91	0.03
2,954,000	COMMERZBANK AG 0.50 19-26 04/12A	2,819,981.60	0.05
2,100,000	COMMERZBANK AG 0.875 20-27 22/01A	2,001,198.00	0.03
3,668,000	COMMERZBANK AG 1.00 19-26 25/02A	3,582,822.62	0.06
1,500,000	COMMERZBANK AG 1.1250 19-26 22/06A	1,458,129.66	0.02
1,500,000	COMMERZBANK AG 1.875 18-28 28/02A	1,452,522.00	0.02
3,135,000	COMMERZBANK AG 4.00 16-26 23/03A	3,163,113.20	0.05
1,570,000	COMMERZBANK AG 4.00 17-27 30/03A	1,596,218.99	0.03
2,200,000	COMMERZBANK AKTIEN 4.625 24-21 17/01A	2,318,025.73	0.04
1,620,000	CONTINENTAL 3.5 24-29 01/10A	1,620,359.61	0.03
2,264,000	CONTINENTAL AG 2.5 20-26 27/08A	2,246,377.90	0.04
1,792,000	CONTINENTAL AG 3.625 22-27 30/11A	1,816,933.92	0.03
1,370,000	CONTINENTAL AG 4.0000 23-27 01/03A	1,399,366.47	0.02
2,275,000	CONTINENTAL AG 4 23-28 01/06A	2,335,337.21	0.04
1,400,000	COVESTRO AG 0.875 20-26 12/06A	1,363,724.27	0.02
1,434,000	COVESTRO AG 1.375 20-30 12/06A	1,320,023.19	0.02
1,400,000	COVESTRO AG 4.75 22-28 15/11A	1,494,672.06	0.03
1,700,000	DEUT PFANDBRIEF 0.2500 21-25 27/10A	1,615,113.97	0.03
1,500,000	DEUT PFANDBRIEFBANK 4.375 22-26 28/08A	1,496,425.53	0.03
2,500,000	DEUTSCHE BANK 1.750 18-28 17/01A	2,404,049.77	0.04
2,300,000	DEUTSCHE BANK AG 0.75 21-27 17/02A	2,229,902.35	0.04
3,500,000	DEUTSCHE BANK AG 1.375 21-32 17/02A	3,038,901.53	0.05
5,000,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	4,837,629.80	0.08
2,200,000	DEUTSCHE BANK AG 2.625 19-26 12/02A	2,186,683.07	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,500,000	DEUTSCHE BANK AG 3.2500 22-28 24/05A	1,501,506.85	0.03
1,900,000	DEUTSCHE BANK AG 4.50 16-26 19/05A	1,934,569.46	0.03
2,200,000	DEUTSCHE BANK AG 4 22-27 29/11A	2,281,881.06	0.04
1,794,000	DEUTSCHE BOERSE 1.125 18-28 26/03A	1,727,035.65	0.03
1,800,000	DEUTSCHE BOERSE 1.5 22-32 04/04A	1,626,870.13	0.03
2,200,000	DEUTSCHE BOERSE 3.75 23-29 28/09A	2,299,045.45	0.04
2,900,000	DEUTSCHE BOERSE 3.875 23-26 28/09A	2,962,397.85	0.05
3,800,000	DEUTSCHE BOERSE 3.875 23-33 28/09A	4,013,140.63	0.07
1,400,000	DEUTSCHE BOERSE AG 0.0 21-26 22/02A	1,346,262.88	0.02
1,400,000	DEUTSCHE BOERSE AG 0.125 21-31 22/02A	1,182,599.05	0.02
1,082,000	DEUTSCHE BOERSE AG 1.625 15-25 08/10A	1,069,668.30	0.02
2,800,000	DEUTSCHE LUFTHANSA 2.875 21-27 16/05A	2,773,155.14	0.05
2,800,000	DEUTSCHE LUFTHANSA 3 20-26 29/05A	2,787,410.70	0.05
2,500,000	DEUTSCHE LUFTHANSA A 3.75 21-28 11/02A	2,525,788.28	0.04
2,190,000	DEUTSCHE LUFTHANSA A 4.0 24-30 21/05A	2,243,705.92	0.04
1,450,000	DEUTSCHE LUFTHANSA A 4.125 24-32 03/09A	1,464,693.56	0.02
1,400,000	DEUTSCHE LUFTHANSA AG 3.5 21-29 14/07A	1,407,046.05	0.02
1,500,000	DEUTSCHE PFANDBRIEFB 0.1 21-26 01/02A	1,410,052.61	0.02
1,603,000	DEUTSCHE PFANDBRIEFB 5.0 23-27 05/02A	1,645,997.06	0.03
2,355,000	DEUTSCHE POST AG 0.375 20-26 20/05A	2,272,217.94	0.04
2,200,000	DEUTSCHE POST AG 0.75 20-29 20/05A	2,060,642.90	0.03
1,450,000	DEUTSCHE POST AG 1.00 17-27 13/12A	1,383,643.49	0.02
1,450,000	DEUTSCHE POST AG 1.255 16-26 01/04A	1,422,270.05	0.02
2,372,000	DEUTSCHE POST AG 1.625 18-28 05/12A	2,290,665.02	0.04
1,375,000	DEUTSCHE POST AG 1 20-32 20/05A	1,232,135.08	0.02
1,550,000	DEUTSCHE POST AG 3.375 23-33 03/07A	1,601,874.34	0.03
3,150,000	DEUTSCHE POST AG 3.5 24-36 25/03A	3,173,400.87	0.05
2,921,000	DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	2,776,086.12	0.05
1,147,000	DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	1,119,908.61	0.02
2,524,000	DEUTSCHE TELEKOM AG 1.375 19-34 05/07A	2,201,925.43	0.04
2,670,000	DEUTSCHE TELEKOM AG 1.75 19-31 25/03A	2,520,560.47	0.04
2,206,000	DEUTSCHE TELEKOM AG 1.75 19-49 09/12A	1,583,381.14	0.03
1,458,000	DEUTSCHE TELEKOM AG 2.25 19-39 29/03A	1,288,016.83	0.02
2,306,000	DEUTSCHE TELEKOM AG 3.25 24-36 20/03A	2,300,666.15	0.04
1,000,000	DEUTSCHE WOHNEN SE 0.5 21-31 07/04A	823,625.12	0.01
900,000	DEUTSCHE WOHNEN SE 1.3 21-41 07/04A	605,484.01	0.01
1,700,000	DEUTSCHE WOHNEN SE 1.5 20-30 30/04A	1,539,496.57	0.03
5,000,000	DT FINANCE NL 0% 96-15 10 2026 SENIOR	2,388.62	0.00
800,000	DZ BANK AG 0.4000 21-28 17/11A	714,141.35	0.01
1,500,000	EUROGRID GMBH 0.7410 21-33 21/04A	1,209,877.28	0.02
2,200,000	EUROGRID GMBH 1.113 20-32 15/05A	1,877,791.65	0.03
2,000,000	EUROGRID GMBH 1.50 16-28 18/04A	1,907,006.90	0.03
2,200,000	EUROGRID GMBH 1 3.722 23-30 27/04A	2,246,980.23	0.04
2,200,000	EUROGRID GMBH 3.2790 22-31 05/09A	2,193,452.05	0.04
2,300,000	EUROGRID GMBH 3.5980 24-29 02/01A	2,338,939.41	0.04
2,300,000	EUROGRID GMBH 3.9150 24-34 02/01A	2,364,723.81	0.04
1,350,000	EVONIK FINANCE BV 0.75 16-28 07/09A	1,283,474.10	0.02
2,200,000	EVONIK INDUSTRIES 2.25 22-27 25/09A	2,163,768.92	0.04
1,590,000	FRESENIUS MEDICAL CA 0.625 19-26 30/11A	1,516,544.94	0.03
2,162,000	FRESENIUS MEDICAL CA 1.5 20-30 29/05A	1,958,362.67	0.03
1,610,000	FRESENIUS MEDICAL CA 1 20-26 29/05A	1,563,407.73	0.03
1,266,000	FRESENIUS MEDICAL CARE 1.25 19-29 29/11A	1,160,388.71	0.02
2,146,000	FRESENIUS SE 1.625 20-27 08/10A	2,083,085.03	0.04
1,575,000	FRESENIUS SE 2.875 22-30 24/05A	1,544,181.69	0.03
1,600,000	FRESENIUS SE 4.25 22-26 28/05A	1,633,848.15	0.03
1,400,000	FRESENIUS SE 5.0 22-29 28/11A	1,509,789.92	0.03
1,634,000	FRESENIUS SE 5.125 23-30 05/10A	1,785,184.13	0.03
1,376,000	FRESENIUS SE AND CO 2.875 19-29 15/02A	1,393,363.81	0.02
1,583,000	FRESENIUS SE CO. KG 0.375 20-26 28/09A	1,511,672.58	0.03
2,226,000	FRESENIUS SE CO. KG 0.75 20-28 15/01A	2,084,022.27	0.04
1,133,000	FRESENIUS SE CO. KG 1.125 20-33 28/09A	954,518.80	0.02
2,274,000	FRES ME 3.875 22-27 20/09A	2,334,049.11	0.04
1,500,000	HAMBURG COMM BANK 4.5 24-28 24/07A	1,532,889.94	0.03
1,900,000	HAMBURG COMMERCIAL 3.5 24-28 17/03A	1,906,410.16	0.03
1,400,000	HAMBURG COMMERCIAL B 0.375 21-26 09/03A	1,339,187.36	0.02
1,419,000	HAMBURG COMMERCIAL B 4.75 24-29 02/05A	1,496,225.64	0.03
1,300,000	HAMBURG COMMERCIAL BK4.875 23-27 30/03A	1,348,381.34	0.02
2,400,000	HANNOVER RUECK SE 1.125 18-28 18/04A	2,298,140.88	0.04
2,400,000	HANNOVER RUECK SE 1.375 21-42 22/03A	2,038,735.58	0.03
1,403,000	HELLA GMBH & CO. KGAA 0.50 19-27 26/01A	1,325,924.65	0.02
2,000,000	HENKEL AG & CO KGAA 2.625 22-27 13/09A	2,007,663.48	0.03
1,461,000	HOCHTIEF AG 0.5 19-27 03/09A	1,366,746.14	0.02
1,347,000	HOCHTIEF AG 0.625 21-29 26/04A	1,205,117.79	0.02
2,050,000	HOCHTIEF AG 4.25 24-30 31/05A	2,109,963.94	0.04
2,100,000	INFINEON TECHNO 1.1250 20-26 24/06A	2,040,341.27	0.03
2,200,000	INFINEON TECHNO 1.625 20-29 24/06A	2,082,105.81	0.04
2,100,000	INFINEON TECHNO 2.0000 20-32 24/06A	1,934,338.85	0.03
2,000,000	KNOR BR 3.25 22-27 21/09A	2,017,239.36	0.03
900,000	KNORR-BREMSE AG 3.0000 24-29 30/09A	900,212.57	0.02
900,000	KNORR-BREMSE AG 3.2500 24-32 30/09A	895,010.27	0.02
1,500,000	KS AKTUELL AG 4.25 24-29 19/06A	1,526,176.91	0.03
1,388,000	LANXESS AG 0.00 21-27 08/09A	1,271,935.95	0.02
1,800,000	LANXESS AG 0.625 21-29 01/12A	1,545,532.34	0.03
1,570,000	LANXESS AG 1.00 16-26 07/10A	1,502,022.89	0.03
1,800,000	LANXESS AG 1.75 22-28 22/03A	1,707,676.54	0.03
1,400,000	LEG IMMOBILIEN 0.3750 22-26 17/01A	1,350,412.87	0.02
2,000,000	LEG IMMOBILIEN 0.75 21-31 30/06A	1,654,378.54	0.03
700,000	LEG IMMOBILIEN AG 1.625 19-24 28/11A	564,078.67	0.01
1,500,000	LEG IMMOBILIEN SE 0.8750 19-27 28/11A	1,413,129.98	0.02
1,800,000	LEG IMMOBILIEN SE 0.8750 22-29 17/01A	1,625,262.30	0.03
1,800,000	LEG IMMOBILIEN SE 0.875 21-33 30/03A	1,433,995.83	0.02
1,500,000	LEG IMMOBILIEN SE 1.0000 21-32 19/11A	1,214,407.45	0.02
1,500,000	LEG IMMOBILIEN SE 1.5 22-34 17/01A	1,228,588.20	0.02
3,150,000	MERCEDES-BENZ 1.125 19-31 06/11A	2,748,769.54	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,392,000	MERCEDES-BENZ GROUP 0.75 19-30 08/02A	2,126,990.29	0.04
2,850,000	MERCEDESBENZ GROUP 0.75 20-30 10/09A	2,506,252.55	0.04
2,900,000	MERCEDESBENZ GROUP 0.75 21-33 11/03A	2,380,882.14	0.04
2,791,000	MERCEDES-BENZ GROUP 1.00 17-27 15/11A	2,649,769.85	0.04
1,350,000	MERCEDES-BENZ GROUP 1.1250 19-34 08/08A	1,107,458.25	0.02
3,692,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	3,526,001.81	0.06
4,502,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	4,234,365.37	0.07
1,955,000	MERCEDES-BENZ GROUP 2.0 19-31 27/02A	1,844,998.29	0.03
3,728,000	MERCEDES-BENZ GROUP 2.125 17-37 03/07S	3,221,268.78	0.05
2,200,000	MERCEDES-BENZ GROUP 2.375 20-30 22/05A	2,124,770.87	0.04
2,200,000	MERCK FINANCIAL 19-31 05/07A	1,928,785.84	0.03
1,700,000	MERCK FINANCIAL SERVI 0.375 19-27 05/07A	1,600,418.88	0.03
1,400,000	MERCK FINANCIAL SERVI 1.875 22-26 15/06A	1,380,832.41	0.02
1,500,000	MERCK FIN SERVI 2.3750 22-30 15/06A	1,463,371.33	0.02
2,100,000	MERCK FIN SERVICES 0.5 20-28 16/07A	1,932,402.99	0.03
1,561,000	METRO AG 4.625 24-29 07/03A	1,624,851.12	0.03
1,500,000	MUENCHENER HYPOTHEKE 0.375 21-29 10/03A	1,311,947.97	0.02
1,200,000	MUENCHENER HYPOTHEKEN 0.500 19-26 08/06A	1,145,261.68	0.02
4,500,000	MUNICH RE 4.25 24-44 26/05A	4,587,119.91	0.08
2,300,000	SANTANDER CONSUMER B 4.375 23-27 13/09A	2,398,027.75	0.04
1,400,000	SANTANDER CONSUMER B 4.5 23-26 30/06A	1,435,035.98	0.02
2,705,000	SAP 1.75 14-27 22/02A	2,667,486.16	0.04
3,600,000	SAP EMTN 1.625 18-31 10/03A	3,372,846.26	0.06
1,700,000	SAP SE 0.125 20-26 18/05A	1,632,879.12	0.03
2,300,000	SAP SE 0.375 20-29 18/05A	2,079,988.99	0.03
1,600,000	SAP SE 1.00 18-26 13/03A	1,562,600.45	0.03
2,800,000	SAP SE 1.25 18-28 10/03A	2,679,256.30	0.05
1,400,000	SAP SE 1.375 18-30 13/03A	1,312,292.50	0.02
1,558,000	SIXT SE 3.75 24-29 25/01A	1,591,438.88	0.03
900,000	SIXT SE 5.1250 23-27 09/10A	949,316.42	0.02
1,000,000	TAG IMMOBILIEN AG 4.25 24-30 04/03A	1,009,882.10	0.02
1,600,000	TALANX AG 2.50 14-26 23/07A	1,596,752.64	0.03
1,400,000	TALANX AG 4.0 22-29 25/10A	1,462,922.47	0.02
1,400,000	VIER GAS TRANSP 0.5000 19-34 10/09A	1,059,382.87	0.02
1,400,000	VIER GAS TRANSP 4.00 22-27 26/09A	1,439,163.36	0.02
1,600,000	VIER GAS TRANSP4.625 22-32 26/09A	1,733,063.74	0.03
1,600,000	VIER GAS TRANSPORT 0.125 19-29 10/09A	1,399,204.57	0.02
1,400,000	VIER GAS TRANSPORT 1.5 18-28 25/09A	1,327,944.25	0.02
3,400,000	VONOVIA 0.75 21-32 01/09A	2,731,931.79	0.05
1,600,000	VONOVIA FINANCE BV 0.5000 19-29 14/09A	1,399,448.18	0.02
1,700,000	VONOVIA FINANCE BV 0.6250 20-26 09/07A	1,630,272.54	0.03
1,500,000	VONOVIA FINANCE BV 0.625 19-27 07/10A	1,399,442.07	0.02
2,000,000	VONOVIA FINANCE BV 1.00 20-30 09/07A	1,745,614.40	0.03
1,100,000	VONOVIA FINANCE BV 1.5 18-28 14/01A	1,049,439.97	0.02
1,300,000	VONOVIA FINANCE BV 1.625 19-39 07/10A	913,956.60	0.02
1,500,000	VONOVIA FINANCE BV 1.75 17-27 25/01A	1,461,735.00	0.02
1,300,000	VONOVIA FINANCE BV 2.25 20-30 07/04A	1,230,090.87	0.02
3,600,000	VONOVIA SE 0.0 21-25 01/12A	3,468,040.60	0.06
3,600,000	VONOVIA SE 0.2500 21-28 01/09A	3,206,272.90	0.05
3,100,000	VONOVIA SE 0.375 21-27 16/06A	2,896,727.60	0.05
2,900,000	VONOVIA SE 0.625 21-29 16/06A	2,533,187.04	0.04
1,700,000	VONOVIA SE 0.625 21-31 24/03A	1,413,601.00	0.02
1,800,000	VONOVIA SE 1.375 22-26 28/01A	1,760,260.22	0.03
1,400,000	VONOVIA SE 1.5 21-41 16/06A	950,416.22	0.02
2,200,000	VONOVIA SE 1.625 21-51 01/09A	1,295,991.03	0.02
2,300,000	VONOVIA SE 1.8750 22-28 28/06A	2,194,501.27	0.04
3,000,000	VONOVIA SE 1 21-33 16/06A	2,391,020.10	0.04
2,300,000	VONOVIA SE 2.375 22-32 25/03A	2,110,640.98	0.04
2,300,000	VONOVIA SE 4.25 24-34 10/04A	2,363,336.04	0.04
2,300,000	VONOVIA SE 4.75 22-27 23/05A	2,399,189.96	0.04
1,900,000	VONOVIA SE 5.0 22-30 23/11A	2,048,077.72	0.03
1,540,000	WPP FIN DEUTSCHLAND 1.625 15-30 23/03A	1,422,860.65	0.02
	Guernsey	**1,978,590.97**	**0.03**
1,300,000	SIRIUS REAL ESTATE L 1.125 21-26 22/06A	1,247,100.25	0.02
800,000	SIRIUS REAL ESTATE LTD 1.75 21-28 24/11A	731,490.72	0.01
	Iceland	**1,892,629.24**	**0.03**
950,000	ARION BANK 4.625 24-28 21/11A	988,918.43	0.02
850,000	ARION BANK 7.25 23-26 25/05A	903,710.81	0.02
	Ireland	**111,116,945.60**	**1.87**
1,977,000	AIB GROUP PLC 0.5 21-27 17/11A	1,877,100.99	0.03
1,600,000	APTIV PLC 1.60 16-28 15/09A	1,516,706.49	0.03
2,130,000	APTIV PLC APTIV GLOB 4.25 24-36 11/06A	2,150,495.99	0.04
1,204,000	ATLAS COPCO FINANCE 0.75 22-32 08/02A	1,028,525.00	0.02
1,890,000	CCEP FINANCE IRELAND 0.5 21-29 06/05A	1,679,224.65	0.03
2,868,000	CCEP FINANCE IRELAND 0.875 21-33 06/05AA	2,360,916.98	0.04
760,000	CCEP FINANCE IRELAND 0 21-25 06/05A	738,963.68	0.01
1,744,000	CCEP FINANCE IRELAND 1.5 21-41 06/05AA	1,280,057.81	0.02
1,623,000	CRH FINANCE 1.375 16-28 18/10A	1,531,972.73	0.03
2,100,000	CRH SMW FINANCE DAC 1.25 20-26 05/05A	2,035,985.80	0.03
2,306,000	CRH SMW FINANCE DAC 4.00 23-31 11/07A	2,401,606.58	0.04
1,434,000	CRH SMW FINANCE DAC 4.0 23-27 11/07A	1,475,076.98	0.02
2,200,000	CRH SMW FINANCE DAC 4.25 23-35 11/07A	2,318,259.99	0.04
1,509,000	DCC GROUP FIN I 4.3750 24-31 27/06A	1,535,729.73	0.03
1,550,000	DELL BANK INTL DAC 0.5 21-26 27/10A	1,479,182.03	0.02
1,600,000	DELL BANK INTL DAC 3.625 24-29 24/06A	1,630,971.47	0.03
1,300,000	DELL BANK INTL DAC 4.5 22-27 18/10A	1,351,945.69	0.02
1,775,000	DXC CAPITAL FUNDING 0.95 21-31 15/09A	1,443,603.86	0.02
2,380,000	DXC CAPITAL FUNDING LT0.45 21-27 15/09A	2,191,736.15	0.04
1,390,000	EATON CAPITAL UNLI 3.601 24-31 21/05A	1,431,325.29	0.02
1,460,000	EATON CAPITAL UNLI 3.802 24-36 21/05A	1,511,267.40	0.03
2,580,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	2,484,565.69	0.04
1,750,000	EATON CAPITAL UNLIMI 0.577 21-30 08/03A	1,540,436.38	0.03
1,422,000	EXPERIAN EUROPE DAC 1.56 22-31 16/05A	1,306,862.39	0.02
1,210,000	FRESENIUS FINANCE IR 0.875 21-31 01/04A	1,019,206.07	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,324,000	FRESENIUS FINANCE IR 0 21-25 01/04A	1,284,956.44	0.02
1,985,000	FRESENIUS FIN IRELAND 2.125 17-27 01/02A	1,961,960.58	0.03
1,682,000	FRESENIUS FIN IRL 0.5 21-28 01/10A	1,529,524.56	0.03
1,285,000	FRESENIUS FIN IRL 3.00 17-32 30/01A	1,270,282.13	0.02
1,800,000	GRENKE FINANCE 5.1250 24-29 04/01A	1,805,680.08	0.03
1,400,000	GRENKE FINANCE 7.875 23-27 06/04A	1,502,815.21	0.03
1,500,000	GRENKE FINANCE PLC 5.75 24-29 06/07A	1,543,368.93	0.03
1,950,000	HAMMERSON IRL FIN 1.75 21-27 03/06A	1,870,070.44	0.03
1,800,000	JOHNSON CONTROL INTL 3 22-28 15/09A	1,800,563.99	0.03
1,375,000	JOHNSON CONTROLS INT 0.375 20-27 15/09A	1,280,468.41	0.02
1,530,000	JOHNSON CONTROLS INT 1 20-32 15/09A	1,289,563.73	0.02
2,300,000	KERRY GROUP FINANCIA 3.375 24-33 05/03A	2,331,175.45	0.04
1,400,000	KERRY GROUP FINANCIA 3.75 24-36 05/09A	1,425,793.55	0.02
2,174,000	KERRY GROUP FINANCIAL 0.875 21-31 01/12A	1,877,784.26	0.03
2,040,000	KERRY GROUP FIN SERV 0.625 19-29 20/09A	1,836,961.90	0.03
1,600,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	1,589,087.57	0.03
1,400,000	LINDE 1.0 22-27 31/03A	1,345,938.41	0.02
2,300,000	LINDE 1.375 22-31 31/03A	2,095,183.27	0.04
2,000,000	LINDE PLC 0.00 21-26 30/09A	1,896,397.48	0.03
1,400,000	LINDE PLC 0.3750 21-33 30/09A	1,118,885.37	0.02
2,300,000	LINDE PLC 1.0000 21-51 30/09A	1,351,562.31	0.02
2,300,000	LINDE PLC 1.625 22-35 31/03A	1,973,234.08	0.03
2,200,000	LINDE PUBLIC LIMITED 3.0 24-28 14/02A	2,223,979.58	0.04
2,600,000	LINDE PUBLIC LIMITED 3.2 24-31 14/02A	2,643,866.70	0.04
2,200,000	LINDE PUBLIC LIMITED 3.375 23-29 12/06A	2,263,506.87	0.04
2,000,000	LINDE PUBLIC LIMITED 3.4 24-36 14/02A	2,009,886.18	0.03
1,600,000	LINDE PUBLIC LIMITED 3.625 23-34 12/06A	1,657,488.67	0.03
3,700,000	RYANAIR DAC 0.875 21-26 25/05A	3,579,979.22	0.06
1,241,000	SECURITAS TREASURY I 3.875 24-30 23/02A	1,272,725.89	0.02
1,700,000	SECURITAS TREASURY I 4.25 23-27 04/04A	1,747,519.85	0.03
1,900,000	SECURITAS TREASURY I 4.375 23-29 06/03A	1,987,153.76	0.03
3,020,000	SMURFIT KAPPA 2.875 18-26 15/01S	3,009,580.73	0.05
1,216,000	SMURFIT KAPPA TSY 0.5000 21-29 22/09A	1,074,585.79	0.02
2,188,000	SMURFIT KAPPA TSY 1.5 19-27 15/09S	2,100,981.16	0.04
1,650,000	SMURFIT KAPPA TSY 1 21-33 22/09A3 22/09A	1,361,028.59	0.02
793,000	VODAFONE INTERNATIONAL 3.25 22-29 02/03A	810,061.72	0.01
1,150,000	VODAFONE INTERNATIONAL 4.0 23-43 10/02A	1,174,215.24	0.02
1,900,000	VODAFONE INTL FIN 3.75 22-34 02/12A	1,961,343.12	0.03
1,830,000	VODAFONE INTL FINANC 3.375 24-33 01/08A	1,841,100.60	0.03
1,400,000	ZURICH FINANCE 1.6250 19-39 17/06A	1,094,957.96	0.02
	Italy	**184,923,801.61**	**3.11**
830,000	AEROPORTI DI ROMA 1.625 20-29 02/02A	785,005.95	0.01
1,300,000	AEROPORTI DI ROMA 1.75 21-31 30/07A	1,165,205.22	0.02
1,072,000	AEROPORTI DI ROMA 4.875 23-33 10/07A	1,157,077.92	0.02
1,400,000	AEROPORTI DI ROMA SPA 1.625 17-27 08/06A	1,359,544.01	0.02
850,000	ANIMA HOLDING SPA 1.5 21-28 22/04A	801,937.06	0.01
1,400,000	ASS GENERALI 5.8 22-32 06/07A	1,561,635.82	0.03
1,499,000	ASSICURAZ GENERALI 1.713 21-32 30/06A	1,293,187.47	0.02
1,850,000	ASSICURAZ GENERALI 2.124 19-30 01/10A	1,708,808.86	0.03
1,535,000	ASSICURAZ GENERALI 2.429 20-31 14/07A	1,414,214.53	0.02
1,575,000	ASSICURAZ GENERALI 3.212 24-29 15/01A	1,591,221.13	0.03
2,900,000	ASSICURAZ GENERALI 4.125 14-26 04/05A	2,937,963.61	0.05
1,400,000	ASSICURAZ GENERALI 5.272 23-33 12/09A	1,521,242.73	0.03
1,484,000	ASSICURAZ GENERALI 5.399 23-33 20/04A	1,628,397.08	0.03
1,400,000	ASSICURAZIONI GENER 3.875 19-29 29/01A	1,427,413.55	0.02
1,400,000	ASSICURAZIONI GENERA 4.1562 24-35 03/01A	1,409,395.02	0.02
1,840,000	ASTM 1.625 18-28 08/02A	1,759,269.30	0.03
2,200,000	ASTM SPA 1.0 21-26 25/11A	2,111,231.54	0.04
3,435,000	ASTM SPA 1.5000 21-30 25/01A	3,110,714.15	0.05
2,868,000	ASTM SPA 2.3750 21-33 25/11A	2,501,373.46	0.04
1,476,000	BANCO BPM SPA 0.875 21-26 15/07A	1,427,146.33	0.02
1,350,000	BANCO BPM SPA 4.625 23-27 29/11A	1,411,806.50	0.02
2,120,000	BANCO BPM SPA 4.875 23-27 18/01A	2,208,017.23	0.04
1,450,000	BANCO BPM SPA 6 22-26 13/09A	1,529,986.49	0.03
2,250,000	BANCO BPM SPA 6 23-28 14/06A	2,396,404.67	0.04
1,653,000	BPER BANCA S.P.A. 1.375 21-27 31/03A	1,613,662.60	0.03
1,800,000	ERG SPA 0.5 20-27 11/09A	1,671,222.94	0.03
1,434,000	ERG SPA 0.875 21-31 15/09A	1,188,698.00	0.02
1,500,000	ERG SPA 4.125 24-30 03/07A	1,541,660.95	0.03
2,989,000	INTESA SANPAOLO 0.625 21-26 24/02A	2,892,356.00	0.05
3,561,000	INTESA SANPAOLO 0.75 21-28 16/03A	3,311,764.93	0.06
3,820,000	INTESA SANPAOLO 1.75 18-28 20/03A	3,674,141.21	0.06
3,100,000	INTESA SANPAOLO 1.75 19-29 04/07A	2,928,711.61	0.05
3,397,000	INTESA SANPAOLO 1 19-26 19/11A	3,270,600.65	0.06
980,000	INTESA SANPAOLO 4.5000 23-25 02/10A	991,894.74	0.02
3,000,000	INTESA SANPAOLO 4.75 22-27 06/09A	3,144,315.90	0.05
3,585,000	INTESA SANPAOLO 4.875 23-30 19/05A	3,889,788.95	0.07
2,662,000	INTESA SANPAOLO 4 23-26 19/05A	2,709,235.11	0.05
4,510,000	INTESA SANPAOLO 5.125 23-31 29/08A	4,985,671.59	0.08
2,239,000	INTESA SANPAOLO 5.25 22-30 13/01A	2,469,105.06	0.04
2,151,000	INTESA SANPAOLO 5.625 23-33 08/03A	2,430,532.45	0.04
4,350,000	INTESA SANPAOLO 5 23-28 08/03A	4,545,769.09	0.08
2,100,000	INTESA SANPAOLO SPA 1.35 21-31 24/02A	1,846,732.97	0.03
3,050,000	INTESA SANPAOLO SPA 3.625 24-30 16/10A	3,110,637.18	0.05
2,325,000	INTESA SANPAOLO SPA 4.375 23-27 29/08A	2,421,223.57	0.04
1,350,000	IREN 3.875 24-32 22/07A	1,384,285.12	0.02
1,400,000	IREN SPA 0.2500 20-31 17/01A	1,165,682.89	0.02
1,500,000	IREN SPA 0.8750 19-29 14/10A	1,349,649.26	0.02
1,400,000	IREN SPA 1.000 20-30 01/07A	1,259,425.10	0.02
1,600,000	IREN SPA 1.5 17-27 24/10A	1,547,329.10	0.03
1,400,000	IREN SPA 3.625 24-33 23/09A	1,400,678.44	0.02
2,100,000	ITALGAS 3.125 24-29 08/02A	2,100,714.35	0.04
1,400,000	ITALGAS 4.125 23-32 08/06A	1,455,019.51	0.02
1,300,000	ITALGAS SPA 0.5 21-33 16/02A	1,018,323.38	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,502,000	ITALGAS SPA 0.875 19-30 24/04A	1,336,456.55	0.02
1,739,000	ITALGAS SPA 0 21-28 16/02U	1,586,833.64	0.03
1,300,000	ITALGAS SPA 1.0 19-31 11/12A	1,121,671.40	0.02
2,180,000	ITALGAS SPA 1.625 17-27 19/01A	2,128,326.52	0.04
2,100,000	ITALGAS SPA 1.625 17-29 18/01A	1,994,396.14	0.03
1,650,000	MEDIOBANCA 0.875 19-26 15/01A	1,605,806.02	0.03
1,433,000	MEDIOBANCA 1 20-27 08/09A	1,358,846.82	0.02
1,350,000	MEDIOBANCA 4.875 23-27 13/09A	1,398,027.95	0.02
1,400,000	MEDIOBANCA-BCA CREDI 1.0 22-29 17/07A	1,296,410.92	0.02
829,000	MEDIOBANCA DI C 0.7500 20-27 15/07A	781,055.34	0.01
1,900,000	PIRELLI C 3.875 24-29 02/07A	1,948,692.14	0.03
1,700,000	PIRELLI C 4.25 23-28 18/01A	1,760,088.01	0.03
1,300,000	SNAM SPA 0.625 21-31 30/06A	1,101,270.93	0.02
2,533,000	SNAM SPA 0.7500 22-29 20/06A	2,286,452.39	0.04
2,171,000	SNAM SPA 0.75 20-30 17/06A	1,900,384.17	0.03
3,880,000	SNAM SPA 0.875 16-26 25/10A	3,735,417.70	0.06
2,050,000	SNAM SPA 0 20-28 07/12U	1,815,859.33	0.03
1,600,000	SNAM SPA 1.0000 19-34 12/09A	1,264,926.34	0.02
1,950,000	SNAM SPA 1.25 22-34 20/06A	1,606,537.51	0.03
1,471,000	SNAM SPA 1.375 17-27 25/10A	1,411,904.02	0.02
1,035,000	SNAM SPA 3.375 22-26 05/12A	1,046,531.88	0.02
1,600,000	SNAM SPA 3.375 24-28 19/02A	1,623,166.19	0.03
3,050,000	SNAM SPA 3.875 24-34 19/02A	3,112,301.43	0.05
1,900,000	SNAM SPA 4 23-29 27/11A	1,974,635.98	0.03
2,460,000	TERNA RETE ELETTRICA 3.50 24-31 17/01A	2,500,140.85	0.04
2,100,000	TERNA RETE ELETTRICA 3.625 23-29 21/04A	2,150,976.49	0.04
1,874,000	TERNA RETE ELETTRICA 3.875 23-33 24/07A	1,946,645.95	0.03
1,500,000	TERNA S.P.A. 0.375 20-30 25/09A	1,278,436.90	0.02
1,406,000	TERNA SPA 0.75 20-32 24/07A	1,174,429.38	0.02
1,500,000	TERNA SPA 1.0000 19-26 10/04A	1,460,666.03	0.02
2,216,000	TERNA SPA 1.00 16-28 11/10U	2,077,574.79	0.03
2,600,000	TERNA SPA 1.375 17-27 26/07A	2,509,572.16	0.04
3,600,000	UNICREDIT 4.0 24-34 05/03A	3,723,761.44	0.06
2,700,000	UNICREDIT SPA 0.325 21-26 19/01A	2,613,872.54	0.04
2,944,000	UNICREDIT SPA 0.85 21-31 19/01A	2,544,291.47	0.04
1,477,000	UNICREDIT SPA 1.625 22-32 18/01A	1,317,474.62	0.02
2,050,000	UNICREDIT SPA 1.8 20-30 20/01A	1,906,871.52	0.03
3,034,000	UNICREDIT SPA 2.125 16-26 24/10A	2,999,776.36	0.05
2,882,000	UNICREDIT SPA 4.20 24-34 11/06A	2,972,581.75	0.05
2,850,000	UNICREDIT SPA 5.85 22-27 15/11A	3,013,697.76	0.05
	Japan	**93,508,123.89**	**1.57**
1,200,000	EAST JAPAN RAILWAY 0.773 21-34 15/09A	962,556.30	0.02
1,941,000	EAST JAPAN RAILWAY 1.1040 21-39 15/09A	1,409,018.15	0.02
1,900,000	EAST JAPAN RAILWAY 1.85 22-33 13/04A/04A	1,729,102.61	0.03
700,000	EAST JAPAN RAILWAY 2.614 22-25 08/09A09A	697,486.31	0.01
1,273,000	EAST JAPAN RAILWAY 3.245 22-30 08/09A	1,291,518.20	0.02
2,200,000	EAST JAPAN RAILWAY 3.533 24-36 04/09A	2,230,169.48	0.04
1,800,000	EAST JAPAN RAILWAY 3.976 23-32 05/09A	1,914,176.99	0.03
2,043,000	EAST JAPAN RAILWAY 4.11 23-43 22/02A	2,135,345.01	0.04
1,950,000	EAST JAPAN RAILWAY 4.3890 23-43 05/09A	2,110,093.23	0.04
1,525,000	MITSUBISHI UFJ FIN 0.848 19-29 19/07A	1,380,747.25	0.02
2,150,000	MITSUBISHI UFJ FINA 3.556 22-32 15/06A	2,210,971.70	0.04
1,650,000	MITSUBISHI UFJ FINAN 0.337 21-27 08/06A	1,580,166.43	0.03
1,697,000	MIZU FI 4.029 22-32 05/09A	1,769,922.01	0.03
1,800,000	MIZU FI 4.157 23-28 20/05A	1,868,754.33	0.03
2,200,000	MIZU FI 4.416 23-33 20/05A	2,334,743.36	0.04
1,540,000	MIZUHO FINANCIAL 1.5980 18-28 10/04A	1,468,793.19	0.02
2,300,000	MIZUHO FINANCIAL 4.608 23-30 28/08A	2,464,514.72	0.04
2,602,000	MIZUHO FINANCIAL GP 2.096 22-32 08/04A	2,391,510.35	0.04
2,000,000	MIZUHO FINANCIAL GRO 0.797 20-30 14/01A	1,763,834.36	0.03
2,280,000	MIZUHO FINANCIAL GRO 1.631 22-27 08/04A	2,210,134.99	0.04
2,200,000	MIZUHO FINANCIAL GRO 3.98 24-34 21/05A	2,265,360.81	0.04
2,130,000	MIZUHO FINANCIAL GRP 0.184 21-26 13/04A	2,046,050.38	0.03
1,150,000	MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	1,120,255.09	0.02
1,450,000	MIZUHO FINANCIAL GRP 0.402 19-29 06/09A	1,280,344.96	0.02
3,068,000	MIZUHO FINANCIAL GRP 0.693 20-30 07/10A	2,641,831.76	0.04
1,850,000	MIZUHO FINANCIAL GRP 0.843 21-33 12/04A	1,533,322.38	0.03
2,442,000	MIZUHO FINANCIAL GRP 3.49 22-27 05/09A	2,484,568.17	0.04
1,650,000	MIZUHO FINANCIAL GRP 3.767 24-34 27/08A	1,665,308.96	0.03
2,630,000	NTT FINANCE 0.399% 13-12-28	2,379,958.35	0.04
2,200,000	NTT FINANCE 3.359 24-31 12/03A	2,236,572.73	0.04
1,800,000	NTT FINANCE CORP 0.082 21-25 13/12A	1,738,899.00	0.03
2,750,000	NTT FINANCE CORP 0.342 21-30 03/03A	2,395,038.60	0.04
860,000	ORIX 1.919 22-26 20/04A	847,094.11	0.01
1,500,000	ORIX 3.78 24-29 29/05A	1,542,266.55	0.03
1,502,000	ORIX CORP 4.477 23-28 01/06A	1,573,492.89	0.03
3,480,000	SUMITOMO MITSUI FIN 0.632 19-29 23/10A	3,073,213.02	0.05
4,400,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	4,306,972.29	0.07
1,980,000	SUMITOMO MITSUI FINA 4.492 23-30 12/06A	2,105,023.18	0.04
1,350,000	SUMITOMO MITSUI FINL 0.303 20-27 28/10A	1,250,360.56	0.02
1,430,000	SUMITOMO MITSUI FINL 1.143 17-27 14/06A	1,378,617.10	0.02
2,100,000	TAKEDA PHARMA 0.75 20-27 09/07A	1,989,556.46	0.03
2,950,000	TAKEDA PHARMA 1.375 20-32 09/07A	2,593,232.58	0.04
2,438,000	TAKEDA PHARMA 1 20-29 09/07A	2,235,369.36	0.04
4,250,000	TAKEDA PHARMA 2.25 18-26 21/11A	4,206,883.36	0.07
2,906,000	TAKEDA PHARMA 2 20-40 09/07A	2,314,872.56	0.04
4,390,000	TAKEDA PHARMA 3 18-30 21/11A	4,380,099.71	0.07
	Jersey	**10,540,359.91**	**0.18**
1,625,000	HEATHROW FDG LTD 1.875 17-32 12/07A	1,459,615.79	0.02
2,102,000	HEATHROW FUNDING 1.50 15-30 11/05A	1,932,185.27	0.03
1,470,000	HEATHROW FUNDING LIM 1.125 21-30 08/04A	1,295,709.12	0.02
2,300,000	HEATHROW FUNDING LIM 1.5 20-25 12/10A	2,263,515.60	0.04
2,050,000	HEATHROW FUNDING LIM 4.5 23-33 11/07A	2,192,543.94	0.04
1,600,000	HEATHROW FUNDING LTD 1.875 19-34 14/03A	1,396,790.19	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Liechtenstein	**3,487,556.03**	**0.06**
1,800,000	SWISS LIFE FINANCE 0.5 21-31 15/09A	1,504,509.91	0.03
1,962,000	SWISS LIFE FINANCE 3.25 22-29 31/08A	1,983,046.12	0.03
	Luxembourg	**152,096,790.28**	**2.56**
1,211,000	ACEF HOLDING 1.25 21-30 26/04A	1,072,750.28	0.02
1,650,000	ACEF HOLDING SCA 0.75 21-28 14/06A	1,508,732.81	0.03
1,200,000	ALBEMARLE NEW HOLDING 1.125 19-25 25/11A	1,172,517.03	0.02
1,400,000	ALBEMARLE NEW HOLDING 1.625 19-28 25/11A	1,302,896.87	0.02
1,900,000	AROUNDTOWN 4.8 24-29 16/07A	1,924,251.60	0.03
2,900,000	AROUNDTOWN SA 0.3750 21-27 15/04A	2,653,512.24	0.04
1,900,000	AROUNDTOWN SA 0 20-26 16/07A	1,778,103.41	0.03
1,800,000	AROUNDTOWN SA 1.45 19-28 09/07A	1,633,759.51	0.03
1,300,000	AROUNDTOWN SA 1.50 19-26 28/05A	1,253,691.34	0.02
2,300,000	AROUNDTOWN SA 1.625 18-28 31/01A	2,120,848.22	0.04
2,466,000	BECTON DICKINSON 0.334 21-28 13/08A	2,237,532.99	0.04
1,900,000	BECTON DICKINSON 1.208 19-26 04/06A	1,852,533.06	0.03
2,300,000	BECTON DICKINSON 4.029 24-36 07/06A	2,384,064.58	0.04
1,636,000	BECTON DICKINSON EUR 1.213 21-36 12/02A	1,294,113.58	0.02
2,294,000	BECTON DICKINSON EUR 3.553 23-29 13/09A	2,344,547.53	0.04
2,450,000	BECTON DICKINSON EURO 1.336 21-41 13/08A	1,704,903.79	0.03
256,000	CNH IND FIN 1.75 17-25 12/09A	252,437.79	0.00
1,434,000	CNH IND FIN EUROPE 1.625 19-29 03/07A	1,334,957.98	0.02
1,681,000	CNH INDUSTRIAL 1.75 19-27 25/03A	1,632,065.58	0.03
1,438,000	CNH INDUSTRIAL 1.875 18-26 19/01A	1,413,796.89	0.02
1,394,000	CROMWELL EREIT LUX 2.125 20-25 19/11A11A	1,357,894.61	0.02
3,745,000	DH EUROPE FIN 0.20 19-26 18/03A	3,608,869.40	0.06
3,603,000	DH EUROPE FIN 1.35 19-39 18/09A	2,717,610.42	0.05
2,229,000	DH EUROPE FIN 1.80 19-49 18/09A	1,573,920.30	0.03
3,554,000	DH EUROPE FINANCE 0.45 19-28 18/03A	3,289,503.36	0.06
1,750,000	DH EUROPE FINANCE 1.2 17-27 30/06A30/06A	1,685,148.78	0.03
5,100,000	DH EUROPE FINANCE II 0.75 19-31 18/09A	4,395,138.39	0.07
2,251,000	EUROFINS SCIENTIFIC 0.875 21-31 19/05A	1,867,660.44	0.03
900,000	EUROFINS SCIENTIFIC 3.75 20-26 17/07A	903,890.10	0.02
1,850,000	EUROFINS SCIENTIFIC 4.75 23-30 06/09A	1,945,547.38	0.03
1,440,000	EUROFINS SCIENTIFIC 4 22-29 06/07A06/07A	1,460,535.40	0.02
1,000,000	GELF BOND ISSUER I 1.625 16-26 20/10A	967,205.37	0.02
1,150,000	GELF BOND ISSUER I SA 1.125 19-29 18/07A	1,028,947.95	0.02
1,500,000	GRAND CITY PROPERTIE 4.375 24-30 09/01A	1,528,507.42	0.03
3,100,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	2,770,618.43	0.05
1,200,000	GRAND CITY PROPERTIES 1.375 17-26 03/08A	1,155,302.09	0.02
1,700,000	GRAND CITY PROPERTIES 1.50 18-27 22/02A	1,621,236.73	0.03
1,725,000	HIGHLAND HOLDINGS 0.318 21-26 15/12A/12A	1,634,518.83	0.03
1,400,000	HIGHLAND HOLDINGS 0.934 21-31 15/12A/12A	1,195,492.80	0.02
1,725,000	JOHN DEERE BANK 2.5 22-26 14/09A	1,716,340.43	0.03
1,721,000	JOHN DEERE BANK 3.3 24-29 15/10A	1,751,127.57	0.03
1,850,000	JOHN DEERE CASH 1.6500 19-39 13/06A	1,512,165.41	0.03
1,800,000	JOHN DEERE CASH MANA 1.85 20-28 02/04A	1,748,316.94	0.03
1,686,000	JOHN DEERE CASH MGT 2.2 20-32 02/04A4A	1,593,705.65	0.03
1,142,000	NESTLE FIN 3.0 22-28 15/03A	1,174,444.24	0.02
2,095,000	NESTLE FIN 3.0 24-31 23/01A	2,131,159.53	0.04
2,500,000	NESTLE FIN 3.5 23-27 13/12A	2,572,823.35	0.04
1,434,000	NESTLE FIN 3.5 23-30 17/01A	1,490,599.05	0.03
2,400,000	NESTLE FIN 3.75 23-33 13/03A	2,568,270.08	0.04
1,441,000	NESTLE FIN 3.75 23-35 14/11A	1,523,708.65	0.03
1,425,000	NESTLE FINANCE 0.00001 20-25 3/12A	1,380,812.46	0.02
1,867,000	NESTLE FINANCE INT 1.25 22-31 29/03A	1,714,253.56	0.03
2,515,000	NESTLE FINANCE INTER 0.125 20-27 12/05A	2,346,039.43	0.04
2,200,000	NESTLE FINANCE INTER 0.25 21-29 14/06A	1,987,517.87	0.03
3,033,000	NESTLE FINANCE INTER 0.375 20-32 12/05A	2,553,047.16	0.04
1,515,000	NESTLE FINANCE INTER 0.375 20-40 03/12A	980,792.16	0.02
1,404,000	NESTLE FINANCE INTER 0.625 21-34 14/06A	1,163,399.13	0.02
1,670,000	NESTLE FINANCE INTER 0.875 21-41 14/06A	1,168,866.41	0.02
1,112,000	NESTLE FINANCE INTER 0 20-33 03/12A	894,685.27	0.02
3,575,000	NESTLE FINANCE INTER 0 21-26 14/06A	3,428,621.84	0.06
1,432,000	NESTLE FINANCE INTER 3.375 22-34 15/11A	1,483,514.94	0.02
2,200,000	NESTLE FINANCE INTERNA 3.25 24-37 23/01A	2,209,815.15	0.04
1,412,000	NESTLE FINANCE INTL 0.875 22-27 29/03A	1,360,747.61	0.02
2,865,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	2,806,189.17	0.05
2,142,000	NESTLE FINANCE INTL 1.25 17-29 02/11A	2,016,264.67	0.03
2,914,000	NESTLE FINANCE INTL 1.5 20-30 01/04A	2,749,239.15	0.05
2,332,000	NESTLE FINANCE INTL 1.5 22-35 29/03A	2,023,176.39	0.03
2,220,000	NESTLE FINANCE INTL 1.75 17-37 02/11A	1,883,058.92	0.03
1,705,000	NOVARTIS 1.625 14-26 09/11A	1,676,783.70	0.03
2,000,000	NOVARTIS FINANCE 1.70 18-38 14/08A	1,704,361.32	0.03
1,700,000	NOVARTIS FINANCE S 1.125 17-27 30/09A	1,637,176.33	0.03
1,434,000	NOVARTIS FINANCE SA 0.625 16-28 20/09A	1,341,424.90	0.02
5,374,000	NOVARTIS FINANCE SA 0 20-28 23/09A	4,861,484.68	0.08
2,200,000	NOVARTIS FINANCE SA 1.375 18-30 14/08A	2,049,320.22	0.03
1,650,000	SEGRO CAPITAL SARL 0.5 21-31 22/09A2/09A	1,356,147.19	0.02
1,745,000	SEGRO CAPITAL SARL 1.25 22-26 23/03A/03A	1,699,277.18	0.03
1,450,000	SEGRO CAPITAL SARL 1.8750 22-30 23/03A	1,344,857.63	0.02
2,100,000	SES 3.5 22-29 14/01A	2,070,580.22	0.03
1,250,000	SES SA 0.875 19-27 04/11A	1,162,567.89	0.02
2,000,000	SES SA 1.625 18-26	1,958,962.72	0.03
1,226,000	SES SA 2 20-28 02/07A	1,162,614.41	0.02
1,115,000	WHIRLPOOL EMEA FINAN 0.5 20-28 21/02A	1,021,540.80	0.02
2,050,000	WHIRLPOOL FINANCE 1.10 17-27 09/11A	1,935,994.60	0.03
1,651,000	WHIRLPOOL FINANCE 1.25 06-16 15/06A	1,601,429.02	0.03
	Mexico	**4,730,653.76**	**0.08**
2,333,000	AMERICA MOVIL 0.75 19-27 26/06A	2,215,773.61	0.04
1,450,000	AMERICA MOVIL 2.125 16-28 10/03A	1,419,684.36	0.02
1,100,000	CEMEX SAB DE CV 3.125 19-26 19/03S	1,095,195.79	0.02
	Netherlands	**634,952,307.03**	**10.68**
2,500,000	ABB FINANCE BV 0 21-30 19/01A	2,155,723.20	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,350,000	ABB FINANCE BV 3.25 23-27 16/01A	1,370,667.31	0.02
2,200,000	ABB FINANCE BV 3.375 23-31 16/01A	2,254,185.39	0.04
2,160,000	ABN AMRO BANK 0.5 19-26 15/04A	2,090,354.94	0.04
2,900,000	ABN AMRO BANK 0.5 21-29 23/09A	2,556,817.05	0.04
3,500,000	ABN AMRO BANK 0.6 20-27 15/01A	3,330,586.59	0.06
2,800,000	ABN AMRO BANK 1.25 22-34 20/01A	2,339,393.59	0.04
2,300,000	ABN AMRO BANK 2.375 22-27 01/06A	2,275,111.93	0.04
1,900,000	ABN AMRO BANK 3.625 23-26 10/01A	1,917,689.61	0.03
3,000,000	ABN AMRO BANK 3.875 23-26 21/12A	3,077,060.52	0.05
1,900,000	ABN AMRO BANK 3 22-32 01/06A	1,862,435.48	0.03
3,600,000	ABN AMRO BANK 4.25 22-30 21/02A	3,786,904.30	0.06
3,600,000	ABN AMRO BANK 4.375 23-28 20/10A	3,775,964.87	0.06
2,900,000	ABN AMRO BANK 4 23-28 16/01A	2,987,833.90	0.05
2,300,000	ABN AMRO BANK 5.5 23-33 21/09A	2,438,651.52	0.04
1,800,000	ABN AMRO BANK NV 3.0000 24-31 01/10A	1,803,016.69	0.03
2,900,000	ABN AMRO BANK NV 3.8750 24-32 15/01A	2,990,170.89	0.05
2,200,000	ABN AMRO BANK NV 4.375 24-36 16/07A	2,250,305.47	0.04
2,900,000	ABN AMRO BANK NV 4.5 22-34 21/11A	3,163,737.14	0.05
2,100,000	ACHMEA BV 1.5 20-27 26/05A	2,030,584.60	0.03
1,375,000	ACHMEA BV 3.625 22-25 29/11A	1,380,931.20	0.02
1,425,000	ADECCO INTL FIN SERV 0.125 21-28 21/09A	1,281,362.91	0.02
1,430,000	ADECCO INTL FIN SERV 0.5 21-31 21/09A09A	1,184,228.86	0.02
1,050,000	ADECCO INTL FIN SERV 1.25 19-29 20/11A	965,960.09	0.02
1,729,000	AGCO INTL HLDG BV 0.8 21-28 06/10A06/10A	1,567,111.64	0.03
1,225,000	AKZO NOBEL NV 1.125 16-26 08/04A	1,193,180.58	0.02
1,700,000	AKZO NOBEL NV 1.5 22-28 28/03A	1,621,104.76	0.03
1,906,000	AKZO NOBEL NV 1.625 20-30 14/04A	1,763,524.20	0.03
1,947,000	AKZO NOBEL NV 2.0 22-32 28/03A	1,778,442.02	0.03
1,240,000	AKZO NOBEL NV 3.75 24-34 16/09A	1,256,886.20	0.02
1,434,000	AKZO NOBEL NV 4 23-33 24/05A	1,489,024.06	0.03
1,900,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	1,799,916.15	0.03
1,100,000	ALLIANZ FINANCE 0.5000 21-33 22/11A	887,400.29	0.01
2,200,000	ALLIANZ FINANCE 0.875 17-27 06/12A	2,095,341.71	0.04
2,300,000	ALLIANZ FINANCE II 1.5 19-30 15/01A	2,164,098.96	0.04
2,100,000	ALLIANZ FINANCE II BV 0.5 20-31 14/01A	1,831,311.93	0.03
2,200,000	ALLIANZ FIN II 1.375 16-31 21/04A	2,013,178.00	0.03
2,300,000	ALLIANZ FIN II 3.00 13-28 13/03A	2,343,033.99	0.04
1,800,000	ALLIANZ FIN II 3.25 24-29 04/12A	1,847,450.79	0.03
1,546,000	ARCADIS NV 4.875 23-28 28/02A	1,616,279.74	0.03
2,051,000	ASML HOLDING NV 0.25 20-30 25/02A	1,801,160.13	0.03
2,300,000	ASML HOLDING NV 0.625 20-29 07/05A	2,098,827.02	0.04
3,100,000	ASML HOLDING NV 1.375 16-26 07/07S	3,033,709.79	0.05
2,100,000	ASML HOLDING NV 1.625 16-27 28/05A	2,048,895.53	0.03
1,200,000	ASML HOLDING NV 2.25 22-32 17/05A	1,161,602.54	0.02
2,991,000	ASML HOLDING NV 3.5 23-25 06/12A	3,010,743.68	0.05
1,700,000	ASR NEDERLAND NV 3.625 23-28 12/12A	1,739,856.89	0.03
1,355,000	BASF FINANCE 0.75 16-26 10/11A	1,316,467.57	0.02
2,225,000	BMW FIN 3.25 23-26 22/11A	2,247,865.39	0.04
1,210,000	BMW FIN 3.25 23-30 22/07A	1,227,834.16	0.02
1,304,000	BMW FIN 4.125 23-33 04/10A	1,382,807.74	0.02
2,122,000	BMW FINANCE 3.625 23-35 22/05A	2,153,810.45	0.04
1,218,000	BMW FINANCE NV 0.2 21-33 11/01A	963,782.49	0.02
2,217,000	BMW FINANCE NV 0.375 19-27 24/09A	2,072,261.45	0.03
2,163,000	BMW FINANCE NV 0.375 20-27 14/07A	2,050,101.27	0.03
2,197,000	BMW FINANCE NV 0.75 19-26 13/07A	2,120,151.58	0.04
1,458,000	BMW FINANCE NV 0.875 20-32 14/01A	1,250,019.17	0.02
2,976,000	BMW FINANCE NV 0 21-26 11/01A	2,872,916.12	0.05
2,100,000	BMW FINANCE NV 1.0000 22-28 22/05A	1,965,576.19	0.03
2,060,000	BMW FINANCE NV 1.125 18-26 22/05A	2,008,064.64	0.03
2,200,000	BMW FINANCE NV 1.125 18-28 10/01A	2,090,005.50	0.04
4,408,000	BMW FINANCE NV 1.5000 19-29 06/02A	4,178,055.67	0.07
1,435,000	BMW FINANCE NV 3.8750 23-28 04/10A	1,489,848.93	0.03
2,200,000	BMW INTERNATIONAL INV 3.375 24-34 27/08A	2,187,612.37	0.04
2,550,000	BMW INTERNATIONAL INVE 3.5 24-32 17/11A	2,587,759.71	0.04
2,680,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	2,695,294.36	0.05
2,080,000	BMW INTL INVESTMENT 3.125 24-30 27/08A	2,087,915.36	0.04
1,600,000	BRENNTAG FINANCE 0.50 21-29 06/10A	1,407,420.05	0.02
1,500,000	BRENNTAG FINANCE BV 3.75 24-28 24/04A	1,530,269.49	0.03
1,400,000	BRENNTAG FINANCE BV 3.875 24-32 24/04A	1,426,324.64	0.02
1,378,000	COCA-COLA HBC FIN 0.625 19-29 21/11A	1,229,923.98	0.02
2,270,000	COCA-COLA HBC FIN 1.000 19-27 14/05A	2,169,618.74	0.04
1,679,000	COCA-COLA HBC FIN 1.625 19-31 15/05A	1,538,729.61	0.03
1,800,000	COCA COLA HBC FINANC 3.375 24-27 27/02A	1,828,381.41	0.03
1,730,000	COMPASS GRP FIN NL 1.5 18-28 05/09A	1,655,507.93	0.03
2,100,000	COOPERATIEVE RABOBANK 0.625 21-33 25/02A	1,712,419.47	0.03
2,900,000	COOPERATIEVE RABOBANK 3.822 24-34 26/07A	2,997,278.50	0.05
3,600,000	COOPERATIEVE RABOBANK 4.0 23-30 10/01A	3,766,432.28	0.06
2,600,000	COOPERATIEVE RABOBANK 4.625 22-28 27/01A	2,698,764.74	0.05
2,290,000	CRH FUNDING BV 1.625 20-30 05/05A	2,115,574.20	0.04
1,177,000	CTP NV 0.625 21-26 27/09A	1,121,021.16	0.02
1,600,000	CTP NV 0.75 21-27 18/02A	1,511,503.32	0.03
937,000	CTP NV 0.875 22-26 20/01A	907,094.04	0.02
1,800,000	CTP NV 1.5000 21-31 27/09A	1,534,960.88	0.03
2,509,000	CTP NV 4.75 24-30 05/02A	2,597,848.73	0.04
3,265,000	DAIMLER AG 2 20-26 22/05A	3,211,097.40	0.05
3,500,000	DAIMLER INTL 1.00 18-25 11/05A	3,425,519.86	0.06
3,250,000	DAIMLER INTL FI 0.625 19-27 06/05A	3,082,571.38	0.05
2,592,000	DAIMLER INTL FIN 1.375 19-26 26/06A	2,527,392.74	0.04
1,500,000	DAIMLER TRUCK I 3.1250 24-28 23/03A	1,507,823.31	0.03
1,500,000	DAIMLER TRUCK I 3.3750 24-30 23/09A	1,501,154.38	0.03
1,900,000	DAIMLER TRUCK INTL F 3.875 23-26 19/06A	1,929,499.67	0.03
1,400,000	DAIMLER TRUCK INTL F 3.875 23-29 19/06A	1,442,385.27	0.02
1,800,000	DAIMLER TRUCK INTL FI 1.625 22-27 06/04A	1,744,334.26	0.03
2,803,000	DEUTSCHE TELEKOM AG 1.375 17-27 30/01A	2,731,763.44	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
827,000	DEUTSCHE TELEKOM INTL 4.50 10-30 28/10A	907,987.05	0.02
1,464,000	DEUTSCHE TEL INTL FIN 7.5 03-33 24/01A	1,945,825.18	0.03
1,689,000	DEUT TELEKOM INT FIN 1.125 17-26 22/05A	1,650,626.24	0.03
1,976,000	DEUT TELEKOM INT FIN 1.375 18-25 01/12A	1,944,167.12	0.03
4,352,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	4,198,414.43	0.07
2,760,000	DEUT TELEKOM INT FIN 2.00 18-29 01/12A	2,668,059.05	0.04
2,151,000	DEUT TELEKOM INT FIN 3.25 13-28 17/01A	2,203,997.35	0.04
1,400,000	DIGITAL DUTCH FINCO 1.25 20-31 26/06A	1,213,956.31	0.02
2,304,000	DIGITAL DUTCH FINCO 1.5 20-30 17/01A	2,081,897.42	0.04
2,464,000	DIGITAL DUTCH FINCO 1 20-32 23/09A	2,048,103.73	0.03
2,000,000	DIGITAL DUTCH FINCO 3.8750 24-33 13/09A	2,007,311.70	0.03
2,900,000	DIGITAL INTREPID 0.625 21-31 15/07A	2,374,351.36	0.04
2,335,000	DIGITAL INTREPID 1.375 22-32 18/07A8/07A	1,969,453.23	0.03
2,100,000	DSM NV 0.75 16-26 28/09A	2,024,252.33	0.03
1,376,000	DSV PANALPINA FINANC 0.5 21-31 03/03A	1,159,752.45	0.02
1,600,000	DSV PANALPINA FINANC 0.75 21-33 05/07A	1,284,793.41	0.02
1,000,000	DSV PANALPINA FINANCE 0.875 21-36 17/09A	743,395.41	0.01
2,106,000	DSV PANALPINA FINANCE 1.37 22-30 16/03A	1,915,994.05	0.03
3,504,000	EASYJET FINCO BV 1.875 21-28 03/03A	3,366,709.89	0.06
1,650,000	ESSITY CAPITAL BV 0.25 21-29 15/09A	1,451,728.58	0.02
1,600,000	ESSITY CAPITAL BV 3.0 22-26 21/09A	1,604,680.59	0.03
1,700,000	EURONEXT NV 0.125 21-26 17/05A	1,631,381.94	0.03
1,825,000	EURONEXT NV 0.75 21-31 17/05A	1,578,980.42	0.03
2,150,000	EURONEXT NV 1.1250 19-29 12/06A	1,997,529.93	0.03
1,650,000	EURONEXT NV 1.5 21-41 17/05A	1,233,257.23	0.02
1,430,000	FERROVIAL SE 4.375 23-30 13/09A	1,515,709.90	0.03
1,400,000	GIVAUDAN FINANCE 1.625 20-32 22/04A	1,267,277.77	0.02
1,600,000	GIVAUDAN FINANCE EUR 1 20-27 22/04A	1,534,843.64	0.03
1,400,000	GIVAUDAN FINANCE EUR 4.125 23-33 28/11A	1,490,742.16	0.03
1,400,000	HM FINANCE BV 0.25 21-29 25/08A	1,217,332.32	0.02
1,400,000	HM FINANCE BV 4.875 23-31 25/10A	1,502,137.37	0.03
950,000	IMCD NV 2.125 22-27 31/03A	924,530.52	0.02
1,625,000	IMCD NV 4.8750 23-28 18/09A	1,711,829.97	0.03
3,100,000	ING BANK NV 4.125 23-26 02/10A	3,186,641.00	0.05
2,000,000	ING GROEP NV 0.875 21-30 29/11A	1,778,910.34	0.03
4,400,000	ING GROEP NV 4.50 23-29 23/05A	4,599,133.70	0.08
3,300,000	ING GROEP NV 4.8750 22-27 14/11A	3,426,235.23	0.06
4,000,000	ING GROUP NV 0.25 21-30 11/01A	3,529,834.36	0.06
1,500,000	ING GROUP NV 0.875 21-32 09/06A	1,404,113.66	0.02
2,900,000	ING GROUP NV 1.375 17-28 11/01A	2,774,850.24	0.05
4,300,000	ING GROUP NV 1.75 22-31 16/02A	3,983,667.83	0.07
4,400,000	ING GROUP NV 2.0 18-28 20/09A	4,239,632.28	0.07
2,600,000	ING GROUP NV 2.125 19-26 10/01A	2,580,195.18	0.04
4,400,000	ING GROUP NV 2.5 18-30 15/11A	4,259,330.59	0.07
1,976,000	JDE PEET'S B.V. 0.5 21-29 16/06A	1,763,220.74	0.03
2,150,000	JDE PEET'S B.V. 0 21-26 16/06A	2,064,637.17	0.03
1,660,000	JDE PEET S 4.125 23-30 23/01A	1,710,608.26	0.03
1,518,000	JDE PEET S B.V. 1.125 21-33 16/06A	1,238,878.93	0.02
1,730,000	JDE PEET S BV 0.625 21-28 09/02A	1,591,968.56	0.03
1,500,000	JDE PEET S BV 4.5 23-34 23/01A	1,573,742.65	0.03
1,525,000	KONINKLIJKE AHOLD 1.125 18-26 19/03A	1,489,215.48	0.03
1,701,000	KONINKLIJKE AHOLD 3.5 23-28 04/04A	1,740,873.48	0.03
1,500,000	KONINKLIJKE AHOLD DE 0.375 21-30 18/03A	1,316,466.49	0.02
1,549,000	KONINKLIJKE AHOLD DE 1.75 20-27 02/04A	1,512,679.27	0.03
1,500,000	KONINKLIJKE AHOLD DE 3.375 24-31 11/03A	1,529,341.27	0.03
1,900,000	KONINKLIJKE AHOLD DE 3.875 24-36 11/03A	1,949,200.82	0.03
1,000,000	KONINKLIJKE DSM NV 0.25 20-28 23/06A	914,780.30	0.02
1,350,000	KONINKLIJKE DSM NV 0.625 20-32 23/06A	1,136,672.03	0.02
2,570,000	KONINKLIJKE DSM NV 3.625 24-34 02/07A	2,638,917.66	0.04
1,900,000	KONINKLIJKE KPN NV 0.875 20-32 14/09A	1,591,519.44	0.03
2,900,000	KPN 3.875 24-36 16/02A	2,966,285.07	0.05
2,300,000	KPN NV 0.875 21-33 15/11A50 21-33 15/11A	1,873,788.45	0.03
1,600,000	KPN NV 1.125 16-28 11/09A	1,509,170.20	0.03
1,700,000	KPN NV 3.875 23-31 03/07A	1,771,542.97	0.03
2,880,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	2,775,724.62	0.05
3,130,000	LEASEPLAN CORPORATION 0.25 21-26 07/09AA	2,979,194.69	0.05
2,100,000	LINDE FINANCE BV 0.25 20-27 19/05A	1,975,564.92	0.03
2,200,000	LINDE FINANCE BV 0.55 20-32 19/05A	1,844,932.48	0.03
2,008,000	LINDE FINANCE BV 1.00 16-28 20/04A	1,925,518.65	0.03
2,351,000	LKQ DUTCH BOND 4.125 24-31 13/03A	2,381,459.34	0.04
1,400,000	LSEG NETHERLANDS B.V 0.25 21-28 06/04A	1,285,622.41	0.02
1,397,000	LSEG NETHERLANDS B.V 0.75 21-33 06/04A	1,147,010.29	0.02
1,400,000	LSEG NETHERLANDS BV 2.75 24-27 20/09A	1,401,827.61	0.02
1,956,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	2,003,730.45	0.03
2,200,000	LSEG NETHERLANDS BV 4.231 23-30 29/09A	2,326,319.53	0.04
1,450,000	LYB INTERNATIONAL 0.875 19-26 17/09A	1,392,183.57	0.02
1,400,000	LYB INTERNATIONAL 1.625 19-31 17/09A	1,258,513.50	0.02
2,885,000	MERCEDES-BENZ GROUP 0.3750 19-26 08/11A	2,740,936.92	0.05
2,326,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	2,336,099.70	0.04
2,400,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	2,427,527.06	0.04
3,280,000	MERCEDESBENZ INTL FI 3.25 24-30 15/11A	3,299,803.72	0.06
3,084,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	3,112,631.58	0.05
2,570,000	MERCEDESBENZ INTL FI 3.7 23-31 30/05A	2,651,744.61	0.04
2,924,000	MERCEDESBENZ INTL FIN 1.5 16-26 09/03A	2,871,863.38	0.05
1,550,000	MONDELEZ INTERNATIONAL 0.875 19-31 01/10	1,339,420.07	0.02
1,400,000	MONDELEZ INTERNATIONAL 0 20-26 22/09A	1,327,804.62	0.02
2,275,000	MONDELEZ INTL 0.375 20-29 22/09A	2,011,362.86	0.03
1,825,000	MONDELEZ INTL HDLG NL 0.25 21-29 09/09A	1,610,660.89	0.03
1,900,000	MONDELEZ INTL HLDINGS 0.625 21-32 09/09A	1,572,389.52	0.03
2,100,000	MONDELEZ INTL HLDINGS 1.25 21-41 09/09A	1,479,372.03	0.02
2,593,000	MSD NETHERLANDS CAP 3.25 24-32 30/05A	2,647,549.12	0.04
2,583,000	MSD NETHERLANDS CAPI 3.5 24-37 30/05A	2,618,635.79	0.04
2,450,000	MSD NETHERLANDS CAPI 3.7 24-44 30/05A	2,476,028.38	0.04
2,450,000	MSD NETHERLANDS CAPITA 3.75 24-54 30/05A	2,431,564.44	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,250,000	NE PROPERTY BV 1.8750 19-26 09/10A	1,202,057.48	0.02
1,434,000	NE PROPERTY BV 2.0 22-30 20/01A	1,294,391.06	0.02
1,500,000	NE PROPERTY BV 3.375 20-27 14/07A	1,487,458.25	0.03
2,000,000	NIBC BANK NV 0.25 21-26 09/09A	1,894,937.34	0.03
1,500,000	NIBC BANK NV 0.8750 22-27 24/06A	1,417,522.05	0.02
1,600,000	NIBC BANK NV 6.0 23-28 16/11A	1,754,554.60	0.03
1,500,000	NIBC BANK NV 6.375 23-25 01/12A	1,552,674.98	0.03
1,600,000	NN BANK NV NETH 0.5000 21-28 21/09A	1,455,613.32	0.02
1,700,000	NN GROUP NV 0.8750 21-31 23/11A	1,461,492.94	0.02
1,700,000	NN GROUP NV 1.625 17-27 01/06A	1,652,053.73	0.03
939,600	OCI NV 3.625 20-25 15/10S	935,482.81	0.02
800,000	PACCAR FINANCIAL 0.0000 21-26 01/03A	768,974.26	0.01
1,300,000	PACCAR FINANCIAL EUR 3.25 22-25 29/11A	1,303,770.25	0.02
1,600,000	PACCAR FINANCIAL EUR 3.375 23-26 15/05A	1,613,746.51	0.03
1,000,000	POSTNL NV 4.75 24-31 12/06A	1,026,195.53	0.02
1,100,000	PROSUS NV 1.2070 22-26 19/01A	1,068,792.92	0.02
3,001,000	PROSUS NV 1.288 21-29 13/07A	2,683,265.89	0.05
2,500,000	PROSUS NV 1.539 20-28 03/08A	2,314,271.57	0.04
2,394,000	PROSUS NV 1.985 21-33 13/07A	1,992,987.48	0.03
2,350,000	PROSUS NV 2.031 20-32 03/08A	2,027,664.27	0.03
2,105,000	PROSUS NV 2.7780 22-34 19/01A	1,851,353.90	0.03
2,100,000	RABOBANK 0.25 19-26 30/10A	1,996,119.30	0.03
3,000,000	RABOBANK 1.125 19-31 07/05A	2,656,891.47	0.04
6,045,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	5,918,112.97	0.10
3,910,000	RABOBANK 1.375 15-27 03/02A	3,815,820.22	0.06
1,570,000	RANDSTAD NV 3.61 24-29 12/03A	1,598,588.10	0.03
2,400,000	RECKITT BENCKISER TR 0.375 20-26 19/05A	2,303,809.38	0.04
2,300,000	RECKITT BENCKISER TR 0.75 20-30 19/05A	2,034,063.44	0.03
2,405,000	RELX FINANCE BV 0.5 20-28 10/03A	2,234,478.50	0.04
970,000	RELX FINANCE BV 0.875 20-32 10/03A	832,997.07	0.01
2,200,000	RELX FINANCE BV 1.375 16-26 12/05A	2,153,886.46	0.04
1,600,000	RELX FINANCE BV 1.50 18-27 13/05A	1,557,084.62	0.03
2,600,000	RELX FINANCE BV 3.375 24-33 20/03A	2,633,404.82	0.04
2,300,000	RELX FINANCE BV 3.75 23-31 12/06A	2,394,532.30	0.04
1,100,000	REN FINANCE BV 0.5 21-29 16/04A	987,806.28	0.02
1,000,000	REN FINANCE BV 1.75 18-28 18/01A	966,330.10	0.02
700,000	REN FINANCE BV 3.5 24-32 27/02A	705,809.81	0.01
1,700,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	1,740,621.14	0.03
2,000,000	ROCHE FINANCE EUROPE 3.204 23-29 27/08A	2,053,520.24	0.03
1,400,000	ROCHE FINANCE EUROPE 3.355 23-35 27/02A	1,449,239.52	0.02
2,600,000	ROCHE FINANCE EUROPE 3.5640 24-44 03/05A	2,648,877.43	0.04
2,494,000	ROCHE FINANCE EUROPE 3.586 23-36 04/12A	2,605,976.16	0.04
800,000	SAGAX EURO MTN NL 1.625 22-26 24/02A	781,501.86	0.01
1,600,000	SAGAX EURO MTN NL BV 0.75 21-28 26/01A	1,471,858.39	0.02
1,607,000	SAGAX EURO MTN NL BV 1 21-29 17/05A7/05A	1,439,744.21	0.02
1,550,000	SANDOZ FINANCE BV 3.25 24-29 12/09A	1,559,472.41	0.03
2,228,000	SANDOZ FINANCE BV 3.97 23-27 17/04A	2,283,224.90	0.04
2,117,000	SANDOZ FINANCE BV 4.2200 23-30 17/04A	2,219,492.65	0.04
1,800,000	SANDOZ FINANCE BV 4.5 23-33 17/11A	1,935,591.77	0.03
1,900,000	SARTORIUS FINANCE 4.3750 23-29 14/09A	1,986,331.89	0.03
2,400,000	SARTORIUS FINANCE 4.5000 23-32 14/09A	2,531,256.89	0.04
2,300,000	SARTORIUS FINANCE 4.8750 23-35 14/09A	2,468,335.83	0.04
2,100,000	SARTORIUS FINANCE BV 4.25 23-26 14/09A	2,147,790.46	0.04
2,300,000	SGS NEDERLAND HLDG 0.125 21-27 21/04A	2,151,607.27	0.04
3,009,000	SIEMENS FINANCIERING 0.125 19-29 05/09A	2,724,824.23	0.05
2,900,000	SIEMENS FINANCIERING 0.25 20-29 20/02A	2,630,475.04	0.04
2,100,000	SIEMENS FINANCIERING 0.5 20-32 20/02A	1,794,091.99	0.03
1,400,000	SIEMENS FINANCIERING 0.625 22-27 25/02A	1,341,099.87	0.02
2,900,000	SIEMENS FINANCIERING 0 20-26 20/02U	2,800,656.38	0.05
2,355,000	SIEMENS FINANCIERING 1.25 19-31 28/02A	2,174,206.02	0.04
2,100,000	SIEMENS FINANCIERING 1.25 22-35 25/02A	1,762,483.38	0.03
2,191,000	SIEMENS FINANCIERING 1.75 19-39 28/02A	1,796,907.88	0.03
2,100,000	SIEMENS FINANCIERING 1 22-30 25/02A	1,920,661.53	0.03
1,400,000	SIEMENS FINANCIERING 2.75 22-30 09/09A	1,398,909.89	0.02
3,600,000	SIEMENS FINANCIERING 3.125 24-32 22/05A	3,658,245.95	0.06
3,600,000	SIEMENS FINANCIERING 3.375 24-37 22/02A	3,623,113.58	0.06
1,200,000	SIEMENS FINANCIERING 3.5 23-36 24/02A	1,229,714.14	0.02
4,300,000	SIEMENS FINANCIERING 3.625 24-44 22/02A	4,310,177.33	0.07
3,300,000	SIEMENS FINANCIERINGS 3.375 23-31 24/08A	3,403,388.71	0.06
2,800,000	SIEMENS FIN NV 0.375 20-26 05/06A	2,704,464.73	0.05
2,979,000	SIEMENS FIN NV 0.5 19-34 05/09A	2,355,372.81	0.04
1,855,000	SIEMENS FIN NV 0.90 19-28 28/02A	1,776,016.12	0.03
2,212,000	SIEMENS FIN NV 1.00 18-27 06/09A	2,133,080.55	0.04
2,868,000	SIEMENS FIN NV 1.3750 18-30 06/09A	2,679,834.99	0.05
1,600,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	1,599,686.30	0.03
2,562,000	SIEMENS FIN NV 2.875 13-28 10/03A	2,615,147.90	0.04
2,800,000	SIEMENS FIN NV 3 22-33 08/09A	2,797,712.76	0.05
2,200,000	SIEM FI 3.625 23-43 24/02A	2,205,516.17	0.04
1,910,000	SIGNIFY NV 2.375 20-27 11/05A	1,883,571.90	0.03
1,350,000	SIKA CAPITAL BV 0.875 19-27 29/04A	1,286,887.49	0.02
1,634,000	SIKA CAPITAL BV 1.5000 19-31 29/04A	1,488,487.74	0.03
2,900,000	SIKA CAPITAL BV 3.75 23-26 03/11A	2,956,706.37	0.05
2,124,000	SIKA CAPITAL BV 3.75 23-30 03/05A	2,196,685.53	0.04
1,566,000	SUEDZUCKER INT FIN 1.00 17-25 28/11A	1,526,096.03	0.03
1,200,000	SUEDZUCKER INTL FIN 5.125 22-27 31/10A	1,257,495.10	0.02
1,441,000	TELEFONICA EUROPE BV 5.875 03-33 14/02A	1,739,066.05	0.03
3,700,000	THERMO FISCHER 1.625 21-41 18/10A	2,761,091.26	0.05
5,160,000	THERMO FISHER SCIENT 0.80 21-30 18/10A	4,585,018.31	0.08
2,073,000	THERMO FISHER SCIENT 2 21-51 18/10A	1,454,273.16	0.02
1,545,000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.0% 18-11-25	1,495,960.62	0.03
2,225,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	2,153,782.51	0.04
930,000	TOYOTA MOTOR FINANCE 0.0 21-28 25/02A	845,289.79	0.01
1,494,000	TOYOTA MOTOR FINANCE 3.125 24-29 11/07A	1,500,335.40	0.03
2,100,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	2,109,944.68	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,500,000	TOYOTA MOTOR FINANCE 3.50 23-28 13/01A	1,525,725.58	0.03
2,043,000	TOYOTA MOTOR FINANCE 4.00 23-27 02/04A	2,097,785.61	0.04
2,100,000	UNILEVER 1.375 17-29 31/07A	1,991,725.64	0.03
2,106,000	UNILEVER 1.625 18-33 12/02A	1,923,203.48	0.03
1,355,000	UNILEVER FINANCE 0.7500 22-26 28/02A	1,320,031.08	0.02
2,089,000	UNILEVER FINANCE 1.2500 22-31 28/02A	1,901,345.29	0.03
2,500,000	UNILEVER FINANCE 2.2500 22-34 16/05A	2,360,919.60	0.04
2,850,000	UNILEVER FINANCE NET 1.75 20-30 25/03A	2,719,882.66	0.05
2,100,000	UNILEVER FINANCE NET 3.25 24-32 15/02A	2,154,928.33	0.04
1,400,000	UNILEVER FINANCE NET 3.5 23-35 23/02A	1,453,637.49	0.02
1,715,000	UNILEVER FINANCE NET 3.5 24-37 15/02A	1,760,446.33	0.03
1,400,000	UNILEVER FINANCE NETH 3.25 23-31 23/02A	1,437,847.03	0.02
1,938,000	UNILEVER FINANCE NETHE 1.75 22-28 16/11A	1,876,818.76	0.03
1,778,000	UNILEVER NV 1.00 17-27 14/02A	1,718,483.53	0.03
2,150,000	UNILEVER NV 1.125 16-28 29/04A	2,055,199.90	0.03
2,074,000	UNILEVER NV 1.125 18-27 12/02A	2,009,925.14	0.03
1,350,000	UNIVERSAL MUSIC GP 3.75 22-32 30/06A	1,395,241.86	0.02
2,300,000	UNIVERSAL MUSIC GROU 4.0 23-31 13/06A	2,418,288.17	0.04
1,350,000	UNIVERSAL MUSIC GROUP N 3.0 22-27 30/06A	1,353,909.16	0.02
1,462,000	VESTAS WIND SYSTEMS 1.5000 22-29 15/06A	1,359,456.54	0.02
1,200,000	VESTAS WIND SYSTEMS 2.0 22-34 15/06A	1,050,599.75	0.02
1,400,000	VONOVIA FINANCE B.V. 1 21-41 28/01A	881,335.12	0.01
1,400,000	VONOVIA FINANCE BV 1.125 19-34 14/09A	1,086,931.72	0.02
1,200,000	VONOVIA FINANCE BV 1.50 16-26 10/06A	1,168,203.49	0.02
1,800,000	VONOVIA FINANCE BV 1.5 18-26 22/03A	1,757,374.85	0.03
1,300,000	VONOVIA FINANCE BV 2.125 18-30 22/03A	1,225,472.13	0.02
1,300,000	VONOVIA FINANCE BV 2.75 18-38 22/03A	1,111,643.49	0.02
1,600,000	WABTEC TRAN 1.2500 21-27 03/12U	1,509,467.79	0.03
1,250,000	WOLTERS KLUWER 1.50 17-27 22/03A	1,214,066.15	0.02
1,710,000	WOLTERS KLUWER 3.0 22-26 23/09A	1,719,752.05	0.03
1,425,000	WOLTERS KLUWER N.V. 0.25 21-28 30/03A	1,309,330.58	0.02
1,400,000	WOLTERS KLUWER N.V. 0.75 20-30 03/07A	1,240,624.87	0.02
1,998,000	WOLTERS KLUWER NV 3.75 23-31 03/04A	2,077,222.62	0.03
1,800,000	WPC EUROBOND BV 0.95 21-30 08/03A	1,574,553.13	0.03
1,350,000	WPC EUROBOND BV 1.350 19-28 15/04A	1,266,642.69	0.02
1,350,000	WPC EUROBOND BV 2.125 18-27 15/04A	1,321,782.13	0.02
	New Zealand	**7,507,628.12**	**0.13**
1,464,000	ASB BANK 4.5 23-27 16/03A	1,523,337.00	0.03
1,400,000	ASB FINANCE LTD 0.50 19-29 24/09A	1,262,275.19	0.02
2,300,000	BANK OF NEW ZEALAND 3.661 24-29 17/07A	2,354,121.99	0.04
1,050,000	CHORUS LTD 0.8750 19-26 05/12A	1,004,451.16	0.02
1,340,000	CHORUS LTD 3.625 22-29 07/09A	1,363,442.78	0.02
	Norway	**27,210,428.70**	**0.46**
3,035,000	DNB BANK ASA 0.25 21-29 23/02A	2,765,692.68	0.05
2,900,000	DNB BANK ASA 0.375 22-28 18/01A	2,745,419.91	0.05
1,918,000	DNB BANK ASA 4.625 22-33 28/02A	1,984,270.26	0.03
800,000	NORSK HYDRO ASA 2 19-29 11/04A	762,091.95	0.01
1,500,000	SANTANDER CONSUMER BK 0.125 21-26 14/04A	1,437,534.90	0.02
1,353,000	SPAREBANK 1 0.1250 19-25 11/12A	1,285,173.33	0.02
1,550,000	SPAREBANK 1 OSTLANDE 1.75 22-27 27/04A	1,508,545.36	0.03
1,300,000	SPAREBANK 1 OSTLANDE 3.625 24-29 30/05A	1,336,004.72	0.02
1,452,000	SPAREBANK 1 OSTLANDET 0.125 21-28 03/03A	1,323,906.09	0.02
1,400,000	SPAREBANK 1 SR-BANK 0.25 21-26 09/11A	1,329,073.36	0.02
1,400,000	SPAREBANK 1 SR-BANK 4.875 23-28 24/08A	1,488,830.65	0.03
1,611,000	SPAREBANK MIDT NORGE 3.125 22-25 22/12A	1,615,119.46	0.03
1,600,000	SPAREBANK MIDT NORGE 3.5 24-29 23/05A	1,636,439.24	0.03
1,500,000	SR BANK SPAREBANKEN 3.375 24-29 14/11A	1,525,017.63	0.03
1,600,000	SR BANK SPAREBANKEN 3.625 24-29 12/03A	1,644,640.13	0.03
2,750,000	SR BANK SPAREBANKEN 3.75 23-27 23/11A	2,822,669.03	0.05
	Poland	**1,625,555.64**	**0.03**
1,600,000	PKO BANK POLSKI 4.5 24-28 27/03A	1,625,555.64	0.03
	Portugal	**2,995,855.31**	**0.05**
1,500,000	BANCO COMERC PO 5.6250 23-26 02/10A	1,534,922.87	0.03
1,500,000	BC PORTUGUES 1.125 21/27 12/02A	1,460,932.44	0.02
	Slovenia	**1,014,005.23**	**0.02**
1,000,000	NOVA KREDITNA BANKA DD 4.75 24-28 03/04U	1,014,005.23	0.02
	Spain	**284,684,270.04**	**4.79**
1,600,000	ABERTIS INFRAESTRUCT 1.00 16-27 27/02A	1,537,294.40	0.03
2,400,000	ABERTIS INFRAESTRUCT 1.125 19-28 26/03A	2,248,973.12	0.04
1,800,000	ABERTIS INFRAESTRUCT 1.25 20-28 07/02A	1,693,554.96	0.03
2,700,000	ABERTIS INFRAESTRUCT 1.375 16-26 20/05A	2,635,221.44	0.04
1,600,000	ABERTIS INFRAESTRUCT 1.625 19-29 15/07A	1,496,135.42	0.03
1,700,000	ABERTIS INFRAESTRUCT 1.875 19-32 26/03A	1,536,223.72	0.03
2,400,000	ABERTIS INFRAESTRUCT 2.250 20-29 29/03A	2,316,485.04	0.04
2,700,000	ABERTIS INFRAESTRUCT 2.375 19-27 27/09A	2,651,745.31	0.04
2,900,000	ABERTIS INFRAESTRUCT 3 19-31 27/03A	2,858,002.05	0.05
1,700,000	ABERTIS INFRAESTRUCT 4.125 23-28 31/01A	1,751,575.79	0.03
1,600,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	1,662,693.34	0.03
1,500,000	ACCIONA ENERGIA FIN 0.375 21-27 07/10A0A	1,388,174.13	0.02
1,400,000	ACCIONA ENERGIA FIN 1.375 22-32 26/01A	1,185,855.52	0.02
1,500,000	ACCIONA ENERGIA FINA 3.75 23-30 25/04A	1,504,638.71	0.03
1,400,000	ACCIONA ENERGIA FINA 5.125 23-31 23/04A	1,499,555.77	0.03
1,600,000	AMADEUS CM 3.5 24-29 21/03A	1,629,231.39	0.03
1,300,000	AMADEUS IT GROUP S.A 2.875 20-27 20/05A	1,302,417.49	0.02
1,600,000	AMADEUS IT GROUP SA 1.5 18-26 18/09A	1,567,403.37	0.03
1,400,000	AMADEUS IT GROUP SA 1.875 20-28 24/09A	1,347,814.12	0.02
2,700,000	BANCO BILBAO VI 0.3750 19-26 15/11A	2,573,710.76	0.04
2,600,000	BANCO BILBAO VIZCAYA 0.875 -29 14/01A	2,432,277.15	0.04
3,000,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	2,910,033.90	0.05
3,600,000	BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	3,549,870.57	0.06
3,600,000	BANCO SANTANDER 3.5000 24-28 09/01A	3,646,046.38	0.06
5,100,000	BANCO SANTANDER 3.75 23-26 16/01A	5,170,336.24	0.09
4,500,000	BANCO SANTANDER 3.75 24-34 09/01A	4,653,143.91	0.08
2,900,000	BANCO SANTANDER 4.25 23-30 12/06A	3,084,638.45	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,600,000	BANCO SANTANDER 4.625 -27 18/10A	3,711,644.64	0.06
5,700,000	BANCO SANTANDER 4.8750 23-31 18/10A	6,184,542.81	0.10
3,600,000	BANCO SANTANDER ALL 3.875 24-29 22/04A	3,695,974.45	0.06
2,200,000	BANCO SANTANDER ALL 4.125 24-34 22/04A	2,286,830.15	0.04
3,400,000	BANCO SANTANDER SA 0.2 21-28 11/02A	3,111,730.25	0.05
2,700,000	BANCO SANTANDER SA 0.30 19-26 04/10A	2,572,986.68	0.04
3,700,000	BANCO SANTANDER SA 0.5 20-27 04/02A	3,525,910.30	0.06
2,900,000	BANCO SANTANDER SA 0.5 21-27 24/03A	2,795,418.02	0.05
3,000,000	BANCO SANTANDER SA 1.125 20-27 23/06A	2,877,806.43	0.05
4,400,000	BANCO SANTANDER SA 1.375 20-26 05/05A	4,326,221.33	0.07
2,500,000	BANCO SANTANDER SA 1 21-31 04/11A	2,156,545.05	0.04
3,600,000	BANCO SANTANDER SA 2.125 18-28 08/02A	3,484,670.86	0.06
4,400,000	BANCO SANTANDER SA 3.25 16-26 04/04A	4,411,906.66	0.07
3,700,000	BANCO SANTANDER SA 3.875 23-28 16/01A	3,823,253.00	0.06
2,300,000	BANKINTER SA 0.625 20-27 06/10A	2,148,300.05	0.04
2,400,000	BANKINTER SA 0.875 19-26 08/07A	2,319,501.31	0.04
1,400,000	BANKINTER SA 4.875 23-31 13/09A	1,504,800.08	0.03
3,800,000	BBVA 3.375 22-27 20/09A	3,881,838.89	0.07
2,200,000	BBVA 3.625 24-30 07/06A	2,270,813.53	0.04
3,500,000	BBVA 4.375 22-29 14/10A	3,740,859.85	0.06
3,800,000	BBVA SA 0.5 20-27 14/01A	3,612,647.04	0.06
2,600,000	BBVA SA 3.5 17-27 10/02A	2,633,009.06	0.04
2,900,000	CAIXABANK SA 0.5 21-29 09/02A	2,659,711.65	0.04
2,100,000	CAIXABANK SA 0.75 19-26 09/07A	2,026,926.78	0.03
2,900,000	CAIXABANK SA 0.75 21-28 26/05A	2,742,465.62	0.05
2,100,000	CAIXABANK SA 1.125 19-26 12/11A	2,024,956.76	0.03
2,900,000	CAIXABANK SA 1.125 19-26 27/03A	2,831,472.77	0.05
3,600,000	CAIXABANK SA 1.375 19-26 19/06A	3,511,757.77	0.06
2,700,000	CAIXABANK SA 3.6250 24-32 19/09A	2,721,257.37	0.05
2,900,000	CAIXABANK SA 3.75 22-29 07/09A	3,017,841.59	0.05
3,600,000	CAIXABANK SA 4.25 23-30 06/09A	3,835,012.86	0.06
2,800,000	CAIXABANK SA 4.375 23-33 29/11A	3,034,051.13	0.05
2,800,000	CELLNEX FINANCE 1.0000 21-27 15/09A	2,644,492.34	0.04
2,500,000	CELLNEX FINANCE 2.0000 21-32 15/09A	2,235,017.81	0.04
2,400,000	CELLNEX FINANCE CO 1.25 21-29 15/01A	2,218,895.33	0.04
2,900,000	CELLNEX FINANCE CO 1.5 21-28 08/06A	2,739,695.89	0.05
2,900,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	2,872,144.40	0.05
1,400,000	CELLNEX FINANCE COMP 0.75 21-26 15/02A	1,339,183.74	0.02
3,500,000	CELLNEX FINANCE COMP 2 21-33 15/02A	3,100,920.13	0.05
2,100,000	CELLNEX FINANCE COMP 3.625 24-29 24/01A	2,137,557.97	0.04
1,200,000	CELLNEX TELECOM S.A. 1 20-27 20/01A	1,144,710.08	0.02
2,700,000	CELLNEX TELECOM SA 1.75 20-30 23/10A	2,466,191.07	0.04
2,200,000	CELLNEX TELECOM SA 1.875 20-29 26/06A06A	2,072,996.47	0.03
1,600,000	DRAGADOS SA 1.8750 18-26 20/04A	1,569,037.03	0.03
1,600,000	EL CORTE INGLES 4.25 24-31 26/06A	1,640,771.57	0.03
1,400,000	ENAGAS FINANCIACIONE 0.375 20-32 05/11A	1,125,991.93	0.02
2,000,000	ENAGAS FINANCIACIONE 3.625 24-34 24/01A	2,004,357.30	0.03
1,600,000	ENAGAS FINANCIACIONES 0.75 16-26 27/10A	1,533,812.00	0.03
1,900,000	ENAGAS FINANCIACIONES 1.375 16-28 05/05A	1,807,851.84	0.03
2,091,000	FCC AQUALIA 2.629 17-27 08/06A	2,070,173.85	0.03
1,721,000	FCC SERVICIOS MEDIO 5.25 23-29 30/10A	1,861,358.22	0.03
1,500,000	FERROVIAL EMISIONES 0.54 20-28 12/11A	1,366,141.49	0.02
2,400,000	FERROVIAL EMISIONES 1.382 20-26 14/05A	2,344,059.39	0.04
1,300,000	INMOB COLONIAL 2.50 17-29 28/11A	1,262,252.18	0.02
2,000,000	INMOBILIARIA COLONIAL 0.75 21-29 22/06A	1,805,118.16	0.03
1,400,000	INMOBILIARIA COLONIAL 1.35 20-28 14/10A	1,309,891.21	0.02
1,400,000	INMOBILIARIA COLONIAL 1.625 17-25 28/11A	1,375,678.76	0.02
2,100,000	INMOBILIARIA COLONIAL 2 18-26 17/04A	2,069,108.83	0.03
1,000,000	LAR ESPANA REAL ESTA 1.75 21-26 22/07A	978,174.09	0.02
2,500,000	MAPFRE 1.625 16-26 19/05A	2,439,889.79	0.04
1,300,000	MAPFRE 2.875 22-30 13/04A	1,249,113.63	0.02
2,350,000	MERLIN PROPERTIES 1.875 16-26 02/11A	2,298,006.02	0.04
1,800,000	MERLIN PROPERTIES 1.875 19-34 04/12A	1,499,392.71	0.03
1,300,000	MERLIN PROPERTIES 2.375 17-29 18/09A	1,249,974.12	0.02
1,400,000	MERLIN PROPERTIES 2.375 20-27 13/07A	1,375,845.41	0.02
1,400,000	NT CONS FIN 4.125 23-28 05/05A	1,459,868.90	0.02
1,500,000	REDEIA CORPORACION SA 3.375 24-32 09/07A	1,516,431.38	0.03
2,200,000	RED ELECTRICA FIN 0.375 20-28 24/07A	2,031,344.04	0.03
1,600,000	RED ELECTRICA FIN 0.5 21-33 24/05A	1,311,162.29	0.02
1,700,000	RED ELECTRICA FIN 1.25 18-27 13/03A	1,645,800.45	0.03
1,500,000	RED ELECTRICA FIN 1 16-26 21/04A	1,463,763.55	0.02
1,400,000	RED ELECTRICIA FIN 3.00 24-34 17/01A	1,385,316.57	0.02
1,400,000	SANTANDER CONS FIN 0.00 19-22 06/05A	1,332,956.17	0.02
1,500,000	SANTANDER CONS FIN 0 21-26 23/02A	1,443,313.76	0.02
2,800,000	SANTANDER CONSUMER 3.75 24-29 17/01A	2,884,112.64	0.05
2,400,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	2,279,146.66	0.04
2,900,000	SANTANDER ISSUANCES 3.125 17-27 19/01A	2,909,172.64	0.05
1,600,000	SERVICIOS MEDIO AMBIE 1.661 19-26 04/12A	1,556,890.91	0.03
2,900,000	TELEFONICA EMISIONES 0.664 20-30 03/02A	2,580,597.31	0.04
3,300,000	TELEFONICA EMISIONES 1.201 20-27 21/05A	3,156,418.98	0.05
2,600,000	TELEFONICA EMISIONES 1.447 18-27 22/01A	2,521,479.62	0.04
3,700,000	TELEFONICA EMISIONES 1.46 16-26 13/04A	3,628,665.33	0.06
1,600,000	TELEFONICA EMISIONES 1.495 18-25 11/09A	1,577,627.82	0.03
3,600,000	TELEFONICA EMISIONES 1.715 17-28 12/01A	3,485,960.46	0.06
2,700,000	TELEFONICA EMISIONES 1.788 19-29 12/03A	2,577,011.39	0.04
2,100,000	TELEFONICA EMISIONES 1.807 20-32 21/05A	1,895,574.01	0.03
2,400,000	TELEFONICA EMISIONES 1.93 16-31 17/10A	2,209,760.28	0.04
1,379,000	TELEFONICA EMISIONES 1.957 19-39 01/07A	1,098,563.25	0.02
1,900,000	TELEFONICA EMISIONES 2.318 17-28 17/10A	1,865,714.69	0.03
2,900,000	TELEFONICA EMISIONES 2.592 22-31 25/05A	2,801,128.91	0.05
2,300,000	TELEFONICA EMISIONES 2.932 14-29 17/10A	2,305,578.42	0.04
2,900,000	TELEFONICA EMISIONES 3.698 24-32 24/01A	2,971,025.91	0.05
1,900,000	TELEFONICA EMISIONES 4.055 24-36 24/01A	1,956,069.57	0.03
2,200,000	TELEFONICA EMISIONES 4.183 23-33 21/11A	2,310,292.18	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Sweden	**150,602,021.18**	**2.53**
1,000,000	AB SAGAX 1.125 20-27 30/01A	951,482.92	0.02
1,490,000	AB SAGAX 4.375 24-30 29/05A	1,539,477.55	0.03
800,000	ALFA LAVAL TREASURY 0.875 22-26 18/02A	777,443.32	0.01
989,000	ALFA LAVAL TREASURY I 1.375 22-29 18/02A	927,978.07	0.02
1,821,000	ASSA ABLOY AB 3.75 23-26 13/09A	1,856,490.80	0.03
1,770,000	ASSA ABLOY AB 3.875 23-30 13/09A	1,851,521.71	0.03
1,759,000	ASSA ABLOY AB 4.125 23-35 13/09A	1,878,115.49	0.03
1,650,000	ATLAS COPCO AB 0.625 16-26 30/08A	1,585,619.64	0.03
1,400,000	CASTELLUM AB 4.125 24-30 10/12A	1,409,828.06	0.02
1,440,000	ELECTROLUX AB 1.00 22-30 16/05A	1,382,449.06	0.02
1,600,000	ELECTROLUX AB 4.125 22-26 05/10A	1,635,200.72	0.03
850,000	ELECTROLUX AB 4.5 23-28 29/09A	884,501.69	0.01
1,434,000	ELLEVIO AB 4.125 24-34 07/03A	1,493,626.08	0.03
1,500,000	EPIROC AB 3.6250 24-31 28/02A	1,527,779.74	0.03
1,641,000	EQT AB 0.875 21-31 15/05A	1,382,818.79	0.02
2,160,000	EQT AB 2.375 22-28 06/04A	2,101,458.56	0.04
1,962,000	EQT AB 2.875 22-32 06/04A	1,854,834.99	0.03
1,910,000	ESSITY AB 0.25 21-31 10/02A	1,622,354.63	0.03
800,000	ESSITY AB 0.5 20-30 03/02A	703,567.42	0.01
1,450,000	ESSITY AB 1.625 17-27 30/03A	1,408,778.59	0.02
2,000,000	INVESTOR AB 0.375 20-35 29/10A	1,463,656.36	0.02
1,591,000	INVESTOR AB 1.5000 18-30 12/09A	1,481,295.30	0.02
1,300,000	INVESTOR AB 1.50 19-39 20/06A	998,685.84	0.02
1,250,000	MOLNLYCKE HOLDING AB 0.625 20-31 10/12A	1,044,778.11	0.02
1,400,000	MOLNLYCKE HOLDING AB 0.875 19-29 05/09AA	1,251,465.46	0.02
1,250,000	MOLNLYCKE HOLDING AB 4.25 23-28 08/09A	1,294,893.73	0.02
1,300,000	MOLNLYCKE HOLDING AB 4.25 24-34 11/06A	1,347,682.68	0.02
1,600,000	SANDVIK AB 0.375 21-28 25/11A	1,446,791.70	0.02
1,600,000	SANDVIK AB 2.1250 22-27 07/06A	1,571,627.49	0.03
1,434,000	SANDVIK AB 3.75 22-29 27/09A	1,486,824.09	0.03
900,000	SANDVIK REGS 3.00 14-26 18/06A	899,441.75	0.02
1,000,000	SECURITAS AB 0.25 21-28 22/02A	913,947.92	0.02
3,013,000	SKANDINAVISKA ENSKIL 0.375 20-27 11/02A	2,849,133.24	0.05
2,900,000	SKANDINAVISKA ENSKIL 0.625 19-29 12/11A	2,582,244.07	0.04
2,650,000	SKANDINAVISKA ENSKIL 0.7500 22-27 09/08U	2,500,012.54	0.04
2,900,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	2,845,971.41	0.05
2,876,000	SKANDINAVISKA ENSKIL 3.25 22-25 24/11A	2,889,559.33	0.05
2,569,000	SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	2,633,613.35	0.04
2,570,000	SKANDINAVISKA ENSKIL 3.875 23-28 09/05A	2,671,674.96	0.04
2,725,000	SKANDINAVISKA ENSKIL 4.00 22-26 09/11A	2,782,795.15	0.05
2,850,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	2,961,869.68	0.05
1,400,000	SKANDINAVISKA ENSKIL 4.375 23-28 06/11A	1,475,338.89	0.02
1,455,000	SKANDINAVISKA ENSKILDA 0.75 21-31 03/11A	1,373,120.97	0.02
768,000	SKF AB 0.2500 21-31 15/02A	648,594.50	0.01
1,300,000	SKF AB 3.125 22-28 14/09A	1,310,720.13	0.02
2,900,000	SVENSKA HANDELSBANKE 0.05 21-28 06/09A	2,614,949.83	0.04
2,882,000	SVENSKA HANDELSBANKE 1.375 22-2923/02A	2,697,938.59	0.05
2,900,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	2,960,797.54	0.05
2,100,000	SVENSKA HANDELSBANKE 3.75 22-27 01/11A	2,165,734.83	0.04
2,200,000	SVENSKA HANDELSBANKE 3.75 24-34 15/02A	2,285,893.68	0.04
1,449,000	SVENSKA HANDELSBANKEN 0.01 20-27 02/12A	1,327,315.04	0.02
2,265,000	SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	2,149,367.06	0.04
2,825,000	SVENSKA HANDELSBANKEN 0.125 21-26 03/11A	2,676,683.17	0.05
2,978,000	SVENSKA HANDELSBANKEN 0.5 20-30 18/02A	2,608,556.62	0.04
2,200,000	SVENSKA HANDELSBANKEN 2.625 22-29 05/09A	2,188,925.24	0.04
1,210,000	SVENSKA HANDELSBANKEN 3.25 22-33 01/06A	1,199,783.81	0.02
3,600,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	3,654,054.43	0.06
1,020,000	SVENSKA KULLAGERFABRI 0.875 19-29 15/11A	926,033.92	0.02
2,100,000	SWEDBANK AB 0.2 21-28 12/01A	1,921,220.61	0.03
2,919,000	SWEDBANK AB 0.25 21-26 02/11A	2,779,250.65	0.05
2,075,000	SWEDBANK AB 1.3 22-27 17/02A	2,000,604.69	0.03
2,908,000	SWEDBANK AB 2.1000 22-27 25/05A	2,870,487.44	0.05
1,400,000	SWEDBANK AB 3.3750 24-30 29/05A	1,437,381.59	0.02
2,800,000	SWEDBANK AB 3.75 22-25 14/11A	2,825,013.19	0.05
2,800,000	SWEDBANK AB 4.125 23-28 13/11A	2,943,858.71	0.05
2,200,000	SWEDBANK AB 4.25 23-28 11/07A	2,303,617.03	0.04
800,000	TELE2 AB 0.75 21-31 23/03A	700,710.56	0.01
1,500,000	TELE2 AB 2.1250 18-28 15/05A	1,455,858.49	0.02
1,600,000	TELE2 AB 3.75% 23-2922/11A	1,638,223.62	0.03
1,700,000	TELIA COMPANY AB 0.125 20-30 27/11A	1,435,350.48	0.02
1,370,000	TELIA COMPANY AB 1.625 15-35 23/02A	1,183,994.42	0.02
1,690,000	TELIA COMPANY AB 2.125 19-34 20/02A	1,566,784.76	0.03
1,250,000	TELIA COMPANY AB 3.00 12-27 07/09A	1,276,437.03	0.02
1,287,000	TELIA COMPANY AB 3.50 13-33 05/09A	1,339,577.70	0.02
1,450,000	TELIA COMPANY AB 3.625 23-32 22/02A	1,501,926.38	0.03
1,150,000	TELIASONERA EMTN 3.875 10-25 01/10A	1,160,170.13	0.02
2,100,000	VOLVO TR 2.625 22-26 20/02A	2,089,757.61	0.04
2,450,000	VOLVO TREASURY 3.1250 24-26 08/09A	2,461,615.20	0.04
1,300,000	VOLVO TREASURY 3.125 24-27 26/08A	1,312,999.35	0.02
1,500,000	VOLVO TREASURY AB 0 21-26 18/05A	1,431,938.63	0.02
1,400,000	VOLVO TREASURY AB 2 22-27 19/08A	1,367,995.69	0.02
1,700,000	VOLVO TREASURY AB 3.1250 24-29 08/02A	1,714,588.11	0.03
1,200,000	VOLVO TREASURY AB 3.125 24-29 26/08A	1,208,223.02	0.02
2,180,000	VOLVO TREASURY AB 3.5 23-25 17/11A	2,191,058.58	0.04
1,500,000	VOLVO TREASURY AB 3.625 23-27 25/05A	1,526,277.27	0.03
	Switzerland	**30,660,497.61**	**0.52**
2,970,000	CREDIT SUISSE GROUP 0.65 19-29 10/09A	2,641,604.63	0.04
1,300,000	IMCD NV 3.625 24-30 30/04A	1,303,375.15	0.02
1,400,000	RAIFFEISEN SCHWEIZ 4.8400 23-28 03/11A	1,493,641.53	0.03
1,500,000	RAIFFEISEN SCHWEIZ 5.23 22-27 01/11A	1,596,037.43	0.03
4,500,000	UBS GROUP AG 0.625 21-33 18/01A	3,586,826.52	0.06
3,600,000	UBS GROUP AG 4.1250 24-33 09/06A	3,752,149.25	0.06
3,050,000	UBS GROUP INC 0.25 21-28 24/02A	2,779,458.71	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
4,400,000	UBS GROUP SA 0.25 20-28 05/11A	4,036,008.37	0.07
3,550,000	UBS GROUP SA 0.625 21-33 24/02A	2,827,705.53	0.05
3,598,000	UBS GROUP SA 0.875 21-31 03/11A	3,037,539.07	0.05
3,710,000	UBS GROUP SA 1.25 16-26 01/09A	3,606,151.42	0.06
	United Kingdom	**316,293,670.89**	**5.32**
1,400,000	3I GROUP 4.875 23-29 14/06A	1,485,897.14	0.03
2,400,000	ANZ NEW ZEALAND INTL 0.2 21-27 23/09A	2,226,733.89	0.04
1,450,000	ANZ NEW ZEALAND INTL 3.527 24-28 24/01A	1,478,518.17	0.02
1,450,000	AON CORP 2.875 14-26 14/05A	1,443,705.42	0.02
2,294,000	ASTRAZENECA PLC 0.375 21-29 03/06A	2,068,124.75	0.03
2,250,000	ASTRAZENECA PLC 1.25 16-28 12/05A	2,152,450.84	0.04
2,100,000	ASTRAZENECA PLC 3.625 23-27 03/03A	2,145,960.05	0.04
2,181,000	ASTRAZENECA PLC 3.75 23-32 03/03A	2,292,219.59	0.04
1,500,000	AVIVA PLC 1.8750 18-27 13/11A	1,464,729.39	0.02
2,650,000	AVIVA PLC 3.375 15-45 04/12A	2,635,126.08	0.04
1,430,000	BRAMBLES FINANCE PLC 1.5 17-27 04/10A	1,377,920.18	0.02
2,143,000	BRITISH TELECOM 1.1250 19-29 12/09A	1,968,473.33	0.03
3,315,000	BRITISH TELECOM 1.50 17-27 23/06A	3,202,133.83	0.05
2,980,000	BRITISH TELECOM 1.75 16-26 10/03A	2,923,286.91	0.05
1,300,000	BRITISH TELECOM 2.125 18-28 26/09A	1,267,327.48	0.02
1,900,000	BRITISH TELECOM 2.75 22-27 30/08A	1,896,189.80	0.03
1,400,000	BRITISH TELECOM 3.375 22-32 30/08A	1,412,456.81	0.02
2,450,000	BRITISH TELECOM 3.75 23-31 13/05A	2,534,841.96	0.04
2,800,000	BRITISH TELECOM 3.875 24-34 20/01A	2,872,288.30	0.05
1,850,000	CADENT FINANCE PLC 0.625 21-30 19/03A	1,605,312.62	0.03
1,400,000	CADENT FINANCE PLC 0.75 20-32 11/03A	1,159,211.77	0.02
2,200,000	CNH INDUSTRIAL NV 3.75 24-31 11/06A	2,229,843.50	0.04
1,700,000	COCA-COLA EUROP 3.2500 24-32 21/03A	1,709,459.70	0.03
2,178,000	COCA-COLA EUROPACIFIC 0.2 20-28 02/12A	1,953,924.92	0.03
1,400,000	COCA-COLA EUROPACIFIC 0.7 19-31 12/09A	1,193,822.70	0.02
1,270,000	COCA-COLA EUROPACIFIC 1.125 19-29 12/04A	1,176,787.52	0.02
1,572,000	COCA-COLA EUROPACIFIC 1.5 18-27 08/11A	1,514,987.00	0.03
1,800,000	COCA-COLA EUROPACIFIC 1.75 20-26 27/03A	1,774,124.58	0.03
1,400,000	COCA-COLA EUROPEAN 1.75 16-28 26/05A	1,354,592.39	0.02
1,122,000	COCA-COLA EUROPEAN 1.875 15-30 18/03A	1,062,199.97	0.02
2,550,000	COLOPLAST FINANCE 2.25 22-27 19/05A	2,513,412.17	0.04
2,166,000	COMPASS 3.25 24-31 06/02A	2,187,701.11	0.04
1,300,000	COMPASS GROUP P 3.2500 24-33 16/09A	1,301,525.32	0.02
2,900,000	CREDIT AGRICOLE 1.00 19-29 03/07A	2,658,813.78	0.04
4,300,000	CREDIT AGRICOLE 1.75 19-29 05/03A	4,054,581.25	0.07
4,300,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	4,206,666.56	0.07
4,400,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	4,256,744.89	0.07
4,400,000	CREDIT AGRICOLE LDN 1.875 16-26 20/12A	4,308,676.81	0.07
2,800,000	CREDIT AGRICOLE LDN 3.125 14-26 05/02AA	2,817,042.12	0.05
4,500,000	CREDIT AGRICOLE LDN 3.875 23-31 20/04A	4,703,566.23	0.08
1,930,000	DS SMITH PLC 0.8750 19-26 12/09A	1,854,018.18	0.03
2,600,000	DS SMITH PLC 08750 1 4.375 23-27 27/07A	2,697,953.02	0.05
1,703,000	DS SMITH PLC 08750 1 4.5 23-30 27/07A	1,802,487.40	0.03
2,624,000	EASYJET PLC 3.7500 24-31 19/03A	2,645,693.11	0.04
1,434,000	EXPERIAN FINANCE PLC 1.375 17-26 25/06A	1,401,946.43	0.02
2,100,000	EXPERIAN FINANCE PLC 3.375 24-34 10/10A	2,113,472.84	0.04
2,850,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	2,782,545.43	0.05
1,670,000	GLAXOSMITHKLINE 1.375 17-29 12/09A	1,571,623.24	0.03
2,151,000	GLAXOSMITHKLINE 1.7500 18-30 21/05A	2,033,281.96	0.03
1,800,000	GLAXOSMITHKLINE CAP 1.000 17-26 12/09A	1,744,783.27	0.03
1,500,000	GSK CAPITAL BV 3.0 22-27 28/11A	1,512,911.22	0.03
1,900,000	GSK CAPITAL BV 3.125 22-32 28/11A	1,911,351.35	0.03
2,600,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	2,539,916.14	0.04
2,100,000	HALEON NETHERLANDS 1.75 22-30 29/03A	1,969,754.24	0.03
2,100,000	HALEON NETHERLANDS 2.1250 22-34 29/03A	1,888,771.50	0.03
2,000,000	HALEON UK CAPITAL 2.875 24-28 18/09A	2,005,227.32	0.03
2,875,000	HSBC HOLDINGS PLC 3.125 16-28 07/06A/06A	2,879,001.88	0.05
3,600,000	HSBC HOLDINGS PLC 3.755 24-29 20/05A	3,671,830.98	0.06
1,432,000	INFORMA PLC 1.2500 19-28 22/04A	1,346,164.09	0.02
2,005,000	INFORMA PLC 2.125 20-25 06/10A	1,981,592.59	0.03
1,400,000	INTERMEDIATE CAPITAL 1.625 20-27 17/02A	1,336,769.13	0.02
1,271,000	INTERMEDIATE CAPITAL 2.5 22-30 28/01A	1,181,143.91	0.02
1,540,000	INTERNATIONAL DISTR 5.25 23-28 14/09A	1,623,456.92	0.03
1,617,000	INTERNATIONAL DIST SE 1.25 19-26 08/10A	1,562,493.68	0.03
1,250,000	ITV PLC 1.375 19-26 26/09A	1,211,187.13	0.02
1,434,000	ITV PLC 4.25 24-32 19/06A	1,463,479.33	0.02
1,950,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	2,016,024.17	0.03
2,850,000	LLOYDS BANKING GROUP 1.50 17-27 12/09A	2,741,524.75	0.05
2,560,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	2,544,850.77	0.04
1,441,000	LONDON STOCK EX 1.7500 18-27 06/12A	1,399,851.12	0.02
1,400,000	LSE GROUP 1.75 17-29 19/09A	1,332,130.61	0.02
250,000	MOBICO GROUP 4.875 23-31 26/09A	246,063.20	0.00
1,800,000	MONDI FINANCE EUROPE 1.625 18-26 27/04A	1,765,137.71	0.03
2,730,000	MOTABILITY OPE GROUP 4.25 24-35 17/06A	2,869,495.70	0.05
1,550,000	MOTABILITY OPERATION 0.125 21-28 20/01A	1,402,362.48	0.02
1,800,000	MOTABILITY OPERATION 0.375 19-26 03/01A	1,745,168.41	0.03
1,650,000	MOTABILITY OPERATION 3.5 23-31 17/07A	1,674,890.38	0.03
2,008,000	MOTABILITY OPERATION 3.625 24-29 24/07A	2,060,310.04	0.03
2,900,000	MOTABILITY OPERATION 3.875 24-34 24/01A	2,985,502.99	0.05
2,030,000	NATIONAL BUILDING 3.25 22-29 05/09A	2,057,622.44	0.03
2,100,000	NATIONAL GRID ELEC 0.823 20-32 07/07A	1,743,549.49	0.03
1,700,000	NATIONAL GRID ELEC 0.872 20-40 26/11A11A	1,135,015.81	0.02
1,450,000	NATIONAL GRID GAS FI 4.25 23-29 05/07A	1,521,541.61	0.03
1,400,000	NATIONAL GRID PLC 0.163 21-28 20/01A	1,275,581.85	0.02
2,518,000	NATIONAL GRID PLC 0.25 21-28 01/09A	2,265,560.89	0.04
1,500,000	NATIONAL GRID PLC 0.553 20-29 18/09A	1,322,773.56	0.02
2,200,000	NATIONAL GRID PLC 0.75 21-33 01/09A1/09A	1,736,905.99	0.03
1,900,000	NATIONAL GRID PLC 2.179 22-26 30/06A	1,876,415.28	0.03
1,250,000	NATIONAL GRID PLC 2.949 22-30 30/03A	1,230,522.06	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,900,000	NATIONAL GRID PLC 3.245 22-34 30/03A	1,840,267.88	0.03
1,384,000	NATIONAL GRID PLC 3.53 22-28 20/09A	1,406,971.33	0.02
2,200,000	NATIONAL GRID PLC 3.875 23-29 16/01A	2,266,752.78	0.04
2,882,000	NATIONAL GRID PLC 4.275 23-35 16/01A	3,023,036.26	0.05
2,578,000	NATIONWIDE BUILDING 2.00 22-27 28/04A	2,527,516.78	0.04
3,600,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	3,724,073.14	0.06
2,250,000	NATIONWIDE BUILDING SO 0.25 21-28 14/09A	2,033,000.25	0.03
1,960,000	NATL GRID GAS FINANC 3.75 24-33 16/04A	1,973,512.47	0.03
2,100,000	NATL WESTM BK SUB 3.625 24-29 09/01A	2,158,141.23	0.04
2,950,000	NATWEST GROUP PLC 0.67 21-29 14/09A	2,684,218.60	0.05
2,900,000	NATWEST MARKETS PLC 0.125 21-25 12/11A	2,808,634.28	0.05
3,700,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	3,541,348.88	0.06
2,900,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	2,814,119.83	0.05
2,300,000	NATWEST MARKETS PLC 4.25 23-28 13/01A	2,401,761.68	0.04
1,430,000	OTE PLC 0.8750 19-26 24/09A	1,375,762.47	0.02
1,325,000	PHOENIX GROUP HLDG 4.375 18-29 24/01A	1,361,474.73	0.02
2,150,000	RECKITT BENCKISER 3.8750 23-33 14/09A	2,219,982.11	0.04
2,550,000	RECKITT BENCKISER TR 3.625 24-29 20/06A	2,622,271.05	0.04
2,135,000	RECKITT BENCK TREA SE 3.625 23-28 14/09A	2,190,881.38	0.04
2,450,000	RENTOKIL INITIAL FIN 3.875 22-27 27/06A	2,494,715.44	0.04
1,900,000	RENTOKIL INITIAL PLC 0.5 20-28 14/10A	1,738,144.65	0.03
1,475,000	RENTOKIL INITIAL PLC 0.8750 19-26 30/05A	1,434,129.86	0.02
2,450,000	SCOTTISH HYDRO ELECT 3.375 24-32 04/09A	2,473,618.71	0.04
1,000,000	SEGRO PLC 3.500 24-32 24/09A	1,002,484.12	0.02
1,630,000	SEVERN TRENT WATER U 4.0 24-34 05/03A	1,661,922.82	0.03
1,573,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	1,559,830.89	0.03
2,950,000	SKY LIMITED 2.50 14-26 15/09A	2,936,188.25	0.05
1,160,000	SKY PLC 2.75 14-29 27/11A	1,149,070.79	0.02
1,450,000	SMITH & NEPHEW 4.5650 22-29 11/10A	1,542,449.78	0.03
1,955,000	SMITHS GROUP PLC 2 17-27 23/02A	1,910,891.49	0.03
2,076,000	SSE PLC 1.375 18-27 04/09A	2,000,937.51	0.03
1,400,000	SSE PLC 1.75 20-30 16/04A	1,308,106.54	0.02
1,997,000	SSE PLC 2.875 22-29 01/08A5 22-29 01/08A	1,993,157.26	0.03
2,100,000	SSE PLC 4.0 23-31 05/09A	2,201,379.33	0.04
1,653,000	STANDARD CHARTERED 0.9 19-27 02/07A	1,594,893.94	0.03
2,600,000	STANDARD CHARTERED 1.2 21-31 23/03A	2,476,094.34	0.04
1,470,000	THE SAGE GROUP 3.82 23-28 15/02A	1,507,318.78	0.03
1,350,000	UBS AG LONDON 0.01 21-26 29/06A	1,288,550.66	0.02
4,400,000	UBS AG LONDON 0.01 21-26 31/03A	4,221,440.22	0.07
3,600,000	UBS AG LONDON 0.2500 21-28 01/09A	3,253,949.43	0.05
3,925,000	UBS AG LONDON 0.25 21-26 21/05A	3,794,583.79	0.06
2,882,000	UBS AG LONDON 0.5 21-31 31/03A	2,451,538.11	0.04
4,300,000	UBS AG LONDON 1.5 16-26 10/04A	4,211,666.13	0.07
1,855,000	UBS AG LONDON 5.5000 23-26 20/08A	1,944,331.87	0.03
1,850,000	UNILEVER PLC 1.5000 19-39 11/06A	1,502,910.47	0.03
2,366,000	UNITED UTILITIES WAT 3.75 24-34 23/05A	2,378,054.80	0.04
2,000,000	VIRGIN MONEY UK 4.0 -24 18/03A	2,042,132.06	0.03
1,950,000	VODAFONE GROUP 0.90 19-26 24/11A	1,883,491.87	0.03
1,135,000	VODAFONE GROUP 1.50 17-27 24/07A	1,101,839.04	0.02
3,045,000	VODAFONE GROUP 1.6250 19-30 24/11A	2,829,043.52	0.05
1,800,000	VODAFONE GROUP 1.875 17-29 20/11A	1,732,621.39	0.03
1,965,000	VODAFONE GROUP 2.50 19-39 24/05A	1,699,713.51	0.03
2,009,000	VODAFONE GROUP 2.875 17-37 20/11A	1,877,564.81	0.03
2,399,000	VODAFONE GROUP PLC 1.125 17-25 20/11A	2,357,101.78	0.04
2,500,000	VODAFONE GROUP PLC 1.60 16-31 29/07A	2,292,753.55	0.04
921,000	VODAFONE GROUP PLC 1.875 14-25 11/09A	912,159.66	0.02
3,700,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	3,681,708.94	0.06
1,334,000	WELCOME TRUST LTD 1.125 15-27 21/01A	1,295,116.75	0.02
2,200,000	WESTPAC SECURITIES 0.1 21-27 13/07A	2,045,018.78	0.03
2,200,000	WESTPAC SECURITIES 1.099 22-26 24/03A	2,143,324.46	0.04
1,444,000	WEST PO 3.949 22-32 20/09A	1,491,838.09	0.03
2,080,000	WPP FINANCE 2013 4.0 24-33 12/09A	2,124,721.48	0.04
1,650,000	YORKSHIRE BUILDING S 0.5 21-28 01/07A	1,504,395.66	0.03
	United States of America	**792,726,907.76**	**13.34**
1,550,000	3M CO 1.50 16-31 02/06A	1,396,044.44	0.02
2,250,000	3M CO 1.5 14-26 09/11A	2,194,273.80	0.04
1,400,000	3M CO 1.75 15-30 15/05A	1,314,272.58	0.02
2,900,000	A AND T INC 0.25 19-26 04/03A	2,798,617.10	0.05
4,200,000	A AND T INC 1.80 18-26 05/09A	4,123,071.75	0.07
4,674,000	A AND T INC 3.15 17-36 04/09A	4,454,219.69	0.07
1,670,000	AIR LEASE 3.7 24-30 15/04A	1,675,748.41	0.03
1,500,000	AIR PROD CHEMICALS 0.5 20-28 05/05A	1,387,848.72	0.02
1,643,000	AIR PROD CHEMICALS 0.8 20-32 05/05A	1,392,305.67	0.02
1,862,000	AIR PRODUCTS CHEMIC 4.0 23-35 03/03A	1,961,498.17	0.03
1,325,000	ALCON FINANCE CORP 2.375 22-28 31/05A	1,304,184.04	0.02
1,300,000	AMERICAN HONDA FIN 3.5 24-26 24/04A	1,316,164.61	0.02
2,300,000	AMERICAN HONDA FIN 3.65 24-31 23/04A	2,340,334.16	0.04
3,163,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	2,870,984.69	0.05
2,350,000	AMERICAN TOWER 0.45 21-27 21/05A	2,221,755.85	0.04
1,963,000	AMERICAN TOWER 0.5 20-28 10/09A	1,807,768.93	0.03
1,400,000	AMERICAN TOWER 1.95 18-26 22/05U	1,379,366.61	0.02
1,680,000	AMERICAN TOWER 4.125 23-27 16/05A	1,725,196.38	0.03
1,400,000	AMERICAN TOWER 4.625 23-31 16/05A	1,498,434.97	0.03
1,314,000	AMERICAN TOWER CORP 0.4 21-27 15/02A	1,239,324.40	0.02
2,200,000	AMERICAN TOWER CORP 0.875 21-29 21/05A	1,986,990.64	0.03
1,700,000	AMERICAN TOWER CORP 0.95 21-30 05/10A	1,486,062.50	0.03
1,581,000	AMERICAN TOWER CORP 1.25 21-33 21/05A	1,320,073.33	0.02
1,700,000	AMERICAN TOWER CORP 1 20-32 10/09A	1,434,725.30	0.02
1,500,000	AMERICAN TOWER CORP 3.9 24-30 16/05A	1,546,030.77	0.03
1,600,000	AMERICAN TOWER CORP 4.1 24-34 16/05A	1,655,159.22	0.03
2,149,000	AMGEN INC 2.00 16-26 25/02A	2,126,314.20	0.04
2,821,000	APPLE INC 0.00 19-25 15/11A	2,735,980.79	0.05
2,893,000	APPLE INC 0.5 19-31 15/11A	2,510,143.99	0.04
3,797,000	APPLE INC 1.375 17-29 24/05A	3,635,136.78	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,812,000	APPLE INC 1.625 14-26 10/11A	3,745,876.29	0.06
3,091,000	APPLE INC 2.00 15-27 17/09A	3,057,486.05	0.05
1,940,000	ASTRAZENECA FINANCE 3.121 24-30 05/08A	1,972,637.96	0.03
2,200,000	ASTRAZENECA FINANCE 3.278 24-33 05/08A	2,238,407.25	0.04
2,200,000	AT&T INC 1.80 19-39 14/09A	1,738,641.39	0.03
2,121,000	AT&T INC 2.05 20-32 19/05A	1,955,548.03	0.03
3,400,000	AT&T INC 2.45 15-35 15/03S	3,092,167.06	0.05
2,350,000	AT&T INC 2.60 14-29 17/12A	2,306,360.69	0.04
1,400,000	AT&T INC 3.375 14-34 15/03A	1,392,956.20	0.02
3,000,000	AT&T INC 3.50 13-25 17/12A	3,011,743.98	0.05
4,030,000	AT&T INC 3.55 12-32 17/12A	4,106,251.19	0.07
3,700,000	AT T 4.3 23-34 18/11A	3,957,018.72	0.07
3,600,000	ATT INC 0.8 19-30 04/03A	3,197,238.19	0.05
5,000,000	ATT INC 1.6 20-28 19/05A	4,779,491.60	0.08
3,600,000	ATT INC 2.35 18-29 05/09A	3,504,856.22	0.06
1,300,000	ATT INC 2.6 20-38 27/05A	1,146,574.35	0.02
2,627,000	ATT INC 3.55 23-25 18/11A	2,640,067.51	0.04
2,602,000	ATT INC 3.95 23-31 30/04A	2,710,824.69	0.05
2,700,000	BANCO SANTANDER SA 1.625 20-30 22/10A	2,418,233.40	0.04
2,825,000	BANK AMERICA 4.134 23-28 12/06A	2,936,384.55	0.05
4,110,000	BANK OF AMERICA CORP 1.102 21-32 24/05A	3,575,446.63	0.06
2,152,000	BAXTER INTL INC 1.3 19-29 15/05A	1,995,091.25	0.03
1,551,000	BECTON DICKINSON 1.9 16-26 15/12A	1,525,804.61	0.03
2,100,000	BECTON DICKINSON 3.519 24-31 08/02A	2,135,201.15	0.04
3,060,000	BECTON DICKINSON 3.828 24-32 07/06A	3,159,972.77	0.05
1,300,000	BERRY GLOBAL INC 1.5000 20-27 15/01S	1,251,187.14	0.02
1,119,000	BMW US CAPITAL LLC 1 15-27 20/04A	1,071,491.50	0.02
2,860,000	BMW US LLC 3.0 24-27 02/11A	2,874,440.60	0.05
3,050,000	BMW US LLC 3.375 24-34 02/02A	3,039,028.17	0.05
1,500,000	BOOKING HOLDING 3.5 24-29 01/03A	1,537,082.80	0.03
1,900,000	BOOKING HOLDING 3.625 24-32 01/03A	1,956,347.86	0.03
2,400,000	BOOKING HOLDING 3.75 23-36 01/03A	2,444,284.08	0.04
2,375,000	BOOKING HOLDING 4.0000 22-26 15/11A	2,436,379.31	0.04
2,200,000	BOOKING HOLDING 4.0 24-44 01/03A	2,234,555.03	0.04
3,644,000	BOOKING HOLDING 4.125 23-33 12/05A	3,868,760.98	0.07
2,900,000	BOOKING HOLDING 4.5000 22-31 15/11A	3,148,714.70	0.05
1,491,000	BOOKING HOLDINGS 3.625 23-28 12/11A	1,539,924.42	0.03
2,000,000	BOOKING HOLDINGS 4.25 22-29 15/05A	2,110,812.10	0.04
2,830,000	BOOKING HOLDINGS 4.75 22-34 15/11A	3,155,819.17	0.05
2,100,000	BOOKING HOLDINGS INC 0.5 21-28 08/03A	1,946,911.62	0.03
2,668,000	BOOKING HOLDINGS INC 1.80 15-27 03/03A	2,609,743.93	0.04
2,850,000	BORGWARNER INC 1 21-31 19/05A	2,429,226.23	0.04
1,600,000	BRISTOL-MYERS SQUIBB 1.75 15-35 15/05A	1,403,849.16	0.02
1,450,000	CAPITAL ONE FIN CORP 1.65 19-29 12/06A	1,341,781.09	0.02
2,250,000	CARR GL 4.125 23-28 29/05A	2,332,596.78	0.04
2,400,000	CATERPILLAR FIN 3.742 23-26 04/09A	2,444,483.62	0.04
2,400,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	2,422,107.84	0.04
3,900,000	CITIGROUP INC 1.25 19-29 10/04A	3,610,457.25	0.06
2,825,000	CITIGROUP INC 1.50 16-28 26/10A	2,679,803.65	0.05
2,200,000	CITIGROUP INC 1.625 18-28 21/03A	2,105,943.13	0.04
2,600,000	CITIGROUP INC 2.125 14-26 10/09A	2,572,998.94	0.04
1,500,000	COCA COLA 1.10 16-36 02/09A	1,194,237.32	0.02
4,400,000	COCA COLA 1.625 15-35 09/09A	3,822,389.20	0.06
1,400,000	COCA COLA 3.125 24-32 14/05A	1,418,616.13	0.02
1,360,000	COCA COLA 3.25 24-44 14/05A	1,342,125.37	0.02
2,850,000	COCA-COLA CO 0.125 20-29 18/09A	2,547,700.41	0.04
1,980,000	COCA-COLA CO 0.125 21-29 09/03A	1,771,509.01	0.03
2,250,000	COCA-COLA CO 0.375 20-33 18/09A	1,827,506.34	0.03
1,800,000	COCA-COLA CO 0.4 21-30 06/05A	1,579,891.39	0.03
1,830,000	COCA-COLA CO 0.5 21-33 09/03A	1,500,951.61	0.03
1,200,000	COCA-COLA CO 0.75 19-26 22/09A	1,159,848.31	0.02
2,700,000	COCA-COLA CO 0.8 20-40 18/09A	1,875,227.33	0.03
1,434,000	COCA-COLA CO 0.95 21-36 06/05A	1,127,168.17	0.02
4,160,000	COCA-COLA CO 1.125 15-27 09/09A	4,011,438.79	0.07
2,050,000	COCA-COLA CO 1.25 19-31 08/03A	1,871,802.60	0.03
2,400,000	COCA-COLA CO 1.875 14-26 22/09A	2,370,296.54	0.04
1,925,000	COCA-COLA CO 1 21-41 09/03A	1,353,334.35	0.02
1,450,000	COLGATE-PALMOLIVE CO 0.3 21-29 10/11A	1,297,884.63	0.02
1,600,000	COLGATE-PALMOLIVE CO 0.5 19-26 06/03A	1,552,801.28	0.03
1,400,000	COLGATE-PALMOLIVE CO 0.875 19-29 12/11S	994,439.64	0.02
1,500,000	COLGATE-PALMOLIVE CO 1.375 19-34 06/03A	1,329,696.72	0.02
3,752,000	COMCAST CORP 0.00 21-26 14/09A	3,558,681.50	0.06
2,400,000	COMCAST CORP 0.25 20-27 20/05A	2,251,188.29	0.04
1,200,000	COMCAST CORP 0.25 21-29 14/09A	1,054,089.43	0.02
4,105,000	COMCAST CORP 0.7500 20-32 20/02A	3,480,480.00	0.06
2,200,000	COMCAST CORP 1.2500 20-40 20/02A	1,654,357.67	0.03
1,000,000	COMCAST CORP 3.2500 24-32 26/09A	1,006,034.23	0.02
1,100,000	COMCAST CORP 3.5500 24-36 26/09A	1,106,970.86	0.02
1,434,000	COMPUTERSHARE LTD 1.125 21-31 07/10A	1,198,693.11	0.02
700,000	CORNING 3.875 23-26 15/05A	708,864.02	0.01
1,734,000	CORNING 4.125 23-31 15/05A	1,814,996.71	0.03
2,191,000	DANAHER CORP 2.1 20-26 30/03A	2,168,343.43	0.04
2,250,000	DANAHER CORP 2.5 20-30 30/03A	2,208,282.38	0.04
1,541,000	DIGITAL EURO FINCO 1.125 19-28 09/04A	1,431,502.24	0.02
3,083,000	DIGITAL EURO FINCO 2.5 19-26 16/01A	3,051,951.26	0.05
1,572,000	DISCOVERY COMMUNIC 1.90 15-27 19/03A	1,521,352.25	0.03
1,361,000	DOVER CORP 0.75 19-27 04/11A	1,279,568.94	0.02
1,700,000	DOVER CORP 1.25 16-26 09/11	1,645,694.77	0.03
3,100,000	DOW CHEMICAL CO 0.5 20-27 25/02A	2,925,806.87	0.05
2,100,000	DOW CHEMICAL CO 1.125 20-32 25/02A	1,801,812.62	0.03
1,500,000	DOW CHEMICAL CO 1.875 20-40 25/02A	1,157,009.72	0.02
1,800,000	DXC TECHNOLOGY 1.75 18-26 26/01A	1,766,595.91	0.03
1,900,000	ELI LILLY & CO 0.5000 21-33 14/09A	1,562,077.56	0.03
1,740,000	ELI LILLY & CO 0.625 19-31 01/11A	1,506,929.08	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,320,000	ELI LILLY & CO 1.1250 21-51 14/09A	810,960.25	0.01
2,000,000	ELI LILLY & CO 1.3750 21-61 14/09A	1,130,734.98	0.02
2,800,000	ELI LILLY & CO 1.70 19-XX 01/11A	2,025,336.66	0.03
2,109,000	ELI LILLY & CO 2.125 15-30 03/06A	2,051,636.28	0.03
2,250,000	ELI LILLY CO 1.625 15-26 02/06A	2,212,917.64	0.04
1,600,000	EQUINIX EUROPE 2 FIN 3.65 24-33 03/09A	1,600,560.06	0.03
1,464,000	EQUINIX INC 0.2500 21-27 15/03A	1,372,107.31	0.02
1,942,000	EQUINIX INC 1 21-33 10/03A	1,602,123.74	0.03
1,610,000	EQUITABLE FINANCIAL 0.6 21-28 17/06A	1,480,944.40	0.02
1,615,000	FEDEX CORP 0.45 21-29 04/05A	1,439,549.54	0.02
1,898,000	FEDEX CORP 0.95 21-33 04/05A	1,544,339.15	0.03
1,663,000	FEDEX CORP 1.30 19-31 05/08A	1,469,352.20	0.02
3,700,000	FEDEX CORP 1.625 16-27 11/01A	3,601,884.29	0.06
1,750,000	FIDELITY NATIONAL INF 0.625 19-25 03/12A	1,701,551.11	0.03
3,700,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	3,583,619.72	0.06
1,650,000	FIDELITY NATIONAL INF 2.95 19-39 21/05A	1,498,745.93	0.03
2,800,000	FIDELITY NATIONAL INF 2 19-30 21/05A	2,634,646.70	0.04
1,848,000	FIDELITY NATIONAL INFO 1 19-28 03/12A12A	1,699,933.38	0.03
2,150,000	FISERV 4.5 23-31 24/05A	2,282,492.63	0.04
1,490,000	FISERV INC 1.125 19-27 01/07A	1,429,356.68	0.02
1,622,000	FISERV INC 1.625 19-30 01/07A	1,495,745.14	0.03
1,639,000	FORTIVE 3.7 24-26 13/02A	1,655,649.29	0.03
1,850,000	FORTIVE 3.7 24-29 15/08A	1,885,796.40	0.03
1,425,000	GENERAL MILLS INC 0.125 21-25 15/11A	1,379,238.86	0.02
1,700,000	GENERAL MILLS INC 0.45 20-26 15/01A	1,641,895.46	0.03
1,050,000	GENERAL MILLS INC 1.5 15-27 27/04A	1,014,760.38	0.02
1,350,000	GENERAL MILLS INC 3.65 24-30 23/10A	1,382,717.84	0.02
2,360,000	GENERAL MILLS INC 3.907 23-29 13/04A	2,440,148.27	0.04
1,430,000	GEN MILLS 3.85 24-34 23/04A	1,465,349.64	0.02
2,439,000	GLOBAL PAYMENTS 4.875 23-31 17/03A	2,599,704.25	0.04
5,173,000	GOLDMAN SACHS GROUP 0.25 21-28 26/01A	4,762,988.64	0.08
3,400,000	GOLDMAN SACHS GROUP 0.75 21-32 23/03A	2,838,795.49	0.05
3,363,000	GOLDMAN SACHS GROUP 0.875 20-30 21/01A	2,994,571.07	0.05
3,000,000	GOLDMAN SACHS GROUP 0.875 21-29 09/05A	2,722,723.68	0.05
3,634,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	3,372,162.20	0.06
5,797,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	5,692,867.62	0.10
3,605,000	GOLDMAN SACHS GROUP 1 21-33 19/03A	3,015,862.18	0.05
4,563,000	GOLDMAN SACHS GROUP 2.00 18-28 01/11A	4,412,383.13	0.07
2,210,000	GOLDMAN SACHS GROUP 2.00 18-28 22/03A	2,153,800.70	0.04
1,900,000	GOLDMAN SACHS GROUP 2.875 14-26 03/06S	1,899,034.12	0.03
2,790,000	GOLDMAN SACHS GROUP 3.00 16-31 12/02A	2,775,321.56	0.05
2,888,000	GOLDMAN SACHS GROUP 4 22-29 21/09A	3,017,906.80	0.05
2,193,000	HARLEY DAVIDSON FIN 5.125 23-26 05/04A	2,249,223.81	0.04
2,502,000	IBM CORP 0.875 22-30 09/02A	2,254,357.54	0.04
3,035,000	IBM CORP 1.25 19-27 29/01A	2,937,773.02	0.05
2,782,000	IBM CORP 1.25 22-34 09/02A	2,356,099.31	0.04
2,844,000	IBM CORP 1.5 17-29 23/05A	2,689,460.68	0.05
1,400,000	IBM CORP 1.75 16-28 07/03A	1,357,007.52	0.02
3,550,000	IBM CORP 1.75 19-31 31/01A	3,307,736.92	0.06
2,900,000	IBM CORP 2.875 13-25 07/11A	2,897,036.78	0.05
3,600,000	IBM CORP 3.6250 23-31 06/02A	3,717,616.61	0.06
2,800,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	2,841,566.81	0.05
2,900,000	IBM INTL BUSINESS MA 3.75 23-35 06/02A	3,015,597.02	0.05
2,850,000	IBM INTL BUSINESS MA 4.0 23-43 06/02A	2,919,227.30	0.05
1,450,000	ILLINOIS TOOL WORKS 0.625 19-27 05/12A	1,361,073.53	0.02
1,400,000	ILLINOIS TOOL WORKS 2.125 15-30 22/05A	1,349,839.47	0.02
1,400,000	ILLINOIS TOOL WORKS 3.00 14-34 19/05A	1,378,997.10	0.02
2,000,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	2,031,503.17	0.03
1,400,000	ILLINOIS TOOL WORKS INC 1.0 19-31 25/06A	1,240,267.10	0.02
3,850,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	3,556,713.16	0.06
4,400,000	INTERNATIONAL BUSINE 0.65 20-32 11/02A	3,711,047.42	0.06
2,700,000	INTERNATIONAL BUSINE 1.2 20-40 11/02A	1,969,428.82	0.03
2,400,000	INTL FLAVORS & FRAG 1.80 18-26 25/09A	2,340,012.96	0.04
600,000	IWG US FINANCE 6.5 24-30 28/06A	643,085.70	0.01
2,800,000	JOHN DEERE CAPITAL 3.45 24-32 16/07A	2,870,162.73	0.05
4,000,000	JOHNSON AND JOHNSON 1.65 16-35 20/05A	3,558,988.84	0.06
2,200,000	JOHNSON AND JOHNSON 3.2 24-32 01/06A	2,267,997.66	0.04
2,490,000	JOHNSON AND JOHNSON 3.350 24-36 01/06A	2,552,083.22	0.04
2,900,000	JOHNSON AND JOHNSON 3.550 24-44 01/06A	2,959,666.83	0.05
2,350,000	JOHNSON CONTROLS 4.25 23-35 01/06A	2,493,394.48	0.04
4,321,000	JPMORGAN CHASE & CO 0.597 21-33 17/02A	3,594,056.82	0.06
4,400,000	JPMORGAN CHASE & CO 1.5 16-26 29/10A	4,305,899.13	0.07
2,825,000	JPMORGAN CHASE & CO 3 14-26 19/02A	2,835,969.02	0.05
3,110,000	JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	3,130,130.47	0.05
1,000,000	KELLANOVA 3.75 24-34 16/05A	1,037,823.58	0.02
800,000	KELLOGG CO 0.5 21-29 20/05A	722,639.90	0.01
2,064,000	KKR GRP FIN CO V LLC 1.625 19-29 22/05A	1,934,917.48	0.03
1,700,000	KRAFT HEINZ FOODS 3.5 24-29 15/03A	1,739,460.74	0.03
3,700,000	KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	3,627,621.53	0.06
2,195,000	LIBERTY MUTUAL GROUP 2.75 16-26 04/05A	2,183,024.60	0.04
1,426,000	LIBERTY MUTUAL GROUP 4.625 22-30 02/12A	1,505,895.14	0.03
1,100,000	MANPOWER 3.5 22-27 30/06A	1,112,907.02	0.02
1,650,000	MANPOWERGROUP INC 1.75 18-26 22/06A	1,625,026.52	0.03
1,475,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	1,428,990.49	0.02
1,550,000	MASSMUTUAL GLOBAL FU 3.75 23-30 19/01A	1,605,921.06	0.03
2,160,000	MASTERCARD INC 1.00 22-29 22/02A	2,025,597.43	0.03
2,500,000	MASTERCARD INC 2.10 15-27 01/12A	2,470,637.53	0.04
1,300,000	MCDONALD'S CORP 0.8750 21-33 04/10A	1,062,035.17	0.02
1,400,000	MCDONALD'S CORP 1.50 17-29 28/11A	1,306,774.63	0.02
1,600,000	MCDONALD'S CORP 1.6000 19-31 15/03A	1,459,679.28	0.02
2,200,000	MCDONALD'S CORP 1.75 16-28 03/05A	2,122,578.19	0.04
1,900,000	MCDONALD'S CORP 1.875 15-27 26/05A	1,859,262.62	0.03
1,700,000	MCDONALD'S CORP 3.0000 22-34 31/05A	1,653,668.33	0.03
2,080,000	MC DONALD S 2.375 22-29 31/05A	2,032,055.16	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,000,000	MC DONALD S 2.875 13-25 17/12A	999,435.56	0.02
1,371,000	MCDONALD S CORP 0.2500 21-28 04/10A	1,237,376.77	0.02
1,400,000	MCDONALD S CORP 0.9 19-26 15/06A	1,356,453.48	0.02
1,500,000	MC DONALD S CORP 3.625 23-27 28/11A	1,535,563.59	0.03
2,080,000	MC DONALD S CORP 3.875 23-31 20/02A	2,165,460.57	0.04
1,400,000	MC DONALD S CORP 4.0 23-30 07/03A	1,463,049.31	0.02
2,200,000	MC DONALD S CORP 4.125 23-35 28/11A	2,310,363.99	0.04
1,400,000	MC DONALD S CORP 4.25 23-35 07/03A	1,487,751.30	0.03
1,100,000	MCDONALD S GROUP 2.625 14-29 11/06A	1,087,366.15	0.02
1,834,000	MCKESSON CORP 1.50 17-25 17/11A	1,803,775.83	0.03
1,450,000	MCKESSON CORP 1.625 18-26 30/10A	1,417,995.07	0.02
2,775,000	MERCK & CO INC 1.875 14-26 15/10A	2,735,736.30	0.05
1,500,000	MERCK CO INC 1.375 16-36 02/11A	1,232,993.09	0.02
1,325,000	MERCK CO INC 2.5 14-34 15/10A	1,264,802.63	0.02
1,145,000	MET LIFE GLOBAL FDG 0.55 20-27 16/06A	1,082,218.81	0.02
2,155,000	MET LIFE GLOBAL FDG 3.75 22-30 05/12A	2,240,273.29	0.04
2,040,000	METROPOLITAN LIFE GL 0.5 21-29 27/05A	1,833,073.62	0.03
1,850,000	METROPOLITAN LIFE GL 4.0 23-28 05/04A	1,921,951.38	0.03
1,600,000	MICROSOFT 2.625 13-33 02/05A	1,611,443.12	0.03
5,210,000	MICROSOFT CORP 3.125 13-28 06/12A	5,342,934.82	0.09
2,300,000	MMA USA HOLDINGS INC 1.75 19-31 13/06A6A	2,130,711.15	0.04
2,200,000	MMS USA INVESTMENTS 1.25 19-28 13/06A	2,075,949.81	0.03
2,054,000	MONDELEZ INTERNATIONAL 1.625 15-27 08/03	1,996,986.94	0.03
1,425,000	MONDELEZ INTERNATIONAL 2.375 15-35 06/03	1,292,814.92	0.02
2,125,000	MONDELEZ INTL 0.25 21-28 17/03A	1,944,792.76	0.03
1,600,000	MONDELEZ INTL 0.75 21-33 17/03A	1,309,413.87	0.02
1,864,000	MONDELEZ INTL INC 1.375 21-41 17/03A	1,337,829.35	0.02
1,917,000	MOODY'S CORPORATION 0.95 19-30 25/02A	1,734,614.34	0.03
1,550,000	MOODY'S CORPORATION 1.75 15-27 09/03A	1,511,240.95	0.03
5,100,000	MORGAN STANLEY 0.406 21-27 30/04A	4,842,255.64	0.08
5,176,000	MORGAN STANLEY 0.497 21-31 07/02A	4,478,748.18	0.08
4,496,000	MORGAN STANLEY 1.375 16-26 27/10	4,380,757.95	0.07
5,390,000	MORGAN STANLEY 1.875 17-27 27/04A	5,252,861.25	0.09
5,737,000	MORGAN STANLEY 3.9550 24-35 21/03A	5,902,300.18	0.10
5,074,000	MORGAN STANLEY CAPIT 1.102 21-33 29/04A	4,317,985.17	0.07
2,040,000	NASDAQ INC 0.875 20-30 13/02A	1,828,416.08	0.03
2,146,000	NASDAQ INC 0.9 21-33 30/07A	1,740,004.44	0.03
1,700,000	NASDAQ INC 1.7500 19-29 28/03A	1,617,579.93	0.03
1,900,000	NASDAQ INC 4.5 23-32 15/02A	2,035,841.58	0.03
1,720,000	NATIONAL GRID 0.41 22-26 20/01A	1,662,974.46	0.03
1,500,000	NATIONAL GRID 1.054 22-31 20/01A	1,304,284.95	0.02
1,400,000	NATIONAL GRID NA INC 4.668 23-33 12/09A	1,501,975.30	0.03
1,800,000	NATIONAL GRID NORTH 4.061 24-36 03/09A	1,829,294.60	0.03
1,800,000	NATIONAL GRID NORTH 4.151 23-27 12/09A	1,858,941.10	0.03
2,100,000	NATL GRID NORTH AME 3.631 24-31 03/09A	2,129,134.64	0.04
1,521,000	NEW YORK LIFE GLOBAL 0.25 21-28 04/10A	1,379,353.26	0.02
1,950,000	NEW YORK LIFE GLOBAL 3.45 24-31 30/01A	2,000,055.99	0.03
2,050,000	NEW YORK LIFE GLOBAL 3.625 23-30 09/01A	2,124,136.20	0.04
1,550,000	NEW YORK LIFE GLOBAL 3.625 24-34 07/06A	1,603,195.02	0.03
2,250,000	NY LIFE GL FUNDING 0.25 20-27 23/01A	2,128,236.43	0.04
1,600,000	ONCOR ELECTRIC DELIV 3.5 15/05 24-31A	1,633,022.28	0.03
1,450,000	PEPSI 0.7500 19-27 18/03A	1,389,827.05	0.02
2,231,000	PEPSICO INC 0.4 20-32 09/10A	1,845,362.10	0.03
2,817,000	PEPSICO INC 0.5 20-28 06/05A	2,618,386.45	0.04
2,800,000	PEPSICO INC 0.75 21-33 14/10A	2,314,869.64	0.04
1,600,000	PEPSICO INC 0.8750 19-39 16/10A	1,146,116.32	0.02
2,250,000	PEPSICO INC 0.875 16-28 18/07A	2,114,355.69	0.04
2,209,000	PEPSICO INC 1.0500 20-50 09/10A	1,376,503.12	0.02
1,441,000	PEPSICO INC 1.125 19-31 18/03A	1,302,591.93	0.02
1,480,000	PEPSICO INC 2.625 14-26 28/04A	1,478,449.48	0.02
2,150,000	PFIZER INC 1.00 17-27 06/03A	2,071,778.64	0.03
1,700,000	PPG INDUSTRIES 0.875 16-25 03/11A	1,658,583.82	0.03
1,750,000	PPG INDUSTRIES 1.40 15-27 13/03A	1,695,230.32	0.03
1,799,000	PPG INDUSTRIES INC 2.75 22-29 01/06A	1,783,980.57	0.03
1,421,000	PRAXAIR INC 1.625 14-25 01/12A	1,398,339.80	0.02
2,925,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	3,091,765.08	0.05
1,450,000	PROCTER AND GAMBLE 0.3500 21-30 05/05A	1,275,264.48	0.02
1,700,000	PROCTER AND GAMBLE 0.9 21-41 04/11A	1,173,799.87	0.02
1,427,000	PROCTER AND GAMBLE 1.25 17-29 25/10A	1,339,265.52	0.02
1,200,000	PROCTER AND GAMBLE 1.875 18-38 30/10A	1,035,859.89	0.02
1,900,000	PROCTER AND GAMBLE 3.15 24-28 29/04A	1,937,997.94	0.03
2,600,000	PROCTER AND GAMBLE 3.2 24-34A	2,652,705.28	0.04
2,000,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	2,024,828.58	0.03
1,800,000	PROCTER AND GAMBLE 3.25 23-31 02/08A	1,849,998.60	0.03
2,300,000	PROCTER AND GAMBLE CO 1.2 18-28 30/10A	2,180,693.09	0.04
1,950,000	PROLOGIS EURO FINANC 3.875 23-30 31/01A	2,013,480.64	0.03
1,974,000	PROLOGIS EURO FINANC 4.25 23-43 31/01A	2,008,649.21	0.03
1,600,000	PROLOGIS EURO FINANCE 0.25 19-27 10/09A	1,481,669.42	0.02
1,650,000	PROLOGIS EURO FINANCE 0.375 20-28 06/02A	1,520,020.71	0.03
2,400,000	PROLOGIS EURO FINANCE 0.5 21-32 16/02A	1,952,390.42	0.03
1,932,000	PROLOGIS EURO FINANCE 0.625 19-31 10/09A	1,627,521.24	0.03
1,600,000	PROLOGIS EURO FINANCE 1.00 21-41 16/02A	1,041,050.00	0.02
1,872,000	PROLOGIS EURO FINANCE 1.0 20-35 06/02A	1,448,160.35	0.02
2,050,000	PROLOGIS EURO FINANCE 1.50 22-34 08/02A	1,726,597.53	0.03
2,200,000	PROLOGIS EURO FINANCE 1.875 18-29 05/01A	2,097,932.92	0.04
1,145,000	PROLOGIS EURO FINANCE 1 22-29 08/02A	1,050,446.04	0.02
1,500,000	PROLOGIS EURO FINANCE 4.00 24-34 05/05A	1,534,483.15	0.03
2,180,000	PROLOGIS EURO FINANCE 4.625 23-33 23/05A	2,347,809.73	0.04
1,490,000	PROLOGIS EURO FINANCE L 1.5 19-49 10/09A	902,861.97	0.02
1,400,000	PROLOGIS LP 3.00 14-26 02/06A	1,401,348.03	0.02
2,300,000	PUBLIC STORAGE INC 0.5 21-30 09/09A	1,963,081.32	0.03
1,242,000	PUBLIC STORAGE INC 0.875 20-32 24/01A	1,053,188.13	0.02
1,800,000	PVH CORP 3.125 17-27 15/12S	1,797,523.59	0.03
1,513,000	PVH EX PHILLIPS VAN 4.125 24-29 16/07A	1,531,217.67	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,650,000	REVVITY INC 1.871.875 16-26 19/07A	1,622,498.21	0.03
2,274,000	STRYKER CORP 0.75 19-29 01/03A	2,078,143.97	0.03
2,151,000	STRYKER CORP 1 19-31 03/12A	1,866,021.30	0.03
2,100,000	STRYKER CORP 2.125 18-27 30/11A	2,062,787.65	0.03
2,000,000	STRYKER CORP 2.6250 18-30 30/11A	1,959,785.96	0.03
1,768,000	STRYKER CORP 3.375 23-28 11/12A	1,800,845.01	0.03
1,800,000	STRYKER CORP 3.625 24-36 11/09A	1,808,886.51	0.03
1,450,000	TAPESTRY INC 5.35 23-25 27/11A	1,479,533.31	0.02
1,475,000	TAPESTRY INC 5.375 23-27 16/11A	1,534,256.93	0.03
2,294,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	2,136,726.55	0.04
2,500,000	THERMO FISHER SCIENT 0.875 19-31 01/10A	2,180,173.20	0.04
1,895,000	THERMO FISHER SCIENT 1.375 16-28 12/09A	1,809,417.80	0.03
1,900,000	THERMO FISHER SCIENT 1.40 17-26 23/01A	1,865,273.99	0.03
1,400,000	THERMO FISHER SCIENT 1.45 17-27 16/03A	1,362,747.83	0.02
2,500,000	THERMO FISHER SCIENT 1.5 19-39 01/10A	1,909,721.47	0.03
1,700,000	THERMO FISHER SCIENT 1.75 20-27 02/04A	1,667,182.71	0.03
2,800,000	THERMO FISHER SCIENT 1.875 19-49 01/10A	1,940,195.04	0.03
2,200,000	THERMO FISHER SCIENT 1.95 17-29 24/07A	2,129,544.69	0.04
1,723,000	THERMO FISHER SCIENT 2.375 20-32 02/04A	1,652,664.09	0.03
1,900,000	THERMO FISHER SCIENT 2.875 17-37 24/07A	1,811,644.64	0.03
1,400,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	1,406,689.48	0.02
2,162,000	THERMO FISHER SCIENT 3.65 22-34 21/11A	2,251,323.07	0.04
1,800,000	TIMKEN CO 4.1250 24-34 23/05A	1,785,113.16	0.03
2,800,000	TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	2,579,074.32	0.04
2,800,000	TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	2,674,799.12	0.05
2,900,000	TOYOTA MOTOR CREDIT 3.625 24-31 15/07A	2,958,118.00	0.05
2,400,000	TOYOTA MOTOR CREDIT 3.85 23-30 24/07A	2,472,926.66	0.04
2,929,000	TOYOTA MOTOR CREDIT 4.05 23-29 13/09A	3,054,314.25	0.05
2,100,000	UNILEVER CAPITAL 3.4000 23-33 06/06A	2,170,085.42	0.04
1,300,000	UNILEVER CAPITAL CORP3.30 23-29 06/06U	1,336,513.54	0.02
1,580,000	UNITED PARCEL 1.00 16-28 28/11A	1,476,765.77	0.02
1,650,000	UNITED PARCEL 1.50 17-32 15/11A	1,493,582.29	0.03
1,900,000	UNITED PARCEL 1.625 15-25 15/11A	1,873,872.51	0.03
1,400,000	VERALTO CORPORATION 4.15% 24-31 19/09A	1,469,215.00	0.02
1,885,000	VERIZON COMM 0.875 19-27 08/04A	1,801,102.08	0.03
2,095,000	VERIZON COMM 0.875 19-32 19/03A32 19/03A	1,774,961.98	0.03
2,462,000	VERIZON COMM 1.125 21-35 19/09A	1,929,505.76	0.03
2,827,000	VERIZON COMM 2.625 14-31 01/12A31 01/12A	2,732,154.94	0.05
2,500,000	VERIZON COMM 3.25 14-26 17/02A	2,515,840.95	0.04
3,291,000	VERIZON COMM 4.25 22-30 31/10A	3,488,546.06	0.06
3,360,000	VERIZON COMM 4.75 22-34 31/10A	3,725,782.97	0.06
2,700,000	VERIZON COMMUNIC 0.375 21-29 22/03A	2,415,609.19	0.04
2,870,000	VERIZON COMMUNIC 0.75 21-32 22/03A	2,400,200.92	0.04
2,300,000	VERIZON COMMUNIC 1.85 20-40 18/05A	1,795,464.83	0.03
3,000,000	VERIZON COMMUNIC 3.75 24-36 28/02A	3,057,807.66	0.05
3,880,000	VERIZON COMMUNICATION 1.3 20-33 18/05A	3,294,900.43	0.06
2,710,000	VERIZON COMMUNICATION 1.375 16-28 02/11A	2,553,381.54	0.04
2,300,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	2,241,728.05	0.04
1,400,000	VERIZON COMMUNICATION 1.50 19-39 19/09A	1,049,377.57	0.02
2,100,000	VERIZON COMMUNICATION 1.875 17-29 26/10A	1,995,230.58	0.03
4,450,000	VERIZON COMMUNICATION 2.875 17-38 15/01A	4,097,514.03	0.07
2,800,000	VERIZON COMMUNICATION 3.5 24-32 28/06A	2,839,637.98	0.05
1,452,000	VF CORP 0.25 20-28 25/02A	1,268,659.70	0.02
1,753,000	VF CORP 0.625 20-32 25/02A	1,286,065.03	0.02
825,000	VF CORP 4.125 23-26 07/03A	824,300.08	0.01
1,200,000	VF CORP 4.25 23-29 07/03A	1,178,360.48	0.02
2,050,000	WAL MART INC 2.55 14-26 08/04A	2,047,608.25	0.03
2,804,000	WAL-MART STORES INC 4.875 09-29 21/09A	3,111,340.60	0.05
1,850,000	WARNERMEDIA HOLDINGS 4.302 24-30 17/01A	1,860,590.74	0.03
2,450,000	WARNERMEDIA HOLDINGS 4.693 24-33 17/05A	2,439,366.17	0.04
1,730,000	WORLEY US FINANCE SU 0.875 21-26 09/06A	1,668,058.20	0.03
1,864,000	WP CAREY INC 4.25 24-32 23/07A	1,922,258.20	0.03
1,550,000	ZIMMER BIOMET HLDG 1.164 19-27 15/11A	1,470,023.69	0.02
1,483,000	ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	1,470,426.89	0.02
Floating rate notes		**948,878,255.10**	**15.97**
	Australia	**3,311,856.55**	**0.06**
3,160,000	AUSTRALIA NEW ZEA BK FL.R 23-33 03/02A	3,311,856.55	0.06
	Austria	**22,222,248.92**	**0.37**
2,300,000	ERSTE GROUP BANK AG FL.R 20-28 16/11A	2,119,299.77	0.04
1,400,000	ERSTE GROUP BANK AG FL.R 20-31 08/09	1,348,960.28	0.02
1,400,000	ERSTE GROUP BANK AG FL.R 21-32 15/11A	1,289,778.34	0.02
1,400,000	ERSTE GROUP BANK AG FL.R 22-33 07/06A	1,410,034.73	0.02
1,400,000	ERSTE GROUP BANK AG FL.R 23-30 30/05A	1,474,391.33	0.02
2,100,000	ERSTE GROUP BANK AG FL.R 23-31 16/01A	2,200,737.65	0.04
1,400,000	RAIF BA FL.R 22-32 20/12A	1,494,467.84	0.03
1,200,000	RAIFFEISEN BANK INT FL.R 23-28 15/09A	1,274,338.62	0.02
1,500,000	RAIFFEISEN BANK INT FL.R 24-29 21/08A	1,541,969.19	0.03
1,600,000	RAIFFEISEN BANK INTL FL.R 24-30 03/01A	1,615,916.05	0.03
1,200,000	RAIFFEISEN BANK INTL FL.R 24-30 31/05A	1,240,977.18	0.02
1,400,000	RAIFFEISENBK AUSTRIA FL.R 20-32 18/06A	1,327,652.65	0.02
3,000,000	RAIFFEISENBK AUSTRIA FL.R 23-27 26/01A	3,058,369.38	0.05
800,000	UNIQA INSURANCE GROUP FL.R 15-46 27/07A	825,355.91	0.01
	Belgium	**25,006,421.53**	**0.42**
1,300,000	AGEAS NV FL.R 19-XX 02/07A	1,266,447.94	0.02
1,500,000	AGEAS NV FL.R 20-51 24/11A	1,302,101.99	0.02
1,300,000	AG INSURANCE SA FL.R 15-47 30/06A	1,287,998.00	0.02
1,500,000	ARGENTA SPAARBANK FL.R 22-27 29/11A	1,565,255.70	0.03
3,000,000	KBC GROUPE FL.R 22-27 23/11A	3,088,773.24	0.05
2,100,000	KBC GROUPE FL.R 22-28 21/01A	1,998,375.58	0.03
2,000,000	KBC GROUPE SA FL.R 20-26 10/09A	1,941,329.24	0.03
1,500,000	KBC GROUPE SA FL.R 20-27 16/06A	1,440,353.60	0.02
2,100,000	KBC GROUPE SA FL.R 21-27 01/03A27 01/03A	2,020,853.70	0.03
2,100,000	KBC GROUPE SA FL.R 21-31 07/12A	1,981,475.03	0.03
1,200,000	KBC GROUPE SA FL.R 23-29 28/11A	1,251,375.33	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,800,000	KBC GROUPE SA FL.R 23-30 19/04A	2,937,655.73	0.05
1,500,000	KBC GROUPE SA FL.R 23-33 25/04A	1,556,513.64	0.03
1,400,000	SOLVAY SA FL.R 20-XX 02/03A	1,367,912.81	0.02
	Canada	**3,052,947.24**	**0.05**
3,000,000	BANK OF MONTREAL FL.R 24-30 10/07A	3,052,947.24	0.05
	Croatia	**2,060,874.26**	**0.03**
1,200,000	ERSTE STEIERMARKISC FL.R 21-28 06/07A	1,102,082.21	0.02
900,000	RAIFFEISENBANK AUSTR FL.R 23-27 05/06A	958,792.05	0.02
	Czech Republic	**5,618,932.63**	**0.09**
1,500,000	CESKA SPORITELNA AS FL.R 23-27 29/06A	1,553,857.13	0.03
1,400,000	CESKA SPORITELNA FL.R 23-28 08/03A	1,458,596.84	0.02
1,300,000	CESKA SPORITELNA FLR 21-28 13/09A	1,171,869.36	0.02
1,400,000	RAIFFEISENBANK FL.R 4.959 24-30 05/06A	1,434,609.30	0.02
	Denmark	**8,727,461.06**	**0.15**
1,500,000	JYSKE BANK A/S FL.R 21-28 17/02A	1,414,365.67	0.02
1,160,000	JYSKE BANK DNK FL.R 23-28 26/10A	1,216,626.13	0.02
1,500,000	NYKREDIT FL.R 22-32 29/12A	1,580,411.66	0.03
1,391,000	SYDBANK A/S FL.R 23-28 06/09A	1,468,712.71	0.02
1,384,000	SYDBANK AS FL.R 21-26 10/11A	1,341,964.78	0.02
1,670,000	SYDBANK FL.R 24-27 30/09A	1,705,380.11	0.03
	Estonia	**958,426.71**	**0.02**
900,000	AKTSIASELTS LUMINOR FL.R 23-27 08/06A	958,426.71	0.02
	Finland	**9,140,200.61**	**0.15**
500,000	MANDATUM LIFE INSUR FL.R 24-39 04/12A	506,810.62	0.01
2,800,000	NORDEA BANK ABP FL.R 23-26 06/09A	2,831,117.55	0.05
1,525,000	NORDEA BANK ABP FL.R 23-34 23/02A	1,611,264.39	0.03
1,420,000	SAMPO PLC FL.R 19-49 23/05A	1,391,324.17	0.02
3,100,000	SAMPO PLC FL.R 20-52 03/09A	2,799,683.88	0.05
	France	**184,176,628.18**	**3.10**
1,100,000	ARKEMA FL.R 24-XX 25/03A	1,125,919.06	0.02
900,000	ARKEMA SA FL.R 20-XX 21/01A	869,625.00	0.01
3,556,000	AXA FL.R 22-43 10/03A	3,593,753.06	0.06
2,900,000	AXA SA FL.R 14-XX 08/10A	2,897,259.58	0.05
4,150,000	AXA SA FL.R 16-47 06/07A	4,152,087.62	0.07
5,800,000	AXA SA FL.R 18-49 28/05A	5,733,132.21	0.10
2,950,000	AXA SA FL.R 21-41 07/04A	2,531,035.01	0.04
3,785,000	AXA SA FL.R 22-42 10/07A	3,273,320.88	0.06
2,900,000	AXA SA FL.R 23-43 11/07A	3,168,718.44	0.05
3,300,000	BFCM FL.R 22-32 16/06A	3,312,596.23	0.06
2,900,000	BNP PARIBAS CARDIF FL.R 14-XX 25/11A	2,893,398.93	0.05
3,600,000	BNP PARIBAS FL.R 20-29 17/04A	3,364,859.49	0.06
2,900,000	BNP PARIBAS FL.R 23-29 13/01A	3,011,925.15	0.05
2,600,000	BNP PARIBAS FL.R 23-29 23/02A	2,681,957.98	0.05
2,800,000	BNP PARIBAS FL.R 23-31 13/04A	2,916,699.05	0.05
4,500,000	BNP PARIBAS FL.R 23-32 26/09A	4,767,276.24	0.08
1,200,000	BNP PARIBAS SA FL.R 18-30 20/11A	1,181,504.14	0.02
2,100,000	BNP PARIBAS SA FL.R 20-27 14/10A	1,990,071.77	0.03
2,900,000	BNP PARIBAS SA FL.R 20-28 01/09A	2,696,165.78	0.05
3,300,000	BNP PARIBAS SA FL.R 20-28 19/02A	3,103,963.44	0.05
2,900,000	BNP PARIBAS SA FL.R 20-32 15/01A	2,734,092.39	0.05
2,800,000	BNP PARIBAS SA FL.R 21-30 19/01A	2,483,407.50	0.04
2,800,000	BNP PARIBAS SA FL.R 21-33 31/08A	2,508,934.14	0.04
4,000,000	BNP PARIBAS SA FL.R 22-28 25/07A	3,958,146.12	0.07
4,300,000	BNP PARIBAS SA FL.R 22-30 11/07A	3,827,164.61	0.06
4,200,000	BNP PARIBAS SA FL.R 22-32 31/03A	4,073,579.87	0.07
4,300,000	BNP PARIBAS SA FL.R 23-32 13/11A	4,614,730.54	0.08
3,600,000	BNP PARIBAS SUB FL.R 24-34 28/08A	3,633,115.10	0.06
1,200,000	BPCE FL.R 23-33 01/06A	1,282,667.40	0.02
3,000,000	BPCE FL.R 24-35 11/01A	3,135,859.74	0.05
1,600,000	BPCE ISSUER FL.R 24-36 26/02A	1,669,228.45	0.03
2,100,000	BPCE SA FL.R 22-28 14/01A	1,976,494.30	0.03
2,200,000	BPCE SA FL.R 22-29 02/03A	2,079,107.50	0.03
2,800,000	BPCE SA FL.R 23-30 02/03A	2,938,921.55	0.05
2,100,000	BPCE SA FL.R 23-34 14/06A	2,264,877.53	0.04
4,100,000	BPCE SA FL.R 23-35 25/01A	4,311,186.12	0.07
1,800,000	CA ASSURANCES SA FL.R 14-XX 14/10AA	1,812,465.92	0.03
2,800,000	CA ASSURANCES SA FL.R 18-48 29/01A	2,696,564.78	0.05
2,900,000	CREDIT AGRICOLE FL.R 16-48 27/09A	2,999,557.32	0.05
2,900,000	CREDIT AGRICOLE FL.R 23-33 28/08A	3,082,406.75	0.05
1,900,000	CREDIT AGRICOLE FL.R 24-31 23/01A	1,934,900.38	0.03
2,900,000	CREDIT AGRICOLE SA FL.R 21-29 21/09A	2,617,261.65	0.04
2,800,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	2,824,908.21	0.05
2,100,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	2,066,166.90	0.03
2,400,000	CREDIT AGRICOLE SA FL.R 22-28 12/01A	2,272,246.80	0.04
2,800,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	2,910,134.98	0.05
900,000	CREDIT AGRICOLE SA FL.R 24-29 26/01A	901,185.94	0.02
2,000,000	CREDIT MUTUEL ARKEA FL.R 20-29 11/06A	1,869,782.02	0.03
1,500,000	DANONE SA FL.R 21-XX 16/12A	1,417,817.71	0.02
1,300,000	GROUPE DES ASSURANC FL.R 24-44 30/10A	1,326,917.60	0.02
2,200,000	GROUPE DES ASSUR FL.R 21-42 21/04A	1,843,800.82	0.03
3,056,000	ORANGE SA FL.R 14-26 01/10A	3,129,524.52	0.05
1,200,000	ORANGE SA FL.R 19-XX 19/03A	1,149,390.90	0.02
1,700,000	ORANGE SA FL.R 20-XX 15/10A	1,568,816.81	0.03
1,300,000	ORANGE SA FL.R 21-XX 11/05A	1,162,339.72	0.02
2,900,000	ORANGE SA FL.R 23-XX 18/04A	3,089,957.97	0.05
2,000,000	ORANGE SA FL.R 4.5 24-99 31/12A	2,045,404.36	0.03
1,800,000	SCOR SE FL.R 15-46 08/06A	1,772,183.67	0.03
1,400,000	SCOR SE FL.R 16-48 27/05A	1,391,521.49	0.02
1,000,000	SCOR SE FL.R 20-51 17/09A	825,687.21	0.01
3,000,000	SOCIETE GENERALE FL.R 23-29 28/09A	3,143,958.87	0.05
2,900,000	SOCIETE GENERALE SA FL.R 20-28 22/09A	2,700,200.58	0.05
2,900,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	2,801,539.14	0.05
2,600,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	2,512,650.26	0.04
2,900,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	2,740,635.02	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
2,900,000	SOCIETE GENERALE SA FL.R 21-29 12/06A	2,609,996.83	0.04
1,400,000	SOCIETE GENERALE SA FL.R 22-32 06/09A	1,454,275.45	0.02
2,100,000	SOGECAP FL.R 23-44 16/05A	2,323,565.94	0.04
2,200,000	SOGECAP SA FL.R 14-XX 18/02A14-49 29/12A	2,198,558.25	0.04
2,100,000	UNIBAIL-RODAMCO FL.R 18-XX 25/4A	2,053,493.38	0.03
2,600,000	UNIBAIL-RODAMCO FL.R 23-XX 03/10A	2,829,122.04	0.05
1,400,000	VEOLIA ENVIRONNEMENT FL.R 19-XX 12/09A	1,340,906.07	0.02
	Germany	**93,606,128.66**	**1.58**
3,000,000	ALLIANZ SE FL.R 17-47 06/07A	2,996,086.77	0.05
3,100,000	ALLIANZ SE FL.R 19-49 25/09A	2,775,586.89	0.05
2,600,000	ALLIANZ SE FL.R 20-50 22/05A	2,395,299.61	0.04
3,300,000	ALLIANZ SE FL.R 22-38 07/09A	3,422,888.86	0.06
3,300,000	ALLIANZ SE FL.R 22-52 05/07A	3,382,521.55	0.06
1,600,000	CMZB FRANCFORT FL.R 22-32 06/12A	1,719,662.98	0.03
1,900,000	CMZB FRANCFORT FL.R 23-30 18/01A	2,033,548.61	0.03
1,700,000	CMZB FR FL.R 22-28 21/03A	1,763,478.93	0.03
1,300,000	COMMERZBANK AG FL.R 20-30 05/12A	1,298,562.23	0.02
1,200,000	COMMERZBANK AG FL.R 21-31 29/12A	1,141,466.06	0.02
1,500,000	COMMERZBANK AG FL.R 22-27 14/09A	1,499,021.43	0.03
1,500,000	COMMERZBANK AG FL.R 23-33 05/10A	1,641,610.55	0.03
1,900,000	COMMERZBANK AKTIENG FL.R 23-29 25/03A	2,023,874.62	0.03
2,100,000	COMMERZBANK AKTIENG FL.R 24-32 16/07A	2,151,868.89	0.04
2,200,000	COMMERZBANK AKTIENG FL.R 24-34 16/10A	2,267,469.10	0.04
2,200,000	DEUTSCHE BANK AG FL.R 20-26 03/09A	2,159,186.00	0.04
5,100,000	DEUTSCHE BANK AG FL.R 20-30 19/11A	4,659,261.83	0.08
3,800,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	3,888,366.72	0.07
3,600,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	3,486,882.42	0.06
4,300,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	4,295,660.61	0.07
1,800,000	DEUTSCHE BANK AG FL.R 23-29 11/01A	1,913,482.75	0.03
4,500,000	DEUTSCHE BANK FL.R 22-30 05/09A	4,780,154.74	0.08
1,600,000	DEUTSCHE BK FL.R 24-28 12/07A	1,632,252.48	0.03
3,800,000	DEUTSCHE BK FL.R 24-35 12/07A	3,931,256.56	0.07
3,300,000	DEUTSCHE BK PARIS B FL.R 24-30 04/04A	3,383,418.46	0.06
1,500,000	DEUTSCHE BOERSE AG FL.R 20-47 16/06A	1,412,796.85	0.02
1,300,000	DEUTSCHE BOERSE FL.R 22-48 23/06A	1,217,681.28	0.02
1,300,000	HAMBURG COMMERC FL.R 21-26 22/09A	1,256,603.17	0.02
2,100,000	HANNOVER RUECK SE FL.R 19-39 09/10A	1,874,449.18	0.03
1,200,000	HANNOVER RUECK SE FL.R 20-40 08/07A	1,085,541.78	0.02
2,200,000	HANNOVER RUECK SE FL.R 22-43 26/08A	2,501,042.48	0.04
1,300,000	INFINEON TECHNOLOGIES FL.R 19-XX 01/04A	1,274,178.07	0.02
1,600,000	MERCK KGAA FL.R 19-79 25/06A	1,551,430.32	0.03
2,600,000	MERCK KGAA FL.R 20-80 09/09A	2,503,270.01	0.04
3,400,000	MUENCHENER RUECK FL.R 20-41 26/05A	2,943,789.60	0.05
3,100,000	MUENCHENER RUECK FL.R 21-42 26/05A	2,559,129.52	0.04
3,400,000	MUNICH REINSURANCE FL.R 18-49 26/05A/05A	3,367,298.53	0.06
2,300,000	TALANX AG FL.R 17-47 05/12A	2,204,351.26	0.04
1,400,000	TALANX AG FL.R 21-42 01/12A	1,211,696.96	0.02
	Greece	**1,949,290.87**	**0.03**
1,900,000	PIRAEUS BANK FL.R 24-29 17/07A	1,949,290.87	0.03
	Hong Kong	**2,017,417.47**	**0.03**
2,250,000	AIA GROUP LTD FL.R 21-33 09/09A	2,017,417.47	0.03
	Hungary	**926,195.26**	**0.02**
900,000	RAIFFEISEN BANK FL.R 24-30 23/05A	926,195.26	0.02
	Ireland	**22,995,418.86**	**0.39**
2,868,000	AIB GROUP PLC FL.R 22-28 04/04A	2,813,045.11	0.05
2,250,000	AIB GROUP PLC FL.R 22-29 16/02A	2,433,618.58	0.04
2,200,000	AIB GROUP PLC FL.R 23-29 23/07A	2,310,837.21	0.04
2,300,000	BANK OF IRELAND GROUP FL.R 23-29 13/11A	2,425,186.10	0.04
2,150,000	BANK OF IRELAND GRP FL.R 21-27 10/05A	2,065,137.44	0.03
1,400,000	BANK OF IRELAND GRP FL.R 21-31 11/08A	1,350,546.26	0.02
1,500,000	BANK OF IRELAND GRP FL.R 22-33 01/03A	1,632,060.98	0.03
2,030,000	BANK OF IRELAND GRP FL.R 23-28 16/07A	2,127,429.00	0.04
2,200,000	BANK OF IRELAND GRP FL.R 23-31 04/07A	2,386,991.00	0.04
1,450,000	BK IRELAND GROUP FL.R 24-34 10/08A	1,491,141.83	0.03
2,150,000	ZURICH FIN IRELAND FL.R 20-50 17/09A	1,959,425.35	0.03
	Italy	**67,876,400.58**	**1.14**
3,100,000	ASSICURAZ GENERALI FL.R 14-XX 21/11A	3,110,710.34	0.05
3,295,000	ASSICURAZ GENERALI FL.R 15-47 27/10A	3,475,452.36	0.06
2,400,000	ASSICURAZ GENERALI FL.R 16-48 08/06A	2,509,366.10	0.04
945,000	BANCA MEDIOLANUM FL.R 22-27 22/01A	966,400.50	0.02
1,400,000	BANCA POP DI SONDRIO FL.R 21-27 13/07A	1,353,034.24	0.02
1,400,000	BANCA POPOLARE DI S FL.R 23-28 26/09A	1,487,089.97	0.03
2,150,000	BANCO BPM S.P.A. FL.R 24-30 09/09A	2,167,458.90	0.04
1,500,000	BANCO BPM SPA FL.R 22-28 21/01A	1,588,706.92	0.03
2,250,000	BANCO BPM SPA FL.R 24-30 17/01A	2,364,626.95	0.04
1,400,000	BPER BANCA FL.R 24-30 20/02A	1,454,070.78	0.02
1,274,000	CREDITO EMILIANO FL.R 23-30 26/03A	1,363,899.53	0.02
1,925,000	CREDITO EMILIANO SPA FL.R 22-28 19/01A	1,847,632.38	0.03
808,000	FINE BA FL.R 23-29 23/02A	847,336.24	0.01
1,550,000	FINECO BANK SPA FL.R 21-27 21/10A	1,470,477.82	0.02
950,000	ICCREA BANCA FL.R 22-27 20/09A	1,006,700.72	0.02
1,500,000	ICCREA BANCA FL.R 23-28 20/01A	1,619,113.18	0.03
1,500,000	ICCREA BANCA SPA FL.R 21-27 17/01A	1,478,649.99	0.02
3,000,000	INTESA SANPAOLO SPA FL.R 24-32 16/09A	3,037,649.94	0.05
1,650,000	MEDIOBANCABCA CREDI FL.R 24-30 04/07A	1,690,294.55	0.03
1,400,000	MEDIOBANCA FL.R 21-28 02/11A	1,311,751.52	0.02
1,440,000	MEDIOBANCA FL.R 22-29 07/02A	1,514,112.07	0.03
2,115,000	MEDIOBANCA FL.R 23-28 14/03A	2,203,323.36	0.04
1,400,000	MEDIOBANCA FL.R 23-30 01/02A	1,471,882.44	0.02
1,900,000	SNAM SPA FL.R 24-99 31/12A	1,922,428.93	0.03
1,500,000	SOC CATTOLICA ASSI FL.R 17-47 14/12A	1,517,833.54	0.03
2,796,000	UNICREDIT FL.R 23-29 16/02A	2,904,838.58	0.05
2,580,000	UNICREDIT FL.R 23-29 17/01A	2,727,512.43	0.05
2,868,000	UNICREDIT FL.R 24-28 11/06A	2,923,687.67	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,570,000	UNICREDIT FL.R 24-31 23/01A	2,676,078.76	0.05
3,520,000	UNICREDIT SPA FL.R 20-27 22/07A	3,476,464.53	0.06
2,838,000	UNICREDIT SPA FL.R 21-29 05/07A	2,622,327.78	0.04
3,449,000	UNICREDIT SPA FL.R 22-28 18/01A	3,305,089.82	0.06
2,315,000	UNICREDIT SPA FL.R 23-30 14/02A	2,460,397.74	0.04
	Japan	**4,173,145.80**	**0.07**
1,439,000	MITSUBISHI UFJ FINAN FL.R 23-31 07/06A	1,540,580.36	0.03
2,905,000	MIZUHO FINANCIAL GRP FL.R 21-29 06/09A	2,632,565.44	0.04
	Liechtenstein	**1,301,742.88**	**0.02**
1,300,000	SWISS LIFE FINANCE FL.R 24-44 01/10A	1,301,742.88	0.02
	Luxembourg	**10,402,125.49**	**0.18**
1,800,000	AROUNDTOWN FINANCE FL.R 24-49 31/12A	1,671,553.08	0.03
1,800,000	AROUNDTOWN FINANCE FL.R 24-XX 31/12A	1,528,141.01	0.03
1,700,000	AROUNDTOWN SA FL.R 21-XX 15/07A12A	1,393,465.04	0.02
2,100,000	GRAND CITY PROPERTIES FL.R 20-XX 09/06A	1,875,718.00	0.03
1,100,000	GRAND CITY PROPERTIES FL.R 24-99 31/12A	1,035,746.77	0.02
1,700,000	HELVETIA EUROPE FL.R 20-41 30/06A	1,561,778.95	0.03
1,400,000	SWISS RE FINANCE LUX FL.R 19-50 30/04A	1,335,722.64	0.02
	Netherlands	**80,168,688.55**	**1.35**
2,600,000	ABN AMRO BANK NV FL.R 22-33 22/02A	2,715,575.59	0.05
2,200,000	ACHMEA BV FL.R 24-44 02/11A	2,315,993.88	0.04
1,425,000	ADECCO INTL FIN SERV FL.R 21-82 21/03A	1,314,704.55	0.02
250,000	ASR NEDERLAND NV FL.R 15-45 29/09A	252,589.04	0.00
1,340,000	ASR NEDERLAND NV FL.R 19-49 02/05A	1,300,468.27	0.02
2,909,000	ASR NEDERLAND NV FL.R 22-43 07/12A	3,421,841.51	0.06
2,500,000	COOPERATIEVE RABOBANK FL.R 20-28 05/05A	2,376,189.05	0.04
3,100,000	COOPERATIEVE RABOBANK FL.R 21-27 01/12A	2,938,151.51	0.05
3,300,000	ING GROEP NV FL.R 20-29 18/02A	2,997,016.74	0.05
3,700,000	ING GROEP NV FL.R 24-29 12/08A	3,794,764.21	0.06
3,900,000	ING GROEP NV FL.R 24-30 03/09A	3,946,955.68	0.07
3,800,000	ING GROEP NV FL.R 24-34 15/08A	3,886,857.59	0.07
3,600,000	ING GROEP NV FL.R 24-35 03/09A	3,644,725.86	0.06
3,500,000	ING GROEP NV FL.R 24-35 12/02A	3,628,482.55	0.06
3,600,000	ING GROEP NV FL.R 24-35 26/08A	3,655,803.82	0.06
2,600,000	ING GROUP NV FL.R 19-30 13/11A	2,519,924.84	0.04
4,400,000	ING GROUP NV FL.R 20-31 26/05A	4,306,368.57	0.07
4,300,000	ING GROUP NV FL.R 21-28 29/09A	3,976,466.54	0.07
2,800,000	ING GROUP NV FL.R 21-32 16/11A	2,595,356.71	0.04
4,300,000	ING GROUP NV FL.R 22-27 16/02A	4,197,299.66	0.07
2,900,000	ING GROUP NV FL.R 22-33 14/11A	3,259,647.65	0.05
3,000,000	ING GROUP NV FL.R 22-33 24/08A	3,044,987.70	0.05
2,932,000	NN GROUP NV FL.R 14-XX 15/07A	2,947,822.09	0.05
2,400,000	NN GROUP NV FL.R 17-48 13/01A	2,469,769.84	0.04
1,425,000	NN GROUP NV FL.R 22-43 01/03A	1,521,958.25	0.03
2,868,000	NN GROUP NV FL.R 23-43 03/11A	3,183,901.77	0.05
3,800,000	RABOBANK FL.R 23-29 25/04A	3,955,065.08	0.07
	Norway	**14,731,655.91**	**0.25**
3,600,000	DNB BANK ASA FL.R 22-27 21/09A-27	3,622,053.31	0.06
3,050,000	DNB BANK ASA FL.R 23-27 16/02A	3,078,049.79	0.05
2,900,000	DNB BANK ASA FL.R 23-28 19/07A	3,022,751.05	0.05
2,825,000	DNB BANK ASA FL.R 23-29 14/03A	2,929,929.56	0.05
1,500,000	SPAREBANK 1 SR-BANK FL.R 21-27 15/07A	1,431,009.75	0.02
755,000	STOREBRAND LIVSFORSI FL.R 21-51 31/03A	647,862.45	0.01
	Poland	**3,747,607.19**	**0.06**
2,200,000	PKO BANK POLSKI FL.R 24-27 12/09A	2,212,606.09	0.04
1,500,000	PKO BANK POLSKI FL.R 24-29 18/06A	1,535,001.10	0.03
	Portugal	**4,405,478.39**	**0.07**
1,400,000	BC PORTUGUES FL.R 21-28 07/04A	1,358,905.60	0.02
1,400,000	NOVO BAN FL.R 3.5 24-29 09/03A	1,410,493.69	0.02
1,600,000	NOVO BAN FL.R 4-28 08/03A	1,636,079.10	0.03
	Romania	**3,259,775.74**	**0.05**
2,100,000	BANCA COMERCIALA ROM FL.R 23-27 19/05A	2,207,507.68	0.04
1,000,000	RAIFFEISEN BANK FL.R 23-27 12/10A	1,052,268.06	0.02
	Slovakia	**941,752.88**	**0.02**
900,000	SLOVENSKA SPORITELNA FL.R 23-28 04/10A	941,752.88	0.02
	Spain	**92,625,826.29**	**1.56**
1,500,000	ABANCA CORP BANCA FL.R 21-27 08/09A9A	1,429,161.62	0.02
1,400,000	ABANCA CORP BANCA FL.R 23-30 02/04A	1,534,579.31	0.03
1,500,000	ABANCA CORP BANCARIA FL.R 22-28 14/09A	1,588,059.21	0.03
2,200,000	BANCO DE BADELL FL.R 23-29 07/02A	2,342,172.45	0.04
2,300,000	BANCO DE BADELL FL.R 23-29 07/06A	2,454,878.85	0.04
1,200,000	BANCO DE BADELL FL.R 24-30 13/09A	1,249,274.83	0.02
1,500,000	BANCO DE CREDITO SO FL.R 24-30 03/09A	1,520,188.51	0.03
1,500,000	BANCO DE SABADELL FL.R 22-26 08/09A	1,529,662.12	0.03
1,900,000	BANCO DE SABADELL FL.R 22-28 10/11A	2,017,229.29	0.03
1,600,000	BANCO DE SABADELL SA FL.R 20-27 11/09A	1,561,115.55	0.03
1,400,000	BANCO DE SABADELL SA FL.R 21-28 16/06A	1,326,541.76	0.02
2,200,000	BANCO DE SABADELL SA FL.R 23-29 08/09A	2,377,761.72	0.04
2,200,000	BANCO DE SABADELL SA FL.R 24-30 15/01A	2,278,611.50	0.04
2,900,000	BANCO SANTANDER ALL FL.R 24-30 09/01A	2,957,076.12	0.05
3,500,000	BANCO SANTANDER ALL FL.R 24-34 22/04A	3,644,679.36	0.06
4,400,000	BANCO SANTANDER FL.R 23-33 23/08A	4,687,441.53	0.08
2,900,000	BANCO SANTANDER SA FL.R 21-29 24/06A	2,659,027.46	0.04
4,400,000	BANCO SANTANDER SA FL.R 22-26 27/09A	4,422,788.04	0.07
2,100,000	BANKINTER SA FL.R 21-32 23/12A	1,966,288.84	0.03
1,900,000	BANKINTER SA FL.R 24-32 10/09A	1,920,746.00	0.03
3,600,000	BBVA FL.R 24-36 08/02A	3,742,090.60	0.06
2,900,000	BBVA SA FL.R 21-27 24/03A	2,788,342.00	0.05
2,700,000	BBVA SA FL.R 23-31 13/01A	2,875,361.52	0.05
3,600,000	CAIXABANK FL.R 24-32 09/02A	3,728,202.33	0.06
3,000,000	CAIXABANK SA FL.R 20-26 18/11A11A	2,906,394.27	0.05
2,900,000	CAIXABANK SA FL.R 21-31 18/03A	2,799,243.06	0.05
3,000,000	CAIXABANK SA FL.R 22-28 21/01A	2,856,861.75	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,900,000	CAIXABANK SA FL.R 22-30 14/11A	3,177,331.04	0.05
2,200,000	CAIXABANK SA FL.R 22-33 23/02A	2,365,763.64	0.04
3,100,000	CAIXABANK SA FL.R 23-27 16/05A	3,177,441.26	0.05
2,800,000	CAIXABANK SA FL.R 23-29 19/07A	2,978,593.38	0.05
1,400,000	CAIXABANK SA FL.R 23-34 19/07A	1,548,903.83	0.03
1,500,000	IBERCAJA FL.R 23-27 07/06A	1,561,307.45	0.03
1,400,000	IBERCAJA FL.R 24-28 30/07A	1,447,467.68	0.02
1,900,000	MAPFRE FL.R 17-27 31/03A	1,924,785.94	0.03
1,400,000	MAPFRE FL.R 18-48 07/09A	1,412,244.60	0.02
1,400,000	RED ELECTRICA FL.R 23-XX 07/08A	1,432,197.01	0.02
2,100,000	UNICAJA BANCO SA FL.R 21-26 01/12A	2,041,901.48	0.03
1,500,000	UNICAJA BANCO SA FL.R 23-29 21/02A	1,587,103.98	0.03
800,000	UNICAJA BANCO SA FL.R 24-29 12/09A	807,005.40	0.01
	Sweden	**11,092,950.30**	**0.19**
1,375,000	SKANDINAVISKA ENSKI FL.R 24-34 27/11A	1,431,050.43	0.02
3,063,000	SWEDBANK AB FL.R 21-27 20/05A	2,936,697.93	0.05
2,200,000	SWEDBANK AB FL.R 22-32 23/08A	2,214,791.50	0.04
1,410,000	TELIA COMPANY AB FL.R 20-81 11/02A	1,353,987.41	0.02
1,690,000	TELIA COMPANY AB FL.R 22-82 21/12A	1,723,803.70	0.03
1,500,000	TELIA COMPANY AB FL.R 22-83 30/06A	1,432,619.33	0.02
	Switzerland	**46,437,973.23**	**0.78**
4,338,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	4,190,761.56	0.07
3,557,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	3,366,337.51	0.06
5,700,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	5,637,504.35	0.09
8,750,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	10,016,347.95	0.17
3,970,000	CREDIT SUISSE GROUP FL.R 22-32 02/04A	3,845,617.44	0.06
1,600,000	RAIFFEISEN SCHWEIZ FL.R 24-32 03/09A	1,639,045.90	0.03
2,560,000	UBS GROUP AG FL.R 22-27 15/06A	2,547,595.47	0.04
2,765,000	UBS GROUP AG FL.R 22-30 15/06A	2,757,858.92	0.05
2,874,000	UBS GROUP AG FL.R 23-28 17/03A	2,977,805.20	0.05
2,920,000	UBS GROUP AG FL.R 23-31 11/01A	3,070,888.06	0.05
2,611,000	UBS GROUP AG FL.R 23-32 17/03A	2,808,369.04	0.05
3,700,000	UBS GROUP INC FL.R 21-26 03/11A	3,579,841.83	0.06
	United Kingdom	**99,822,770.03**	**1.68**
4,281,000	HSBC FL.R 23-28 10/03A	4,452,429.35	0.07
3,608,000	HSBC FL.R 23-32 10/03A	3,892,320.47	0.07
2,900,000	HSBC FL.R 24-35 22/03A	2,998,541.94	0.05
200,000	HSBC HOLDINGS PLC FL.R 20-26 13/11A	194,506.63	0.00
2,839,000	HSBC HOLDINGS PLC FL.R 20-31 13/11A	2,451,321.86	0.04
3,103,000	HSBC HOLDINGS PLC FL.R 21-29 24/09A	2,813,534.04	0.05
5,725,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	5,727,955.53	0.10
3,600,000	HSBC HOLDINGS PLC FL.R 22-32 16/11A	3,885,827.22	0.07
5,105,000	HSBC HOLDINGS PLC FL.R 23-33 23/05A	5,557,301.01	0.09
2,100,000	HSBC HOLDINGS PLC FL.R 24-30 25/09A	2,116,530.82	0.04
2,000,000	HSBC HOLDINGS PLC FL.R 24-35 25/09A	2,033,030.84	0.03
839,000	INVESTEC BANK PLC FL.R 21-27 17/02A	807,338.94	0.01
3,004,000	LLOYDS BANKING GROUP FL.R 22-30 24/08A	2,994,427.57	0.05
2,100,000	LLOYDS BANKING GROUP FL.R 23-29 11/01A	2,200,060.74	0.04
3,650,000	LLOYDS BANKING GROUP FL.R 23-31 21/09A	3,926,424.32	0.07
3,100,000	LLOYDS BANKING GROUP FL.R 24-30 06/11A	3,135,501.08	0.05
3,100,000	LLOYDS BANKING GROUP FL.R 24-32 14/05A	3,192,796.67	0.05
2,900,000	NATIONWIDE BUILDING FL.R 24-32 24/07A	2,975,369.35	0.05
1,600,000	NATWEST GROUP FL.R 23-28 14/03A	1,663,885.50	0.03
2,126,000	NATWEST GROUP FL.R 24-31 05/08A	2,165,257.97	0.04
2,600,000	NATWEST GROUP FL.R 24-32 12/09A	2,621,996.44	0.04
2,520,000	NATWEST GROUP PLC FL.R 21-30 26/02A	2,272,053.95	0.04
2,337,000	NATWEST GROUP PLC FL.R 21-32 14/09A	2,175,076.56	0.04
2,840,000	NATWEST GROUP PLC FL.R 22-28 06/09A	2,926,454.62	0.05
2,900,000	NATWEST GROUP PLC FL.R 23-29 16/02A	3,050,800.15	0.05
1,730,000	NATWEST GROUP PLC FL.R 23-34 28/02A	1,855,529.56	0.03
2,112,000	SANTANDER UK GROUP FL.R 21-29 13/09A	1,910,673.30	0.03
2,300,000	SANTANDER UK GROUP FL.R 22-28 25/08A	2,327,845.59	0.04
1,246,000	SSE PLC FL.R 20-XX 14/07A	1,217,001.41	0.02
2,869,000	SSE PLC FL.R 22-XX 21/04A	2,861,827.50	0.05
1,429,000	STANDARD CHARTERED FL.R 17-27 03/10A	1,390,705.33	0.02
2,330,000	STANDARD CHARTERED FL.R 20-28 16/01A	2,220,250.41	0.04
2,800,000	STANDARD CHARTERED FL.R 20-30 09/06A	2,770,881.17	0.05
1,450,000	STANDARD CHARTERED FL.R 21-29 17/11A	1,315,984.59	0.02
2,580,000	STANDARD CHARTERED FL.R 23-31 10/05A	2,774,917.35	0.05
2,800,000	STANDARD CHARTERED FL.R 24-32 04/03A	2,912,188.60	0.05
2,500,000	SWISS RE FINANCE UK FL.R 20-52 04/06A	2,311,657.30	0.04
1,652,000	VIRGIN MONEY UK PLC FL.R 23-28 29/10A	1,722,564.35	0.03
	United States of America	**122,119,913.03**	**2.05**
4,470,000	BANK OF AMERICA CORP FL.R 17-27 04/05A	4,389,249.62	0.07
3,784,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	3,673,499.52	0.06
3,057,000	BANK OF AMERICA CORP FL.R 19-29 08/08A	2,788,513.48	0.05
3,244,000	BANK OF AMERICA CORP FL.R 19-30 09/05A	3,009,372.18	0.05
4,500,000	BANK OF AMERICA CORP FL.R 20-29 31/03A	4,601,268.36	0.08
4,320,000	BANK OF AMERICA CORP FL.R 20-31 26/10A	3,710,459.45	0.06
2,530,000	BANK OF AMERICA CORP FL.R 21-28 24/05A	2,368,253.76	0.04
3,927,000	BANK OF AMERICA CORP FL.R 21-31 22/03A	3,432,860.48	0.06
5,079,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	5,018,973.33	0.08
4,676,000	BANK OF AMERICA CORP FL.R 22-33 27/04A	4,503,709.88	0.08
4,400,000	CITIGROUP FL.R 24-32 14/05A	4,493,734.30	0.08
4,309,000	CITIGROUP INC FL.R 19-27 08/10A	4,105,878.96	0.07
2,778,000	CITIGROUP INC FL.R 22-28 22/09A	2,843,948.55	0.05
2,900,000	CITIGROUP INC FL.R 22-33 22/09A	3,022,706.60	0.05
5,775,000	JPM CHASE FL.R 24-34 21/03A	5,931,310.37	0.10
4,788,000	JPMORGAN CHASE & CO FL.R 19-32 04/11A	4,144,338.58	0.07
5,857,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	5,672,081.04	0.10
2,861,000	JPMORGAN CHASE CO FL.R 18-29 12/06A	2,749,857.11	0.05
5,779,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	5,630,173.88	0.09
4,279,000	JPMORGAN CHASE CO FL.R 19-31 25/07A	3,798,213.44	0.06
3,600,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	3,397,136.54	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
7,216,000	JPMORGAN CHASE CO FL.R 22-30 23/03A	6,882,067.76	0.12
5,700,000	JPMORGAN CHASE CO FL.R 23-31 13/11A	6,096,420.12	0.10
2,735,000	MORGAN STAN CAP SERV FL.R 22-28 25/10A	2,885,236.29	0.05
4,350,000	MORGAN STANLEY CAP FL.R 22-32 07/05A	4,252,256.20	0.07
2,860,000	MORGAN STANLEY FL.R 17-26 23/10A	2,807,762.61	0.05
5,152,000	MORGAN STANLEY FL.R 20-29 26/10A	4,648,741.51	0.08
4,720,000	MORGAN STANLEY FL.R 22-34 25/01A	5,280,641.45	0.09
5,691,000	MORGAN STANLEY FL.R 23-29 03/03A	5,981,247.66	0.10
Convertible bonds		**2,366,643.99**	**0.04**
	United States of America	**2,366,643.99**	**0.04**
2,300,000	US BANCORP -32 21/05A	2,366,643.99	0.04
Other transferable securities		**330,562,172.75**	**5.56**
Bonds		**233,227,801.13**	**3.92**
	Australia	**7,219,740.28**	**0.12**
1,900,000	APTA INFRASTRUCTURE 0.75 21-29 15/03A	1,706,394.05	0.03
1,675,000	MACQUARIE GROUP LTD 0.943 22-29 19/01A	1,530,722.48	0.03
1,500,000	TOYOTA FINANCE 0.4400 22-28 13/01A	1,385,222.91	0.02
1,375,000	TRANSURBAN FINANCE 1.75 17-28 29/03A	1,322,496.88	0.02
1,330,000	WESTPAC BANKING CORP 0.875 16-27 17/04A	1,274,903.96	0.02
	Austria	**2,105,903.81**	**0.04**
2,100,000	ERSTE GROUP BANK AG 3.25 24-32 27/08A	2,105,903.81	0.04
	Belgium	**3,919,951.74**	**0.07**
1,400,000	ARGENTA BANQUE D'EPA 1 20-26 13/10A	1,369,457.31	0.02
2,500,000	ELIA TRANSMISSION BE 3.75 24-36 15/01A	2,550,494.43	0.04
	Canada	**1,457,331.84**	**0.02**
1,490,000	GREAT WEST LIFECO 1.75 16-26 07/12A	1,457,331.84	0.02
	Czech Republic	**1,011,782.08**	**0.02**
1,100,000	RAIFFEISENBANK AS 1 21-28 09/06A	1,011,782.08	0.02
	Denmark	**4,910,321.85**	**0.08**
2,100,000	COLOPLAST FINANCE BV 2.75 22-30 19/05A	2,065,819.62	0.03
1,400,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	1,433,198.90	0.02
1,351,000	PANDORA 4.5 23-28 10/04A	1,411,303.33	0.02
	Estonia	**1,411,758.37**	**0.02**
1,400,000	AKTSIASELTS LUMINOR 4.042 24-27 10/09A	1,411,758.37	0.02
	Finland	**13,694,058.20**	**0.23**
900,000	KOJAMO PLC 2 22-26 31/03A	881,955.11	0.01
2,950,000	NORDEA BKP 3.625 24-34 15/03A	3,026,083.13	0.05
1,817,000	OP CORPORATE BANK 4.0 23-28 13/06A	1,895,380.92	0.03
1,500,000	OP CORPORATE BANK PL 0.375 21-28 16/06A	1,366,797.00	0.02
1,240,000	OP CORPORATE BANK PL 0.6 20-27 16/01A	1,177,002.52	0.02
1,550,000	OP CORPORATE BANK PLC 4.125 22-27 18/04A	1,603,846.16	0.03
2,403,000	UPM KYMMENE CORP 0.125 20-28 19/11A	2,150,129.52	0.04
1,600,000	UPM KYMMENE OY 3.375 24-34 29/08A	1,592,863.84	0.03
	France	**59,033,943.78**	**0.99**
1,800,000	AIR LIQUIDE FINANCE 2.875 22-32 16/09A	1,789,516.26	0.03
2,900,000	BANQUE FEDERATIVE 3.75 24-34 03/02A	2,990,111.38	0.05
2,800,000	BPCE 1.00 22-32 14/01A	2,363,819.72	0.04
1,900,000	COFIROUTE SA 1.125 17-27 13/10A	1,819,698.63	0.03
4,500,000	CREDIT AGRICOLE 3.75 24-34 22/01A	4,666,648.54	0.08
1,800,000	CREDIT AGRICOLE ASSU 4.5 24-34 17/12A	1,833,294.91	0.03
1,400,000	CREDIT MUTUEL ARKEA 0.375 19-28 03/10A	1,264,310.82	0.02
2,100,000	DANONE SA 0.52 21-30 09/11A	1,822,604.13	0.03
1,900,000	DANONE SA 3.2 24-31 12/09A	1,925,503.75	0.03
2,100,000	DANONE SA 3.481 24-30 03/05A	2,155,036.65	0.04
1,900,000	EDENRED SA 3.625 23-31 13/06A	1,927,749.02	0.03
3,500,000	ESSILORLUXOTTICA 2.875 24-29 05/03A	3,520,292.13	0.06
1,200,000	GROUPE DES ASSURANCE 3.75 24-29 30/04A	1,223,493.47	0.02
900,000	IMERYS 1.875 16-28 31/03A	861,016.74	0.01
2,800,000	KERING 3.625 23-31 05/09A	2,864,824.68	0.05
2,000,000	KERING FINANCE 3.625 24-36 11/03A	1,986,199.82	0.03
2,200,000	KERING SA 3.625 23-27 05/09A	2,251,716.63	0.04
1,100,000	LEGRAND SA 1 18-26 06/03A	1,074,979.47	0.02
1,900,000	LEGRAND SA 3.5 24-34 26/06A	1,939,101.53	0.03
1,900,000	L OREAL SA 3.375 23-29 23/11A	1,967,273.84	0.03
800,000	MICHELIN LUXEMBOURG 1.75 15-27 28/05A	779,339.87	0.01
1,400,000	SCHNEIDER ELECTRIC S 3.5 23-33 12/06A	1,447,854.50	0.02
2,000,000	SOCIETE DES AUTOROUT 3.25 23-33 19/01A	2,003,428.08	0.03
2,100,000	STE DES AUTO DU SUD 1.375 18-28 27/06A	2,000,200.42	0.03
2,200,000	TELEPERFORMANCE 5.2500 23-28 22/11A	2,305,291.29	0.04
2,700,000	UNIBAIL-RODAMCO 1.8750 18-31 15/01A	2,477,651.31	0.04
1,471,000	UNIBAIL-RODAMCO SE 2.00 17-37 29/05A	1,199,029.89	0.02
1,900,000	UNIBAIL RODAMCO SE 3.5 24-29 11/09A	1,912,608.38	0.03
2,000,000	UNIBAIL RODAMCO SE 3.875 24-34 11/09A	1,998,954.06	0.03
800,000	WENDEL SE 1.375 22-34 18/01A	662,393.86	0.01
	Germany	**5,456,356.97**	**0.09**
1,417,000	COMMERZBANK 1.5 18-28 28/08A	1,357,998.79	0.02
1,550,000	DEUTSCHE LUFTHANSA A 3.625 24-28 03/09A	1,560,246.90	0.03
1,200,000	HENKEL AG CO KGAA 0.5 21-32 17/11A	1,016,153.53	0.02
1,500,000	INFINEON TECHNOLOGIE 3.375 24-27 26/02A	1,521,957.75	0.03
	Ireland	**7,098,923.28**	**0.12**
860,000	ATLAS COPCO AB 0.125 19-29 03/09A	757,407.87	0.01
2,100,000	LINDE PUBLIC LIMITED 3.375 24-30 04/06A	2,158,435.75	0.04
2,200,000	LINDE PUBLIC LIMITED 3.5 24-34 04/06A	2,258,688.89	0.04
1,900,000	LINDE PUBLIC LIMITED 3.75 24-44 04/06A	1,924,390.77	0.03
	Italy	**3,726,056.62**	**0.06**
2,000,000	ASS GENERALI 3.547 24-34 15/01A	2,025,091.56	0.03
1,910,000	TERNA SPA 0.375 21-29 23/06A	1,700,965.06	0.03
	Japan	**1,597,846.17**	**0.03**
1,663,000	NIDEC CORP 0.046 21-26 30/03A	1,597,846.17	0.03
	Luxembourg	**2,584,504.84**	**0.04**
1,150,000	NESTLE FINANCE INT 3.25 22-31 15/01A	1,189,384.93	0.02
1,576,000	TYCO ELECTRONICS GRO 0 21-29 16/02A	1,395,119.91	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	Netherlands	**43,972,274.89**	**0.74**
1,450,000	ABB FINANCE BV 3.125 24-29 15/01A	1,468,123.84	0.02
2,151,000	ABB FINANCE BV 3.375 24-34 15/01A	2,194,640.80	0.04
2,700,000	ABN AMRO BANK NV 1 21-33 02/06A	2,282,558.13	0.04
2,200,000	ALLIANZ FIN.II 0.875 19-26 15/01A	2,148,043.99	0.04
2,140,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	2,166,395.83	0.04
1,911,000	BNI (FINANCE) B.V. 3.875 23-30 01/12A	1,982,990.03	0.03
800,000	CITYCON TREASURY BV 6.5 24-29 06/03A	846,478.25	0.01
1,411,000	COMPASS FINANCE 3.0 22-30 08/03A	1,414,086.72	0.02
1,350,000	CTP NV 1.25 21-29 21/06A	1,211,129.91	0.02
1,350,000	DAIMLER INTL FI 1.5000 18-27 09/02A	1,313,599.81	0.02
1,510,000	DSV PANALPINA FINANC 3.5 24-29 26/06A	1,534,054.85	0.03
865,000	MADRILENA RED DE GAS 2.25 17-29 11/04A	816,332.03	0.01
2,422,000	MERCEDESBENZ INTL 3.25 24-32 10/01A	2,422,443.79	0.04
1,000,000	PACCAR FINANCIAL EUR 3.0 24-27 29/08A	1,008,578.74	0.02
800,000	POSTNL NV 0.625 19-26 23/09A	762,662.79	0.01
1,600,000	PROSUS NV 2.085 22-30 19/01A	1,465,373.93	0.02
3,100,000	RABOBANK 3.913 23-26 03/11A	3,179,692.23	0.05
2,050,000	ROCHE FINANCE EUROPE 3.2270 24-30 03/05A	2,106,780.06	0.04
2,900,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	2,943,664.98	0.05
4,190,000	THERMO FISHER SCIENTI 1.125 21-33 18/10A	3,541,445.95	0.06
2,200,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	2,213,143.94	0.04
1,864,000	UNILEVER NV 1.375 18-30 04/09A	1,738,063.63	0.03
1,700,000	WOLTERS KLUWER NV 3.25 24-29 18/03A	1,725,944.12	0.03
1,503,000	WPC EUROBOND BV 2.2500 18-26 09/04A	1,486,046.54	0.03
	New Zealand	**1,942,972.12**	**0.03**
2,151,000	ASB FINANCE LTD 0.25 21-28 08/09A	1,942,972.12	0.03
	Norway	**1,222,079.45**	**0.02**
1,339,000	SPAREBANK 1 SMN 0.01 21-28 18/02A	1,222,079.45	0.02
	Portugal	**1,251,570.83**	**0.02**
1,200,000	GALP GAS NATURAL DIS 4.875 23-28 03/07A	1,251,570.83	0.02
	Spain	**11,645,810.05**	**0.20**
3,300,000	BANCO BILBAO VIZCAYA 3.875 24-34 15/01A	3,461,658.22	0.06
2,900,000	BBVA 3.5 24-31 26/03A	2,973,268.76	0.05
2,800,000	CAIXABANK 4.375 24-36 08/08A	2,830,465.47	0.05
1,200,000	MERLIN PROPERTIES 1.375 21-30 01/06A	1,067,526.08	0.02
1,700,000	TELEFONICA EMISIONES 1.864 20-40 13/07A	1,312,891.52	0.02
	Sweden	**12,494,308.94**	**0.21**
1,711,000	INVESTOR AB 2.75 22-32 10/06A	1,669,275.37	0.03
3,000,000	SKANDINAVISKA ENSKIL 0.375 21-28 21/06A	2,734,166.70	0.05
2,203,000	SVENSKA HANDELSBANKE 3.25 24-31 27/08A	2,217,589.99	0.04
2,070,000	SVENSKA HANDELSBANKE 3.875 23-27 10/05A	2,129,067.82	0.04
1,400,000	SWEDBANK AB 4.375 23-30 05/09A	1,491,002.80	0.03
2,214,000	VOLVO TREASURY AB 3.875 23-26 29/08A	2,253,206.26	0.04
	United Kingdom	**17,554,868.41**	**0.30**
1,350,000	ANZ NEW ZEALAND INTL 0.375 19-29 17/09A	1,204,873.93	0.02
1,630,000	BRAMBLES FINANCE 4.25 23-31 22/03A	1,730,012.25	0.03
2,600,000	BRITISH TELECOM 4.25 23-33 06/01A	2,762,983.80	0.05
1,400,000	BUPA FINANCE 5.0 23-30 12/10A	1,507,566.69	0.03
1,665,000	MONDI FINANCE PLC 3.75 24-32 31/05A	1,714,274.10	0.03
2,800,000	MOTABILITY OPE GROUP 4.0 24-30 17/01A	2,910,169.22	0.05
1,729,000	RENTOKIL INITIAL FIN 4.375 22-30 27/06AA	1,794,307.06	0.03
2,100,000	WESTPAC SEC NZ 0.4270 21-26 14/12A	1,995,702.07	0.03
1,900,000	WPP FINANCE 2013 3.625 24-29 12/09A	1,934,979.29	0.03
	United States of America	**27,915,436.61**	**0.47**
2,400,000	AMERICAN HONDA FIN 3.75 23-27 25/10A	2,459,183.64	0.04
2,360,000	CARRIER GLOBAL CORPORATION	2,544,171.28	0.04
1,280,000	COCA COLA 3.375 24-37 15/08A	1,296,972.09	0.02
1,621,000	COCA COLA 3.75 24-53 15/08A	1,611,929.33	0.03
2,540,000	ILLINOIS TOOL WORKS 3.375 24-32 17/05A	2,601,519.81	0.04
2,000,000	JOHNSON AND JOHNSON 1.15 16-28 20/11A	1,904,693.10	0.03
1,714,000	MARSH AND MCLENNA 1.9790 19-30 21/03A	1,628,356.40	0.03
1,500,000	METROPOLITAN LIFE 3.750 23-31 07/12A	1,562,341.93	0.03
1,700,000	METROPOLITAN LIFE GL 3.625 24-34 26/03A	1,750,368.35	0.03
3,400,000	NATL AUSTRALIA BANK 3.125 24-30 28/02A	3,433,865.36	0.06
2,240,000	STRYKER CORP 3.375 24-32 11/09A	2,267,190.26	0.04
1,500,000	TAPESTRY INC 5.875 23-31 27/11A	1,574,138.49	0.03
3,600,000	VERIZON COMMUNICATION 1.25 19-30 08/04A	3,280,706.57	0.06
Floating rate notes		**97,334,371.62**	**1.64**
	Australia	**3,076,969.05**	**0.05**
3,000,000	CW BK AUST FL.R 24-34 04/06A	3,076,969.05	0.05
	Austria	**1,194,222.44**	**0.02**
1,100,000	BAWAG GROUP FL.R 23-34 24/02A	1,194,222.44	0.02
	Belgium	**4,320,874.30**	**0.07**
1,400,000	ARGENTA BANQUE EPARGNE FL.R 22-29 08/02A	1,309,447.75	0.02
2,900,000	KBC GROUPE SA FL.R 24-35 17/04A	3,011,426.55	0.05
	Czech Republic	**1,327,545.72**	**0.02**
1,300,000	CESKA SPORITELNA AS FL.R 24-31 03/07A	1,327,545.72	0.02
	Denmark	**5,519,584.62**	**0.09**
1,375,000	JYSKE BANK DNK FL.R 21-26 02/09A	1,335,946.83	0.02
1,450,000	JYSKE BANK DNK FL.R 23-29 10/11A	1,534,895.38	0.03
1,140,000	JYSKE BANK DNK FL.R 24-30 06/09A	1,175,063.14	0.02
1,400,000	NORDJYSKE BANK AS FL.R 24-34 01/05A	1,473,679.27	0.02
	Estonia	**290,121.52**	**0.00**
300,000	AKTSIASELTS LUMINOR FLR 21-26 23/09A	290,121.52	0.00
	Finland	**2,157,231.37**	**0.04**
2,100,000	NORDEA BKP FL.R 24-35 29/05A	2,157,231.37	0.04
	France	**11,673,041.61**	**0.20**
3,600,000	BPCE ISSUER FL.R 24-33 08/03A	3,708,929.27	0.06
3,000,000	CREDIT AGRICOLE FL.R 24-36 15/04A	3,054,093.63	0.05
3,700,000	SOCIETE GENERALE FL.R 23-31 21/11A	3,911,725.13	0.07
1,000,000	SOGECAP SA FL.R 24-45 03/04A	998,293.58	0.02
	Germany	**12,210,211.24**	**0.21**

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,500,000	ALLIANZ SE FL.R 23-53 25/07A	3,952,708.34	0.07
2,900,000	ALLIANZ SE FL.R 24-54 26/07A	3,089,711.80	0.05
2,600,000	DEUTSCHE BANK AKT FL.R 24-30 15/01A	2,667,683.25	0.04
2,500,000	MERCK KGAA FL.R 24-54 27/08A	2,500,107.85	0.04
	Greece	**1,850,775.14**	**0.03**
1,800,000	NATL BANK OF GREECE FL.R 24-29 29/01A	1,850,775.14	0.03
	Hungary	**5,798,497.88**	**0.10**
1,750,000	OTP BANK FL.R 23-27 05/10A	1,819,521.97	0.03
1,800,000	OTP BANK FL.R 24-29 31/01A	1,844,802.76	0.03
2,100,000	OTP BANK PLC FL.R 24-28 12/06A	2,134,173.15	0.04
	Ireland	**2,546,801.92**	**0.04**
2,320,000	AIB GROUP PLC FL.R 23-31 23/10A	2,546,801.92	0.04
	Italy	**4,637,912.49**	**0.08**
1,500,000	BANCA POPOLARE DI S FL.R 24-30 04/06A	1,540,794.31	0.03
1,500,000	BPER BANCA FL.R 24-31 22/05A	1,538,055.56	0.03
1,500,000	ICCREA BANCA FL.R 24-30 05/02A	1,559,062.62	0.03
	Japan	**3,441,976.28**	**0.06**
2,800,000	MITSUBISHI UFJ FINA FL.R 24-32 05/09A	2,835,627.79	0.05
600,000	MIZUHO FINANCIAL GROUP FL.R 24-30 27/08A	606,348.49	0.01
	Netherlands	**8,910,209.76**	**0.15**
1,000,000	ACHMEA BV FL.R 23-43 26/12A	1,137,959.48	0.02
1,900,000	COOPERATIEVE RABOBANK FL.R 22-32 30/11A	1,926,251.60	0.03
4,200,000	ING GROEP NV FL.R 23-34 23/05A	4,583,028.16	0.08
1,200,000	ING GROEP NV FL.R 23-35 20/02A	1,262,970.52	0.02
	Norway	**3,803,594.89**	**0.06**
1,997,000	DNB BANK A FL.R 23-29 01/11A	2,118,396.49	0.04
1,600,000	DNB BANK ASA FL.R 23-33 13/09A	1,685,198.40	0.03
	Spain	**10,033,821.35**	**0.17**
1,600,000	BANKINTER SA FL.R 23-30 03/05A	1,685,663.33	0.03
2,200,000	BBVA SA FL.R 23-33 15/09A	2,354,906.14	0.04
2,700,000	BCO BILBAO VIZCAYA FL.R 24-36 29/08A	2,731,668.17	0.05
3,000,000	CAIXABANK SA FL.R 23-34 30/05A	3,261,583.71	0.05
	Sweden	**3,857,701.22**	**0.06**
1,575,000	SKANDINAVISKA ENSKI FL.R 23-33 17/08A	1,654,699.39	0.03
2,075,000	SVENSKA HANDELSBANKE FL.R 23-34 16/08A	2,203,001.83	0.04
	United Kingdom	**2,938,814.16**	**0.05**
1,341,000	LLOYDS BANK GROUP FL.R 24-34 05/04A	1,373,838.68	0.02
1,525,000	NATIONWIDE BUILDING FL.R 24-34 16/04A	1,564,975.48	0.03
	United States of America	**7,744,464.66**	**0.13**
3,580,000	JPM CHASE FL.R 24-28 06/06A	3,649,964.76	0.06
3,990,000	MORGAN STANLEY FL.R 24-30 21/03A	4,094,499.90	0.07
Total securities portfolio		**5,874,478,322.55**	**98.85**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,585,528,505.29**	**95.81**
Bonds		**1,530,354,649.55**	**92.48**
	Australia	**8,701,778.13**	**0.53**
200,000	ANZ BANKING GROUP 0.669 21-31 05/05A	191,382.27	0.01
100,000	ANZ BANKING GROUP 0.75 16-26 29/06A	96,179.59	0.01
100,000	APA INFRASTRUCTURE 1.25 21-33 15/03A	82,185.91	0.00
100,000	APA INFRASTRUCTURE 2.00 15-27 22/03A	97,300.43	0.01
100,000	APT INFRASTRUCTURE 2 20-30 30/04A	92,690.67	0.01
100,000	AURIZON NETWORK 3.125 16-26 01/06A	100,427.61	0.01
100,000	AUSNET SERVICES HOLD 1.625 21-81 11/03A	95,232.11	0.01
220,000	AUSNET SERVICES HOLD 20-30 25/02A	190,212.02	0.01
100,000	AUSNET SERVICES HOLDI 1.50 15-27 26/02A	96,849.37	0.01
100,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	100,946.16	0.01
100,000	AUSTRALIA PACIFIC 4.375 23-33 24/05A	106,367.23	0.01
200,000	AUSTRALIA PACIFIC AI 4.0 24-34 07/06A	206,812.07	0.01
300,000	COMMONWEALTH BANK 2.907 24-30 11/11A	304,392.34	0.02
100,000	COMMONWEALTH BANK OF 0.75 22-28 28/02A	94,222.99	0.01
400,000	COMMONWEALTH BANK OF 0.875 19-29 19/02A	371,629.49	0.02
200,000	CW BK AUST 3.246 22-25 24/10A	201,227.81	0.01
200,000	CWTH BK AUSTRALIA 0.50 16-26 27/07A	192,825.29	0.01
100,000	MACQUARIE 0.625 20-27 03/02A	94,873.40	0.01
100,000	MACQUARIE 3.202 24-29 17/09A	100,908.12	0.01
100,000	MACQUARIE BANK 2.574 22-27 15/09A	99,833.24	0.01
100,000	MACQUARIE GROUP 4.7471 23-30 23/01A	106,819.49	0.01
100,000	MACQUARIE GROUP LTD 0.35 20-28 03/12A	91,398.43	0.01
100,000	MACQUARIE GROUP LTD 0.95 21-31 21/05A	86,540.97	0.01
100,000	NATIONAL AUSTRALIA 0.0100 21-29 06/01A	89,606.32	0.01
200,000	NATIONAL AUSTRALIA 0.625 22-27 16/03A	190,995.37	0.01
100,000	NATIONAL AUSTRALIA BK 0.875 15-27 19/02A	96,155.09	0.01
300,000	NATL AUSTRALIA BANK 0.75 19-26 30/01A	292,922.17	0.02
100,000	NATL AUSTRALIA BANK 1.125 19-31 20/05A	90,904.13	0.01
100,000	NATL AUSTRALIA BANK 1.25 16-26 18/05A	97,891.00	0.01
100,000	NATL AUSTRALIA BANK 1.375 18-28 30/08A	94,557.52	0.01
300,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	293,969.28	0.02
100,000	NATL AUSTRALIA BANK 2 .347 22-29 30/08A	98,834.67	0.01
230,000	NATL AUSTRALIA BANK 3.146 24-31 05/02A	236,386.89	0.01
200,000	NATL AUSTRALIA BANK 3.2627 23-26 13/02A	201,872.66	0.01
100,000	OPTUS FINANCE P 1.0000 19-29 20/06A	90,156.81	0.01
190,000	SCENTRE GROUP TRUST 1.75 18-28 11/04A	181,498.45	0.01
100,000	SCENTRE MANAGEMENT LTD 1.45 19-29 28/03A	92,845.18	0.01
100,000	SYDNEY AIRPORT FINAN 3.75 24-32 30/04A	102,561.34	0.01
100,000	SYDNEY AIRPORT FINAN 4.125 24-36 30/04A	103,683.67	0.01
200,000	SYDNEY AIRPORT FINAN 4.375 23-33 03/05A	212,264.08	0.01
100,000	TELSTRA CORP LTD 1.125 16-26 14/04A	97,636.73	0.01
100,000	TELSTRA CORPORATION 1.375 19-29 26/03A	94,117.41	0.01
100,000	TELSTRA CORPORATION 1 20-30 23/04A	90,361.21	0.01
100,000	TELSTRA GROUP 3.5 24-36 03/09A	101,761.61	0.01
100,000	TELSTRA GROUP LTD 3.75 23-31 04/05A	104,535.40	0.01
100,000	TOYOTA FINANCE AUST 3.38624-3018/03U	100,878.89	0.01
100,000	TOYOTA FINANCE AUSTR 2.28 20-27 21/04A	98,426.90	0.01
100,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	101,071.16	0.01
100,000	TRANSBURBAN FINANCE 3.713 24-32 12/03A	102,258.05	0.01
100,000	TRANSBURBAN FINANCE 3.974 24-36 12/03U	101,999.76	0.01
100,000	TRANSBURBAN FINANCE 4.225 23-33 26/04A	105,364.07	0.01
100,000	TRANSURBAN FINANCE 1.45 19-29 16/05A	93,216.38	0.01
100,000	TRANSURBAN FINANCE C 3 20-30 08/04A	99,152.58	0.01
100,000	VICINITY CENTRE 1.1250 19-29 07/11A	89,100.19	0.01
100,000	WESFARMERS LTD 0.954 21-33 21/10A	82,656.70	0.00
200,000	WESTPAC BANKING 1.079 22-27 05/04A	192,930.64	0.01
100,000	WESTPAC BANKING 1.125 17-27 05/09A	95,598.43	0.01
100,000	WESTPAC BANKING 1.45 18-28 17/07A	95,293.83	0.01
100,000	WESTPAC BANKING 3.703 23-26 16/01A	100,870.26	0.01
300,000	WESTPAC BANKING CORP 0.01 21-28 22/09A	270,959.88	0.02
300,000	WESTPAC BANKING CORP 0.375 19-26 02/04A	290,540.73	0.02
100,000	WESTPAC BANKING CORP 0.375 21-36 22/09A	73,459.94	0.00
200,000	WESTPAC BANKING CORP 0.766 21-31 13/05A	191,219.02	0.01
68,000	WESTPAC BANKING CORP 3.799 23-30 17/01A	71,094.01	0.00
100,000	WOOLWORTHS GROUP 0.375 21-28 15/11A	88,912.71	0.01
	Austria	**39,456,513.77**	**2.38**
100,000	A1 TOWER HOLDING GMBH 5.25 23-28 13/07A	105,692.89	0.01
1,720,000	AUSTRIA 0.00 20-30 20/02A	1,519,115.73	0.09
1,926,000	AUSTRIA 0.00 21-31 20/02A	1,652,719.47	0.10
1,003,000	AUSTRIA 0.25 21-36 20/10A	743,543.14	0.04
1,668,000	AUSTRIA 0.50 17-27 20/04A	1,601,642.79	0.10
1,827,000	AUSTRIA 0.5 19-29 20/02A	1,696,077.22	0.10
645,000	AUSTRIA 0.70 21-71 20/04A	302,819.80	0.02
2,049,000	AUSTRIA 0.75 16-26 20/10A	1,993,192.35	0.12
1,672,000	AUSTRIA 0.75 18-28 20/02A	1,594,858.30	0.10
1,158,000	AUSTRIA 0.75 20-51 20/03A	691,089.96	0.04
631,000	AUSTRIA 0.85 20-20 30/06A	296,147.85	0.02
1,564,000	AUSTRIA 0.9 22-32 20/02A	1,397,127.96	0.08
825,000	AUSTRIA 0 20-40 20/10U	519,053.39	0.03
1,226,000	AUSTRIA 0 22-28 20/10A	1,121,415.62	0.07
1,495,000	AUSTRIA 1.20 15-25 20/10A	1,475,823.98	0.09
1,216,000	AUSTRIA 1.50 16-47 20/02A	919,959.53	0.06
324,000	AUSTRIA 1.50 16-86 02/11A	201,098.31	0.01
734,000	AUSTRIA 1.85 22-49 23/05A	587,542.80	0.04
720,000	AUSTRIA 2.10 17-17 20/09A	566,255.74	0.03
1,183,000	AUSTRIA 2.40 13-34 23/05A	1,159,977.64	0.07
650,000	AUSTRIA 2.5 24-29 20/10A	655,942.15	0.04
561,000	AUSTRIA 2.90 23-29 23/05A	576,999.30	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,866,000	AUSTRIA 2.9 23-33 20/02A	1,911,108.80	0.12
1,259,000	AUSTRIA 2.9 24-34 20/02A	1,286,692.35	0.08
808,000	AUSTRIA 2 22-26 15/07A	805,470.90	0.05
1,076,000	AUSTRIA 3.15 12-44 20/06A	1,099,767.95	0.07
500,000	AUSTRIA 3.15 23-53 20/10A	508,724.18	0.03
447,000	AUSTRIA 3.2 24-39 15/07A	462,193.74	0.03
823,000	AUSTRIA 3.45 23-30 20/10A	871,409.92	0.05
521,000	AUSTRIA 3.80 12-62 26/01A	610,602.45	0.04
1,789,000	AUSTRIA 4.15 06-37 15/03A	2,037,287.02	0.12
1,155,000	AUSTRIA 4.85 09-26 15/03A	1,197,121.20	0.07
985,000	AUSTRIA 6.25 97-27 15/07A	1,093,920.53	0.07
200,000	AUTOBAHNEN- UND SCH 0.1 19-29 09/07A	179,825.85	0.01
100,000	AUTOBAHN FINANZ 2.75 12-32 11/06A	101,387.61	0.01
70,000	AUTOBAHN FINANZIER 2.125 22-28 13/09A	69,610.06	0.00
200,000	AUTOBAHN FINANZ REGS 2.75 13-33 20/06A	201,710.74	0.01
250,000	AUTOBAHN SCHNELL 3.375 10-25 22/09A	251,648.28	0.02
100,000	BAWAG BK 0.01 21-29 03/09A	87,962.71	0.01
300,000	BAWAG BK 1.75 22-30 08/03A	286,387.22	0.02
100,000	BAWAG BK 3.125 24-31 27/02A	102,754.38	0.01
200,000	BAWAG BK 3.375 23-26 04/05A	202,262.11	0.01
100,000	BAWAG BK FUR ARBT WIRT 0.01 20-30 23/09A	85,386.62	0.01
100,000	BAWAG P.S.K. 0.625 19-34 19/06A	80,863.62	0.00
100,000	BAWAG P.S.K. 4.1250 23-27 18/01A	102,657.19	0.01
100,000	BAWAG P.S.K. BANK FU 0.01 20-35 19/11A	72,126.34	0.00
100,000	BAWAG P.S.K. BANK FU 0.375 21-41 25/03A	65,336.72	0.00
100,000	BAWAG PSK 0.3750 19-27 03/09A	92,729.59	0.01
200,000	CA-IMMOBILIEN-ANLAGE 1 20-25 27/10A	191,978.56	0.01
100,000	ERSTE GR BK 0.5 22-37 12/01A	74,704.24	0.00
100,000	ERSTE GR BK 3.5 23-29 14/05A	103,903.16	0.01
100,000	ERSTE GROUP BANK 0.8750 19-26 22/05A	96,758.07	0.01
200,000	ERSTE GROUP BANK 3.125 23-27 14/10A	203,685.52	0.01
200,000	ERSTE GROUP BANK 3.125 24-33 12/12A	206,260.97	0.01
100,000	ERSTE GROUP BANK AG 0.01 22-28 12/07A	90,917.43	0.01
100,000	ERSTE GROUP BANK AG 0.1 20-30 15/01A	87,619.70	0.01
100,000	ERSTE GROUP BANK AG 0.125 21-28 17/05A	91,955.68	0.01
100,000	ERSTE GROUP BANK AG 0.25 21-29 14/09A	88,687.69	0.01
100,000	ERSTE GROUP BANK AG 0.25 21-31 25/01A	85,294.37	0.01
100,000	ERSTE GROUP BANK AG 0.75 18-28 17/01A	94,422.63	0.01
100,000	ERSTE GROUP BANK AG 0.875 20 27 13/05A	95,842.42	0.01
200,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	196,365.36	0.01
100,000	ERSTE GROUP BANK AG 2.50 22-30 19/09A	99,177.85	0.01
200,000	ERSTE GROUP BANK AG 2.875 24-31 09/01A	202,490.52	0.01
100,000	MONDI FINANCE EUROPE 2.375 20-28 01/04A	98,110.22	0.01
100,000	OEKB OEST. KONT 0.00 19-26 08/10A	95,563.12	0.01
100,000	OESTERREICHISCHE KON 3.125 23-28 15/11A	102,972.05	0.01
400,000	RAIFFEISEN BANK 0.125 22-XX 26/01A	367,684.95	0.02
100,000	RAIFFEISEN BANK INTL 5.75 22-28 27/01A	107,537.27	0.01
100,000	RAIFFEISENBK AUSTRIA 0.375 19-26 25/09A	95,166.51	0.01
100,000	TELEKOM FINANZMGT 1.50 16-26 07/12A	97,683.20	0.01
100,000	UNIC BA 3.125 23-29 21/09A	102,248.71	0.01
100,000	UNICREDIT BANK AUSTR 0.25 20-30 21/01A	87,389.41	0.01
100,000	UNICREDIT BANK AUSTRI 0.625 19-26 16/01A	97,352.94	0.01
200,000	UNICREDIT BANK AUSTRIA 3.00 23-26 31/07A	201,502.73	0.01
100,000	UNICREDIT BK AUSTRIA 0.05 20-35 21/09A	73,127.84	0.00
200,000	UNICREDIT BK AUSTRIA 2.375 22-27 20/09A	199,143.47	0.01
200,000	UNIQA INSURANCE GROU 1.375 20-30 09/07A	180,797.59	0.01
100,000	UNIQA INSURANCE GROUP 2.375 21-41 09/12A	86,862.98	0.01
100,000	VERBUND AG 3.25 24-31 17/05A	102,410.65	0.01
100,000	WIENERBERGER AG 4.875 23-28 04/10A	105,851.96	0.01
	Belgium	**111,793,296.73**	**6.76**
100,000	AEDIFICA SA 0.75 21-31 09/09A	82,650.17	0.00
100,000	ARGENTA SPAARBA 0.0100 21-31 11/02A	83,975.41	0.01
200,000	ARGENTA SPAARBANK 3.125 24-34 06/02A	204,968.92	0.01
100,000	BARRY CAL 4.0 24-29 14/06A	102,708.45	0.01
100,000	BELFIUS BANK SA/NV 1.00 18-28 12/06A	94,481.02	0.01
100,000	BELFIUS BANQUE SA/NV 0.01 20-25 15/10A	97,210.24	0.01
100,000	BELFIUS BANQUE SA/NV 0.125 21-28 08/02A	91,482.45	0.01
100,000	BELFIUS BANQUE SA/NV 0.375 21-27 08/06A	93,682.85	0.01
100,000	BELFIUS BANQUE SA/NV 3.125 16-26 11/05A	99,813.26	0.01
200,000	BELFIUS BANQUE SA/NV 4.125 23-29 12/09A	209,652.19	0.01
100,000	BELFIUS BANQUE SA 0.00 19-26 28/08U	95,017.76	0.01
100,000	BELFIUS BANQUE SA 0.125 20-30 28/01A	87,716.72	0.01
100,000	BELFIUS BANQUE SA 0.375 19-26 13/02A	96,576.05	0.01
200,000	BELFIUS SA/NV 2.875 24-31 12/02A	202,550.36	0.01
200,000	BELFIUS SA/NV 3.625 23-28 18/10A	208,192.15	0.01
100,000	BELFIUS SANV 3.625 24-30 11/06A	102,728.56	0.01
1,275,000	BELGIUM 0.0000 20-27 22/10A	1,193,186.81	0.07
1,672,000	BELGIUM 0.00 21-31 22/10U	1,404,900.81	0.08
1,814,000	BELGIUM 0.1 20-30 22/06A	1,596,404.95	0.10
1,841,000	BELGIUM 0.35 22-32 22/06A	1,556,263.23	0.09
1,053,600	BELGIUM 0.4000 20-40 22/06A	700,070.34	0.04
822,251	BELGIUM 0.65 21-71 22/06A	349,892.81	0.02
2,176,000	BELGIUM 0.80 17-27 22/06A	2,098,621.68	0.13
1,940,470	BELGIUM 0.8 18-28 22/06A	1,843,735.04	0.11
2,190,286	BELGIUM 0.9 19-29 22/06A	2,055,527.47	0.12
1,906,000	BELGIUM 1.00 16-26 22/06A	1,867,791.73	0.11
1,411,000	BELGIUM 1.25 18-33 22/04A	1,270,717.69	0.08
1,255,000	BELGIUM 1.4 22-53 22/06A	804,163.00	0.05
832,000	BELGIUM 1.45 17-37 22/06A	700,701.48	0.04
1,317,000	BELGIUM 1.6 16-47 22/06A	965,583.73	0.06
1,310,909	BELGIUM 1.7 19-50 22/06A	944,703.38	0.06
1,096,550	BELGIUM 1.90 15-38 22/06A	959,874.94	0.06
2,097,728	BELGIUM 1 15-31 22/06A	1,910,270.04	0.12
1,079,000	BELGIUM 2.15 16-66 22/06A	805,403.98	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
880,298	BELGIUM 2.25 17-57 22/06A	683,197.56	0.04
917,000	BELGIUM 2.7 24-29 22/10A	932,841.42	0.06
884,000	BELGIUM 2.75 22-39 22/04A	853,706.76	0.05
1,719,000	BELGIUM 2.8500 24-34 22/10A	1,733,733.40	0.10
1,323,000	BELGIUM 3.3 23-54 22/06A	1,295,261.90	0.08
476,000	BELGIUM 3.45 23-43 22/06A	491,320.89	0.03
953,000	BELGIUM 3.5 24-55 22/06A	963,593.25	0.06
1,214,651	BELGIUM 3.75 13-45 22/06A	1,304,825.29	0.08
1,140,000	BELGIUM 3 14-34 22/06A	1,168,809.61	0.07
2,118,000	BELGIUM 3 23-33 22/06A	2,178,242.26	0.13
1,933,000	BELGIUM 4.25 10-41 28/03A	2,206,498.72	0.13
1,513,000	BELGIUM 4.5 11-26 28/03A	1,562,219.42	0.09
1,182,000	BELGIUM 4 12-32 28/03A	1,296,371.51	0.08
2,306,000	BELGIUM 5.00 04-35 28/03A	2,760,467.88	0.17
2,332,000	BELGIUM 5.50 98-28 28/03A	2,586,289.19	0.16
100,000	BNP PARIBAS FORTIS SA 0.875 18-28 22/03A	94,529.48	0.01
200,000	BPOST BANK NVÂ 1.25 18-26 11/07A	194,765.71	0.01
100,000	COFINIMMO SA 0.875 20-30 02/12A	84,023.12	0.01
100,000	COFINIMMO SA 1 22-28 24/01A 22-28 24/01A	92,245.33	0.01
200,000	ELIA GROUP SANV 3.875 24-31 11/06A	202,625.17	0.01
100,000	ELIA SYSTEM OP SA/NV 3.25 13-28 04/04A	101,118.82	0.01
100,000	ELIA TRANSMISSION 1.375 19-26 14/01A	98,109.03	0.01
100,000	ELIA TRANSMISSION BE 0.875 20-30 28/04A	88,893.41	0.01
100,000	ELIA TRANSMISSION BE 3.625 23-33 18/01A	102,832.59	0.01
2,271,000	EUROPEAN UNION 0.00 21-28 04/10A	2,070,574.37	0.13
200,000	EUROPEAN UNION 0.125 20-35 10/06A	152,926.90	0.01
800,000	EUROPEAN UNION 0.25 21-36 22/04A	603,178.56	0.04
300,000	EUROPEAN UNION 0.25 22-26 22/10A	288,502.77	0.02
2,508,000	EUROPEAN UNION 0.4 21-37 04/02A	1,876,050.26	0.11
612,000	EUROPEAN UNION 0.45 21-46 02/05A	364,321.53	0.02
350,000	EUROPEAN UNION 0.75 16-31 04/04A	315,487.39	0.02
100,000	EUROPEAN UNION 0.875 22-37 11/03A	79,353.84	0.00
1,083,000	EUROPEAN UNION 0 20-35 04/07A	812,100.13	0.05
2,810,000	EUROPEAN UNION 0 21-26 06/07A	2,700,587.23	0.16
1,000,000	EUROPEAN UNION 0 21-29 04/07A	896,902.86	0.05
2,660,000	EUROPEAN UNION 0 21-31 04/07A	2,254,040.19	0.14
2,420,000	EUROPEAN UNION 1.00 22-32 06/07A	2,154,783.32	0.13
400,000	EUROPEAN UNION 1.125 22-37 04/06A	328,510.68	0.02
1,185,000	EUROPEAN UNION 1.25 22-43 04/02A	870,372.04	0.05
300,000	EUROPEAN UNION 1.375 14-29 04/10A	286,805.32	0.02
374,000	EUROPEAN UNION 1.50 15-35 04/10A	331,782.20	0.02
2,300,000	EUROPEAN UNION 1.625 22-29 04/12A	2,212,891.66	0.13
2,350,000	EUROPEAN UNION 2.0 22-27 04/10A	2,330,653.32	0.14
400,000	EUROPEAN UNION 2.50 12-27 04/11A	403,357.74	0.02
1,836,000	EUROPEAN UNION 2.625 22-48 04/02A	1,653,490.44	0.10
1,517,000	EUROPEAN UNION 2.75 22-33 04/02A	1,531,223.48	0.09
840,000	EUROPEAN UNION 2.75 22-37 04/12A	830,030.39	0.05
1,720,000	EUROPEAN UNION 2.75 23-26 05/10A	1,735,675.54	0.10
200,000	EUROPEAN UNION 2.875 12-28 04/04A	204,318.56	0.01
1,228,000	EUROPEAN UNION 2.875 24-27 06/12A	1,247,872.66	0.08
900,000	EUROPEAN UNION 2.875 24-29 05/10A	918,727.71	0.06
810,000	EUROPEAN UNION 3.00 11-26 04/09A	822,329.26	0.05
2,599,000	EUROPEAN UNION 3.0 22-53 04/03A	2,447,203.28	0.15
2,000,000	EUROPEAN UNION 3.125 23-28 05/12A	2,058,537.54	0.12
1,600,000	EUROPEAN UNION 3.125 23-30 04/12A	1,657,851.99	0.10
1,859,000	EUROPEAN UNION 3.25 23-34 04/07A	1,939,124.03	0.12
1,720,000	EUROPEAN UNION 3.25 24-50 04/02A	1,707,270.62	0.10
400,000	EUROPEAN UNION 3.375 12-32 04/04A	425,450.00	0.03
200,000	EUROPEAN UNION 3.375 12-38 04/04A	211,787.86	0.01
1,798,000	EUROPEAN UNION 3.375 22-42 04/11A	1,848,652.32	0.11
1,930,000	EUROPEAN UNION 3.375 23-38 04/10A	2,001,160.26	0.12
1,423,000	EUROPEAN UNION 3.375 24-54 05/10A	1,425,203.69	0.09
340,000	EUROPEAN UNION 3.75 12-42 04/04A	373,023.83	0.02
1,381,000	EUROPEAN UNION 4.0 23-4 04/04A	1,531,374.86	0.09
1,055,000	EURO UNIO BILL 0.1 20-40 04/10A	676,756.90	0.04
1,140,000	EURO UNIO BILL 0.2 21-36 04/06A	851,325.12	0.05
1,274,000	EURO UNIO BILL 0.3 20-50 04/11A	655,986.32	0.04
2,000,000	EURO UNIO BILL 0.45 21-41 04/07A	1,307,061.74	0.08
1,810,000	EURO UNIO BILL 0.7 21-51 06/07A	1,010,086.00	0.06
700,000	EURO UNIO BILL 0.75 21-47 04/01A	445,408.96	0.03
1,375,000	EURO UNIO BILL 0 20-25 04/11A	1,339,598.77	0.08
1,200,000	EURO UNIO BILL 0 20-30 04/10A	1,041,228.66	0.06
1,000,000	EURO UNIO BILL 0 21-26 04/03A	969,200.48	0.06
1,200,000	EURO UNIO BILL 0 21-28 02/06A	1,106,111.02	0.07
600,000	EURO UNIO BILL 0 21-31 22/04A	513,019.45	0.03
100,000	EURO UNIO BILL 1.125 16-36 04/04A	84,302.88	0.01
250,000	EURO UNIO BILL 1.25 18-33 04/04A	226,001.81	0.01
1,190,000	EURO UNIO BILL 2.5 22-52 04/10A	1,015,434.77	0.06
100,000	GROUPE BRUXELLES LAM 4.0 23-33 15/05A	104,891.23	0.01
300,000	ING BELGIUM 1.5 22-29 19/05A	286,573.94	0.02
200,000	ING BELGIUM 3.0 24-31 15/02A	204,600.11	0.01
200,000	KBC BANK NV 3.25 23-28 30/05A	205,210.40	0.01
300,000	KBC BANK SA 0 20-25 03/06A	291,108.39	0.02
100,000	KBC GROUPE 3.75 24-32 27/03A	102,803.64	0.01
100,000	KBC GROUPE 4.375 23-31 06/12A	107,224.67	0.01
100,000	KBC GROUPE SA 0.125 21-29 14/01A	91,222.53	0.01
100,000	KBC GROUPE SA 0.7500 20-30 24/01A	89,211.42	0.01
200,000	KBC GROUPE SA 3 22-30 25/08A	196,898.76	0.01
100,000	LONZA FINANCE INTL N 3.25 24-30 04/09A	101,052.95	0.01
100,000	LONZA FINANCE INTL N 3.5 24-34 04/09A	100,269.22	0.01
200,000	LONZA FINANCE INTL NV 3.875 23-33 25/05A	208,867.30	0.01
100,000	LONZA FINANCE INTL NV 3.875 24-36 24/04A	103,124.25	0.01
100,000	PROXIMUS 3.75 24-34 27/03A	103,094.86	0.01
100,000	PROXIMUS SA 4.0 23-30 08/03A	104,667.91	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	PROXIMUS SA 4.125 23-33 17/11A	106,616.05	0.01
100,000	PROXIMUS SADP 0.7500 21-36 17/11A	73,393.27	0.00
400,000	REGION WALLONNE 3.00 24-30 06/12A	404,418.38	0.02
400,000	REGION WALLONNE 3.250 23-33 22/06A	406,856.24	0.02
300,000	REGION WALLONNE 3.50 23-43 15/03A	295,995.15	0.02
300,000	REGION WALLONNE 3.75 23-39 22/04A	310,934.66	0.02
100,000	REGION WALLONNE 3.9 24-54 22/06A	102,073.10	0.01
100,000	SOLVAY 4.25 24-31 03/10A	103,429.95	0.01
100,000	SOLVAY SA 3.8750 24-28 03/04A	102,043.77	0.01
100,000	SYENSQO SA/NV 2.75 15-27 02/12A	99,493.82	0.01
100,000	VGP SA 1.625 22-27 17/01A	94,830.08	0.01
100,000	VGP SA 2.25 22-30 17/01A	89,635.78	0.01
	Bulgaria	**1,666,152.18**	**0.10**
200,000	BULGARIA 0.375 20-30 23/09A	170,155.09	0.01
170,000	BULGARIA 1.375 20-50 23/09A	102,745.46	0.01
100,000	BULGARIA 2.625 15-27 26/03A	99,292.83	0.01
100,000	BULGARIA 3.125 15-35 26/03A	95,289.00	0.01
210,000	BULGARIA 3.625 24-32 05/09A	213,247.74	0.01
200,000	BULGARIA 4.125 22-29 23/09A	209,068.50	0.01
160,000	BULGARIA 4.25 24-44 05/09A	161,542.89	0.01
100,000	BULGARIA 4.375 23-31 13/05A	106,473.06	0.01
300,000	BULGARIA 4.5 23-33 27/01A	322,672.80	0.02
100,000	BULGARIA 4.625 22-34 23/09A	108,563.07	0.01
70,000	BULGARIA 4.875 23-36 13/05A	77,101.74	0.00
	Canada	**16,557,652.07**	**1.00**
300,000	ALBERTA PROVINCE D 3.125 24-34 16/10A	306,819.37	0.02
300,000	BANK OF MONTREAL 0.0500 21-29 08/06A	266,706.82	0.02
300,000	BANK OF MONTREAL 0.125 22-27 26/01A	284,049.37	0.02
250,000	BANK OF MONTREAL 2.75 22-26 13/10A	251,806.28	0.02
100,000	BANK OF MONTREAL 2.75 22-27 15/06A	99,615.85	0.01
207,000	BANK OF MONTREAL 3.375 23-26 04/07A	209,928.29	0.01
400,000	BANK OF NOVA SC 0.45 22-26 16/03A	387,985.32	0.02
200,000	BANK OF NOVA SCOTIA 0.01 20-27 14/01A	188,992.43	0.01
100,000	BANK OF NOVA SCOTIA 0.01 21-29 14/09A	88,042.26	0.01
100,000	BANK OF NOVA SCOTIA 0.125 19-26 04/09A	95,081.03	0.01
100,000	BANK OF NOVA SCOTIA 0.25 21-28 01/11A	89,560.27	0.01
100,000	BANK OF NOVA SCOTIA 0.375 22-30 26/03A	88,437.77	0.01
200,000	BANK OF NOVA SCOTIA 3.25 23-28 18/01A	204,321.27	0.01
200,000	BANK OF NOVA SCOTIA 3.5 24-29 17/04A	203,677.21	0.01
300,000	BANK OF NOVA SCOTIA TO 0.01 21-27 15/12A	277,265.33	0.02
200,000	CANADA 0.01 20-30 25/11A	170,616.33	0.01
400,000	CANADA 0.25 21-31 05/05A	343,072.21	0.02
100,000	CANADA 0.25 21-31 09/06A	85,315.98	0.01
100,000	CANADA 0.375 20-27 08/04A	95,082.79	0.01
200,000	CANADA 0.625 19-26 16/01A	195,265.63	0.01
310,000	CANADA 0.875 17-27 04/05A	298,226.58	0.02
100,000	CANADA 0.875 18-28 05/07A	94,438.71	0.01
100,000	CANADA 0 19-29 15/10U	88,242.03	0.01
300,000	CANADA 0 20-30 29/10A	256,999.15	0.02
300,000	CANADA 3 23-33 24/01A	305,651.61	0.02
100,000	CANADIAN IMPERI 2.6250 24-29 01/10A	100,271.91	0.01
100,000	CANADIAN IMPERIAL 3.2500 23-27 31/03A	101,652.03	0.01
100,000	CANADIAN IMPERIAL BANK 0.01 21-26 07/10A	95,199.46	0.01
100,000	CAN IMP BK 3.807 24-29 09/07A	102,914.49	0.01
300,000	CDP FINANCIAL INC 1.125 22-27 06/04A	290,696.89	0.02
500,000	CDP FINANCIAL INC 3.0 24-29 11/04A	511,608.20	0.03
200,000	CIBC 0.01 21-29 30/04A	177,957.60	0.01
100,000	CIBC 0.04 19-27 09/07A	93,221.02	0.01
300,000	CIBC 0.37522-26 10/03A	290,891.07	0.02
300,000	CPPIB CAPITAL 0.75 22-37 02/02A	231,657.63	0.01
250,000	CPPIB CAPITAL INC 0.75 19-49 15/07A	149,268.30	0.01
100,000	EQUITABLE BANK 3.5 24-27 28/05A	102,150.69	0.01
400,000	EXPO DEV CA 0.5 22-27 25/02A	383,420.95	0.02
300,000	EXPO DEV CA 2.875 23-28 19/01A	305,442.60	0.02
200,000	FED CAISSES DESJARD 0.01 20-25 24/09A	194,733.15	0.01
300,000	FED CAISSES DESJARD 0.01 21-26 08/04A	288,813.53	0.02
200,000	FED CAISSES DESJARD 0.25 22-27 08/02A	189,578.31	0.01
100,000	FED CAISSES DESJARD 3.1250 24-29 30/05A	102,470.99	0.01
100,000	FEDERATION DES CAISS 3.467 24-29 05/09A	101,683.00	0.01
300,000	HSBC BK CANADA 1.5 22-27 15/09A	291,608.06	0.02
100,000	HSBC BK CANADA 3.625 23-28 07/03A	103,639.33	0.01
100,000	MAGNA INTL 1.500 17-27 25/09A	96,160.22	0.01
100,000	MAGNA INTL 4.375 23-32 17/03A	106,393.98	0.01
100,000	MERCEDES-BENZ FIN 3.0 22-27 23/02A	100,416.86	0.01
200,000	NATIONAL BK CANADA 3.5000 23-28 25/04A	206,304.09	0.01
100,000	NATIONAL BK OF CANADA 0.01 21-26 29/09A	95,213.75	0.01
100,000	NATL BANK OF CANADA 3.75 23-28 25/01A	102,248.88	0.01
100,000	NATL BANK OF CANADA 3.75 24-29 02/05A	102,832.79	0.01
200,000	NATL GRID 5.602 23-28 12/06S	189,226.63	0.01
100,000	ONTARIO TEACHER 0.9500 21-51 24/11A	57,120.60	0.00
300,000	ONTARIO TEACHER 1.8500 22-32 03/05A	279,149.80	0.02
100,000	ONTARIO TEACHERS' FI 0.05 20-30 25/11A	84,752.31	0.01
100,000	ONTARIO TEACHERS FINA 0.1 21-28 19/05A	91,569.17	0.01
100,000	ONTARIO TEACHERS FINAN 0.9 21-41 20/05A	70,329.63	0.00
200,000	PROVINCE DE L ONTARIO 3.1 24-34 31/01A	205,167.41	0.01
100,000	PROVINCE OF BRITISH COLUMBIA 3.4% 24-05-39	103,567.65	0.01
300,000	PROVINCE OF QUEBEC 0.5 22-32 25/01A	257,100.55	0.02
200,000	PROV OF BRITISH COLUMB 3.00 24-34 24/07A	202,366.64	0.01
100,000	RBC TORONTO 0.05 19-26 19/06A	95,939.45	0.01
200,000	ROYAL BANK OF CANADA 0.01 21-28 05/10A	180,837.29	0.01
200,000	ROYAL BANK OF CANADA 0.01 21-31 27/01A	169,397.40	0.01
200,000	ROYAL BANK OF CANADA 0.125 22-27 26/04A	188,377.53	0.01
300,000	ROYAL BANK OF CANADA 0.625 22-26 23/03A	291,872.95	0.02
200,000	ROYAL BANK OF CANADA 2.125 22-29 26/04A	193,263.19	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	ROYAL BANK OF CANADA 2.375 22-27 13/09A	199,283.31	0.01
100,000	ROYAL BANK OF CANADA 3.5 23-28 25/07A	103,519.55	0.01
200,000	ROYAL BANK OF CANADA 4.375 23-30 02/10A	214,353.59	0.01
200,000	TORONTO-DOMINION 3.5630 24-31 16/04A	203,613.80	0.01
300,000	TORONTO-DOMINION 3.8790 23-26 13/03A	305,679.42	0.02
300,000	TORONTO DOMINION BAN 2.776 24-27 03/09A	302,387.81	0.02
200,000	TORONTO DOMINION BAN 2.862 24-31 15/04A	202,139.45	0.01
300,000	TORONTO DOMINION BAN 3.191 24-29 16/02A	307,644.40	0.02
200,000	TORONTO DOMINION BAN 3.247 24-34 16/02A	207,217.57	0.01
100,000	TORONTO DOMINION BAN 3.666 23-31 08/09A	105,846.38	0.01
100,000	TORONTO DOMINION BANK 0.5 22-27 18/01A	94,885.56	0.01
500,000	TORONTO DOMINION BANK 0.864 22-27 24/03A	480,050.35	0.03
100,000	TORONTO DOMINION BANK 3.25 22-26 27/04A	101,093.69	0.01
183,000	TORONTO DOMINION BANK 3.631 22-29 13/12A	187,639.88	0.01
300,000	TORONTO DOMINION BK 1.952 22-30 08/04A	281,399.39	0.02
100,000	TORONTO DOMINION BK 2.551 22-27 03/08A	99,381.22	0.01
200,000	TORONTO DOMINION BK 3.129 22-32 03/08A	197,538.14	0.01
100,000	TORONTO DOMINION BK 3.715 23-30 13/03A	105,388.04	0.01
200,000	TORONTO DOMINION BK 3.765 23-26 08/09A	204,902.65	0.01
	Chile	**1,267,591.12**	**0.08**
100,000	CHILE 0.1 21-27 26/01A	93,316.71	0.01
150,000	CHILE 0.555 21-29 21/01A	134,764.48	0.01
400,000	CHILE 0.83 19-31 02/07A	342,915.53	0.02
100,000	CHILE 1.25 20-40 29/01A	71,605.86	0.00
100,000	CHILE 1.25 21-51 22/01A	57,530.62	0.00
100,000	CHILE 1.3 21-36 26/07A	78,272.14	0.00
100,000	CHILE 1.75 16-26 20/01A	98,134.61	0.01
100,000	CHILE 1.875 15-30 27/05A	93,215.40	0.01
285,218	CHILE 4.125 23-34 05/07A	297,835.77	0.02
	Croatia	**1,398,065.45**	**0.08**
400,000	CROATIA 1.125 19-29 19/06A	373,423.41	0.02
200,000	CROATIA 1.125 21-33 04/03A	173,313.46	0.01
182,000	CROATIA 1.50 20-31 17/06A	167,843.22	0.01
100,000	CROATIA 1.75 21-41 04/03A	80,946.35	0.00
200,000	CROATIA 2.70 18-28 15/06A	201,025.31	0.01
200,000	CROATIA 2.75 17-30 27/01A	200,924.91	0.01
200,000	CROATIA 2.8750 22-32 22/04A	200,588.79	0.01
	Cyprus	**1,068,758.84**	**0.06**
100,000	CYPRUS 0.0000 21-26 09/02A	96,994.32	0.01
100,000	CYPRUS 0.6250 20-30 21/01A	90,914.87	0.01
80,000	CYPRUS 0.95 22-32 20/01A	71,014.73	0.00
78,000	CYPRUS 1.2500 20-40 21/01A	57,951.95	0.00
124,000	CYPRUS 1.5 20-27 16/04A	121,227.49	0.01
148,000	CYPRUS 19-34 26/02U	145,980.88	0.01
156,000	CYPRUS 2.375 18-28 25/09A	155,311.65	0.01
149,000	CYPRUS 2.75 19-49 03/05A	132,335.53	0.01
91,000	CYPRUS 4.125 23-33 13/04A	99,885.81	0.01
95,000	CYPRUS 4.25 15-25 04/11A	97,141.61	0.01
	Czech Republic	**499,403.91**	**0.03**
200,000	CESKA SPORITELN -30 15/01A	206,402.68	0.01
200,000	KOMERCNI BANKA AS 0.01 21-26 20/01A	192,619.44	0.01
100,000	UNICREDIT BANK 2.8750 24-29 25/03A	100,381.79	0.01
	Denmark	**6,957,612.92**	**0.42**
100,000	A.P. MOELLER-MAERSK 0.75 21-31 25/11A	84,944.54	0.01
100,000	A.P. MOELLER-MAERSK 1.75 18-26 16/03A	98,375.32	0.01
100,000	A.P. MOELLER - MAERSK 3.75 24-32 05/03A	102,583.62	0.01
100,000	A.P. MOELLER - MAERSK 4.125 24-36 05/03A	104,157.48	0.01
100,000	H.LUNDBECK AS 0.875 20-27 14/10A	93,695.09	0.01
100,000	ISS GLOBAL AS 0.875 19-26 18/06A	96,455.74	0.01
100,000	ISS GLOBAL AS 1.5 17-27 31/08A	95,867.56	0.01
170,000	ISS GLOBAL AS 3.875 24-29 05/06A	174,731.02	0.01
250,000	JYSKE REALKREDIT 0.50 16-26 01/10A	240,554.71	0.01
200,000	JYSKE REALKREDIT AS 3.0 24-31 01/04A	204,865.31	0.01
200,000	JYSKE REALKREDIT AS 3.25 23-30 01/07A	207,383.06	0.01
200,000	KOMMUNEKREDIT 0.00 19-30 27/08A	173,821.78	0.01
200,000	KOMMUNEKREDIT 0.00 21-31 03/03A	171,271.28	0.01
200,000	KOMMUNEKREDIT 0.01 20-34 04/05A	155,581.02	0.01
300,000	KOMMUNEKREDIT 0.75 18-28 05/07A	284,002.55	0.02
100,000	KOMMUNEKREDIT 0.875 16-36 03/11A	80,620.22	0.00
100,000	KOMMUNEKREDIT 1.5 22-29 16/05A	96,535.31	0.01
100,000	KOMMUNEKREDIT 2.375 22-32 15/09A	98,908.54	0.01
200,000	KOMMUNEKREDIT 2.875 23-35 19/01A	202,807.97	0.01
200,000	KOMMUNEKREDIT 3.125 24-38 24/11A	205,121.33	0.01
100,000	KOMMUNEKREDIT 3.188 24-49 18/01A	102,904.12	0.01
100,000	KOMMUNEKREDIT 3.375 23-43 26/04A	104,540.08	0.01
200,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	202,161.24	0.01
100,000	NOVO NORDISK FINANCE 0.125 21-28 04/06A	91,634.34	0.01
100,000	NOVO NORDISK FINANCE 1.125 22-27 30/09A	96,229.93	0.01
100,000	NOVO NORDISK FINANCE 1.3750 22-30 31/03A	93,492.38	0.01
200,000	NOVO NORDISK FINANCE 3.125 24-29 21/01A	204,133.09	0.01
100,000	NOVO NORDISK FINANCE 3.25 24-31 21/01A	102,574.38	0.01
290,000	NOVO NORDISK FINANCE 3.375 24-34 21/05A	297,752.28	0.02
100,000	NYKREDIT 3.875 24-29 09/07A	102,780.33	0.01
100,000	NYKREDIT REALKR 3.5000 24-31 10/07A	100,585.31	0.01
100,000	NYKREDIT REALKREDIT 0.25 20-26 23/11A	96,675.36	0.01
200,000	NYKREDIT REALKREDIT 0.375 21-28 24/02A	182,811.45	0.01
100,000	NYKREDIT REALKREDIT 0.75 20-27 20/01A	95,417.65	0.01
100,000	NYKREDIT REALKREDIT 0.875 21-31 28/04A	95,807.39	0.01
100,000	NYKREDIT REALKREDIT 1.375 22-27 07/27A	96,261.49	0.01
200,000	NYKREDIT REALKREDIT 4.625 23-29 19/01A	211,299.14	0.01
100,000	NYKREDIT REALKREDIT 4 23-28 17/07A	102,858.06	0.01
100,000	ORSTED 1.50 17-29 26/11A	93,001.90	0.01
100,000	ORSTED 1.5 21-99 18/02A	82,500.00	0.00
100,000	ORSTED 2.25 22-28 14/06A	97,646.60	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	ORSTED 2.875 22-33 14/06A	193,349.63	0.01
100,000	ORSTED 3.625 23-26 01/03A	100,955.04	0.01
100,000	ORSTED 3.75 23-30 01/03A	102,817.86	0.01
100,000	ORSTED 4.125 23-35 01/03A	105,525.85	0.01
100,000	ORSTED 5.25 22-XX 08/12A	102,750.00	0.01
100,000	PANDORA AS 3.875 24-30 31/05A	101,921.41	0.01
100,000	TDC NET AS 5.056 22-28 31/05A	104,264.87	0.01
100,000	TDC NET AS 5.186 24-29 02/08A	105,302.25	0.01
100,000	TDC NET AS 5.618 23-30 06/02A	106,036.85	0.01
200,000	VESTAS WIND SYSTEMS 4.125 23-31 15/06A	207,708.80	0.01
100,000	VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	101,630.39	0.01
	Estonia	**50,800.38**	**0.00**
50,000	ESTONIE 3.25 24-34 17/01A	50,800.38	0.00
	Finland	**24,858,256.55**	**1.50**
200,000	AKTIA BANK 3.0000 24-29 22/10A	204,767.50	0.01
200,000	AKTIA OYJ 3.375 23-27 31/05	204,783.19	0.01
100,000	CASTELLUM HELSINKI 0.875 21-29 17/09A	86,791.74	0.01
100,000	ELISA CORPORATION 1.125 19-26 26/02A	97,620.18	0.01
100,000	FINGRID EMTN 3.25 24-34 20/03A	101,195.21	0.01
641,000	FINLAND 0.000 20-30 15/09A	557,416.66	0.03
575,000	FINLAND 0.125 20-36 15/04A	425,740.70	0.03
775,000	FINLAND 0.125 21-31 15/09A	661,753.68	0.04
522,000	FINLAND 0.125 21-52 15/04A	251,387.93	0.02
426,000	FINLAND 0.25 20-49 15/09A	282,369.74	0.02
1,061,000	FINLAND 0.50 16-26 15/04A	1,033,359.19	0.06
878,000	FINLAND 0.50 17-27 15/09A	837,444.56	0.05
792,000	FINLAND 0.5 18-28 15/09A	740,689.71	0.04
884,000	FINLAND 0.5 19-29 15/09A	810,499.78	0.05
589,000	FINLAND 0.5 22-43 15/04A	385,153.35	0.02
571,000	FINLAND 0.75 15-31 15/04A	514,004.94	0.03
478,000	FINLAND 0.875 15-25 15/09A	470,179.31	0.03
446,000	FINLAND 0 21-26 15/09A	427,465.04	0.03
632,000	FINLAND 1.125 18-34 15/04A	552,663.13	0.03
782,000	FINLAND 1.375 17-47 15/04A	582,534.44	0.04
483,000	FINLAND 1.375 22-27 15/04A	473,630.28	0.03
660,000	FINLAND 1.5000 22-32 15/09A	611,627.22	0.04
723,000	FINLAND 2.625 12-42 04/07A	693,089.51	0.04
560,000	FINLAND 2.75 12-28 04/07A	571,435.12	0.03
537,000	FINLAND 2.75 23-38 15/04A	529,987.70	0.03
660,000	FINLAND 2.875 23-29 15/04A	677,053.95	0.04
477,000	FINLAND 2.95 24-55 15/04A	471,671.56	0.03
864,000	FINLAND 3.00 23-33 15/09A	892,129.12	0.05
597,000	FINLAND 3.0 24-34 15/09A	614,999.47	0.04
450,000	FINLAND B 2.50 24-30 15/04A	453,986.51	0.03
200,000	FINNVERA OYJ 1.125 17-32 17/05A	181,505.18	0.01
200,000	FINNVERA OYJ 2.125 22-28 08/03A	199,118.19	0.01
100,000	FINNVERA OYJ 2.875 24-29 30/08A	102,300.10	0.01
100,000	FINNVERA PLC 1.25 18-33 14/07A	90,012.58	0.01
100,000	KOJAMO PLC 0.875 21-29 28/05A	88,052.39	0.01
100,000	KOJAMO PLC 1.875 20-27 27/05A	96,502.19	0.01
200,000	KUNTARAHOITUS O 3.0000 23-28 25/09A	204,987.84	0.01
100,000	METSO OUTOTEC OYJ 4.875 22-27 07/12A	104,845.82	0.01
100,000	MUNICIPALITY FINANCE 0.00 20-30 14/10A	86,447.37	0.01
200,000	MUNICIPALITY FINANCE 0.00 21-31 02/03A	171,203.19	0.01
100,000	MUNICIPALITY FINANCE 0.0 21-28 21/04A	92,213.04	0.01
100,000	MUNICIPALITY FINANCE 0.05 20-35 10/09A	74,699.79	0.00
100,000	MUNICIPALITY FINANCE 0.25 22-32 25/02A	84,744.39	0.01
200,000	MUNICIPALITY FINANCE 0.625 17-26 26/11A	193,217.01	0.01
100,000	MUNICIPALITY FINANCE 1.25 18-33 28/02A	89,882.01	0.01
100,000	MUNICIPALITY FINANCE 1.50 22-29 17/05A	96,333.01	0.01
200,000	MUNICIPALITY FINANCE 2.75 24-34 02/02A	200,870.66	0.01
300,000	MUNICIPALITY FINANCE 2.875 23-28 18/01A	305,411.96	0.02
200,000	MUNICIPALITY FINANCE 3.125 23-30 29/07A	207,451.89	0.01
100,000	MUNICIPALITY FIN PLC 2.5 24-29 29/08A	100,432.92	0.01
300,000	NESTE CORPORATION 0.75 21-28 25/03A	277,163.70	0.02
100,000	NESTE OYJ 3.875 23-29 16/03A	102,815.39	0.01
100,000	NOKIA OYJ 2 19-26 11/03A	98,453.54	0.01
100,000	NOKIA OYJ 3.125 20-28 15/05A	100,074.09	0.01
100,000	NOKIA OYJ 4.375 23-31 21/08A	103,797.00	0.01
100,000	NORDEA BANK 0.625 15-27 17/03A	95,723.95	0.01
100,000	NORDEA BANK ABP 0.375 19-26 28/05A	96,365.52	0.01
200,000	NORDEA BANK ABP 0.50 21-28 02/11A	181,221.95	0.01
200,000	NORDEA BANK ABP 0.5 20-27 14/05A	189,676.31	0.01
200,000	NORDEA BANK ABP 0.625 21-31 18/05A	190,985.64	0.01
200,000	NORDEA BANK ABP 1.125 17-27 27/09A	191,965.74	0.01
200,000	NORDEA BANK ABP 1.125 22-27 16/02A	192,438.00	0.01
150,000	NORDEA BANK ABP 2.5000 22-29 23/05A	147,085.96	0.01
100,000	NORDEA BKP 2.875 22-32 24/08A	98,272.10	0.01
100,000	NORDEA BKP 3.375 24-29 11/06A	102,324.03	0.01
200,000	NORDEA BKP 4.125 23-28 05/05A	208,116.45	0.01
200,000	NORDEA KIINNITY 3.5000 23-26 31/08A	203,933.97	0.01
200,000	NORDEA MORTGAGE BANK 0.125 19-27 18/06A	187,965.00	0.01
200,000	NORDEA MORTGAGE BANK 1 22-29 30/03A	187,639.24	0.01
100,000	NORDEA MORTGAGE BANK 2.625 22-25 01/12A	100,067.45	0.01
200,000	NORDEA MORTGAGE BANK 3.00 23-30 20/02A	204,829.19	0.01
200,000	NORDEA MORTGAGE BANK 3.0 24-31 31/01A	205,112.44	0.01
200,000	NORDEA MTGE 0.25 19-26 18/03A	193,513.42	0.01
80,000	NORDIC INVENTMENT BK 2.375 24-29 11/09A	80,223.44	0.00
100,000	NORDIC INVEST BANK 0.25 22-29 09/03A	91,504.18	0.01
200,000	NORDIC INVESTMENT 0.0000 19-26 25/09A	191,281.93	0.01
100,000	NORDISKA INV BK NORTH 2.625 24-31 24/01A	101,269.65	0.01
100,000	NORDISKA INVESTERING 2.875 24-27 04/07A	101,722.71	0.01
150,000	OP CORPORATE BANK 0.1 20-27 16/11A/11A	138,450.34	0.01
100,000	OP CORPORATE BANK 0.25 21-26 24/03A	96,243.85	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	OP CORPORATE BANK 0.6250 22-27 27/07A	93,950.96	0.01
100,000	OP CORPORATE BANK 0.625 19-29 12/11U	88,273.18	0.01
225,000	OP CORPORATE BANK 2.875 22-25 15/12A	224,870.93	0.01
100,000	OP CORPORATE BANK PLC 0.375 21-28 08/12A	89,407.80	0.01
100,000	OP MORTGAGE 2.5 24-29 03/10A	99,822.67	0.01
200,000	OP MORTGAGE BANK 0.625 18-25 01/09A	196,108.77	0.01
200,000	OP MORTGAGE BANK 2.75 23-30 25/01A	201,897.89	0.01
100,000	OP MORTGAGE BANK 3.0000 24-31 17/07A	102,230.94	0.01
200,000	OP MORTGAGE BANK 3.125 23-28 20/10A	204,852.92	0.01
100,000	OP- MORTGAGE BANK PLC 0.625 19-29 15/02A	92,174.34	0.01
100,000	OP MORTGAGE BANK PLC 0.75 17-27 07/06A	95,680.74	0.01
300,000	OP-MORTGAGE BANK PLC 1 22-27 05/10A5/10A	287,557.87	0.02
100,000	OP-MORTGAGE BANK PLC 3.375 23-27 15/02A	102,116.79	0.01
100,000	SAMPO PLC 2.25 18-30 27/09A	96,091.80	0.01
100,000	STORA ENSO OYJ 0.625 20-30 02/12A	84,661.91	0.01
100,000	STORA ENSO OYJ 4.25 23-29 01/09A	103,765.16	0.01
100,000	STORA ENSO OYJ 4 23-26 01/06A	101,350.74	0.01
150,000	UPM KYMMENE CORP 2.25 22-29 23/05A	145,543.01	0.01
	France	**331,372,960.10**	**20.02**
100,000	ACCOR SA 1.75 19-26 04/02A	98,247.50	0.01
100,000	ACCOR SA 2.375 21-28 29/11A	96,770.88	0.01
200,000	ACCOR SA 3.8750 24-31 11/03A	203,385.34	0.01
100,000	ADP 2.75 13-28 05/06A	100,230.31	0.01
100,000	AEROPORTS DE PARIS 2.125 20-26 02/10A	98,989.20	0.01
300,000	AEROPORTS DE PARIS 2.75 20-30 02/04A	295,225.89	0.02
200,000	AEROPORTS DE PARIS A 1.5 20-32 02/07A	177,794.43	0.01
200,000	AEROPORTS DE PARIS-ADP- 1 17-27 13/12A	189,864.42	0.01
100,000	AFD 1.00 18-28 31/01A	94,853.61	0.01
300,000	AFD 1.375 17-32 05/07A	267,088.58	0.02
100,000	AFD 1.5 24-34 31/10A	86,421.00	0.01
300,000	AFD 2.25 14-26 28/05A	298,254.92	0.02
200,000	AFD 3.75 12-27 15/02A	205,132.54	0.01
400,000	AFD EMTN 0.25 16-26 21/07A	383,773.97	0.02
300,000	AGENCE FRANCAISE 0.0100 21-28 25/11A	268,388.59	0.02
200,000	AGENCE FRANCAISE 0.3750 21-36 25/05A	144,302.85	0.01
200,000	AGENCE FRANCAISE DE 2.875 23-30 21/01A	200,832.39	0.01
300,000	AGENCE FRANCAISE DE D 1.125 22-37 02/03A	234,136.67	0.01
200,000	AGENCE FRANCAISE DEV 0.125 21-31 29/09A	164,885.66	0.01
200,000	AGENCE FRANCAISE DEV 0.25 19-29 29/06A	177,925.31	0.01
100,000	AGENCE FRANCAISE DEV 0.5 20-30 25/05A	88,109.45	0.01
200,000	AGENCE FRANCAISE DEV 3.375 23-33 25/05A	205,415.35	0.01
100,000	AGENCE FRANCAISE DEVPT 1.5 18-34 31/10A	86,291.66	0.01
200,000	AGENCE FRANC DE DEVE 3.5 22-33 25/02A	207,178.78	0.01
200,000	AGENCE FRANCE DE DEV 1.625 22-32 25/05A	181,885.80	0.01
300,000	AGENCE FRANCE LOCALE 0.00 20-27 28/10A	277,312.85	0.02
100,000	AIR LIQUIDE FINANCE 0.6250 19-30 20/06A	88,483.79	0.01
100,000	AIR LIQUIDE FINANCE 1.00 17-27 08/03A	96,316.42	0.01
100,000	AIR LIQUIDE FINANCE 1.25 16-28 13/06A	95,825.51	0.01
200,000	AIR LIQUIDE FINANCE 1.375 20-30 02/04A	185,583.68	0.01
100,000	AIR LIQUIDE FINANCE 3.375 24-34 29/05A	102,326.86	0.01
100,000	ALD SA 1.25 22-26 02/03A	97,587.40	0.01
100,000	ALD SA 4 22-27 05/07A	102,445.93	0.01
100,000	ALSTOM SA 0.125 21-27 27/07A	92,948.75	0.01
200,000	ALSTOM SA 0.25 19-26 14/10A	189,914.63	0.01
100,000	ALSTOM SA 0.5 21-30 27/07A	86,295.98	0.01
100,000	ALSTOM SA 0 21-29 11/01A	88,013.68	0.01
100,000	APRR SA 0.125 20-29 18/09A	89,027.12	0.01
200,000	APRR SA 1.25 19-28 18/01A	190,601.65	0.01
100,000	APRR SA 1.25 20-27 14/04A	96,716.57	0.01
100,000	ARKEA HOME LOANS 0.125 19-29 12/07A	89,028.68	0.01
100,000	ARKEA PUBLIC SECTOR 0.875 22-28 31/03A	94,441.06	0.01
100,000	ARKEA PUBLIC SECTOR 3.25 23-31 10/01A	103,050.86	0.01
100,000	ARKEMA 3.5 24-34 12/09A	99,639.43	0.01
100,000	ARKEMA SA 0.125 20-26 14/10A	95,015.57	0.01
100,000	ARKEMA SA 0.75 19-29 03/12A	89,740.78	0.01
100,000	ARKEMA SA 1.50 17-27 20/04A	97,185.34	0.01
100,000	ARKEMA SA 4.25 23-30 20/05A	105,724.99	0.01
100,000	ARVAL SERVICE LEASE 0 21-25 01/10U	97,057.40	0.01
200,000	ARVAL SERVICE LEASE 3.375 22-26 04/01A	200,280.25	0.01
200,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	203,017.33	0.01
200,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	202,593.59	0.01
100,000	ASFFP 1.25 17-27 18/01A	97,062.95	0.01
100,000	AUTOROUTES DU SUD 1.00 16-26 13/05A	97,402.31	0.01
100,000	AUTOROUTES DU SUD 1.375 18-30 22/01A	93,109.99	0.01
100,000	AX 3.625 23-33 10/01A	104,549.62	0.01
100,000	AXA 3.375 24-34 31/05A	101,798.93	0.01
300,000	AXA 3.75 22-30 12/10A	313,268.10	0.02
100,000	AXA HOME LOAN S 0.7500 22-26 22/10A	96,592.54	0.01
100,000	AXA HOME LOAN SFH 0.05 19-27 05/07A	93,429.80	0.01
200,000	AYVENS 3.875 24-27 22/02A	203,879.74	0.01
200,000	AYVENS 3.875 24-28 24/01A	203,702.63	0.01
100,000	AYVENS 3.875 24-29 16/07A	102,039.11	0.01
100,000	AYVENS 4.25 23-27 18/01A	102,720.92	0.01
200,000	AYVENS 4.375 23-26 23/11A	205,364.79	0.01
100,000	AYVENS 4.75 22-25 13/10A	101,681.25	0.01
100,000	AYVENS 4.875 23-28 06/10A	105,851.80	0.01
200,000	BANQUE DE DEVELOPPEME 2.875 23-30 13/04A	205,372.77	0.01
100,000	BANQUE FED CRED 0.6250 22-27 19/11A	92,834.29	0.01
200,000	BANQUE FED CRED 1.1250 21-31 19/11A	166,333.84	0.01
100,000	BANQUE FED CRED 4.1250 23-30 18/09A	105,647.09	0.01
100,000	BANQUE FEDERATIVE 3.5 24-31 15/05A	102,176.26	0.01
200,000	BANQUE FEDERATIVE 4.75 23-31 10/11A	215,153.50	0.01
100,000	BANQUE FEDERATIVE DU 0.1 20-27 08/10A	92,418.19	0.01
100,000	BANQUE FEDERATIVE DU 0.625 20-31 21/10A	84,182.20	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	BANQUE FEDERATIVE DU 0.625 21-28 03/06A	271,423.86	0.02
200,000	BANQUE FEDERATIVE DU 0.75 20-30 17/01A	176,281.41	0.01
300,000	BANQUE FEDERATIVE DU 4.375 24-34 11/01A	302,946.47	0.02
100,000	BANQUE POSTALE HOME L.0.5 19-26 30/01A	97,307.14	0.01
300,000	BFCM 0.01 21-26 11/05A	286,881.97	0.02
200,000	BFCM 0.25 21-28 19/01A	180,048.48	0.01
300,000	BFCM 0.25 21-28 29/06A	272,782.26	0.02
300,000	BFCM 0.75 19-26 08/06A	289,980.54	0.02
200,000	BFCM 1.25 20-30 03/06A1.25 20-30 03/06A	177,933.90	0.01
100,000	BFCM 1.375 18-28 16/07A	94,795.16	0.01
200,000	BFCM 1.625 16-26 19/01A	196,930.59	0.01
100,000	BFCM 1.625 17-27 15/11A	95,138.66	0.01
100,000	BFCM 1.75 19-29 15/03A	94,063.99	0.01
100,000	BFCM 1.875 16-26 04/11A	97,677.80	0.01
100,000	BFCM 1.875 19-29 18/06A	93,112.80	0.01
100,000	BFCM 2.375 16-26 24/03A	98,836.82	0.01
100,000	BFCM 2.5 18-28 25/05A	97,334.98	0.01
100,000	BFCM 2.625 22-29 06/11A	97,145.44	0.01
400,000	BFCM 3.125 22-27 14/09A	403,059.45	0.02
100,000	BFCM 3.625 22-32 14/09A	103,036.85	0.01
100,000	BFCM 3.875 23-28 26/01A	102,372.50	0.01
300,000	BFCM 4.375 23-30 02/05A	313,718.14	0.02
100,000	BFCM 4.524 22-25 13/07S	96,195.26	0.01
200,000	BFCM 5.125 23-33 13/01A	215,067.15	0.01
200,000	BFCM BANQUE 4.125 23-29 13/03A	209,475.96	0.01
200,000	BFCM BANQUE FEDERATI 3.75 22-33 01/02A	207,028.74	0.01
100,000	BFCM BANQUE FEDERATI 4.0 23-33 26/01A	103,373.66	0.01
200,000	BFCM BANQUE FEDERATI 4.125 23-33 14/06A	212,605.52	0.01
100,000	BFCM EMTN 4.00 22-29 21/11A	104,516.61	0.01
200,000	BNP PARIBAS 0.1250 19-26 04/09A	189,808.70	0.01
200,000	BNP PARIBAS 0.5000 21-28 30/05A	186,999.04	0.01
200,000	BNP PARIBAS 1.375 19-29 28/05A	184,453.49	0.01
100,000	BNP PARIBAS 1.50 16-28 25/05A	95,766.09	0.01
200,000	BNP PARIBAS 1.50 17-25 17/11A	196,840.09	0.01
200,000	BNP PARIBAS 1.50 18-28 23/05A	189,881.73	0.01
200,000	BNP PARIBAS 1.625 16-26 23/03A	197,539.54	0.01
200,000	BNP PARIBAS 2.1 22-32 07/04A	181,926.57	0.01
100,000	BNP PARIBAS 2.25 16-27 11/01A	98,149.51	0.01
100,000	BNP PARIBAS 2.75 15-26 27/01A	99,498.03	0.01
200,000	BNP PARIBAS 3.8750 23-31 10/01A	207,766.61	0.01
100,000	BNP PARIBAS 4.0420 24-32 10/01A	103,007.03	0.01
200,000	BNP PARIBAS 4.125 23-33 24/05A	214,070.38	0.01
200,000	BNP PARIBAS SA 0.25 21-27 13/04A	191,522.52	0.01
200,000	BNP PARIBAS SA 0.625 20-32 03/12A	161,291.93	0.01
100,000	BNP PARIBAS SA 1.125 18-26 11/06A	97,049.76	0.01
200,000	BNP PARIBAS SA 1.625 19-31 02/07A	175,773.81	0.01
300,000	BNP PARIBAS SA 2.125 19-27 23/01A	295,839.56	0.02
100,000	BNP PARIBAS SA 2.875 16-26 01/10A	99,616.43	0.01
200,000	BNP PARIBAS SA 3.625 22-29 01/09A	203,686.68	0.01
100,000	BNPP HOME 3.0 23-28 25/05A	101,876.20	0.01
400,000	BNPP HOME 3.0 23-30 31/01A	407,924.76	0.02
300,000	BOUYGUES 1.125 20-28 14/04A	282,867.10	0.02
200,000	BOUYGUES 1.375 16-27 07/06A	193,536.22	0.01
100,000	BOUYGUES 2.25 22-29 29/06A	96,914.74	0.01
100,000	BOUYGUES 3.875 23-31 17/07A	103,802.62	0.01
200,000	BOUYGUES 4.625 22-32 07/06A	216,780.36	0.01
200,000	BOUYGUES 5.375 22-42 30/06A	234,358.74	0.01
100,000	BOUYGUES SA 0.5000 21-30 11/02A	87,775.85	0.01
100,000	BOUYGUES SA 3.2500 22-37 30/06A	96,319.28	0.01
200,000	BPCE 0.375 22-26 02/02A	193,478.49	0.01
100,000	BPCE 0.5 20-27 15/09A	95,244.40	0.01
200,000	BPCE 0.875 17-28 13/04A	188,814.73	0.01
100,000	BPCE 1.00 16-28 05/10A	93,271.51	0.01
200,000	BPCE 1.75 22-27 26/04A	194,656.73	0.01
200,000	BPCE 2.375 22-32 26/04A	189,803.69	0.01
200,000	BPCE 3.50 23-28 25/01A	203,889.75	0.01
200,000	BPCE 3.625 23-26 17/04A	202,274.73	0.01
200,000	BPCE 4.0 22-32 29/11A	210,343.93	0.01
200,000	BPCE ISSUER 3.875 24-36 25/01A	207,202.09	0.01
100,000	BPCE S.A. 0.01 21-27 14/01A	94,019.27	0.01
200,000	BPCE S.A. 0.25 20-26 15/01A	193,357.99	0.01
100,000	BPCE S.A. 0.625 20-30 15/01A	88,561.81	0.01
100,000	BPCE S.A. 0.75 21-31 03/03A	84,671.88	0.01
200,000	BPCE SA 0.25 21-31 14/01A	168,251.88	0.01
300,000	BPCE SA 0.5000 19-27 24/02A	282,974.39	0.02
100,000	BPCE SA 1.375 18-26 23/03A	97,671.21	0.01
300,000	BPCE SA 1.625 18-28 31/01A	285,787.83	0.02
200,000	BPCE SA 1.75 22-34 02/02A	183,919.57	0.01
100,000	BPCE SA 2.25 22-32 02/03A	96,669.00	0.01
100,000	BPCE SA 4.375 23-28 13/07A	104,020.28	0.01
100,000	BPCE SA 4.5 23-33 13/01A	106,101.02	0.01
200,000	BPCE SFH 0.01 19-26 08-11A	190,211.91	0.01
200,000	BPCE SFH 0.01 20-28 23/03A	183,393.93	0.01
200,000	BPCE SFH 0.01 20-30 27/05A	172,271.10	0.01
200,000	BPCE SFH 0.01 22-27 21/01A	189,014.06	0.01
200,000	BPCE SFH 0.125 21-30 03/06A	171,086.45	0.01
200,000	BPCE SFH 0.375 22-32 21/01A	168,678.89	0.01
100,000	BPCE SFH 0.50 20-35 23/01A	78,789.44	0.00
100,000	BPCE SFH 0.625 19-27 22/09A	94,722.55	0.01
200,000	BPCE SFH 0.75% 0.75 22-29 23/02A	184,854.71	0.01
100,000	BPCE SFH 0.75 18-26 27/11A	96,503.04	0.01
200,000	BPCE SFH 1.125 22-30 12/04A	184,286.95	0.01
100,000	BPCE SFH 1.75 22-32 27/05A	92,887.41	0.01
100,000	BPCE SFH 3.0 23-29 17/10A	101,692.89	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	BPCE SFH 3.0 24-29 20/02A	203,458.10	0.01
200,000	BPCE SFH 3.125 22-28 24/01A	203,819.89	0.01
200,000	BPCE SFH 3.125 23-27 20/07A	203,470.71	0.01
300,000	BPCE SFH 3.125 23-33 20/01A	306,791.79	0.02
300,000	BPCE SFH 3.125 24-34 22/05A	307,692.28	0.02
200,000	BPCE SFH 3.125 24-36 20/02A	203,885.07	0.01
200,000	BPCE SFH 3.25 23-28 12/04A	204,711.36	0.01
100,000	BPCE SFH 3.375 23-29 13/03A	103,181.49	0.01
200,000	BPCE SFH - SOCI 0.0100 21-28 16/10A	180,573.53	0.01
200,000	BPCE SFH - SOCI 0.6250 19-31 29/05A	174,500.60	0.01
500,000	BPCE SFH - SOCI 3.0000 24-31 15/01A	508,359.34	0.03
100,000	BPCE SFH - SOCIETE 1.00 17-29 08/06A	92,901.94	0.01
300,000	BPIFRANCE 2.125 22-27 29/11A	296,303.88	0.02
900,000	BPIFRANCE 3.0 22-26 10/09A	908,525.75	0.05
200,000	BPIFRANCE 3.375 22-32 25/11A	206,345.83	0.01
200,000	BPI FRANCE E 2.75 24-29 25/05A	200,871.37	0.01
400,000	BPI FRANCE E 2.875 24-32 31/01A	400,792.77	0.02
200,000	BPI FRANCE E 3.375% 25-05-34	205,269.19	0.01
100,000	BPIFRANCE FINANCEMEN 0.875 18-28 26/09U	93,508.95	0.01
200,000	BPIFRANCE FINANCEMENT 0.050 19-29 26/09A	175,672.75	0.01
200,000	BPIFRANCE SA 0.25 20-30 29/03A	175,073.06	0.01
100,000	BPIFRANCE SA 0.25 21-31 04/06A	84,613.50	0.01
300,000	BPIFRANCE SA 1.00 17-27 25/05A	288,273.64	0.02
200,000	BPIFRANCE SA 1.875 15-30 25/05A	190,963.14	0.01
100,000	BPIFRANCE SA 2.875 23-29 25/11A	100,772.93	0.01
100,000	BPIFRANCE SACA 2.0000 22-30 02/09A	95,779.08	0.01
100,000	BQ POSTALE 3.5 24-30 13/06A	101,722.16	0.01
100,000	BQ POSTALE 4.0 23-28 03/05A	103,426.60	0.01
100,000	BQ POSTALE HOME LOAN 1.0 18-28 10/04A	94,275.90	0.01
200,000	BQ POSTALE HOME LOAN 3.25 22-30 23/01A	206,012.59	0.01
100,000	BUREAU VERITAS 1.125 19-27 18/01A	96,677.24	0.01
100,000	BUREAU VERITAS 3.5 24-36 22/05A	102,063.97	0.01
100,000	CA 3.5% 24-34 26/09U	99,700.94	0.01
100,000	CA ASSURANCES SA 2 20-30 17/07A	91,085.33	0.01
600,000	CADES 0.125 21-31 15/09A	502,190.61	0.03
800,000	CADES 0.45 22-32 19/01A	679,798.10	0.04
400,000	CADES 0.6 22-29 25/11A	361,331.43	0.02
700,000	CADES 0 20-28 25/02A	643,904.63	0.04
600,000	CADES 0 20-30 25/11A	510,189.03	0.03
300,000	CADES 0 21-26 25/11A	284,862.19	0.02
600,000	CADES 0 21-29 25/05A	532,685.92	0.03
700,000	CADES 0 21-31 25/05A	586,302.21	0.04
600,000	CADES 1.5 22-32 25/05A	547,749.89	0.03
600,000	CADES 1.75 22-27 25/11A	587,026.72	0.04
600,000	CADES 2.75 22-32 25/11A	596,661.89	0.04
900,000	CADES 2.75 24-27 24/09A	907,723.43	0.05
600,000	CADES 3.00 23-31 25/11A	609,769.96	0.04
700,000	CADES 3.0 23-28 25/05A	711,552.85	0.04
500,000	CADES 3.125 23-30 01/03A	512,449.44	0.03
500,000	CADES 4.00 12-25 15/12A	507,917.98	0.03
100,000	CAFFIL 3.625 23-29 17/01A	104,281.08	0.01
300,000	CA HOME LOAN 0.05 19-29 06/12A	263,171.81	0.02
300,000	CA HOME LOAN 0.375 22-33 01/02A	246,243.48	0.01
200,000	CA HOME LOAN 0.875 22-27 31/08A	190,995.49	0.01
200,000	CA HOME LOAN 1.5 18-38 28/09A	164,792.36	0.01
300,000	CA HOME LOAN 1.625 22-30 31/05A	283,831.29	0.02
100,000	CA HOME LOAN 2.125 22-30 07/01A	97,491.28	0.01
100,000	CA HOME LOAN 2.75 24-28 12/01A	100,737.22	0.01
300,000	CA HOME LOAN 3.0 24-32 11/12A	305,016.54	0.02
100,000	CA HOME LOAN 3.125 23-30 18/10A	102,397.96	0.01
200,000	CA HOME LOAN 3.25 23-26 28/09A	203,158.66	0.01
100,000	CA HOME LOAN 3.25 23-32 28/09A	103,395.20	0.01
100,000	CA HOME LOAN SFH 0.75 17-27 05/05A	95,685.53	0.01
200,000	CA HOME LOAN SFH 0.875 19-34 06/05A	166,975.38	0.01
300,000	CA HOME LOAN SFH 3.00 24-30 01/12A	304,947.71	0.02
200,000	CA HOME LOAN SFH 3.25 23-33 08/06A	206,442.04	0.01
400,000	CAISSE AMORTISSEMENT DETTE SOCIALE FR 0.0% 25-02-26	386,462.30	0.02
1,200,000	CAISSE D AMORT 2.7500 24-29 25/02A	1,208,009.77	0.07
800,000	CAISSE D AMORT 2.8750 22-27 25/05A	808,918.62	0.05
200,000	CAISSE DES DEPOTS ET 3.125 23-33 25/05A	202,867.47	0.01
100,000	CAISSE DES DEPOTS ET CO 3.0 24-29 25/05A	101,696.49	0.01
300,000	CAISSE FRANCAIS 3.5000 23-29 20/03A	311,397.51	0.02
100,000	CAISSE FRANCAISE DE 0.01 21-31 18/01A	83,991.47	0.01
100,000	CAISSE FRANCAISE DE FI 2.75 24-31 03/10A	99,854.39	0.01
300,000	CAISSE FRANCAISE DE FIN 3.0 24-36 19/03A	302,907.45	0.02
200,000	CAISSE FRANCAISE DE FINANCEMENT LOCAL	178,694.16	0.01
100,000	CAISSE FRANC FIN LOC 0.375 22-32 20/01A	84,223.13	0.01
100,000	CAISSE FR DE FI LOCAL 0.375 20-40 13/02A	67,338.33	0.00
300,000	CAISSE FR FIN LOCAL 0.75 17-27 11/01A	288,504.14	0.02
200,000	CAISSE REFI HABITAT 3.125 23-33 23/02A	204,029.45	0.01
200,000	CAISSE REFINANCEMENT 0.01 19-26 27/11A	189,921.73	0.01
300,000	CAISSE REFINANCEMENT 2.7500 24-29 12/01A	302,799.88	0.02
300,000	CAISSE REFINANCEMENT 2.750 24-30 06/09A	301,053.13	0.02
200,000	CAISSE REFINANCEMENT 3.0 23-30 11/01A	203,398.38	0.01
300,000	CAISSE REFIN HABITAT 2.75 22-28 12/04A	302,109.63	0.02
200,000	CAPGEMINI SE 1.125 20-30 23/06A	180,931.61	0.01
100,000	CAPGEMINI SE 1.625 20-26 15/04A	98,352.94	0.01
300,000	CAPGEMINI SE 1.75 18-28 18/04A	289,665.59	0.02
100,000	CAPGEMINI SE 2.0 20-29 15/04A	96,626.52	0.01
100,000	CAPGEMINI SE 2.375 20-32 15/04A	95,063.67	0.01
200,000	CARREFOUR 4.375 23-31 14/11A	212,808.09	0.01
100,000	CARREFOUR BANQUE 4.079 23-27 05/05A	102,196.35	0.01
100,000	CARREFOUR SA 1.0000 19-27 17/05A	95,452.21	0.01
100,000	CARREFOUR SA 1.7500 18-26 04/05A	98,429.71	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	CARREFOUR SA 1.875 22-26 30/10A	98,021.47	0.01
100,000	CARREFOUR SA 2.375 22-29 30/10A	96,653.14	0.01
200,000	CARREFOUR SA 2.625 20-27 15/12A	198,189.34	0.01
100,000	CARREFOUR SA 3.75 23-30 10/10A	102,709.10	0.01
100,000	CARREFOUR SA 4.125 22-28 12/10A	103,866.44	0.01
400,000	CCF SFH 0.75 22-27 22/03A	382,812.46	0.02
100,000	CCF SFH 2.625 22-32 07/09A	98,820.88	0.01
400,000	CFFL 0.5 18-26 19/01A	389,471.55	0.02
200,000	CFFL 1.5 18-38 28/06A	166,532.32	0.01
400,000	C FR FIN LOCAL 3.125 22-27 16/11A	407,523.46	0.02
200,000	CIE DE FIN.FONCIER 0.225 16-26 14/09A	191,473.22	0.01
200,000	CIE DE FIN.FONCIER 1.00 16-26 02/02A	195,871.08	0.01
100,000	CIE DE FIN.FONCIER 2.375 22-30 15/03A	98,629.40	0.01
270,000	CIE DE FIN.FONCIER 3.875 06-55 25/04A	305,873.68	0.02
353,000	CIE DE FIN.FONCIER 4.00 10-25 24/10A	357,933.85	0.02
300,000	CIE DE FINANCE FONCIER 0.01 21-26 15/07A	287,157.44	0.02
100,000	CIE DE FINANCEMENT F 3.0 24-32 24/04A	101,540.98	0.01
100,000	CIE DE FINANCEMENT F 3.0 24-33 10/03A	101,229.74	0.01
200,000	CIE DE FINANCEMENT F 3.125 23-29 17/05A	204,306.60	0.01
100,000	CIE DE FINANCEMENT F 3.375 23-31 16/09A	103,862.23	0.01
300,000	CIE DE FINAN FONCIER 3.125 22-27 18/05A	304,751.91	0.02
200,000	CIE DE SAINT GOBAIN 1.125 18-26 23/03A	195,183.16	0.01
100,000	CIE DE SAINT GOBAIN 1.375 17-27 14/06A	96,802.92	0.01
100,000	CIE DE SAINT-GOBAIN 1.875 18-28 21/09A	96,193.38	0.01
100,000	CIE DE SAINT-GOBAIN 1.875 19-31 15/03A	92,508.18	0.01
100,000	CIE DE SAINT-GOBAIN 3.2500 24-29 09/08A	100,846.18	0.01
100,000	CIE DE SAINT-GOBAIN 3.5 23-29 18/01A	101,980.61	0.01
100,000	CIE DE SAINT-GOBAIN 3.6250 24-36 09/08A	99,632.71	0.01
200,000	CIE DE SAINT-GOBAIN 3.8750 23-30 29/11A	207,081.79	0.01
200,000	CIE FINANCEMENT 0.6000 21-41 25/10A	135,795.66	0.01
100,000	CIE FINANCEMENT FONCIER 0.5 22-28 16/03A	93,300.60	0.01
100,000	CIE GEN DES ETS MICH 3.125 24-31 16/05A	100,409.65	0.01
100,000	CIE GEN DES ETS MICH 3.375 24-36 16/05A	99,283.79	0.01
200,000	CIE GENERALE DES ETA 0 20-28 02/11A	178,459.37	0.01
200,000	CI FINANCEMENT FONCIER 0.01 20-30 25/09A	170,677.18	0.01
200,000	CM ARKEA HOME LOANS 3 22-28 04/10A	203,443.22	0.01
100,000	CM HOME LOAN SFH 0.875 15-26 07/04A	97,522.93	0.01
100,000	CM HOME LOAN SFH SA 0.01 21-31 06/05A	83,731.44	0.01
300,000	CM HOME LOAN SFH SA 0.625 22-27 04/03A	287,132.10	0.02
100,000	CM HOME LOAN SFH SA 0.75 17-27 15/09A	95,067.41	0.01
100,000	CM HOME LOAN SFH SA 1 19-29 30/01A	93,517.97	0.01
300,000	CM HOME LOAN SFH SA 2.375 22-28 08/02A	298,433.99	0.02
100,000	CM HOME LOAN SFH SA 3.125 23-27 22/06A	101,797.28	0.01
100,000	CNP ASSURANCES 0.375 20-28 08/03A	90,822.14	0.01
200,000	CNP ASSURANCES 1.875 21-53 12/10A	165,584.78	0.01
100,000	CNP ASSURANCES 2.5 20-51 30/06A	90,972.05	0.01
100,000	CNP ASSURANCES 2.75 19-29 05/02A	97,816.73	0.01
200,000	COFIROUTE SA 1 20-31 19/05A	175,567.99	0.01
200,000	COMPAGNIE DE FINANCE 0.01 21-29 16/04A	178,075.82	0.01
300,000	COMPAGNIE DE FINANCE 0.375 19-27 09/04A	284,755.04	0.02
100,000	COMPAGNIE DE SAINT-G 2.375 20-27 03/04A	99,164.89	0.01
100,000	COMPAGNIE DE SAINT G 3.375 24-30 08/04A	101,216.85	0.01
200,000	COMPAGNIE DE SAINT G 3.625 24-34 08/04A	203,179.59	0.01
200,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	203,547.59	0.01
100,000	COMPAGNIE DE SAINT GO 2.125 22-28 10/06A	97,560.22	0.01
100,000	COMPAGNIE FIN ET IND 0.75 16-28 09/09A	92,834.20	0.01
200,000	COUNCIL OF EUROPE 0.00 21-28 15/04A	184,796.08	0.01
300,000	COUNCIL OF EUROPE 0.125 22-27 10/03A	285,236.72	0.02
100,000	COUNCIL OF EUROPE 0.25 22-32 19/01A	85,556.05	0.01
100,000	COUNCIL OF EUROPE 0.375 16-26 08/06A	96,843.38	0.01
200,000	COUNCIL OF EUROPE 0.75 18-28 24/01A	190,757.79	0.01
200,000	COUNCIL OF EUROPE 0 21-31 20/01A	172,425.31	0.01
100,000	COUNCIL OF EUROPE 1.00 22-29 13/04A	94,535.16	0.01
300,000	COUNCIL OF EUROPE 2.625 24-34 11/01A	300,855.12	0.02
100,000	COUNCIL OF EUROPE 2.875 23-33 17/01A	102,690.24	0.01
300,000	COUNCIL OF EUROPE DE 3.125 23-28 13/09A	309,822.98	0.02
100,000	COVIVIO SA 1.625 20-30 23/06A	90,661.61	0.01
100,000	COVIVIO SA 1.875 16-26 20/05A	98,203.57	0.01
100,000	COVIVIO SA 4.6250 23-32 05/06A	104,980.70	0.01
200,000	CREDIT AGRICOLE 0.1250 21-31 08/12A	166,952.68	0.01
100,000	CREDIT AGRICOLE 0.375 19-25 21/10A	97,311.60	0.01
100,000	CREDIT AGRICOLE 0.375 21-28 20/04A	91,051.76	0.01
200,000	CREDIT AGRICOLE 0.5000 18-25 10/10A	195,658.47	0.01
100,000	CREDIT AGRICOLE 0.8750 18-28 11/08A	93,925.85	0.01
200,000	CREDIT AGRICOLE 0.8750 20-32 14/01A	167,918.34	0.01
200,000	CREDIT AGRICOLE 1.0000 19-29 16/01A	187,448.39	0.01
200,000	CREDIT AGRICOLE 1.1250 22-32 12/07A	169,006.54	0.01
200,000	CREDIT AGRICOLE 1.12522-29 24/02A	185,705.77	0.01
100,000	CREDIT AGRICOLE 2.5 22-29 29/08A	98,095.44	0.01
100,000	CREDIT AGRICOLE 2.5 22-34 22/04A	92,381.11	0.01
100,000	CREDIT AGRICOLE 3.0000 24-30 14/06A	101,944.10	0.01
200,000	CREDIT AGRICOLE 3.875 22-34 28/11A	210,263.43	0.01
100,000	CREDIT AGRICOLE 4.0 23-33 18/01A	105,775.70	0.01
200,000	CREDIT AGRICOLE 4.125 24-36 26/02A	207,816.71	0.01
100,000	CREDIT AGRICOLE 5.8750 23-33 25/10A	111,858.81	0.01
200,000	CREDIT AGRICOLE HOME 1.25 16-31 24/03A	182,879.04	0.01
200,000	CREDIT AGRICOLE HOME 2.875 24-34 12/01A	200,527.12	0.01
300,000	CREDIT AGRICOLE HOME 3.375 23-28 04/09A	309,223.85	0.02
100,000	CREDIT AGRICOLE PUB 0.01 19-28 13/09A	90,544.75	0.01
100,000	CREDIT AGRICOLE PUB 0.25 16-26 31/10A	95,556.89	0.01
100,000	CREDIT AGRICOLE PUBLIC SECTOR SCF	95,601.46	0.01
300,000	CREDIT AGRICOLE SA 0.125 20-27 09/12A	274,332.68	0.02
300,000	CREDIT AGRICOLE SA 2.625 15-27 17/03A	296,688.91	0.02
200,000	CREDIT AGRICOLE SA 2 19-29 25/03AA	189,558.12	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	203,001.21	0.01
200,000	CREDIT AGRICOLE SA 4.125 23-30 07/03A	210,845.02	0.01
200,000	CREDIT AGRICOLE SA 4.375 23-33 27/11A	212,993.09	0.01
100,000	CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	96,252.07	0.01
100,000	CREDIT MUTUEL ARKEA 0.125 19-30 15/01A	87,660.66	0.01
100,000	CREDIT MUTUEL ARKEA 0.75 22-30 18/01A	88,833.31	0.01
200,000	CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	190,238.14	0.01
100,000	CREDIT MUTUEL ARKEA 0.875 21-33 11/03A	82,313.07	0.00
100,000	CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	98,101.77	0.01
300,000	CREDIT MUTUEL ARKEA 3.072 24-34 07/02A	305,840.47	0.02
100,000	CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	100,219.00	0.01
100,000	CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	98,785.98	0.01
100,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	101,463.47	0.01
100,000	CREDIT MUTUEL ARKEA 3.50 17-29 09/02A	101,594.19	0.01
100,000	CREDIT MUTUEL ARKEA 3.625 24-33 03/10A	102,695.90	0.01
100,000	CREDIT MUTUEL ARKEA 3.875 23-28 22/05A	103,218.40	0.01
100,000	CREDIT MUTUEL ARKEA 4.125 23-31 02/04A	105,160.83	0.01
200,000	CREDIT MUTUEL ARKEA 4.125 23-34 01/02A	212,977.95	0.01
100,000	CREDIT MUTUEL ARKEA 4.25 22-32 01/12A	105,878.19	0.01
200,000	CREDIT MUTUEL HOME 0.625 18-26 02/02A	194,909.76	0.01
300,000	CREDIT MUTUEL HOME L 3.0 24-29 23/07A	305,221.05	0.02
400,000	CREDIT MUTUEL HOME L 3.0 24-30 28/11A	406,884.30	0.02
200,000	CREDIT MUTUEL HOME L 3.0 24-31 03/02A	203,431.35	0.01
200,000	CREDIT MUTUEL HOME L 3.25 23-29 20/04A	205,482.46	0.01
100,000	CRED MUTUEL 4.81 24-35 15/05	103,138.85	0.01
100,000	CRED MUTUEL HOME 0.875 22-32 04/03A	87,354.09	0.01
300,000	CRED MUTUEL HOME LOAN 0.01 21-28 20/07A	272,615.82	0.02
200,000	CRH 0.125 20-27 30/04A	188,242.50	0.01
200,000	CRH-CAISSE DE REFINA 0.25 20-35 07/02A	153,054.05	0.01
200,000	CRH-CAISSE DE REFINA 3.00 24-34 12/01A	202,215.83	0.01
200,000	DANONE 3.071 22-32 07/09A	199,177.01	0.01
200,000	DANONE SA 0.395 20-29 10/06A	179,992.18	0.01
100,000	DANONE SA 0.571 20-27 17/03A	95,606.88	0.01
300,000	DANONE SA 0 21-25 01/06A	290,471.42	0.02
100,000	DANONE SA 3.47 23-31 22/05A	102,684.39	0.01
200,000	DANONE SA 3.706 23-29 13/11A	207,350.59	0.01
100,000	DANONE SA EMTN 1.208 16-28 03/11A	94,587.78	0.01
200,000	DASSAULT SYSTEM 0.1250 19-26 16/09A	189,933.32	0.01
100,000	DASSAULT SYSTEM 0.3750 19-29 16/09A	88,723.35	0.01
100,000	DEXIA MUN 0.01 20-35 19/10A	72,613.58	0.00
400,000	DEXIA MUN 1.125 22-28 12/06A	379,910.11	0.02
100,000	DEXIA MUN 1.875 22-34 25/05A	91,345.27	0.01
100,000	DEXIA MUN 2.875 23-30 30/01A	100,916.86	0.01
300,000	DEXIA MUN 3.125 24-33 24/11A	305,949.16	0.02
200,000	DEXIA MUN 3.125 24-39 17/05A	201,644.60	0.01
300,000	DEXIA MUN 3.25 22-29 19/02A	307,981.47	0.02
100,000	DEXIA MUN 3.5 23-32 16/03A	104,655.11	0.01
100,000	EDENRED 3.625 24-32 05/08A	101,154.62	0.01
100,000	EDENRED SA 1.375 20-29 18/06A	93,995.03	0.01
100,000	EDENRED SA 1.875 17-27 30/03A	97,938.48	0.01
100,000	EDENRED SA 1.875 18-26 06/03A	98,674.54	0.01
100,000	EDENRED SA 3.625 23-26 13/12A	101,644.28	0.01
100,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	92,819.18	0.01
200,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	194,244.06	0.01
100,000	ESSILORLUXOTTICA 0.75 19-31 27/11A	86,989.88	0.01
100,000	ESSILORLUXOTTICA 3.0 24-32 05/03A	100,074.46	0.01
500,000	ESSILORLUXOTTICA SA 0.375 19-27 27/11A	467,248.64	0.03
200,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	195,216.11	0.01
200,000	FONCIERE DES REGIONS 1.125 15-21 31/01S	171,552.91	0.01
5,362,262	FRANCE 0.0000 19-29 25/11A	4,725,412.47	0.29
6,568,493	FRANCE 0.0000 20-30 25/11A	5,623,731.81	0.34
5,509,000	FRANCE 0.00 20-26 25/02A	5,333,792.81	0.32
6,951,000	FRANCE 0.00 21-31 25/11A	5,769,965.81	0.35
4,835,227	FRANCE 0.25 15-26 25/11A	4,630,971.15	0.28
3,300,000	FRANCE 0.50 20-40 25/05A	2,200,377.01	0.13
5,976,928	FRANCE 0.5 15-26 25/05A	5,806,121.21	0.35
6,397,154	FRANCE 0.5 18-29 25/05A	5,854,014.13	0.35
2,730,883	FRANCE 0.5 20-44 25/06A	1,627,806.68	0.10
1,674,943	FRANCE 0.5 20-72 25/05A	610,273.73	0.04
5,759,000	FRANCE 0.7500 22-28 25/02A	5,461,791.72	0.33
6,460,000	FRANCE 0.75 17-28 25/11A	6,042,317.14	0.37
3,883,026	FRANCE 0.75 19-52 25/05A	2,038,764.63	0.12
3,915,000	FRANCE 0.75 21-53 25/05A	2,002,828.77	0.12
5,418,000	FRANCE 0 21-27 25/02U	5,131,210.79	0.31
4,965,000	FRANCE 0 22-32 25/05A	4,053,825.73	0.24
5,148,000	FRANCE 1.00 16-27 25/05A	4,977,657.88	0.30
5,522,000	FRANCE 1.25 15-36 25/05A	4,571,353.24	0.28
6,951,077	FRANCE 1.25 17-34 25/04A	6,011,949.79	0.36
3,557,000	FRANCE 1.25 21-38 25/05A	2,808,983.46	0.17
7,529,676	FRANCE 1.50 15-31 25/05A	7,037,533.14	0.43
3,927,690	FRANCE 1.50 18-50 25/05A	2,638,219.12	0.16
2,183,182	FRANCE 1.75 15-66 25/05A	1,386,580.83	0.08
4,248,489	FRANCE 1.75 16-39 25/06A	3,547,067.89	0.21
4,740,004	FRANCE 1 14-25 25/11A	4,664,248.93	0.28
3,588,765	FRANCE 2.00 17-48 25/05A	2,773,858.10	0.17
3,267,000	FRANCE 2.5000 23-27 24/09A	3,283,347.22	0.20
7,079,680	FRANCE 2.50 13-30 25/05A	7,073,730.59	0.43
5,952,000	FRANCE 2.5 22-26 24/09A	5,974,723.07	0.36
2,474,000	FRANCE 2.5 22-43 25/05A	2,187,563.69	0.13
7,364,000	FRANCE 2.75 11-27 25/10A	7,456,942.81	0.45
6,200,000	FRANCE 2.75 23-29 25/02A	6,275,065.07	0.38
1,884,000	FRANCE 2.75 24-30 25/02A	1,903,581.13	0.12
5,869,000	FRANCE 2 21-32 25/11A	5,553,565.61	0.34
936,000	FRANCE 3.00 24-49 25/06A	870,298.57	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
4,626,000	FRANCE 3.0 23-33 25/05A	4,699,202.15	0.28
1,393,000	FRANCE 3.0 24-34 24/11A	1,402,407.63	0.08
3,707,000	FRANCE 3.25 12-45 25/05A	3,649,291.43	0.22
1,625,000	FRANCE 3.25 24-55 25/05A	1,532,887.53	0.09
5,296,909	FRANCE 3.50 10-26 25/04A	5,392,993.13	0.33
3,014,000	FRANCE 3 22-54 25/05A	2,721,885.26	0.16
2,675,000	FRANCE 4.00 04-55 25/04A	2,902,433.96	0.18
2,544,425	FRANCE 4.00 09-60 25/04A	2,785,427.87	0.17
4,531,945	FRANCE 4.50 09-41 25/04A	5,247,723.02	0.32
3,402,661	FRANCE 4.75 03-35 25/04A	3,961,956.32	0.24
3,110,655	FRANCE 4 05-38 25/10A	3,406,336.07	0.21
4,728,000	FRANCE 5.5 97-29 25/04A	5,339,228.70	0.32
4,086,386	FRANCE 5.75 00-32 25/10A	4,967,742.80	0.30
3,692,000	FRANCE 6.00 94-25 25/10A	3,826,720.42	0.23
7,117,000	FRANCE GOVERNMENT 0.75 17-28 25/05A	6,722,425.70	0.41
5,381,000	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	5,665,976.41	0.34
100,000	GECINA 0.875 21-36 30/06A	75,135.26	0.00
100,000	GECINA 0.875 22-33 25/01A	83,120.35	0.01
100,000	GECINA 1.00 16-29 30/01A	92,493.77	0.01
100,000	GECINA 1.375 17-27 30/06A	96,468.41	0.01
100,000	GECINA 1.375 17-28 26/01A	95,165.39	0.01
100,000	GECINA 1.625 18-30 14/03A	93,028.06	0.01
100,000	GECINA 1.625 19-34 29/05A	87,447.74	0.01
100,000	GECINA 2.00 17-32 30/06A	91,348.26	0.01
100,000	GROUPAMA SA 0.75 21-28 07/07A	90,629.14	0.01
100,000	GROUPAMA SA 2.125 19-29 16/09A	93,802.36	0.01
100,000	GROUPAMA SA 3.375 18-28 24/09A	99,638.94	0.01
100,000	GROUPAMA SA 6.00 17-27 23/01A	105,638.08	0.01
100,000	HLDG INFRA TRANSPORT 1.475 22-31 18/01A	88,538.23	0.01
100,000	HLDG INFRA TRANSPORT 1.625 20-29 18/09A	92,440.57	0.01
100,000	HLDG INFRA TRANSPORT 4.25 23-30 18/03A	104,009.49	0.01
100,000	HOLDING D'INFRASTRUC 0.625 21-28 14/05A	90,678.31	0.01
100,000	HOLDING D'INFRASTRUC 2.5 20-27 04/05A	98,738.64	0.01
300,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	278,777.74	0.02
100,000	HSBC CONTINENTAL EUR 1.3750 18-28 04/09A	94,683.58	0.01
100,000	ICADE SA 1.00 22-30 19/01A	87,631.91	0.01
100,000	ICADE SA 1.125 16-25 17/11A	97,731.15	0.01
100,000	ICADE SA 1.50 17-27 13/09A	95,564.81	0.01
200,000	ICADE SA 1.625 18-28 28/02A	188,962.24	0.01
100,000	ICADE SA 1.75 16-26 10/06A	98,015.22	0.01
100,000	IDF 3.2 24-34 25/05A	100,374.32	0.01
300,000	ILE DE FRANCE 2.23 22-32 19/07A	282,642.96	0.02
300,000	IMERYS 1.5 17-27 15/01A	290,186.34	0.02
100,000	IMERYS 1 21-31 14/05A	83,870.80	0.01
100,000	JCDECAUX SA 2.625 20-28 24/04A	98,631.42	0.01
100,000	JCDECAUX SA 5 23-29 11/01A	106,314.05	0.01
100,000	JCDECAUX SE 1.6250 22-30 07/02A	91,013.34	0.01
100,000	KERING 1.25 16-26 10/05A	97,511.30	0.01
100,000	KERING 1.875 22-30 05/05A	94,755.42	0.01
100,000	KERING 3.25 23-29 27/02A	101,382.18	0.01
200,000	KERING FINANCE 3.375 24-32 11/03A	200,254.38	0.01
100,000	KERING SA 0.75 20-28 13/05A	93,049.65	0.01
100,000	KERING SA 3.375 23-33 27/02A	99,266.66	0.01
200,000	KERING SA 3.875 23-35 05/09A	204,922.83	0.01
100,000	KLEPIERRE 0.875 20-31 17/11A	86,194.37	0.01
100,000	KLEPIERRE 1.25 16-31 29/09A	86,566.22	0.01
100,000	KLEPIERRE 1.375 17-27 16/02A	97,144.13	0.01
200,000	KLEPIERRE 1.625 17-32 13/12A	177,132.34	0.01
100,000	KLEPIERRE 2 20-29 12/05A	95,696.98	0.01
100,000	KLEPIERRE 3.875 24-33 23/09A	101,416.45	0.01
100,000	KLEPIERRE SA 0.625 19-30 01/07A	86,317.23	0.01
200,000	LA BANQUE POSTALE 0.25 19-26 12/07A	191,126.10	0.01
100,000	LA BANQUE POSTALE 0.75 21-31 23/06A	83,885.68	0.01
100,000	LA BANQUE POSTALE 1.375 19-29 24/04A	91,975.55	0.01
100,000	LA BANQUE POSTALE 1.625 22-30 12/05A	94,723.18	0.01
100,000	LA BANQUE POSTALE 2.00 18-28 13/07A	95,733.83	0.01
100,000	LA BANQUE POSTALE 3.1250 24-34 26/01A	102,906.70	0.01
200,000	LA BANQUE POSTALE 3.125 23-29 19/02A	204,239.92	0.01
200,000	LA BANQUE POSTALE 4.095 24-34 13/02A	207,677.41	0.01
100,000	LA BANQUE POSTALE 4.375 23-30 17/01A	104,897.54	0.01
100,000	LA BANQUE POSTALE HOM 0.875 18-28 07/02A	94,815.30	0.01
100,000	LA BANQUE POSTALE HOME 0.25 20-35 12/02A	76,593.24	0.00
100,000	LA BANQUE POST HOM 0.625 17-27 23/06A	95,226.35	0.01
200,000	LA POSTE 0.3750 19-27 17/09A	186,621.83	0.01
100,000	LA POSTE 0.625 20-26 21/04A	95,715.23	0.01
100,000	LA POSTE 0.625 21-36 18/01A	74,452.86	0.00
200,000	LA POSTE 0 21-29 18/01A	173,914.66	0.01
200,000	LA POSTE 1.00 19-34 17/09A	161,643.55	0.01
100,000	LA POSTE 1.375 20-32 21/04A	88,231.82	0.01
200,000	LA POSTE 2.625 22-28 14/09A	198,588.67	0.01
100,000	LA POSTE 3.125 22-33 14/03A	99,346.45	0.01
100,000	LA POSTE 4.00 23-35 12/06A	105,572.75	0.01
100,000	LEGRAND SA 0.375 21-31 06/10A	84,380.02	0.01
100,000	LEGRAND SA 0.6250 19-28 24/06A	92,785.24	0.01
200,000	LEGRAND SA 0.75 20-30 20/05A	178,930.88	0.01
100,000	LEGRAND SA HOLDING 3.5 23-29 29/05A	103,167.30	0.01
200,000	LOREAL SA 0.875 22-26 29/06A	194,111.45	0.01
300,000	L OREAL SA 2.875 23-28 19/05A	303,008.48	0.02
100,000	L OREAL SA 3.375 23-27 23/01A	101,803.57	0.01
200,000	MICHELIN 1.7500 18-30 03/09A	187,693.26	0.01
100,000	MICHELIN 2.5 18-38 03/09A	90,074.39	0.01
200,000	ORANGE SA 0.125 20-29 16/09A	175,751.54	0.01
100,000	ORANGE SA 0.5 19-32 04/09A	82,569.29	0.00
100,000	ORANGE SA 0.6250 21-33 16/12A	80,163.48	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	ORANGE SA 0.75 21-34 29/06A	159,663.46	0.01
100,000	ORANGE SA 0.875 16-27 03/02A	96,032.96	0.01
100,000	ORANGE SA 0 19-26 04/09U	95,072.43	0.01
100,000	ORANGE SA 0 21-26 29/06A	95,388.08	0.01
200,000	ORANGE SA 1.25 20-27 07/04A	193,056.69	0.01
100,000	ORANGE SA 1.375 18-28 20/03A	95,657.37	0.01
100,000	ORANGE SA 1.375 18-30 16/01A	93,271.36	0.01
100,000	ORANGE SA 1.375 19-49 04/09A	67,522.95	0.00
100,000	ORANGE SA 1.5 17-27 09/09A	96,852.97	0.01
100,000	ORANGE SA 1.625 20-32 07/04A	90,908.43	0.01
200,000	ORANGE SA 1.875 18-30 12/09A	189,591.69	0.01
200,000	ORANGE SA 2.0000 19-29 15/01A	194,454.25	0.01
100,000	ORANGE SA 2.375 22-32 18/05A	95,468.98	0.01
100,000	ORANGE SA 3.2500 24-35 17/01A	100,277.32	0.01
100,000	ORANGE SA 3.625 22-31 16/11A	103,717.35	0.01
100,000	ORANGE SA 3.875 23-35 11/09A	105,064.74	0.01
225,000	ORANGE SA 8.125 03-33 28/01AA	309,563.38	0.02
200,000	PARIS VILLE DE 3.75 24-48 22/06A	202,761.49	0.01
160,000	RCI BANQUE 3.75 24-27 04/10A	161,712.77	0.01
50,000	RCI BANQUE SA 1.125 20-27 15/01A	47,800.70	0.00
100,000	RCI BANQUE SA 1.625 18-26 24/05A	97,287.52	0.01
200,000	RCI BANQUE SA 1.75 19-26 10/04A	195,439.50	0.01
70,000	RCI BANQUE SA 3.8750 24-30 30/09A	69,789.11	0.00
100,000	RCI BANQUE SA 4.125 22-25 01/12A	100,474.34	0.01
170,000	RCI BANQUE SA4.125 24-31 04/04A	172,179.84	0.01
200,000	RCI BANQUE SA 4.5 23-27 06/04A	205,038.83	0.01
200,000	RCI BANQUE SA 4.625 23-26 02/10A	203,974.29	0.01
150,000	RCI BANQUE SA 4.625 23-26 13/07A	152,748.34	0.01
100,000	RCI BANQUE SA 4.875 22-28 21/09A	104,739.03	0.01
100,000	RCI BANQUE SA 4.875 23-28 14/06A	104,647.09	0.01
200,000	RCI BANQUE SA 4.875 23-29 02/10A	210,483.04	0.01
100,000	REGION ILE DE FRANCE 0.625 15-27 23/04A	94,999.76	0.01
100,000	REGION ILE DE FRANCE 2.375 14-26 24/04A	99,545.45	0.01
100,000	RTE EDF TRANSPORT 1.125 19-49 09/09A	60,329.73	0.00
100,000	RTE EDF TRANSPORT 1.625 15-25 27/11A	98,456.12	0.01
100,000	RTE EDF TRANSPORT 3.75 23-25 04/07A	102,664.69	0.01
200,000	RTE EDF TRANSPORT 3.75 24-44 30/04A	198,561.37	0.01
100,000	RTE RESEAU DE TRANSP 0.00 19-27 09/09A	92,265.52	0.01
100,000	RTE RESEAU DE TRANSP 0.625 20-32 08/07A	83,169.37	0.01
200,000	RTE RESEAU DE TRANSP 0.75 22-34 12/01A	161,343.43	0.01
200,000	RTE RESEAU DE TRANSP 1.00 16-26 19/10A	193,020.33	0.01
100,000	RTE RESEAU DE TRANSP 1.125 20-40 08/07A	71,030.51	0.00
100,000	RTE RESEAU DE TRANSP 3.5000 23-31 07/12A	102,469.59	0.01
100,000	RTE RESEAU DE TRANSP 3.50024-36 02/10A	99,963.91	0.01
100,000	SANEF SA 1.875 15-26 16/03A	98,346.53	0.01
300,000	SANOFI SA 0.50 16-27 13/01A	287,206.53	0.02
200,000	SANOFI SA 0.8750 19-29 21/03A	185,908.65	0.01
200,000	SANOFI SA 1.00 18-26 21/03A	195,402.02	0.01
100,000	SANOFI SA 1.2500 22-29 06/04A	94,342.20	0.01
100,000	SANOFI SA 1.25 19-34 21/03A	87,471.75	0.01
300,000	SANOFI SA 1.375 18-30 21/03A	282,441.04	0.02
200,000	SANOFI SA 1.5 20-30 30/03A	188,429.21	0.01
200,000	SANOFI SA 1.75 14-26 10/09A	196,926.63	0.01
200,000	SANOFI SA 1.875 18-38 21/03A	174,202.36	0.01
100,000	SAS NERVAL 2.625 22-32 14/04A	93,564.59	0.01
100,000	SCHNEIDER ELECT 3.0000 24-31 10/01A	101,179.04	0.01
200,000	SCHNEIDER ELECT 3.2500 24-35 10/10A	200,944.88	0.01
200,000	SCHNEIDER ELECTRIC 1.5000 19-28 15/01A	192,824.15	0.01
100,000	SCHNEIDER ELECTRIC 3.5 22-32 09/11A	103,742.90	0.01
200,000	SCHNEIDER ELECTRIC S 0.25 20-29 11/03A	179,791.83	0.01
100,000	SCHNEIDER ELECTRIC S 1 20-27 09/04A	96,147.10	0.01
100,000	SCHNEIDER ELECTRIC S 3.0 24-30 03/09A	100,981.53	0.01
200,000	SCHNEIDER ELECTRIC S 3.25 23-28 12/06A	203,525.59	0.01
100,000	SCHNEIDER ELECTRIC S 3.375 23-34 13/04A	102,751.87	0.01
100,000	SCHNEIDER ELECTRIC S 3.375 24-36 03/09A	101,185.23	0.01
100,000	SCHNEIDER ELECTRIC SE 0.875 17-26 13/12A	96,335.91	0.01
100,000	SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	96,664.90	0.01
100,000	SCHNEIDER ELECTRIC SE3.125 23-29 13/10A	101,480.35	0.01
100,000	SERVICES FOR LA CDC 3.0 23-28 25/05A	101,568.07	0.01
100,000	SFIL 1.5 22-32 05/03A	90,476.18	0.01
100,000	SFIL 2.875 24-31 22/01A	100,196.60	0.01
100,000	SFIL 3.125 24-29 17/09A	101,725.40	0.01
200,000	SG SFH 0.12522-29 02/02A	180,272.61	0.01
300,000	SG SFH 1.75 22-34 05/05A	272,736.67	0.02
200,000	SG SFH 3.0 22-25 28/10A	200,835.95	0.01
200,000	SNCF 0.625 20-30 14/04A	177,708.44	0.01
100,000	SNCF 0.875 20-51 30/10A	48,961.81	0.00
100,000	SNCF 1.50 17-29 02/02A	94,754.99	0.01
200,000	SNCF 1 20-40 16/06A	138,015.60	0.01
100,000	SNCF 1 21-61 19/01A	41,451.34	0.00
400,000	SNCF 3.125 24-34 25/05A	399,286.71	0.02
200,000	SNCF 3.375 23-33 25/05A	204,859.42	0.01
100,000	SOC AUT PAR RHIN RHONE 0.0 21-28 19/06A	90,243.08	0.01
200,000	SOCIETE DE FINANCEME 2.875 23-28 18/01A	201,432.12	0.01
400,000	SOCIETE DE FINANCEMENT 0.05 21-29 04/06A	353,450.12	0.02
200,000	SOCIETE DE FIN LOCAL 3.25 23-30 25/11A	204,552.37	0.01
200,000	SOCIETE DES AUTOROUT 2.75 22-32 02/09A	193,905.14	0.01
100,000	SOCIETE DES AUTOROUT 3.125 23-30 24/01A	100,598.61	0.01
200,000	SOCIETE DES AUTOROUTE 1.375 19-31 21/02A	181,877.14	0.01
100,000	SOCIETE DES AUTOROUTE 1.875 22-29 03/01A	96,114.49	0.01
200,000	SOCIETE DES GRANDS 0.30 21-31 25/11A	167,014.21	0.01
500,000	SOCIETE DES GRANDS 0.7 20-60 15/10A	199,654.33	0.01
300,000	SOCIETE DES GRANDS 0.875 21-46 10/05A	179,291.98	0.01
400,000	SOCIETE DES GRANDS 0 20-30 25/11A10A	337,816.53	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
400,000	SOCIETE DES GRANDS 1.0000 21-51 26/11A	218,160.77	0.01
200,000	SOCIETE DES GRANDS 1.125 18-28 22/10A	188,629.14	0.01
300,000	SOCIETE DES GRANDS 1.125 19-34 25/05A05A	250,952.56	0.02
200,000	SOCIETE DES GRANDS 1.625 22-42 08/04A	150,187.27	0.01
200,000	SOCIETE DES GRANDS 3.3750 24-45 25/05A	194,016.91	0.01
100,000	SOCIETE DES GRANDS 3.50 23-43 25/05A	98,785.40	0.01
200,000	SOCIETE DES GRANDS 3.5 24-49 25/06A	195,441.06	0.01
100,000	SOCIETE DES GRANDS 3.7 23-53 25/05A	99,674.84	0.01
300,000	SOCIETE DES GRANDS PRO 1.7 19-50 25/05A	203,018.25	0.01
400,000	SOCIETE DES GRANDS PROJ 1 20-70 18/02A	166,093.93	0.01
100,000	SOCIETE GENERALE 0.7500 19-27 29/01A	96,169.29	0.01
200,000	SOCIETE GENERALE 4.125 23-28 21/11A	208,323.52	0.01
200,000	SOCIETE GENERALE 4.25 22-30 06/12A	205,534.91	0.01
200,000	SOCIETE GENERALE 5.625 23-33 02/06A	215,424.70	0.01
300,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	289,096.16	0.02
200,000	SOCIETE GENERALE SA 0.125 21-28 18/02A	181,759.61	0.01
200,000	SOCIETE GENERALE SA 0.75 20-27 23/01A	189,786.80	0.01
200,000	SOCIETE GENERALE SA 0.875 19-26 01/07A	192,763.90	0.01
100,000	SOCIETE GENERALE SA 0.875 19-29 24/09A	88,583.08	0.01
200,000	SOCIETE GENERALE SA 1.125 21-31 30/06A	190,658.53	0.01
100,000	SOCIETE GENERALE SA 1.25 20-30 12/06A	88,355.39	0.01
100,000	SOCIETE GENERALE SA 1.375 17-28 13/01A	94,361.55	0.01
200,000	SOCIETE GENERALE SA 1.75 19-29 22/03A	186,237.65	0.01
100,000	SOCIETE GENERALE SA 2.125 18-28 27/09A	95,263.52	0.01
100,000	SOCIETE GENERALE SA 2.625 22-29 30/05A	98,359.21	0.01
200,000	SOCIETE GENERALE SA 4.0 22-27 16/11A	206,409.34	0.01
200,000	SOCIETE GENERALE SA 4.125 23-27 02/06A	206,188.44	0.01
200,000	SOCIETE GENERALE SA 4.25 22-32 16/11A	214,039.17	0.01
200,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	205,282.61	0.01
300,000	SOCIETE GENERALE SFH 0.01 20-30 11/02A	261,359.65	0.02
300,000	SOCIETE GENERALE SFH 0.01 21-26 02/12A	284,959.44	0.02
200,000	SOCIETE GENERALE SFH 0.125 19-29 18/07A	178,206.82	0.01
200,000	SOCIETE GENERALE SFH 0.75 17-27 18/10A	189,920.01	0.01
100,000	SOCIETE GENERALE SFH 0.75 18-28 19/01A	94,492.00	0.01
200,000	SOCIETE GENERALE SFH 1.375 22-28 05/05A	192,100.56	0.01
100,000	SOCIETE GENERALE SFH 3.125 23-32 24/02A	102,487.47	0.01
300,000	SOCIETE GENERALE SFH 3.125 24-36 01/02A	306,451.00	0.02
200,000	SODEXO 1 20-28 17/07A	187,305.14	0.01
100,000	SODEXO 2.50 14-26 24/06A	99,586.27	0.01
120,000	SODEXO SA 1 20-29 27/04A	110,524.15	0.01
100,000	STE AUTOROUTES PARIS 1.875 16-31 06/01A	93,394.14	0.01
200,000	STE AUTORPARRHI 1.5 18-30 25/01A	185,956.43	0.01
100,000	STE AUTORPARRHIN 1.125 16-26 09/01A	97,744.99	0.01
100,000	SUEZ 1.25 16-28 19/05A	94,783.24	0.01
100,000	SUEZ 1.625 17-32 21/09A	89,745.91	0.01
200,000	SUEZ 1.625 18-30 17/09A	184,810.56	0.01
100,000	SUEZ SA 1.25 20-27 02/04A	96,370.73	0.01
100,000	SUEZ SA 1.25 20-35 14/05A	81,683.29	0.00
100,000	TELEPERFORMANCE SE 3.75 22-29 24/06A	99,897.57	0.01
200,000	TELEPERFORMANCE SE 5.75 23-31 22/11A	212,828.84	0.01
100,000	TEREGA 4.000 24-34	100,844.69	0.01
100,000	TEREGA SA 0.875 20-30 17/09A	86,498.15	0.01
300,000	UNEDIC 0.0% 19-11-30 EMTN	255,033.77	0.02
500,000	UNEDIC 0.01 21-31 25/05A	419,442.20	0.03
500,000	UNEDIC 0.25 20-29 25/11A	443,887.95	0.03
700,000	UNEDIC 0.25 20-35 16/07A	527,019.38	0.03
300,000	UNEDIC 0.5 19-29 20/03A	274,097.75	0.02
300,000	UNEDIC 0.8750 18-28 25/05A	283,198.28	0.02
300,000	UNEDIC 1.75 22-32 25/11A	277,630.76	0.02
300,000	UNEDIC 3.125 23-33 25/04A	306,397.19	0.02
200,000	UNEDIC 3.125 24-34 25/11A	203,436.91	0.01
100,000	UNIBAIL RODAMCO 0.8750 19-32 29/03A	82,915.20	0.01
100,000	UNIBAIL RODAMCO 1.0000 19-27 27/02A	95,851.39	0.01
100,000	UNIBAIL RODAMCO 1.125 16-27 28/04A	95,962.17	0.01
100,000	UNIBAIL-RODAMCO 1.375 15-30 15/04A	90,655.00	0.01
100,000	UNIBAIL-RODAMCO 1.375 16-26 09/03A	97,895.35	0.01
200,000	UNIBAIL-RODAMCO 1.375 20-31 04/12A	172,927.79	0.01
100,000	UNIBAIL-RODAMCO 1.5 17-28 22/02A	95,921.54	0.01
100,000	UNIBAIL RODAMCO 1.75 19-34 27/02A	87,056.64	0.01
100,000	UNIBAIL-RODAMCO 1.75 19-49 01/07AA	63,129.02	0.00
100,000	UNIBAIL RODAMCO 2.00 16-36 28/04M	83,990.75	0.01
100,000	UNIBAIL RODAMCO 2.25 18-38 15/05A	81,841.08	0.00
300,000	UNIBAIL-RODAMCO SE 1.125 18-25 15/09A	294,087.11	0.02
200,000	UNIBAIL RODAMCO SE 4.125 23-30 11/12A	206,169.11	0.01
200,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	188,901.70	0.01
100,000	UNIBAIL-RODAMCO-WEST 0.75 21-28 25/05A	90,950.40	0.01
100,000	UNIBAIL-RODAMCO-WEST 1.375 21-33 25/05A	83,987.23	0.01
100,000	UNIBAIL-RODAMCO-WEST 2.625 20-30 09/04A	98,961.23	0.01
100,000	UNIBAIL-RODAMCO-WEST 2 20-32 29/06A	89,736.47	0.01
500,000	UNIEDIC 1.25 17-27 28/03A	485,366.48	0.03
500,000	UNION NAT.INTERPRO.EMP 0.0 20-28 25/11A	450,626.42	0.03
300,000	UNION NAT. INTERPRO 0.01 21-31 25/11A	247,539.34	0.01
300,000	UNION NATIONALE INT 0.00 21-34 25/05A	229,938.35	0.01
200,000	VEOLIA ENVIRONNEMENT 0.8 20-32 15/06A	169,329.21	0.01
300,000	VEOLIA ENVIRONNEMENT 0 21-26 09/06U	286,276.87	0.02
100,000	VEOLIA ENVIRONNEMENT 0 21-27 14/01A	94,148.71	0.01
100,000	VEOLIA ENVIRONNEMENT 1.25 20-28 15/04A	94,857.41	0.01
100,000	VEOLIA ENVIRONNEMENT 1.496 17-26 30/11A	97,625.03	0.01
200,000	VEOLIA ENVIRONNEMENT 1.94 18-30 07/01A	189,870.21	0.01
100,000	VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	104,596.72	0.01
100,000	VERALLIA FRANCE SA 1.875 21-31 10/11A11A	88,778.74	0.01
100,000	VERALLIA SASU 1.625 21-28 14/05A	94,209.90	0.01
200,000	VIGIE 0.5 19-31 14/10A	167,708.53	0.01
100,000	VIGIE 1.5 17-29 03/04A	94,393.72	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	VINCI SA 0.00001 20-28 27/11A	89,893.49	0.01
100,000	VINCI SA 0.5 21-32 09/07A	83,613.36	0.01
200,000	VINCI SA 1.0000 18-25 26/09A	196,199.09	0.01
300,000	VINCI SA 1.625 19-29 18/01A	286,230.23	0.02
100,000	VINCI SA 1.7500 18-30 26/09A	93,939.55	0.01
100,000	VINCI SA 3.375 22-32 17/10A	101,570.92	0.01
100,000	VIVENDI SA 1.1250 19-28 11/12A	96,091.82	0.01
100,000	VIVENDI SA 1.875 16-26 26/05A	99,326.56	0.01
100,000	WENDEL SE 2.5 15-27 09/02A	98,685.60	0.01
100,000	WENDEL SE 4.5 23-30 19/06A	104,908.67	0.01
100,000	WORLDLINE SA 0.875 20-27 30/06A	90,606.88	0.01
100,000	WORLDLINE SA 4.125 23-28 12/09A	97,310.74	0.01
200,000	WPP FINANCE 4.125 23-28 30/05A	207,038.66	0.01
100,000	WPP FINANCE SA 2.25 14-26 22/09A6 22/09A	98,912.11	0.01
100,000	WPP FINANCE SA 2.375 20-27 19/05A	99,016.51	0.01
	Germany	**294,381,819.57**	**17.79**
200,000	AAREAL BANK 0.125 22-30 01/02A	174,037.39	0.01
200,000	AAREAL BANK AG 0.01 21-28 15/09A	180,017.68	0.01
100,000	AAREAL BANK AG 0.25 20-27 23/11A	90,661.41	0.01
200,000	AAREAL BANK AG 1.375 22-29 01/02A	189,102.95	0.01
100,000	AAREAL BANK AG 2.25 22-27 01/02A	98,972.83	0.01
100,000	AAREAL BANK AG 2.375 22-29 14/09A	98,374.97	0.01
200,000	AAREAL BANK AG 3.00 23-27 11/10A	201,764.77	0.01
300,000	AAREAL BANK AG 3.125 23-26 13/02A	301,119.41	0.02
50,000	AAREAL BANK AG 3.25 24-29 17/05A	51,122.69	0.00
100,000	AAREAL BANK AG 5.875 24-26 29/05A	103,656.02	0.01
100,000	ADIDAS AG 0.6250 20-35 10/09A	76,951.03	0.00
100,000	ADIDAS AG 3.0 22-25 21/11A	100,208.84	0.01
100,000	ADIDAS AG 3.125 22-29 21/11A	101,683.77	0.01
100,000	BADEN-WUERTTEMBERG 0.625 16-26 27/01A	97,637.25	0.01
200,000	BASF 0.7522-26 17/03A	194,396.23	0.01
200,000	BASF 0.875 17-27 15/11A	190,402.48	0.01
100,000	BASF 1.45 17-32 13/12A	88,259.84	0.01
100,000	BASF 1.5 18-30 22/05A	94,610.34	0.01
100,000	BASF 4.5 23-35 08/03A	108,168.19	0.01
200,000	BASF SE 0.25 20-27 05/06A	188,450.55	0.01
100,000	BASF SE1.5 22-31 17/03A	91,223.26	0.01
100,000	BASF SE 1.625 17-37 15/11A	81,348.82	0.00
100,000	BASF SE 3.125 22-28 29/06A	101,665.63	0.01
100,000	BASF SE 3.75 22-32 29/06A	103,507.91	0.01
100,000	BASF SE 4.0 23-29 08/03A	104,764.23	0.01
100,000	BASF SE 4.25 23-32 08/03A	106,779.81	0.01
200,000	BAUSPARKASSE SCHWAEB 2.375 22-29 13/09A	198,948.98	0.01
100,000	BAUSPARKASSE SCHWAEB 2.875 23-32 24/06A	101,559.46	0.01
200,000	BAUSPARKASSE SCHWAEB 3.0 24-33 16/11A	205,325.69	0.01
100,000	BAUSPARKASSE SCHWAEBI 2.0 22-34 17/05A	93,462.47	0.01
150,000	BAYERISCHE LANDESBANK 0.75 19-29 05/02A	139,538.66	0.01
100,000	BAYERISCHE LANDESBANK 1 21-31 23/06A	93,667.36	0.01
77,000	BAYERISCHE LANDESBANK 2.875 23-33 12/01A	78,349.15	0.00
100,000	BAYERISCHE LANDESBK 0.625 17-27 22/11A	94,963.98	0.01
100,000	BAYERISCHE LANDESBK 0.7500 18-28 19/01A	94,698.88	0.01
100,000	BAYERISCHE LANDESBK 3.0 23-29 22/05A	102,283.37	0.01
100,000	BAYERISCHE LANDESBK 4.375 23-28 21/09A	104,869.58	0.01
50,000	BAYERISCHE LANDESBOD 2.875 24-31 28/02A	51,297.84	0.00
200,000	BAYER LAND BK 2.5 22-32 28/06A	198,767.08	0.01
100,000	BAYER LAND BK 3.125 22-27 19/10A	102,255.97	0.01
100,000	BAYER LAND BK 3.75 24-31 14/02A	102,615.13	0.01
100,000	BAYER LAND BK 4.25 23-27 21/06A	103,477.63	0.01
200,000	BAYER LAND BK REG S 0.625 18-27 19/07S	190,700.62	0.01
150,000	BERLIN 1.3 18-33 13/06A	136,002.67	0.01
203,000	BERLIN-HANNOVERSCHE 0.625 18-25 22/10A	198,592.96	0.01
200,000	BERLIN HYP 1.125 17-27 25/10A	188,616.19	0.01
100,000	BERLIN HYP AG 0.0100 20-27 17/02A	94,524.53	0.01
59,000	BERLIN HYP AG 0.01 21-26 24/08A	56,364.36	0.00
205,000	BERLIN HYP AG 0.125 21-30 18/01A	181,046.96	0.01
100,000	BERLIN HYP AG 0.25 21-33 19/05A	81,548.41	0.00
100,000	BERLIN HYP AG 0.3750 19-29 29/05A	90,775.01	0.01
100,000	BERLIN HYP AG 0.375 21-31 21/04A	83,517.60	0.01
300,000	BERLIN HYP AG 0.375 22-27 25/01A	283,783.67	0.02
100,000	BERLIN HYP AG 0.75 18-26 26/02A	97,515.37	0.01
100,000	BERLIN HYP AG 1.75 22-32 10/05A	94,262.86	0.01
100,000	BERLIN HYP AG 2.625 24-31 27/08A	100,410.50	0.01
100,000	BERLIN HYP AG 2.7500 24-27 07/05A	100,902.20	0.01
200,000	BERLIN HYP AG 2.875 23-30 24/05A	203,815.50	0.01
52,000	BERLIN HYP AG 3.0 22-27 25/10A	52,888.88	0.00
100,000	BERLIN HYP AG 3.0 23-33 10/01A	102,728.65	0.01
100,000	BERTELSMANN AG 3.5 22-29 29/05A	101,972.27	0.01
100,000	BERTELSMANN SE 1.125 16-26 27/04A	97,301.36	0.01
100,000	BERTELSMANN SE 1.2500 18-25 29/09A	98,129.75	0.01
100,000	BERTELSMANN SE CO. 1.5 20-30 15/05A	92,972.31	0.01
100,000	BERTELSMANN SE CO. 2 20-28 01/04A	97,464.83	0.01
50,000	BRANDERBURG STATE 0.05 21-31 01/07A	42,797.78	0.00
80,000	BREMEN 0.01 20-27 06/07A	75,250.89	0.00
100,000	BREMEN 0.01 20-28 06/10A	91,357.57	0.01
100,000	BREMEN 0.125 20-30 29/04A	88,494.04	0.01
100,000	BREMEN 0.15 20-40 14/09A	65,160.64	0.00
100,000	BREMEN 0.45 22-29 15/03A	92,282.33	0.01
100,000	BREMEN 0.50 21-41 06/05A	68,142.79	0.00
100,000	BREMEN 2.75 24-32 30/01A	102,132.68	0.01
300,000	BREMEN 3.0 22-32 06/10A	311,231.63	0.02
922,000	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	941,690.92	0.06
1,380,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	1,396,621.87	0.08
2,548,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	2,580,652.40	0.16
2,747,000	BUNDSOBLIGATION 2.1 24-29 12/04A	2,765,360.67	0.17

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,108,000	BUNDSOBLIGATION 2.5 24-29 11/10A	1,137,027.56	0.07
100,000	CA ASSURANCES SA 1.5 21-31 06/10A 06/10A	85,220.99	0.01
258,000	CMZB FRANCFORT 0.5 22-27 15/03A	246,590.55	0.01
200,000	CMZB FRANCFORT 2.75 22-25 08/12A	200,597.07	0.01
84,000	CMZB FRANCFORT 2.875 22-28 13/10A	85,313.79	0.01
300,000	CMZB FRANCFORT 2.875 23-26 28/04A	302,184.89	0.02
231,000	CMZB FRANCFORT 3.125 23-29 20/04A	237,150.41	0.01
240,000	COMMERZBANK AG 0.01 20-30 10/03A	209,598.98	0.01
9,000	COMMERZBANK AG 0.125 16-26 15/12A	8,567.81	0.00
150,000	COMMERZBANK AG 0.375 20-27 01/09A	141,547.21	0.01
100,000	COMMERZBANK AG 0.50 16-26 09/06A	96,728.78	0.01
150,000	COMMERZBANK AG 0.50 19-26 04/12A	143,194.73	0.01
100,000	COMMERZBANK AG 0.875 20-27 22/01A	95,295.14	0.01
50,000	COMMERZBANK AG 1.00 19-26 25/02A	48,838.91	0.00
100,000	COMMERZBANK AG 1.1250 19-26 22/06A	97,208.65	0.01
200,000	COMMERZBANK AG 4.00 16-26 23/03A	201,793.50	0.01
100,000	COMMERZBANK AG 4.00 17-27 30/03A	101,670.00	0.01
275,000	COMMERZBANK AG FRANC 1.25 19-34 09/01A	242,140.57	0.01
100,000	COMMERZBANK AKTIEN 2.75 24-27 11/01A	100,771.18	0.01
100,000	COMMERZBANK AKTIEN 4.625 24-21 17/01A	105,364.81	0.01
270,000	COMMERZBANK AKTIENGE 2.625 24-29 03/09A	271,645.52	0.02
120,000	COMMERZBANK AKTIENGE 3.0 24-34 13/03A	122,944.25	0.01
350,000	COMMERZBANK FRANCFORT 2.25 22-32 01/09A	340,378.84	0.02
100,000	COMMERZBANK REGS 0.625 17-27 24/08A	95,026.50	0.01
100,000	CONTINENTAL 3.5 24-29 01/10A	100,022.20	0.01
300,000	CONTINENTAL AG 2.5 20-26 27/08A	297,664.91	0.02
100,000	CONTINENTAL AG 3.625 22-27 30/11A	101,391.40	0.01
150,000	CONTINENTAL AG 4 23-28 01/06A	153,978.28	0.01
50,000	COVESTRO AG 0.875 20-26 12/06A	48,704.43	0.00
100,000	COVESTRO AG 1.375 20-30 12/06A	92,051.82	0.01
100,000	COVESTRO AG 4.75 22-28 15/11A	106,762.29	0.01
100,000	DEKABANK 3.25 24-29 08/02A	102,384.97	0.01
100,000	DEKABANK 3.375 24-27 02/07A	101,777.40	0.01
100,000	DEKABANK DEUTSC 0.3000 19-26 20/11A	95,072.60	0.01
100,000	DEUTCHE GENOSS-HY 0.5 17-26 30/09A	96,255.89	0.01
200,000	DEUT PFANDBRIEF 0.2500 21-25 27/10A	190,013.40	0.01
50,000	DEUT PFANDBRIEFBANK 1.25 16-35 20/04A	41,804.59	0.00
100,000	DEUT PFANDBRIEFBANK 4.375 22-26 28/08A	99,761.70	0.01
275,000	DEUTSCHE BAHN FIN 0.75 16-26 02/03A	268,180.42	0.02
100,000	DEUTSCHE BAHN FIN 0.75 20-35 16/07A/01A	79,321.62	0.00
200,000	DEUTSCHE BAHN FIN 1.00 18-27 17/12A	191,853.31	0.01
150,000	DEUTSCHE BAHN FIN 1.25 15-25 23/10A	148,061.20	0.01
100,000	DEUTSCHE BAHN FIN 1.375 18-31 28/09A	92,939.83	0.01
100,000	DEUTSCHE BAHN FIN 1.50 17-32 08/12A	91,210.25	0.01
80,000	DEUTSCHE BAHN FIN 1.625 18-33 16/08A	73,422.89	0.00
200,000	DEUTSCHE BAHN FIN 3.5 23-27 20/09A	206,357.48	0.01
50,000	DEUTSCHE BAHN FIN 3.875 22-42 13/10A	52,816.66	0.00
50,000	DEUTSCHE BAHN FINA 0.875 16-31 11/07A	44,655.76	0.00
80,000	DEUTSCHE BAHN FINANC 0.375 20-29 23/06A	72,869.34	0.00
50,000	DEUTSCHE BAHN FINANC 0.625 20-50 08/12A	26,194.21	0.00
250,000	DEUTSCHE BAHN FINANC 0.625 21-36 15/04A	189,835.17	0.01
110,000	DEUTSCHE BAHN FINANC 1.125 21-51 01/07A	66,428.20	0.00
125,000	DEUTSCHE BAHN FINANC 1.37522-24 03/03A	109,451.78	0.01
100,000	DEUTSCHE BAHN FINANC 3.375 24-38 29/01A	101,064.78	0.01
70,000	DEUTSCHE BAHN FINANC 3.625 23-37 18/12A	73,203.41	0.00
50,000	DEUTSCHE BAHN FINANC 4.0 23-43 23/11A	53,627.99	0.00
100,000	DEUTSCHE BAHN FINANCE 1.875 22-30 24/05A	96,111.14	0.01
100,000	DEUTSCHE BAHN FINANCE 3.375% 24-04-34	103,830.07	0.01
80,000	DEUTSCHE BANK 0.50 16-26 09/06A	77,353.20	0.00
100,000	DEUTSCHE BANK 1.750 18-28 17/01A	96,161.99	0.01
200,000	DEUTSCHE BANK 3.00 22-28 28/03A	203,473.60	0.01
100,000	DEUTSCHE BANK 3.0 23-27 18/01A	101,101.99	0.01
50,000	DEUTSCHE BANK AG 0.0100 19-29 02/10A	44,112.71	0.00
200,000	DEUTSCHE BANK AG 0.75 21-27 17/02A	193,904.55	0.01
300,000	DEUTSCHE BANK AG 1.375 21-32 17/02A	260,477.28	0.02
300,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	290,257.78	0.02
100,000	DEUTSCHE BANK AG 2.625 19-26 12/02A	99,394.68	0.01
200,000	DEUTSCHE BANK AG 3.2500 22-28 24/05A	200,200.91	0.01
100,000	DEUTSCHE BANK AG 4.50 16-26 19/05A	101,819.45	0.01
100,000	DEUTSCHE BANK AG 4 22-27 29/11A	103,721.87	0.01
100,000	DEUTSCHE BK 2.25 22-27 20/09A	99,403.97	0.01
100,000	DEUTSCHE BK 2.5 22-32 20/09A	99,032.38	0.01
90,000	DEUTSCHE BOERSE 1.125 18-28 26/03A	86,640.59	0.01
100,000	DEUTSCHE BOERSE 1.5 22-32 04/04A	90,381.67	0.01
200,000	DEUTSCHE BOERSE 3.75 23-29 28/09A	209,004.13	0.01
100,000	DEUTSCHE BOERSE 3.875 23-26 28/09A	102,151.65	0.01
200,000	DEUTSCHE BOERSE 3.875 23-33 28/09A	211,217.93	0.01
100,000	DEUTSCHE BOERSE AG 0.0 21-26 22/02A	96,161.63	0.01
100,000	DEUTSCHE BOERSE AG 0.125 21-31 22/02A	84,471.36	0.01
100,000	DEUTSCHE BOERSE AG 1.625 15-25 08/10A	98,860.29	0.01
200,000	DEUTSCHE GENOSSENS 0.01 20-28 23/06A	182,811.60	0.01
300,000	DEUTSCHE GENOSSENS 0.75 22-29 21/11A	274,921.25	0.02
115,000	DEUTSCHE GENOSSENSCH 0.01 21-29 20/04A	102,840.50	0.01
100,000	DEUTSCHE GENOSSENSCH 3.0 23-27 29/10A	101,695.16	0.01
100,000	DEUTSCHE GENOSSENSCH 3.25 23-27 30/07A	102,234.85	0.01
100,000	DEUTSCHE GENOSSENSCHA 1.625 22-31 30/05A	94,249.94	0.01
100,000	DEUTSCHE GENOSSENSCHA3.00 23-26 16/01A	100,570.70	0.01
100,000	DEUTSCHE GENOSSENSCHA3.00 23-32 30/11A	102,918.35	0.01
200,000	DEUTSCHE GENOSSENSCHAF 0.01 21-30 29/03A	174,494.76	0.01
100,000	DEUTSCHE HYPOTHEKENBAN 0.75 19-29 05/01A	92,744.89	0.01
250,000	DEUTSCHE HYPOTHEKENBK 0.50 18-26 29/06A	241,629.65	0.01
100,000	DEUTSCHE KREDIT 0.0100 19-29 07/11A	88,342.19	0.01
100,000	DEUTSCHE KREDITBANK 0.01 21-26 23/02A	96,212.07	0.01
100,000	DEUTSCHE KREDITBANK 0.875 18-28 02/10A	94,100.42	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
50,000	DEUTSCHE KREDITBANK 2.875 24-36 21/03A	50,134.55	0.00
103,000	DEUTSCHE KREDITBANK 3.0 23-35 31/01A	104,994.17	0.01
100,000	DEUTSCHE KREDITBANK 3.0 24-30 02/07A	102,588.71	0.01
100,000	DEUTSCHE KREDITBANK A 0.50 15-27 19/03A	95,478.93	0.01
200,000	DEUTSCHE LUFTHANSA 2.875 21-27 16/05A	198,082.51	0.01
100,000	DEUTSCHE LUFTHANSA 3 20-26 29/05A	99,550.38	0.01
300,000	DEUTSCHE LUFTHANSA A 3.75 21-28 11/02A	303,094.60	0.02
90,000	DEUTSCHE LUFTHANSA A 4.0 24-30 21/05A	92,207.10	0.01
50,000	DEUTSCHE LUFTHANSA A 4.125 24-32 03/09A	50,506.67	0.00
100,000	DEUTSCHE LUFTHANSA AG 3.5 21-29 14/07A	100,503.29	0.01
100,000	DEUTSCHE PFANDBRIEFB 0.1 21-26 01/02A	94,003.51	0.01
400,000	DEUTSCHE PFANDBRIEFB 1.0 22-26 13/04A	388,958.77	0.02
50,000	DEUTSCHE PFANDBRIEFB 5.0 23-27 05/02A	51,341.15	0.00
100,000	DEUTSCHE PFANDBRIEFBA 3.625 23-27 28/10A	102,740.84	0.01
100,000	DEUTSCHE PFANDBRIEFBAN 0.01 19-25 16/10A	96,814.34	0.01
100,000	DEUTSCHE PFANDBRIEFBAN 1.75 22-27 01/03A	97,734.01	0.01
100,000	DEUTSCHE PFANDBRIEFBK 0.625 18-27 30/08A	94,256.44	0.01
100,000	DEUTSCHE POST AG 0.375 20-26 20/05A	96,484.84	0.01
100,000	DEUTSCHE POST AG 0.75 20-29 20/05A	93,665.58	0.01
200,000	DEUTSCHE POST AG 1.255 16-26 01/04A	196,175.18	0.01
150,000	DEUTSCHE POST AG 1.625 18-28 05/12A	144,856.56	0.01
100,000	DEUTSCHE POST AG 3.375 23-33 03/07A	103,346.73	0.01
160,000	DEUTSCHE POST AG 3.5 24-36 25/03A	161,188.62	0.01
100,000	DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	95,038.89	0.01
100,000	DEUTSCHE TELEKOM AG 1.375 19-34 05/07A	87,239.52	0.01
100,000	DEUTSCHE TELEKOM AG 1.75 19-31 25/03A	94,403.02	0.01
200,000	DEUTSCHE TELEKOM AG 2.25 19-39 29/03A	176,682.69	0.01
60,000	DEUTSCHE TELEKOM AG 3.25 24-36 20/03A	59,861.22	0.00
100,000	DEUTSCHE WOHNEN SE 1.5 20-30 30/04A	90,558.62	0.01
100,000	DZ HYP AG 0.0100 21-30 15/11A	85,818.31	0.01
100,000	DZ HYP AG 0.01 19-27 15/01A	94,605.06	0.01
100,000	DZ HYP AG 0.01 20-25 12/09A	97,478.71	0.01
200,000	DZ HYP AG 0.01 20-28 29/10A	181,109.49	0.01
165,000	DZ HYP AG 0.01 21-26 26/10A	156,983.67	0.01
100,000	DZ HYP AG 0.05 19-29 29/06A	89,184.15	0.01
200,000	DZ HYP AG 0.5 18-25 13/11A	195,397.38	0.01
100,000	DZ HYP AG 0.875 15-30 18/01A	91,946.23	0.01
200,000	DZ HYP AG 2.75 24-31 28/02A	202,176.22	0.01
200,000	DZ HYP AG MORTGAGE CO 0.875 19-29 30/01A	186,869.86	0.01
200,000	EUROGRID GMBH 1.113 20-32 15/05A	170,708.33	0.01
100,000	EUROGRID GMBH 1.50 16-28 18/04A	95,350.35	0.01
100,000	EUROGRID GMBH 1 3.722 23-30 27/04A	102,135.46	0.01
200,000	EUROGRID GMBH 3.2790 22-31 05/09A	199,404.73	0.01
100,000	EUROGRID GMBH 3.5980 24-29 02/01A	101,693.02	0.01
100,000	EUROGRID GMBH 3.9150 24-34 02/01A	102,814.08	0.01
200,000	EVONIK INDUSTRIES 2.25 22-27 25/09A	196,706.27	0.01
100,000	EWE AG 0.25 21-28 08/06A	91,100.39	0.01
100,000	EWE AG 0.3750 20-32 22/10A	79,396.65	0.00
200,000	FMS EMTN 0.375 15-30 29/04A	179,565.58	0.01
100,000	FOERDERBANK 0.75 22-32 16/03A	88,603.76	0.01
100,000	FREE HAN CITY BREMEN 2.875 24-31 18/07A	102,909.06	0.01
100,000	FREE STATE OF SAXONY 2.75 24-30 12/03A	102,113.85	0.01
100,000	FREIE HANSESTAD 0.0100 20-28 30/06A	91,850.27	0.01
250,000	FRESENIUS MEDICAL CA 0.625 19-26 30/11A	238,450.46	0.01
50,000	FRESENIUS MEDICAL CA 1.5 20-30 29/05A	45,290.54	0.00
100,000	FRESENIUS MEDICAL CA 1 20-26 29/05A	97,106.07	0.01
50,000	FRESENIUS SE 1.625 20-27 08/10A	48,534.13	0.00
150,000	FRESENIUS SE 2.875 22-30 24/05A	147,064.93	0.01
100,000	FRESENIUS SE 4.25 22-26 28/05A	102,115.51	0.01
100,000	FRESENIUS SE 5.125 23-30 05/10A	109,252.40	0.01
100,000	FRESENIUS SE CO. KG 0.75 20-28 15/01A	93,621.84	0.01
100,000	FRESENIUS SE CO. KG 1.125 20-33 28/09A	84,247.02	0.01
100,000	FRES ME 3.875 22-27 20/09A	102,640.68	0.01
100,000	GEMEINSAME BUND 0.0000 20-27 19/02A	94,818.40	0.01
100,000	GEMEINSAME BUND 1.2500 22-29 04/05A	95,472.18	0.01
100,000	GEMEINSAME BUND 3.0 23-30 26/04A	103,397.01	0.01
100,000	GEMEINSAME BUNDESLAND 2.625 24-31 07/02A	101,270.36	0.01
1,085,000	GERMANY 0.0000 20-30 15/08A	972,075.22	0.06
5,914,000	GERMANY 0.00 16-26 15/08A	5,700,323.69	0.34
3,469,000	GERMANY 0.00 20-25 10/10A	3,387,782.66	0.20
1,582,000	GERMANY 0.00 20-25 10/10A	1,545,584.21	0.09
3,298,000	GERMANY 0.00 20-30 15/02A	2,981,845.15	0.18
2,753,943	GERMANY 0.00 20-35 15/05A	2,189,354.12	0.13
2,983,000	GERMANY 0.00 21-26 09/10A	2,866,201.02	0.17
3,340,000	GERMANY 0.00 21-26 10/04A	3,236,888.36	0.20
2,828,000	GERMANY 0.00 21-28 15/11A	2,621,703.77	0.16
3,320,917	GERMANY 0.00 21-31 15/02A	2,943,724.59	0.18
3,756,640	GERMANY 0.00 21-31 15/08A	3,293,590.65	0.20
2,889,000	GERMANY 0.00 21-36 15/05A	2,231,843.88	0.13
1,511,000	GERMANY 0.00 21-50 15/08A	813,137.14	0.05
3,753,000	GERMANY 0.00 21-52 15/08A	1,922,312.65	0.12
3,488,000	GERMANY 0.00 22-32 15/02A	3,023,186.09	0.18
200,000	GERMANY 0.01 20-26 09/09A	191,364.46	0.01
100,000	GERMANY 0.01 20-26 22/10A	95,463.23	0.01
100,000	GERMANY 0.01 20-27 04/08A	93,913.61	0.01
200,000	GERMANY 0.01 20-27 07/05A	188,846.64	0.01
100,000	GERMANY 0.01 20-27 18/05A	94,333.88	0.01
200,000	GERMANY 0.01 20-27 25/11A	186,442.08	0.01
200,000	GERMANY 0.01 20-28 26/06A	184,017.86	0.01
200,000	GERMANY 0.01 20-29 05/11A	178,211.60	0.01
100,000	GERMANY 0.01 20-29 07/05A	90,086.27	0.01
200,000	GERMANY 0.01 20-30 02/07A	174,923.31	0.01
200,000	GERMANY 0.01 20-30 02/09A	174,381.65	0.01
100,000	GERMANY 0.01 20-30 03/06A	87,644.12	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
400,000	GERMANY 0.01 20-30 11/03A	353,103.16	0.02
300,000	GERMANY 0.01 20-30 13/08A	261,697.59	0.02
200,000	GERMANY 0.01 20-30 26/08A	174,572.46	0.01
200,000	GERMANY 0.01 20-32 09/07A	166,162.44	0.01
300,000	GERMANY 0.01 20-35 18/01A	232,197.15	0.01
300,000	GERMANY 0.01 21-26 29/10A	286,341.49	0.02
200,000	GERMANY 0.01 21-27 01/04A	188,896.37	0.01
100,000	GERMANY 0.01 21-27 08/10A	93,549.37	0.01
100,000	GERMANY 0.01 21-31 10/01A	86,317.70	0.01
100,000	GERMANY 0.01 21-31 21/01A	86,221.56	0.01
3,824,000	GERMANY 0.0 20-30 15/08A	3,426,017.86	0.21
250,000	GERMANY 0.05 20-25 09/03A	192,010.21	0.01
200,000	GERMANY 0.05 20-30 23/01A	177,435.59	0.01
50,000	GERMANY 0.05 20-40 05/11A	32,131.50	0.00
250,000	GERMANY 0.05 20-40 06/08A	160,382.71	0.01
150,000	GERMANY 0.05 21-31 08/07A	128,042.37	0.01
300,000	GERMANY 0.1 16-26 07/10A	287,194.37	0.02
100,000	GERMANY 0.1 16-26 18/08A	95,989.20	0.01
100,000	GERMANY 0.1 19-30 18/01A	88,954.55	0.01
170,000	GERMANY 0.1 21-41 18/01A	108,600.16	0.01
140,000	GERMANY 0.125 19-27 08/04A	132,766.48	0.01
100,000	GERMANY 0.125 20-35 04/06A	76,981.48	0.00
100,000	GERMANY 0.125 20-40 19/11A	65,107.24	0.00
100,000	GERMANY 0.125 20-45 24/11A	55,651.26	0.00
300,000	GERMANY 0.125 21-31 04/06A	258,339.24	0.02
50,000	GERMANY 0.125 21-31 20/10A	42,577.25	0.00
250,000	GERMANY 0.125 21-46 26/01A	138,391.64	0.01
100,000	GERMANY 0.125 22-32 09/01A	84,713.45	0.01
170,000	GERMANY 0.2 19-39 15/08A	115,418.63	0.01
500,000	GERMANY 0.2 20-27 31/03A	475,261.81	0.03
700,000	GERMANY 0.2 20-30 09/04A	622,884.65	0.04
200,000	GERMANY 0.2 21-51 27/01A	97,372.37	0.01
200,000	GERMANY 0.25 16-26 19/10A	192,044.85	0.01
3,753,208	GERMANY 0.25 17-27 15/02A	3,610,799.27	0.22
3,351,686	GERMANY 0.25 18-28 15/08A	3,154,146.55	0.19
3,157,000	GERMANY 0.25 19-29 15/02A	2,947,322.96	0.18
100,000	GERMANY 0.25 19-29 31/05A	91,084.16	0.01
100,000	GERMANY 0.25 20-40 05/03A	67,332.73	0.00
100,000	GERMANY 0.25 21-41 18/02A	65,554.28	0.00
100,000	GERMANY 0.25 22-29 09/04A	91,247.74	0.01
100,000	GERMANY 0.3 20-50 16/09A	51,457.59	0.00
130,000	GERMANY 0.35 20-50 09/09A	67,988.76	0.00
200,000	GERMANY 0.35 22-32 09/02A	172,280.48	0.01
168,000	GERMANY 0.375 16-26 06/07A	162,425.92	0.01
200,000	GERMANY 0.375 16-27 26/01A	191,485.92	0.01
250,000	GERMANY 0.375 20-35 29/01A	199,993.00	0.01
150,000	GERMANY 0.375 20-50 02/09A	78,292.36	0.00
100,000	GERMANY 0.375 21-41 01/04A	67,445.86	0.00
150,000	GERMANY 0.375 21-51 01/12A	76,464.76	0.00
100,000	GERMANY 0.375 21-51 10/03A	52,301.12	0.00
100,000	GERMANY 0.4 19-49 20/08A	54,037.03	0.00
100,000	GERMANY 0.4 21-36 12/05A	77,312.50	0.00
200,000	GERMANY 0.4 21-51 23/11A	103,366.74	0.01
3,626,639	GERMANY 0.50 17-27 15/08A	3,490,770.37	0.21
100,000	GERMANY 0.50 17-27 16/02A	95,938.16	0.01
4,364,000	GERMANY 0.5 16-26 15/02A	4,268,457.42	0.26
100,000	GERMANY 0.5 16-26 16/04A	97,246.59	0.01
200,000	GERMANY 0.5 17-27 25/06A	190,598.93	0.01
3,012,282	GERMANY 0.5 18-28 15/02A	2,880,975.21	0.17
200,000	GERMANY 0.5 19-39 25/11A	141,822.50	0.01
310,000	GERMANY 0.5 21-52 15/01A	164,665.04	0.01
100,000	GERMANY 0.5 22-29 02/03A	92,519.64	0.01
150,000	GERMANY 0.6 21-41 04/06A	103,784.36	0.01
50,000	GERMANY 0.6 21-51 13/10A	27,921.06	0.00
211,000	GERMANY 0.625 15-27 09/02A	203,043.00	0.01
200,000	GERMANY 0.625 16-26 20/03A	195,045.84	0.01
100,000	GERMANY 0.625 16-36 25/08A	78,944.10	0.00
100,000	GERMANY 0.625 17-27 07/04A	95,984.35	0.01
100,000	GERMANY 0.625 17-27 08/02A	96,283.04	0.01
100,000	GERMANY 0.625 18-28 02/08A	93,982.22	0.01
100,000	GERMANY 0.625 19-39 15/07A	73,309.06	0.00
50,000	GERMANY 0.625 22-52 26/01A	27,931.88	0.00
100,000	GERMANY 0.75 16-41 16/08A	70,637.60	0.00
140,000	GERMANY 0.75 18-28 15/02A	133,113.69	0.01
200,000	GERMANY 0.75 19-29 29/01A	187,440.56	0.01
100,000	GERMANY 0.75 22-31 21/03A	90,175.27	0.01
100,000	GERMANY 0.75 22-32 23/02A	88,648.35	0.01
250,000	GERMANY 0.8 19-49 30/07A	153,098.69	0.01
200,000	GERMANY 0.9 18-28 15/11A	189,080.76	0.01
380,000	GERMANY 0.95 21-21 10/01A	172,003.17	0.01
200,000	GERMANY 0 19-26 10/07A	191,990.74	0.01
200,000	GERMANY 0 19-26 14/04U	192,873.41	0.01
3,461,121	GERMANY 0 19-29 15/08A	3,161,031.21	0.19
4,907,733	GERMANY 0 19-50 15/08A	2,637,387.15	0.16
200,000	GERMANY 0 20-25 15/09U	195,110.01	0.01
300,000	GERMANY 0 20-27 11/02A	284,508.88	0.02
200,000	GERMANY 0 20-27 22/09A	187,101.50	0.01
200,000	GERMANY 0 20-29 15/01A	181,186.79	0.01
100,000	GERMANY 0 20-30 08/11A	86,655.92	0.01
300,000	GERMANY 0 20-35 12/10A	224,220.48	0.01
2,752,000	GERMANY 0 20-49 15/11U	2,595,484.24	0.16
100,000	GERMANY 0 21-28 19/07A	91,803.49	0.01
1,006,000	GERMANY 0 21-31 15/08A	882,076.87	0.05
2,427,000	GERMANY 0 22-27 16/04A	2,312,295.98	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	GERMANY 1.1 19-34 13/03A	262,707.81	0.02
200,000	GERMANY 1.125 18-33 12/09A	178,004.89	0.01
200,000	GERMANY 1.2 18-33 03/06A	179,758.34	0.01
450,000	GERMANY 1.25 16-36 12/05A	385,761.83	0.02
4,438,000	GERMANY 1.25 17-48 15/08A	3,481,809.74	0.21
100,000	GERMANY 1.25 18-33 05/12A	89,647.57	0.01
3,663,770	GERMANY 1.30 22-27 15/10A	3,602,055.59	0.22
100,000	GERMANY 1.3 18-33 10/10A	90,180.58	0.01
982,000	GERMANY 1.3 22-27 15/10A	965,629.52	0.06
170,000	GERMANY 1.375 17-37 05/06A	144,812.25	0.01
353,000	GERMANY 1.375 20-20 15/01A	187,874.06	0.01
300,000	GERMANY 1.375 22-27 14/07A	292,820.38	0.02
100,000	GERMANY 1.45 17-43 16/02A	77,934.88	0.00
150,000	GERMANY 1.45 18-38 05/11A	126,441.80	0.01
80,000	GERMANY 1.45 18-38 26/11A	67,248.77	0.00
230,000	GERMANY 1.45 22-22 19/01A	126,695.85	0.01
330,000	GERMANY 1.5 18-40 12/06A	272,289.04	0.02
160,000	GERMANY 1.5 22-29 17/10A	153,698.60	0.01
50,000	GERMANY 1.5 22-52 25/04A	35,944.74	0.00
480,000	GERMANY 1.55 17-48 16/06A	361,928.98	0.02
350,000	GERMANY 1.65 17-47 16/05A	272,321.02	0.02
485,000	GERMANY 1.65 18-38 22/02A	422,668.45	0.03
2,979,000	GERMANY 1.70 22-32 15/08A	2,918,699.20	0.18
355,000	GERMANY 1.75 17-57 26/10A	259,224.10	0.02
300,000	GERMANY 1.75 18-68 11/07A	209,397.58	0.01
200,000	GERMANY 1.75 22-27 05/07A	197,260.00	0.01
30,000	GERMANY 1.75 22-29 12/07A	29,213.39	0.00
3,400,000	GERMANY 1.8 22-53 15/08A	2,943,178.07	0.18
1,136,000	GERMANY 1.8 23-53 15/08A	985,026.42	0.06
350,000	GERMANY 1.95 18-78 26/09A	252,083.48	0.02
100,000	GERMANY 1 16-32 19/05A	89,990.51	0.01
200,000	GERMANY 1 16-46 16/10A	135,313.38	0.01
3,158,000	GERMANY 1 22-38 15/05A	2,668,008.60	0.16
2,675,000	GERMANY 2.1 22-29 15/11A	2,695,162.06	0.16
447,000	GERMANY 2.1 24-29 12/04A	450,168.78	0.03
380,000	GERMANY 2.15 19-19 21/03A	281,890.27	0.02
2,687,000	GERMANY 2.2 23-28 13/04A	2,713,153.40	0.16
3,994,000	GERMANY 2.2 24-34 15/02A	4,030,410.46	0.24
150,000	GERMANY 2.25 22-52 14/06A	127,085.68	0.01
4,130,000	GERMANY 2.3 23-33 15/02A	4,216,343.68	0.25
450,000	GERMANY 2.375 13-33 13/05A	445,234.61	0.03
2,753,000	GERMANY 2.4 23-20 15/11A	2,819,289.18	0.17
3,313,000	GERMANY 2.4 23-28 19/10A	3,374,652.87	0.20
3,829,898	GERMANY 2.50 12-44 04/07A	3,851,377.37	0.23
3,839,551	GERMANY 2.50 14-46 15/08A	3,862,171.06	0.23
2,535,000	GERMANY 2.5 24-26 19/03A	2,545,935.43	0.15
3,381,000	GERMANY 2.6 23-33 15/08A	3,528,923.45	0.21
780,000	GERMANY 2.6 24-41 15/05A	797,223.29	0.05
200,000	GERMANY 2.625 22-27 10/09A	201,997.46	0.01
100,000	GERMANY 2.75 23-31 17/02A	102,083.83	0.01
132,000	GERMANY 2.75 23-33 14/02A	134,673.24	0.01
200,000	GERMANY 2.875 23-28 18/04A	203,975.00	0.01
200,000	GERMANY 2.875 23-33 10/01A	205,932.37	0.01
150,000	GERMANY 2 13-25 15/10A	149,117.97	0.01
300,000	GERMANY 2 22-32 15/06A	289,916.33	0.02
2,479,000	GERMANY 3.1 23-25 12/12A	2,501,480.72	0.15
1,852,000	GERMANY 3.1 23-25 18/09A	1,862,424.38	0.11
2,371,000	GERMANY 3.25 10-42 04/07A	2,645,030.22	0.16
67,000	GERMANY 3 23-32 27/02A	69,523.46	0.00
300,000	GERMANY 3 23-33 10/01A	311,555.76	0.02
3,294,473	GERMANY 4.00 05-37 04/01A	3,892,790.38	0.24
2,618,878	GERMANY 4.25 07-39 04/07A	3,219,226.58	0.19
2,782,081	GERMANY 4.75 03-34 04/07A	3,423,527.44	0.21
2,601,478	GERMANY 4.75 08-40 04/07A	3,393,132.02	0.21
1,480,000	GERMANY 4.75 98-28 04/07A	1,631,747.03	0.10
2,502,451	GERMANY 5.50 00-31 04/01A	3,017,667.19	0.18
1,819,000	GERMANY 5.625 98-28 04/01A	2,030,628.50	0.12
1,361,000	GERMANY 6.25 00-30 04/01A	1,649,743.99	0.10
1,541,000	GERMANY 6.5 97-27 04/07A	1,727,014.46	0.10
200,000	HAMBURG 0.50 16-26 27/04A	194,242.92	0.01
100,000	HAMBURG COMM BANK 4.5 24-28 24/07A	102,192.67	0.01
70,000	HAMBURG COMMERCIAL 3.5 24-28 17/03A	70,236.17	0.00
100,000	HAMBURG COMMERCIAL B 0.1 21-28 02/11A	89,863.73	0.01
400,000	HAMBURG COMMERCIAL B 0.375 21-26 09/03A	382,624.96	0.02
100,000	HAMBURG COMMERCIAL B 4.75 24-29 02/05A	105,442.25	0.01
75,000	HAMBURG COMMERCIAL BK4.875 23-27 30/03A	77,791.24	0.00
100,000	HANNOVER RUECK SE 1.125 18-28 18/04A	95,755.87	0.01
100,000	HANNOVER RUECK SE 1.375 21-42 22/03A	84,947.32	0.01
50,000	HELLA GMBH & CO. KGAA 0.50 19-27 26/01A	47,253.19	0.00
100,000	HENKEL AG & CO KGAA 2.625 22-27 13/09A	100,383.18	0.01
140,000	HOCHTIEF AG 0.5 19-27 03/09A	130,968.14	0.01
100,000	HOCHTIEF AG 0.625 21-29 26/04A	89,466.80	0.01
50,000	HOCHTIEF AG 4.25 24-30 31/05A	51,462.53	0.00
100,000	INFINEON TECHNO 1.1250 20-26 24/06A	97,159.11	0.01
100,000	INFINEON TECHNO 1.625 20-29 24/06A	94,641.17	0.01
100,000	INFINEON TECHNO 2.0000 20-32 24/06A	92,111.37	0.01
300,000	ING DIBA 0.625 22-29 25/02A	277,139.84	0.02
200,000	ING-DIBA AG 0.0100 21-28 07/10A	181,455.78	0.01
300,000	ING-DIBA AG 0.125 19-27 23/05A	282,595.93	0.02
100,000	ING-DIBA AG 1.0000 19-39 23/05A	77,154.37	0.00
200,000	ING DIBA AG 2.375 22-30 13/09A	198,295.60	0.01
100,000	ING-DIBA AG 2.75 24-29 09/09A	101,139.94	0.01
200,000	INGDIBA AG 3.25 23-28 15/02A	205,331.44	0.01
100,000	INVESTITIONSBANK SCH 2.875 24-34 21/02A	102,331.64	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	INVESTITIONSBK 0.0100 19-29 17/10A	178,105.66	0.01
780,000	KFW 0.0100 19-27 05/05A	736,621.28	0.04
300,000	KFW 0.0500 19-34 29/09A	233,009.17	0.01
900,000	KFW 0.1250 22-32 09/01A	763,037.24	0.05
568,000	KFW 0.2500 18-25 15/09A	555,741.15	0.03
500,000	KFW 0.375 15-30 23/04A	448,933.24	0.03
500,000	KFW 0.375 16-26 09/03A	486,347.76	0.03
400,000	KFW 0.375 21-36 20/05A	308,915.87	0.02
600,000	KFW 0.50 17-27 15/09A	570,153.58	0.03
300,000	KFW 0.5 18-26 28/09A	290,301.03	0.02
550,000	KFW 0.625 17-27 22/02A	529,223.86	0.03
573,000	KFW 0.625 18-28 07/01A	543,716.65	0.03
965,000	KFW 0.7500 19-29 15/01A	904,409.94	0.05
795,000	KFW 0.75 18-28 28/06A	752,397.39	0.05
420,000	KFW 0.875 19-39 04/07A	323,850.08	0.02
1,200,000	KFW 0 19-26 30/09A	1,147,453.69	0.07
988,000	KFW 0 20-27 31/03A	934,313.87	0.06
1,170,000	KFW 0 20-28 15/09A	1,070,641.83	0.06
550,000	KFW 0 20-30 17/09A	478,029.73	0.03
1,103,000	KFW 0 21-26 15/06A	1,061,138.36	0.06
875,000	KFW 0 21-28 09/11A	797,126.08	0.05
559,000	KFW 0 21-29 15/06A	502,113.69	0.03
850,000	KFW 0 21-31 10/01A	732,659.00	0.04
815,000	KFW 0 21-31 15/09A	691,275.43	0.04
800,000	KFW 0 22-27 30/04A	755,533.01	0.05
300,000	KFW 1.125 17-32 15/09A	271,872.84	0.02
300,000	KFW 1.125 17-37 15/06A	248,980.53	0.02
350,000	KFW 1.125 18-33 09/05M	312,893.01	0.02
575,000	KFW 1.125 22-37 31/03A	480,376.91	0.03
300,000	KFW 1.25 16-36 04/07A	256,959.17	0.02
900,000	KFW 1.25 22-27 30/06A	876,526.81	0.05
200,000	KFW 1.375 15-35 31/07A	176,214.96	0.01
600,000	KFW 1.375 22-32 07/06A	556,384.81	0.03
700,000	KFW 2.6250 24-34 10/01A	703,947.25	0.04
1,083,000	KFW 2.75 23-28 15/03A	1,100,691.79	0.07
450,000	KFW 2.8750 24-32 31/03A	463,536.67	0.03
475,000	KFW 2.875 22-29 28/12A	487,361.27	0.03
795,000	KFW 2 22-29 15/11A	783,064.97	0.05
100,000	KNOR BR 3.25 22-27 21/09A	100,861.96	0.01
50,000	KNORR-BREMSE AG 3.0000 24-29 30/09A	50,011.81	0.00
50,000	KNORR-BREMSE AG 3.2500 24-32 30/09A	49,722.80	0.00
430,000	KREDITANSTALT 2.7500 23-33 14/02U	439,084.71	0.03
750,000	KREDITANSTALT FUER W 0 20-27 20/10A	698,028.22	0.04
1,156,000	KREDITANSTALT FUER W 2.375 24-27 05/08A	1,159,962.26	0.07
460,000	KREDITANSTALT FUER W 2.375 24-29 04/10A	461,421.30	0.03
1,100,000	KREDITANSTALT FUER W 2.625 24-29 26/04A	1,114,287.27	0.07
400,000	KREDITANSTALT FUER W 2.75 23-30 15/05A	408,830.67	0.02
570,000	KREDITANSTALT FUER W 2.75 24-27 01/10A	577,971.38	0.03
300,000	KREDITANSTALT FUER W 2.75 24-31 20/02A	305,995.35	0.02
1,000,000	KREDITANSTALT FUER W 2.875 23-26 29/05A	1,008,612.77	0.06
600,000	KREDITANSTALT FUER W 2.875 23-33 07/06A	617,282.10	0.04
900,000	KREDITANSTALT FUER W 3.125 23-28 10/10A	928,128.19	0.06
582,000	KREDITANSTALT FUER W 3.125 23-30 07/06A	606,152.65	0.04
300,000	KREDITANSTALT FUER W 3.25 23-31 24/03A	315,318.93	0.02
500,000	KREDITANSTALT KFW 2.5 22-25 19/11A	500,640.71	0.03
300,000	LAND BA 2.75 23-28 16/02A	304,110.53	0.02
300,000	LAND BERLIN 2.625 24-31 24/01A	304,096.62	0.02
200,000	LAND BERLIN 2.875 23-29 05/04A	204,927.81	0.01
200,000	LAND BERLIN 2.875 24-34 15/02A	205,406.45	0.01
100,000	LAND BERLIN 3.00 23-28 04/05A	102,489.18	0.01
200,000	LAND BERLIN 3.0 23-31 11/07A	207,083.69	0.01
300,000	LAND BERLIN 3.0 24-29 15/05A	309,205.01	0.02
200,000	LAND BERLIN 3.0 24-54 13/03A	199,748.12	0.01
100,000	LANDESBANK BADEN-WU 0.01 19-28 18/09A	90,944.42	0.01
100,000	LANDESBANK BADEN-WUE 0.375 20-27 18/02A	94,040.25	0.01
100,000	LANDESBANK BADEN-WUE 0.375 21-29 07/05A	88,219.10	0.01
200,000	LANDESBANK BADEN-WUER 0.01 20-27 16/07A	187,329.75	0.01
100,000	LANDESBANK BADEN WUER 0.375 21-28 28/02A	91,101.98	0.01
100,000	LANDESBANK BADEN-WUER 2.2 19-29 09/05A	92,960.08	0.01
100,000	LANDESBANK BADEN-WURTT 3.0 24-27 26/04A	101,480.76	0.01
100,000	LANDESBANK BADEN-WURTT 3.0 24-31 26/09A	102,825.19	0.01
200,000	LANDESBANK HESSENTH 2.625 22-27 24/08A	198,195.06	0.01
100,000	LANDESBANK HESSENTHU 2.875 24-34 06/02A	101,658.06	0.01
100,000	LANDESBANK LAND BADE 2.625 24-27 12/11A	100,789.38	0.01
100,000	LANDESBANK LAND BADE 2.75 24-31 12/03A	101,232.10	0.01
200,000	LAND HESSEN 0.00 19-29 10/09A	178,744.13	0.01
200,000	LAND HESSEN 2.375 22-26 21/09A	199,888.73	0.01
100,000	LAND HESSEN 2.875 23-33 04/07A	102,826.85	0.01
100,000	LAND HESSEN 2.875 24-29 12/03A	102,395.77	0.01
50,000	LAND HESSEN 3.125 24-39 10/03A	51,323.87	0.00
200,000	LAND HESSEN 3.25 23-28 05/10A	207,221.58	0.01
100,000	LAND NIEDERSACHSEN 0.375 18-26 09/01A	97,441.53	0.01
600,000	LAND NORDRHEIN 0.2500 19-26 13/03A	582,024.88	0.04
430,000	LAND RENTENBANK 3.25 23-30 06/09A	450,667.81	0.03
100,000	LAND SACHSEN-ANHALT 3.1500 24-54 06/02A	103,000.03	0.01
100,000	LAND THURINGEN 2.5 24-29 03/09A	100,831.66	0.01
100,000	LAND THURINGEN 3.0 23-28 15/11A	102,802.84	0.01
300,000	LANDWIRT.RENTENBANK 0.00 20-27 22/09A	280,816.44	0.02
200,000	LANDWIRT.RENTENBANK 0.00 21-26 28/09A	191,295.70	0.01
100,000	LANDWIRT.RENTENBANK 0.625 17-27 18/05A	95,897.82	0.01
100,000	LANDWIRT.RENTENBK EMT3.25 23-33 26/09A	105,921.92	0.01
200,000	LANDWIRT RENTENBANK 0.05 21-31 31/01A	172,628.05	0.01
300,000	LANDWIRTSCHAFTLICHE 0.00 21-28 19/07A	275,539.34	0.02
400,000	LANDWIRTSCHAFTLICHE 0.375 19-28 14/02U	376,031.01	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
250,000	LANDWIRTSCHAFTLICHE 0.50 19-29 28/02A	231,399.51	0.01
100,000	LANDWIRTSCHAFTLICHE 0.5 19-29 18/12A	88,966.36	0.01
300,000	LANDWIRTSCHAFTLICHE 2.75 23-32 16/02A	305,905.59	0.02
200,000	LANDWIRTSCHAFTLICHE 2.875 24-31 09/07A	205,476.92	0.01
400,000	LANDWIRTSCHAFTLICH RENT 0.1 22-27 08/03A	380,182.37	0.02
250,000	LANDWIRTSCHAFT RENTEN 0.375 16-26 16/03A	242,994.39	0.01
150,000	LANDWIRTSCH RENTENBK 0.00 21-31 30/06A	127,647.11	0.01
200,000	LANDWIRTSCH RENTENBK 0.0 21-28 13/12A	181,980.78	0.01
500,000	LANDW RENTENBANK 0.00 19-29 27/11A	444,122.81	0.03
200,000	LANDW RENTENBANK 0.625 16-36 31/10A	157,689.69	0.01
200,000	LANDW RENTENBANK REGS 0.625 15-30 20/02A	182,862.70	0.01
50,000	LANXESS AG 0.00 21-27 08/09A	45,819.02	0.00
100,000	LANXESS AG 0.625 21-29 01/12A	85,862.91	0.01
100,000	LANXESS AG 1.00 16-26 07/10A	95,670.25	0.01
100,000	LANXESS AG 1.75 22-28 22/03A	94,870.92	0.01
100,000	L-BANK BW FOERD 0.0100 21-31 20/01A	86,284.72	0.01
100,000	LB BADEN WUERTTEMBERG 0.375 19-27 30/09A	92,680.65	0.01
100,000	LBBW 0.125 22-29 24/07A	89,624.41	0.01
100,000	LBBW 0.25 21-28 21/07A	90,431.77	0.01
100,000	LBBW 0.375 19-26 29/07A	94,981.82	0.01
100,000	LBBW 0.375 21-31 21/02A.375 21-31 21/01A	82,734.74	0.00
205,000	LBBW 1.75 22-28 28/02A	200,772.16	0.01
200,000	LBBW 2.375 22-27 26/02A	199,898.59	0.01
124,000	LBBW 2.875 23-26 23/03A	124,670.11	0.01
189,000	LBBW 3.25 23-26 04/11A	192,395.29	0.01
400,000	LB HESSEN-THUERINGEN 0.01 22-27 19/07A	374,451.97	0.02
300,000	LB HESSEN-THUERINGEN 0.5 22-37 19/01A	226,488.67	0.01
200,000	LB HESSEN-THUERINGEN 0.625 17-27 12/01A	192,048.59	0.01
100,000	LB HESSEN-THUERINGEN 0.875 18-28 20/03A	94,767.11	0.01
100,000	LB HESSEN-THUERINGEN 4 23-30 04/02A	105,004.03	0.01
200,000	LBK BAD.WUERT 0.875 15-25 15/09A	196,453.97	0.01
100,000	LEG IMMOBILIEN 0.75 21-31 30/06A	82,718.93	0.00
300,000	LEG IMMOBILIEN SE 0.8750 19-27 28/11A	282,625.99	0.02
100,000	LEG IMMOBILIEN SE 0.8750 22-29 17/01A	90,292.35	0.01
200,000	LEG IMMOBILIEN SE 0.875 21-33 30/03A	159,332.87	0.01
100,000	LEG IMMOBILIEN SE 1.5 22-34 17/01A	81,905.88	0.00
100,000	LFA FOERDERBANK 0.0500 19-26 30/07A	95,860.35	0.01
100,000	LFA FOERDERBANK 0.75 15-26 13/03A	97,540.30	0.01
200,000	LFA FOERDERBANK BAYE 3.0 23-33 10/01A	206,889.80	0.01
100,000	LLOYDS BK CORP MKTS 2.75 24-29 10/09A	101,146.04	0.01
200,000	LOWER SAXONY 0.50 16-26 08/06A	194,065.74	0.01
250,000	MERCEDES-BENZ 1.125 19-31 06/11A	218,156.31	0.01
140,000	MERCEDES-BENZ GROUP 0.75 19-30 08/02A	124,489.40	0.01
175,000	MERCEDESBENZ GROUP 0.75 20-30 10/09A	153,892.70	0.01
100,000	MERCEDESBENZ GROUP 0.75 21-33 11/03A	82,099.39	0.00
100,000	MERCEDES-BENZ GROUP 1.00 17-27 15/11A	94,939.80	0.01
50,000	MERCEDES-BENZ GROUP 1.1250 19-34 08/08A	41,016.97	0.00
306,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	292,241.75	0.02
200,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	188,110.41	0.01
100,000	MERCEDES-BENZ GROUP 2.0 19-31 27/02A	94,373.31	0.01
94,000	MERCEDES-BENZ GROUP 2.125 17-37 03/07S	81,222.98	0.00
170,000	MERCEDES-BENZ GROUP 2.375 20-30 22/05A	164,186.84	0.01
100,000	MERCK FINANCIAL 19-31 05/07A	87,672.08	0.01
100,000	MERCK FINANCIAL SERVI 0.375 19-27 05/07A	94,142.29	0.01
100,000	MERCK FINANCIAL SERVI 1.875 22-26 15/06A	98,630.89	0.01
100,000	MERCK FIN SERVI 2.3750 22-30 15/06A	97,558.09	0.01
100,000	MERCK FIN SERVICES 0.5 20-28 16/07A	92,019.19	0.01
100,000	METRO AG 4.625 24-29 07/03A	104,090.40	0.01
100,000	MUENCHENER 0.625 18-27 10/11A	94,785.67	0.01
60,000	MUENCHENER HYPOTHEK 0.50 16-26 22/04A	58,191.56	0.00
250,000	MUENCHENER HYPOTHEK 2.50 13-28 04/07A	250,712.24	0.02
60,000	MUENCHENER HYPOTHEKE 0.01 20-40 03/11A	37,508.40	0.00
200,000	MUENCHENER HYPOTHEKE 0.125 22-29 01/02A	181,263.49	0.01
264,000	MUENCHENER HYPOTHEKE 1.25 22-30 14/02A	248,192.85	0.01
400,000	MUENCHENER HYPOTHEKE 2.75 23-25 24/09A	400,153.24	0.02
200,000	MUENCHENER HYPOTHEKE 3.0 24-34 01/02A	206,061.01	0.01
2,000	MUENCHENER HYPOTHEKE 3.125 23-29 14/08A	2,062.03	0.00
100,000	MUENCHENER HYPOTHEKE 3.25 23-28 23/11A	103,321.84	0.01
100,000	MUENCHENER HYPOTHEKEN 0.625 17-26 23/10A	96,411.56	0.01
100,000	MUENCHENER HYPOTHEKEN 0.625 17-27 07/05A	95,614.53	0.01
200,000	MUENCHENER HYPOTHEKEN 0.875 18-25 12/09A	194,957.88	0.01
155,000	MUENCHENER HYPOTHEKENBK3.0 22-27 04/08A	157,689.52	0.01
350,000	MUEN HY 1.875 22-32 25/08A	332,668.83	0.02
300,000	MUNICH RE 4.25 24-44 26/05A	305,808.00	0.02
100,000	NORDDEUTSCHE LANDES 2.875 23-30 19/03A	101,568.00	0.01
90,000	NORDDEUTSCHE LANDESB 2.875 24-27 14/05A	90,998.23	0.01
100,000	NORDDEUTSCHE LANDESBA 2.875 24-31 13/01A	101,421.03	0.01
100,000	NORDDEUTSCHE LANDESBK 0.625 17-27 18/01A	95,948.07	0.01
300,000	NORDDEUTSCHE LANDESBK 3.125 23-26 20/02A	302,268.70	0.02
200,000	NORDDEUTSCHE LBK 0.75 18-28 18/01A	189,305.80	0.01
400,000	NORDRHEIN-WESTFALEN 3.375 23-28 31/10A	416,931.07	0.03
450,000	NORDRHEIN-WESTFALEN 3.4 23-73 07/03A	488,747.00	0.03
259,000	NRW.BANK 0.0000 20-30 18/02A	227,810.52	0.01
25,000	NRW.BANK 0.00 21-31 28/07A	21,184.80	0.00
300,000	NRW.BANK 0.0625 18-28 04/01A	284,471.21	0.02
100,000	NRW.BANK 0.1 20-35 09/07A	75,870.28	0.00
325,000	NRW.BANK 0.25 22-27 16/03A	309,261.00	0.02
100,000	NRW.BANK 0.375 16-26 17/11A	95,964.79	0.01
100,000	NRW.BANK 0.5000 21-41 17/06A	67,309.76	0.00
200,000	NRW.BANK 0.5 16-26 11/05A	194,044.38	0.01
300,000	NRW.BANK 0.625 16-26 11/02A	292,574.16	0.02
566,000	NRW.BANK 1.2 19-39 28/03A	450,083.78	0.03
100,000	NRW.BANK 1.2500 19-49 13/05A	67,951.27	0.00
50,000	NRW.BANK 2.5 22-37 07/09A	48,080.99	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
56,000	NRW.BANK 2.75 23-29 21/02A	56,962.31	0.00
100,000	NRW.BANK 2.8750 24-39 26/09A	99,754.42	0.01
500,000	NRW 0.00 19-29 26/11A	443,913.43	0.03
500,000	NRW 2.75 23-32 15/01A	509,664.27	0.03
300,000	NRW 2.9 23-33 07/06A	308,653.41	0.02
400,000	NRW 2.9 23-53 15/01A	387,559.07	0.02
500,000	NRW 3.0 22-28 27/01A	511,773.41	0.03
200,000	NRW 3.0 24-29 06/06A	205,997.48	0.01
150,000	NRW 3.0 24-54 20/03A	148,563.41	0.01
500,000	NRW 3.15 23-26 20/11A	509,197.91	0.03
50,000	NRW BANK 0.00 19-29 15/10A	44,397.99	0.00
100,000	NRWBANK 0.00 20-30 23/09A	86,647.20	0.01
200,000	NRWBANK 0.125 22-30 04/02A	177,583.70	0.01
200,000	NRWBANK 2.625 24-29 06/02A	202,389.93	0.01
100,000	NRWBANK 2.75 24-28 21/02A	101,451.04	0.01
60,000	NRWBANK 2.75 24-31 15/05A	61,155.30	0.00
200,000	NRWBANK 2.875 23-33 05/04A	204,888.69	0.01
100,000	NRW BANK 3.00 23-30 31/05A	103,181.57	0.01
2,000,000	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	2,017,034.54	0.12
1,800,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	1,875,569.51	0.11
100,000	SAARLAND 2.75 24-31 10/04A	102,110.49	0.01
100,000	SANTANDER CONSUMER 0.05 20-30 14/02A	88,307.27	0.01
100,000	SANTANDER CONSUMER B 4.375 23-27 13/09A	104,262.08	0.01
290,000	SAP 1.75 14-27 22/02A	285,978.19	0.02
200,000	SAP EMTN 1.625 18-31 10/03A	187,380.34	0.01
100,000	SAP SE 0.125 20-26 18/05A	96,051.71	0.01
100,000	SAP SE 0.375 20-29 18/05A	90,434.31	0.01
100,000	SAP SE 1.00 18-26 13/03A	97,662.53	0.01
100,000	SAP SE 1.25 18-28 10/03A	95,687.72	0.01
100,000	SAP SE 1.375 18-30 13/03A	93,735.17	0.01
100,000	SAXONY-ANHALT 0.5 21-51 24/03A	54,562.87	0.00
100,000	SIXT SE 3.75 24-29 25/01A	102,146.27	0.01
100,000	STATE MECKLENBURGVOR 2.95 24-34 05/06A	103,453.94	0.01
200,000	STATE OF BADENWUERT 2.875 24-31 26/06A	205,962.78	0.01
100,000	STATE OF BADENWUERTT 2.75 24-29 16/05A	101,985.53	0.01
200,000	STATE OF BADEN-WUERTTE 3.0 23-33 27/06A	208,333.62	0.01
75,000	STATE OF BRANDENBURG 0.75 16-36 08/08A	60,301.18	0.00
100,000	STATE OF BRANDENBURG 1.125 18-33 04/07A	89,524.10	0.01
200,000	STATE OF LOWER SAXON 2.625 24-29 15/03A	202,762.48	0.01
500,000	STATE OF LOWER SAXON 2.625 24-32 18/03A	505,980.75	0.03
100,000	STATE OF LOWER SAXON 2.625 24-34 09/01A	100,803.26	0.01
100,000	STATE OF LOWER SAXONY 0.875 18-28 25/10A	94,605.47	0.01
200,000	STATE OF NORTH RW 0.95 18-28 13/03A	191,320.32	0.01
300,000	STATE OF RHINELANDPA 2.75 24-28 23/02A	304,908.83	0.02
100,000	STATE OF RHINELANDPA 2.75 24-31 25/07A	102,197.35	0.01
100,000	STATE OF RHINELANDPA 3.25 24-26 29/05A	101,447.47	0.01
300,000	STATE OF SCHLESWIG 2.5 24-30 11/09A	302,029.00	0.02
100,000	STATE OF SCHLESWIG-HO 2.75 24-32 02/08A	101,895.82	0.01
100,000	STATE OF SCHLESWIGHO 2.875 23-28 10/05A	101,989.53	0.01
200,000	STAT OF RHI-PAL 0.75 16-26 19/01A	195,690.75	0.01
100,000	TALANX AG 2.50 14-26 23/07A	99,797.04	0.01
100,000	TALANX AG 4.0 22-29 25/10A	104,494.47	0.01
200,000	TATE OF SCHLESWIGHOL 2.875 24-31 06/03A	205,315.48	0.01
200,000	THURINGIA 0.01 21-31 24/03A	171,687.62	0.01
100,000	THURINGIA 0.05 20-30 06/05A	88,002.49	0.01
280,000	UNICREDIT BANK 0.0100 20-28 15/09A	254,129.01	0.02
200,000	UNICREDIT BANK 0.0100 20-30 24/06A	173,180.24	0.01
100,000	UNICREDIT BANK 3.125 24-28 24/02A	102,180.81	0.01
200,000	UNICREDIT BANK AG 0.01 21-31 10/03A	169,847.62	0.01
300,000	UNICREDIT BANK AG 0.25 20-32 15/01A	253,401.34	0.02
100,000	UNICREDIT BANK AG 0.375 22-33 17/01A	83,143.16	0.01
300,000	UNICREDIT BANK AG 0.50 17-26 04/05A	290,483.35	0.02
200,000	UNICREDIT BANK AG 0.5 22-27 23/02A	190,854.44	0.01
150,000	UNICREDIT BANK AG 0.875 19-29 11/01A	140,079.48	0.01
100,000	UNICREDIT BANK AG 1.375 22-27 07/06A	97,110.29	0.01
124,000	UNICREDIT BANK AG 2.75 22-26 27/02A	124,221.52	0.01
105,000	UNICREDIT BANK AG 3.0 23-26 13/07A	105,957.61	0.01
100,000	VIER GAS TRANSP 4.00 22-27 26/09A	102,797.39	0.01
200,000	VIER GAS TRANSP4.625 22-32 26/09A	216,632.97	0.01
100,000	VIER GAS TRANSPORT 0.125 19-29 10/09A	87,450.29	0.01
200,000	VONOVIA 0.75 21-32 01/09A	160,701.87	0.01
100,000	VONOVIA FINANCE BV 0.625 19-27 07/10A	93,296.14	0.01
200,000	VONOVIA FINANCE BV 1.00 20-30 09/07A	174,561.44	0.01
100,000	VONOVIA FINANCE BV 1.625 19-39 07/10A	70,304.35	0.00
100,000	VONOVIA FINANCE BV 1.75 17-27 25/01A	97,449.00	0.01
100,000	VONOVIA FINANCE BV 2.25 20-30 07/04A	94,622.37	0.01
200,000	VONOVIA SE 0.0 21-25 01/12A	192,668.92	0.01
100,000	VONOVIA SE 0.2500 21-28 01/09A	89,063.14	0.01
100,000	VONOVIA SE 0.375 21-27 16/06A	93,442.82	0.01
200,000	VONOVIA SE 0.625 21-29 16/06A	174,702.56	0.01
100,000	VONOVIA SE 0.625 21-31 24/03A	83,153.00	0.01
100,000	VONOVIA SE 1.375 22-26 28/01A	97,792.24	0.01
100,000	VONOVIA SE 1.5 21-41 16/06A	67,886.88	0.00
200,000	VONOVIA SE 1.625 21-51 01/09A	117,817.38	0.01
300,000	VONOVIA SE 1.8750 22-28 28/06A	286,239.30	0.02
200,000	VONOVIA SE 1 21-33 16/06A	159,401.34	0.01
200,000	VONOVIA SE 2.375 22-32 25/03A	183,533.99	0.01
200,000	VONOVIA SE 4.25 24-34 10/04A	205,507.48	0.01
100,000	VONOVIA SE 4.75 22-27 23/05A	104,312.61	0.01
100,000	VONOVIA SE 5.0 22-30 23/11A	107,793.56	0.01
100,000	WIRTSCHAFTS UND INFR 0.01 20-27 07/05A	94,340.59	0.01
200,000	WIRTSCHAFTS UND INFR 2.625 23-33 26/01A	201,986.36	0.01
100,000	WIRTSCHAFTS UND INFRA 0.875 18-28 14/06A	94,980.61	0.01
100,000	WIRTSCHAFTS UND INFRA 2.875 24-34 22/02A	102,359.55	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	WL BANK 0.50 15-27 01/04A	190,629.15	0.01
100,000	WL BANK 0.75 16-26 02/02A	97,580.72	0.01
100,000	WL BANK AG WESTFAELIS 0.625 17-27 30/08A	94,959.28	0.01
200,000	WPP FIN DEUTSCHLAND 1.625 15-30 23/03A	184,787.10	0.01
	Greece	**9,373,738.32**	**0.57**
500,000	GREECE 0.00 20-35 04/02A	441,822.81	0.03
670,000	GREECE 0.750 21-31 18/06A	587,901.62	0.04
600,000	GREECE 1.5 20-30 18/06A	563,422.08	0.03
466,000	GREECE 1.75 22-32 18/06A	430,833.63	0.03
439,000	GREECE 1.875 19-26 23/07A	437,602.19	0.03
424,000	GREECE 1.875 21-52 24/01A	293,505.19	0.02
689,000	GREECE 3.375 24-34 15/06A	704,153.12	0.04
700,000	GREECE 3.75 17-28 30/01A	735,072.85	0.04
750,000	GREECE 3.90 17-33 30/01A	800,742.54	0.05
386,000	GREECE 3.9 19-29 12/03A	409,705.05	0.02
150,000	GREECE 4.00 17-37 30/01A	160,368.75	0.01
343,000	GREECE 4.125 24-54 15/06A	354,003.17	0.02
647,000	GREECE 4.20 17-42 30/01A	692,931.52	0.04
620,000	GREECE 4.25 23-33 15/06A	678,185.54	0.04
880,000	GREECE 4.375 23-38 18/07A	964,588.88	0.06
600,000	HELLENIC REPUBL 2.0000 20-27 22/04A	598,582.82	0.04
493,000	HELLENIC REPUBLIC GO 3.875 23-28 15/06A	520,316.56	0.03
	Hong Kong	**138,918.16**	**0.01**
200,000	HONG KONG MONETARY A 1.0 21-41 24/11A	138,918.16	0.01
	Hungary	**1,808,228.73**	**0.11**
300,000	HUNGARIAN EXP-IMP BK 6 23-29 16/05A	323,032.60	0.02
200,000	HUNGARY 0.125 21-28 21/09A	176,167.77	0.01
80,000	HUNGARY 0.50 20-30 18/11A	66,164.79	0.00
183,000	HUNGARY 1.1250 20-26 28/04A	177,005.38	0.01
80,000	HUNGARY 1.50 20-50 17/11A	45,215.86	0.00
80,000	HUNGARY 1.6250 20-32 28/04A	67,985.56	0.00
80,000	HUNGARY 1.75 17-27 10/10A	76,355.53	0.00
255,000	HUNGARY 1.75 20-35 05/06A	199,908.87	0.01
300,000	HUNGARY 4.25 22-31 16/06A	304,984.94	0.02
200,000	HUNGARY 5.375 23-33 12/09A	215,239.74	0.01
154,000	HUNGARY GOVERNMENT I 4.0 24-29 25/07A	156,167.69	0.01
	Iceland	**395,359.97**	**0.02**
100,000	ARION BANK 4.625 24-28 21/11A	104,096.67	0.01
100,000	ICELAND 0.00 21-28 15/04A	91,133.00	0.01
200,000	ISLANDSBANKI 3.0000 22-27 20/09A	200,130.30	0.01
	Indonesia	**1,069,554.71**	**0.06**
200,000	INDONESIA 1.10 21-33 12/03A	164,573.49	0.01
200,000	INDONESIA 1.4 19-31 30/10A	173,545.05	0.01
703,000	INDONESIA 1 21-29 28/07A	630,942.50	0.04
100,000	INDONESIA 3.65 24-32 10/09A	100,493.67	0.01
	Ireland	**19,838,198.74**	**1.20**
100,000	AIB GROUP PLC 0.5 21-27 17/11A	94,946.94	0.01
100,000	APTIV PLC 1.60 16-28 15/09A	94,794.16	0.01
100,000	APTIV PLC APTIV GLOB 4.25 24-36 11/06A	100,962.26	0.01
200,000	CCEP FINANCE IRELAND 0.5 21-29 06/05A	177,695.73	0.01
200,000	CCEP FINANCE IRELAND 0.875 21-33 06/05AA	164,638.57	0.01
100,000	CCEP FINANCE IRELAND 1.5 21-41 06/05AA	73,397.81	0.00
100,000	CRH FINANCE 1.375 16-28 18/10A	94,391.42	0.01
100,000	CRH SMW FINANCE DAC 1.25 20-26 05/05A	96,951.70	0.01
100,000	CRH SMW FINANCE DAC 4.00 23-31 11/07A	104,145.99	0.01
100,000	CRH SMW FINANCE DAC 4.0 23-27 11/07A	102,864.50	0.01
100,000	CRH SMW FINANCE DAC 4.25 23-35 11/07A	105,375.45	0.01
100,000	DCC GROUP FIN I 4.3750 24-31 27/06A	101,771.36	0.01
100,000	DELL BANK INTL DAC 3.625 24-29 24/06A	101,935.72	0.01
100,000	DELL BANK INTL DAC 4.5 22-27 18/10A	103,995.82	0.01
100,000	DXC CAPITAL FUNDING 0.95 21-31 15/09A	81,329.79	0.00
100,000	DXC CAPITAL FUNDING LT0.45 21-27 15/09A	92,089.75	0.01
100,000	EATON CAPITAL UNLI 3.802 24-36 21/05A	103,511.47	0.01
300,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	288,902.99	0.02
190,000	EXPERIAN EUROPE DAC 1.56 22-31 16/05A	174,615.93	0.01
150,000	FRESENIUS FINANCE IR 0.875 21-31 01/04A	126,347.86	0.01
100,000	FRESENIUS FINANCE IR 0 21-25 01/04A	97,051.09	0.01
200,000	FRESENIUS FIN IRELAND 2.125 17-27 01/02A	197,678.65	0.01
50,000	FRESENIUS FIN IRL 0.5 21-28 01/10A	45,467.44	0.00
100,000	FRESENIUS FIN IRL 3.00 17-32 30/01A	98,854.64	0.01
90,000	GRENKE FINANCE 5.1250 24-29 04/01A	90,284.01	0.01
100,000	GRENKE FINANCE 7.875 23-27 06/04A	107,343.94	0.01
100,000	HAMMERSON IRL FIN 1.75 21-27 03/06A	95,901.04	0.01
1,080,297	IRELAND 0.00 21-31 18/10A	922,636.45	0.06
889,000	IRELAND 0.20 20-30 18/10A	788,036.19	0.05
916,838	IRELAND 0.2 20-27 15/05A	874,182.18	0.05
531,000	IRELAND 0.35 22-32 18/10A	455,455.24	0.03
648,000	IRELAND 0.4 20-35 15/05A	520,135.51	0.03
495,000	IRELAND 0.55 21-41 22/04A	351,624.93	0.02
939,000	IRELAND 0.9 18-28 15/02A	901,724.11	0.05
1,599,338	IRELAND 1.00 16-26 15/05A	1,570,274.40	0.09
1,283,000	IRELAND 1.1 19-29 15/05A	1,224,662.91	0.07
628,000	IRELAND 1.30 18-33 15/05A	576,977.06	0.03
882,000	IRELAND 1.35 18-31 18/03A	835,465.02	0.05
1,095,800	IRELAND 1.50 19-50 15/05A	836,705.35	0.05
857,000	IRELAND 1.70 17-37 15/05A	770,291.33	0.05
1,166,148	IRELAND 2.4 14-30 15/05A	1,178,414.01	0.07
1,236,547	IRELAND 2 15-45 18/02A	1,078,994.91	0.07
549,000	IRELAND 3 23-43 18/10A	567,216.08	0.03
200,000	JOHNSON CONTROLS INT 0.375 20-27 15/09A	186,249.95	0.01
100,000	JOHNSON CONTROLS INT 1 20-32 15/09A	84,285.21	0.01
100,000	KERRY GROUP FINANCIA 3.375 24-33 05/03A	101,355.45	0.01
100,000	KERRY GROUP FINANCIA 3.75 24-36 05/09A	101,842.39	0.01
100,000	KERRY GROUP FINANCIAL 0.875 21-31 01/12A	86,374.62	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	198,635.95	0.01
100,000	LINDE 1.0 22-27 31/03A	96,138.46	0.01
100,000	LINDE 1.375 22-31 31/03A	91,094.92	0.01
100,000	LINDE PLC 0.00 21-26 30/09A	94,819.87	0.01
100,000	LINDE PLC 0.3750 21-33 30/09A	79,920.39	0.00
100,000	LINDE PLC 1.0000 21-51 30/09A	58,763.58	0.00
100,000	LINDE PLC 1.625 22-35 31/03A	85,792.79	0.01
100,000	LINDE PUBLIC LIMITED 3.0 24-28 14/02A	101,089.98	0.01
200,000	LINDE PUBLIC LIMITED 3.2 24-31 14/02A	203,374.37	0.01
100,000	LINDE PUBLIC LIMITED 3.375 23-29 12/06A	102,886.67	0.01
100,000	LINDE PUBLIC LIMITED 3.4 24-36 14/02A	100,494.31	0.01
100,000	LINDE PUBLIC LIMITED 3.625 23-34 12/06A	103,593.04	0.01
100,000	RYANAIR DAC 0.875 21-26 25/05A	96,756.20	0.01
200,000	RYANAIR DAC 2.875 20-25 15/09A	199,524.46	0.01
100,000	SECURITAS TREASURY I 4.25 23-27 04/04A	102,795.29	0.01
200,000	SECURITAS TREASURY I 4.375 23-29 06/03A	209,174.08	0.01
200,000	SMURFIT KAPPA 2.875 18-26 15/01S	199,309.98	0.01
200,000	SMURFIT KAPPA TSY 1.5 19-27 15/09S	192,045.81	0.01
100,000	SMURFIT KAPPA TSY 1 21-33 22/09A3 22/09A	82,486.58	0.00
100,000	VODAFONE INTERNATIONAL 4.0 23-43 10/02A	102,105.67	0.01
125,000	VODAFONE INTL FIN 3.75 22-34 02/12A	129,035.73	0.01
100,000	ZURICH FINANCE 1.6250 19-39 17/06A	78,211.28	0.00
	Israel	**1,099,939.46**	**0.07**
200,000	ISRAEL 0.625 22-32 18/01A	158,088.26	0.01
200,000	ISRAEL 1.50 17-27 18/01A	189,002.33	0.01
380,000	ISRAEL 1.5 19-29 16/01A	343,609.04	0.02
100,000	ISRAEL 2.375 17-37 18/01A	83,343.60	0.01
150,000	ISRAEL 2.5 19-49 16/01A	121,671.92	0.01
200,000	ISRAEL 5.0000 23-26 30/10A	204,224.31	0.01
	Italy	**211,259,986.05**	**12.77**
100,000	A2A EX AEM 0.625 20-32 28/10A	80,581.53	0.00
100,000	A2A EX AEM 4.375 23-34 03/02A	105,352.95	0.01
100,000	A2A SPA 1.5 22-28 16/03A	96,063.51	0.01
100,000	A2A SPA 1.625 17-27 19/10A	96,947.58	0.01
100,000	A2A SPA 1 21-33 02/11A	80,261.63	0.00
100,000	A2A SPA 2.5 22-26 15/06A	99,541.30	0.01
100,000	ACEA SPA 0.25 21-30 28/07A	84,629.85	0.01
100,000	ACEA SPA 0.5 20-29 06/02A	89,755.47	0.01
100,000	ACEA SPA 1.50 18-27 08/06	96,817.24	0.01
200,000	ACEA SPA 1 16-26 24/10A	193,004.10	0.01
100,000	AEROPORTI DI ROMA 1.75 21-31 30/07A	89,631.17	0.01
100,000	AEROPORTI DI ROMA SPA 1.625 17-27 08/06A	97,110.29	0.01
100,000	ASSICURAZ GENERALI 1.713 21-32 30/06A	86,270.01	0.01
100,000	ASSICURAZ GENERALI 2.124 19-30 01/10A	92,368.05	0.01
100,000	ASSICURAZ GENERALI 2.429 20-31 14/07A	92,131.24	0.01
100,000	ASSICURAZ GENERALI 3.212 24-29 15/01A	101,029.92	0.01
100,000	ASSICURAZ GENERALI 4.125 14-26 04/05A	101,309.09	0.01
200,000	ASSICURAZ GENERALI 5.272 23-33 12/09A	217,320.39	0.01
200,000	ASSICURAZ GENERALI 5.399 23-33 20/04A	219,460.52	0.01
100,000	ASSICURAZIONI GENER 3.875 19-29 29/01A	101,958.11	0.01
200,000	ASSICURAZIONI GENERA 4.1562 24-35 03/01A	201,342.15	0.01
100,000	ASTM SPA 1.0 21-26 25/11A	95,965.07	0.01
100,000	ASTM SPA 1.5000 21-30 25/01A	90,559.36	0.01
300,000	ASTM SPA 2.3750 21-33 25/11A	261,649.94	0.02
100,000	BANCO BPM 3.75 23-28 27/06A	103,295.04	0.01
100,000	BANCO BPM SPA 3.3750 24-30 24/01A	102,442.94	0.01
100,000	BANCO BPM SPA 4.625 23-27 29/11A	104,578.26	0.01
100,000	BANCO BPM SPA 4.875 23-27 18/01A	104,151.75	0.01
200,000	BANCO BPM SPA 6 23-28 14/06A	213,013.75	0.01
200,000	BPER BANCA 3.25 24-31 22/01A	205,275.34	0.01
100,000	BPER BANCA S.P.A. 1.125 19-26 22/04A	97,674.79	0.01
200,000	BPER BANCA S.P.A. 2.875 24-29 22/07A	201,321.41	0.01
2,291,000	BUONI POLIENNAL 0.5000 20-26 01/02S	2,230,978.39	0.13
1,547,000	BUONI POLIENNAL 1.50 21-45 30/04S	1,036,635.99	0.06
902,000	BUONI POLIENNAL 2.15 21-72 01/03S	570,137.32	0.03
2,009,000	BUONI POLIENNAL 2.45 20-50 01/09S	1,525,680.38	0.09
1,869,000	BUONI POLIENNAL 3.5000 24-31 15/02S	1,925,428.57	0.12
1,162,000	BUONI POLIENNAL 3.8500 24-35 01/02S	1,204,433.13	0.07
1,598,000	BUONI POLIENNAL 4.1500 23-39 01/10S	1,667,438.61	0.10
100,000	CA ITALIA SPA 3.5 24-33 15/07A	104,801.94	0.01
300,000	CASSA DI RISPARMIO D 3.5 23-30 15/01A	310,609.97	0.02
200,000	CASSA RISPARMIO PARM 3.5 24-36 11/03A	208,278.15	0.01
100,000	CRED AGRI CARIPARMA 0.625 17-26 13/01A	97,319.88	0.01
100,000	CREDIT AGRICOLE 1.0000 20-45 17/01A	65,396.36	0.00
100,000	CREDIT AGRICOLE 1.00 19-27 25/03A	96,130.11	0.01
100,000	CREDIT AGRICOLE ITAL 1.625 17-29 21/03A	95,461.64	0.01
100,000	CREDIT AGRICOLE ITALIA 0.25 20-28 17/01A	92,314.71	0.01
100,000	CREDIT AGRICOLE ITALIA 0.75 22-42 20/01A	65,899.44	0.00
200,000	CREDITO EMILIANO SPA 0.01 21-28 07/07A	180,756.92	0.01
200,000	ERG SPA 0.5 20-27 11/09A	185,691.44	0.01
100,000	ERG SPA 4.125 24-30 03/07A	102,777.40	0.01
100,000	HERA 5.20 13-28 29/01A	107,197.00	0.01
200,000	HERA S.P.A. 0.25 20-30 03/12A	167,258.88	0.01
100,000	HERA SPA 1 21-34 25/04A	79,170.22	0.00
100,000	HERA SPA 4.25 23-33 20/04A	105,085.61	0.01
200,000	ICCREA BANCA 3.5 24-32 04/03A	207,139.68	0.01
100,000	ICCREA BANCA 3.5 24-34 05/06A	103,164.49	0.01
100,000	ICCREA BANCA SPA 4.00 23-27 08/11A	103,454.03	0.01
250,000	INTESA SANPAOLO 0.625 21-26 24/02A	241,916.69	0.01
200,000	INTESA SANPAOLO 1.375 15-25 18/12A	196,757.03	0.01
300,000	INTESA SANPAOLO 1.75 18-28 20/03A	288,545.12	0.02
100,000	INTESA SANPAOLO 1.75 19-29 04/07A	94,474.56	0.01
200,000	INTESA SANPAOLO 1 19-26 19/11A	192,558.18	0.01
100,000	INTESA SANPAOLO 3.25 14-26 10/02A	100,662.28	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	INTESA SANPAOLO 3.625 23-28 30/06A	206,560.34	0.01
150,000	INTESA SANPAOLO 4.75 22-27 06/09A	157,215.80	0.01
200,000	INTESA SANPAOLO 4.875 23-30 19/05A	217,003.56	0.01
200,000	INTESA SANPAOLO 4 23-26 19/05A	203,548.85	0.01
290,000	INTESA SANPAOLO 5.125 23-31 29/08A	320,586.42	0.02
100,000	INTESA SANPAOLO 5.25 22-30 13/01A	110,277.14	0.01
150,000	INTESA SANPAOLO 5.625 23-33 08/03A	169,493.20	0.01
300,000	INTESA SANPAOLO 5 23-28 08/03A	313,501.31	0.02
100,000	INTESA SANPAOLO SPA 1.125 17-27 16/06A	96,091.47	0.01
200,000	INTESA SANPAOLO SPA 3.625 24-30 16/10A	203,976.21	0.01
100,000	INTESA SANPAOLO SPA 4.375 23-27 29/08A	104,138.65	0.01
100,000	IREN 3.875 24-32 22/07A	102,539.64	0.01
100,000	IREN SPA 0.8750 19-29 14/10A	89,976.62	0.01
100,000	IREN SPA 1.000 20-30 01/07A	89,958.94	0.01
100,000	IREN SPA 3.625 24-33 23/09A	100,048.46	0.01
200,000	ITALGAS 3.125 24-29 08/02A	200,068.04	0.01
100,000	ITALGAS 4.125 23-32 08/06A	103,929.96	0.01
100,000	ITALGAS SPA 0.5 21-33 16/02A	78,332.57	0.00
100,000	ITALGAS SPA 0.875 19-30 24/04A	88,978.46	0.01
100,000	ITALGAS SPA 0 21-28 16/02U	91,249.78	0.01
100,000	ITALGAS SPA 1.625 17-29 18/01A	94,971.25	0.01
2,838,000	ITALY 0.00 21-26 01/04	2,736,760.45	0.17
2,211,000	ITALY 0.25 21-28 15/03S	2,047,503.00	0.12
1,856,000	ITALY 0.45 21-29 15/02S	1,690,012.13	0.10
1,777,000	ITALY 0.5 21-28 15/07S	1,647,559.09	0.10
2,643,000	ITALY 0.60 21-31 01/08S	2,257,769.14	0.14
2,466,000	ITALY 0.85 19-27 15/01S	2,382,467.33	0.14
2,741,000	ITALY 0.9 20-31 01/04S	2,411,605.40	0.15
2,280,000	ITALY 0.95 20-27 15/09S	2,184,529.17	0.13
2,148,000	ITALY 0.95 20-30 01/08S	1,928,671.30	0.12
2,399,000	ITALY 0.95 21-31 01/12S	2,082,921.00	0.13
2,492,000	ITALY 0.95 21-32 01/06S	2,135,063.86	0.13
1,813,000	ITALY 0.95 21-37 01/03S	1,344,098.84	0.08
1,999,000	ITALY 0 21-26 01/08S	1,913,891.36	0.12
1,813,000	ITALY 1.10 22-27 01/04S	1,755,597.21	0.11
2,462,000	ITALY 1.25 16-26 01/12S	2,404,889.48	0.15
2,617,000	ITALY 1.35 19-30 01/04S	2,425,325.09	0.15
1,792,000	ITALY 1.45 20-36 01/03S	1,453,757.19	0.09
2,493,000	ITALY 1.60 16-26 01/06S	2,460,949.27	0.15
3,249,000	ITALY 1.65 15-32 01/03S	2,954,631.02	0.18
2,626,000	ITALY 1.65 20-30 01/12S	2,438,996.05	0.15
2,005,000	ITALY 1.70 20-51 01/09S	1,279,479.98	0.08
2,067,000	ITALY 1.80 20-41 01/03S	1,564,613.83	0.09
2,464,000	ITALY 2.00 15-25 01/12S	2,449,742.34	0.15
2,702,000	ITALY 2.00 18-28 01/02S	2,661,809.18	0.16
2,115,000	ITALY 2.05 17-27 01/08S	2,094,076.09	0.13
2,115,000	ITALY 2.10 19-26 15/07S	2,103,889.63	0.13
1,031,000	ITALY 2.15 22-52 01/09S	717,554.62	0.04
2,300,000	ITALY 2.20 17-27 01/06S	2,288,652.47	0.14
2,022,000	ITALY 2.25 16-36 01/09S	1,778,053.55	0.11
2,412,000	ITALY 2.45 16-33 01/09S	2,274,932.77	0.14
2,269,000	ITALY 2.50 22-32 01/12S	2,169,690.36	0.13
2,116,000	ITALY 2.5 18-25 15/11S	2,115,989.29	0.13
1,933,000	ITALY 2.65 22-27 01/12S	1,944,647.33	0.12
2,241,000	ITALY 2.7 16-47 01/03S	1,843,642.10	0.11
1,119,000	ITALY 2.8 16-67 01/03S	855,929.91	0.05
2,538,000	ITALY 2.8 18-28 01/12S	2,560,710.54	0.15
2,065,000	ITALY 2.8 22-29 15/06S	2,074,131.80	0.13
1,927,000	ITALY 2.95 17-38 01/09S	1,777,670.06	0.11
2,807,000	ITALY 3.00 19-29 01/02S	2,845,228.12	0.17
1,615,000	ITALY 3.1 19-40 01/03S	1,489,201.03	0.09
2,242,000	ITALY 3.25 14-46 01/09S	2,027,109.08	0.12
2,267,000	ITALY 3.35 18-35 01/06S	2,258,833.88	0.14
2,250,000	ITALY 3.4 22-28 01/04S	2,314,896.62	0.14
2,054,000	ITALY 3.45 17-48 01/03S	1,904,701.06	0.12
3,310,000	ITALY 3.5 14-30 01/03S	3,435,107.07	0.21
2,176,000	ITALY 3.85 18-49 01/09S	2,134,874.64	0.13
2,898,000	ITALY 3.85 22-29 15/12S	3,047,137.43	0.18
3,688,000	ITALY 4.00 05-37 01/02S	3,877,442.97	0.23
2,069,000	ITALY 4.1 23-29 01/02S	2,189,015.80	0.13
2,430,000	ITALY 4.2 23-34 01/03S	2,605,659.75	0.16
2,282,000	ITALY 4.35 23-33 01/11S	2,477,512.98	0.15
2,394,000	ITALY 4.4 22-33 01/05S	2,612,254.86	0.16
1,594,000	ITALY 4.45 22-43 01/09S	1,705,904.63	0.10
2,812,000	ITALY 4.5 10-26 01/03S	2,889,525.52	0.17
1,711,000	ITALY 4.5 23-53 01/10S	1,830,889.80	0.11
3,146,000	ITALY 4.75 13-28 01/09S	3,398,049.15	0.21
2,464,000	ITALY 4.75 13-44 01/09S	2,749,903.29	0.17
1,426,000	ITALY 4 22-35 30/04S	1,506,113.88	0.09
3,270,000	ITALY 5.00 03-34 01/08S	3,729,443.04	0.23
2,981,000	ITALY 5.00 09-40 01/09S	3,399,759.46	0.21
3,715,000	ITALY 5.25 98-29 01/11S	4,161,661.36	0.25
2,815,000	ITALY 5.75 02-33 01/02S	3,338,053.41	0.20
3,223,000	ITALY 5 07-39 01/08S	3,675,748.67	0.22
3,437,000	ITALY 6.5 97-27 01/11S	3,850,288.49	0.23
4,005,000	ITALY 6 99-31 01/05S	4,739,162.79	0.29
1,770,000	ITALY 7.25 96-26 01/11S	1,944,478.14	0.12
920,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	930,423.25	0.06
689,000	ITALY BUONI POLIENNA 3.0 24-29 01/10S	695,855.14	0.04
800,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	820,802.02	0.05
1,100,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	1,128,579.44	0.07
2,368,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	2,465,861.80	0.15
2,171,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	2,195,806.41	0.13
1,750,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	1,763,642.82	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,788,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	1,711,161.56	0.10
2,215,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	2,275,246.43	0.14
2,016,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	2,039,098.60	0.12
1,996,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	2,012,964.68	0.12
1,770,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	1,845,193.86	0.11
1,965,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	2,003,176.20	0.12
1,958,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	2,043,719.26	0.12
2,449,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	2,514,181.31	0.15
1,859,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	1,968,970.24	0.12
1,415,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	1,506,936.04	0.09
100,000	MEDIOBANCA 0.875 19-26 15/01A	97,321.57	0.01
100,000	MEDIOBANCA 1.375 15-25 10/11A	98,391.96	0.01
100,000	MEDIOBANCA 3.25 24-28 30/11A	102,017.27	0.01
200,000	MEDIOBANCA 4.875 23-27 13/09A	207,115.26	0.01
100,000	MEDIOBANCA-BCA CREDI 1.0 22-29 17/07A	92,600.78	0.01
100,000	MEDIOBANCABCA CREDIT 3.0 24-31 04/09A	100,693.39	0.01
300,000	MEDIOBANCA SPA 1.25 17-29 24/11A	277,243.88	0.02
100,000	PIRELLI C 3.875 24-29 02/07A	102,562.75	0.01
100,000	PIRELLI C 4.25 23-28 18/01A	103,534.59	0.01
100,000	POSTE ITALIANE SPA 0.50 20-28 10/12A	90,372.00	0.01
200,000	SNAM SPA 0.7500 22-29 20/06A	180,533.15	0.01
200,000	SNAM SPA 0.75 20-30 17/06A	175,069.93	0.01
200,000	SNAM SPA 0.875 16-26 25/10A	192,547.30	0.01
100,000	SNAM SPA 0 20-28 07/12U	88,578.50	0.01
100,000	SNAM SPA 1.0000 19-34 12/09A	79,057.90	0.00
100,000	SNAM SPA 1.25 22-34 20/06A	82,386.54	0.00
100,000	SNAM SPA 3.375 22-26 05/12A	101,114.19	0.01
100,000	SNAM SPA 3.375 24-28 19/02A	101,447.88	0.01
200,000	SNAM SPA 3.875 24-34 19/02A	204,085.34	0.01
220,000	SNAM SPA 4 23-29 27/11A	228,642.06	0.01
200,000	TERNA RETE ELETTRICA 3.50 24-31 17/01A	203,263.49	0.01
100,000	TERNA RETE ELETTRICA 3.625 23-29 21/04A	102,427.45	0.01
100,000	TERNA RETE ELETTRICA 3.875 23-33 24/07A	103,876.52	0.01
100,000	TERNA S.P.A. 0.375 20-30 25/09A	85,229.13	0.01
100,000	TERNA SPA 1.0000 19-26 10/04A	97,377.74	0.01
100,000	TERNA SPA 1.00 16-28 11/10U	93,753.37	0.01
135,000	TERNA SPA 1.375 17-27 26/07A	130,304.71	0.01
200,000	UBI BANCA 0.375 16-26 14/09A	191,546.76	0.01
300,000	UNICREDIT 3.375 23-27 31/01A	305,742.06	0.02
200,000	UNICREDIT 4.0 24-34 05/03A	206,875.63	0.01
100,000	UNICREDIT SPA 0.325 21-26 19/01A	96,810.09	0.01
200,000	UNICREDIT SPA 0.85 21-31 19/01A	172,845.88	0.01
100,000	UNICREDIT SPA 1.625 22-32 18/01A	89,199.37	0.01
150,000	UNICREDIT SPA 4.20 24-34 11/06A	154,714.53	0.01
150,000	UNICREDIT SPA 5.85 22-27 15/11A	158,615.67	0.01
200,000	UNIONE DI BANCHE ITA 1.125 17-27 04/10A	191,483.66	0.01
	Ivory coast	**577,817.13**	**0.03**
100,000	AFRICAN DEV BANK 0.5 19-29 21/03A	92,205.09	0.01
200,000	AFRICAN DEV BANK 0.5 22-27 22/03A	191,495.26	0.01
100,000	AFRICAN DEV BANK 0.875 18-28 24/05A	95,128.70	0.01
200,000	AFRICAN DEV BANK 2.25 22-29 14/09A	198,988.08	0.01
	Japan	**5,773,137.45**	**0.35**
200,000	EAST JAPAN RAILWAY 1.1040 21-39 15/09A	145,184.76	0.01
100,000	EAST JAPAN RAILWAY 1.85 22-33 13/04A/04A	91,005.40	0.01
100,000	EAST JAPAN RAILWAY 3.245 22-30 08/09A	101,454.69	0.01
220,000	EAST JAPAN RAILWAY 3.533 24-36 04/09A	223,016.95	0.01
100,000	EAST JAPAN RAILWAY 3.976 23-32 05/09A	106,343.16	0.01
100,000	EAST JAPAN RAILWAY 4.11 23-43 22/02A	104,520.07	0.01
100,000	EAST JAPAN RAILWAY 4.3890 23-43 05/09A	108,209.90	0.01
200,000	MITSUBISHI UFJ FINA 3.556 22-32 15/06A	205,671.78	0.01
100,000	MIZU FI 4.029 22-32 05/09A	104,297.11	0.01
100,000	MIZU FI 4.157 23-28 20/05A	103,819.69	0.01
200,000	MIZU FI 4.416 23-33 20/05A	212,249.40	0.01
100,000	MIZUHO FINANCIAL 1.5980 18-28 10/04A	95,376.19	0.01
100,000	MIZUHO FINANCIAL 4.608 23-30 28/08A	107,152.82	0.01
100,000	MIZUHO FINANCIAL GP 2.096 22-32 08/04A	91,910.46	0.01
100,000	MIZUHO FINANCIAL GRO 0.797 20-30 14/01A	88,191.71	0.01
100,000	MIZUHO FINANCIAL GRO 1.631 22-27 08/04A	96,935.75	0.01
200,000	MIZUHO FINANCIAL GRO 3.98 24-34 21/05A	205,941.89	0.01
100,000	MIZUHO FINANCIAL GRP 0.184 21-26 13/04A	96,058.70	0.01
100,000	MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	97,413.48	0.01
200,000	MIZUHO FINANCIAL GRP 0.693 20-30 07/10A	172,218.49	0.01
100,000	MIZUHO FINANCIAL GRP 3.767 24-34 27/08A	100,927.82	0.01
200,000	NTT FINANCE 0.399% 13-12-28	180,985.42	0.01
100,000	NTT FINANCE 3.359 24-31 12/03A	101,662.40	0.01
100,000	NTT FINANCE CORP 0.082 21-25 13/12A	96,605.50	0.01
100,000	NTT FINANCE CORP 0.342 21-30 03/03A	87,092.31	0.01
100,000	ORIX 3.78 24-29 29/05A	102,817.77	0.01
200,000	ORIX CORP 4.477 23-28 01/06A	209,519.69	0.01
100,000	SUMITOMO MITSUI BANK 0.01 20-25 10/09A	97,375.75	0.01
100,000	SUMITOMO MITSUI BANK 3.602 23-26 16/02A	100,898.86	0.01
100,000	SUMITOMO MITSUI BANKI 0.409 19-29 07/11A	88,295.36	0.01
200,000	SUMITOMO MITSUI FIN 0.632 19-29 23/10A	176,621.43	0.01
200,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	195,771.47	0.01
150,000	SUMITOMO MITSUI FINA 4.492 23-30 12/06A	159,471.45	0.01
100,000	SUMITOMO MITSUI FINL 0.303 20-27 28/10A	92,619.30	0.01
100,000	SUMITOMO MITSUI FINL 1.143 17-27 14/06A	96,406.79	0.01
100,000	SUMITOMO MITSUI TRUS 0.01 20-27 15/10A	92,072.15	0.01
200,000	SUMITOMO TRUST 4.086 23-28 19/04A	208,319.28	0.01
100,000	SUMI TRUST BANKING 0.277 21-28 25/10A	90,296.68	0.01
100,000	TAKEDA PHARMA 0.75 20-27 09/07A	94,740.78	0.01
200,000	TAKEDA PHARMA 1.375 20-32 09/07A	175,812.38	0.01
100,000	TAKEDA PHARMA 1 20-29 09/07A	91,688.65	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	TAKEDA PHARMA 2.25 18-26 21/11A	296,956.47	0.02
100,000	TAKEDA PHARMA 2 20-40 09/07A	79,658.38	0.00
200,000	TAKEDA PHARMA 3 18-30 21/11A	199,548.96	0.01
	Jersey	**564,652.50**	**0.03**
200,000	HEATHROW FUNDING 1.50 15-30 11/05A	183,842.56	0.01
100,000	HEATHROW FUNDING LIM 1.125 21-30 08/04A	88,143.47	0.01
100,000	HEATHROW FUNDING LIM 1.5 20-25 12/10A	98,413.72	0.01
100,000	HEATHROW FUNDING LIM 4.5 23-33 11/07A	106,953.36	0.01
100,000	HEATHROW FUNDING LTD 1.875 19-34 14/03A	87,299.39	0.01
	Latvia	**1,176,294.58**	**0.07**
200,000	LATVIA 0.00 21-29 24/01A	178,353.83	0.01
100,000	LATVIA 0.375 16-26 07/10A	95,470.10	0.01
100,000	LATVIA 0 21-31 17/03U	82,494.47	0.00
100,000	LATVIA 2.25 17-47 15/02A	78,261.43	0.00
256,000	LATVIA 3.5 23-28 17/01A	263,522.60	0.02
150,000	LATVIA 3.875 22-27 25/03A	154,517.00	0.01
50,000	LATVIA 3.875 23-29 22/05A	52,087.13	0.00
209,000	LATVIA 3.875 23-33 12/07A	221,746.95	0.01
50,000	REPUBLIC OF LAT 3.0000 24-32 24/01A	49,841.07	0.00
	Liechtenstein	**285,729.26**	**0.02**
100,000	SWISS LIFE FINANCE 0.5 21-31 15/09A	83,583.88	0.01
200,000	SWISS LIFE FINANCE 3.25 22-29 31/08A	202,145.38	0.01
	Lithuania	**1,528,970.67**	**0.09**
182,000	LITHUANIA 0.50 20-50 28/07A	94,308.77	0.01
4,000	LITHUANIA 0.5 19-29 19/06A	3,591.06	0.00
187,000	LITHUANIA 0.75 20-30 06/05A	165,935.49	0.01
31,000	LITHUANIA 0.75 21-51 15/07A	16,595.80	0.00
106,000	LITHUANIA 0.95 17-27 26/05A	101,481.24	0.01
83,000	LITHUANIA 1.625 19-49 19/06A	56,716.21	0.00
68,000	LITHUANIA 2.1 17-47 26/05A	52,276.62	0.00
200,000	LITHUANIA 2.125 14-26 29/10A	198,349.75	0.01
146,000	LITHUANIA 2.125 15-35 22/10A	130,210.29	0.01
530,000	LITHUANIA 3.5 24-31 03/07A	546,519.49	0.03
154,000	LITHUANIA 3.875 23-33 14/06A	162,985.95	0.01
	Luxembourg	**61,325,666.54**	**3.71**
100,000	ACEF HOLDING 1.25 21-30 26/04A	88,583.84	0.01
100,000	ACEF HOLDING SCA 0.75 21-28 14/06A	91,438.35	0.01
100,000	ALBEMARLE NEW HOLDING 1.125 19-25 25/11A	97,709.75	0.01
100,000	AROUNDTOWN 4.8 24-29 16/07A	101,276.40	0.01
100,000	AROUNDTOWN SA 0.3750 21-27 15/04A	91,500.42	0.01
100,000	AROUNDTOWN SA 0 20-26 16/07A	93,584.39	0.01
100,000	AROUNDTOWN SA 1.45 19-28 09/07A	90,764.42	0.01
100,000	AROUNDTOWN SA 1.625 18-28 31/01A	92,210.80	0.01
378,000	BANQUE EUROPEAN D IN 3.0 24-39 15/02A	379,986.23	0.02
670,000	BANQUE EUROPEENNE D 2.875 24-31 15/10A	687,993.33	0.04
670,000	BANQUE EUROPEENNE D I2.75 24-29 17/07A	682,060.20	0.04
800,000	BANQUE EUROPEENNE D IN 2.75 24-34 16/01A	807,353.44	0.05
217,000	BANQUE EUROP INVEST 0.01 21-30 15/11A	187,679.65	0.01
400,000	BANQUE EUROP INVEST 0.05 19-34 13/10A	309,415.45	0.02
275,000	BANQUE EUROP INVEST 0.1 19-26 15/10A	263,730.35	0.02
500,000	BANQUE EUROP INVEST 0.25 16-29 14/09A	451,346.67	0.03
550,000	BANQUE EUROP INVEST 0.25 22-32 20/01A	469,567.59	0.03
470,000	BANQUE EUROP INVEST 0.375 16-26 14/04A	456,648.23	0.03
400,000	BANQUE EUROP INVEST 0.375 18-26 15/05A	388,173.59	0.02
400,000	BANQUE EUROP INVEST 0.375 22-27 15/09A	379,173.00	0.02
500,000	BANQUE EUROP INVEST 0.5 17-27 15/01A	481,556.86	0.03
500,000	BANQUE EUROP INVEST 0.625 19-29 22/01A	466,265.28	0.03
350,000	BANQUE EUROP INVEST 0 21-26 22/12A	333,715.47	0.02
400,000	BANQUE EUROP INVEST 0 21-27 15/11A	373,697.01	0.02
460,000	BANQUE EUROP INVEST 0 21-28 28/09U	420,822.70	0.03
500,000	BANQUE EUROP INVEST 0 21-31 14/01A	430,456.07	0.03
506,000	BANQUE EUROP INVEST 1.125 17-33 13/04A	451,342.30	0.03
200,000	BANQUE EUROP INVEST 1.25 14-26 13/11A	196,391.86	0.01
397,000	BANQUE EUROP INVEST 1.5 18-48 16/10A	294,296.13	0.02
675,000	BANQUE EUROP INVEST 1.5 22-32 15/06A	629,150.55	0.04
445,000	BANQUE EUROP INVEST 1 16-32 14/04A	400,728.53	0.02
245,000	BANQUE EUROP INVEST 1 19-42 14/11A	177,010.41	0.01
600,000	BANQUE EUROP INVEST 2.25 22-30 15/03A	596,729.68	0.04
809,000	BANQUE EUROP INVEST 2.75 23-28 28/07A	824,936.71	0.05
600,000	BANQUE EUROP INVEST 2.75 23-30 30/07A	611,013.60	0.04
718,000	BANQUE EUROP INVEST 2.875 23-33 12/01A	735,046.41	0.04
650,000	BANQUE EUROP INVEST 3.0 23-33 15/07A	670,573.51	0.04
400,000	BANQUE EUROP INVEST 3.5 12-27 15/04A	412,893.03	0.02
670,000	BANQUE EUROP INVEST 3 13-33 14/10A	693,206.34	0.04
980,000	BANQUE EUROP INVEST 4.5 09-25 15/10A	999,931.64	0.06
100,000	BECTON DICKINSON 0.334 21-28 13/08A	90,735.32	0.01
100,000	BECTON DICKINSON 1.208 19-26 04/06A	97,501.74	0.01
100,000	BECTON DICKINSON 4.029 24-36 07/06A	103,654.98	0.01
100,000	BECTON DICKINSON EUR 1.213 21-36 12/02A	79,102.30	0.00
100,000	BECTON DICKINSON EUR 3.553 23-29 13/09A	102,203.47	0.01
100,000	BECTON DICKINSON EURO 1.336 21-41 13/08A	69,587.91	0.00
75,000	BEI 0,05 21-51 27/01A	34,917.60	0.00
570,000	BEI 0.0000 20-27 17/06A	537,190.36	0.03
300,000	BEI 0.00 16-26 13/03U	290,235.04	0.02
350,000	BEI 0.00 20-28 28/03A	324,042.81	0.02
550,000	BEI 0.00 20-30 09/09A	477,754.44	0.03
150,000	BEI 0.0100 21-41 15/05A	92,355.09	0.01
200,000	BEI 0.01 20-35 15/11A	148,890.69	0.01
800,000	BEI 0.05 20-30 16/01A	709,779.84	0.04
400,000	BEI 0.125 19-29 20/06A	361,286.12	0.02
600,000	BEI 0.20 21-36 17/03A	452,505.97	0.03
100,000	BEI 0.2500 20-40 15/06A	66,608.45	0.00
322,000	BEI 0.5 16-37 13/11A	241,168.17	0.01
195,000	BEI 0.875 16-47 13/09A	127,793.68	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	BEI 1.00 15-31 14/03A	274,625.27	0.02
300,000	BEI 1.125 16-36 15/09A	250,735.23	0.02
282,000	BEI 1.50 17-47 15/11A	212,220.56	0.01
275,000	BEI 1.75 14-45 15/09A	222,232.23	0.01
100,000	BEI 2.625 13-35 15/03A	99,395.01	0.01
829,000	BEI 2.75 12-25 15/09A	830,664.40	0.05
324,000	BEI 2.75 13-40 15/03A	316,908.98	0.02
100,000	BEI 3.625 12-42 14/03A	108,493.79	0.01
650,000	BEI 4.00 05-37 15/10A	734,745.35	0.04
800,000	BEI 4 10-30 15/04A	867,377.00	0.05
300,000	CNH IND FIN 1.75 17-25 12/09A	295,825.54	0.02
100,000	CNH IND FIN EUROPE 1.625 19-29 03/07A	93,093.30	0.01
100,000	CNH INDUSTRIAL 1.875 18-26 19/01A	98,316.89	0.01
200,000	CROMWELL EREIT LUX 2.125 20-25 19/11A11A	194,819.89	0.01
200,000	DH EUROPE FIN 0.20 19-26 18/03A	192,730.00	0.01
200,000	DH EUROPE FIN 1.35 19-39 18/09A	150,852.65	0.01
100,000	DH EUROPE FIN 1.80 19-49 18/09A	70,611.05	0.00
200,000	DH EUROPE FINANCE 0.45 19-28 18/03A	185,115.55	0.01
300,000	DH EUROPE FINANCE II 0.75 19-31 18/09A	258,537.55	0.02
320,000	EFSF 0.7000 22-53 17/01A	177,508.20	0.01
50,000	EFSF 2.75 13-29 03/12A	50,871.72	0.00
700,000	EFSF 3.0000 23-28 15/12A	718,048.18	0.04
200,000	EUROFINS SCIENTIFIC 0.875 21-31 19/05A	165,940.51	0.01
100,000	EUROFINS SCIENTIFIC 4.75 23-30 06/09A	105,164.72	0.01
100,000	EUROFINS SCIENTIFIC 4 22-29 06/07A06/07A	101,426.07	0.01
500,000	EUROPEAN FINL STAB 3.375 23-38 30/08A	522,057.73	0.03
500,000	EUROPEAN FINL STABIL 2.5 24-27 15/12A	502,767.75	0.03
490,000	EUROPEAN FINL STABIL 2.875 24-34 13/02A	497,403.34	0.03
290,000	EUROPEAN FINL STABIL 3.50 23-29 11/04A	304,121.40	0.02
650,000	EUROPEAN FINL STABILI 2.625 24-29 16/07A	657,246.29	0.04
549,000	EUROPEAN FIN STAB 3.00 23-30 10/07A	564,518.50	0.03
175,000	EUROPEAN FIN STABILIT 3.875 12-32 30/03A	190,740.10	0.01
25,000	EUROPEAN INVESTMENT 0.9500 19-37 15/09A	20,194.08	0.00
250,000	EUROPEAN STABILITY 0.01 20-30 04/03A	220,184.02	0.01
200,000	EUROPEAN STABILITY 0.01 21-31 15/10A	169,009.99	0.01
570,000	EUROPEAN STABILITY 0.5 16-26 02/03A	555,509.49	0.03
450,000	EUROPEAN STABILITY 0.5 19-29 05/03A	416,141.95	0.03
450,000	EUROPEAN STABILITY 0.75 17-27 15/03A	434,160.27	0.03
650,000	EUROPEAN STABILITY 0.75 18-28 05/09A	613,081.00	0.04
250,000	EUROPEAN STABILITY 0.875 16-42 18/07A	177,629.51	0.01
500,000	EUROPEAN STABILITY 0 21-26 15/12A	476,091.23	0.03
610,000	EUROPEAN STABILITY 1.0 22-27 23/06A	590,025.83	0.04
500,000	EUROPEAN STABILITY 1.125 16-32 03/05A	453,777.81	0.03
250,000	EUROPEAN STABILITY 1.2 18-33 23/05A	224,367.51	0.01
250,000	EUROPEAN STABILITY 1.625 15-36 17/11A	220,543.08	0.01
360,000	EUROPEAN STABILITY 1.75 15-45 20/10A	292,565.74	0.02
590,000	EUROPEAN STABILITY 1.8 17-46 02/11A	480,264.83	0.03
430,000	EUROPEAN STABILITY 1.85 15-55 01/12A	324,218.08	0.02
700,000	EUROPEAN STABILITY 1 15-25 23/09A	689,384.54	0.04
300,000	EUROPEAN STABILITY 2.625 24-29 18/09A	303,888.09	0.02
512,000	EUROPEAN STABILITY 3 23-28 15/03A	524,384.68	0.03
510,000	EUROPEAN STABILITY M 2.75 24-34 15/09A	514,401.47	0.03
290,000	EUROPEAN STABILITY M 3.00 23-33 23/08A	299,481.38	0.02
600,000	EUROP FIN STABILITY 0.05 19-29 17/10A	533,989.05	0.03
200,000	EUROP FIN STABILITY 0.05 21-52 18/01A	90,581.81	0.01
400,000	EUROP FIN STABILITY 0.125 22-30 18/03A	353,396.23	0.02
705,000	EUROP FIN STABILITY 0.4 16-26 31/05A	683,627.93	0.04
650,000	EUROP FIN STABILITY 0.4 19-26 26/01A	633,480.24	0.04
700,000	EUROP FIN STABILITY 0.625 18-26 16/10A	677,147.15	0.04
550,000	EUROP FIN STABILITY 0.7 20-50 20/01A	325,894.85	0.02
700,000	EUROP FIN STABILITY 0.75 17-27 03/05A	674,053.44	0.04
525,000	EUROP FIN STABILITY 0.875 17-27 26/07A	505,628.75	0.03
580,000	EUROP FIN STABILITY 0.875 19-35 10/04A	481,839.43	0.03
400,000	EUROP FIN STABILITY 0.875 22-28 05/09A	378,712.76	0.02
500,000	EUROP FIN STABILITY 0.95 18-28 14/02A	478,634.47	0.03
800,000	EUROP FIN STABILITY 0 20-25 15/10A	779,599.21	0.05
600,000	EUROP FIN STABILITY 0 20-27 13/10A	559,973.84	0.03
510,000	EUROP FIN STABILITY 0 21-26 20/07A	489,606.68	0.03
650,000	EUROP FIN STABILITY 0 21-31 20/01A	556,965.05	0.03
600,000	EUROP FIN STABILITY 1.2 15-45 17/02A	435,552.84	0.03
780,000	EUROP FIN STABILITY 1.25 17-33 24/05A	699,155.20	0.04
570,000	EUROP FIN STABILITY 1.375 16-47 31/05A	419,816.14	0.03
569,000	EUROP FIN STABILITY 1.45 17-40 05/09A	458,212.37	0.03
500,000	EUROP FIN STABILITY 1.5 22-25 15/12A	494,505.18	0.03
670,000	EUROP FIN STABILITY 1.7 17-43 13/02A	546,977.06	0.03
340,000	EUROP FIN STABILITY 1.75 18-53 17/07A	254,127.45	0.02
650,000	EUROP FIN STABILITY 1.8 17-48 10/07A	513,673.60	0.03
500,000	EUROP FIN STABILITY 2.35 14-44 29/07A	450,166.25	0.03
900,000	EUROP FIN STABILITY 2.375 22-28 11/04A	902,079.03	0.05
430,000	EUROP FIN STABILITY 2.375 22-32 21/06A	424,709.29	0.03
350,000	EUROP FIN STABILITY 2.75 23-26 16/08A	352,768.67	0.02
574,000	EUROP FIN STABILITY 2.875 23-33 16/02A	586,959.77	0.04
300,000	EUROP FIN STABILITY 2 17-28 28/02A	235,659.62	0.01
340,000	EUROP FIN STABILITY 3.375 12-37 03/04A	357,661.47	0.02
431,000	EUROP FIN STABILITY 3 13-34 04/09A	441,782.58	0.03
500,000	EUROP INVEST BK 0.875 18-28 14/01A	478,771.99	0.03
300,000	EUROP INVEST BK 2.75 13-30 13/09A	305,828.15	0.02
170,000	EURO STABILITY 2.3750 24-27 30/09A	170,404.67	0.01
200,000	FREIE HANSESTAD 3.0000 23-33 02/03A	207,501.06	0.01
200,000	GELF BOND ISSUER I 1.625 16-26 20/10A	193,441.08	0.01
100,000	GRAND CITY PROPERTIE 4.375 24-30 09/01A	101,900.50	0.01
300,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	268,124.36	0.02
100,000	GRAND CITY PROPERTIES 1.375 17-26 03/08A	96,275.17	0.01
100,000	GRAND CITY PROPERTIES 1.50 18-27 22/02A	95,366.87	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	HIGHLAND HOLDINGS 0.318 21-26 15/12A/12A	189,509.43	0.01
100,000	JOHN DEERE BANK 2.5 22-26 14/09A	99,497.99	0.01
100,000	JOHN DEERE BANK 3.3 24-29 15/10A	101,750.59	0.01
100,000	JOHN DEERE CASH 1.6500 19-39 13/06A	81,738.67	0.00
100,000	JOHN DEERE CASH MANA 1.85 20-28 02/04A	97,128.72	0.01
100,000	JOHN DEERE CASH MGT 2.2 20-32 02/04A4A	94,525.84	0.01
50,000	LUXEMBOURG GRAND DUC 2.875 24-34 01/03A	51,395.56	0.00
113,000	NESTLE FIN 3.0 24-31 23/01A	114,950.37	0.01
213,000	NESTLE FIN 3.5 23-27 13/12A	219,204.55	0.01
70,000	NESTLE FIN 3.5 23-30 17/01A	72,762.86	0.00
100,000	NESTLE FIN 3.75 23-33 13/03A	107,011.25	0.01
160,000	NESTLE FIN 3.75 23-35 14/11A	169,183.47	0.01
100,000	NESTLE FINANCE 0.00001 20-25 3/12A	96,899.12	0.01
100,000	NESTLE FINANCE INT 1.25 22-31 29/03A	91,818.62	0.01
50,000	NESTLE FINANCE INTER 0.125 20-27 12/05A	46,640.94	0.00
100,000	NESTLE FINANCE INTER 0.25 21-29 14/06A	90,341.72	0.01
128,000	NESTLE FINANCE INTER 0.375 20-32 12/05A	107,744.82	0.01
100,000	NESTLE FINANCE INTER 0.375 20-40 03/12A	64,738.75	0.00
75,000	NESTLE FINANCE INTER 0.625 21-34 14/06A	62,147.39	0.00
100,000	NESTLE FINANCE INTER 0.875 21-41 14/06A	69,992.00	0.00
183,000	NESTLE FINANCE INTER 0 21-26 14/06A	175,507.08	0.01
100,000	NESTLE FINANCE INTER 3.375 22-34 15/11A	103,597.41	0.01
200,000	NESTLE FINANCE INTERNA 3.25 24-37 23/01A	200,892.29	0.01
100,000	NESTLE FINANCE INTL 0.875 22-27 29/03A	96,370.22	0.01
100,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	97,947.27	0.01
200,000	NESTLE FINANCE INTL 1.25 17-29 02/11A	188,260.01	0.01
200,000	NESTLE FINANCE INTL 1.5 20-30 01/04A	188,691.77	0.01
100,000	NESTLE FINANCE INTL 1.5 22-35 29/03A	86,757.14	0.01
113,000	NESTLE FINANCE INTL 1.75 17-37 02/11A	95,849.39	0.01
100,000	NORDDEUTSCHE LANDES 3.625 24-29 11/09A	100,704.62	0.01
100,000	NOVARTIS FINANCE 1.70 18-38 14/08A	85,218.07	0.01
100,000	NOVARTIS FINANCE SA 0.625 16-28 20/09A	93,544.27	0.01
550,000	NOVARTIS FINANCE SA 0 20-28 23/09A	497,546.81	0.03
100,000	SEGRO CAPITAL SARL 0.5 21-31 22/09A2/09A	82,190.74	0.00
100,000	SEGRO CAPITAL SARL 1.25 22-26 23/03A/03A	97,379.78	0.01
100,000	SEGRO CAPITAL SARL 1.8750 22-30 23/03A	92,748.80	0.01
300,000	SES 3.5 22-29 14/01A	295,797.18	0.02
100,000	WHIRLPOOL FINANCE 1.10 17-27 09/11A	94,438.76	0.01
100,000	WHIRLPOOL FINANCE 1.25 06-16 15/06A	96,997.51	0.01
	Mexico	**192,884.55**	**0.01**
100,000	AMERICA MOVIL 0.75 19-27 26/06A	94,975.29	0.01
100,000	AMERICA MOVIL 2.125 16-28 10/03A	97,909.26	0.01
	Netherlands	**96,274,447.41**	**5.82**
100,000	ABB FINANCE BV 0 21-30 19/01A	86,228.93	0.01
200,000	ABB FINANCE BV 3.375 23-31 16/01A	204,925.95	0.01
200,000	ABN AMRO BANK 0.4 21-40 17/09A	128,939.30	0.01
100,000	ABN AMRO BANK 0.5 19-26 15/04A	96,775.69	0.01
100,000	ABN AMRO BANK 0.5 21-29 23/09A	88,166.10	0.01
200,000	ABN AMRO BANK 0.6 20-27 15/01A	190,319.23	0.01
200,000	ABN AMRO BANK 0.625 22-37 24/01A	152,746.67	0.01
200,000	ABN AMRO BANK 0.875 16-26 14/01A	195,814.35	0.01
200,000	ABN AMRO BANK 1.25 22-34 20/01A	167,099.55	0.01
200,000	ABN AMRO BANK 1.375 17-37 12/01A	168,430.76	0.01
300,000	ABN AMRO BANK 1 16-31 13/04A	271,887.81	0.02
100,000	ABN AMRO BANK 2.375 22-27 01/06A	98,917.91	0.01
200,000	ABN AMRO BANK 3.625 23-26 10/01A	201,862.06	0.01
100,000	ABN AMRO BANK 3.875 23-26 21/12A	102,568.68	0.01
100,000	ABN AMRO BANK 3 22-32 01/06A	98,022.92	0.01
200,000	ABN AMRO BANK 4.25 22-30 21/02A	210,383.57	0.01
100,000	ABN AMRO BANK 4.375 23-28 20/10A	104,887.91	0.01
300,000	ABN AMRO BANK 4 23-28 16/01A	309,086.27	0.02
100,000	ABN AMRO BANK 5.5 23-33 21/09A	106,028.33	0.01
200,000	ABN AMRO BANK NV 0.375 20-35 14/01A	156,838.52	0.01
400,000	ABN AMRO BANK NV 1.125 17-32 12/01A	360,509.83	0.02
100,000	ABN AMRO BANK NV 1.25 18-33 10/01A	89,457.45	0.01
300,000	ABN AMRO BANK NV 1.4500 18-38 12/04A	248,539.93	0.02
100,000	ABN AMRO BANK NV 3.0000 24-31 01/10A	100,167.59	0.01
100,000	ABN AMRO BANK NV 3.8750 24-32 15/01A	103,109.34	0.01
100,000	ABN AMRO BANK NV 4.375 24-36 16/07A	102,286.61	0.01
200,000	ABN AMRO BANK NV 4.5 22-34 21/11A	218,188.77	0.01
300,000	ABN AMRO REGS 1.50 15-30 30/09A	282,664.65	0.02
100,000	ACHMEA BANK NV 3.0000 24-34 07/02A	101,578.30	0.01
100,000	ACHMEA BANK NV 3.125 24-36 11/06A	102,150.49	0.01
100,000	ACHMEA BV 1.5 20-27 26/05A	96,694.50	0.01
100,000	ACHMEA BV 3.625 22-25 29/11A	100,431.36	0.01
100,000	ACHMEA HYPOTHEEKBANK 1.625 22-29 24/05A	95,900.80	0.01
100,000	ADECCO INTL FIN SERV 0.125 21-28 21/09A	89,920.20	0.01
100,000	ADECCO INTL FIN SERV 1.25 19-29 20/11A	91,996.20	0.01
100,000	AEGON BANK NV 0.01 20-25 16/11A	96,972.69	0.01
100,000	AGCO INTL HLDG BV 0.8 21-28 06/10A06/10A	90,636.88	0.01
100,000	AKZO NOBEL NV 1.5 22-28 28/03A	95,359.11	0.01
200,000	AKZO NOBEL NV 1.625 20-30 14/04A	185,049.76	0.01
100,000	AKZO NOBEL NV 2.0 22-32 28/03A	91,342.68	0.01
100,000	AKZO NOBEL NV 3.75 24-34 16/09A	101,361.79	0.01
100,000	AKZO NOBEL NV 4 23-33 24/05A	103,837.10	0.01
100,000	ALLIANDER NV 0.875 19-32 24/06A	86,719.99	0.01
100,000	ALLIANDER NV 3.25 23-28 13/06A	101,815.10	0.01
200,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	189,464.86	0.01
100,000	ALLIANZ FINANCE 0.5000 21-33 22/11A	80,672.75	0.00
100,000	ALLIANZ FINANCE 0.875 17-27 06/12A	95,242.81	0.01
100,000	ALLIANZ FINANCE II 1.5 19-30 15/01A	94,091.26	0.01
100,000	ALLIANZ FINANCE II BV 0.5 20-31 14/01A	87,205.33	0.01
200,000	ALLIANZ FIN II 1.375 16-31 21/04A	183,016.18	0.01
100,000	ALLIANZ FIN II 3.00 13-28 13/03A	101,871.05	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	ARCADIS NV 4.875 23-28 28/02A	104,545.91	0.01
100,000	ASML HOLDING NV 0.25 20-30 25/02A	87,818.63	0.01
100,000	ASML HOLDING NV 0.625 20-29 07/05A	91,253.35	0.01
200,000	ASML HOLDING NV 1.375 16-26 07/07S	195,723.21	0.01
100,000	ASML HOLDING NV 1.625 16-27 28/05A	97,566.45	0.01
100,000	ASML HOLDING NV 2.25 22-32 17/05A	96,800.22	0.01
100,000	ASML HOLDING NV 3.5 23-25 06/12A	100,660.10	0.01
100,000	ASR NEDERLAND NV 3.625 23-28 12/12A	102,344.52	0.01
300,000	BANK V.NED.GEM. 0.625 17-27 19/06A	287,439.93	0.02
300,000	BANK V.NED.GEM.REGS 1.00 16-26 12/01A	294,552.71	0.02
90,000	BASF FINANCE 0.75 16-26 10/11A	87,440.65	0.01
300,000	BK NEDERLANDSE GEM 0.875 16-36 24/10A	240,568.60	0.01
80,000	BMW FIN 3.25 23-26 22/11A	80,822.13	0.00
200,000	BMW FIN 3.25 23-30 22/07A	202,947.80	0.01
70,000	BMW FIN 4.125 23-33 04/10A	74,230.48	0.00
100,000	BMW FINANCE 3.625 23-35 22/05A	101,499.08	0.01
10,000	BMW FINANCE NV 0.2 21-33 11/01A	7,912.83	0.00
100,000	BMW FINANCE NV 0.375 19-27 24/09A	93,471.42	0.01
80,000	BMW FINANCE NV 0.375 20-27 14/07A	75,824.37	0.00
100,000	BMW FINANCE NV 0.75 19-26 13/07A	96,502.12	0.01
100,000	BMW FINANCE NV 0.875 20-32 14/01A	85,735.19	0.01
210,000	BMW FINANCE NV 0 21-26 11/01A	202,725.94	0.01
100,000	BMW FINANCE NV 1.0000 22-28 22/05A	93,598.87	0.01
150,000	BMW FINANCE NV 1.125 18-26 22/05A	146,218.30	0.01
150,000	BMW FINANCE NV 1.125 18-28 10/01A	142,500.38	0.01
220,000	BMW FINANCE NV 1.5000 19-29 06/02A	208,523.65	0.01
100,000	BMW FINANCE NV 3.8750 23-28 04/10A	103,822.22	0.01
70,000	BMW INTERNATIONAL INV 3.375 24-34 27/08A	69,605.85	0.00
180,000	BMW INTERNATIONAL INVE 3.5 24-32 17/11A	182,665.39	0.01
150,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	150,856.02	0.01
60,000	BMW INTL INVESTMENT 3.125 24-30 27/08A	60,228.33	0.00
200,000	BNG BANK 0.805 19-49 28/06A	119,733.75	0.01
200,000	BNG BANK 0.875 19-35 17/10A	164,647.41	0.01
100,000	BNG BANK 1.25 22-37 30/03A	82,925.50	0.01
200,000	BNG BANK N.V. 0.00 21-31 20/01A	171,160.25	0.01
517,000	BNG BANK N.V. 0.1 20-30 15/01A	458,484.64	0.03
400,000	BNG BANK N.V. 0.125 19-26 11/04A	386,791.12	0.02
300,000	BNG BANK N.V. 0.125 20-35 09/07A	227,862.46	0.01
300,000	BNG BANK N.V. 0.125 21-33 19/04A	243,528.51	0.01
200,000	BNG BANK N.V. 2.75 24-34 11/01A	201,388.70	0.01
200,000	BNG BANK N.V. 2.75 24-34 28/08A	200,684.65	0.01
200,000	BNG BANK N.V. 3.25 23-33 29/08A	210,026.10	0.01
200,000	BNG BANK N.V 0.0 21-28 31/08A	182,982.45	0.01
100,000	BNG BANK N.V 0.5 18-25 26/11A	97,743.59	0.01
300,000	BNG BANK N.V 0.75 19-29 24/01A	280,646.62	0.02
200,000	BNG BANK NV 0.25 21-36 22/11A	147,577.65	0.01
200,000	BNG BANK NV 0.25 22-32 12/01A	169,842.34	0.01
200,000	BNG BANK NV 0.75 18-28 11/01A	190,517.96	0.01
100,000	BNG BANK NV 1.375 15-30 21/10A	93,826.45	0.01
200,000	BNG BANK NV 1.50 17-38 29/03A	167,901.55	0.01
300,000	BNG BANK NV 1.5 18-39 15/07A	246,483.88	0.01
300,000	BNG BANK NV 1.875 22-32 13/07A	285,762.93	0.02
300,000	BNG BANK NV 2.75 22-27 04/10A	304,311.80	0.02
200,000	BNG BANK NV 2.75 24-29 05/04A	203,339.31	0.01
368,000	BNG BANK NV 3.00 23-28 23/02A	376,705.68	0.02
400,000	BNG BANK NV 3.0 23-30 23/04A	411,990.60	0.02
300,000	BNG BANK NV 3.0 23-33 11/01A	309,145.41	0.02
100,000	BNG BANK NV 3.5 23-38 27/09A	105,736.69	0.01
100,000	BRENNTAG FINANCE 0.50 21-29 06/10A	87,963.75	0.01
100,000	BRENNTAG FINANCE BV 3.75 24-28 24/04A	102,017.97	0.01
100,000	COCA-COLA HBC FIN 0.625 19-29 21/11A	89,254.28	0.01
200,000	COCA-COLA HBC FIN 1.625 19-31 15/05A	183,291.20	0.01
100,000	COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	99,728.29	0.01
100,000	COCA COLA HBC FINANC 3.375 24-27 27/02A	101,576.74	0.01
100,000	COMPASS GRP FIN NL 1.5 18-28 05/09A	95,694.10	0.01
100,000	COOPERATIEVE RABOBANK 0.00 19-27 21/06A	93,891.44	0.01
100,000	COOPERATIEVE RABOBANK 0.010 20-30 02/07A	86,822.73	0.01
200,000	COOPERATIEVE RABOBANK 0.125 21-31 01/12A	168,467.60	0.01
100,000	COOPERATIEVE RABOBANK 0.625 21-33 25/02A	81,543.79	0.00
300,000	COOPERATIEVE RABOBANK 0.750 22-32 02/03A	262,911.98	0.02
200,000	COOPERATIEVE RABOBANK 0.875 18-28 08/02A	190,584.73	0.01
100,000	COOPERATIEVE RABOBANK 1.25 17-32 31/05A	90,481.74	0.01
100,000	COOPERATIEVE RABOBANK 1.50 18-38 26/04A	83,553.09	0.01
200,000	COOPERATIEVE RABOBANK 3.064 4-34 01/02A	205,569.47	0.01
100,000	COOPERATIEVE RABOBANK 3.106 23-33 07/06A	102,927.99	0.01
400,000	COOPERATIEVE RABOBANK 3.202 24-36 06/05A	412,396.77	0.02
100,000	COOPERATIEVE RABOBANK 3.296 23-28 22/11A	103,725.65	0.01
100,000	COOPERATIEVE RABOBANK 3.822 24-34 26/07A	103,354.43	0.01
200,000	COOPERATIEVE RABOBANK 4.0 23-30 10/01A	209,246.24	0.01
300,000	COOPERATIEVE RABOBANK 4.625 22-28 27/01A	311,395.93	0.02
200,000	COOPERATIEVE RABOBK 2.875 23-33 19/01A	202,587.21	0.01
200,000	COOP RABOBANK 0.625 18-26 26/04A	194,475.79	0.01
200,000	COOP RABOBANK 0.75 19-39 21/06A	146,790.88	0.01
100,000	CRH FUNDING BV 1.625 20-30 05/05A	92,383.15	0.01
100,000	CTP NV 0.625 21-26 27/09A	95,243.94	0.01
200,000	CTP NV 1.5000 21-31 27/09A	170,551.20	0.01
100,000	CTP NV 4.75 24-30 05/02A	103,541.21	0.01
200,000	DAIMLER AG 2 20-26 22/05A	196,698.15	0.01
150,000	DAIMLER INTL 1.00 18-25 11/05A	146,807.99	0.01
150,000	DAIMLER INTL FI 0.625 19-27 06/05A	142,272.52	0.01
100,000	DAIMLER INTL FIN 1.375 19-26 26/06A	97,507.43	0.01
100,000	DAIMLER TRUCK I 3.1250 24-28 23/03A	100,521.56	0.01
100,000	DAIMLER TRUCK I 3.3750 24-30 23/09A	100,076.96	0.01
100,000	DAIMLER TRUCK INTL F 3.875 23-26 19/06A	101,552.61	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	DAIMLER TRUCK INTL FI 1.625 22-27 06/04A	290,722.38	0.02
300,000	DEUTSCHE TELEKOM AG 1.375 17-27 30/01A	292,375.68	0.02
105,000	DEUTSCHE TELEKOM INTL 4.50 10-30 28/10A	115,282.52	0.01
305,000	DEUTSCHE TEL INTL FIN 7.5 03-33 24/01A	405,380.25	0.02
220,000	DEUT TELEKOM INT FIN 1.375 18-25 01/12A	216,455.85	0.01
193,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	186,188.88	0.01
50,000	DEUT TELEKOM INT FIN 2.00 18-29 01/12A	48,334.40	0.00
50,000	DEUT TELEKOM INT FIN 3.25 13-28 17/01A	51,231.93	0.00
100,000	DE VOLKSBANK NV 0.3750 21-41 16/09A	64,015.64	0.00
100,000	DE VOLKSBANK NV 0.375 21-28 03/03AA	90,656.62	0.01
100,000	DE VOLKSBANK NV 1.0 18-28 08/03A	95,275.80	0.01
100,000	DE VOLKSBANK NV 2.375 22-27 04/05AA	98,455.65	0.01
200,000	DE VOLKSBANK NV 3.0 24-31 26/03A	204,770.55	0.01
100,000	DE VOLKSBANK NV 4.875 23-30 07/03A	106,901.15	0.01
200,000	DIGITAL DUTCH FINCO 1.25 20-31 26/06A	173,422.34	0.01
100,000	DIGITAL DUTCH FINCO 1.5 20-30 17/01A	90,360.13	0.01
100,000	DIGITAL DUTCH FINCO 1 20-32 23/09A	83,121.10	0.01
125,000	DIGITAL INTREPID 0.625 21-31 15/07A	102,342.73	0.01
100,000	DIGITAL INTREPID 1.375 22-32 18/07A8/07A	84,344.89	0.01
100,000	DSM NV 0.75 16-26 28/09A	96,392.97	0.01
200,000	DSV PANALPINA FINANC 0.5 21-31 03/03A	168,568.67	0.01
100,000	DSV PANALPINA FINANC 0.75 21-33 05/07A	80,299.58	0.00
100,000	DSV PANALPINA FINANCE 1.37 22-30 16/03A	90,977.88	0.01
200,000	EASYJET FINCO BV 1.875 21-28 03/03A	192,163.80	0.01
100,000	ESSITY CAPITAL BV 0.25 21-29 15/09A	87,983.55	0.01
100,000	ESSITY CAPITAL BV 3.0 22-26 21/09A	100,292.54	0.01
100,000	EURONEXT NV 0.125 21-26 17/05A	95,963.64	0.01
100,000	EURONEXT NV 0.75 21-31 17/05A	86,519.48	0.01
200,000	EURONEXT NV 1.1250 19-29 12/06A	185,816.74	0.01
100,000	FERROVIAL SE 4.375 23-30 13/09A	105,993.70	0.01
100,000	GASUNIE 1.00 16-26 11/05A	97,436.59	0.01
100,000	GIVAUDAN FINANCE 1.625 20-32 22/04A	90,519.85	0.01
100,000	GIVAUDAN FINANCE EUR 4.125 23-33 28/11A	106,481.58	0.01
100,000	IMCD NV 2.125 22-27 31/03A	97,319.01	0.01
100,000	IMCD NV 4.8750 23-28 18/09A	105,343.38	0.01
200,000	ING 0.75 19-29 18/02A	185,888.31	0.01
300,000	ING BANK N.V. 3.00 23-33 15/02A	306,942.32	0.02
100,000	ING BANK NV 0.1250 21-31 08/12A	83,847.24	0.01
100,000	ING BANK NV 0.5 22-27 17/02A	95,584.78	0.01
200,000	ING BANK NV 0.8750 18-28 11/04A	189,467.47	0.01
100,000	ING BANK NV 1.0000 22-37 17/02A	80,011.34	0.00
200,000	ING BANK NV 2.5 22-30 21/02A	199,443.31	0.01
300,000	ING BANK NV 2.75 22-25 21/11A	300,576.17	0.02
200,000	ING BANK NV 4.125 23-26 02/10A	205,589.74	0.01
100,000	ING GROEP NV 0.875 21-30 29/11A	88,945.52	0.01
500,000	ING GROEP NV 4.50 23-29 23/05A	522,628.83	0.03
200,000	ING GROEP NV 4.8750 22-27 14/11A	207,650.62	0.01
300,000	ING GROUP NV 0.25 21-30 11/01A	264,737.58	0.02
100,000	ING GROUP NV 0.875 21-32 09/06A	93,607.58	0.01
200,000	ING GROUP NV 1.375 17-28 11/01A	191,368.98	0.01
100,000	ING GROUP NV 1.75 22-31 16/02A	92,643.43	0.01
200,000	ING GROUP NV 2.0 18-28 20/09A	192,710.55	0.01
200,000	ING GROUP NV 2.125 19-26 10/01A	198,476.55	0.01
200,000	ING GROUP NV 2.5 18-30 15/11A	193,605.93	0.01
100,000	JDE PEET'S B.V. 0.5 21-29 16/06A	89,231.82	0.01
200,000	JDE PEET'S B.V. 0 21-26 16/06A	192,059.27	0.01
100,000	JDE PEET S 4.125 23-30 23/01A	103,048.69	0.01
100,000	JDE PEET S B.V. 1.125 21-33 16/06A	81,612.57	0.00
100,000	JDE PEET S BV 4.5 23-34 23/01A	104,916.17	0.01
100,000	KONINKLIJKE AHOLD 1.125 18-26 19/03A	97,653.48	0.01
100,000	KONINKLIJKE AHOLD 3.5 23-28 04/04A	102,344.12	0.01
100,000	KONINKLIJKE AHOLD DE 0.375 21-30 18/03A	87,764.44	0.01
100,000	KONINKLIJKE AHOLD DE 1.75 20-27 02/04A	97,655.21	0.01
100,000	KONINKLIJKE AHOLD DE 3.375 24-31 11/03A	101,956.08	0.01
100,000	KONINKLIJKE AHOLD DE 3.875 24-36 11/03A	102,589.52	0.01
100,000	KONINKLIJKE DSM NV 0.25 20-28 23/06A	91,478.03	0.01
100,000	KONINKLIJKE DSM NV 0.625 20-32 23/06A	84,197.92	0.01
100,000	KONINKLIJKE DSM NV 3.625 24-34 02/07A	102,681.62	0.01
100,000	KONINKLIJKE KPN NV 0.875 20-32 14/09A	83,764.18	0.01
100,000	KPN 3.875 24-36 16/02A	102,285.69	0.01
100,000	KPN NV 0.875 21-33 15/11A50 21-33 15/11A	81,469.06	0.00
100,000	KPN NV 1.125 16-28 11/09A	94,323.13	0.01
100,000	KPN NV 3.875 23-31 03/07A	104,208.41	0.01
200,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	192,758.65	0.01
150,000	LEASEPLAN CORPORATION 0.25 21-26 07/09AA	142,772.91	0.01
200,000	LINDE FINANCE BV 0.55 20-32 19/05A	167,721.14	0.01
100,000	LINDE FINANCE BV 1.00 16-28 20/04A	95,892.37	0.01
100,000	LKQ DUTCH BOND 4.125 24-31 13/03A	101,295.59	0.01
100,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	102,440.21	0.01
190,000	LYB INTERNATIONAL 0.875 19-26 17/09A	182,424.06	0.01
100,000	LYB INTERNATIONAL 1.625 19-31 17/09A	89,893.82	0.01
100,000	MERCEDES-BENZ GROUP 0.3750 19-26 08/11A	95,006.48	0.01
100,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	100,434.21	0.01
200,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	202,293.92	0.01
90,000	MERCEDESBENZ INTL FI 3.25 24-30 15/11A	90,543.40	0.01
300,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	302,785.17	0.02
200,000	MERCEDESBENZ INTL FI 3.7 23-31 30/05A	206,361.44	0.01
200,000	MERCEDESBENZ INTL FIN 1.5 16-26 09/03A	196,433.88	0.01
100,000	MONDELEZ INTERNATIONAL 0.875 19-31 01/10	86,414.20	0.01
100,000	MONDELEZ INTERNATIONAL 0 20-26 22/09A	94,843.19	0.01
100,000	MONDELEZ INTL 0.375 20-29 22/09A	88,411.56	0.01
200,000	MONDELEZ INTL HDLG NL 0.25 21-29 09/09A	176,510.78	0.01
200,000	MONDELEZ INTL HLDINGS 0.625 21-32 09/09A	165,514.69	0.01
100,000	MONDELEZ INTL HLDINGS 1.25 21-41 09/09A	70,446.28	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	MSD NETHERLANDS CAP 3.25 24-32 30/05A	102,103.71	0.01
100,000	MSD NETHERLANDS CAPI 3.5 24-37 30/05A	101,379.63	0.01
100,000	MSD NETHERLANDS CAPI 3.7 24-44 30/05A	101,062.39	0.01
100,000	MSD NETHERLANDS CAPITA 3.75 24-54 30/05A	99,247.52	0.01
100,000	NATIONALE-NEDERLANDEN 0.125 19-29 24/09A	88,627.90	0.01
100,000	NATLENEDERLANDEN BANK 1.875 22-32 17/05A	94,209.64	0.01
100,000	NATLENEDERLANDEN BK 0.375 21-41 04/03A	65,331.74	0.00
200,000	NEDER FINANCIERINGSM 3.0 22-27 25/10A	204,950.10	0.01
100,000	NEDER GASUNIE NV 3.375 22-34 11/07A	102,504.92	0.01
100,000	NEDERLANDSE GASUNIE 0.75 21-36 13/10A	73,627.64	0.00
100,000	NEDERLANDSE GASUNIE 1.375 18-28 16/10A	95,845.48	0.01
200,000	NEDERLANDSE WATERS BK 0.25 22-32 19/01A	169,919.01	0.01
200,000	NEDERLANDSE WATERSCH 0.00 21-31 08/09A	168,810.31	0.01
300,000	NEDERLANDSE WATERSCH 0.00 21-37 16/02A	211,853.25	0.01
250,000	NEDERLANDSE WATERSCH 2.75 23-29 17/12A	254,289.05	0.02
100,000	NEDERLD WATERSCHAPSBANK 0.5 21-51 26/04A	53,301.81	0.00
500,000	NEDER WATERSCHAPSBANK 0.00 19-26 16/11A	476,990.66	0.03
200,000	NEDER WATERSCHAPSBANK 0.125 20-35 03/09A	150,526.60	0.01
200,000	NEDER WATERSCHAPSBANK 0.50 15-30 29/04A	180,009.28	0.01
400,000	NEDER WATERSCHAPSBANK 1.00 15-25 03/09A	393,848.77	0.02
100,000	NEDER WATERSCHAPSBANK 1.00 18-28 01/03A	95,613.38	0.01
210,000	NEDER WATERSCHAPSBANK 1.25 16-36 27/05A	177,626.35	0.01
244,000	NEDER WATERSCHAPSBANK 1.625 17-48 29/01A	185,157.24	0.01
200,000	NEDER WATERSCHAPSBK 0.375 21-46 28/09A	114,485.15	0.01
100,000	NEDER WATERSCHAPSBK 0.625 19-29 06/02A	92,791.43	0.01
200,000	NEDER WATERSCHAPSBK 2.625024-34 10/01A	199,781.62	0.01
400,000	NEDE WATERSCHAPSBANK 0.75 16-41 04/10A	276,282.35	0.02
100,000	NEDWBK 3.0 24-31 05/06A	103,268.29	0.01
100,000	NE PROPERTY BV 1.8750 19-26 09/10A	96,164.60	0.01
100,000	NE PROPERTY BV 2.0 22-30 20/01A	90,264.37	0.01
200,000	NE PROPERTY BV 3.375 20-27 14/07A	198,327.77	0.01
1,816,517	NETHERLANDS 0.00 20-27 15/01A	1,734,472.47	0.10
1,598,000	NETHERLANDS 0.00 20-30 15/07A	1,411,118.20	0.09
1,899,366	NETHERLANDS 0.00 21-31 15/07A	1,635,065.12	0.10
1,663,000	NETHERLANDS 0.00 21-38 15/01A	1,178,657.30	0.07
1,439,000	NETHERLANDS 0.25 19-29 15/07A	1,318,088.25	0.08
2,029,000	NETHERLANDS 0.50 16-26 15/07A	1,973,122.47	0.12
1,880,000	NETHERLANDS 0.50 19-40 15/01A	1,379,284.24	0.08
1,536,000	NETHERLANDS 0.5 22-32 15/07A	1,341,551.77	0.08
2,101,000	NETHERLANDS 0.75 17-27 15/07A	2,028,207.22	0.12
2,253,000	NETHERLANDS 0.75 18-28 15/07A	2,145,147.60	0.13
2,125,336	NETHERLANDS 0 20-52 15/01U	1,052,953.88	0.06
1,836,000	NETHERLANDS 0 21-29 15/01A	1,679,268.83	0.10
1,617,000	NETHERLANDS 0 22-26 15/01A	1,571,692.05	0.09
1,763,745	NETHERLANDS 2.50 12-33 15/01A	1,787,559.48	0.11
1,364,000	NETHERLANDS 2.5 23-30 15/01A	1,386,477.43	0.08
1,434,150	NETHERLANDS 2.5 23-33 15/07A	1,450,156.86	0.09
1,247,000	NETHERLANDS 2.5 24-34 15/07A	1,255,870.82	0.08
2,409,000	NETHERLANDS 2.75 14-47 15/01A	2,439,089.23	0.15
1,599,000	NETHERLANDS 2 22-54 15/01A	1,381,573.96	0.08
1,079,000	NETHERLANDS 3.25 23-44 15/01A	1,170,577.90	0.07
2,233,785	NETHERLANDS 3.75 10-42 15/01A	2,564,053.02	0.15
2,149,000	NETHERLANDS 4.00 05-37 15/01A	2,471,494.98	0.15
1,600,000	NETHERLANDS 5.50 98-28 15/01A	1,772,172.35	0.11
100,000	NIBC BANK NV 0.01 19-29 29/12A	87,809.60	0.01
100,000	NIBC BANK NV 0.125 21-30 25/11A	85,688.83	0.01
100,000	NIBC BANK NV 0.25 21-26 09/09A	94,746.87	0.01
100,000	NIBC BANK NV 0.625 16-26 01/06A	96,859.14	0.01
100,000	NIBC BANK NV 0.8750 22-27 24/06A	94,501.47	0.01
100,000	NIBC BANK NV 1.875 22-27 16/06A	98,393.62	0.01
100,000	NIBC BANK NV 6.0 23-28 16/11A	109,659.66	0.01
100,000	NIBC BANK NV 6.375 23-25 01/12A	103,511.66	0.01
300,000	NICKEL INDUSTRIES 6.5 21-24 01/04S	253,834.64	0.02
100,000	NN BANK NV 3.625 23-26 16/10A	102,297.30	0.01
100,000	NN BANK NV NETH 0.0100 20-30 08/07A	86,040.89	0.01
100,000	NN BANK NV NETH 0.5000 21-28 21/09A	90,975.83	0.01
100,000	NN BANK NV NETH 1.0000 18-28 25/09A	94,178.89	0.01
100,000	NN GROUP NV 0.8750 21-31 23/11A	85,970.18	0.01
100,000	NN GROUP NV 1.625 17-27 01/06A	97,179.63	0.01
200,000	NWB 0.625 17-27 18/01A	192,790.07	0.01
100,000	PACCAR FINANCIAL 0.0000 21-26 01/03A	96,121.78	0.01
170,000	PACCAR FINANCIAL EUR 3.25 22-25 29/11A	170,493.04	0.01
100,000	PACCAR FINANCIAL EUR 3.375 23-26 15/05A	100,859.16	0.01
200,000	PROSUS NV 1.2070 22-26 19/01A	194,325.98	0.01
100,000	PROSUS NV 1.288 21-29 13/07A	89,412.39	0.01
200,000	PROSUS NV 1.539 20-28 03/08A	185,141.73	0.01
100,000	PROSUS NV 1.985 21-33 13/07A	83,249.26	0.01
100,000	PROSUS NV 2.031 20-32 03/08A	86,283.59	0.01
100,000	PROSUS NV 2.7780 22-34 19/01A	87,950.31	0.01
100,000	RABOBANK 0.25 19-26 30/10A	95,053.30	0.01
200,000	RABOBANK 0.875 19-29 01/02A	187,454.68	0.01
100,000	RABOBANK 1.125 19-31 07/05A	88,563.05	0.01
300,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	293,702.87	0.02
300,000	RABOBANK 1.375 15-27 03/02A	292,773.93	0.02
100,000	RANDSTAD NV 3.61 24-29 12/03A	101,820.90	0.01
200,000	RECKITT BENCKISER TR 0.375 20-26 19/05A	191,984.12	0.01
100,000	RECKITT BENCKISER TR 0.75 20-30 19/05A	88,437.54	0.01
100,000	RELX FINANCE BV 0.5 20-28 10/03A	92,909.71	0.01
100,000	RELX FINANCE BV 1.375 16-26 12/05A	97,903.93	0.01
100,000	RELX FINANCE BV 1.50 18-27 13/05A	97,317.79	0.01
100,000	RELX FINANCE BV 3.375 24-33 20/03A	101,284.80	0.01
200,000	RELX FINANCE BV 3.75 23-31 12/06A	208,220.20	0.01
100,000	REN FINANCE BV 0.5 21-29 16/04A	89,800.57	0.01
100,000	REN FINANCE BV 3.5 24-32 27/02A	100,829.97	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	102,389.48	0.01
150,000	ROCHE FINANCE EUROPE 3.204 23-29 27/08A	154,014.01	0.01
100,000	ROCHE FINANCE EUROPE 3.5640 24-44 03/05A	101,879.90	0.01
200,000	ROCHE FINANCE EUROPE 3.586 23-36 04/12A	208,979.64	0.01
100,000	ROYAL SCHIPHOL GROUP 0.75 21-33 22/04A	82,110.74	0.00
200,000	ROYAL SCHIPHOL GROUP 0.875 20-32 08/09A	168,635.73	0.01
100,000	ROYAL SCHIPHOL GROUP 1.5 18-30 05/11A	91,731.26	0.01
100,000	ROYAL SCHIPHOL GROUP 2 20-29 06/04A	96,251.28	0.01
100,000	SAGAX EURO MTN NL 1.625 22-26 24/02A	97,687.73	0.01
100,000	SAGAX EURO MTN NL BV 1 21-29 17/05A7/05A	89,592.05	0.01
100,000	SANDOZ FINANCE BV 3.25 24-29 12/09A	100,611.13	0.01
100,000	SANDOZ FINANCE BV 3.97 23-27 17/04A	102,478.67	0.01
100,000	SANDOZ FINANCE BV 4.2200 23-30 17/04A	104,841.41	0.01
100,000	SANDOZ FINANCE BV 4.5 23-33 17/11A	107,532.87	0.01
100,000	SARTORIUS FINANCE 4.3750 23-29 14/09A	104,543.79	0.01
200,000	SARTORIUS FINANCE 4.5000 23-32 14/09A	210,938.07	0.01
100,000	SARTORIUS FINANCE 4.8750 23-35 14/09A	107,318.95	0.01
100,000	SARTORIUS FINANCE BV 4.25 23-26 14/09A	102,275.74	0.01
100,000	SGS NEDERLAND HLDG 0.125 21-27 21/04A	93,548.15	0.01
100,000	SIEMENS FINANCIERING 0.125 19-29 05/09A	90,555.80	0.01
100,000	SIEMENS FINANCIERING 0.25 20-29 20/02A	90,706.03	0.01
200,000	SIEMENS FINANCIERING 0.5 20-32 20/02A	170,865.91	0.01
300,000	SIEMENS FINANCIERING 0 20-26 20/02U	289,723.07	0.02
70,000	SIEMENS FINANCIERING 1.25 19-31 28/02A	64,626.09	0.00
200,000	SIEMENS FINANCIERING 1.25 22-35 25/02A	167,855.56	0.01
135,000	SIEMENS FINANCIERING 1.75 19-39 28/02A	110,717.73	0.01
100,000	SIEMENS FINANCIERING 1 22-30 25/02A	91,460.08	0.01
200,000	SIEMENS FINANCIERING 2.75 22-30 09/09A	199,844.27	0.01
200,000	SIEMENS FINANCIERING 3.125 24-32 22/05A	203,235.88	0.01
200,000	SIEMENS FINANCIERING 3.375 24-37 22/02A	201,284.09	0.01
100,000	SIEMENS FINANCIERING 3.5 23-36 24/02A	102,476.18	0.01
300,000	SIEMENS FINANCIERING 3.625 24-44 22/02A	300,710.05	0.02
100,000	SIEMENS FINANCIERINGS 3.375 23-31 24/08A	103,132.99	0.01
100,000	SIEMENS FIN NV 0.375 20-26 05/06A	96,588.03	0.01
112,000	SIEMENS FIN NV 0.5 19-34 05/09A	88,553.80	0.01
100,000	SIEMENS FIN NV 0.90 19-28 28/02A	95,742.11	0.01
100,000	SIEMENS FIN NV 1.00 18-27 06/09A	96,432.22	0.01
100,000	SIEMENS FIN NV 1.3750 18-30 06/09A	93,439.15	0.01
200,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	199,960.79	0.01
130,000	SIEMENS FIN NV 2.875 13-28 10/03A	132,696.81	0.01
100,000	SIEMENS FIN NV 3 22-33 08/09A	99,918.31	0.01
100,000	SIEM FI 3.625 23-43 24/02A	100,250.73	0.01
100,000	SIGNIFY NV 2.375 20-27 11/05A	98,616.33	0.01
100,000	SIKA CAPITAL BV 0.875 19-27 29/04A	95,325.00	0.01
100,000	SIKA CAPITAL BV 1.5000 19-31 29/04A	91,094.72	0.01
200,000	SIKA CAPITAL BV 3.75 23-26 03/11A	203,910.79	0.01
100,000	SIKA CAPITAL BV 3.75 23-30 03/05A	103,422.11	0.01
50,000	SUEDZUCKER INT FIN 1.00 17-25 28/11A	48,725.93	0.00
200,000	SUEDZUCKER INTL FIN 5.125 22-27 31/10A	209,582.52	0.01
200,000	SWISSCOM FINANCE 3.5000 24-31 29/11A	206,124.24	0.01
100,000	SWISSCOM FINANCE BV 3.25 24-34 05/09A	100,558.22	0.01
100,000	SWISSCOM FINANCE BV 3.6250 24-36 29/11A	102,612.59	0.01
100,000	SWISSCOM FINANCE BV 3.875 24-44 29/05A	102,898.23	0.01
45,000	TELEFONICA EUROPE BV 5.875 03-33 14/02A	54,308.10	0.00
100,000	TENNET HOLDING B.V 0.5 20-40 30/11A	65,145.61	0.00
100,000	TENNET HOLDING BV 0.125 21-27 09/12U	92,441.91	0.01
100,000	TENNET HOLDING BV 0.875 19-30 03/06A	89,567.02	0.01
100,000	TENNET HOLDING BV 0.875 21-35 16/06A	78,866.74	0.00
100,000	TENNET HOLDING BV 1.375 17-29 26/06A	94,124.83	0.01
300,000	TENNET HOLDING BV 1.50 19-39 13.06A	235,996.36	0.01
300,000	TENNET HOLDING BV 1.625 22-26 17/11A	292,297.09	0.02
220,000	TENNET HOLDING BV 2.0 18-34 05/06A	198,823.07	0.01
100,000	TENNET HOLDING BV 2.125% 17-11-29	96,073.30	0.01
100,000	TENNET HOLDING BV 2.375 22/33 17/05A	94,641.01	0.01
100,000	TENNET HOLDING BV 2.75 22-42 17/05A	87,123.23	0.01
100,000	TENNET HOLDING BV 3.875 22-28 28/10A	103,658.68	0.01
100,000	TENNET HOLDING BV 4.25 22-32 28/04A	106,837.01	0.01
200,000	TENNET HOLDING BV 4.50 22-34 28/10A	219,607.15	0.01
100,000	TENNET HOLDING BV 4.75 22-42 28/10A	110,030.00	0.01
100,000	TENNET HOLDING REGS 1.75 15-27 04/06A	97,307.88	0.01
200,000	THERMO FISCHER 1.625 21-41 18/10A	149,248.18	0.01
400,000	THERMO FISHER SCIENT 0.80 21-30 18/10A	355,427.78	0.02
100,000	THERMO FISHER SCIENT 2 21-51 18/10A	70,153.07	0.00
100,000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.0% 18-11-25	96,825.93	0.01
100,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	96,799.21	0.01
100,000	TOYOTA MOTOR FINANCE 0.0 21-28 25/02A	90,891.38	0.01
200,000	TOYOTA MOTOR FINANCE 3.125 24-29 11/07A	200,848.11	0.01
200,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	200,947.11	0.01
100,000	TOYOTA MOTOR FINANCE 3.50 23-28 13/01A	101,715.04	0.01
100,000	UNILEVER 1.375 17-29 31/07A	94,844.08	0.01
250,000	UNILEVER 1.625 18-33 12/02A	228,300.50	0.01
100,000	UNILEVER FINANCE 0.7500 22-26 28/02A	97,419.27	0.01
100,000	UNILEVER FINANCE 1.2500 22-31 28/02A	91,017.01	0.01
100,000	UNILEVER FINANCE 2.2500 22-34 16/05A	94,436.78	0.01
200,000	UNILEVER FINANCE NET 1.75 20-30 25/03A	190,868.95	0.01
100,000	UNILEVER FINANCE NET 3.5 23-35 23/02A	103,831.25	0.01
100,000	UNILEVER FINANCE NET 3.5 24-37 15/02A	102,649.94	0.01
100,000	UNILEVER FINANCE NETH 3.25 23-31 23/02A	102,703.36	0.01
125,000	UNILEVER FINANCE NETHE 1.75 22-28 16/11A	121,053.84	0.01
105,000	UNILEVER NV 1.125 16-28 29/04A	100,370.23	0.01
100,000	UNILEVER NV 1.125 18-27 12/02A	96,910.56	0.01
100,000	UNIVERSAL MUSIC GP 3.75 22-32 30/06A	103,351.25	0.01
200,000	UNIVERSAL MUSIC GROU 4.0 23-31 13/06A	210,285.92	0.01
100,000	VONOVIA FINANCE B.V. 1 21-41 28/01A	62,952.50	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
100,000	VONOVIA FINANCE BV 1.5 18-26 22/03A	97,631.94	0.01
100,000	VONOVIA FINANCE BV 2.125 18-30 22/03A	94,267.09	0.01
100,000	WABTEC TRAN 1.2500 21-27 03/12U	94,341.74	0.01
100,000	WOLTERS KLUWER 3.0 22-26 23/09A	100,570.30	0.01
100,000	WOLTERS KLUWER N.V. 0.25 21-28 30/03A	91,882.85	0.01
100,000	WOLTERS KLUWER N.V. 0.75 20-30 03/07A	88,616.06	0.01
100,000	WOLTERS KLUWER NV 3.75 23-31 03/04A	103,965.10	0.01
200,000	WPC EUROBOND BV 1.350 19-28 15/04A	187,650.77	0.01
	New Zealand	**522,185.35**	**0.03**
200,000	ASB BANK 4.5 23-27 16/03A	208,106.14	0.01
100,000	BANK OF NEW ZEALAND 2.552 22-27 29/06A	99,741.30	0.01
110,000	BANK OF NEW ZEALAND 3.661 24-29 17/07A	112,588.45	0.01
100,000	CHORUS LTD 3.625 22-29 07/09A	101,749.46	0.01
	Norway	**7,535,920.30**	**0.46**
200,000	DNB BANK ASA 0.25 21-29 23/02A	182,253.22	0.01
200,000	DNB BANK ASA 0.375 22-28 18/01A	189,339.30	0.01
100,000	DNB BANK ASA 4.625 22-33 28/02A	103,455.17	0.01
200,000	DNB BOLIGKREDITT 0.01 20-27 08/10A	186,245.58	0.01
100,000	DNB BOLIGKREDITT 0.25 16-26 07/09A	95,894.83	0.01
300,000	DNB BOLIGKREDITT 2.875 24-29 12/03A	304,956.53	0.02
100,000	DNB BOLIGKREDITT 3.125 24-31 05/06A	103,097.84	0.01
100,000	DNB BOLIGKREDITT 3.3750 23-28 14/11A	103,659.85	0.01
200,000	DNB BOLIGKREDITT AS 0.01 21-31 21/01A	170,364.53	0.01
100,000	EIKA BOLIGKREDITT AS 1.625 22-30 19/05A	94,867.47	0.01
200,000	EIKA BOLIGKREDITT AS 2.5 22-28 22/09A	200,292.85	0.01
200,000	KOMMUNALBANKEN 0.05 19-29 24/10A	177,965.01	0.01
200,000	KOMMUNALBANKEN 2.75 22-27 29/11A	202,453.72	0.01
100,000	KOMMUNALBANKEN 2.875 24-29 25/04A	102,310.65	0.01
100,000	KOMMUNALBANKEN AS 0.875 17-27 24/05A	96,311.55	0.01
100,000	NORSK HYDRO ASA 2 19-29 11/04A	95,261.50	0.01
100,000	SANTANDER CONSUMER BK 0.125 21-26 14/04A	95,835.66	0.01
200,000	SPAREBANK 1 0.1250 19-25 11/12A	189,973.89	0.01
200,000	SPAREBANK 1 BOL 3.0000 23-30 19/05A	204,664.28	0.01
300,000	SPAREBANK 1 BOLIG 0.01 20-27 22/09A	279,837.72	0.02
200,000	SPAREBANK 1 BOLIGKRE 0.125 22-28 20/01A	185,759.40	0.01
200,000	SPAREBANK 1 BOLIGKRE 1.75 22-27 25/05A	196,712.58	0.01
100,000	SPAREBANK 1 BOLIGKRE 2.75 24-29 03/09A	101,095.29	0.01
100,000	SPAREBANK 1 BOLIGKRE 3.0 24-34 15/05A	101,559.77	0.01
100,000	SPAREBANK 1 BOLIGKRE 3.625 23-28 31/07A	104,415.40	0.01
100,000	SPAREBANK 1 BOLIGKRED 0.125 19-29 05/11A	88,647.50	0.01
200,000	SPAREBANK 1 BOLIGKRED 1.0 19-29 30/01A	187,880.05	0.01
100,000	SPAREBANK 1 BOLIGKRED 1.75 22-32 11/05A	93,328.61	0.01
100,000	SPAREBANK 1 OSTLANDE 1.75 22-27 27/04A	97,325.51	0.01
100,000	SPAREBANK 1 OSTLANDE 3.625 24-29 30/05A	102,769.59	0.01
100,000	SPAREBANK 1 OSTLANDET 0.125 21-28 03/03A	91,178.10	0.01
100,000	SPAREBANK 1 SR-BANK 0.25 21-26 09/11A	94,933.81	0.01
100,000	SPAREBANK 1 SR-BANK 2.875 22-25 20/09A	99,798.04	0.01
100,000	SPAREBANK 1 SR-BANK 4.875 23-28 24/08A	106,345.05	0.01
100,000	SPAREBANKEN VEST 0.01 21-26 11/11A	95,126.35	0.01
100,000	SPAREBANKEN VEST 0.375 22-32 20/01A	84,689.96	0.01
100,000	SPAREBANKEN VEST 0.5 19-26 12/02A	97,300.39	0.01
100,000	SPAREBANKEN VEST BOLI 3.375 23-28 15/11A	103,563.85	0.01
100,000	SPAREBANKEN VEST BOLIG 0.01 20-27 28/06A	93,711.08	0.01
100,000	SPAREBANK MIDT NORGE 3.125 22-25 22/12A	100,255.71	0.01
100,000	SPAREBANK MIDT NORGE 3.5 24-29 23/05A	102,277.46	0.01
100,000	SR BANK SPAREBANKEN 3.625 24-29 12/03A	102,790.01	0.01
100,000	SR BANK SPAREBANKEN 3.75 23-27 23/11A	102,642.51	0.01
100,000	SR BOLIGKREDIT AS 0.01 20-30 25/02A	87,162.73	0.01
100,000	SR BOLIGKREDIT AS 1.625 22-28 15/03A	97,339.49	0.01
100,000	SR BOLIGKREDIT AS 3.125 24-32 19/02A	102,994.74	0.01
100,000	SR-BOLIGKREDITT AS 0.01 21-32 10/03A	84,526.73	0.01
100,000	STATKRAFT AS 1.50 15-30 26/03A	93,193.65	0.01
100,000	STATKRAFT AS 2.875 22-29 13/09A	100,206.18	0.01
100,000	STATKRAFT AS 3.125 23-26 13/12A	100,802.74	0.01
100,000	STATKRAFT AS 3.375 24-32 22/03A	102,376.21	0.01
100,000	STATKRAFT AS 3.75 24-39 22/03A	103,949.71	0.01
100,000	STATNETT SF 3.375 24-36 26/02A	100,717.33	0.01
200,000	STATNETT SF 3.5 23-33 08/06A	206,235.59	0.01
100,000	TELENOR ASA 0.25 20-28 14/02A	92,162.30	0.01
200,000	TELENOR ASA 0.6250 19-31 25/09A	172,103.58	0.01
100,000	TELENOR ASA 0.7500 19-26 31/05A	96,822.25	0.01
100,000	TELENOR ASA 0.8750 20-35 14/02A	80,410.03	0.00
100,000	TELENOR ASA 1.125 19-29 31/05A	93,153.54	0.01
100,000	TELENOR ASA 4.25 23-35 03/10A	108,616.33	0.01
	Peru	**440,152.87**	**0.03**
100,000	PERU 1.25 21-33 11/03A	81,038.99	0.00
200,000	PERU 1.95 21-36 17/11A	158,932.15	0.01
100,000	PERU 2.75 15-26 30/01A	99,203.06	0.01
100,000	PERU 3.75 16-30 01/03A	100,978.67	0.01
	Philippines	**903,919.46**	**0.05**
300,000	ASIAN DEVELOPMENT BA 2.55 24-31 10/01A	302,111.85	0.02
100,000	ASIAN DEVELOPMENT BK 0.025 20-30 31/01A	88,365.49	0.01
100,000	ASIAN DEVELOPMENT BK 0.1 21-31 17/06A	85,501.79	0.01
150,000	ASIAN DEVELOPMENT BK 1.95 22-32 22/07A	143,833.81	0.01
100,000	ASIAN DEVELOPMENT BK 2.8000 24-27 19/03A	101,231.57	0.01
200,000	ASIAN DEVELOPMENT BK 2 22-37 10/06A	182,874.95	0.01
	Poland	**4,276,885.16**	**0.26**
100,000	BANK GO 5.125 23-33 22/02A	110,929.10	0.01
200,000	BANK GOSPODARSTWA 0.5 21-31 08/07A/07A	165,667.50	0.01
60,000	BANK GOSPODARSTWA 3.0 22-29 30/05A	59,985.81	0.00
100,000	BANK GOSPODARSTWA 4.2500 24-44 13/09A	99,628.01	0.01
300,000	BANK GOSPODARSTWA 4.3750 24-39 13/03A	307,929.68	0.02
400,000	BANK GOSPODARSTWA KR 4.0 24-32 13/03A	412,504.78	0.02
100,000	BGK 1.75 16-26 06/05A	98,167.82	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	PKO BANK POLSKI 4.5 24-28 27/03A	101,597.23	0.01
58,000	POLAND 0.875 15-27 10/05A	55,614.92	0.00
100,000	POLAND 1.00 16-28 25/10A	94,573.75	0.01
179,000	POLAND 1.00 19-29 07/03A	167,837.02	0.01
322,000	POLAND 1.125% 07-08-26	313,610.87	0.02
100,000	POLAND 1.375 17-27 22/10A	96,693.27	0.01
143,000	POLAND 1.50 15-25 09/09A	140,979.68	0.01
200,000	POLAND 1.5 16-26 19/01A	196,734.05	0.01
222,000	POLAND 2.375 16-36 18/01A	199,245.00	0.01
218,000	POLAND 2.75 22-32 25/05A	211,765.55	0.01
54,000	POLAND 2 16-46 25/10A	41,448.59	0.00
49,000	POLAND 2 19-49 08/03A	36,010.33	0.00
333,000	POLAND 3.625 23-30 29/11A	346,430.06	0.02
274,000	POLAND 3.875 23-33 14/02A	286,824.51	0.02
153,000	POLAND 4.125 24-44 11/01A	158,278.50	0.01
100,000	POLAND 4.25 23-43 14/02A	104,862.47	0.01
460,000	REPUBLIC OF POL 3.6250 24-34 11/01A	469,566.66	0.03
	Portugal	**18,827,635.59**	**1.14**
100,000	BANCO BPI 3.25 24-30 22/03A	102,258.36	0.01
100,000	BANCO COMERC PO 5.6250 23-26 02/10A	102,328.19	0.01
200,000	BANCO SANT TOTTA LIS 3.25 24-31 15/02A	205,712.94	0.01
100,000	BC PORTUGUES 1.125 21/27 12/02A	97,395.49	0.01
610,000	OBRIGACOES DO T 1.1500 22-42 11/04A	446,287.39	0.03
335,000	OBRIGACOES DO T 3.6250 24-54 12/06A	344,421.06	0.02
1,208,000	PORTUGAL 0.30 21-31 17/10A	1,049,430.53	0.06
1,346,540	PORTUGAL 0.475 20-30 18/10A	1,213,292.05	0.07
961,000	PORTUGAL 0.70 20-27 15/10A	923,410.48	0.06
744,838	PORTUGAL 0.90 20-35 12/10A	612,399.33	0.04
793,536	PORTUGAL 1.00 21-52 12/04A	462,664.51	0.03
660,000	PORTUGAL 1.65 22-32 16/07A	622,473.48	0.04
1,432,000	PORTUGAL 1.95 19-29 15/06A	1,418,370.77	0.09
1,976,000	PORTUGAL 2.125 18-28 17/10A	1,979,872.56	0.12
1,269,629	PORTUGAL 2.25 18-34 18/04A	1,229,702.86	0.07
583,000	PORTUGAL 2.8750 24-34 20/10A	592,025.67	0.04
1,210,000	PORTUGAL 2.875 15-25 15/10A	1,215,956.13	0.07
1,422,642	PORTUGAL 2.875 16-26 21/07A	1,441,614.28	0.09
566,000	PORTUGAL 3.5 23-38 18/06A	596,780.17	0.04
811,000	PORTUGAL 3.875 14-30 15/02A	878,056.96	0.05
1,215,112	PORTUGAL 4.10 06-37 15/04A	1,366,541.89	0.08
783,929	PORTUGAL 4.1 15-45 15/02A	877,401.89	0.05
997,560	PORTUGAL 4.125 17-27 14/04A	1,049,238.60	0.06
	Romania	**5,929,619.18**	**0.36**
40,000	ROMANIA 0.70 21-26 24/08A	37,878.65	0.00
109,000	ROMANIA 1.3750 20-29 02/12A	93,603.32	0.01
222,000	ROMANIA 1.7500 21-30 13/07A	188,995.06	0.01
100,000	ROMANIA 2.00 20-32 28/01A	81,245.17	0.00
100,000	ROMANIA 2.0 19-26 08/12A	96,654.30	0.01
274,000	ROMANIA 2.0 21-33 14/04A	212,461.05	0.01
100,000	ROMANIA 2.124 19-31 16/07A	83,667.28	0.01
224,000	ROMANIA 2.125 22-28 07/03A	210,983.52	0.01
300,000	ROMANIA 2.375 17-27 19/04A	290,679.58	0.02
200,000	ROMANIA 2.6250 20-40 02/12A	133,500.00	0.01
332,000	ROMANIA 2.75 15-25 29/10A	330,052.79	0.02
80,000	ROMANIA 2.75 20-26 26/02A	79,150.21	0.00
153,000	ROMANIA 2.75 21-41 14/04A	103,172.67	0.01
281,000	ROMANIA 2.875 16-28 26/05A	270,504.98	0.02
100,000	ROMANIA 2.875 18-29 11/03A	94,967.35	0.01
100,000	ROMANIA 2.875 21-42 13/04A	67,345.39	0.00
203,000	ROMANIA 3.3750 20-50 28/01A	138,129.92	0.01
97,000	ROMANIA 3.375 18-38 08/02A	75,939.88	0.00
190,000	ROMANIA 3.50 19-34 03/04A	164,157.81	0.01
388,000	ROMANIA 3.6240 20-30 26/05A	370,618.40	0.02
60,000	ROMANIA 3.75 22-34 07/02A	52,888.60	0.00
191,000	ROMANIA 3.875 15-35 29/10A	164,771.56	0.01
151,000	ROMANIA 4.125 18-39 11/03A	126,219.08	0.01
180,000	ROMANIA 4.625 19-49 03/04A	151,199.25	0.01
232,000	ROMANIA 5.2500 24-32 30/05A	232,658.09	0.01
540,000	ROMANIA 5.375 24-31 22/03A	552,876.48	0.03
180,000	ROMANIA 5.6250 24-37 30/05A	177,703.33	0.01
470,000	ROMANIA 5.625 24-36 22/02A	466,590.23	0.03
100,000	ROMANIA 5 22-26 27/09A	102,741.70	0.01
200,000	ROMANIA 6.375 23-33 18/09A	214,610.94	0.01
260,000	ROMANIA 6.625 22-29 27/09A	284,930.71	0.02
180,000	ROMANIAN GOVT IN 5.5 23-28 18/09A	188,436.50	0.01
100,000	ROUMANIA 2.50 18-30 08/02S	90,285.38	0.01
	Singapore	**1,021,647.57**	**0.06**
200,000	DBS BANK 2.812 22-25 13/10A	199,997.73	0.01
150,000	DBS BANK 3.2087 24-26 19/08A	151,848.54	0.01
100,000	MAYBANK SINGAPORE 3.439 24-27A	102,488.47	0.01
100,000	STANDARD CHARTERED B 2.595 24-28 02/10A	100,230.69	0.01
100,000	STANDARD CHARTERED BA 3.324 24-27 28/05A	102,121.17	0.01
100,000	UNITED OVERSEAS 0.1000 21-29 25/05A	88,658.23	0.01
300,000	UNITED OVERSEAS BANK 0.01 20-27 01/12A	276,302.74	0.02
	Slovakia	**6,554,653.39**	**0.40**
200,000	CESKOSLOVENSKA OBCHO 24-29 03/07U	205,586.25	0.01
61,000	SLOVAKIA 0.125 20-27 17/06A	57,219.14	0.00
441,000	SLOVAKIA 0.375 21-36 21/04A	309,447.82	0.02
373,000	SLOVAKIA 0.625 16-26 22/05A	361,960.78	0.02
314,000	SLOVAKIA 0.75 19-30 09/04A	283,477.80	0.02
256,000	SLOVAKIA 1.00 18-28 12/06A	242,837.17	0.01
523,000	SLOVAKIA 1.00 20-32 14/05A	454,733.62	0.03
200,000	SLOVAKIA 1.0 20-30 09/10A	180,543.04	0.01
275,000	SLOVAKIA 1.375 15-27 21/01A	268,354.29	0.02
368,000	SLOVAKIA 1.625 16-31 21/01A	341,503.99	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
307,000	SLOVAKIA 1.875 17-37 09/03A	254,800.28	0.02
311,000	SLOVAKIA 1 21-51 13/10A	173,444.84	0.01
333,000	SLOVAKIA 2.00 17-47 17/10A	244,360.39	0.01
42,000	SLOVAKIA 2.25 18-68 12/06A	29,786.25	0.00
200,000	SLOVAKIA 3.0 24-26 07/02A	201,060.69	0.01
204,000	SLOVAKIA 3.0 24-28 07/02A	207,011.40	0.01
354,000	SLOVAKIA 3.625 14-29 16/01A	370,916.81	0.02
278,000	SLOVAKIA 3.625 23-33 08/06A	287,447.37	0.02
340,000	SLOVAKIA 3.75 23-35 23/02A	349,492.17	0.02
147,000	SLOVAKIA 3.875 13-33 08/02A	154,784.74	0.01
332,000	SLOVAKIA 4.35 10-25 14/10A	337,431.60	0.02
443,000	SLOVAKIA 4 22-32 19/10A	470,214.54	0.03
210,000	SLOVAKIA 4 23-43 23/02A	218,091.98	0.01
340,000	SLOVAKIA GOVERNMENT 3.75 24-34 06/03A	352,070.79	0.02
100,000	SLOVENSKA SPORITELNA 1.125 22-27 12/04A	96,053.34	0.01
100,000	VSEOBECNA UVEROVA BA 3.25 24-31 20/03A	102,022.30	0.01
	Slovenia	**3,918,273.25**	**0.24**
100,000	NOVA KREDITNA BANKA DD 4.75 24-28 03/04U	101,400.53	0.01
186,000	SLOVENIA 0.125 21-31 01/07A	157,662.94	0.01
194,000	SLOVENIA 0.275 20-30 14/01A	174,134.38	0.01
188,000	SLOVENIA 0.4875 20-50 20/10A	96,436.48	0.01
48,000	SLOVENIA 0.6875 21-81 03/03A	20,885.26	0.00
101,000	SLOVENIA 0.875 20-30 15/07A	92,646.84	0.01
20,000	SLOVENIA 0 21-31 12/02A	17,022.84	0.00
512,000	SLOVENIA 0 22-26 13/02A	496,098.49	0.03
243,000	SLOVENIA 1.00 18-28 06/03A	233,610.41	0.01
19,000	SLOVENIA 1.1750 22-62 13/02A	10,831.83	0.00
591,000	SLOVENIA 1.1875 19-29 14/03A	564,165.31	0.03
189,000	SLOVENIA 1.25 17-27 22/03A	184,818.69	0.01
309,000	SLOVENIA 1.50 15-35 25/03A	269,278.81	0.02
283,000	SLOVENIA 1.75 16-40 03/11A	231,647.35	0.01
353,000	SLOVENIA 2.25 16-32 03/03A	342,459.62	0.02
267,000	SLOVENIA 3.0 24-34 10/03A	268,990.71	0.02
262,000	SLOVENIA 3.125 15-45 07/08A	254,026.63	0.02
150,000	SLOVENIA 3.625 23-33 11/03A	159,734.72	0.01
233,000	SLOVENIA 5.125 11-26 30/03A	242,421.41	0.01
	South Korea	**588,088.62**	**0.04**
100,000	KEB HANA BANK 0.01 21-26 26/01A	96,390.14	0.01
100,000	KOOKMIN BANK 0.0480 21-26 19/10A	94,776.96	0.01
200,000	KOREA 0.00 20-25 16/09A	194,158.37	0.01
200,000	SHINHAN BANK 3.3200 24-27 29/01A	202,763.15	0.01
	Spain	**143,015,378.16**	**8.64**
100,000	ABERTIS INFRAESTRUCT 1.25 20-28 07/02A	94,086.39	0.01
200,000	ABERTIS INFRAESTRUCT 1.375 16-26 20/05A	195,201.59	0.01
100,000	ABERTIS INFRAESTRUCT 1.625 19-29 15/07A	93,508.47	0.01
300,000	ABERTIS INFRAESTRUCT 2.250 20-29 29/03A	289,560.63	0.02
200,000	ABERTIS INFRAESTRUCT 2.375 19-27 27/09A	196,425.58	0.01
100,000	ABERTIS INFRAESTRUCT 3 19-31 27/03A	98,551.80	0.01
200,000	ABERTIS INFRAESTRUCT 4.125 23-28 31/01A	206,067.74	0.01
100,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	103,918.33	0.01
100,000	ACCIONA ENERGIA FIN 0.375 21-27 07/10A0A	92,544.94	0.01
100,000	ACCIONA ENERGIA FIN 1.375 22-32 26/01A	84,703.96	0.01
100,000	ACCIONA ENERGIA FINA 3.75 23-30 25/04A	100,309.24	0.01
100,000	AENA SA 4.25 23-30 13/10A	106,052.69	0.01
100,000	AMADEUS CM 3.5 24-29 21/03A	101,826.97	0.01
100,000	AMADEUS IT GROUP SA 1.5 18-26 18/09A	97,962.72	0.01
100,000	AMADEUS IT GROUP SA 1.875 20-28 24/09A	96,272.43	0.01
200,000	BANCO BILBAO VI 0.3750 19-26 15/11A	190,645.24	0.01
300,000	BANCO BILBAO VIZCAYA 0.875 16-26 22/11	290,014.51	0.02
100,000	BANCO BILBAO VIZCAYA 0.875 -29 14/01A	93,549.12	0.01
200,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	194,002.26	0.01
100,000	BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	98,607.52	0.01
200,000	BANCO DE BADELL 3.5 23-26 28/08A	203,324.10	0.01
200,000	BANCO DE SABADELL SA 0.125 20-28 10/02A	183,910.32	0.01
200,000	BANCO DE SABADELL SA 1.00 17-27 26/04A	192,078.21	0.01
100,000	BANCO DE SABADELL SA 1.75 22-29 30/05A	95,760.62	0.01
300,000	BANCO SANTANDER 0.125 19-30 04/06A	259,219.82	0.02
100,000	BANCO SANTANDER 16 4.625 07-27 04/05A	105,363.96	0.01
100,000	BANCO SANTANDER 2.00 14-34 27/11A	92,164.95	0.01
300,000	BANCO SANTANDER 2.375 22-27 08/09A	298,818.73	0.02
200,000	BANCO SANTANDER 2.75 22-32 08/09A	199,170.57	0.01
100,000	BANCO SANTANDER 3.25 23-28 14/02A	102,271.17	0.01
200,000	BANCO SANTANDER 3.3750 23-30 11/01A	206,502.38	0.01
300,000	BANCO SANTANDER 3.375 23-26 11/01A	302,558.54	0.02
200,000	BANCO SANTANDER 3.5000 24-28 09/01A	202,558.13	0.01
300,000	BANCO SANTANDER 3.75 23-26 16/01A	304,137.43	0.02
200,000	BANCO SANTANDER 3.75 24-34 09/01A	206,806.40	0.01
100,000	BANCO SANTANDER 3.875 06-26 06/02A	101,645.89	0.01
200,000	BANCO SANTANDER 4.25 23-30 12/06A	212,733.69	0.01
200,000	BANCO SANTANDER 4.625 -27 18/10A	206,202.48	0.01
300,000	BANCO SANTANDER 4.8750 23-31 18/10A	325,502.25	0.02
200,000	BANCO SANTANDER ALL 3.875 24-29 22/04A	205,331.91	0.01
100,000	BANCO SANTANDER ALL 4.125 24-34 22/04A	103,946.83	0.01
100,000	BANCO SANTANDER S.A 0.875 19-31 09/05A	88,734.59	0.01
100,000	BANCO SANTANDER SA 0.1 20-32 27/02A	82,125.69	0.00
200,000	BANCO SANTANDER SA 0.2 21-28 11/02A	183,042.95	0.01
200,000	BANCO SANTANDER SA 0.25 19-29 10/07A	178,744.04	0.01
200,000	BANCO SANTANDER SA 0.5 20-27 04/02A	190,589.75	0.01
100,000	BANCO SANTANDER SA 0.5 21-27 24/03A	96,393.73	0.01
200,000	BANCO SANTANDER SA 1.125 20-27 23/06A	191,853.76	0.01
200,000	BANCO SANTANDER SA 1.375 20-26 05/05A	196,646.43	0.01
100,000	BANCO SANTANDER SA 1 21-31 04/11A	86,261.80	0.01
200,000	BANCO SANTANDER SA 2.125 18-28 08/02A	193,592.83	0.01
200,000	BANCO SANTANDER SA 3.25 16-26 04/04A	200,541.21	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	BANCO SANTANDER SA 3.875 23-28 16/01A	206,662.33	0.01
300,000	BANCO SANTANDER SPN 3.125 24-29 28/05A	307,308.04	0.02
200,000	BANKIA SA 1.00 15-25 25/09A	196,378.14	0.01
100,000	BANKINTER SA 0.625 20-27 06/10A	93,404.35	0.01
100,000	BANKINTER SA 0.875 19-26 08/07A	96,645.89	0.01
200,000	BANKINTER SA 1.25 18-28 07/02A	191,183.93	0.01
100,000	BANKINTER SA 4.875 23-31 13/09A	107,485.72	0.01
200,000	BBVA 3.375 22-27 20/09A	204,307.31	0.01
100,000	BBVA 3.625 24-30 07/06A	103,218.79	0.01
200,000	BBVA 4.375 22-29 14/10A	213,763.42	0.01
300,000	BBVA SA 0.5 20-27 14/01A	285,208.98	0.02
100,000	BBVA SA 3.5 17-27 10/02A	101,269.58	0.01
400,000	CAIXABANK REGS 1.25 17-27 11/01A	388,496.14	0.02
200,000	CAIXABANK SA 0.5 21-29 09/02A	183,428.39	0.01
100,000	CAIXABANK SA 0.75 19-26 09/07A	96,520.32	0.01
300,000	CAIXABANK SA 0.75 21-28 26/05A	283,703.34	0.02
100,000	CAIXABANK SA 1.0 18-28 17/01A	95,116.71	0.01
100,000	CAIXABANK SA 1.125 19-26 27/03A	97,637.00	0.01
200,000	CAIXABANK SA 1.375 19-26 19/06A	195,097.65	0.01
200,000	CAIXABANK SA 1.625 17-32 14/07A	183,808.46	0.01
100,000	CAIXABANK SA 3.6250 24-32 19/09A	100,787.31	0.01
300,000	CAIXABANK SA 3.75 22-29 07/09A	312,190.51	0.02
200,000	CAIXABANK SA 4.25 23-30 06/09A	213,056.27	0.01
100,000	CAIXABANK SA 4.375 23-33 29/11A	108,358.97	0.01
100,000	CEDULAS TDA A-5 4.25 07-27 28/03A	104,026.90	0.01
600,000	CEDULAS TDA A-6 4.25 06-31 10/04A	655,265.03	0.04
200,000	CELLNEX FINANCE 1.0000 21-27 15/09A	188,892.31	0.01
100,000	CELLNEX FINANCE 2.0000 21-32 15/09A	89,400.71	0.01
100,000	CELLNEX FINANCE CO 1.25 21-29 15/01A	92,453.98	0.01
200,000	CELLNEX FINANCE CO 1.5 21-28 08/06A	188,944.55	0.01
200,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	198,078.92	0.01
200,000	CELLNEX FINANCE COMP 2 21-33 15/02A	177,195.44	0.01
100,000	CELLNEX TELECOM S.A. 1 20-27 20/01A	95,392.51	0.01
200,000	CELLNEX TELECOM SA 1.75 20-30 23/10A	182,680.82	0.01
100,000	CELLNEX TELECOM SA 1.875 20-29 26/06A06A	94,227.12	0.01
200,000	COMMUNITY OF MADRID 0.419 20-30 30/04A	176,607.56	0.01
200,000	COMMUNITY OF MADRID 3.1730 24-29 30/07A	205,388.62	0.01
200,000	COMUNIDAD DE MADRID 1.723 22-32 30/04A	184,585.36	0.01
300,000	COMUNIDAD MADRI 3.362 23-28 31/10A	309,513.94	0.02
200,000	COMUNIDAD MADRID 3.462 24-34 30/04A	207,229.05	0.01
200,000	COMUNIDAD MADRID 3.596 23-33 30/04A	209,880.20	0.01
100,000	CORES 1.7500 17-27 24/11A	97,307.34	0.01
100,000	DRAGADOS SA 1.8750 18-26 20/04A	98,064.82	0.01
100,000	EL CORTE INGLES 4.25 24-31 26/06A	102,548.22	0.01
100,000	ENAGAS FINANCIACIONE 0.375 20-32 05/11A	80,428.00	0.00
100,000	ENAGAS FINANCIACIONE 3.625 24-34 24/01A	100,217.87	0.01
100,000	ENAGAS FINANCIACIONES 0.75 16-26 27/10A	95,863.25	0.01
100,000	ENAGAS FINANCIACIONES 1.375 16-28 05/05A	95,150.10	0.01
100,000	FCC AQUALIA 2.629 17-27 08/06A	99,004.01	0.01
100,000	FCC SERVICIOS MEDIO 5.25 23-29 30/10A	108,155.62	0.01
200,000	FERROVIAL EMISIONES 0.54 20-28 12/11A	182,152.19	0.01
100,000	FERROVIAL EMISIONES 1.382 20-26 14/05A	97,669.14	0.01
100,000	INMOBILIARIA COLONIAL 0.75 21-29 22/06A	90,255.91	0.01
300,000	INMOBILIARIA COLONIAL 1.625 17-25 28/11A	294,788.31	0.02
100,000	INMOBILIARIA COLONIAL 2 18-26 17/04A	98,528.99	0.01
100,000	JUNTA DE ANDALUCIA 0.50 21-31 30/04A	85,838.25	0.01
200,000	LIBERBANK SA 0.2500 19-29 25/09A	176,200.58	0.01
200,000	MAPFRE 1.625 16-26 19/05A	195,191.18	0.01
100,000	MAPFRE 2.875 22-30 13/04A	96,085.67	0.01
100,000	MERLIN PROPERTIES 1.875 16-26 02/11A	97,787.49	0.01
100,000	MERLIN PROPERTIES 1.875 19-34 04/12A	83,299.60	0.01
100,000	MERLIN PROPERTIES 2.375 17-29 18/09A	96,151.85	0.01
100,000	NT CONS FIN 4.125 23-28 05/05A	104,276.35	0.01
100,000	RED ELECTRICA FIN 0.5 21-33 24/05A	81,947.65	0.00
200,000	RED ELECTRICA FIN 1.25 18-27 13/03A	193,623.58	0.01
100,000	RED ELECTRICA FIN 1 16-26 21/04A	97,584.23	0.01
100,000	RED ELECTRICIA FIN 3.00 24-34 17/01A	98,951.18	0.01
100,000	SANTANDER CONS FIN 0.00 19-22 06/05A	95,211.15	0.01
100,000	SANTANDER CONS FIN 0 21-26 23/02A	96,220.92	0.01
100,000	SANTANDER CONSUMER 3.75 24-29 17/01A	103,004.02	0.01
100,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	94,964.45	0.01
200,000	SANTANDER ISSUANCES 3.125 17-27 19/01A	200,632.60	0.01
100,000	SERVICIOS MEDIO AMBIE 1.661 19-26 04/12A	97,305.68	0.01
2,296,000	SPAIN 0.00 20-26 31/01A	2,223,887.23	0.13
2,504,000	SPAIN 0.00 21-27 31/01A	2,374,351.97	0.14
3,091,000	SPAIN 0.00 21-28 31/01A	2,862,693.27	0.17
3,202,000	SPAIN 0.1 21-31 30/04A	2,730,648.47	0.17
3,143,000	SPAIN 0.50 20-30 30/04A	2,824,436.96	0.17
3,017,000	SPAIN 0.5 21-31 31/10A	2,611,564.32	0.16
3,045,000	SPAIN 0.6 19-29 31/10A	2,780,964.18	0.17
3,263,000	SPAIN 0.7 22-32 30/04A	2,831,207.93	0.17
2,844,000	SPAIN 0.80 20-27 30/07A	2,729,399.57	0.16
3,388,000	SPAIN 0.8 22-29 30/07A	3,138,377.79	0.19
1,847,000	SPAIN 0.85 21-37 30/07A	1,398,419.98	0.08
2,711,000	SPAIN 1.00 20-50 31/10A	1,548,647.74	0.09
2,290,000	SPAIN 1.2 20-40 31/10A	1,680,233.18	0.10
3,239,000	SPAIN 1.25 20-30 31/10A	3,008,610.48	0.18
4,247,000	SPAIN 1.30 16-26 31/10A	4,163,799.19	0.25
2,796,000	SPAIN 1.40 18-28 30/07A	2,701,016.52	0.16
3,366,000	SPAIN 1.4 18-28 30/04A	3,260,663.52	0.20
2,800,000	SPAIN 1.45 17-27 31/10A	2,730,285.32	0.16
2,474,000	SPAIN 1.45 19-29 30/04A	2,373,503.50	0.14
924,000	SPAIN 1.45 21-71 31/10A	476,786.93	0.03
2,912,000	SPAIN 1.50 17-27 30/04A	2,855,695.67	0.17

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,645,000	SPAIN 1.85 19-35 30/07A	2,372,172.85	0.14
2,225,000	SPAIN 1.9 22-52 31/10A	1,559,637.38	0.09
2,999,000	SPAIN 1.95 15-30 30/07A	2,912,796.68	0.18
2,678,000	SPAIN 1.95 16-26 30/04A	2,661,858.68	0.16
1,893,000	SPAIN 1 21-42 30/07A	1,293,156.33	0.08
3,137,000	SPAIN 2.15 15-25 31/10A	3,125,739.39	0.19
2,639,000	SPAIN 2.35 17-33 30/07A	2,551,201.20	0.15
2,293,000	SPAIN 2.5000 24-27 31/05A	2,303,172.97	0.14
2,821,000	SPAIN 2.55 22-32 31/10A	2,789,046.45	0.17
2,227,000	SPAIN 2.70 18-48 31/10A	1,925,427.32	0.12
2,640,000	SPAIN 2.8 23-26 31/05A	2,658,010.10	0.16
2,359,000	SPAIN 2.9 16-46 31/10A	2,141,975.68	0.13
390,000	SPAIN 3.1 24-31 30/07A	401,738.58	0.02
2,842,000	SPAIN 3.15 23-33 30/04A	2,924,278.03	0.18
1,874,000	SPAIN 3.45 16-66 30/07A	1,770,422.89	0.11
1,642,000	SPAIN 3.45 22-43 30/07A	1,632,408.07	0.10
2,714,000	SPAIN 3.5 23-29 31/05A	2,840,896.92	0.17
100,000	SPAIN 3.5 23-33 30/04A	104,647.93	0.01
2,834,000	SPAIN 3.55 23-33 31/10A	2,996,093.89	0.18
1,979,000	SPAIN 3.9 23-39 30/07A	2,115,748.62	0.13
2,479,000	SPAIN 4.20 05-37 31/01A	2,756,662.47	0.17
2,588,000	SPAIN 4.7 09-41 30/07A	3,024,858.80	0.18
2,587,000	SPAIN 4.90 07-40 30/07A	3,077,574.07	0.19
2,298,000	SPAIN 5.15 13-28 31/10A	2,543,852.93	0.15
2,072,000	SPAIN 5.15 13-44 31/10A	2,571,594.82	0.16
3,048,000	SPAIN 5.75 01-32 30/07A	3,705,635.90	0.22
2,795,000	SPAIN 5.90 11-26 30/07A	2,971,370.90	0.18
3,205,000	SPAIN 6 98-29 31/01A	3,681,105.57	0.22
100,000	TELEFONICA EMISIONES 0.664 20-30 03/02A	88,986.11	0.01
300,000	TELEFONICA EMISIONES 1.201 20-27 21/05A	286,947.18	0.02
100,000	TELEFONICA EMISIONES 1.447 18-27 22/01A	96,979.99	0.01
200,000	TELEFONICA EMISIONES 1.46 16-26 13/04A	196,144.07	0.01
200,000	TELEFONICA EMISIONES 1.715 17-28 12/01A	193,664.47	0.01
300,000	TELEFONICA EMISIONES 1.788 19-29 12/03A	286,334.60	0.02
100,000	TELEFONICA EMISIONES 1.807 20-32 21/05A	90,265.43	0.01
100,000	TELEFONICA EMISIONES 1.93 16-31 17/10A	92,073.35	0.01
100,000	TELEFONICA EMISIONES 1.957 19-39 01/07A	79,663.76	0.00
100,000	TELEFONICA EMISIONES 2.318 17-28 17/10A	98,195.51	0.01
200,000	TELEFONICA EMISIONES 2.592 22-31 25/05A	193,181.30	0.01
100,000	TELEFONICA EMISIONES 2.932 14-29 17/10A	100,242.54	0.01
200,000	TELEFONICA EMISIONES 3.698 24-32 24/01A	204,898.34	0.01
100,000	TELEFONICA EMISIONES 4.055 24-36 24/01A	102,951.03	0.01
100,000	TELEFONICA EMISIONES 4.183 23-33 21/11A	105,013.28	0.01
	Sweden	**12,480,285.71**	**0.75**
100,000	AB SAGAX 1.125 20-27 30/01A	95,148.29	0.01
100,000	ALFA LAVAL TREASURY 0.875 22-26 18/02A	97,180.42	0.01
100,000	ASSA ABLOY AB 3.75 23-26 13/09A	101,948.97	0.01
200,000	ASSA ABLOY AB 3.875 23-30 13/09A	209,211.50	0.01
100,000	ATLAS COPCO AB 0.625 16-26 30/08A	96,098.16	0.01
200,000	ELECTROLUX AB 4.5 23-28 29/09A	208,118.05	0.01
100,000	ELLEVIO AB 4.125 24-34 07/03A	104,158.02	0.01
100,000	EPIROC AB 3.6250 24-31 28/02A	101,851.98	0.01
100,000	EQT AB 0.875 21-31 15/05A	84,266.83	0.01
100,000	EQT AB 2.375 22-28 06/04A	97,289.74	0.01
200,000	EQT AB 2.875 22-32 06/04A	189,075.95	0.01
100,000	ESSITY AB 0.25 21-31 10/02A	84,940.03	0.01
100,000	ESSITY AB 1.625 17-27 30/03A	97,157.15	0.01
100,000	INVESTOR AB 1.5000 18-30 12/09A	93,104.67	0.01
100,000	INVESTOR AB 1.50 19-39 20/06A	76,821.98	0.00
100,000	KOMMUNINVEST I SVERI 2.875 23-30 23/05A	102,660.69	0.01
100,000	KOMMUNINVEST I SVERI 3.0 24-27 15/09A	102,127.07	0.01
200,000	KOMMUNINVEST I SVERI 3.375 23-27 15/03A	205,390.92	0.01
100,000	LANSFORSAKRINGA 0.0100 21-28 27/09A	90,647.70	0.01
100,000	LANSFORSAKRINGAR BANK 0.05 21-26 15/04A	95,910.31	0.01
270,000	LANSFORSAKRINGAR BK 4.0 23-27 18/01A	276,942.04	0.02
100,000	LANSFORSAKRINGAR HYP 3.25 23-29 04/05A	103,115.98	0.01
100,000	MOLNLYCKE HOLDING AB 0.625 20-31 10/12A	83,582.25	0.01
200,000	MOLNLYCKE HOLDING AB 0.875 19-29 05/09AA	178,780.78	0.01
200,000	SANDVIK AB 2.1250 22-27 07/06A	196,453.43	0.01
100,000	SANDVIK AB 3.75 22-29 27/09A	103,683.69	0.01
100,000	SBAB BANK AB 0.125 21-26 27/05A	95,253.02	0.01
200,000	SBAB BANK AB 1.875 22-25 10/12AA	197,781.28	0.01
200,000	SKANDINAV ENSKIL BK 0.75 17-27 15/11A	189,801.84	0.01
200,000	SKANDINAVISKA ENSK BK 0.75 22-27 28/06A	191,108.02	0.01
100,000	SKANDINAVISKA ENSKIL 0.375 19-26 09/02A	97,085.66	0.01
200,000	SKANDINAVISKA ENSKIL 0.375 20-27 11/02A	189,122.68	0.01
200,000	SKANDINAVISKA ENSKIL 0.625 19-29 12/11A	178,085.80	0.01
200,000	SKANDINAVISKA ENSKIL 0.7500 22-27 09/08U	188,680.19	0.01
300,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	294,410.83	0.02
300,000	SKANDINAVISKA ENSKIL 3.25 23-25 04/11A	302,137.59	0.02
100,000	SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	102,515.12	0.01
200,000	SKANDINAVISKA ENSKIL 3.875 23-28 09/05A	207,912.45	0.01
200,000	SKANDINAVISKA ENSKIL 4.00 22-26 09/11A	204,241.84	0.01
200,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	207,850.51	0.01
100,000	SKF AB 0.2500 21-31 15/02A	84,452.41	0.01
100,000	SKF AB 3.125 22-28 14/09A	100,824.62	0.01
200,000	STAD AB 2.625 22-29 27/09A	200,802.73	0.01
100,000	STADSHYPOTEK AB 0.01 21-30 30/09A	85,541.33	0.01
100,000	STADSHYPOTEK AB 0.3750 19-26 13/03A	96,965.59	0.01
100,000	STADSHYPOTEK AB 0.75 17-27 01/11A	95,101.50	0.01
100,000	STADSHYPOTEK AB 2.875 24-29 21/03A	101,711.64	0.01
200,000	SVENSKA HANDELSBANKE 0.05 21-28 06/09A	180,341.37	0.01
100,000	SVENSKA HANDELSBANKE 1.375 22-2923/02A	93,613.41	0.01
100,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	102,096.47	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	SVENSKA HANDELSBANKE 3.75 22-27 01/11A	103,130.23	0.01
100,000	SVENSKA HANDELSBANKE 3.75 24-34 15/02A	103,904.26	0.01
200,000	SVENSKA HANDELSBANKEN 0.125 21-26 03/11A	189,499.70	0.01
300,000	SVENSKA HANDELSBANKEN 0.5 20-30 18/02A	262,782.73	0.02
100,000	SVENSKA HANDELSBANKEN 2.625 22-29 05/09A	99,496.60	0.01
100,000	SVENSKA HANDELSBANKEN 3.25 22-33 01/06A	99,155.68	0.01
200,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	203,003.03	0.01
100,000	SVENSK EXPORTKREDIT 2.0 22-27 30/06A	98,871.36	0.01
140,000	SVENSK EXPORTKREDIT 3.25 23-26 13/04A	141,595.44	0.01
100,000	SVENSK EXPORTKREDIT 3.375 23-30 30/08A	104,411.43	0.01
100,000	SWEDBANK AB 0.2 21-28 12/01A	91,486.70	0.01
200,000	SWEDBANK AB 0.25 21-26 02/11A	190,424.85	0.01
100,000	SWEDBANK AB 1.3 22-27 17/02A	96,414.68	0.01
300,000	SWEDBANK AB 2.1000 22-27 25/05A	296,130.06	0.02
100,000	SWEDBANK AB 3.3750 24-30 29/05A	102,670.11	0.01
200,000	SWEDBANK AB 3.75 22-25 14/11A	201,786.66	0.01
200,000	SWEDBANK AB 4.125 23-28 13/11A	210,275.62	0.01
100,000	SWEDBANK AB 4.25 23-28 11/07A	104,709.86	0.01
100,000	SWEDBANK MORTGAGE 0.50 19-26 05/02A	97,274.59	0.01
200,000	SWEDBANK MORTGAGE 3.125 23-28 05/07A	204,403.21	0.01
100,000	SWEDBANK MORTGAGE AB 1.375 22-27 31/05A	97,252.56	0.01
200,000	SWEDISH COV BD CORP 1.75 22-32 10/02A	187,442.95	0.01
100,000	SWEDISH COVERED BOND 0.01 21-30 14/03A	87,167.60	0.01
200,000	SWEDISH COVERED BOND 0.875 17-27 29/03A	192,535.55	0.01
100,000	SWEDISH COVERED BOND 3.25 23-28 03/05A	102,803.40	0.01
100,000	SWEDISH EXPORT 2.750 24-31 05/09A	101,008.64	0.01
250,000	TELE2 AB 2.1250 18-28 15/05A	242,643.08	0.01
100,000	TELIA COMPANY AB 0.125 20-30 27/11A	84,432.39	0.01
100,000	TELIA COMPANY AB 1.625 15-35 23/02A	86,422.95	0.01
179,000	TELIA COMPANY AB 2.125 19-34 20/02A	165,949.39	0.01
100,000	TELIA COMPANY AB 3.00 12-27 07/09A	102,114.96	0.01
100,000	TELIA COMPANY AB 3.625 23-32 22/02A	103,581.13	0.01
64,000	TELIASONERA EMTN 3.875 10-25 01/10A	64,565.99	0.00
200,000	VOLVO TR 2.625 22-26 20/02A	199,024.53	0.01
100,000	VOLVO TREASURY 3.1250 24-26 08/09A	100,474.09	0.01
100,000	VOLVO TREASURY 3.125 24-27 26/08A	100,999.95	0.01
100,000	VOLVO TREASURY AB 0 21-26 18/05A	95,462.58	0.01
100,000	VOLVO TREASURY AB 3.1250 24-29 08/02A	100,858.12	0.01
200,000	VOLVO TREASURY AB 3.5 23-25 17/11A	201,014.55	0.01
	Switzerland	**2,496,205.61**	**0.15**
100,000	CREDIT SUISSE GROUP 0.65 19-29 10/09A	88,942.92	0.01
200,000	EUROFIMA 0.1 20-30 20/05A	176,140.70	0.01
190,000	EUROFIMA 0.1500 19-34 10/10A	148,778.78	0.01
100,000	EUROFIMA 3.125 22-31 09/11A	104,076.09	0.01
100,000	EUROFIMA EUROPAEISCH 3.125 23-33 30/03A	104,299.09	0.01
100,000	RAIFFEISEN SCHWEIZ 4.8400 23-28 03/11A	106,688.68	0.01
100,000	RAIFFEISEN SCHWEIZ 5.23 22-27 01/11A	106,402.50	0.01
200,000	UBS GROUP AG 0.625 21-33 18/01A	159,414.51	0.01
200,000	UBS GROUP AG 4.1250 24-33 09/06A	208,452.73	0.01
200,000	UBS GROUP INC 0.25 21-28 24/02A	182,259.59	0.01
200,000	UBS GROUP SA 0.25 20-28 05/11A	183,454.93	0.01
200,000	UBS GROUP SA 0.625 21-33 24/02A	159,307.36	0.01
200,000	UBS GROUP SA 0.875 21-31 03/11A	168,845.98	0.01
200,000	UBS GROUP SA 1.25 16-26 01/09A	194,401.69	0.01
100,000	UBS SWITZERLAND AG 3.146 24-31 21/06A	102,874.58	0.01
200,000	UBS SWITZERLAND AG 3.304 24-29 05/03A	206,014.16	0.01
100,000	ZURCHER KANTONALBANK 0 21-26 15/05A	95,851.32	0.01
	United Kingdom	**20,897,161.04**	**1.26**
100,000	3I GROUP 4.875 23-29 14/06A	106,135.51	0.01
250,000	ANZ NEW ZEALAND INTL 0.2 21-27 23/09A	231,951.45	0.01
100,000	ANZ NEW ZEALAND INTL 3.527 24-28 24/01A	101,966.77	0.01
100,000	ASB FINANCE LTD LOND 0.25 21-31 21/05A	84,546.46	0.01
100,000	ASTRAZENECA PLC 0.375 21-29 03/06A	90,153.65	0.01
100,000	ASTRAZENECA PLC 1.25 16-28 12/05A	95,664.48	0.01
100,000	ASTRAZENECA PLC 3.625 23-27 03/03A	102,188.57	0.01
100,000	ASTRAZENECA PLC 3.75 23-32 03/03A	105,099.47	0.01
100,000	AVIVA PLC 1.8750 18-27 13/11A	97,648.62	0.01
200,000	AVIVA PLC 3.375 15-45 04/12A	198,877.44	0.01
100,000	BARCLAYS PLC -35 08/05A	103,945.55	0.01
180,000	BRAMBLES FINANCE PLC 1.5 17-27 04/10A	173,444.49	0.01
150,000	BRITISH TELECOM 1.1250 19-29 12/09A	137,783.94	0.01
150,000	BRITISH TELECOM 1.50 17-27 23/06A	144,892.94	0.01
300,000	BRITISH TELECOM 1.75 16-26 10/03A	294,290.63	0.02
100,000	BRITISH TELECOM 3.375 22-32 30/08A	100,889.77	0.01
100,000	BRITISH TELECOM 3.75 23-31 13/05A	103,462.94	0.01
200,000	BRITISH TELECOM 3.875 24-34 20/01A	205,163.45	0.01
100,000	CADENT FINANCE PLC 0.75 20-32 11/03A	82,800.84	0.01
100,000	CLYDESDALE BANK 0.0100 19-26 22/09A	94,963.02	0.01
100,000	COCA-COLA EUROPACIFIC 0.2 20-28 02/12A	89,711.88	0.01
200,000	COCA-COLA EUROPACIFIC 0.7 19-31 12/09A	170,546.10	0.01
200,000	COCA-COLA EUROPACIFIC 1.125 19-29 12/04A	185,320.87	0.01
100,000	COCA-COLA EUROPACIFIC 1.5 18-27 08/11A	96,373.22	0.01
100,000	COLOPLAST FINANCE 2.25 22-27 19/05A	98,565.18	0.01
100,000	COVENTRY BLDG 2.625 22-26 07/12A	100,020.70	0.01
100,000	COVENTRY BUIDING SOC 2.625 24-29 01/10A	100,191.70	0.01
100,000	COVENTRY BUILDING SO 0.01 21-29 08/07A	90,622.27	0.01
200,000	CREDIT AGRICOLE 1.00 19-29 03/07A	183,366.47	0.01
200,000	CREDIT AGRICOLE 1.75 19-29 05/03A	188,585.17	0.01
200,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	195,658.91	0.01
200,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	193,488.40	0.01
300,000	CREDIT AGRICOLE LDN 1.875 16-26 20/12A	293,773.42	0.02
200,000	CREDIT AGRICOLE LDN 3.125 14-26 05/02AA	201,217.29	0.01
300,000	CREDIT AGRICOLE LDN 3.875 23-31 20/04A	313,571.08	0.02
150,000	DS SMITH PLC 0.8750 19-26 12/09A	144,094.67	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	DS SMITH PLC 08750 1 4.375 23-27 27/07A	103,767.43	0.01
100,000	DS SMITH PLC 08750 1 4.5 23-30 27/07A	105,841.89	0.01
100,000	EASYJET PLC 3.7500 24-31 19/03A	100,826.72	0.01
400,000	EUROPEAN BK FOR RECON 2.875 24-31 17/07A	412,100.31	0.02
200,000	EXPERIAN FINANCE PLC 1.375 17-26 25/06A	195,529.49	0.01
100,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	97,633.18	0.01
100,000	GLAXOSMITHKLINE 1.375 17-29 12/09A	94,109.18	0.01
100,000	GLAXOSMITHKLINE 1.7500 18-30 21/05A	94,527.28	0.01
100,000	GLAXOSMITHKLINE CAP 1.000 17-26 12/09A	96,932.41	0.01
100,000	GSK CAPITAL BV 3.0 22-27 28/11A	100,860.74	0.01
100,000	GSK CAPITAL BV 3.125 22-32 28/11A	100,597.44	0.01
100,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	97,689.08	0.01
100,000	HALEON NETHERLANDS 1.75 22-30 29/03A	93,797.82	0.01
100,000	HALEON NETHERLANDS 2.1250 22-34 29/03A	89,941.50	0.01
100,000	HALEON UK CAPITAL 2.875 24-28 18/09A	100,261.37	0.01
200,000	HSBC HOLDINGS PLC 3.125 16-28 07/06A/06A	200,278.40	0.01
200,000	HSBC HOLDINGS PLC 3.755 24-29 20/05A	203,990.61	0.01
100,000	INFORMA PLC 1.2500 19-28 22/04A	94,005.87	0.01
100,000	INFORMA PLC 2.125 20-25 06/10A	98,832.54	0.01
190,000	INTERMEDIATE CAPITAL 1.625 20-27 17/02A	181,418.67	0.01
100,000	INTERMEDIATE CAPITAL 2.5 22-30 28/01A	92,930.28	0.01
100,000	INTERNATIONAL DISTR 5.25 23-28 14/09A	105,419.28	0.01
100,000	INTERNATIONAL DIST SE 1.25 19-26 08/10A	96,629.17	0.01
100,000	ITV PLC 1.375 19-26 26/09A	96,894.97	0.01
100,000	ITV PLC 4.25 24-32 19/06A	102,055.74	0.01
100,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	103,385.86	0.01
200,000	LLOYDS BANKING GROUP 1.50 17-27 12/09A	192,387.71	0.01
100,000	LLOYDS BANK PLC 0.1250 19-29 23/09A	88,469.49	0.01
300,000	LLOYDS BANK PLC 0.125 19-26 18/06A	287,644.23	0.02
200,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	198,816.47	0.01
300,000	LONDON STOCK EX 1.7500 18-27 06/12A	291,433.27	0.02
200,000	LSE GROUP 1.75 17-29 19/09A	190,304.37	0.01
100,000	MONDI FINANCE EUROPE 1.625 18-26 27/04A	98,063.21	0.01
200,000	MOTABILITY OPE GROUP 4.25 24-35 17/06A	210,219.47	0.01
100,000	MOTABILITY OPERATION 0.125 21-28 20/01A	90,475.00	0.01
100,000	MOTABILITY OPERATION 0.375 19-26 03/01A	96,953.80	0.01
100,000	MOTABILITY OPERATION 3.5 23-31 17/07A	101,508.50	0.01
100,000	MOTABILITY OPERATION 3.625 24-29 24/07A	102,605.08	0.01
128,000	MOTABILITY OPERATION 3.875 24-34 24/01A	131,773.93	0.01
150,000	NATIONAL BUILDING 3.25 22-29 05/09A	152,041.06	0.01
100,000	NATIONAL GRID ELEC 0.823 20-32 07/07A	83,026.16	0.01
100,000	NATIONAL GRID GAS FI 4.25 23-29 05/07A	104,933.91	0.01
100,000	NATIONAL GRID PLC 0.163 21-28 20/01A	91,112.99	0.01
115,000	NATIONAL GRID PLC 0.25 21-28 01/09A	103,470.81	0.01
100,000	NATIONAL GRID PLC 2.179 22-26 30/06A	98,758.70	0.01
100,000	NATIONAL GRID PLC 2.949 22-30 30/03A	98,441.76	0.01
200,000	NATIONAL GRID PLC 3.245 22-34 30/03A	193,712.41	0.01
100,000	NATIONAL GRID PLC 3.53 22-28 20/09A	101,659.78	0.01
100,000	NATIONAL GRID PLC 3.875 23-29 16/01A	103,034.22	0.01
200,000	NATIONAL GRID PLC 4.275 23-35 16/01A	209,787.39	0.01
100,000	NATIONWIDE BLDG REGS 2.25 14-26 25/06A	98,496.21	0.01
200,000	NATIONWIDE BUILDING 1.375 17-32 29/06A	181,109.66	0.01
100,000	NATIONWIDE BUILDING 2.00 22-27 28/04A	98,041.77	0.01
100,000	NATIONWIDE BUILDING 2.25 22-37 16/05A	92,558.82	0.01
200,000	NATIONWIDE BUILDING 3.309 24-34 02/05A	208,861.36	0.01
100,000	NATIONWIDE BUILDING 3.375 23-28 27/11A	103,197.46	0.01
200,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	206,892.95	0.01
100,000	NATIONWIDE BUILDING SO 0.25 21-28 14/09A	90,355.57	0.01
100,000	NATL GRID GAS FINANC 3.75 24-33 16/04A	100,689.41	0.01
100,000	NATWEST GROUP PLC 0.67 21-29 14/09A	90,990.46	0.01
100,000	NATWEST MARKETS PLC 0.125 21-25 12/11A	96,849.46	0.01
300,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	287,136.40	0.02
300,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	291,115.85	0.02
100,000	NATWEST MARKETS PLC 4.25 23-28 13/01A	104,424.42	0.01
100,000	OTE PLC 0.8750 19-26 24/09A	96,207.16	0.01
100,000	PHOENIX GROUP HLDG 4.375 18-29 24/01A	102,752.81	0.01
100,000	RECKITT BENCKISER 3.8750 23-33 14/09A	103,254.98	0.01
100,000	RECKITT BENCKISER TR 3.625 24-29 20/06A	102,834.16	0.01
100,000	RECKITT BENCK TREA SE 3.625 23-28 14/09A	102,617.39	0.01
100,000	RENTOKIL INITIAL FIN 3.875 22-27 27/06A	101,825.12	0.01
200,000	RENTOKIL INITIAL PLC 0.5 20-28 14/10A	182,962.60	0.01
100,000	RENTOKIL INITIAL PLC 0.8750 19-26 30/05A	97,229.14	0.01
200,000	SANTANDER UK PLC 0.05 20-27 12/01A	189,003.71	0.01
200,000	SANTANDER UK PLC 1.1250 22-27 12/03A	193,408.34	0.01
400,000	SANTANDER UK PLC 3.0000 24-29 12/03A	407,438.70	0.02
100,000	SCOTTISH HYDRO ELECT 3.375 24-32 04/09A	100,964.03	0.01
100,000	SEVERN TRENT WATER U 4.0 24-34 05/03A	101,958.45	0.01
200,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	198,325.60	0.01
100,000	SKY LIMITED 2.50 14-26 15/09A	99,531.80	0.01
100,000	SKY PLC 2.75 14-29 27/11A	99,057.83	0.01
100,000	SMITH & NEPHEW 4.5650 22-29 11/10A	106,375.84	0.01
100,000	SMITHS GROUP PLC 2 17-27 23/02A	97,743.81	0.01
100,000	SSE PLC 1.375 18-27 04/09A	96,384.27	0.01
100,000	SSE PLC 1.75 20-30 16/04A	93,436.19	0.01
200,000	SSE PLC 2.875 22-29 01/08A5 22-29 01/08A	199,615.15	0.01
100,000	SSE PLC 4.0 23-31 05/09A	104,827.59	0.01
200,000	STANDARD CHARTERED 0.9 19-27 02/07A	192,969.62	0.01
100,000	STANDARD CHARTERED 1.2 21-31 23/03A	95,234.40	0.01
100,000	THE SAGE GROUP 3.82 23-28 15/02A	102,538.69	0.01
200,000	UBS AG LONDON 0.01 21-26 31/03A	191,883.64	0.01
300,000	UBS AG LONDON 0.2500 21-28 01/09A	271,162.45	0.02
300,000	UBS AG LONDON 0.25 21-26 21/05A	290,031.88	0.02
200,000	UBS AG LONDON 0.5 21-31 31/03A	170,127.56	0.01
200,000	UBS AG LONDON 1.5 16-26 10/04A	195,891.44	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	UBS AG LONDON 5.5000 23-26 20/08A	104,815.73	0.01
100,000	UNILEVER PLC 1.5000 19-39 11/06A	81,238.41	0.00
100,000	UNITED UTILITIES WAT 3.75 24-34 23/05A	100,509.51	0.01
100,000	VIRGIN MONEY UK 4.0 -24 18/03A	102,106.61	0.01
200,000	VODAFONE GROUP 0.90 19-26 24/11A	193,178.66	0.01
200,000	VODAFONE GROUP 1.50 17-27 24/07A	194,156.66	0.01
100,000	VODAFONE GROUP 1.6250 19-30 24/11A	92,907.83	0.01
150,000	VODAFONE GROUP 2.50 19-39 24/05A	129,749.12	0.01
200,000	VODAFONE GROUP PLC 1.125 17-25 20/11A	196,507.03	0.01
137,000	VODAFONE GROUP PLC 1.60 16-31 29/07A	125,642.89	0.01
200,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	199,011.30	0.01
100,000	WELCOME TRUST LTD 1.125 15-27 21/01A	97,085.22	0.01
100,000	WESTPAC SEC NZ 0.0100 21-28 08/06A	90,762.36	0.01
100,000	WESTPAC SECURITIES 0.1 21-27 13/07A	92,955.40	0.01
200,000	WESTPAC SECURITIES 1.099 22-26 24/03A	194,847.68	0.01
200,000	WESTPAC SECURITIES 1.777 22-26 14/01A	197,852.99	0.01
100,000	YORKSHIRE BLDNG SO 0.01 20-27 13/10A	92,475.73	0.01
100,000	YORKSHIRE BUILDING S 0.5 21-28 01/07A	91,175.49	0.01
	United States of America	**48,232,452.34**	**2.91**
100,000	3M CO 1.50 16-31 02/06A	90,067.38	0.01
100,000	3M CO 1.5 14-26 09/11A	97,523.28	0.01
100,000	3M CO 1.75 15-30 15/05A	93,876.62	0.01
148,000	A AND T INC 0.25 19-26 04/03A	142,825.98	0.01
218,000	A AND T INC 1.80 18-26 05/09A	214,007.06	0.01
260,000	A AND T INC 3.15 17-36 04/09A	247,774.31	0.01
100,000	AIR LEASE 3.7 24-30 15/04A	100,344.21	0.01
100,000	AIR PROD CHEMICALS 0.5 20-28 05/05A	92,523.25	0.01
100,000	AIR PROD CHEMICALS 0.8 20-32 05/05A	84,741.67	0.01
100,000	AIR PRODUCTS CHEMIC 4.0 23-35 03/03A	105,343.61	0.01
100,000	ALCON FINANCE CORP 2.375 22-28 31/05A	98,428.98	0.01
100,000	AMERICAN HONDA FIN 3.5 24-26 24/04A	101,243.43	0.01
100,000	AMERICAN HONDA FIN 3.65 24-31 23/04A	101,753.66	0.01
100,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	90,767.77	0.01
200,000	AMERICAN TOWER 0.45 21-27 21/05A	189,085.61	0.01
100,000	AMERICAN TOWER 0.5 20-28 10/09A	92,092.15	0.01
100,000	AMERICAN TOWER 1.95 18-26 22/05U	98,526.18	0.01
100,000	AMERICAN TOWER 4.125 23-27 16/05A	102,690.26	0.01
100,000	AMERICAN TOWER CORP 0.4 21-27 15/02A	94,316.92	0.01
100,000	AMERICAN TOWER CORP 0.875 21-29 21/05A	90,317.76	0.01
100,000	AMERICAN TOWER CORP 0.95 21-30 05/10A	87,415.44	0.01
100,000	AMERICAN TOWER CORP 1.25 21-33 21/05A	83,496.10	0.01
100,000	AMERICAN TOWER CORP 3.9 24-30 16/05A	103,068.72	0.01
100,000	AMERICAN TOWER CORP 4.1 24-34 16/05A	103,447.45	0.01
100,000	AMGEN INC 2.00 16-26 25/02A	98,944.35	0.01
200,000	APPLE INC 0.5 19-31 15/11A	173,532.25	0.01
200,000	APPLE INC 1.375 17-29 24/05A	191,474.15	0.01
300,000	APPLE INC 1.625 14-26 10/11A	294,796.14	0.02
127,000	APPLE INC 2.00 15-27 17/09A	125,623.01	0.01
100,000	ASTRAZENECA FINANCE 3.121 24-30 05/08A	101,682.37	0.01
100,000	ASTRAZENECA FINANCE 3.278 24-33 05/08A	101,745.78	0.01
100,000	AT&T INC 1.80 19-39 14/09A	79,029.15	0.00
111,000	AT&T INC 2.05 20-32 19/05A	102,341.27	0.01
185,000	AT&T INC 2.45 15-35 15/03S	168,250.27	0.01
119,000	AT&T INC 2.60 14-29 17/12A	116,790.18	0.01
100,000	AT&T INC 3.375 14-34 15/03A	99,496.87	0.01
200,000	AT&T INC 3.50 13-25 17/12A	200,782.93	0.01
208,000	AT&T INC 3.55 12-32 17/12A	211,935.55	0.01
185,000	AT T 4.3 23-34 18/11A	197,850.93	0.01
390,000	ATT INC 0.8 19-30 04/03A	346,367.48	0.02
260,000	ATT INC 1.6 20-28 19/05A	248,533.56	0.02
185,000	ATT INC 2.35 18-29 05/09A	180,110.66	0.01
100,000	ATT INC 2.6 20-38 27/05A	88,198.02	0.01
147,000	ATT INC 3.55 23-25 18/11A	147,731.23	0.01
100,000	ATT INC 3.95 23-31 30/04A	104,182.35	0.01
100,000	BANCO SANTANDER SA 1.625 20-30 22/10A	89,564.20	0.01
200,000	BANK AMERICA 4.134 23-28 12/06A	207,885.63	0.01
200,000	BANK OF AMERICA CORP 1.102 21-32 24/05A	173,987.67	0.01
233,000	BANQUE INTERNATIONAL 0.01 20-28 24/04A	215,203.06	0.01
200,000	BANQUE INTERNATIONAL 0.1 20-35 17/09A	150,938.41	0.01
200,000	BANQUE INTERNATIONAL 0.2 21-61 21/01A	78,840.24	0.00
300,000	BANQUE INTERNATIONAL 0.25 19-29 21/05A	272,988.59	0.02
90,000	BANQUE INTERNATIONAL 0.25 19-50 10/01A	46,646.06	0.00
150,000	BANQUE INTERNATIONAL 0.5 15-30 16/04A	135,508.26	0.01
250,000	BANQUE INTERNATIONAL 0.625 16-33 12/01A	215,117.67	0.01
365,000	BANQUE INTERNATIONAL 0.7 21-46 22/10A	232,825.93	0.01
450,000	BANQUE INTERNATIONAL 0 20-27 15/01U	427,795.53	0.03
200,000	BANQUE INTERNATIONAL 0 20-30 21/02A	176,384.98	0.01
200,000	BANQUE INTERNATIONAL 1.2 18-34 08/08A	175,214.57	0.01
450,000	BANQUE INTERNATIONAL 2.9 23-33 19/01A	462,227.83	0.03
100,000	BAXTER INTL INC 1.3 19-29 15/05A	92,708.70	0.01
100,000	BECTON DICKINSON 1.9 16-26 15/12A	98,375.54	0.01
100,000	BECTON DICKINSON 3.519 24-31 08/02A	101,676.24	0.01
200,000	BECTON DICKINSON 3.828 24-32 07/06A	206,534.16	0.01
100,000	BERRY GLOBAL INC 1.5000 20-27 15/01S	96,245.17	0.01
100,000	BIRD 1.50 16-36 14/01A	88,264.62	0.01
10,000	BMW US CAPITAL LLC 1 15-27 20/04A	9,575.43	0.00
300,000	BMW US LLC 3.0 24-27 02/11A	301,514.75	0.02
200,000	BMW US LLC 3.375 24-34 02/02A	199,280.53	0.01
100,000	BOOKING HOLDING 3.5 24-29 01/03A	102,472.19	0.01
100,000	BOOKING HOLDING 3.625 24-32 01/03A	102,965.68	0.01
100,000	BOOKING HOLDING 3.75 23-36 01/03A	101,845.17	0.01
200,000	BOOKING HOLDING 4.0000 22-26 15/11A	205,168.79	0.01
100,000	BOOKING HOLDING 4.0 24-44 01/03A	101,570.69	0.01
100,000	BOOKING HOLDING 4.125 23-33 12/05A	106,167.97	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	BOOKING HOLDING 4.5000 22-31 15/11A	108,576.37	0.01
200,000	BOOKING HOLDINGS 4.25 22-29 15/05A	211,081.20	0.01
250,000	BOOKING HOLDINGS 4.75 22-34 15/11A	278,782.62	0.02
100,000	BOOKING HOLDINGS INC 0.5 21-28 08/03A	92,710.08	0.01
100,000	BOOKING HOLDINGS INC 1.80 15-27 03/03A	97,816.49	0.01
200,000	BORGWARNER INC 1 21-31 19/05A	170,472.01	0.01
100,000	BRISTOL-MYERS SQUIBB 1.75 15-35 15/05A	87,740.58	0.01
100,000	CAPITAL ONE FIN CORP 1.65 19-29 12/06A	92,536.63	0.01
300,000	CARR GL 4.125 23-28 29/05A	311,012.90	0.02
250,000	CATERPILLAR FIN 3.742 23-26 04/09A	254,633.71	0.02
120,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	121,105.39	0.01
300,000	CITIGROUP INC 1.25 19-29 10/04A	277,727.48	0.02
100,000	CITIGROUP INC 1.50 16-28 26/10A	94,860.31	0.01
100,000	CITIGROUP INC 1.625 18-28 21/03A	95,724.69	0.01
100,000	CITIGROUP INC 2.125 14-26 10/09A	98,961.50	0.01
100,000	COCA COLA 1.10 16-36 02/09A	79,615.82	0.00
200,000	COCA COLA 1.625 15-35 09/09A	173,744.96	0.01
200,000	COCA-COLA CO 0.125 20-29 18/09A	178,786.00	0.01
100,000	COCA-COLA CO 0.125 21-29 09/03A	89,470.15	0.01
200,000	COCA-COLA CO 0.375 20-33 18/09A	162,445.01	0.01
100,000	COCA-COLA CO 0.4 21-30 06/05A	87,771.74	0.01
100,000	COCA-COLA CO 0.5 21-33 09/03A	82,019.22	0.00
100,000	COCA-COLA CO 0.75 19-26 22/09A	96,654.02	0.01
300,000	COCA-COLA CO 0.8 20-40 18/09A	208,358.60	0.01
100,000	COCA-COLA CO 0.95 21-36 06/05A	78,603.08	0.00
200,000	COCA-COLA CO 1.125 15-27 09/09A	192,857.63	0.01
100,000	COCA-COLA CO 1.25 19-31 08/03A	91,307.44	0.01
100,000	COCA-COLA CO 1.875 14-26 22/09A	98,762.36	0.01
100,000	COCA-COLA CO 1 21-41 09/03A	70,303.09	0.00
100,000	COLGATE-PALMOLIVE CO 0.3 21-29 10/11A	89,509.29	0.01
100,000	COLGATE-PALMOLIVE CO 0.5 19-26 06/03A	97,050.08	0.01
100,000	COLGATE-PALMOLIVE CO 0.875 19-29 12/11S	71,031.40	0.00
100,000	COMCAST CORP 0.00 21-26 14/09A	94,847.59	0.01
200,000	COMCAST CORP 0.25 20-27 20/05A	187,599.03	0.01
200,000	COMCAST CORP 0.7500 20-32 20/02A	169,572.72	0.01
100,000	COMCAST CORP 1.2500 20-40 20/02A	75,198.08	0.00
100,000	COMCAST CORP 3.5500 24-36 26/09A	100,633.71	0.01
100,000	COMPUTERSHARE LTD 1.125 21-31 07/10A	83,590.87	0.01
100,000	CORNING 4.125 23-31 15/05A	104,671.09	0.01
200,000	DANAHER CORP 2.1 20-26 30/03A	197,931.86	0.01
100,000	DANAHER CORP 2.5 20-30 30/03A	98,145.89	0.01
100,000	DIGITAL EURO FINCO 1.125 19-28 09/04A	92,894.37	0.01
200,000	DIGITAL EURO FINCO 2.5 19-26 16/01A	197,985.81	0.01
200,000	DISCOVERY COMMUNIC 1.90 15-27 19/03A	193,556.26	0.01
100,000	DOVER CORP 0.75 19-27 04/11A	94,016.82	0.01
100,000	DOVER CORP 1.25 16-26 09/11	96,805.57	0.01
100,000	DOW CHEMICAL CO 0.5 20-27 25/02A	94,380.87	0.01
175,000	DOW CHEMICAL CO 1.125 20-32 25/02A	150,151.05	0.01
100,000	DOW CHEMICAL CO 1.875 20-40 25/02A	77,133.99	0.00
100,000	DXC TECHNOLOGY 1.75 18-26 26/01A	98,144.22	0.01
100,000	ELI LILLY & CO 0.5000 21-33 14/09A	82,214.61	0.00
100,000	ELI LILLY & CO 0.625 19-31 01/11A	86,605.12	0.01
100,000	ELI LILLY & CO 1.1250 21-51 14/09A	61,436.38	0.00
100,000	ELI LILLY & CO 1.3750 21-61 14/09A	56,536.75	0.00
100,000	ELI LILLY & CO 1.70 19-XX 01/11A	72,333.45	0.00
100,000	ELI LILLY & CO 2.125 15-30 03/06A	97,280.05	0.01
100,000	ELI LILLY CO 1.625 15-26 02/06A	98,351.90	0.01
100,000	EQUINIX EUROPE 2 FIN 3.65 24-33 03/09A	100,035.00	0.01
210,000	EQUINIX INC 0.2500 21-27 15/03A	196,818.67	0.01
80,000	EQUINIX INC 1 21-33 10/03A	65,998.92	0.00
100,000	EQUITABLE FINANCIAL 0.6 21-28 17/06A	91,984.13	0.01
100,000	FEDEX CORP 0.45 21-29 04/05A	89,136.20	0.01
100,000	FEDEX CORP 0.95 21-33 04/05A	81,366.66	0.00
100,000	FEDEX CORP 1.30 19-31 05/08A	88,355.51	0.01
200,000	FEDEX CORP 1.625 16-27 11/01A	194,696.45	0.01
100,000	FIDELITY NATIONAL INF 0.625 19-25 03/12A	97,231.49	0.01
200,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	193,709.17	0.01
100,000	FIDELITY NATIONAL INF 2.95 19-39 21/05A	90,833.09	0.01
100,000	FIDELITY NATIONAL INF 2 19-30 21/05A	94,094.52	0.01
100,000	FIDELITY NATIONAL INFO 1 19-28 03/12A12A	91,987.74	0.01
200,000	FINNVERA 0.50 16-26 13/04A	194,275.38	0.01
100,000	FISERV 4.5 23-31 24/05A	106,162.45	0.01
100,000	FISERV INC 1.125 19-27 01/07A	95,929.98	0.01
128,000	FISERV INC 1.625 19-30 01/07A	118,036.61	0.01
100,000	FORTIVE 3.7 24-26 13/02A	101,015.82	0.01
200,000	FORTIVE 3.7 24-29 15/08A	203,869.88	0.01
100,000	GENERAL MILLS INC 0.45 20-26 15/01A	96,582.09	0.01
100,000	GENERAL MILLS INC 1.5 15-27 27/04A	96,643.84	0.01
200,000	GENERAL MILLS INC 3.907 23-29 13/04A	206,792.23	0.01
100,000	GEN MILLS 3.85 24-34 23/04A	102,472.00	0.01
100,000	GLOBAL PAYMENTS 4.875 23-31 17/03A	106,588.94	0.01
250,000	GOLDMAN SACHS GROUP 0.25 21-28 26/01A	230,185.03	0.01
200,000	GOLDMAN SACHS GROUP 0.75 21-32 23/03A	166,987.97	0.01
250,000	GOLDMAN SACHS GROUP 0.875 20-30 21/01A	222,611.59	0.01
200,000	GOLDMAN SACHS GROUP 0.875 21-29 09/05A	181,514.91	0.01
150,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	139,192.17	0.01
400,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	392,814.74	0.02
150,000	GOLDMAN SACHS GROUP 1 21-33 19/03A	125,486.64	0.01
300,000	GOLDMAN SACHS GROUP 2.00 18-28 01/11A	290,097.51	0.02
100,000	GOLDMAN SACHS GROUP 2.00 18-28 22/03A	97,457.05	0.01
100,000	GOLDMAN SACHS GROUP 3.00 16-31 12/02A	99,473.89	0.01
175,000	GOLDMAN SACHS GROUP 4 22-29 21/09A	182,871.78	0.01
100,000	HARLEY DAVIDSON FIN 5.125 23-26 05/04A	102,563.78	0.01
100,000	IBM CORP 0.875 22-30 09/02A	90,102.22	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	IBM CORP 1.25 19-27 29/01A	193,592.95	0.01
200,000	IBM CORP 1.25 22-34 09/02A	169,381.69	0.01
200,000	IBM CORP 1.5 17-29 23/05A	189,132.26	0.01
100,000	IBM CORP 1.75 16-28 07/03A	96,929.11	0.01
200,000	IBM CORP 1.75 19-31 31/01A	186,351.37	0.01
200,000	IBM CORP 2.875 13-25 07/11A	199,795.64	0.01
200,000	IBM CORP 3.6250 23-31 06/02A	206,534.26	0.01
130,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	131,929.89	0.01
100,000	IBM INTL BUSINESS MA 3.75 23-35 06/02A	103,986.10	0.01
200,000	IBM INTL BUSINESS MA 4.0 23-43 06/02A	204,858.06	0.01
100,000	ILLINOIS TOOL WORKS 0.625 19-27 05/12A	93,867.14	0.01
100,000	ILLINOIS TOOL WORKS 3.00 14-34 19/05A	98,499.79	0.01
100,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	101,575.16	0.01
100,000	ILLINOIS TOOL WORKS INC 1.0 19-31 25/06A	88,590.50	0.01
300,000	INTERNATIONAL BANK 3.45 23-38 13/09A	318,854.05	0.02
500,000	INTERNATIONAL BANK F 2.9 24-34 14/02A	511,934.46	0.03
200,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	184,764.32	0.01
200,000	INTERNATIONAL BUSINE 0.65 20-32 11/02A	168,683.97	0.01
100,000	INTERNATIONAL BUSINE 1.2 20-40 11/02A	72,941.81	0.00
300,000	INTL BK FOR RECONS A 3.1 23-38 14/04A	307,414.26	0.02
200,000	INTL FLAVORS & FRAG 1.80 18-26 25/09A	195,001.08	0.01
200,000	JOHN DEERE CAPITAL 3.45 24-32 16/07A	205,011.62	0.01
200,000	JOHNSON AND JOHNSON 1.65 16-35 20/05A	177,949.44	0.01
100,000	JOHNSON AND JOHNSON 3.2 24-32 01/06A	103,090.80	0.01
100,000	JOHNSON AND JOHNSON 3.350 24-36 01/06A	102,493.31	0.01
200,000	JOHNSON AND JOHNSON 3.550 24-44 01/06A	204,114.96	0.01
100,000	JOHNSON CONTROLS 4.25 23-35 01/06A	106,101.89	0.01
200,000	JPMORGAN CHASE & CO 0.597 21-33 17/02A	166,353.02	0.01
200,000	JPMORGAN CHASE & CO 1.5 16-26 29/10A	195,722.69	0.01
220,000	JPMORGAN CHASE & CO 3 14-26 19/02A	220,854.22	0.01
100,000	JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	100,647.28	0.01
100,000	KELLOGG CO 0.5 21-29 20/05A	90,329.99	0.01
100,000	KRAFT HEINZ FOODS 3.5 24-29 15/03A	102,321.22	0.01
200,000	KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	196,087.65	0.01
400,000	LAND BERLIN 0.1500 21-36 22/02A	301,549.88	0.02
100,000	LIBERTY MUTUAL GROUP 2.75 16-26 04/05A	99,454.43	0.01
100,000	LIBERTY MUTUAL GROUP 4.625 22-30 02/12A	105,602.74	0.01
100,000	MANPOWERGROUP INC 1.75 18-26 22/06A	98,486.46	0.01
100,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	96,880.72	0.01
200,000	MASTERCARD INC 1.00 22-29 22/02A	187,555.32	0.01
100,000	MCDONALD'S CORP 0.8750 21-33 04/10A	81,695.01	0.00
300,000	MCDONALD'S CORP 1.75 16-28 03/05A	289,442.48	0.02
100,000	MCDONALD'S CORP 3.0000 22-34 31/05A	97,274.61	0.01
100,000	MC DONALD S 2.375 22-29 31/05A	97,694.96	0.01
100,000	MCDONALD S CORP 0.9 19-26 15/06A	96,889.53	0.01
100,000	MC DONALD S CORP 3.625 23-27 28/11A	102,370.91	0.01
200,000	MC DONALD S CORP 3.875 23-31 20/02A	208,217.37	0.01
100,000	MC DONALD S CORP 4.125 23-35 28/11A	105,016.55	0.01
200,000	MC DONALD S CORP 4.25 23-35 07/03A	212,535.90	0.01
100,000	MCKESSON CORP 1.50 17-25 17/11A	98,352.00	0.01
100,000	MCKESSON CORP 1.625 18-26 30/10A	97,792.77	0.01
360,000	MERCK & CO INC 1.875 14-26 15/10A	354,906.33	0.02
100,000	MERCK CO INC 1.375 16-36 02/11A	82,199.54	0.00
100,000	MERCK CO INC 2.5 14-34 15/10A	95,456.80	0.01
125,000	MET LIFE GLOBAL FDG 3.75 22-30 05/12A	129,946.24	0.01
100,000	METROPOLITAN LIFE GL 0.5 21-29 27/05A	89,856.55	0.01
200,000	METROPOLITAN LIFE GL 4.0 23-28 05/04A	207,778.52	0.01
100,000	MICROSOFT 2.625 13-33 02/05A	100,715.20	0.01
300,000	MICROSOFT CORP 3.125 13-28 06/12A	307,654.60	0.02
100,000	MMA USA HOLDINGS INC 1.75 19-31 13/06A6A	92,639.62	0.01
100,000	MMS USA INVESTMENTS 1.25 19-28 13/06A	94,361.35	0.01
100,000	MONDELEZ INTERNATIONAL 1.625 15-27 08/03	97,224.29	0.01
100,000	MONDELEZ INTERNATIONAL 2.375 15-35 06/03	90,723.85	0.01
100,000	MONDELEZ INTL 0.75 21-33 17/03A	81,838.37	0.00
200,000	MOODY'S CORPORATION 0.95 19-30 25/02A	180,971.76	0.01
300,000	MORGAN STANLEY 0.406 21-27 30/04A	284,838.56	0.02
300,000	MORGAN STANLEY 0.497 21-31 07/02A	259,587.41	0.02
300,000	MORGAN STANLEY 1.375 16-26 27/10	292,310.36	0.02
300,000	MORGAN STANLEY 1.875 17-27 27/04A	292,367.05	0.02
294,000	MORGAN STANLEY 3.9550 24-35 21/03A	302,471.02	0.02
300,000	MORGAN STANLEY CAPIT 1.102 21-33 29/04A	255,300.66	0.02
100,000	NASDAQ INC 0.875 20-30 13/02A	89,628.24	0.01
100,000	NASDAQ INC 1.7500 19-29 28/03A	95,151.76	0.01
200,000	NASDAQ INC 4.5 23-32 15/02A	214,299.11	0.01
100,000	NATIONAL GRID 0.41 22-26 20/01A	96,684.56	0.01
300,000	NATIONAL GRID 1.054 22-31 20/01A	260,856.99	0.02
100,000	NATIONAL GRID NA INC 4.668 23-33 12/09A	107,283.95	0.01
100,000	NATIONAL GRID NORTH 4.061 24-36 03/09A	101,627.48	0.01
100,000	NATIONAL GRID NORTH 4.151 23-27 12/09A	103,274.51	0.01
100,000	NATL GRID NORTH AME 3.631 24-31 03/09A	101,387.36	0.01
100,000	NEW YORK LIFE GLOBAL 0.25 21-28 04/10A	90,687.27	0.01
100,000	NEW YORK LIFE GLOBAL 3.45 24-31 30/01A	102,566.98	0.01
100,000	NEW YORK LIFE GLOBAL 3.625 23-30 09/01A	103,616.40	0.01
100,000	NEW YORK LIFE GLOBAL 3.625 24-34 07/06A	103,431.93	0.01
117,000	NY LIFE GL FUNDING 0.25 20-27 23/01A	110,668.30	0.01
100,000	ONCOR ELECTRIC DELIV 3.5 15/05 24-31A	102,063.89	0.01
100,000	PEPSICO INC 0.4 20-32 09/10A	82,714.57	0.00
275,000	PEPSICO INC 0.5 20-28 06/05A	255,611.03	0.02
100,000	PEPSICO INC 0.75 21-33 14/10A	82,673.92	0.00
100,000	PEPSICO INC 0.8750 19-39 16/10A	71,632.27	0.00
100,000	PEPSICO INC 0.875 16-28 18/07A	93,971.37	0.01
100,000	PEPSICO INC 1.0500 20-50 09/10A	62,313.40	0.00
200,000	PEPSICO INC 1.125 19-31 18/03A	180,790.00	0.01
100,000	PFIZER INC 1.00 17-27 06/03A	96,361.80	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	PPG INDUSTRIES 0.875 16-25 03/11A	97,563.75	0.01
220,000	PPG INDUSTRIES 1.40 15-27 13/03A	213,114.67	0.01
100,000	PPG INDUSTRIES INC 2.75 22-29 01/06A	99,165.13	0.01
100,000	PRAXAIR INC 1.625 14-25 01/12A	98,405.33	0.01
200,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	211,402.74	0.01
300,000	PROCTER AND GAMBLE 0.3500 21-30 05/05A	263,847.82	0.02
100,000	PROCTER AND GAMBLE 1.875 18-38 30/10A	86,321.66	0.01
100,000	PROCTER AND GAMBLE 3.15 24-28 29/04A	101,999.89	0.01
200,000	PROCTER AND GAMBLE 3.2 24-34A	204,054.25	0.01
100,000	PROCTER AND GAMBLE CO 1.2 18-28 30/10A	94,812.74	0.01
200,000	PROLOGIS EURO FINANC 3.875 23-30 31/01A	206,510.84	0.01
100,000	PROLOGIS EURO FINANC 4.25 23-43 31/01A	101,755.27	0.01
100,000	PROLOGIS EURO FINANCE 0.375 20-28 06/02A	92,122.46	0.01
150,000	PROLOGIS EURO FINANCE 0.5 21-32 16/02A	122,024.40	0.01
100,000	PROLOGIS EURO FINANCE 0.625 19-31 10/09A	84,240.23	0.01
100,000	PROLOGIS EURO FINANCE 1.00 21-41 16/02A	65,065.63	0.00
100,000	PROLOGIS EURO FINANCE 1.0 20-35 06/02A	77,358.99	0.00
100,000	PROLOGIS EURO FINANCE 1.50 22-34 08/02A	84,224.27	0.01
100,000	PROLOGIS EURO FINANCE 1.875 18-29 05/01A	95,360.59	0.01
100,000	PROLOGIS EURO FINANCE 4.00 24-34 05/05A	102,298.87	0.01
200,000	PROLOGIS EURO FINANCE 4.625 23-33 23/05A	215,395.38	0.01
127,000	PUBLIC STORAGE INC 0.5 21-30 09/09A	108,396.23	0.01
100,000	PVH CORP 3.125 17-27 15/12S	99,862.42	0.01
100,000	PVH EX PHILLIPS VAN 4.125 24-29 16/07A	101,204.07	0.01
100,000	REVVITY INC 1.871.875 16-26 19/07A	98,333.23	0.01
100,000	STRYKER CORP 0.75 19-29 01/03A	91,387.16	0.01
100,000	STRYKER CORP 1 19-31 03/12A	86,751.34	0.01
100,000	STRYKER CORP 2.125 18-27 30/11A	98,227.98	0.01
150,000	STRYKER CORP 2.6250 18-30 30/11A	146,983.94	0.01
100,000	STRYKER CORP 3.375 23-28 11/12A	101,857.75	0.01
100,000	STRYKER CORP 3.625 24-36 11/09A	100,493.70	0.01
100,000	TAPESTRY INC 5.35 23-25 27/11A	102,036.78	0.01
100,000	TAPESTRY INC 5.375 23-27 16/11A	104,017.41	0.01
200,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	186,288.28	0.01
100,000	THERMO FISHER SCIENT 0.875 19-31 01/10A	87,206.93	0.01
100,000	THERMO FISHER SCIENT 1.45 17-27 16/03A	97,339.13	0.01
100,000	THERMO FISHER SCIENT 1.5 19-39 01/10A	76,388.86	0.00
200,000	THERMO FISHER SCIENT 1.75 20-27 02/04A	196,139.14	0.01
200,000	THERMO FISHER SCIENT 1.875 19-49 01/10A	138,585.36	0.01
100,000	THERMO FISHER SCIENT 2.375 20-32 02/04A	95,917.83	0.01
100,000	THERMO FISHER SCIENT 2.875 17-37 24/07A	95,349.72	0.01
100,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	100,477.82	0.01
100,000	THERMO FISHER SCIENT 3.65 22-34 21/11A	104,131.50	0.01
100,000	TIMKEN CO 4.1250 24-34 23/05A	99,172.95	0.01
100,000	TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	92,109.79	0.01
100,000	TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	95,528.54	0.01
200,000	TOYOTA MOTOR CREDIT 3.625 24-31 15/07A	204,008.14	0.01
100,000	TOYOTA MOTOR CREDIT 3.85 23-30 24/07A	103,038.61	0.01
250,000	TOYOTA MOTOR CREDIT 4.05 23-29 13/09A	260,696.00	0.02
200,000	UNILEVER CAPITAL 3.4000 23-33 06/06A	206,674.80	0.01
100,000	UNILEVER CAPITAL CORP3.30 23-29 06/06U	102,808.73	0.01
100,000	UNITED PARCEL 1.50 17-32 15/11A	90,520.14	0.01
200,000	UNITED PARCEL 1.625 15-25 15/11A	197,249.74	0.01
100,000	VERALTO CORPORATION 4.15% 24-31 19/09A	104,943.93	0.01
100,000	VERIZON COMM 0.875 19-27 08/04A	95,549.18	0.01
100,000	VERIZON COMM 0.875 19-32 19/03A32 19/03A	84,723.72	0.01
100,000	VERIZON COMM 1.125 21-35 19/09A	78,371.48	0.00
100,000	VERIZON COMM 2.625 14-31 01/12A31 01/12A	96,645.03	0.01
200,000	VERIZON COMM 3.25 14-26 17/02A	201,267.28	0.01
200,000	VERIZON COMM 4.25 22-30 31/10A	212,005.23	0.01
200,000	VERIZON COMM 4.75 22-34 31/10A	221,772.79	0.01
200,000	VERIZON COMMUNIC 0.375 21-29 22/03A	178,934.01	0.01
100,000	VERIZON COMMUNIC 0.75 21-32 22/03A	83,630.69	0.01
100,000	VERIZON COMMUNIC 1.85 20-40 18/05A	78,063.69	0.00
100,000	VERIZON COMMUNIC 3.75 24-36 28/02A	101,926.92	0.01
250,000	VERIZON COMMUNICATION 1.3 20-33 18/05A	212,300.29	0.01
100,000	VERIZON COMMUNICATION 1.375 16-28 02/11A	94,220.72	0.01
200,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	194,932.87	0.01
100,000	VERIZON COMMUNICATION 1.50 19-39 19/09A	74,955.55	0.00
220,000	VERIZON COMMUNICATION 1.875 17-29 26/10A	209,024.15	0.01
300,000	VERIZON COMMUNICATION 2.875 17-38 15/01A	276,236.91	0.02
100,000	VERIZON COMMUNICATION 3.5 24-32 28/06A	101,415.64	0.01
150,000	VF CORP 0.625 20-32 25/02A	110,045.50	0.01
100,000	VF CORP 4.25 23-29 07/03A	98,196.69	0.01
250,000	WAL-MART STORES INC 4.875 09-29 21/09A	277,401.98	0.02
100,000	WARNERMEDIA HOLDINGS 4.302 24-30 17/01A	100,572.47	0.01
100,000	WORLEY US FINANCE SU 0.875 21-26 09/06A	96,419.55	0.01
100,000	WP CAREY INC 4.25 24-32 23/07A	103,125.44	0.01
100,000	ZIMMER BIOMET HLDG 1.164 19-27 15/11A	94,840.23	0.01
100,000	ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	99,152.18	0.01
Floating rate notes		**54,976,568.77**	**3.32**
	Australia	**209,611.18**	**0.01**
200,000	AUSTRALIA NEW ZEA BK FL.R 23-33 03/02A	209,611.18	0.01
	Austria	**1,318,198.92**	**0.08**
100,000	ERSTE GROUP BANK AG FL.R 20-28 16/11A	92,143.47	0.01
100,000	ERSTE GROUP BANK AG FL.R 20-31 08/09	96,354.31	0.01
100,000	ERSTE GROUP BANK AG FL.R 22-33 07/06A	100,716.77	0.01
100,000	ERSTE GROUP BANK AG FL.R 23-30 30/05A	105,313.67	0.01
100,000	ERSTE GROUP BANK AG FL.R 23-31 16/01A	104,797.03	0.01
100,000	RAIF BA FL.R 22-32 20/12A	106,747.70	0.01
100,000	RAIFFEISEN BANK INT FL.R 23-28 15/09A	106,194.89	0.01
100,000	RAIFFEISEN BANK INT FL.R 24-29 21/08A	102,797.95	0.01
100,000	RAIFFEISEN BANK INTL FL.R 24-30 03/01A	100,994.75	0.01
100,000	RAIFFEISEN BANK INTL FL.R 24-30 31/05A	103,414.76	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	RAIFFEISENBK AUSTRIA FL.R 20-32 18/06A	94,832.33	0.01
200,000	RAIFFEISENBK AUSTRIA FL.R 23-27 26/01A	203,891.29	0.01
	Belgium	**1,667,799.05**	**0.10**
100,000	AGEAS NV FL.R 20-51 24/11A	86,806.80	0.01
100,000	AG INSURANCE SA FL.R 15-47 30/06A	99,076.77	0.01
100,000	ARGENTA SPAARBANK FL.R 22-27 29/11A	104,350.38	0.01
200,000	BELFIUS SA/NV FL.R 21-34 06/04A	178,752.30	0.01
100,000	BELFIUS SA/NV FL.R 23-33 19/04A	104,426.44	0.01
200,000	KBC GROUPE FL.R 22-27 23/11A	205,918.22	0.01
100,000	KBC GROUPE FL.R 22-28 21/01A	95,160.74	0.01
200,000	KBC GROUPE SA FL.R 20-27 16/06A	192,047.14	0.01
100,000	KBC GROUPE SA FL.R 21-27 01/03A27 01/03A	96,231.13	0.01
100,000	KBC GROUPE SA FL.R 21-31 07/12A	94,355.95	0.01
100,000	KBC GROUPE SA FL.R 23-29 28/11A	104,281.28	0.01
100,000	KBC GROUPE SA FL.R 23-30 19/04A	104,916.27	0.01
100,000	KBC GROUPE SA FL.R 23-33 25/04A	103,767.57	0.01
100,000	SOLVAY SA FL.R 20-XX 02/03A	97,708.06	0.01
	Canada	**203,529.81**	**0.01**
200,000	BANK OF MONTREAL FL.R 24-30 10/07A	203,529.81	0.01
	Croatia	**91,840.19**	**0.01**
100,000	ERSTE STEIERMARKISC FL.R 21-28 06/07A	91,840.19	0.01
	Czech Republic	**310,248.05**	**0.02**
100,000	CESKA SPORITELNA AS FL.R 23-27 29/06A	103,590.47	0.01
100,000	CESKA SPORITELNA FL.R 23-28 08/03A	104,185.49	0.01
100,000	RAIFFEISENBANK FL.R 4.959 24-30 05/06A	102,472.09	0.01
	Denmark	**422,973.85**	**0.03**
100,000	JYSKE BANK A/S FL.R 21-28 17/02A	94,291.04	0.01
100,000	NYKREDIT FL.R 22-32 29/12A	105,360.77	0.01
125,000	SYDBANK AS FL.R 21-26 10/11A	121,203.47	0.01
100,000	SYDBANK FL.R 24-27 30/09A	102,118.57	0.01
	Estonia	**106,491.86**	**0.01**
100,000	AKTSIASELTS LUMINOR FL.R 23-27 08/06A	106,491.86	0.01
	Finland	**402,503.80**	**0.02**
210,000	NORDEA BANK ABP FL.R 23-34 23/02A	221,879.03	0.01
200,000	SAMPO PLC FL.R 20-52 03/09A	180,624.77	0.01
	France	**11,088,104.79**	**0.67**
100,000	ARKEMA FL.R 24-XX 25/03A	102,356.28	0.01
200,000	AXA FL.R 22-43 10/03A	202,123.34	0.01
220,000	AXA SA FL.R 16-47 06/07A	220,110.67	0.01
300,000	AXA SA FL.R 18-49 28/05A	296,541.32	0.02
300,000	AXA SA FL.R 21-41 07/04A	257,393.39	0.02
200,000	AXA SA FL.R 22-42 10/07A	172,962.80	0.01
200,000	AXA SA FL.R 23-43 11/07A	218,532.31	0.01
200,000	BFCM FL.R 22-32 16/06A	200,763.41	0.01
200,000	BNP PARIBAS CARDIF FL.R 14-XX 25/11A	199,544.75	0.01
200,000	BNP PARIBAS FL.R 20-29 17/04A	186,936.63	0.01
100,000	BNP PARIBAS FL.R 23-29 13/01A	103,859.49	0.01
200,000	BNP PARIBAS FL.R 23-29 23/02A	206,304.46	0.01
300,000	BNP PARIBAS FL.R 23-31 13/04A	312,503.47	0.02
200,000	BNP PARIBAS FL.R 23-32 26/09A	211,878.94	0.01
100,000	BNP PARIBAS SA FL.R 20-27 14/10A	94,765.33	0.01
200,000	BNP PARIBAS SA FL.R 20-28 01/09A	185,942.47	0.01
200,000	BNP PARIBAS SA FL.R 20-28 19/02A	188,118.99	0.01
200,000	BNP PARIBAS SA FL.R 20-32 15/01A	188,558.09	0.01
200,000	BNP PARIBAS SA FL.R 21-30 19/01A	177,386.25	0.01
200,000	BNP PARIBAS SA FL.R 21-33 31/08A	179,209.59	0.01
300,000	BNP PARIBAS SA FL.R 22-28 25/07A	296,860.96	0.02
300,000	BNP PARIBAS SA FL.R 22-30 11/07A	267,011.48	0.02
200,000	BNP PARIBAS SA FL.R 22-32 31/03A	193,979.99	0.01
200,000	BNP PARIBAS SA FL.R 23-32 13/11A	214,638.63	0.01
200,000	BNP PARIBAS SUB FL.R 24-34 28/08A	201,839.73	0.01
100,000	BPCE FL.R 23-33 01/06A	106,888.95	0.01
200,000	BPCE FL.R 24-35 11/01A	209,057.32	0.01
100,000	BPCE ISSUER FL.R 24-36 26/02A	104,326.78	0.01
300,000	BPCE SA FL.R 22-28 14/01A	282,356.33	0.02
200,000	BPCE SA FL.R 22-29 02/03A	189,009.77	0.01
200,000	BPCE SA FL.R 23-30 02/03A	209,922.97	0.01
100,000	BPCE SA FL.R 23-34 14/06A	107,851.31	0.01
200,000	BPCE SA FL.R 23-35 25/01A	210,301.76	0.01
100,000	CA ASSURANCES SA FL.R 14-XX 14/10AA	100,692.55	0.01
200,000	CA ASSURANCES SA FL.R 18-48 29/01A	192,611.77	0.01
100,000	CNP ASSURANCES FL.R 15-47 10/06A	101,530.70	0.01
100,000	CNP ASSURANCES FL.R 19-50 27/07A	90,348.10	0.01
100,000	CNP ASSURANCES FL.R 23-52 18/07A	105,936.74	0.01
200,000	CREDIT AGRICOLE FL.R 16-48 27/09A	206,866.02	0.01
100,000	CREDIT AGRICOLE FL.R 23-33 28/08A	106,289.89	0.01
100,000	CREDIT AGRICOLE FL.R 24-31 23/01A	101,836.86	0.01
100,000	CREDIT AGRICOLE SA FL.R 21-29 21/09A	90,250.40	0.01
200,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	201,779.16	0.01
100,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	98,388.90	0.01
100,000	CREDIT AGRICOLE SA FL.R 22-28 12/01A	94,676.95	0.01
200,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	207,866.78	0.01
100,000	CREDIT MUTUEL ARKEA FL.R 20-29 11/06A	93,489.10	0.01
100,000	GROUPE DES ASSURANC FL.R 24-44 30/10A	102,070.58	0.01
100,000	GROUPE DES ASSUR FL.R 21-42 21/04A	83,809.13	0.01
100,000	LA BANQUE POSTA FL.R 24-31 01/04A	99,547.85	0.01
100,000	LA BANQUE POSTALE FL.R 20-31 26/01A	96,539.56	0.01
200,000	LA BANQUE POSTALE FL.R 21-32 02/02A	184,457.48	0.01
100,000	LA BANQUE POSTALE FL.R 22-28 09/02A	95,284.04	0.01
175,000	ORANGE SA FL.R 14-26 01/10A	179,210.34	0.01
200,000	ORANGE SA FL.R 19-XX 19/03A	191,565.15	0.01
100,000	ORANGE SA FL.R 20-XX 15/10A	92,283.34	0.01
100,000	ORANGE SA FL.R 21-XX 11/05A	89,410.74	0.01
100,000	ORANGE SA FL.R 23-XX 18/04A	106,550.27	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	ORANGE SA FL.R 4.5 24-99 31/12A	102,270.22	0.01
100,000	SCOR SE FL.R 15-46 08/06A	98,454.65	0.01
100,000	SCOR SE FL.R 16-48 27/05A	99,394.39	0.01
300,000	SOCIETE GENERALE SA FL.R 20-28 22/09A	279,331.09	0.02
100,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	96,604.80	0.01
100,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	96,640.39	0.01
200,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	189,009.31	0.01
100,000	SOCIETE GENERALE SA FL.R 21-29 12/06A	89,999.90	0.01
100,000	SOCIETE GENERALE SA FL.R 22-32 06/09A	103,876.82	0.01
100,000	SOGECAP FL.R 23-44 16/05A	110,646.00	0.01
100,000	SOGECAP SA FL.R 14-XX 18/02A14-49 29/12A	99,934.47	0.01
100,000	UNIBAIL-RODAMCO FL.R 23-XX 03/10A	108,812.39	0.01
	Germany	**5,484,633.39**	**0.33**
100,000	ALLIANZ SE FL.R 17-47 06/07A	99,869.56	0.01
100,000	ALLIANZ SE FL.R 19-49 25/09A	89,535.06	0.01
200,000	ALLIANZ SE FL.R 20-50 22/05A	184,253.82	0.01
200,000	ALLIANZ SE FL.R 22-38 07/09A	207,447.81	0.01
200,000	ALLIANZ SE FL.R 22-52 05/07A	205,001.30	0.01
100,000	BAYERISCHE LANDESBK FL.R 21-32 22/11A	91,451.49	0.01
100,000	CMZB FRANCFORT FL.R 22-32 06/12A	107,478.93	0.01
300,000	CMZB FRANCFORT FL.R 23-30 18/01A	321,086.63	0.02
100,000	CMZB FR FL.R 22-28 21/03A	103,734.06	0.01
100,000	COMMERZBANK AG FL.R 20-30 05/12A	99,889.40	0.01
100,000	COMMERZBANK AG FL.R 21-31 29/12A	95,122.17	0.01
200,000	COMMERZBANK AG FL.R 22-27 14/09A	199,869.52	0.01
100,000	COMMERZBANK AG FL.R 23-33 05/10A	109,440.71	0.01
100,000	COMMERZBANK AKTIENG FL.R 23-29 25/03A	106,519.72	0.01
100,000	COMMERZBANK AKTIENG FL.R 24-32 16/07A	102,469.95	0.01
100,000	COMMERZBANK AKTIENG FL.R 24-34 16/10A	103,066.78	0.01
200,000	DEUTSCHE BANK AG FL.R 20-30 19/11A	182,716.15	0.01
200,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	204,650.88	0.01
200,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	193,715.69	0.01
200,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	199,798.17	0.01
100,000	DEUTSCHE BANK AG FL.R 23-29 11/01A	106,304.60	0.01
200,000	DEUTSCHE BANK FL.R 22-30 05/09A	212,451.32	0.01
300,000	DEUTSCHE BK FL.R 24-28 12/07A	306,047.34	0.02
300,000	DEUTSCHE BK FL.R 24-35 12/07A	310,362.36	0.02
100,000	DEUTSCHE BK PARIS B FL.R 24-30 04/04A	102,527.83	0.01
100,000	DEUTSCHE BOERSE FL.R 22-48 23/06A	93,667.80	0.01
100,000	GERMANY FL.R 20-30 10/01A	89,138.51	0.01
100,000	HANNOVER RUECK SE FL.R 19-39 09/10A	89,259.49	0.01
200,000	HANNOVER RUECK SE FL.R 22-43 26/08A	227,367.49	0.01
100,000	INFINEON TECHNOLOGIES FL.R 19-XX 01/04A	98,013.69	0.01
100,000	LB HESSEN-THUERINGEN FL.R 22-32 15/09A	99,529.00	0.01
100,000	MERCK KGAA FL.R 19-79 25/06A	96,964.40	0.01
100,000	MERCK KGAA FL.R 20-80 09/09A	96,279.61	0.01
100,000	MUENCHENER RUECK FL.R 20-41 26/05A	86,582.05	0.01
100,000	MUENCHENER RUECK FL.R 21-42 26/05A	82,552.57	0.00
200,000	MUNICH REINSURANCE FL.R 18-49 26/05A/05A	198,076.38	0.01
100,000	TALANX AG FL.R 17-47 05/12A	95,841.36	0.01
100,000	TALANX AG FL.R 21-42 01/12A	86,549.79	0.01
	Greece	**102,594.26**	**0.01**
100,000	PIRAEUS BANK FL.R 24-29 17/07A	102,594.26	0.01
	Hong Kong	**89,663.00**	**0.01**
100,000	AIA GROUP LTD FL.R 21-33 09/09A	89,663.00	0.01
	Ireland	**1,268,101.54**	**0.08**
100,000	AIB GROUP PLC FL.R 22-28 04/04A	98,083.86	0.01
100,000	AIB GROUP PLC FL.R 22-29 16/02A	108,160.82	0.01
200,000	AIB GROUP PLC FL.R 23-29 23/07A	210,076.11	0.01
100,000	BANK OF IRELAND GROUP FL.R 23-29 13/11A	105,442.88	0.01
350,000	BANK OF IRELAND GRP FL.R 21-27 10/05A	336,185.17	0.02
100,000	BANK OF IRELAND GRP FL.R 22-33 01/03A	108,804.06	0.01
100,000	BK IRELAND GROUP FL.R 24-34 10/08A	102,837.36	0.01
100,000	PERMANENT TSB GROUP FL.R 23-28 25/04A	107,375.21	0.01
100,000	ZURICH FIN IRELAND FL.R 20-50 17/09A	91,136.07	0.01
	Italy	**4,190,557.49**	**0.25**
200,000	ASSICURAZ GENERALI FL.R 14-XX 21/11A	200,690.99	0.01
100,000	ASSICURAZ GENERALI FL.R 15-47 27/10A	105,476.55	0.01
100,000	ASSICURAZ GENERALI FL.R 16-48 08/06A	104,556.92	0.01
100,000	BANCA MEDIOLANUM FL.R 22-27 22/01A	102,264.61	0.01
100,000	BANCA POPOLARE DI S FL.R 23-28 26/09A	106,220.71	0.01
150,000	BANCO BPM S.P.A. FL.R 24-30 09/09A	151,218.06	0.01
200,000	BANCO BPM SPA FL.R 24-30 17/01A	210,189.06	0.01
100,000	BPER BANCA FL.R 24-30 20/02A	103,862.20	0.01
200,000	CREDITO EMILIANO FL.R 23-30 26/03A	214,112.96	0.01
100,000	FINECO BANK SPA FL.R 21-27 21/10A	94,869.54	0.01
100,000	ICCREA BANCA FL.R 22-27 20/09A	105,968.50	0.01
100,000	ICCREA BANCA FL.R 23-28 20/01A	107,940.88	0.01
150,000	INTESA SANPAOLO SPA FL.R 24-32 16/09A	151,882.50	0.01
150,000	MEDIOBANCABCA CREDI FL.R 24-30 04/07A	153,663.14	0.01
200,000	MEDIOBANCA FL.R 22-29 07/02A	210,293.34	0.01
100,000	MEDIOBANCA FL.R 23-28 14/03A	104,176.04	0.01
100,000	MEDIOBANCA FL.R 23-30 01/02A	105,134.46	0.01
150,000	UNICREDIT FL.R 23-29 16/02A	155,838.98	0.01
200,000	UNICREDIT FL.R 23-29 17/01A	211,435.07	0.01
150,000	UNICREDIT FL.R 24-28 11/06A	152,912.53	0.01
390,000	UNICREDIT FL.R 24-31 23/01A	406,097.55	0.02
250,000	UNICREDIT SPA FL.R 20-27 22/07A	246,907.99	0.01
200,000	UNICREDIT SPA FL.R 21-29 05/07A	184,801.11	0.01
300,000	UNICREDIT SPA FL.R 22-28 18/01A	287,482.44	0.02
200,000	UNICREDIT SPA FL.R 23-30 14/02A	212,561.36	0.01
	Japan	**350,051.00**	**0.02**
200,000	MITSUBISHI UFJ FINAN FL.R 23-31 07/06A	214,118.19	0.01
150,000	MIZUHO FINANCIAL GRP FL.R 21-29 06/09A	135,932.81	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Liechtenstein	**100,134.07**	**0.01**
100,000	SWISS LIFE FINANCE FL.R 24-44 01/10A	100,134.07	0.01
	Luxembourg	**625,647.24**	**0.04**
100,000	AROUNDTOWN FINANCE FL.R 24-49 31/12A	92,864.06	0.01
100,000	AROUNDTOWN FINANCE FL.R 24-XX 31/12A	84,896.73	0.01
100,000	AROUNDTOWN SA FL.R 21-XX 15/07A12A	81,968.53	0.00
200,000	GRAND CITY PROPERTIES FL.R 20-XX 09/06A	178,639.81	0.01
100,000	HELVETIA EUROPE FL.R 20-41 30/06A	91,869.35	0.01
100,000	SWISS RE FINANCE LUX FL.R 19-50 30/04A	95,408.76	0.01
	Netherlands	**4,489,256.20**	**0.27**
200,000	ABN AMRO BANK NV FL.R 22-33 22/02A	208,890.43	0.01
115,000	ACHMEA BV FL.R 24-44 02/11A	121,063.32	0.01
100,000	ADECCO INTL FIN SERV FL.R 21-82 21/03A	92,259.96	0.01
100,000	ASR NEDERLAND NV FL.R 19-49 02/05A	97,049.87	0.01
200,000	ASR NEDERLAND NV FL.R 22-43 07/12A	235,258.96	0.01
100,000	COOPERATIEVE RABOBANK FL.R 21-27 01/12A	94,779.09	0.01
200,000	DE VOLKSBANK NV FL.R 20-30 22/10AA	196,159.19	0.01
200,000	ING GROEP NV FL.R 20-29 18/02A	181,637.38	0.01
200,000	ING GROEP NV FL.R 24-29 12/08A	205,122.39	0.01
200,000	ING GROEP NV FL.R 24-30 03/09A	202,407.99	0.01
200,000	ING GROEP NV FL.R 24-34 15/08A	204,571.46	0.01
200,000	ING GROEP NV FL.R 24-35 03/09A	202,484.77	0.01
200,000	ING GROEP NV FL.R 24-35 12/02A	207,341.86	0.01
100,000	ING GROEP NV FL.R 24-35 26/08A	101,550.11	0.01
100,000	ING GROUP NV FL.R 19-30 13/11A	96,920.18	0.01
200,000	ING GROUP NV FL.R 20-31 26/05A	195,744.03	0.01
300,000	ING GROUP NV FL.R 21-28 29/09A	277,427.89	0.02
300,000	ING GROUP NV FL.R 21-32 16/11A	278,073.93	0.02
300,000	ING GROUP NV FL.R 22-27 16/02A	292,834.86	0.02
100,000	ING GROUP NV FL.R 22-33 14/11A	112,401.64	0.01
100,000	ING GROUP NV FL.R 22-33 24/08A	101,499.59	0.01
150,000	NN GROUP NV FL.R 14-XX 15/07A	150,809.45	0.01
100,000	NN GROUP NV FL.R 17-48 13/01A	102,907.08	0.01
100,000	NN GROUP NV FL.R 22-43 01/03A	106,804.08	0.01
100,000	NN GROUP NV FL.R 23-43 03/11A	111,014.71	0.01
300,000	RABOBANK FL.R 23-29 25/04A	312,241.98	0.02
	Norway	**1,245,872.84**	**0.08**
300,000	DNB BANK ASA FL.R 22-27 21/09A-27	301,837.78	0.02
325,000	DNB BANK ASA FL.R 23-27 16/02A	327,988.91	0.02
400,000	DNB BANK ASA FL.R 23-28 19/07A	416,931.18	0.03
100,000	DNB BANK ASA FL.R 23-29 14/03A	103,714.32	0.01
100,000	SPAREBANK 1 SR-BANK FL.R 21-27 15/07A	95,400.65	0.01
	Poland	**303,479.42**	**0.02**
200,000	PKO BANK POLSKI FL.R 24-27 12/09A	201,146.01	0.01
100,000	PKO BANK POLSKI FL.R 24-29 18/06A	102,333.41	0.01
	Portugal	**297,974.94**	**0.02**
100,000	CAIXA GERAL DE FL.R 21-27 21/09A	94,970.45	0.01
100,000	NOVO BAN FL.R 3.5 24-29 09/03A	100,749.55	0.01
100,000	NOVO BAN FL.R 4-28 08/03A	102,254.94	0.01
	Spain	**4,726,261.87**	**0.29**
100,000	ABANCA CORP BANCA FL.R 21-27 08/09A9A	95,277.44	0.01
100,000	ABANCA CORP BANCA FL.R 23-30 02/04A	109,612.81	0.01
100,000	BANCO DE BADELL FL.R 23-29 07/02A	106,462.39	0.01
200,000	BANCO DE BADELL FL.R 23-29 07/06A	213,467.73	0.01
100,000	BANCO DE BADELL FL.R 24-30 13/09A	104,106.24	0.01
100,000	BANCO DE SABADELL FL.R 22-28 10/11A	106,169.97	0.01
200,000	BANCO DE SABADELL SA FL.R 23-29 08/09A	216,160.15	0.01
100,000	BANCO DE SABADELL SA FL.R 24-30 15/01A	103,573.25	0.01
200,000	BANCO SANTANDER ALL FL.R 24-30 09/01A	203,936.28	0.01
200,000	BANCO SANTANDER ALL FL.R 24-34 22/04A	208,267.40	0.01
300,000	BANCO SANTANDER FL.R 23-33 23/08A	319,598.29	0.02
200,000	BANCO SANTANDER SA FL.R 21-29 24/06A	183,381.20	0.01
200,000	BANKINTER SA FL.R 21-32 23/12A	187,265.60	0.01
100,000	BANKINTER SA FL.R 24-32 10/09A	101,091.89	0.01
200,000	BBVA FL.R 24-36 08/02A	207,893.93	0.01
200,000	BBVA SA FL.R 21-27 24/03A	192,299.44	0.01
100,000	BBVA SA FL.R 23-31 13/01A	106,494.87	0.01
100,000	CAIXABANK FL.R 24-32 09/02A	103,561.17	0.01
100,000	CAIXABANK SA FL.R 20-26 18/11A11A	96,879.81	0.01
100,000	CAIXABANK SA FL.R 21-31 18/03A	96,525.63	0.01
200,000	CAIXABANK SA FL.R 22-28 21/01A	190,457.45	0.01
200,000	CAIXABANK SA FL.R 22-30 14/11A	219,126.28	0.01
200,000	CAIXABANK SA FL.R 22-33 23/02A	215,069.42	0.01
100,000	CAIXABANK SA FL.R 23-27 16/05A	102,498.11	0.01
200,000	CAIXABANK SA FL.R 23-29 19/07A	212,756.67	0.01
100,000	CAIXABANK SA FL.R 23-34 19/07A	110,635.99	0.01
100,000	IBERCAJA FL.R 23-27 07/06A	104,087.17	0.01
100,000	IBERCAJA FL.R 24-28 30/07A	103,390.55	0.01
100,000	MAPFRE FL.R 18-48 07/09A	100,874.62	0.01
100,000	RED ELECTRICA FL.R 23-XX 07/08A	102,299.79	0.01
100,000	UNICAJA BANCO SA FL.R 21-26 01/12A	97,233.40	0.01
100,000	UNICAJA BANCO SA FL.R 23-29 21/02A	105,806.93	0.01
	Sweden	**594,160.89**	**0.04**
100,000	SKANDINAVISKA ENSKI FL.R 24-34 27/11A	104,076.39	0.01
100,000	SWEDBANK AB FL.R 21-27 20/05A	95,876.52	0.01
100,000	SWEDBANK AB FL.R 22-32 23/08A	100,672.34	0.01
100,000	TELIA COMPANY AB FL.R 20-81 11/02A	96,027.47	0.01
100,000	TELIA COMPANY AB FL.R 22-82 21/12A	102,000.22	0.01
100,000	TELIA COMPANY AB FL.R 22-83 30/06A	95,507.95	0.01
	Switzerland	**2,923,638.89**	**0.18**
200,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	193,211.69	0.01
200,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	189,279.59	0.01
200,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	197,807.17	0.01
500,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	572,362.74	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	CREDIT SUISSE GROUP FL.R 22-32 02/04A	290,600.81	0.02
200,000	UBS GROUP AG FL.R 22-27 15/06A	199,030.89	0.01
200,000	UBS GROUP AG FL.R 23-28 17/03A	207,223.74	0.01
350,000	UBS GROUP AG FL.R 23-31 11/01A	368,085.90	0.02
200,000	UBS GROUP AG FL.R 23-32 17/03A	215,118.27	0.01
200,000	UBS GROUP INC FL.R 21-26 03/11A	193,504.97	0.01
100,000	ZUERCHER KANTONALBA FL.R 23-27 15/09A	102,909.68	0.01
200,000	ZURCHER KANTONALBANK FL.R 22-28 13/04A	194,503.44	0.01
	United Kingdom	**5,447,316.57**	**0.33**
100,000	BARCLAYS PLC FL.R 22-34 29/01A	110,578.70	0.01
200,000	HSBC FL.R 23-28 10/03A	208,008.85	0.01
200,000	HSBC FL.R 23-32 10/03A	215,760.56	0.01
100,000	HSBC FL.R 24-35 22/03A	103,398.00	0.01
200,000	HSBC HOLDINGS PLC FL.R 20-31 13/11A	172,689.10	0.01
200,000	HSBC HOLDINGS PLC FL.R 21-29 24/09A	181,342.83	0.01
300,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	300,154.88	0.02
200,000	HSBC HOLDINGS PLC FL.R 22-32 16/11A	215,879.29	0.01
300,000	HSBC HOLDINGS PLC FL.R 23-33 23/05A	326,579.88	0.02
100,000	HSBC HOLDINGS PLC FL.R 24-30 25/09A	100,787.18	0.01
100,000	HSBC HOLDINGS PLC FL.R 24-35 25/09A	101,651.54	0.01
100,000	INVESTEC BANK PLC FL.R 21-27 17/02A	96,226.33	0.01
200,000	LLOYDS BANKING GROUP FL.R 22-30 24/08A	199,362.69	0.01
100,000	LLOYDS BANKING GROUP FL.R 23-29 11/01A	104,764.79	0.01
200,000	LLOYDS BANKING GROUP FL.R 23-31 21/09A	215,146.54	0.01
200,000	LLOYDS BANKING GROUP FL.R 24-30 06/11A	202,290.40	0.01
200,000	NATIONWIDE BUILDING FL.R 24-32 24/07A	205,197.89	0.01
100,000	NATWEST GROUP FL.R 23-28 14/03A	103,992.85	0.01
110,000	NATWEST GROUP FL.R 24-31 05/08A	112,031.22	0.01
100,000	NATWEST GROUP FL.R 24-32 12/09A	100,846.02	0.01
100,000	NATWEST GROUP PLC FL.R 21-30 26/02A	90,160.87	0.01
200,000	NATWEST GROUP PLC FL.R 21-32 14/09A	186,142.63	0.01
100,000	NATWEST GROUP PLC FL.R 22-28 06/09A	103,044.18	0.01
200,000	NATWEST GROUP PLC FL.R 23-29 16/02A	210,400.01	0.01
100,000	NATWEST GROUP PLC FL.R 23-34 28/02A	107,256.04	0.01
100,000	SANTANDER UK GROUP FL.R 21-29 13/09A	90,467.49	0.01
100,000	SANTANDER UK GROUP FL.R 22-28 25/08A	101,210.67	0.01
180,000	SSE PLC FL.R 20-XX 14/07A	175,810.80	0.01
100,000	SSE PLC FL.R 22-XX 21/04A	99,750.00	0.01
100,000	STANDARD CHARTERED FL.R 17-27 03/10A	97,320.18	0.01
100,000	STANDARD CHARTERED FL.R 20-28 16/01A	95,289.72	0.01
200,000	STANDARD CHARTERED FL.R 20-30 09/06A	197,920.08	0.01
200,000	STANDARD CHARTERED FL.R 23-31 10/05A	215,109.88	0.01
100,000	STANDARD CHARTERED FL.R 24-32 04/03A	104,006.73	0.01
100,000	SWISS RE FINANCE UK FL.R 20-52 04/06A	92,466.30	0.01
100,000	VIRGIN MONEY UK PLC FL.R 23-28 29/10A	104,271.45	0.01
	United States of America	**6,915,923.66**	**0.42**
200,000	BANK OF AMERICA CORP FL.R 17-27 04/05A	196,387.01	0.01
156,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	151,444.49	0.01
200,000	BANK OF AMERICA CORP FL.R 19-29 08/08A	182,434.64	0.01
175,000	BANK OF AMERICA CORP FL.R 19-30 09/05A	162,342.83	0.01
250,000	BANK OF AMERICA CORP FL.R 20-29 31/03A	255,626.02	0.02
200,000	BANK OF AMERICA CORP FL.R 20-31 26/10A	171,780.53	0.01
100,000	BANK OF AMERICA CORP FL.R 21-28 24/05A	93,606.87	0.01
300,000	BANK OF AMERICA CORP FL.R 21-31 22/03A	262,250.61	0.02
380,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	375,508.93	0.02
300,000	BANK OF AMERICA CORP FL.R 22-33 27/04A	288,946.32	0.02
220,000	CITIGROUP FL.R 24-32 14/05A	224,686.71	0.01
200,000	CITIGROUP INC FL.R 19-27 08/10A	190,572.24	0.01
200,000	CITIGROUP INC FL.R 22-28 22/09A	204,747.92	0.01
290,000	CITIGROUP INC FL.R 22-33 22/09A	302,270.66	0.02
300,000	JPM CHASE FL.R 24-34 21/03A	308,120.02	0.02
200,000	JPMORGAN CHASE & CO FL.R 19-32 04/11A	173,113.55	0.01
300,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	290,528.31	0.02
350,000	JPMORGAN CHASE CO FL.R 18-29 12/06A	336,403.35	0.02
400,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	389,698.83	0.02
200,000	JPMORGAN CHASE CO FL.R 19-31 25/07A	177,528.09	0.01
100,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	94,364.91	0.01
350,000	JPMORGAN CHASE CO FL.R 22-30 23/03A	333,803.18	0.02
400,000	JPMORGAN CHASE CO FL.R 23-31 13/11A	427,818.96	0.03
200,000	MORGAN STAN CAP SERV FL.R 22-28 25/10A	210,986.20	0.01
300,000	MORGAN STANLEY CAP FL.R 22-32 07/05A	293,259.05	0.02
100,000	MORGAN STANLEY FL.R 17-26 23/10A	98,173.52	0.01
200,000	MORGAN STANLEY FL.R 20-29 26/10A	180,463.57	0.01
200,000	MORGAN STANLEY FL.R 22-34 25/01A	223,755.99	0.01
300,000	MORGAN STANLEY FL.R 23-29 03/03A	315,300.35	0.02
Convertible bonds		**197,286.97**	**0.01**
	Spain	**94,389.41**	**0.01**
100,000	BANCO SANTANDER S.A 1.125 18-28 25/10A	94,389.41	0.01
	United States of America	**102,897.56**	**0.01**
100,000	US BANCORP -32 21/05A	102,897.56	0.01
Other transferable securities		**53,637,947.72**	**3.24**
Bonds		**47,512,031.19**	**2.87**
	Australia	**379,649.91**	**0.02**
100,000	APTA INFRASTRUCTURE 0.75 21-29 15/03A	89,810.22	0.01
100,000	MACQUARIE GROUP LTD 0.943 22-29 19/01A	91,386.42	0.01
100,000	WESTPAC BANKING 3.131 24-31 15/04A	102,595.83	0.01
100,000	WESTPAC BANKING CORP 0.875 16-27 17/04A	95,857.44	0.01
	Austria	**360,215.73**	**0.02**
100,000	AUTOBAHNEN- UND SCH 0.1 20-35 16/07A	75,404.69	0.00
100,000	AUTOBAHN SCHNELL 2.7500 24-34 02/10A	100,337.62	0.01
100,000	BAWAG BK FUR ARBEIT W 0.1 21-31 12/05A	84,192.29	0.01
100,000	ERSTE GROUP BANK AG 3.25 24-32 27/08A	100,281.13	0.01
	Belgium	**4,200,233.53**	**0.25**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	ARGENTA BANQUE D'EPA 1 20-26 13/10A	97,818.37	0.01
100,000	ELIA TRANSMISSION BE 3.75 24-36 15/01A	102,019.78	0.01
830,000	EUROPEAN UNION 2.5 24-31 04/12A	827,238.66	0.05
1,900,000	EUROPEAN UNION 3.0 24-34 04/12A	1,937,871.81	0.12
1,000,000	EUROPEAN UNION 3.375 24-39 04/10A	1,030,586.74	0.06
200,000	ING BELGIUM NV 3.375 23-27 31/05A	204,698.17	0.01
	Canada	**1,685,915.97**	**0.10**
250,000	CPPIB CAPITAL 0.875 19-29 06/02A	234,026.72	0.01
250,000	CPPIB CAPITAL INC 0.25 21-41 18/01A	158,943.34	0.01
300,000	EXPORT DEVELOPMENT C 2.625 24-29 17/01A	303,523.87	0.02
200,000	GREAT WEST LIFECO 1.75 16-26 07/12A	195,615.01	0.01
200,000	PROVINCE DE QUEBEC 3.35 24-39 23/07A	205,217.50	0.01
200,000	QUEBEC MONTREAL 3.125 24-34 27/03A	204,831.06	0.01
100,000	ROYAL BANK OF CANADA 0.01 20-27 21/01A	94,507.37	0.01
300,000	ROYAL BANK OF CANADA 1.75 22-29 08/06A	289,251.10	0.02
	China	**200,605.10**	**0.01**
100,000	CHINA GOVT INTL 2.5000 24-27 09/10A	100,296.30	0.01
100,000	CHINA GOVT INTL 2.6250 24-31 10/09U	100,308.80	0.01
	Croatia	**595,281.46**	**0.04**
580,000	CROATIA 3.375 24-34 12/03A	595,281.46	0.04
	Czech Republic	**91,980.19**	**0.01**
100,000	RAIFFEISENBANK AS 1 21-28 09/06A	91,980.19	0.01
	Denmark	**607,772.26**	**0.04**
100,000	COLOPLAST FINANCE BV 2.75 22-30 19/05A	98,372.36	0.01
300,000	KOMMUNEKREDIT 2.625 24-32 04/03A	302,564.94	0.02
100,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	102,371.35	0.01
100,000	PANDORA 4.5 23-28 10/04A	104,463.61	0.01
	Finland	**1,072,631.08**	**0.06**
100,000	NORDEA BAKN ABP 2.5 22-32 14/09A	98,929.54	0.01
100,000	NORDEA BKP 3.625 24-34 15/03A	102,579.09	0.01
100,000	NORDEA MORTGAGE BANK 3.0 24-34 12/04A	102,380.78	0.01
200,000	NORDISKA INVESTERINGS 0.0 20-27 30/04A	188,969.04	0.01
100,000	OP CORPORATE BANK 4.0 23-28 13/06A	104,313.75	0.01
100,000	OP CORPORATE BANK PL 0.375 21-28 16/06A	91,119.80	0.01
100,000	OP CORPORATE BANK PLC 4.125 22-27 18/04A	103,473.94	0.01
100,000	OP MORTGAGE BANK 0.0500 20-28 21/04A	91,834.27	0.01
100,000	UPM KYMMENE CORP 0.125 20-28 19/11A	89,476.88	0.01
100,000	UPM KYMMENE OY 3.375 24-34 29/08A	99,553.99	0.01
	France	**6,939,412.62**	**0.42**
100,000	AGENCE FRANCAISE DE 0.5000 19-35 31/05A	76,469.18	0.00
400,000	AGENCE FRANCAISE DE 3.00 24-34 17/01A	398,068.95	0.02
200,000	AIR LIQUIDE FINANCE 2.875 22-32 16/09A	198,835.14	0.01
100,000	ARKEA PUBLIC SECTOR 3.111 24-29 28/02A	102,154.72	0.01
200,000	BANQUE FEDERATIVE 3.75 24-34 03/02A	206,214.58	0.01
100,000	BPCE 1.00 22-32 14/01A	84,422.13	0.01
100,000	BPCE SFH 0.01 21-29 29/01A	89,620.39	0.01
100,000	BPCE SFH 2.875 24-27 15/01A	100,954.98	0.01
100,000	BPIFRANCE 0.625 16-31 22/07A	86,607.32	0.01
100,000	BPI FRANCE 3.50 23-27 27/09A	102,759.82	0.01
100,000	BPIFRANCE FINANCEMENT 0.625 18-26 25/05A	96,968.09	0.01
200,000	BPIFRANCE SA 3.125 23-33 25/05A	202,889.12	0.01
100,000	CA HOME LOAN 1.50 17-37 03/02A	84,412.61	0.01
100,000	CAISSE DES DEPOTS 0.75 18-28 18/09A	92,841.79	0.01
100,000	CAISSE DES DEPOTS ET 3.375 23-30 25/11A	103,515.40	0.01
200,000	CAISSE FRANCAISE 0.1 19-29 13/11A	175,798.31	0.01
100,000	CAISSE FRANCAISE DE 0.01 21-29 01/10A	87,857.28	0.01
200,000	CIE DE FINANCEMENT F 3.125 24-30 06/06A	204,644.30	0.01
200,000	CIE FINANCEMENT 3.1250 24-27 24/04A	203,317.44	0.01
100,000	CIE FINANC FONCIER 0.75 18-26 29/05A	97,187.69	0.01
100,000	COUNCIL OF EUROPE 0.05 20-30 21/01A	88,817.08	0.01
100,000	COUNCIL OF EUROPE 0.625 19-29 30/01A	93,329.28	0.01
80,000	COUNCIL OF EUROPE DE 2.75 24-31 16/04A	81,598.76	0.00
200,000	CREDIT AGRICOLE 3.75 24-34 22/01A	207,406.60	0.01
200,000	CREDIT MUTUEL ARKEA 0.01 20-30 04/10A	170,755.58	0.01
100,000	CREDIT MUTUEL ARKEA 0.375 19-28 03/10A	90,307.91	0.01
200,000	CRH-CAISSE DE REFINA 2.875 24-31 25/03A	201,906.88	0.01
100,000	CRHCAISSE DE REFINAN 3.125 24-36 03/06A	101,858.66	0.01
100,000	DANONE SA 3.2 24-31 12/09A	101,342.31	0.01
100,000	DANONE SA 3.481 24-30 03/05A	102,620.79	0.01
100,000	ESSILORLUXOTTICA 2.875 24-29 05/03A	100,579.78	0.01
100,000	GROUPE DES ASSURANCE 3.75 24-29 30/04A	101,957.78	0.01
100,000	KERING 3.625 23-31 05/09A	102,315.17	0.01
100,000	KERING FINANCE 3.625 24-36 11/03A	99,309.99	0.01
200,000	KERING SA 3.625 23-27 05/09A	204,701.51	0.01
100,000	LEGRAND SA 1 18-26 06/03A	97,725.41	0.01
100,000	LEGRAND SA 3.5 24-34 26/06A	102,057.97	0.01
100,000	L OREAL SA 3.375 23-29 23/11A	103,540.73	0.01
100,000	MICHELIN LUXEMBOURG 1.75 15-27 28/05A	97,417.49	0.01
100,000	RTE EDF TRANSPORT SA 1.875 17-37 23/10A	83,474.50	0.01
200,000	SNCF 3.1250 22-27 02/11A	202,762.51	0.01
100,000	SOC DE FINANCEMENT LOC 0.25 21-31 01/12A	83,027.12	0.01
100,000	SOCIETE DE FINANCEMENT LOCA 20-28 21/11A	89,625.96	0.01
200,000	SOCIETE DES AUTOROUT 3.25 23-33 19/01A	200,342.81	0.01
100,000	SOCIETE DES GRANDS 0.3 21-36 02/09A	70,862.19	0.00
100,000	SOCIETE GENERALE SFH 0.01 21-31 05/02A	84,494.07	0.01
100,000	SOCIETE GENERALE SFH 3.00 24-27 01/02A	101,157.48	0.01
100,000	TELEPERFORMANCE 5.2500 23-28 22/11A	104,785.97	0.01
200,000	UNEDIC 1.25 18-33 30/05A	176,104.84	0.01
100,000	UNIBAIL-RODAMCO 1.8750 18-31 15/01A	91,764.86	0.01
100,000	UNIBAIL-RODAMCO SE 2.00 17-37 29/05A	81,511.21	0.00
100,000	UNIBAIL RODAMCO SE 3.5 24-29 11/09A	100,663.60	0.01
100,000	UNIBAIL RODAMCO SE 3.875 24-34 11/09A	99,947.70	0.01
200,000	UNION NAT INT EMP COM I 0.5 21-36 25/05A	150,087.10	0.01
200,000	UNION NAT INTERPRO 0.00 20-30 05/03A	173,711.78	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Germany	**6,126,870.69**	**0.37**
100,000	BAYERISCHE LAND 2.6250 24-34 25/09A	99,798.00	0.01
100,000	BAYERISCHE LANDESBK 2.875 24-30 15/07A	101,996.71	0.01
200,000	BERLIN HYP AG 0.01 20-28 07/07A	182,753.64	0.01
100,000	BERLIN HYP AG 0.01 20-30 02-09A	86,266.69	0.01
50,000	BREMEN 1.00 19-39 27/05A	38,957.03	0.00
300,000	COMMERZBANK AKTIENGE 3.375 23-28 28/08A	310,356.53	0.02
300,000	DE BAHN FIN 1.125 19-28 18/01A	284,510.95	0.02
75,000	DEUTSCHE BAHN FINANC 0.875 20-39 23/06A	53,791.12	0.00
200,000	DEUTSCHE BANK AG 0.5 19-26 22/01A	194,571.22	0.01
100,000	DEUTSCHE BANK AG 2.625 22-37 30/06A	97,843.84	0.01
100,000	DEUTSCHE BK PARIS BR 3.375 23-29 13/03A	103,486.47	0.01
200,000	DEUTSCHE GENOSSENSCH 3.125 24-34 28/02A	207,375.40	0.01
100,000	DEUTSCHE KREDITBANK 2.75 24-34 02/10A	100,010.36	0.01
50,000	DEUTSCHE LUFTHANSA A 3.625 24-28 03/09A	50,330.54	0.00
300,000	DEUTSCHE PFANDBRIEFBK 3.00 22-27 25/01A	301,718.93	0.02
100,000	FREIE HANSESTAD 2.3750 24-29 02/10A	100,171.82	0.01
100,000	GEMEINSAME BUNDESLANDE 0.01 21-31 04/02A	86,083.09	0.01
130,000	GERMANY 0.01 20-29 19/02A	117,661.11	0.01
200,000	GERMANY 0.625 19-29 05/02A	186,387.72	0.01
200,000	GERMANY 0 21-31 10/03A	171,696.32	0.01
100,000	HENKEL AG CO KGAA 0.5 21-32 17/11A	84,679.46	0.01
100,000	INFINEON TECHNOLOGIE 3.375 24-27 26/02A	101,463.85	0.01
100,000	LAND BERLIN 0.01 20-28 26/10A	91,264.31	0.01
200,000	LAND BERLIN 1.625 22-32 02/08A	187,918.33	0.01
200,000	LANDESBANK BADEN-WUR 3.125 24-29 13/11A	206,425.70	0.01
100,000	LANDESBANK HESSEN-THU 0.125 20-30 22/01A	88,225.25	0.01
100,000	LANDESBANK LAND BADE 3.5 23-27 26/04A	102,718.92	0.01
100,000	LANDESBK HESS.TH. 0.01 19-29 26/09A	88,448.37	0.01
100,000	LAND HESSEN 2.5000 24-31 01/10A	100,254.44	0.01
500,000	LAND HESSEN 2.625 24-34 25/08A	500,539.02	0.03
250,000	LAND HESSEN 2.75 24-34 10/01A	253,811.35	0.02
200,000	LANDWIRTSCHAFTLICHE REN 1.9 22-32 12/07A	192,263.13	0.01
100,000	NRW.BANK ZCP 21-28 22/09A	91,241.56	0.01
400,000	NRW 2.7 24-34 05/09A	402,742.85	0.02
100,000	NRWBANK 0.00 21-31 03/02A	85,639.14	0.01
300,000	NRWBANK 2.875 24-34 25/07A	306,439.54	0.02
300,000	UNICREDIT BANK AG 0.01 19-27 19/11A	277,935.02	0.02
100,000	UNICREDIT BANK AG 0.01 21-29 21/05A	89,092.96	0.01
	Greece	**389,299.72**	**0.02**
400,000	GREECE 21-26 12/02A	389,299.72	0.02
	Indonesia	**163,190.02**	**0.01**
200,000	INDONESIA 1.3 21-34 23/03A	163,190.02	0.01
	Ireland	**884,233.80**	**0.05**
100,000	ATLAS COPCO AB 0.125 19-29 03/09A	88,070.68	0.01
484,000	IRELAND 2.6 24-34 18/10A	489,429.07	0.03
100,000	LINDE PUBLIC LIMITED 3.375 24-30 04/06A	102,782.65	0.01
100,000	LINDE PUBLIC LIMITED 3.5 24-34 04/06A	102,667.68	0.01
100,000	LINDE PUBLIC LIMITED 3.75 24-44 04/06A	101,283.72	0.01
	Italy	**1,447,616.10**	**0.09**
100,000	ASS GENERALI 3.547 24-34 15/01A	101,254.58	0.01
100,000	BANCO BPM 3.25 24-31 28/05A	102,354.34	0.01
100,000	CREDITO EMILIANO 3.25 24-29 18/04A	102,080.09	0.01
1,004,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	1,052,871.33	0.06
100,000	TERNA SPA 0.375 21-29 23/06A	89,055.76	0.01
	Japan	**96,082.15**	**0.01**
100,000	NIDEC CORP 0.046 21-26 30/03A	96,082.15	0.01
	Luxembourg	**2,843,239.29**	**0.17**
400,000	BANK EUROP INVEST 3.00 23-28 15/11A	410,949.44	0.02
100,000	BANQUE EUROP D'INV1.125 18-32 15/11A	90,072.10	0.01
900,000	BANQUE EUROPEENNE D 2.625 24-34 04/09A	896,673.99	0.05
225,000	BANQUE EUROP INVEST 0.05 22-29 15/11A	200,246.24	0.01
200,000	BK EUROPEENNE INVEST 0.00 20-28 15/05A	184,784.00	0.01
850,000	EUROPEAN FINL STABIL 2.875 24-31 28/05A	868,565.90	0.05
100,000	NESTLE FINANCE INT 3.25 22-31 15/01A	103,424.78	0.01
100,000	TYCO ELECTRONICS GRO 0 21-29 16/02A	88,522.84	0.01
	Netherlands	**5,123,112.33**	**0.31**
100,000	ABB FINANCE BV 3.125 24-29 15/01A	101,249.92	0.01
200,000	ABB FINANCE BV 3.375 24-34 15/01A	204,057.73	0.01
300,000	ABN AMRO BANK 2.625 24-27 30/08A	302,169.88	0.02
100,000	ABN AMRO BANK NV 1 21-33 02/06A	84,539.19	0.01
200,000	ACHMEA BANK NV 3.75 23-26 19/10A	204,842.07	0.01
100,000	ALLIANZ FIN.II 0.875 19-26 15/01A	97,638.36	0.01
90,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	91,110.10	0.01
100,000	BNG BANK N.V. 2.875 24-31 11/06A	102,444.09	0.01
100,000	BNG BANK NV 0.0500 19-29 20/11A	88,839.27	0.01
100,000	BNI (FINANCE) B.V. 3.875 23-30 01/12A	103,767.14	0.01
100,000	CITYCON TREASURY BV 6.5 24-29 06/03A	105,809.78	0.01
200,000	COMPASS FINANCE 3.0 22-30 08/03A	200,437.52	0.01
100,000	CTP NV 1.25 21-29 21/06A	89,713.33	0.01
100,000	DAIMLER INTL FI 1.5000 18-27 09/02A	97,303.69	0.01
100,000	DSV PANALPINA FINANC 3.5 24-29 26/06A	101,593.03	0.01
100,000	ING BANK NEDERLAND N 3.0 24-34 21/05A	102,107.73	0.01
300,000	ING BANK NEDERLAND NV 2.625 24-28 10/01A	301,962.94	0.02
200,000	ING BANK NV 2.75 24-32 10/01A	201,629.18	0.01
200,000	MERCEDESBENZ INTL 3.25 24-32 10/01A	200,036.65	0.01
100,000	NATL NEDERLANFEN BK 3.25 23-27 28/05A	101,983.75	0.01
400,000	NEDERLANDSE WATERSC 2.5 24-27 13/09A	402,064.67	0.02
200,000	NEDERLANDSE WATERSCH 3.00 23-33 20/04A	206,705.34	0.01
100,000	NEDER WATERSCHAPSBANK 1.50 18-38 27/04A	84,715.80	0.01
100,000	POSTNL NV 0.625 19-26 23/09A	95,332.85	0.01
100,000	PROSUS NV 2.085 22-30 19/01A	91,585.87	0.01
200,000	RABOBANK 3.913 23-26 03/11A	205,141.43	0.01
100,000	ROCHE FINANCE EUROPE 3.2270 24-30 03/05A	102,769.76	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	203,011.38	0.01
180,000	SWISSCOM FINANCE BV 3.50 24-26 29/05A	182,315.42	0.01
100,000	SWISSCOM FINANCE BV 3.50 24-28 29/08A	102,952.32	0.01
200,000	THERMO FISHER SCIENTI 1.125 21-33 18/10A	169,042.77	0.01
100,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	100,597.45	0.01
100,000	UNILEVER NV 1.375 18-30 04/09A	93,243.76	0.01
100,000	WOLTERS KLUWER NV 3.25 24-29 18/03A	101,526.13	0.01
100,000	WPC EUROBOND BV 2.2500 18-26 09/04A	98,872.03	0.01
	New Zealand	**180,657.56**	**0.01**
200,000	ASB FINANCE LTD 0.25 21-28 08/09A	180,657.56	0.01
	Norway	**835,001.84**	**0.05**
200,000	EIKA BOLIGKREDITT AS 2.875 24-29 19/03A	203,159.68	0.01
157,000	SPAREBANK 0.25 16-26 30/08A	150,680.55	0.01
100,000	SPAREBANK 1 BOLIGKRE 0.125 19-26 14/05A	96,340.66	0.01
100,000	SPAREBANKEN VEST BOL 3.0 24-29 31/07A	102,329.66	0.01
200,000	SR BOLIGKREDIT AS 0.01 20-27 26/06A	187,189.24	0.01
100,000	SR-BOLIGKREDITT AS 0.0100 19-26 08/10A	95,302.05	0.01
	Philippines	**656,252.04**	**0.04**
80,000	ASIAN DEVELOPMENT BA 2.95 24-29 05/06A	82,365.19	0.00
300,000	ASIAN DEVELOPMENT BAN 2.9 24-34 25/07A	306,650.54	0.02
300,000	ASIAN DEVELOPMENT BK 0.00 19-29 24/10A	267,236.31	0.02
	Portugal	**206,330.48**	**0.01**
100,000	BANCO SANTANDER TOT 3.75 23-26 11/09A	102,032.91	0.01
100,000	GALP GAS NATURAL DIS 4.875 23-28 03/07A	104,297.57	0.01
	Slovakia	**287,496.60**	**0.02**
300,000	VSEOBECNA UVEROVA BA 0.01 21-26 24/03A	287,496.60	0.02
	Spain	**7,486,682.35**	**0.45**
200,000	BANCO BILBAO VIZCAYA 3.875 24-34 15/01A	209,797.47	0.01
50,000	BASQUE COUNTRY 1.4500 18-28 30/04A	48,236.73	0.00
300,000	BASQUE COUNTRY 3.4 24-34 30/04A	310,315.62	0.02
200,000	BBVA 3.5 24-31 26/03A	205,053.01	0.01
200,000	CAIXABANK 4.375 24-36 08/08A	202,176.11	0.01
100,000	DEUTSCHE BK SA 3.6250 23-26 23/11A	102,186.58	0.01
100,000	MERLIN PROPERTIES 1.375 21-30 01/06A	88,960.50	0.01
2,781,000	SPAIN 3.25 24-34 30/04A	2,866,363.27	0.17
2,232,000	SPAIN 3.45 24-34 31/10A	2,332,499.35	0.14
991,000	SPAIN 4.0 24-54 31/10A	1,043,864.79	0.06
100,000	TELEFONICA EMISIONES 1.864 20-40 13/07A	77,228.92	0.00
	Sweden	**1,491,135.92**	**0.09**
100,000	INVESTOR AB 2.75 22-32 10/06A	97,561.39	0.01
400,000	KOMMUNINVEST I SVERI 2.5 24-28 04/10A	402,915.58	0.02
200,000	KOMMUNINVEST I SVERI 2.75 24-27 12/02A	202,148.00	0.01
100,000	LANSFORS HYPOTEK AB 0.625 19-26 29/01A	97,430.76	0.01
200,000	SKANDINAVISKA ENSKIL 0.375 21-28 21/06A	182,277.78	0.01
200,000	SVENSKA HANDELSBANKE 3.25 24-31 27/08A	201,324.55	0.01
200,000	SVENSKA HANDELSBANKE 3.875 23-27 10/05A	205,707.03	0.01
100,000	VOLVO TREASURY AB 3.875 23-26 29/08A	101,770.83	0.01
	Switzerland	**100,267.45**	**0.01**
100,000	UBS SWITZERLAND 2.5830 24-27 23/09A	100,267.45	0.01
	United Kingdom	**1,135,001.99**	**0.07**
100,000	BRAMBLES FINANCE 4.25 23-31 22/03A	106,135.73	0.01
100,000	BRITISH TELECOM 4.25 23-33 06/01A	106,268.60	0.01
100,000	BUPA FINANCE 5.0 23-30 12/10A	107,683.33	0.01
100,000	DBS BANK LTD LO 2.5995 24-28 31/03A	100,497.01	0.01
100,000	MONDI FINANCE PLC 3.75 24-32 31/05A	102,959.41	0.01
200,000	MOTABILITY OPE GROUP 4.0 24-30 17/01A	207,869.23	0.01
100,000	RENTOKIL INITIAL FIN 4.375 22-30 27/06AA	103,777.16	0.01
100,000	SANTANDER UK 3.125 24-31 12/05A	102,707.99	0.01
100,000	WESTPAC SEC NZ 0.4270 21-26 14/12A	95,033.44	0.01
100,000	YORKSHIRE BUILDING S 3.0 24-31 16/04A	102,070.09	0.01
	United States of America	**1,925,863.01**	**0.12**
200,000	AMERICAN HONDA FIN 3.75 23-27 25/10A	204,931.97	0.01
100,000	CARRIER GLOBAL CORPORATION	107,803.86	0.01
100,000	COCA COLA 3.375 24-37 15/08A	101,325.94	0.01
100,000	ILLINOIS TOOL WORKS 3.375 24-32 17/05A	102,422.04	0.01
500,000	INTERNATIONAL BANK F 2.60 24-31 28/08A	504,332.39	0.03
100,000	JOHNSON AND JOHNSON 1.15 16-28 20/11A	95,234.65	0.01
100,000	MARSH AND MCLENNA 1.9790 19-30 21/03A	95,003.29	0.01
100,000	METROPOLITAN LIFE 3.750 23-31 07/12A	104,156.13	0.01
200,000	NATL AUSTRALIA BANK 3.125 24-30 28/02A	201,992.08	0.01
120,000	STRYKER CORP 3.375 24-32 11/09A	121,456.62	0.01
100,000	TAPESTRY INC 5.875 23-31 27/11A	104,942.57	0.01
200,000	VERIZON COMMUNICATION 1.25 19-30 08/04A	182,261.47	0.01
Floating rate notes		**6,125,916.53**	**0.37**
	Australia	**348,723.16**	**0.02**
340,000	CW BK AUST FL.R 24-34 04/06A	348,723.16	0.02
	Belgium	**301,216.57**	**0.02**
100,000	ARGENTA BANQUE EPARGNE FL.R 22-29 08/02A	93,531.98	0.01
200,000	KBC GROUPE SA FL.R 24-35 17/04A	207,684.59	0.01
	Denmark	**514,466.31**	**0.03**
100,000	JYSKE BANK DNK FL.R 21-26 02/09A	97,159.77	0.01
100,000	JYSKE BANK DNK FL.R 23-29 10/11A	105,854.86	0.01
100,000	JYSKE BANK DNK FL.R 24-30 06/09A	103,075.71	0.01
100,000	NORDJYSKE BANK AS FL.R 24-34 01/05A	105,262.80	0.01
100,000	ORSTED FL.R 24-XX 14/12A	103,113.17	0.01
	Finland	**102,725.31**	**0.01**
100,000	NORDEA BKP FL.R 24-35 29/05A	102,725.31	0.01
	France	**623,798.96**	**0.04**
100,000	BPCE ISSUER FL.R 24-33 08/03A	103,025.82	0.01
200,000	CREDIT AGRICOLE FL.R 24-36 15/04A	203,606.24	0.01
300,000	SOCIETE GENERALE FL.R 23-31 21/11A	317,166.90	0.02
	Germany	**637,642.04**	**0.04**
200,000	ALLIANZ SE FL.R 23-53 25/07A	225,869.05	0.01
100,000	ALLIANZ SE FL.R 24-54 26/07A	106,541.78	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	DEUTSCHE BANK AKT FL.R 24-30 15/01A	102,603.20	0.01
100,000	MERCK KGAA FL.R 24-54 27/08A	100,004.31	0.01
100,000	NORDDEUTSCHE LANDES FL.R 24-34 23/08A	102,623.70	0.01
	Greece	**102,820.84**	**0.01**
100,000	NATL BANK OF GREECE FL.R 24-29 29/01A	102,820.84	0.01
	Hungary	**306,605.38**	**0.02**
200,000	OTP BANK FL.R 24-29 31/01A	204,978.08	0.01
100,000	OTP BANK PLC FL.R 24-28 12/06A	101,627.30	0.01
	Ireland	**267,529.68**	**0.02**
150,000	AIB GROUP PLC FL.R 23-31 23/10A	164,663.91	0.01
100,000	PERMANENT TSB GROUP FL.R 24-30 10/07A	102,865.77	0.01
	Italy	**309,194.17**	**0.02**
100,000	BANCA POPOLARE DI S FL.R 24-30 04/06A	102,719.63	0.01
100,000	BPER BANCA FL.R 24-31 22/05A	102,537.04	0.01
100,000	ICCREA BANCA FL.R 24-30 05/02A	103,937.50	0.01
	Japan	**303,602.93**	**0.02**
200,000	MITSUBISHI UFJ FINA FL.R 24-32 05/09A	202,544.85	0.01
100,000	MIZUHO FINANCIAL GROUP FL.R 24-30 27/08A	101,058.08	0.01
	Netherlands	**642,021.44**	**0.04**
100,000	ACHMEA BV FL.R 23-43 26/12A	113,795.95	0.01
100,000	ALLIANDER NV FL.R 24-XX 27/06A	103,356.86	0.01
100,000	COOPERATIEVE RABOBANK FL.R 22-32 30/11A	101,381.66	0.01
200,000	ING GROEP NV FL.R 23-34 23/05A	218,239.43	0.01
100,000	ING GROEP NV FL.R 23-35 20/02A	105,247.54	0.01
	Norway	**105,324.90**	**0.01**
100,000	DNB BANK ASA FL.R 23-33 13/09A	105,324.90	0.01
	Spain	**632,179.85**	**0.04**
100,000	BANKINTER SA FL.R 23-30 03/05A	105,353.96	0.01
100,000	BBVA SA FL.R 23-33 15/09A	107,041.19	0.01
200,000	BCO BILBAO VIZCAYA FL.R 24-36 29/08A	202,345.79	0.01
200,000	CAIXABANK SA FL.R 23-34 30/05A	217,438.91	0.01
	Sweden	**211,229.04**	**0.01**
100,000	SKANDINAVISKA ENSKI FL.R 23-33 17/08A	105,060.28	0.01
100,000	SVENSKA HANDELSBANKE FL.R 23-34 16/08A	106,168.76	0.01
	United Kingdom	**205,070.17**	**0.01**
100,000	LLOYDS BANK GROUP FL.R 24-34 05/04A	102,448.82	0.01
100,000	NATIONWIDE BUILDING FL.R 24-34 16/04A	102,621.35	0.01
	United States of America	**511,765.78**	**0.03**
200,000	JPM CHASE FL.R 24-28 06/06A	203,908.64	0.01
300,000	MORGAN STANLEY FL.R 24-30 21/03A	307,857.14	0.02
Money market instruments		**365,121.76**	**0.02**
Commercial papers & certificates of deposit debt claims		**365,121.76**	**0.02**
	France	**365,121.76**	**0.02**
400,000	UNIO NAT INTE 0.1% 25-11-26	365,121.76	0.02
Total securities portfolio		**1,639,531,574.77**	**99.08**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**2,367,805,068.90**	**96.37**
Bonds		**1,897,244,547.08**	**77.22**
	Australia	**33,172,490.41**	**1.35**
1,650,000	ANZ BANKING GROUP 0.669 21-31 05/05A	1,578,903.69	0.06
2,925,000	ANZ BANKING GROUP 0.75 16-26 29/06A	2,813,252.98	0.11
2,000,000	APA INFRASTRUCTURE 2.00 15-27 22/03A	1,946,008.44	0.08
1,862,000	AURIZON NETWORK 3.125 16-26 01/06A	1,869,962.12	0.08
850,000	AUSNET SERVICES HOLD 1.625 21-81 11/03A	809,472.94	0.03
2,464,000	AUSNET SERVICES HOLDI 1.50 15-27 26/02A	2,386,368.58	0.10
1,000,000	AUS PAC AIRPORT REGS 1.75 14-24 15/10	999,209.09	0.04
2,743,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	2,768,952.95	0.11
1,200,000	GOODMAN AUSTRALIA FIN 1.375 17-25 27/09A	1,178,041.57	0.05
1,400,000	MACQUARIE 0.625 20-27 03/02A	1,328,227.52	0.05
2,551,000	NATL AUSTRALIA BANK 1.25 16-26 18/05A	2,497,199.44	0.10
500,000	STOCKLAND TRUST 1.6250 18-26 27/04A	484,864.54	0.02
2,000,000	TELSTRA CORP LTD 1.125 16-26 14/04A	1,952,734.50	0.08
1,151,000	TOYOTA FINANCE AUST 0.064 22-25 13/01A	1,139,975.35	0.05
1,600,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	1,617,138.54	0.07
1,550,000	TRANSURBAN FINANCE 2.00 15-25 28/08A	1,532,140.42	0.06
3,616,000	WESTPAC BANKING 3.703 23-26 16/01A	3,647,468.85	0.15
2,743,000	WESTPAC BANKING CORP 0.766 21-31 13/05A	2,622,568.89	0.11
	Austria	**20,607,431.53**	**0.84**
2,400,000	BAWAG P.S.K. 4.1250 23-27 18/01A	2,463,772.63	0.10
500,000	BAWAG PSK 0.3750 19-27 03/09A	463,647.91	0.02
1,700,000	CA-IMMOBILIEN-ANLAGE 0.875 20-27 05/02A	1,607,785.32	0.07
800,000	CA-IMMOBILIEN-ANLAGE 1 20-25 27/10A	767,914.27	0.03
1,700,000	ERSTE GROUP BANK 0.8750 19-26 22/05A	1,644,887.19	0.07
400,000	ERSTE GROUP BANK AG 0.05 20-25 16/09A	389,110.28	0.02
2,600,000	ERSTE GROUP BANK AG 0.875 20 27 13/05A	2,491,902.92	0.10
1,800,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	1,767,288.21	0.07
2,000,000	RAIF BA 4.125 22-25 08/09A	2,014,146.46	0.08
1,600,000	RAIFFEISENBK AUSTRIA 0.25 20-25 22/01A	1,582,590.20	0.06
2,700,000	RAIFFEISENBK AUSTRIA 0.375 19-26 25/09A	2,569,495.61	0.10
2,100,000	TELEKOM FINANZMGT 1.50 16-26 07/12A	2,051,347.33	0.08
800,000	WIENERBERGER AG 2.7500 20-25 04/06A	793,543.20	0.03
	Belgium	**5,615,711.98**	**0.23**
1,000,000	ARGENTA BANQUE EPARGNE 1.00 20-27 29/01A	951,447.62	0.04
1,000,000	ELIA TRANSMISSION 1.375 19-26 14/01A	981,090.29	0.04
1,300,000	KBC GROUPE SA 0.6250 19-25 10/04A	1,281,698.52	0.05
1,300,000	LONZA FINANCE INTERN 1.625 20-27 21/04A	1,263,514.66	0.05
1,200,000	VGP SA 1.625 22-27 17/01A	1,137,960.89	0.05
	Canada	**12,584,249.75**	**0.51**
2,050,000	BANK OF MONTREAL 2.75 22-27 15/06A	2,042,124.81	0.08
1,600,000	BANK OF NOVA SCOTIA 0.125 19-26 04/09A	1,521,296.55	0.06
3,472,000	MERCEDES-BENZ FIN 3.0 22-27 23/02A	3,486,473.24	0.14
2,900,000	TORONTO DOMINION BANK 0.5 22-27 18/01A	2,751,681.13	0.11
2,800,000	TORONTO DOMINION BK 2.551 22-27 03/08A	2,782,674.02	0.11
	Denmark	**22,023,387.22**	**0.90**
1,950,000	A.P. MOELLER-MAERSK 1.75 18-26 16/03A	1,918,318.70	0.08
1,350,000	DSV PANALPINA A/S 0.375 20-27 26/02A	1,274,340.87	0.05
1,475,000	ISS GLOBAL AS 0.875 19-26 18/06A	1,422,722.22	0.06
1,900,000	ISS GLOBAL AS 1.5 17-27 31/08A	1,821,483.66	0.07
3,500,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	3,537,821.66	0.14
1,525,000	NOVO NORDISK FINANCE 0.75 21-25 03/25A	1,505,494.38	0.06
1,707,000	NYKREDIT REALKREDIT 0.25 20-26 23/11A	1,650,248.24	0.07
1,650,000	NYKREDIT REALKREDIT 0.5 20-25 11/06A	1,617,519.68	0.07
1,100,000	NYKREDIT REALKREDIT 0.6250 19-25 17/01A	1,090,795.14	0.04
2,050,000	NYKREDIT REALKREDIT 0.75 20-27 20/01A	1,956,061.72	0.08
1,900,000	NYKREDIT REALKREDIT 0.875 21-31 28/04A	1,820,340.38	0.07
1,200,000	NYKREDIT REALKREDIT 1.375 22-27 07/27A	1,155,137.83	0.05
1,233,000	VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	1,253,102.74	0.05
	Finland	**32,899,692.12**	**1.34**
1,020,000	CASTELLUM HELSINKI 2.00 22-25 24/03A	1,011,308.18	0.04
500,000	ELISA CORPORATION 1.125 19-26 26/02A	488,100.90	0.02
1,515,000	KOJAMO PLC 1.625 18-25 07/03A	1,500,507.82	0.06
971,000	KOJAMO PLC 1.875 20-27 27/05A	937,036.18	0.04
2,489,000	NOKIA OYJ 2 19-26 11/03A	2,450,508.58	0.10
1,425,000	NORDEA BANK 1.125 15-25 12/02A	1,413,422.17	0.06
3,340,000	NORDEA BANK ABP 0.375 19-26 28/05A	3,218,608.51	0.13
2,500,000	NORDEA BANK ABP 0.5 20-27 14/05A	2,370,953.80	0.10
4,550,000	NORDEA BANK ABP 0.625 21-31 18/05A	4,344,923.27	0.18
3,010,000	NORDEA BANK ABP 1.125 22-27 16/02A	2,896,192.02	0.12
1,400,000	OP CORPORATE BANK 0.25 21-26 24/03A	1,347,413.94	0.05
1,300,000	OP CORPORATE BANK 0.6250 22-27 27/07A	1,221,362.58	0.05
925,000	OP CORPORATE BANK 1.0000 18-25 22/05A	911,947.00	0.04
4,373,000	OP CORPORATE BANK 2.875 22-25 15/12A	4,370,491.39	0.18
2,100,000	OP CORPORATE BANK PL 0.5 20-25 12/05A	2,054,908.80	0.08
800,000	STORA ENSO OYJ 2.50 17-27 07/06A	791,070.45	0.03
1,550,000	STORA ENSO OYJ 4 23-26 01/06A	1,570,936.53	0.06
	France	**416,489,781.39**	**16.95**
1,400,000	ACCOR SA 1.75 19-26 04/02A	1,375,464.96	0.06
1,600,000	AIR LIQUIDE FINANCE 1.00 17-27 08/03A	1,541,062.65	0.06
1,000,000	AIR LIQUIDE FINANCE 1.25 15-25 03/06A	987,407.17	0.04
1,100,000	AIR LIQUIDE FINANCE 1 20-25 02/04A	1,087,194.91	0.04
1,900,000	ALD SA 1.25 22-26 02/03A	1,854,160.62	0.08
1,300,000	ALD SA 4 22-27 05/07A	1,331,797.04	0.05
1,500,000	ALSTOM SA 0.125 21-27 27/07A	1,394,231.25	0.06
1,300,000	ALSTOM SA 0.25 19-26 14/10A	1,234,445.12	0.05
1,200,000	APRR SA 1.25 20-27 14/04A	1,160,598.83	0.05
1,400,000	APRR SA 1.875 14-25 15/01A	1,393,716.23	0.06
900,000	ARKEMA SA 0.125 20-26 14/10A	855,140.09	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,600,000	ARKEMA SA 1.50 15-25 20/01A	1,590,082.00	0.06
2,600,000	ARKEMA SA 1.50 17-27 20/04A	2,526,818.78	0.10
1,700,000	ARVAL SERVICE LEASE 0.8750 22-25 17/02A	1,683,295.24	0.07
1,300,000	ARVAL SERVICE LEASE 0 21-25 01/10U	1,261,746.23	0.05
1,400,000	ARVAL SERVICE LEASE 3.375 22-26 04/01A	1,401,961.73	0.06
2,100,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	2,131,682.03	0.09
2,400,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	2,431,123.01	0.10
2,200,000	ARVAL SERVICE LEASE 4.25 23-25 11/11A	2,225,671.87	0.09
2,100,000	ARVAL SERVICE LEASE 4.625 23-24 02/12A	2,102,096.26	0.09
1,000,000	ARVAL SERVICE LEASE 4.75 22-27 22/05A	1,038,537.71	0.04
2,500,000	ASFFP 1.25 17-27 18/01A	2,426,573.75	0.10
1,100,000	AUTOROUTES DU SUD 1.00 16-26 13/05A	1,071,425.37	0.04
1,600,000	AUTOROUTES DU SUD FRA 1.125 17-26 20/04A	1,562,627.02	0.06
2,700,000	AYVENS 3.875 24-27 22/02A	2,752,376.41	0.11
2,800,000	AYVENS 4.25 23-27 18/01A	2,876,185.70	0.12
1,200,000	AYVENS 4.375 23-26 23/11A	1,232,188.76	0.05
1,700,000	AYVENS 4.75 22-25 13/10A	1,728,581.26	0.07
800,000	BENI STABILI SPA 1.625 17-18 17/10A	799,226.84	0.03
5,100,000	BFCM 0.01 21-26 11/05A	4,876,993.62	0.20
4,700,000	BFCM 0.75 18-25 17/07A	4,613,872.08	0.19
4,400,000	BFCM 0.75 19-26 08/06A	4,253,047.97	0.17
4,200,000	BFCM 1.25 15-25 14/01A	4,174,343.21	0.17
4,000,000	BFCM 1.625 16-26 19/01A	3,938,611.64	0.16
1,600,000	BFCM 1.875 16-26 04/11A	1,562,844.79	0.06
4,100,000	BFCM 1 22-25 23/05A	4,041,536.50	0.16
2,400,000	BFCM 2.375 16-26 24/03A	2,372,083.90	0.10
3,500,000	BFCM 3.00 15-25 11/09A	3,491,860.15	0.14
2,900,000	BFCM 3.125 22-27 14/09A	2,922,181.05	0.12
2,400,000	BFCM 4.524 22-25 13/07S	2,308,686.34	0.09
4,300,000	BFCM BQUE FED CRED MUT 0.01 21-25 07/03A	4,239,128.43	0.17
1,000,000	BFCM EMTN 2.625 17-27 31/03A	988,203.96	0.04
3,600,000	BNP PARIBAS 0.1250 19-26 04/09A	3,416,556.67	0.14
2,300,000	BNP PARIBAS 0.5000 21-28 30/05A	2,150,489.05	0.09
1,700,000	BNP PARIBAS 1.00 17-24 29/11A	1,691,938.89	0.07
4,173,000	BNP PARIBAS 1.50 17-25 17/11A	4,107,068.52	0.17
2,563,000	BNP PARIBAS 1.625 16-26 23/03A	2,531,469.20	0.10
2,800,000	BNP PARIBAS 2.25 16-27 11/01A	2,748,186.45	0.11
1,700,000	BNP PARIBAS 2.75 15-26 27/01A	1,691,466.41	0.07
3,000,000	BNP PARIBAS SA 0.25 21-27 13/04A	2,872,837.92	0.12
3,800,000	BNP PARIBAS SA 1.125 18-26 11/06A	3,687,891.15	0.15
1,606,000	BNP PARIBAS SA 1.25 18-25 19/03A	1,590,749.33	0.06
6,000,000	BNP PARIBAS SA 2.125 19-27 23/01A	5,916,791.10	0.24
3,879,000	BNP PARIBAS SA 2.375 15-25 17/02A	3,860,122.15	0.16
2,040,000	BNP PARIBAS SA 2.875 16-26 01/10A	2,032,175.30	0.08
2,300,000	BOUYGUES 1.375 16-27 07/06A	2,225,666.62	0.09
1,500,000	BPCE 0.125 19-24 04/12A	1,491,734.79	0.06
2,700,000	BPCE 0.375 22-26 02/02A	2,611,959.61	0.11
3,000,000	BPCE 0.5 20-27 15/09A	2,857,332.03	0.12
4,200,000	BPCE 0.625 20-25 28/04A	4,139,205.71	0.17
2,500,000	BPCE 1.0 19-25 01/04A	2,472,042.47	0.10
2,700,000	BPCE 1.75 22-27 26/04A	2,627,865.88	0.11
1,800,000	BPCE 2.875 16-26 22/04A	1,790,380.71	0.07
3,600,000	BPCE 3.625 23-26 17/04A	3,640,945.18	0.15
1,700,000	BPCE S.A. 0.01 21-27 14/01A	1,598,327.61	0.07
4,100,000	BPCE S.A. 0.25 20-26 15/01A	3,963,838.87	0.16
2,900,000	BPCE SA 0.5000 19-27 24/02A	2,735,419.09	0.11
1,800,000	BPCE SA 1.375 18-26 23/03A	1,758,081.65	0.07
1,000,000	BPCE SA 2.25 22-32 02/03A	966,690.01	0.04
1,100,000	BUREAU VERITAS 1.125 19-27 18/01A	1,063,449.64	0.04
2,400,000	CAPGEMINI SE 0.625 20-25 23/06A	2,354,851.44	0.10
2,200,000	CAPGEMINI SE 1.625 20-26 15/04A	2,163,764.68	0.09
900,000	CARREFOUR BANQUE 0.107 21-25 14/06A	879,438.27	0.04
500,000	CARREFOUR BANQUE 4.079 23-27 05/05A	510,981.73	0.02
900,000	CARREFOUR SA 1.0000 19-27 17/05A	859,069.84	0.03
2,300,000	CARREFOUR SA 1.25 15-25 03/06A	2,267,905.00	0.09
1,500,000	CARREFOUR SA 1.7500 18-26 04/05A	1,476,445.65	0.06
2,600,000	CARREFOUR SA 1.875 22-26 30/10A	2,548,558.40	0.10
700,000	CFCM NORD EUROPE 2.125 16-26 12/09A	686,663.99	0.03
2,100,000	CIE DE SAINT-GOBAIN 1.00 17-25 17/03A	2,076,295.03	0.08
1,800,000	CIE DE SAINT GOBAIN 1.125 18-26 23/03A	1,756,648.52	0.07
2,100,000	CIE DE SAINT GOBAIN 1.375 17-27 14/06A	2,032,861.35	0.08
1,000,000	CIE DE SAINT-GOBAIN 1.625 22-25 10/08A	987,411.03	0.04
1,700,000	CIE FIN ET IND AUTO0.375 16-25 07/02A	1,682,032.04	0.07
2,800,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	2,849,666.34	0.12
1,400,000	COVIVIO SA 1.875 16-26 20/05A	1,374,850.00	0.06
3,100,000	CREDIT AGRICOLE 0.375 19-25 21/10A	3,016,659.44	0.12
3,300,000	CREDIT AGRICOLE SA 1.00 22-25 18/09A	3,240,698.08	0.13
5,500,000	CREDIT AGRICOLE SA 2.625 15-27 17/03A	5,439,296.56	0.22
2,700,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	2,740,516.31	0.11
1,400,000	CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	1,347,529.07	0.05
2,300,000	CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	2,187,738.59	0.09
1,500,000	CREDIT MUTUEL ARKEA 1.375 19-25 17/01A	1,490,858.29	0.06
1,500,000	CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	1,471,526.50	0.06
1,400,000	CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	1,403,066.09	0.06
100,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	101,463.47	0.00
800,000	DANONE 1.00 18-25 26/03A	790,803.90	0.03
2,600,000	DANONE SA 0.571 20-27 17/03A	2,485,778.72	0.10
3,000,000	DANONE SA 0 21-25 01/06A	2,904,714.18	0.12
700,000	DANONE SA 1.125 15-25 14/01A	695,354.91	0.03
3,800,000	DASSAULT SYSTEM 0.1250 19-26 16/09A	3,608,733.12	0.15
1,400,000	EDENRED SA 1.375 15-25 10/03A	1,386,459.81	0.06
2,000,000	EDENRED SA 1.875 17-27 30/03A	1,958,769.60	0.08
1,400,000	EDENRED SA 1.875 18-26 06/03A	1,381,443.63	0.06
1,200,000	EDENRED SA 3.625 23-26 13/12A	1,219,731.40	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,500,000	ELIS SA 1.0 19-25 03/04A	1,482,767.60	0.06
3,300,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	3,205,027.06	0.13
3,800,000	ESSILORLUXOTTIC SA 0.125 19-25 27/05A	3,726,804.71	0.15
2,100,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	2,049,769.16	0.08
1,300,000	FONCIERE DES REGIO 1.50 17-27 21/06A	1,250,792.48	0.05
1,500,000	GECINA 1.375 17-27 30/06A	1,447,026.11	0.06
1,800,000	GECINA 1.50 14-25 20/01A	1,791,049.32	0.07
2,000,000	GROUPAMA SA 6.00 17-27 23/01A	2,112,761.58	0.09
2,100,000	HLDG INFRA TRANSPORT 2.25 14-25 24/03A	2,086,432.53	0.08
1,500,000	HOLDING D'INFRASTRUC 2.5 20-27 04/05A	1,481,079.72	0.06
1,800,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	1,672,666.46	0.07
1,600,000	ICADE SA 1.125 16-25 17/11A	1,563,698.39	0.06
100,000	ICADE SA 1.50 17-27 13/09A	95,564.81	0.00
2,100,000	ICADE SA 1.75 16-26 10/06A	2,058,319.77	0.08
1,700,000	IMERYS 1.5 17-27 15/01A	1,644,389.29	0.07
1,900,000	KERING 1.2500 22-25 05/05A	1,877,633.45	0.08
800,000	KERING 1.25 16-26 10/05A	780,090.42	0.03
1,200,000	KERING 1.50 17-27 05/04A	1,166,536.86	0.05
2,300,000	KERING SA 3.75 23-25 05/09A	2,313,987.54	0.09
1,700,000	KLEPIERRE 1.375 17-27 16/02A	1,651,450.13	0.07
1,500,000	KLEPIERRE 1.875 16-26 19/02A	1,477,134.38	0.06
3,900,000	LOREAL SA 0.875 22-26 29/06A	3,785,173.27	0.15
2,900,000	L OREAL S A 3.125 23-25 19/05A	2,898,684.16	0.12
1,800,000	L OREAL SA 3.375 23-27 23/01A	1,832,464.23	0.07
1,200,000	MERCIALYS 1.8 18-26 27/02A	1,172,416.00	0.05
2,500,000	MICHELIN SA 0.875 18-25 03/09A	2,451,776.43	0.10
1,400,000	ORANGE SA 0.875 16-27 03/02A	1,344,461.35	0.05
2,700,000	ORANGE SA 0 19-26 04/09U	2,566,955.53	0.10
2,000,000	ORANGE SA 0 21-26 29/06A	1,907,761.58	0.08
2,000,000	ORANGE SA 1.00 16-25 12/05A	1,972,337.38	0.08
2,200,000	ORANGE SA 1.00 18-25 12/09A	2,158,904.20	0.09
1,700,000	ORANGE SA 1.25 20-27 07/04A	1,640,981.88	0.07
1,672,000	RCI BANQUE SA 0.5 22-25 14/07A	1,636,687.01	0.07
2,002,000	RCI BANQUE SA 1.125 20-27 15/01A	1,913,940.21	0.08
1,279,000	RCI BANQUE SA 1.625 17-25 11/04A	1,266,548.69	0.05
2,557,000	RCI BANQUE SA 1.625 18-26 24/05A	2,487,641.88	0.10
1,783,000	RCI BANQUE SA 1.75 19-26 10/04A	1,742,343.11	0.07
2,031,000	RCI BANQUE SA 4.125 22-25 01/12A	2,040,633.80	0.08
2,100,000	RCI BANQUE SA 4.5 23-27 06/04A	2,152,907.73	0.09
1,700,000	RCI BANQUE SA 4.625 23-26 02/10A	1,733,781.45	0.07
2,100,000	RCI BANQUE SA 4.625 23-26 13/07A	2,138,476.70	0.09
1,040,000	RCI BANQUE SA 4.75 22-27 06/07A	1,073,977.81	0.04
1,800,000	SANEF SA 1.875 15-26 16/03A	1,770,237.65	0.07
2,600,000	SANOFI SA 0.50 16-27 13/01A	2,489,123.26	0.10
2,200,000	SANOFI SA 0.875 22-23 04/06A	2,172,018.70	0.09
4,600,000	SANOFI SA 1.00 18-26 21/03A	4,494,246.37	0.18
2,300,000	SANOFI SA 1.50 15-25 22/09A	2,268,937.48	0.09
4,400,000	SANOFI SA 1.75 14-26 10/09A	4,332,385.94	0.18
2,900,000	SANOFI SA 1 20-25 30/03A	2,867,160.83	0.12
1,500,000	SCHNEIDER ELECTRIC S 1 20-27 09/04A	1,442,206.47	0.06
2,000,000	SCHNEIDER ELECTRIC S 3.375 23-25 06/04A	1,998,833.08	0.08
1,800,000	SCHNEIDER ELECTRIC SE 0.875 15-25 11/03A	1,779,940.12	0.07
2,200,000	SCHNEIDER ELECTRIC SE 0.875 17-26 13/12A	2,119,390.11	0.09
1,700,000	SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	1,643,303.30	0.07
4,300,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	4,143,711.56	0.17
2,500,000	SOCIETE GENERALE SA 0.25 21-27 08/07A	2,325,568.38	0.09
4,000,000	SOCIETE GENERALE SA 0.75 20-27 23/01A	3,795,736.04	0.15
2,200,000	SOCIETE GENERALE SA 0.875 19-26 01/07A	2,120,402.88	0.09
3,500,000	SOCIETE GENERALE SA 1.125 21-31 30/06A	3,336,524.17	0.14
2,900,000	SOCIETE GENERALE SA 2.625 15-25 27/02A	2,886,616.71	0.12
3,400,000	SOCIETE GENERALE SA 4.125 23-27 02/06A	3,505,203.48	0.14
4,400,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	4,516,217.46	0.18
1,975,000	SODEXO 0.75 16-27 14/04A	1,891,196.09	0.08
1,874,000	SODEXO 0.75 20-25 27/04A	1,844,712.21	0.08
1,175,000	SODEXO 2.50 14-26 24/06A	1,170,138.60	0.05
1,500,000	STE AUTOROUTES PARIS 1.25 16-27 06/01A	1,451,283.13	0.06
1,900,000	STE AUTORPARRHIN 1.125 16-26 09/01A	1,857,154.96	0.08
2,200,000	SUEZ ENVIRONNEMENT 1.75 15-25 10/09A	2,172,837.70	0.09
1,400,000	SUEZ SA 1.00 17-25 03/04A	1,382,664.10	0.06
1,500,000	SUEZ SA 1.25 20-27 02/04A	1,445,560.91	0.06
1,600,000	TELEPERFORMANCE SE 1.875 18-25 02/07A	1,578,213.92	0.06
1,700,000	TOTAL INFRASTRUCTURE 2.20 15-25 05/08A	1,684,999.03	0.07
1,700,000	UNIBAIL RODAMCO 1.0000 19-27 27/02A	1,629,473.65	0.07
1,010,000	UNIBAIL RODAMCO 1.00 15-25 14/03A	999,314.55	0.04
1,467,000	UNIBAIL RODAMCO 1.125 16-27 28/04A	1,407,764.92	0.06
1,250,000	UNIBAIL-RODAMCO 1.375 16-26 09/03A	1,223,691.80	0.05
1,250,000	UNIBAIL RODAMCO 2.50 14-26 04/06A	1,240,797.53	0.05
2,400,000	UNIBAIL-RODAMCO SE 1.125 18-25 15/09A	2,352,696.84	0.10
2,600,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	2,455,722.05	0.10
1,900,000	UNIBAIL-RODAMCO-WEST 2.125 20-25 09/04A	1,886,355.02	0.08
2,000,000	VEOLIA ENVIRONNEMENT 0 21-26 09/06U	1,908,512.44	0.08
1,800,000	VEOLIA ENVIRONNEMENT 0 21-27 14/01A	1,694,676.74	0.07
1,500,000	VEOLIA ENVIRONNEMENT 1.496 17-26 30/11A	1,464,375.47	0.06
2,100,000	VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	2,196,531.12	0.09
2,200,000	VINCI SA 1.0000 18-25 26/09A	2,158,190.05	0.09
900,000	VINCI SA 3.375 23-25 04/02A	899,603.45	0.04
2,300,000	VIVENDI SA 0.6250 19-25 11/06A	2,261,645.89	0.09
1,700,000	VIVENDI SA 1.875 16-26 26/05A	1,688,551.52	0.07
1,500,000	WENDEL SE 2.5 15-27 09/02A	1,480,283.98	0.06
1,900,000	WORLDLINE SA 0.875 20-27 30/06A	1,721,530.75	0.07
2,325,000	WPP FINANCE SA 2.25 14-26 22/09A6 22/09A	2,299,706.53	0.09
1,737,000	WPP FINANCE SA 2.375 20-27 19/05A	1,719,916.81	0.07
	Germany	**176,874,464.59**	**7.20**
1,400,000	AAREAL BANK AG 0.0500 21-26 02/09A	1,310,688.60	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,400,000	AAREAL BANK AG 0.5 20-27 07/04A	1,301,567.51	0.05
1,400,000	AAREAL BANK AG 5.875 24-26 29/05A	1,451,184.32	0.06
1,700,000	ADIDAS AG 3.0 22-25 21/11A	1,703,550.28	0.07
3,500,000	BASF 0.7522-26 17/03A	3,401,934.13	0.14
3,000,000	BASF SE 0.25 20-27 05/06A	2,826,758.25	0.12
2,062,000	BASF SE 0.875 18-25 22/05A	2,032,489.69	0.08
2,200,000	BERLIN HYP 109 1.25 15-25 22/01A	2,183,356.45	0.09
1,300,000	BERLIN HYP AG 0.375 22-27 25/01A	1,229,729.26	0.05
800,000	BERLIN HYP AG 1.0 19-26 05/02A	778,958.83	0.03
1,300,000	BERTELSMANN SE 1.125 16-26 27/04A	1,264,917.69	0.05
1,100,000	BERTELSMANN SE 1.2500 18-25 29/09A	1,079,427.21	0.04
1,300,000	CLEARSTREAM BANK 0.0000 20-25 01/12A	1,256,306.86	0.05
2,141,000	COMMERZBANK AG 0.1 21-25 11/03A	2,084,816.97	0.08
200,000	COMMERZBANK AG 0.375 20-27 01/09A	188,729.60	0.01
2,700,000	COMMERZBANK AG 0.50 19-26 04/12A	2,577,505.18	0.10
2,100,000	COMMERZBANK AG 0.875 20-27 22/01A	2,001,198.00	0.08
3,391,000	COMMERZBANK AG 1.00 19-26 25/02A	3,312,255.05	0.13
1,700,000	COMMERZBANK AG 1.1250 19-26 22/06A	1,652,546.95	0.07
1,000,000	COMMERZBANK AG 1.125 17-25 19/09A	982,147.55	0.04
3,950,000	COMMERZBANK AG 4.00 16-26 23/03A	3,985,421.74	0.16
1,993,000	COMMERZBANK AG 4.00 17-27 30/03A	2,026,283.08	0.08
2,188,000	CONTINENTAL AG 0.375 19-25 27/06A	2,142,011.78	0.09
1,975,000	CONTINENTAL AG 2.5 20-26 27/08A	1,959,627.37	0.08
1,700,000	CONTINENTAL AG 4.0000 23-27 01/03A	1,736,440.15	0.07
1,863,000	COVESTRO AG 0.875 20-26 12/06A	1,814,727.38	0.07
1,700,000	DEUT PFANDBRIEF 0.2500 21-25 27/10A	1,615,113.97	0.07
1,300,000	DEUT PFANDBRIEFBANK 4.375 22-26 28/08A	1,296,902.12	0.05
2,000,000	DEUTSCHE BANK AG 0.75 21-27 17/02A	1,939,045.52	0.08
1,700,000	DEUTSCHE BANK AG 1.125 15-25 17/03A	1,682,051.83	0.07
1,150,000	DEUTSCHE BANK AG 1.375 20-26 10/06A	1,134,470.74	0.05
6,500,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	6,288,918.74	0.26
4,500,000	DEUTSCHE BANK AG 2.625 19-26 12/02A	4,472,760.82	0.18
2,650,000	DEUTSCHE BANK AG 2.75 15-25 17/02A17/02A	2,638,185.77	0.11
1,400,000	DEUTSCHE BANK AG 3.2500 22-28 24/05A	1,401,406.39	0.06
1,700,000	DEUTSCHE BANK AG 4.50 16-26 19/05A	1,730,930.56	0.07
3,500,000	DEUTSCHE BOERSE 3.875 23-26 28/09A	3,575,307.75	0.15
1,400,000	DEUTSCHE BOERSE AG 0.0 21-26 22/02A	1,346,262.88	0.05
421,000	DEUTSCHE BOERSE AG 1.625 15-25 08/10A	416,201.80	0.02
1,500,000	DEUTSCHE LUFTHANSA 2.875 21-25 11/02A	1,496,090.52	0.06
2,500,000	DEUTSCHE LUFTHANSA 2.875 21-27 16/05A	2,476,031.37	0.10
3,200,000	DEUTSCHE LUFTHANSA 3 20-26 29/05A	3,185,612.22	0.13
1,200,000	DEUTSCHE PFANDBRIEFB 0.1 21-26 01/02A	1,128,042.09	0.05
800,000	DEUTSCHE PFANDBRIEFB 0.25 22-25 17/01A	789,227.64	0.03
1,500,000	DEUTSCHE PFANDBRIEFB 5.0 23-27 05/02A	1,540,234.30	0.06
2,250,000	DEUTSCHE POST AG 0.375 20-26 20/05A	2,170,908.85	0.09
1,400,000	DEUTSCHE POST AG 1.255 16-26 01/04A	1,373,226.26	0.06
1,949,000	DEUTSCHE POST AG 2.875 12-24 11/12A	1,946,179.18	0.08
3,800,000	DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	3,611,478.01	0.15
1,074,000	DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	1,048,632.82	0.04
1,100,000	DEUTSCHE WOHNEN SE 1 20-25 30/04A	1,082,707.12	0.04
2,035,000	DT ANNINGTON FINANCE 1.50 15-25 31/03A	2,012,868.84	0.08
1,600,000	EUROGRID GMBH 1.875 15-25 10/06A	1,584,860.39	0.06
200,000	EVONIK INDUSTRIES 2.25 22-27 25/09A	196,706.27	0.01
1,600,000	EVONIK INDUSTRIES AG 0.625 20-25 18/05A	1,561,214.45	0.06
1,706,000	FRESENIUS MEDICAL CA 0.625 19-26 30/11A	1,627,185.96	0.07
800,000	FRESENIUS MEDICAL CA 1 20-26 29/05A	776,848.56	0.03
1,534,000	FRESENIUS MEDICAL CARE 1.50 18-25 11/07A	1,512,286.37	0.06
1,015,000	FRESENIUS SE 1.8750 19-25 15/02A	1,008,819.05	0.04
2,601,000	FRESENIUS SE 1.8750 22-25 24/05A	2,575,505.00	0.10
1,800,000	FRESENIUS SE 4.25 22-26 28/05A	1,838,079.16	0.07
1,300,000	FRESENIUS SE CO. KG 0.375 20-26 28/09A	1,241,424.10	0.05
1,495,000	HAMBURG CIAL BANK AG 4.875 23-25 17/03A	1,504,279.62	0.06
1,400,000	HAMBURG COMMERCIAL B 0.375 21-26 09/03A	1,339,187.36	0.05
1,500,000	HAMBURG COMMERCIAL BK4.875 23-27 30/03A	1,555,824.63	0.06
1,000,000	HELLA GMBH & CO. KGAA 0.50 19-27 26/01A	945,063.90	0.04
200,000	HENKEL AG & CO KGAA 2.625 22-27 13/09A	200,766.35	0.01
79,000	HOCHTIEF AG 0.5 19-27 03/09A	73,903.46	0.00
1,400,000	HOCHTIEF AG 1.75 18-25 03/07A	1,384,927.98	0.06
1,700,000	INFINEON TECHNO 0.625 22-25 17/02A	1,681,910.80	0.07
2,100,000	INFINEON TECHNO 1.1250 20-26 24/06A	2,040,341.27	0.08
1,900,000	KION GROUP AG 1.625 20-25 24/09A	1,864,153.60	0.08
2,148,000	KNORR-BREMSE AG 1.1250 18-25 13/06A	2,118,916.14	0.09
1,700,000	LANXESS AG 0.00 21-27 08/09A	1,557,846.63	0.06
1,392,000	LANXESS AG 1.00 16-26 07/10A	1,331,729.85	0.05
854,000	LANXESS AG 1.125 18-25 16/05A	841,472.47	0.03
1,000,000	LEG IMMOBILIEN 0.3750 22-26 17/01A	964,580.62	0.04
1,500,000	MERCK FINANCIAL SERVI 0.375 19-27 05/07A	1,412,134.30	0.06
2,500,000	MERCK FINANCIAL SERVI 1.875 22-26 15/06A	2,465,772.15	0.10
2,300,000	MERCK FIN SERVI 0.1250 20-25 16/07A	2,246,940.34	0.09
1,260,000	METRO AG 1.50 15-25 19/03A	1,246,865.46	0.05
700,000	MUENCHENER HYPOTHEKEN 0.500 19-26 08/06A	668,069.31	0.03
1,700,000	MUENCHENER HYPOTHEKEN 0.875 18-25 12/09A	1,657,141.96	0.07
1,200,000	O2 TELEFONICA DE FIN 1.75 18-25 05/07A	1,184,051.94	0.05
1,200,000	SANTANDER CONS BK 0.2500 19-24 15/10A	1,198,677.31	0.05
1,100,000	SANTANDER CONSUMER B 4.5 23-26 30/06A	1,127,528.27	0.05
2,750,000	SAP 1.75 14-27 22/02A	2,711,862.10	0.11
1,481,000	SAP EMTN 1.00 15-25 01/04A	1,464,172.79	0.06
1,700,000	SAP SE 0.125 20-26 18/05A	1,632,879.12	0.07
1,300,000	SAP SE 1.00 18-26 13/03A	1,269,612.86	0.05
1,100,000	TALANX AG 2.50 14-26 23/07A	1,097,767.44	0.04
2,900,000	VIER GAS TRANSP-02- 2.875 13-25 12/06A	2,889,745.55	0.12
1,500,000	VONOVIA FINANCE BV 0.6250 20-26 09/07A	1,438,475.77	0.06
1,200,000	VONOVIA FINANCE BV 1.125 17-25 08/09A	1,175,357.46	0.05
1,900,000	VONOVIA FINANCE BV 1.25 16-24 06/12A	1,891,854.67	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,900,000	VONOVIA FINANCE BV 1.75 17-27 25/01A	1,851,531.00	0.08
1,200,000	VONOVIA FINANCE BV 1.80 19-25 29/06A	1,184,507.37	0.05
3,600,000	VONOVIA SE 0.0 21-25 01/12A	3,468,040.60	0.14
2,800,000	VONOVIA SE 0.375 21-27 16/06A	2,616,399.13	0.11
1,600,000	VONOVIA SE 1.375 22-26 28/01A	1,564,675.75	0.06
2,300,000	VONOVIA SE 4.75 22-27 23/05A	2,399,189.96	0.10
	Guernsey	**671,515.53**	**0.03**
700,000	SIRIUS REAL ESTATE L 1.125 21-26 22/06A	671,515.53	0.03
	Iceland	**1,627,401.67**	**0.07**
850,000	ARION BANK 0.375 21-25 14/07A	830,009.78	0.03
750,000	ARION BANK 7.25 23-26 25/05A	797,391.89	0.03
	Ireland	**43,468,886.27**	**1.77**
1,605,000	AIB GROUP PLC 0.5 21-27 17/11A	1,523,898.37	0.06
1,200,000	AIB GROUP PLC 2.25 18-25 03/07A	1,191,292.69	0.05
1,511,000	APTIV PLC 1.50 15-25 10/03A	1,497,402.35	0.06
3,165,000	CCEP FINANCE IRELAND 0 21-25 06/05A	3,077,394.79	0.13
2,500,000	CRH SMW FINANCE DAC 1.25 20-26 05/05A	2,423,792.63	0.10
1,400,000	CRH SMW FINANCE DAC 4.0 23-27 11/07A	1,440,103.05	0.06
1,253,000	DELL BANK INTL DAC 0.5 21-26 27/10A	1,195,751.67	0.05
1,324,000	DXC CAPITAL FUNDING LT0.45 21-27 15/09A	1,219,268.34	0.05
1,450,000	EATON CAPITAL UNLI 0.6970 19-25 14/05A	1,427,454.38	0.06
2,600,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	2,503,825.90	0.10
1,055,000	FRESENIUS FINANCE IR 0 21-25 01/04A	1,023,889.01	0.04
1,550,000	FRESENIUS FIN IRELAND 2.125 17-27 01/02A	1,532,009.53	0.06
1,400,000	GRENKE FINANCE 7.875 23-27 06/04A	1,502,815.21	0.06
731,000	GRENKE FINANCE PLC 0.625 19-25 09/01A	723,556.51	0.03
1,051,000	GRENKE FINANCE PLC 3.95 20-25 09/07A	1,052,412.58	0.04
1,800,000	HAMMERSON IRL FIN 1.75 21-27 03/06A	1,726,218.86	0.07
3,000,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	2,979,539.19	0.12
2,200,000	LINDE 1.0 22-27 31/03A	2,115,046.08	0.09
2,200,000	LINDE PLC 0.00 21-26 30/09A	2,086,037.23	0.08
1,000,000	LINDE PUBLIC LIMITED 3.625 23-25 12/06A	1,002,245.88	0.04
2,900,000	RYANAIR DAC 0.875 21-26 25/05A	2,805,929.66	0.11
2,643,000	RYANAIR DAC 2.875 20-25 15/09A	2,636,715.73	0.11
1,550,000	SECURITAS TREASURY I 4.25 23-27 04/04A	1,593,326.92	0.06
3,200,000	SMURFIT KAPPA 2.875 18-26 15/01S	3,188,959.71	0.13
	Italy	**82,382,813.36**	**3.35**
1,000,000	AEROPORTI DI ROMA SPA 1.625 17-27 08/06A	971,102.87	0.04
2,400,000	ASSICURAZ GENERALI 4.125 14-26 04/05A	2,431,418.16	0.10
2,225,000	ASTM SPA 1.0 21-26 25/11A	2,135,222.81	0.09
1,700,000	BANCO BPM SPA 0.875 21-26 15/07A	1,643,732.23	0.07
872,000	BANCO BPM SPA 1.75 19-25 28/01A	866,763.93	0.04
1,900,000	BANCO BPM SPA 4.875 23-27 18/01A	1,978,883.37	0.08
1,375,000	BANCO BPM SPA 6 22-26 13/09A	1,450,849.26	0.06
2,800,000	BANCO BPM SPA 6 23-28 14/06A	2,982,192.47	0.12
1,000,000	BPER BANCA S.P.A. 1.375 21-27 31/03A	976,202.42	0.04
1,400,000	BPER BANCA S.P.A. 1.875 20-25 17/06A	1,386,229.32	0.06
200,000	ERG SPA 0.5 20-27 11/09A	185,691.44	0.01
1,169,000	ERG SPA 1.8750 19-25 11/04A	1,158,991.22	0.05
2,550,000	INTESA SANPAOLO 0.625 21-26 24/02A	2,467,550.29	0.10
1,650,000	INTESA SANPAOLO 0.75 19-24 04/12A	1,642,212.49	0.07
3,460,000	INTESA SANPAOLO 1 19-26 19/11A	3,331,256.47	0.14
2,960,000	INTESA SANPAOLO 2.125 20-25 26/05A	2,938,218.69	0.12
3,400,000	INTESA SANPAOLO 4.5000 23-25 02/10A	3,441,267.47	0.14
650,000	INTESA SANPAOLO 4.75 22-27 06/09A	681,268.44	0.03
2,860,000	INTESA SANPAOLO 4 23-26 19/05A	2,910,748.47	0.12
4,700,000	INTESA SANPAOLO 5 23-28 08/03A	4,911,520.63	0.20
2,050,000	INTESA SANPAOLO SPA 4.375 23-27 29/08A	2,134,842.29	0.09
1,225,000	IREN SPA 0.875 16-24 04/11A	1,221,837.66	0.05
1,843,000	IREN SPA 1.95 18-25 19/09A	1,823,543.28	0.07
900,000	ITALGAS S.P.A. 0.25 20-25 24/06A	880,377.85	0.04
2,600,000	ITALGAS SPA 1.625 17-27 19/01A	2,538,371.08	0.10
1,050,000	MEDIOBANCA 0.875 19-26 15/01A	1,021,876.56	0.04
1,557,000	MEDIOBANCA 1.1250 19-25 15/07A	1,533,286.33	0.06
1,450,000	MEDIOBANCA 1.125 20-25 23/04A	1,432,093.08	0.06
1,740,000	MEDIOBANCA 1.625 19-25 07/01A	1,731,689.21	0.07
1,700,000	MEDIOBANCA 4.875 23-27 13/09A	1,760,479.64	0.07
800,000	MEDIOBANCA DI C 0.7500 20-27 15/07A	753,732.54	0.03
700,000	SNAM S.P.A. 0 21-25 15/02A	681,400.94	0.03
4,200,000	SNAM SPA 0.875 16-26 25/10A	4,043,493.39	0.16
1,820,000	SNAM SPA 1.2500 19-25 28/08A	1,791,050.79	0.07
1,026,000	SNAM SPA 3.375 22-26 05/12A	1,037,431.60	0.04
900,000	TERNA SPA 0.125 19-25 25/07A	877,864.51	0.04
2,200,000	TERNA SPA 1.0000 19-26 10/04A	2,142,310.17	0.09
2,700,000	TERNA SPA 1.375 17-27 26/07A	2,606,094.16	0.11
1,300,000	UBI BANCA 1.625 19-25 21/04A	1,288,475.50	0.05
2,987,000	UNICREDIT SPA 0.325 21-26 19/01A	2,891,717.51	0.12
2,300,000	UNICREDIT SPA 0.5 19-25 09/04A	2,268,999.45	0.09
3,300,000	UNICREDIT SPA 2.125 16-26 24/10A	3,262,775.86	0.13
2,050,000	UNICREDIT SPA 5.85 22-27 15/11A	2,167,747.51	0.09
	Japan	**29,123,123.83**	**1.19**
2,600,000	EAST JAPAN RAILWAY 2.614 22-25 08/09A09A	2,590,663.45	0.11
1,300,000	MITSUBISHI UFJ FINAN 0.337 21-27 08/06A	1,244,979.60	0.05
1,000,000	MIZUHO FINANCIAL GRO 1.631 22-27 08/04A	969,357.45	0.04
2,515,000	MIZUHO FINANCIAL GRP 0.184 21-26 13/04A	2,415,876.38	0.10
2,000,000	MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	1,948,269.72	0.08
1,376,000	MIZUHO FINANCIAL GRP 0.956 17-24 16/10A	1,374,662.98	0.06
200,000	MIZUHO FINANCIAL GRP 3.49 22-27 05/09A	203,486.33	0.01
3,087,000	NTT FINANCE CORP 0.01 21-25 03/03A	3,043,092.67	0.12
1,800,000	NTT FINANCE CORP 0.082 21-25 13/12A	1,738,899.00	0.07
950,000	ORIX 1.919 22-26 20/04A	935,743.50	0.04
5,000,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	4,894,286.70	0.20
1,300,000	SUMITOMO MITSUI FINL 1.143 17-27 14/06A	1,253,288.27	0.05
1,650,000	TAKEDA PHARMA 0.75 20-27 09/07A	1,563,222.94	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
4,998,000	TAKEDA PHARMA 2.25 18-26 21/11A	4,947,294.84	0.20
	Jersey	**2,312,722.46**	**0.09**
2,350,000	HEATHROW FUNDING LIM 1.5 20-25 12/10A	2,312,722.46	0.09
	Luxembourg	**46,200,102.38**	**1.88**
1,627,000	ALBEMARLE NEW HOLDING 1.125 19-25 25/11A	1,589,737.68	0.06
2,800,000	AROUNDTOWN SA 0.3750 21-27 15/04A	2,562,011.82	0.10
800,000	AROUNDTOWN SA 0.625 19-25 09/07A	780,131.64	0.03
2,200,000	AROUNDTOWN SA 0 20-26 16/07A	2,058,856.58	0.08
1,600,000	AROUNDTOWN SA 1.50 19-26 28/05A	1,543,004.72	0.06
2,000,000	BECTON DICKINSON 1.208 19-26 04/06A	1,950,034.80	0.08
2,000,000	CNH IND FIN 1.75 17-25 12/09A	1,972,170.26	0.08
1,310,000	CNH INDUSTRIAL 1.75 19-27 25/03A	1,271,865.51	0.05
1,021,000	CNH INDUSTRIAL 1.875 18-26 19/01A	1,003,815.45	0.04
625,000	CROMWELL EREIT LUX 2.125 20-25 19/11A11A	608,812.14	0.02
4,100,000	DH EUROPE FIN 0.20 19-26 18/03A	3,950,965.16	0.16
1,600,000	DH EUROPE FINANCE 1.2 17-27 30/06A30/06A	1,540,707.45	0.06
800,000	EUROFINS SCIENTIFIC 3.75 20-26 17/07A	803,457.87	0.03
1,100,000	GELF BOND ISSUER I 1.625 16-26 20/10A	1,063,925.91	0.04
1,700,000	GRAND CITY PROPERTIES 1.375 17-26 03/08A	1,636,677.95	0.07
900,000	GRAND CITY PROPERTIES 1.50 18-27 22/02A	858,301.80	0.03
1,700,000	HIGHLAND HOLDINGS 0.318 21-26 15/12A/12A	1,610,830.16	0.07
1,640,000	JOHN DEERE BANK 2.5 22-26 14/09A	1,631,767.13	0.07
1,353,000	NESTLE FINANCE 0.00001 20-25 3/12A	1,311,045.10	0.05
3,450,000	NESTLE FINANCE INTER 0 21-26 14/06A	3,308,739.96	0.13
1,730,000	NESTLE FINANCE INTL 0.875 22-27 29/03A	1,667,204.93	0.07
2,823,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	2,765,051.32	0.11
1,250,000	NOVARTIS 1.625 14-26 09/11A	1,229,313.56	0.05
1,400,000	SEGRO CAPITAL SARL 1.25 22-26 23/03A/03A	1,363,316.94	0.06
2,251,000	SES SA 1.625 18-26	2,204,812.54	0.09
2,000,000	TYCO ELECTRONICS GRO 0 20-25 14/02A	1,973,593.64	0.08
2,000,000	WHIRLPOOL FINANCE 1.25 06-16 15/06A	1,939,950.36	0.08
	Mexico	**1,994,481.17**	**0.08**
2,100,000	AMERICA MOVIL 0.75 19-27 26/06A	1,994,481.17	0.08
	Netherlands	**275,885,545.38**	**11.23**
1,550,000	ABB FINANCE BV 3.25 23-27 16/01A	1,573,729.14	0.06
2,250,000	ABN AMRO BANK 0.5 19-26 15/04A	2,177,453.07	0.09
3,800,000	ABN AMRO BANK 0.6 20-27 15/01A	3,616,065.44	0.15
1,275,000	ABN AMRO BANK 0.875 18-25 22/04A	1,258,120.18	0.05
2,800,000	ABN AMRO BANK 1.25 20-25 28/05A	2,762,626.05	0.11
2,500,000	ABN AMRO BANK 2.375 22-27 01/06A	2,472,947.75	0.10
1,700,000	ABN AMRO BANK 3.625 23-26 10/01A	1,715,827.54	0.07
3,100,000	ABN AMRO BANK 3.875 23-26 21/12A	3,179,629.20	0.13
4,057,000	ABN AMRO BANK NV 1 15-25 16/04A	4,009,656.27	0.16
3,300,000	ABN AMRO BANK NV 3.75 23-25 20/04A	3,306,746.36	0.13
2,100,000	ACHMEA BV 1.5 20-27 26/05A	2,030,584.60	0.08
1,420,000	ACHMEA BV 3.625 22-25 29/11A	1,426,125.31	0.06
1,000,000	AKZO NOBEL NV 1.125 16-26 08/04A	974,024.96	0.04
1,349,000	AKZO NOBEL NV 1.75 14-24 07/11A	1,346,433.27	0.05
1,900,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	1,799,916.15	0.07
200,000	ALLIANZ FINANCE 0.00 20-25 14/01A	198,039.36	0.01
2,650,000	ASML HOLDING NV 1.375 16-26 07/07S	2,593,332.56	0.11
1,650,000	ASML HOLDING NV 1.625 16-27 28/05A	1,609,846.49	0.07
3,385,000	ASML HOLDING NV 3.5 23-25 06/12A	3,407,344.48	0.14
300,000	BASF FINANCE 0.75 16-26 10/11A	291,468.83	0.01
2,400,000	BMW FIN 3.25 23-26 22/11A	2,424,663.79	0.10
1,247,000	BMW FIN 3.5 23-25 06/04A	1,247,197.87	0.05
1,950,000	BMW FINANCE NV 0.375 20-27 14/07A	1,848,218.89	0.08
3,420,000	BMW FINANCE NV 0.5000 22-25 22/02A	3,381,191.04	0.14
2,380,000	BMW FINANCE NV 0.75 19-26 13/07A	2,296,750.46	0.09
1,839,000	BMW FINANCE NV 0.875 17-25 03/04A	1,816,384.64	0.07
2,743,000	BMW FINANCE NV 0 21-26 11/01A	2,647,986.87	0.11
1,175,000	BMW FINANCE NV 1.00 15-25 21/01A	1,166,352.01	0.05
2,938,000	BMW FINANCE NV 1.00 18-24 14/11A	2,929,138.64	0.12
2,638,000	BMW FINANCE NV 1.125 18-26 22/05A	2,571,492.49	0.10
2,035,000	BMW FINANCE NV 1 18-25 29/08A8-25 29/08A	2,000,860.53	0.08
3,200,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	3,218,261.92	0.13
2,000,000	BRENNTAG FINANCE 1.125 17-25 27/09A	1,962,336.20	0.08
200,000	COCA-COLA CO 1.000 16-24 11/11A	199,597.26	0.01
3,000,000	COCA-COLA HBC FIN 1.000 19-27 14/05A	2,867,337.54	0.12
1,415,000	COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	1,411,155.33	0.06
2,900,000	COOPERATIEVE RABOBANK 4.625 22-28 27/01A	3,010,160.67	0.12
1,316,000	CTP NV 0.625 21-26 27/09A	1,253,410.24	0.05
1,672,000	CTP NV 0.75 21-27 18/02A	1,579,520.97	0.06
919,000	CTP NV 0.875 22-26 20/01A	889,668.54	0.04
4,250,000	DAIMLER AG 0.85 17-25 28/02A	4,207,367.23	0.17
3,968,000	DAIMLER AG 2 20-26 22/05A	3,902,491.42	0.16
3,429,000	DAIMLER INTL 1.00 18-25 11/05A	3,356,030.74	0.14
2,100,000	DAIMLER INTL FI 0.625 19-27 06/05A	1,991,815.35	0.08
2,792,000	DAIMLER INTL FIN 1.375 19-26 26/06A	2,722,407.62	0.11
700,000	DAIMLER TRUCK I 3.1250 24-28 23/03A	703,650.88	0.03
1,100,000	DAIMLER TRUCK INT 1.25 22-25 06/04A	1,087,851.56	0.04
2,600,000	DAIMLER TRUCK INTL F 3.875 23-26 19/06A	2,640,367.96	0.11
1,800,000	DAIMLER TRUCK INTL FI 1.625 22-27 06/04A	1,744,334.26	0.07
300,000	DEUSCHE TEL INTL FIN. 4.875 10-25 22/04A	302,332.96	0.01
2,823,000	DEUTSCHE TELEKOM AG 1.375 17-27 30/01A	2,751,255.15	0.11
967,000	DEUTSCHE TEL INTL FIN 0.625 17-24 13/12A	961,449.46	0.04
1,891,000	DEUT TELEKOM INT FIN 1.125 17-26 22/05A	1,848,036.84	0.08
2,741,000	DEUT TELEKOM INT FIN 1.375 18-25 01/12A	2,696,843.14	0.11
1,740,000	DIGITAL DUTCH FINCO 0.625 20-25 17/01A	1,702,899.35	0.07
1,600,000	DSM KONINKLIJKE 1.00 15-25 09/04A	1,581,146.93	0.06
1,800,000	DSM NV 0.75 16-26 28/09A	1,735,073.42	0.07
400,000	EDP FINANCE 2.00 15-25 22/04A	397,266.00	0.02
1,400,000	ESSITY CAPITAL BV 3.0 22-26 21/09A	1,404,095.52	0.06
1,900,000	EURONEXT NV 0.125 21-26 17/05A	1,823,309.21	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,459,000	EURONEXT NV 1 18-25 18/04A	1,440,193.87	0.06
1,300,000	GIVAUDAN FINANCE EUR 1 20-27 22/04A	1,247,060.46	0.05
1,350,000	IMCD NV 2.125 22-27 31/03A	1,313,806.53	0.05
2,800,000	ING BANK NV 4.125 23-26 02/10A	2,878,256.39	0.12
3,900,000	ING GROEP NV 4.8750 22-27 14/11A	4,049,187.09	0.16
1,300,000	ING GROUP NV 0.875 21-32 09/06A	1,216,898.51	0.05
2,700,000	ING GROUP NV 1.125 18-25 14/02A	2,677,803.16	0.11
2,100,000	ING GROUP NV 2.125 19-26 10/01A	2,084,003.79	0.08
1,650,000	ISS FINANCE BV 1.25 20-25 07/07A07A	1,623,062.18	0.07
2,499,000	JDE PEET'S B.V. 0 21-26 16/06A	2,399,780.60	0.10
1,750,000	KON AHOLD DELHAIZE 0.25 19-25 26/06A	1,713,969.69	0.07
1,318,000	KONINKLIJKE AHOLD 1.125 18-26 19/03A	1,287,072.78	0.05
900,000	KONINKLIJKE AHOLD DE 1.75 20-27 02/04A	878,896.92	0.04
2,700,000	KPN NV 0.625 16-25 09/04A	2,661,024.01	0.11
2,051,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	1,976,740.00	0.08
1,500,000	LEASEPLAN CORP NV 3.5 20-25 09/04A	1,501,503.03	0.06
2,700,000	LEASEPLAN CORPORATION 0.25 21-26 07/09AA	2,569,912.35	0.10
2,000,000	LEASEPLAN CORPORATION 2.125 22-25 06/05A	1,984,934.62	0.08
1,000,000	LINDE FINANCE BV 0.25 20-27 19/05A	940,745.20	0.04
978,000	LSEG NETHERLANDS BV 0 21-25 06/04U	961,476.28	0.04
2,100,000	LSEG NETHERLANDS BV 2.75 24-27 20/09A	2,102,741.41	0.09
2,000,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	2,048,804.14	0.08
1,300,000	LYB INTERNATIONAL 0.875 19-26 17/09A	1,248,164.58	0.05
830,000	MADRILENA RED DE GAS 1.375 17-25 11/04A	821,052.10	0.03
3,450,000	MERCEDES-BENZ GROUP 0.3750 19-26 08/11A	3,277,723.53	0.13
2,300,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	2,309,986.81	0.09
700,000	MERCEDESBENZ INTL 3.4 23-25 13/04A	699,971.61	0.03
271,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	274,108.26	0.01
2,324,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	2,345,575.81	0.10
800,000	MERCEDESBENZ INTL FI 3.625 23-24 16/12A	800,014.53	0.03
3,000,000	MERCEDESBENZ INTL FIN 1.5 16-26 09/03A	2,946,508.26	0.12
3,624,000	MERCEDESBENZ INTL FIN 2.625 20-25 07/04A	3,611,002.56	0.15
1,300,000	MONDELEZ INTERNATIONAL 0 20-26 22/09A	1,232,961.43	0.05
1,400,000	NATIONALE-NEDERLANDEN 0.375 19-25 26/02A	1,382,110.96	0.06
1,400,000	NE PROPERTY BV 1.8750 19-26 09/10A	1,346,304.37	0.05
1,400,000	NE PROPERTY BV 3.375 20-27 14/07A	1,388,294.37	0.06
2,600,000	NIBC BANK NV 0.25 21-26 09/09A	2,463,418.54	0.10
1,400,000	NIBC BANK NV 0.8750 22-27 24/06A	1,323,020.58	0.05
800,000	NIBC BANK NV 0.875 19-25 08/07A	784,445.97	0.03
1,300,000	NIBC BANK NV 6.375 23-25 01/12A	1,345,651.65	0.05
1,250,000	NN GROUP NV 1.625 17-27 01/06A	1,214,745.39	0.05
800,000	PACCAR FINANCIAL 0.0000 21-26 01/03A	768,974.26	0.03
900,000	PACCAR FINANCIAL EUR 3.25 22-25 29/11A	902,610.18	0.04
1,372,000	PACCAR FINANCIAL EUR 3.375 23-26 15/05A	1,383,787.64	0.06
756,000	POSNL NV REGS 1.00 17-24 21/01A	753,223.77	0.03
966,000	PROSUS NV 1.2070 22-26 19/01A	938,594.51	0.04
2,500,000	RABOBANK 0.25 19-26 30/10A	2,376,332.50	0.10
5,523,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	5,407,069.97	0.22
3,650,000	RABOBANK 1.375 15-27 03/02A	3,562,082.82	0.14
6,792,000	RABOBANK REGS 2256A 4.125 10-25 14/07A	6,849,998.73	0.28
1,901,000	RECKITT BENCKISER TR 0.375 20-26 19/05A	1,824,809.02	0.07
2,450,000	RELX FINANCE BV 1.375 16-26 12/05A	2,398,646.28	0.10
300,000	RELX FINANCE BV 1.50 18-27 13/05A	291,953.37	0.01
1,032,000	REN FINANCE BV 2.50 15-25 12/02A	1,028,552.07	0.04
2,743,000	ROCHE FINANCE EUROPE 0.875 15-25 25/02A	2,716,549.94	0.11
1,166,000	SAGAX EURO MTN NL 1.625 22-26 24/02A	1,139,038.96	0.05
1,900,000	SANDOZ FINANCE BV 3.97 23-27 17/04A	1,947,094.84	0.08
1,400,000	SARTORIUS FINANCE BV 4.25 23-26 14/09A	1,431,860.30	0.06
1,700,000	SGS NEDERLAND HLDG 0.125 21-27 21/04A	1,590,318.42	0.06
1,400,000	SIEMENS FINANCIERING 0.625 22-27 25/02A	1,341,099.87	0.05
2,700,000	SIEMENS FINANCIERING 0 20-26 20/02U	2,607,507.67	0.11
2,800,000	SIEMENS FINANCIERING 2.25 22-25 10/03A	2,786,756.00	0.11
2,700,000	SIEMENS FIN NV 0.375 20-26 05/06A	2,607,876.70	0.11
300,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	299,941.18	0.01
2,000,000	SIGNIFY NV 2.375 20-27 11/05A	1,972,326.60	0.08
1,058,000	SIKA CAPITAL BV 0.875 19-27 29/04A	1,008,538.49	0.04
3,200,000	SIKA CAPITAL BV 3.75 23-26 03/11A	3,262,572.54	0.13
1,404,000	SUEDZUCKER INT FIN 1.00 17-25 28/11A	1,368,224.03	0.06
1,612,000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.0% 18-11-25	1,560,833.99	0.06
2,400,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	2,323,181.14	0.09
1,850,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	1,858,760.79	0.08
754,000	TOYOTA MOTOR FINANCE 3.625 23-25 24/04A	754,982.54	0.03
2,275,000	TOYOTA MOTOR FINANCE 4.00 23-27 02/04A	2,336,006.99	0.10
1,300,000	UNILEVER 0.5 18-25 04/09A	1,290,012.76	0.05
1,225,000	UNILEVER 0.875 17-25 31/07A	1,204,554.16	0.05
1,800,000	UNILEVER FINANCE 0.7500 22-26 28/02A	1,753,546.82	0.07
2,900,000	UNILEVER FINANCE NET 1.25 20-25 25/03A	2,870,204.47	0.12
1,700,000	UNILEVER NV 1.00 17-27 14/02A	1,643,094.49	0.07
1,600,000	UNILEVER NV 1.125 18-27 12/02A	1,550,569.05	0.06
1,400,000	UNIVERSAL MUSIC GROUP N 3.0 22-27 30/06A	1,404,053.95	0.06
500,000	VONOVIA FINANCE BV 1.50 16-26 10/06A	486,751.45	0.02
2,100,000	VONOVIA FINANCE BV 1.5 18-26 22/03A	2,050,270.65	0.08
200,000	WOLTERS KLUWER 1.50 17-27 22/03A	194,250.58	0.01
2,250,000	WOLTERS KLUWER 3.0 22-26 23/09A	2,262,831.64	0.09
1,400,000	WPC EUROBOND BV 2.125 18-27 15/04A	1,370,737.02	0.06
	New Zealand	**4,383,264.74**	**0.18**
1,280,000	ANZ NEW ZEALAND INTL 1.125 18-25 20/03A	1,266,364.79	0.05
1,000,000	ASB BANK 4.5 23-27 16/03A	1,040,530.74	0.04
1,050,000	CHORUS LTD 0.8750 19-26 05/12A	1,004,451.16	0.04
1,075,000	FONTERRA COOPERATIV 0.75 16-24 08/11	1,071,918.05	0.04
	Norway	**14,031,299.19**	**0.57**
2,300,000	DNB BANK ASA 0.375 22-28 18/01A	2,177,401.99	0.09
1,224,000	NORSK HYDRO ASA 1.125 19-25 11/04A	1,207,930.54	0.05
1,100,000	SANTANDER CONSUMER BANK 0.5 22-25 11/08A	1,075,216.67	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
700,000	SANTANDER CONSUMER BK 0.125 20-25 25/02A	690,729.67	0.03
1,900,000	SANTANDER CONSUMER BK 0.125 21-26 14/04A	1,820,877.54	0.07
1,500,000	SPAREBANK 1 0.1250 19-25 11/12A	1,424,804.13	0.06
1,750,000	SPAREBANK 1 OSTLANDE 1.75 22-27 27/04A	1,703,196.37	0.07
1,286,000	SPAREBANK 1 SR-BANK 0.25 21-26 09/11A	1,220,848.81	0.05
1,450,000	SPAREBANK 1 SR-BANK 2.875 22-25 20/09A	1,447,071.55	0.06
1,260,000	SPAREBANK MIDT NORGE 3.125 22-25 22/12A	1,263,221.92	0.05
	Poland	**1,625,555.64**	**0.07**
1,600,000	PKO BANK POLSKI 4.5 24-28 27/03A	1,625,555.64	0.07
	Portugal	**5,026,191.13**	**0.20**
1,300,000	BANCO COMERC PO 5.6250 23-26 02/10A	1,330,266.48	0.05
1,500,000	BC PORTUGUES 1.125 21/27 12/02A	1,460,932.44	0.06
2,300,000	ENERGIAS DE PORTUGAL 1.625 20-27 15/04A	2,234,992.21	0.09
	Slovenia	**1,318,206.80**	**0.05**
1,300,000	NOVA KREDITNA BANKA DD 4.75 24-28 03/04U	1,318,206.80	0.05
	South Korea	**964,467.35**	**0.04**
966,000	SHINHAN BANK CO LTD 0.25 19-24 16/10A10A	964,467.35	0.04
	Spain	**152,860,825.52**	**6.22**
1,800,000	ABERTIS INFRAESTRUCT 0.625 19-25 15/07A	1,762,941.84	0.07
1,300,000	ABERTIS INFRAESTRUCT 1.00 16-27 27/02A	1,249,051.70	0.05
3,000,000	ABERTIS INFRAESTRUCT 1.375 16-26 20/05A	2,928,023.82	0.12
1,800,000	ABERTIS INFRAESTRUCT 2.50 14-25 27/02A	1,793,013.26	0.07
1,400,000	AMADEUS IT GROUP S.A 2.875 20-27 20/05A	1,402,603.46	0.06
900,000	AMADEUS IT GROUP SA 1.5 18-26 18/09A	881,664.40	0.04
2,300,000	BANCO BILBAO VI 0.3750 19-26 15/11A	2,192,420.29	0.09
2,700,000	BANCO BILBAO VIZCAYA 0.75 20-25 04/06A	2,657,277.26	0.11
2,700,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	2,619,030.51	0.11
4,600,000	BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	4,535,945.73	0.18
3,800,000	BANCO DE SABADELL SA 0.875 19-25 22/07A	3,731,674.60	0.15
800,000	BANCO DE SABADELL SA 1.125 19-25 27/03A	791,240.68	0.03
3,000,000	BANCO SANTANDER 3.5000 24-28 09/01A	3,038,371.98	0.12
5,000,000	BANCO SANTANDER 3.75 23-26 16/01A	5,068,957.10	0.21
3,500,000	BANCO SANTANDER 4.625 -27 18/10A	3,608,543.40	0.15
2,300,000	BANCO SANTANDER SA 0.30 19-26 04/10A	2,191,803.46	0.09
3,800,000	BANCO SANTANDER SA 0.5 20-27 04/02A	3,621,205.17	0.15
2,900,000	BANCO SANTANDER SA 0.5 21-27 24/03A	2,795,418.02	0.11
3,100,000	BANCO SANTANDER SA 1.125 18-25 17/01A	3,078,964.43	0.13
2,400,000	BANCO SANTANDER SA 1.125 20-27 23/06A	2,302,245.15	0.09
4,200,000	BANCO SANTANDER SA 1.375 20-26 05/05A	4,129,574.90	0.17
4,000,000	BANCO SANTANDER SA 2.50 15-25 18/03A	3,979,548.64	0.16
4,200,000	BANCO SANTANDER SA 3.25 16-26 04/04A	4,211,365.45	0.17
2,000,000	BANKINTER SA 0.875 19-26 08/07A	1,932,917.76	0.08
2,400,000	BBVA 3.375 22-27 20/09A	2,451,687.72	0.10
3,900,000	BBVA SA 0.5 20-27 14/01A	3,707,716.70	0.15
2,100,000	BBVA SA 1.375 18-25 14/05A 18-25 14/05A	2,077,317.71	0.08
2,400,000	BBVA SA 3.5 17-27 10/02A	2,430,469.89	0.10
2,300,000	CAIXABANK SA 0.375 20-25 17/01A	2,276,651.64	0.09
1,500,000	CAIXABANK SA 0.75 19-26 09/07A	1,447,804.85	0.06
3,400,000	CAIXABANK SA 0.75 21-28 26/05A	3,215,304.52	0.13
1,700,000	CAIXABANK SA 1.125 19-26 12/11A	1,639,250.71	0.07
2,300,000	CAIXABANK SA 1.125 19-26 27/03A	2,245,650.81	0.09
3,400,000	CAIXABANK SA 1.375 19-26 19/06A	3,316,660.12	0.13
3,300,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	3,268,302.24	0.13
2,700,000	CELLNEX FINANCE COMP 0.75 21-26 15/02A	2,582,711.49	0.11
1,600,000	CELLNEX TELECOM S.A. 1 20-27 20/01A	1,526,280.09	0.06
700,000	CELLNEX TELECOM SA 2.875 17-25 18/04A	698,019.09	0.03
1,600,000	DRAGADOS SA 1.8750 18-26 20/04A	1,569,037.03	0.06
1,700,000	ENAGAS FINANCIACIONES 0.75 16-26 27/10A	1,629,675.25	0.07
1,900,000	ENAGAS FIN REGS 1.25 15-25 06/02A	1,885,026.69	0.08
2,500,000	FCC AQUALIA 2.629 17-27 08/06A	2,475,100.25	0.10
2,200,000	FERROVIAL EMISIONES 1.382 20-26 14/05A	2,148,721.10	0.09
1,500,000	FERROVIAL REGS 1.375 17-25 31/03A	1,484,320.02	0.06
1,600,000	INMOBILIARIA COLONIAL 1.625 17-25 28/11A	1,572,204.30	0.06
1,800,000	INMOBILIARIA COLONIAL 2 18-26 17/04A	1,773,521.86	0.07
500,000	LAR ESPANA REAL ESTA 1.75 21-26 22/07A	489,087.04	0.02
2,000,000	MAPFRE 1.625 16-26 19/05A	1,951,911.84	0.08
1,600,000	MERLIN PROPERTIES 1.75 17-25 26/05A	1,582,094.13	0.06
2,450,000	MERLIN PROPERTIES 1.875 16-26 02/11A	2,395,793.50	0.10
1,000,000	MERLIN PROPERTIES 2.375 20-27 13/07A	982,746.72	0.04
800,000	REDELA CORPORACTION 0.875 20-25 14/04A	789,264.76	0.03
1,400,000	RED ELECTRICA FIN 1.125 15-25 24/04A	1,382,960.57	0.06
1,700,000	RED ELECTRICA FIN 1.25 18-27 13/03A	1,645,800.45	0.07
1,700,000	RED ELECTRICA FIN 1 16-26 21/04A	1,658,932.03	0.07
1,000,000	SANTANDER CONS FIN 0.00 19-22 06/05A	952,111.55	0.04
2,100,000	SANTANDER CONS FIN 0 21-26 23/02A	2,020,639.26	0.08
2,800,000	SANTANDER CONSUMER F 0.375 20-25 17/01A	2,774,429.92	0.11
2,000,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	1,899,288.88	0.08
2,400,000	SANTANDER ISSUANCES 3.125 17-27 19/01A	2,407,591.16	0.10
1,572,000	SERVICIOS MEDIO AMBIE 1.661 19-26 04/12A	1,529,645.32	0.06
3,000,000	TELEFONICA EMISIONES 1.201 20-27 21/05A	2,869,471.80	0.12
2,300,000	TELEFONICA EMISIONES 1.447 18-27 22/01A	2,230,539.66	0.09
3,200,000	TELEFONICA EMISIONES 1.46 16-26 13/04A	3,138,305.15	0.13
3,500,000	TELEFONICA EMISIONES 1.495 18-25 11/09A	3,451,060.86	0.14
2,800,000	TELEFONICA EMISIONES 1.528 17-25 17/01A	2,783,913.83	0.11
	Sweden	**73,562,728.63**	**2.99**
1,000,000	AB SAGAX 1.125 20-27 30/01A	951,482.92	0.04
900,000	ALFA LAVAL TREASURY 0.875 22-26 18/02A	874,623.74	0.04
1,750,000	ASSA ABLOY AB 3.75 23-26 13/09A	1,784,107.02	0.07
900,000	ATLAS COPCO AB 0.625 16-26 30/08A	864,883.44	0.04
1,950,000	ELECTROLUX AB 4.125 22-26 05/10A	1,992,900.87	0.08
700,000	ESSITY AB 1.125 15-25 05/03A	692,847.54	0.03
1,710,000	ESSITY AB 1.625 17-27 30/03A	1,661,387.16	0.07
950,000	SAGAX EURO MTN AB 2.25 19-25 13/03A3/03A	943,351.08	0.04
1,400,000	SANDVIK AB 2.1250 22-27 07/06A	1,375,174.05	0.06

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
800,000	SANDVIK REGS 3.00 14-26 18/06A	799,503.79	0.03
300,000	SECURITAS 1.25 18-25 03/06A	296,902.25	0.01
2,800,000	SKANDINAVISKA ENSKIL 0.375 20-27 11/02A	2,647,717.58	0.11
2,600,000	SKANDINAVISKA ENSKIL 0.7500 22-27 09/08U	2,452,842.50	0.10
3,475,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	3,410,258.83	0.14
2,900,000	SKANDINAVISKA ENSKIL 3.25 22-25 24/11A	2,913,672.48	0.12
2,700,000	SKANDINAVISKA ENSKIL 4.00 22-26 09/11A	2,757,264.92	0.11
2,600,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	2,702,056.56	0.11
972,000	SKANDINAVISKA ENSKILDA 0.75 21-31 03/11A	917,301.43	0.04
2,650,000	SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	2,514,712.02	0.10
2,500,000	SVENSKA HANDELSBANKEN 0.125 21-26 03/11A	2,368,746.17	0.10
2,874,000	SVENSKA HANDELSBANKEN 1 20-25 15/04A	2,838,691.97	0.12
3,240,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	3,288,648.99	0.13
1,928,000	SWEDBANK AB 0.25 19-24 09/10A	1,926,801.00	0.08
2,840,000	SWEDBANK AB 0.25 21-26 02/11A	2,704,032.85	0.11
2,420,000	SWEDBANK AB 0.75 20-25 05/05A	2,384,632.16	0.10
1,650,000	SWEDBANK AB 1.3 22-27 17/02A	1,590,842.28	0.06
2,600,000	SWEDBANK AB 2.1000 22-27 25/05A	2,566,460.57	0.10
2,425,000	SWEDBANK AB 3.75 22-25 14/11A	2,446,663.20	0.10
1,950,000	SWEDBANK AB 4.625 23-26 30/05A	1,965,584.83	0.08
650,000	TELIASONERA EMTN 3.875 10-25 01/10A	655,748.33	0.03
2,200,000	VOLVO TR 2.625 22-26 20/02A	2,189,269.87	0.09
2,155,000	VOLVO TREASURY 3.1250 24-26 08/09A	2,165,216.64	0.09
3,100,000	VOLVO TREASURY 3.125 24-27 26/08A	3,130,998.45	0.13
1,467,000	VOLVO TREASURY AB 0.625 22-25 14/02S	1,451,408.19	0.06
1,000,000	VOLVO TREASURY AB 0 21-26 18/05A	954,625.75	0.04
1,174,000	VOLVO TREASURY AB 1.625 20-25 26/05A	1,161,510.82	0.05
825,000	VOLVO TREASURY AB 1.625 22-25 18/09A	814,048.90	0.03
700,000	VOLVO TREASURY AB 2 22-27 19/08A	683,997.85	0.03
1,765,000	VOLVO TREASURY AB 3.5 23-25 17/11A	1,773,953.39	0.07
1,200,000	VOLVO TREASURY AB 3.625 23-27 25/05A	1,221,021.82	0.05
727,000	VOLVO TREASURY AB 3.75 23-24 25/11A	726,834.42	0.03
	Switzerland	**3,523,530.70**	**0.14**
3,625,000	UBS GROUP SA 1.25 16-26 01/09A	3,523,530.70	0.14
	United Kingdom	**166,379,433.56**	**6.77**
1,200,000	AON CORP 2.875 14-26 14/05A	1,194,790.69	0.05
2,075,000	ASTRAZENECA PLC 3.625 23-27 03/03A	2,120,412.91	0.09
2,050,000	AVIVA PLC 3.375 15-45 04/12A	2,038,493.76	0.08
700,000	BARCLAYS PLC 1.125 21-31 22/03A	673,894.91	0.03
300,000	BARCLAYS PLC 1.375 18-26 24/01A	297,928.33	0.01
800,000	BRITISH TELECOM 0.50 19-25 12/09A	778,933.82	0.03
2,700,000	BRITISH TELECOM 1.50 17-27 23/06A	2,608,072.80	0.11
4,100,000	BRITISH TELECOM 1.75 16-26 10/03A	4,021,971.92	0.16
1,550,000	BRITISH TELECOM 2.75 22-27 30/08A	1,546,891.67	0.06
800,000	COCA COLA ENTER 2.375 13-25 07/05A	794,878.57	0.03
1,000,000	COCA-COLA EUROPACIFIC 1.75 20-26 27/03A	985,624.77	0.04
2,762,000	COLOPLAST FINANCE 2.25 22-27 19/05A	2,722,370.35	0.11
4,800,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	4,695,813.84	0.19
3,000,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	2,902,326.06	0.12
2,600,000	CREDIT AGRICOLE LDN 1.375 18-25 13/03A	2,578,505.20	0.10
4,300,000	CREDIT AGRICOLE LDN 1.875 16-26 20/12A	4,210,752.34	0.17
3,400,000	CREDIT AGRICOLE LDN 3.125 14-26 05/02AA	3,420,694.00	0.14
2,000,000	DS SMITH PLC 0.8750 19-26 12/09A	1,921,262.36	0.08
2,600,000	DS SMITH PLC 08750 1 4.375 23-27 27/07A	2,697,953.02	0.11
1,678,000	EASYJET PLC 0.8750 19-25 11/06A	1,653,481.25	0.07
1,300,000	EXPERIAN FINANCE PLC 1.375 17-26 25/06A	1,270,941.67	0.05
2,650,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	2,587,279.08	0.11
2,616,000	GLAXOSMITHKLINE 1.375 14-24 02/12A	2,606,881.96	0.11
2,000,000	GLAXOSMITHKLINE CAP 1.000 17-26 12/09A	1,938,648.08	0.08
1,656,000	GLAXOSMITHKLINE EMTN 4.00 05-25 16/06A	1,666,570.91	0.07
2,700,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	2,637,605.21	0.11
3,975,000	HSBC HOLDINGS PLC 3.00 15-25 30/06A	3,962,024.53	0.16
2,350,000	INFORMA PLC 2.125 20-25 06/10A	2,322,564.88	0.09
1,100,000	INTERMEDIATE CAPITAL 1.625 20-27 17/02A	1,050,318.59	0.04
2,016,000	INTERNATIONAL DIST SE 1.25 19-26 08/10A	1,948,044.06	0.08
1,700,000	ITV PLC 1.375 19-26 26/09A	1,647,214.49	0.07
2,648,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	2,737,657.44	0.11
2,419,000	LLOYDS BANK PLC 1.25 15-25 13/01A	2,403,910.30	0.10
2,244,000	LLOYDS BK CORP MKTS 0.375 20-25 28/01A	2,222,801.31	0.09
2,999,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	2,981,252.91	0.12
1,850,000	MONDI FINANCE EUROPE 1.625 18-26 27/04A	1,814,169.31	0.07
1,759,000	MOTABILITY OPERATION 0.375 19-26 03/01A	1,705,417.36	0.07
2,000,000	MOTABILITY OPERATION 0.875 17-25 14/03A	1,977,526.92	0.08
1,360,000	NATIONAL GRID ELEC 0.19 20-25 20/01A01A	1,346,705.40	0.05
900,000	NATIONAL GRID PLC 2.179 22-26 30/06A	888,828.30	0.04
2,075,000	NATIONSWIDE BUILDING 1.25 15-25 03/03A	2,056,549.54	0.08
3,675,000	NATIONWIDE BUILDING 0.25 20-25 22/07A	3,595,901.10	0.15
1,900,000	NATIONWIDE BUILDING 2.00 22-27 28/04A	1,862,793.59	0.08
3,700,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	3,827,519.61	0.16
2,739,000	NATWEST MARKETS PLC 0.125 21-25 12/11A	2,652,706.65	0.11
4,566,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	4,370,215.95	0.18
2,052,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	1,991,232.38	0.08
2,687,000	NATWEST MARKETS PLC 2.75 20-25 02/04A	2,680,385.55	0.11
1,950,000	NATWEST MARKETS PLC 2 22-25 27/08A	1,931,513.74	0.08
1,500,000	OTE PLC 0.8750 19-26 24/09A	1,443,107.49	0.06
337,000	PEARSON FUNDING 1.375 15-25 06/05A	332,968.59	0.01
2,200,000	RENTOKIL INITIAL FIN 3.875 22-27 27/06A	2,240,152.64	0.09
2,150,000	RENTOKIL INITIAL PLC 0.8750 19-26 30/05A	2,090,426.57	0.09
940,000	SANTANDER UK PLC 1.125 15-25 10/03A	930,944.52	0.04
1,250,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	1,239,535.04	0.05
2,800,000	SKY LIMITED 2.50 14-26 15/09A	2,786,890.54	0.11
2,300,000	SMITHS GROUP PLC 2 17-27 23/02A	2,248,107.63	0.09
1,900,000	SSE PLC 1.25 20-25 16/04A	1,877,939.09	0.08
1,273,000	STANDARD CHARTERED 0.9 19-27 02/07A	1,228,251.66	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,225,000	STANDARD CHARTERED 1.2 21-31 23/03A	2,118,965.35	0.09
600,000	STD CHARTERED SUB 3.125 14-24 19/11A	599,104.63	0.02
1,150,000	UBS AG LONDON 0.01 21-26 29/06A	1,097,654.27	0.04
3,801,000	UBS AG LONDON 0.01 21-26 31/03A	3,646,748.70	0.15
3,556,000	UBS AG LONDON 0.25 21-26 21/05A	3,437,844.57	0.14
800,000	UBS AG LONDON 0.45 20-25 19/05A	785,947.14	0.03
4,100,000	UBS AG LONDON 1.5 16-26 10/04A	4,015,774.69	0.16
1,700,000	UBS AG LONDON 5.5000 23-26 20/08A	1,781,867.48	0.07
2,650,000	VIRGIN MONEY UK 4.0 -24 18/03A	2,705,824.98	0.11
2,100,000	VODAFONE GROUP 0.90 19-26 24/11A	2,028,375.87	0.08
1,300,000	VODAFONE GROUP 1.50 17-27 24/07A	1,262,018.29	0.05
2,112,000	VODAFONE GROUP PLC 1.125 17-25 20/11A	2,075,114.19	0.08
2,054,000	VODAFONE GROUP PLC 1.875 14-25 11/09A	2,034,284.39	0.08
4,700,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	4,676,765.41	0.19
2,000,000	WELCOME TRUST LTD 1.125 15-27 21/01A	1,941,704.28	0.08
1,650,000	WESTPAC SECURITIES 0.1 21-27 13/07A	1,533,764.09	0.06
2,150,000	WESTPAC SECURITIES 1.099 22-26 24/03A	2,094,612.54	0.09
1,590,000	WPP FINANCE 2016 1.375 18-25 20/03A	1,574,505.53	0.06
	United States of America	**269,635,242.78**	**10.97**
2,400,000	3M CO 1.5 14-26 09/11A	2,340,558.72	0.10
1,358,000	AIR PROD CHEMICALS 1 15-25 12/02A	1,345,967.20	0.05
2,900,000	AMERICAN HONDA FIN 1.95 20-24 18/10A04A	2,897,546.86	0.12
900,000	AMERICAN HONDA FIN 3.5 24-26 24/04A	911,190.88	0.04
3,300,000	AMERICAN TOWER 0.45 21-27 21/05A	3,119,912.47	0.13
1,380,000	AMERICAN TOWER 1.375 17-25 04/04A	1,364,429.43	0.06
905,000	AMERICAN TOWER 1.95 18-26 22/05U	891,661.98	0.04
1,700,000	AMERICAN TOWER 4.125 23-27 16/05A	1,745,734.44	0.07
1,000,000	AMERICAN TOWER CORP 0.4 21-27 15/02A	943,169.25	0.04
1,646,000	AMGEN INC 2.00 16-26 25/02A	1,628,624.10	0.07
3,300,000	APPLE 0.875 17-25 24/05U	3,254,599.26	0.13
3,303,000	APPLE INC 0.00 19-25 15/11A	3,203,454.29	0.13
4,650,000	APPLE INC 1.625 14-26 10/11A	4,569,340.17	0.19
2,000,000	AVERY DENNISON CORP 1.25 17-25 03/03A	1,981,173.48	0.08
1,625,000	BANK OF AMERICA CORP 1.375 15-25 26/03A	1,610,018.14	0.07
1,550,000	BAXTER INTL INC 1.3 17-25 30/05A	1,531,166.51	0.06
976,000	BECTON DICKINSON 0.0340 21-25 13/08A	949,505.19	0.04
1,500,000	BECTON DICKINSON 1.9 16-26 15/12A	1,475,633.09	0.06
1,100,000	BERRY GLOBAL INC 1.5000 20-27 15/01S	1,058,696.80	0.04
1,457,000	BLACKROCK INC 1.25 15-25 06/05A	1,439,754.13	0.06
1,324,000	BMW US CAPITAL LLC 1 15-27 20/04A	1,267,787.98	0.05
2,600,000	BOOKING HOLDING 4.0000 22-26 15/11A	2,667,194.19	0.11
2,400,000	BOOKING HOLDINGS INC 0.1 21-25 08/03A	2,366,978.40	0.10
2,200,000	BOOKING HOLDINGS INC 1.80 15-27 03/03A	2,151,962.76	0.09
1,219,000	BRISTOL MYERS SQUIBB 1.00 15-25 15/05A	1,203,316.00	0.05
2,700,000	CATERPILLAR FIN 3.742 23-26 04/09A	2,750,044.06	0.11
2,500,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	2,523,029.00	0.10
3,160,000	CITIGROUP INC 1.75 15-25 28/01A	3,142,800.53	0.13
2,415,000	CITIGROUP INC 2.125 14-26 10/09A	2,389,920.18	0.10
1,400,000	COCA-COLA CO 0.75 19-26 22/09A	1,353,156.37	0.06
4,000,000	COCA-COLA CO 1.125 15-27 09/09A	3,857,152.68	0.16
2,600,000	COCA-COLA CO 1.875 14-26 22/09A	2,567,821.25	0.10
1,500,000	COLGATE-PALMOLIVE CO 0.5 19-26 06/03A	1,455,751.20	0.06
3,700,000	COMCAST CORP 0.00 21-26 14/09A	3,509,360.76	0.14
3,300,000	COMCAST CORP 0.25 20-27 20/05A	3,095,383.90	0.13
800,000	CORNING 3.875 23-26 15/05A	810,130.31	0.03
2,400,000	DANAHER CORP 2.1 20-26 30/03A	2,375,182.23	0.10
2,910,000	DIGITAL EURO FINCO 2.5 19-26 16/01A	2,880,693.53	0.12
1,900,000	DISCOVERY COMMUNIC 1.90 15-27 19/03A	1,838,784.53	0.07
1,740,000	DOVER CORP 1.25 16-26 09/11	1,684,417.01	0.07
3,400,000	DOW CHEMICAL CO 0.5 20-27 25/02A	3,208,949.48	0.13
2,425,000	DXC TECHNOLOGY 1.75 18-26 26/01A	2,379,997.26	0.10
1,540,000	ECOLAB INC 2.625 15-25 08/07A	1,532,441.15	0.06
2,000,000	ELI LILLY CO 1.625 15-26 02/06A	1,967,037.90	0.08
1,000,000	EQUINIX INC 0.2500 21-27 15/03A	937,231.77	0.04
1,000,000	FEDEX CORP 0.45 19-25 05/08A	977,120.79	0.04
3,500,000	FEDEX CORP 1.625 16-27 11/01A	3,407,187.84	0.14
2,225,000	FIDELITY NATIONAL INF 0.625 19-25 03/12A	2,163,400.69	0.09
3,754,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	3,635,921.20	0.15
1,000,000	FISERV INC 1.125 19-27 01/07A	959,299.78	0.04
1,400,000	FORTIVE 3.7 24-26 13/02A	1,414,221.48	0.06
1,728,000	GENERAL MILLS INC 0.125 21-25 15/11A	1,672,508.60	0.07
1,250,000	GENERAL MILLS INC 0.45 20-26 15/01A	1,207,276.08	0.05
750,000	GENERAL MILLS INC 1.5 15-27 27/04A	724,828.85	0.03
2,996,000	GOLDMAN SACHS GROUP 1.25 16-25 01/05A	2,962,279.21	0.12
5,623,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	5,521,993.20	0.22
1,650,000	GOLDMAN SACHS GROUP 2.875 14-26 03/06S	1,649,161.22	0.07
5,343,000	GOLDMAN SACHS GROUP 3.375 20-25 27/03A	5,343,844.25	0.22
2,675,000	HARLEY DAVIDSON FIN 5.125 23-26 05/04A	2,743,581.25	0.11
2,300,000	IBM CORP 0.875 19-25 31/01A	2,281,167.58	0.09
2,516,000	IBM CORP 0.95 17-25 23/05A	2,481,078.97	0.10
3,160,000	IBM CORP 1.25 19-27 29/01A	3,058,768.61	0.12
3,000,000	IBM CORP 2.875 13-25 07/11A	2,996,934.60	0.12
2,300,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	2,334,144.17	0.10
2,150,000	INTL FLAVORS & FRAG 1.80 18-26 25/09A	2,096,261.61	0.09
1,100,000	JOHNSON CONTROLS INTL 1.375 16-25 25/02A	1,090,268.75	0.04
3,904,000	JPMORGAN CHASE & CO 1.5 15-25 27/01A	3,880,926.07	0.16
4,750,000	JPMORGAN CHASE & CO 1.5 16-26 29/10A	4,648,413.84	0.19
2,399,000	JPMORGAN CHASE & CO 3 14-26 19/02A	2,408,314.93	0.10
1,625,000	KELLANOVA 1.25 15-25 10/03A	1,609,016.57	0.07
1,652,000	LIBERTY MUTUAL GROUP 2.75 16-26 04/05A	1,642,987.08	0.07
1,100,000	MANPOWER 3.5 22-27 30/06A	1,112,907.02	0.05
1,750,000	MANPOWERGROUP INC 1.75 18-26 22/06A	1,723,512.98	0.07
1,650,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	1,598,531.74	0.07
2,500,000	MCDONALD'S CORP 1.875 15-27 26/05A	2,446,398.18	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
400,000	MCDONALD'S CORP REGD 2.375 12-24 27/11A	399,241.17	0.02
900,000	MC DONALD S 2.875 13-25 17/12A	899,492.00	0.04
1,100,000	MCDONALD S CORP 0.9 19-26 15/06A	1,065,784.87	0.04
2,000,000	MCKESSON CORP 1.50 17-25 17/11A	1,967,040.16	0.08
1,000,000	MCKESSON CORP 1.625 18-26 30/10A	977,927.64	0.04
3,344,000	MERCK & CO INC 1.875 14-26 15/10A	3,296,685.48	0.13
1,800,000	MET LIFE GLOBAL FDG 0.55 20-27 16/06A	1,701,304.68	0.07
825,000	METROPOLITAN LIFE G F 1.75 22-25 25/05A	817,472.61	0.03
2,100,000	MMS USA INVESTMENTS 0.625 19-25 13/06A	2,060,941.43	0.08
1,684,000	MONDELEZ INTERNATIONAL 1.625 15-27 08/03	1,637,257.06	0.07
1,000,000	MOODY'S CORPORATION 1.75 15-27 09/03A	974,994.16	0.04
5,754,000	MORGAN STANLEY 0.406 21-27 30/04A	5,463,203.71	0.22
4,699,000	MORGAN STANLEY 1.375 16-26 27/10	4,578,554.62	0.19
3,729,000	MORGAN STANLEY 1.75 15-25 30/01A	3,708,332.43	0.15
4,000,000	MORGAN STANLEY 1.875 17-27 27/04A	3,898,227.27	0.16
4,240,000	MORGAN STANLEY 2.103 22-26 08/05A	4,209,766.22	0.17
1,900,000	NATIONAL GRID 0.41 22-26 20/01A	1,837,006.68	0.07
2,775,000	NESTLE HOLDING 0.875 17-25 18/07A	2,731,518.80	0.11
2,200,000	NY LIFE GL FUNDING 0.25 20-27 23/01A	2,080,942.29	0.08
1,875,000	ORACLE CORP 3.125 13-25 10/07A	1,872,802.33	0.08
1,775,000	PARKER-HANNIFIN CORP 1.125 17-25 01/03AA	1,757,455.11	0.07
950,000	PEPSI 0.7500 19-27 18/03A	910,576.35	0.04
1,475,000	PEPSICO INC 2.625 14-26 28/04A	1,473,454.71	0.06
2,350,000	PFIZER INC 1.00 17-27 06/03A	2,264,502.23	0.09
1,700,000	PPG INDUSTRIES 0.875 16-25 03/11A	1,658,583.82	0.07
1,271,000	PPG INDUSTRIES 1.40 15-27 13/03A	1,231,221.56	0.05
1,413,000	PRAXAIR INC 1.625 14-25 01/12A	1,390,467.37	0.06
2,600,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	2,748,235.62	0.11
1,287,000	PROCTER AND GAMBLE 0.50 17-24 25/10A	1,284,513.84	0.05
1,400,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	1,417,380.01	0.06
1,550,000	PROCTER AND GAMBLE CO 0.625 18-24 30/10A	1,546,468.60	0.06
1,282,000	PROLOGIS LP 3.00 14-26 02/06A	1,283,234.42	0.05
2,050,000	RELAX CAPITAL INC 1.30 15-25 12/05A	2,024,568.09	0.08
1,750,000	REVVITY INC 1.871.875 16-26 19/07A	1,720,831.44	0.07
2,344,000	STRYKER CORP 0.25 19-24 03/12A	2,330,123.78	0.09
1,250,000	TAPESTRY INC 5.35 23-25 27/11A	1,275,459.75	0.05
1,800,000	THERMO FISHER SCIENT 0.1250 19-25 01/03A	1,775,617.05	0.07
2,200,000	THERMO FISHER SCIENT 1.40 17-26 23/01A	2,159,790.93	0.09
1,400,000	THERMO FISHER SCIENT 1.45 17-27 16/03A	1,362,747.83	0.06
1,400,000	THERMO FISHER SCIENT 1.75 20-27 02/04A	1,372,973.99	0.06
2,050,000	THERMO FISHER SCIENT 2.00 14-25 15/04A	2,036,261.82	0.08
1,300,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	1,306,211.66	0.05
1,625,000	TOYOTA MOTOR 0.625 17-24 21/11A	1,618,121.27	0.07
2,725,000	TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	2,603,152.72	0.11
1,728,000	UNITED PARCEL 1.625 15-25 15/11A	1,704,237.74	0.07
2,121,000	VERIZON COMM 0.875 16-25 02/04A	2,095,408.50	0.09
500,000	VERIZON COMM 0.875 19-27 08/04A	477,745.91	0.02
3,000,000	VERIZON COMM 3.25 14-26 17/02A	3,019,009.14	0.12
2,588,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	2,522,431.39	0.10
1,300,000	VF CORP 4.125 23-26 07/03A	1,298,897.09	0.05
2,100,000	WAL MART INC 2.55 14-26 08/04A	2,097,549.91	0.09
1,800,000	WORLEY US FINANCE SU 0.875 21-26 09/06A	1,735,551.88	0.07
2,000,000	ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	1,983,043.68	0.08
Floating rate notes		**470,560,521.82**	**19.15**
	Australia	**4,563,379.71**	**0.19**
2,975,000	ANZ BANKING GROUP FL.R 19-29 21/11A	2,963,379.71	0.12
1,600,000	CWTH BANK AUSTRALIA FL.R 17-29 03/10A	1,600,000.00	0.07
	Austria	**8,419,421.36**	**0.34**
1,400,000	ERSTE GROUP BANK AG FL.R 19-30 10/06A	1,368,655.79	0.06
1,300,000	ERSTE GROUP BANK AG FL.R 20-31 08/09	1,252,605.98	0.05
200,000	RAIFFEISEN BANK INT FL.R 23-28 15/09A	212,389.77	0.01
1,000,000	RAIFFEISENBK AUSTRIA FL.R 19-30 12/03A	988,513.44	0.04
1,400,000	RAIFFEISENBK AUSTRIA FL.R 20-32 18/06A	1,327,652.65	0.05
2,600,000	RAIFFEISENBK AUSTRIA FL.R 23-27 26/01A	2,650,586.80	0.11
600,000	UNIQA INSURANCE GROUP FL.R 15-46 27/07A	619,016.93	0.03
	Belgium	**22,501,719.49**	**0.92**
1,100,000	AG INSURANCE SA FL.R 15-47 30/06A	1,089,844.46	0.04
1,400,000	ARGENTA SPAARBANK FL.R 22-27 29/11A	1,460,905.32	0.06
1,800,000	KBC GROUPE FL.R 1.5 22-26 29/03A	1,782,734.97	0.07
2,800,000	KBC GROUPE FL.R 22-27 23/11A	2,882,855.02	0.12
2,000,000	KBC GROUPE FL.R 22-28 21/01A	1,903,214.84	0.08
3,000,000	KBC GROUPE FL.R 23-26 06/06A	3,020,620.59	0.12
2,200,000	KBC GROUPE SA FL.R 19-29 03/12A	2,185,966.82	0.09
1,900,000	KBC GROUPE SA FL.R 20-26 10/09A	1,844,262.78	0.08
1,500,000	KBC GROUPE SA FL.R 20-27 16/06A	1,440,353.60	0.06
1,700,000	KBC GROUPE SA FL.R 21-27 01/03A27 01/03A	1,635,929.20	0.07
2,000,000	KBC GROUPE SA FL.R 21-31 07/12A	1,887,119.08	0.08
1,400,000	SOLVAY SA FL.R 20-XX 02/03A	1,367,912.81	0.06
	Croatia	**2,821,293.68**	**0.11**
1,100,000	ERSTE STEIERMARKISC FL.R 21-28 06/07A	1,010,242.03	0.04
1,700,000	RAIFFEISENBANK AUSTR FL.R 23-27 05/06A	1,811,051.65	0.07
	Czech Republic	**3,926,210.88**	**0.16**
600,000	CESKA SPORITELNA AS FL.R 22-25 14/11A	601,795.46	0.02
1,600,000	CESKA SPORITELNA AS FL.R 23-27 29/06A	1,657,447.60	0.07
1,600,000	CESKA SPORITELNA FL.R 23-28 08/03A	1,666,967.82	0.07
	Denmark	**9,290,643.44**	**0.38**
1,356,000	JYSKE BANK A/S FL.R 20-25 15/10A	1,354,514.58	0.06
2,400,000	JYSKE BANK A/S FL.R 21-28 17/02A	2,262,985.08	0.09
1,760,000	JYSKE BANK DNK FL.R 22-26 11/04A	1,769,917.25	0.07
900,000	SYDBANK A/S FL.R 23-28 06/09A	950,281.40	0.04
1,571,000	SYDBANK AS FL.R 21-26 10/11A	1,523,285.17	0.06
1,400,000	SYDBANK FL.R 24-27 30/09A	1,429,659.96	0.06
	Estonia	**651,730.16**	**0.03**
612,000	AKTSIASELTS LUMINOR FL.R 23-27 08/06A	651,730.16	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Finland	**9,436,837.29**	**0.38**
3,376,000	NORDEA BANK ABP FL.R 23-26 06/09A	3,413,518.87	0.14
2,950,000	NORDEA BANK ABP FL.R 23-26 10/02A	2,949,438.67	0.12
3,125,000	OP CORPORATE BANK FL.R 20-30 09/06A/06A	3,073,879.75	0.13
	France	**81,482,977.04**	**3.32**
400,000	ARKEMA SA FL.R 20-XX 21/01A	386,500.00	0.02
2,768,000	AXA SA FL.R 14-XX 07/11A	2,766,277.26	0.11
2,550,000	AXA SA FL.R 14-XX 08/10A	2,547,590.33	0.10
4,600,000	AXA SA FL.R 16-47 06/07A	4,602,313.98	0.19
3,900,000	BFCM FL.R 22-32 16/06A	3,914,886.45	0.16
2,700,000	BNP PARIBAS CARDIF FL.R 14-XX 25/11A	2,693,854.18	0.11
1,500,000	BNP PARIBAS SA FL.R 18-30 20/11A	1,476,880.19	0.06
2,800,000	BNP PARIBAS SA FL.R 19-26 04/06A	2,746,215.94	0.11
2,200,000	BNP PARIBAS SA FL.R 20-27 14/10A	2,084,837.08	0.08
3,400,000	BNP PARIBAS SA FL.R 20-28 19/02A	3,198,022.93	0.13
2,700,000	BNP PARIBAS SA FL.R 20-32 15/01A	2,545,534.30	0.10
4,100,000	BNP PARIBAS SA FL.R 22-28 25/07A	4,057,099.78	0.17
4,100,000	BNP PARIBAS SA FL.R 22-32 31/03A	3,976,589.88	0.16
1,700,000	BPCE SA FL.R 22-28 14/01A	1,600,019.19	0.07
1,400,000	CA ASSURANCES SA FL.R 14-XX 14/10AA	1,409,695.71	0.06
1,400,000	CREDIT AGRICOLE FL.R 15-XX 13/01A	1,398,238.41	0.06
3,500,000	CREDIT AGRICOLE SA FL.R 20-26 22/04A	3,453,085.96	0.14
2,300,000	CREDIT AGRICOLE SA FL.R 20-30 05/06A	2,265,175.93	0.09
2,900,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	2,925,797.79	0.12
2,500,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	2,459,722.50	0.10
1,800,000	CREDIT AGRICOLE SA FL.R 22-28 12/01A	1,704,185.10	0.07
1,500,000	CREDIT MUTUEL ARKEA FL.R 17-29 25/10A	1,497,990.77	0.06
1,700,000	DANONE SA FL.R 21-XX 16/12A	1,606,860.08	0.07
4,250,000	ORANGE SA FL.R 14-26 01/10A	4,352,251.05	0.18
800,000	ORANGE SA FL.R 19-XX15/04A	792,958.20	0.03
1,200,000	ORANGE SA FL.R 19-XX 19/03A	1,149,390.90	0.05
1,600,000	SCOR SE FL.R 15-46 08/06A	1,575,274.37	0.06
1,700,000	SOCIETE GENERALE SA FL.R 20-26 21/04A04A	1,677,781.58	0.07
4,000,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	3,864,191.92	0.16
3,300,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	3,189,133.04	0.13
2,800,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	2,646,130.37	0.11
2,200,000	SOGECAP SA FL.R 14-XX 18/02A14-49 29/12A	2,198,558.25	0.09
1,900,000	UNIBAIL-RODAMCO FL.R 18-XX 25/4A	1,857,922.58	0.08
900,000	VEOLIA ENVIRONNEMENT FL.R 19-XX 12/09A	862,011.04	0.04
	Germany	**39,358,531.48**	**1.60**
4,300,000	ALLIANZ SE FL.R 15-45 07/07A	4,253,248.07	0.17
2,700,000	ALLIANZ SE FL.R 17-47 06/07A	2,696,478.09	0.11
1,300,000	CMZB FR FL.R 22-28 21/03A	1,348,542.71	0.05
1,000,000	COMMERZBANK AG FL.R 20-26 24/03A	987,342.63	0.04
2,300,000	COMMERZBANK AG FL.R 20-30 05/12A	2,297,456.24	0.09
1,400,000	COMMERZBANK AG FL.R 21-31 29/12A	1,331,710.41	0.05
1,300,000	COMMERZBANK AG FL.R 22-27 14/09A	1,299,151.90	0.05
2,800,000	DEUTSCHE BANK AG FL.R 20-25 19/11A	2,790,268.77	0.11
2,200,000	DEUTSCHE BANK AG FL.R 20-26 03/09A	2,159,186.00	0.09
3,400,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	3,479,064.96	0.14
4,200,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	4,068,029.49	0.17
4,100,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	4,095,862.44	0.17
1,400,000	DEUTSCHE BK FL.R 24-28 12/07A	1,428,220.92	0.06
1,500,000	DEUTSCHE BOERSE AG FL.R 20-47 16/06A	1,412,796.85	0.06
1,400,000	HAMBURG COMMERC FL.R 21-26 22/09A	1,353,264.95	0.06
800,000	HANNOVER RUECK SE FL.R 14-XX 26/06A	796,112.60	0.03
500,000	INFINEON TECHNOLOGIES FL.R 19-XX 01/04A	496,280.68	0.02
949,000	MERCK KGAA FL.R 14-74 12/12A	947,362.22	0.04
2,200,000	MERCK KGAA FL.R 20-80 09/09A	2,118,151.55	0.09
	Hungary	**2,406,598.36**	**0.10**
1,100,000	ERSTE BANK HUNGARY ZRT FL.R 22-26 04/02A	1,086,968.75	0.04
1,300,000	OTP BANK FL.R 22-26 04/03A	1,319,629.61	0.05
	Ireland	**16,323,435.83**	**0.66**
3,302,000	AIB GROUP PLC FL.R 22-26 04/07A26 04/07A	3,308,067.00	0.13
2,600,000	AIB GROUP PLC FL.R 22-28 04/04A	2,550,180.36	0.10
1,496,000	BANK OF IRELAND GRP FL.R 19-25 25/11A	1,490,550.79	0.06
2,679,000	BANK OF IRELAND GRP FL.R 21-27 10/05A	2,573,257.29	0.10
2,120,000	BANK OF IRELAND GRP FL.R 21-31 11/08A	2,045,112.90	0.08
2,600,000	BANK OF IRELAND GRP FL.R 22-26 05/06A	2,574,676.70	0.10
1,700,000	BANK OF IRELAND GRP FL.R 23-28 16/07A	1,781,590.79	0.07
	Italy	**32,247,950.53**	**1.31**
2,753,000	ASSICURAZ GENERALI FL.R 14-XX 21/11A	2,762,511.48	0.11
600,000	BANCA MEDIOLANUM FL.R 22-27 22/01A	613,587.62	0.02
1,400,000	BANCA POP DI SONDRIO FL.R 21-27 13/07A	1,353,034.24	0.06
150,000	BANCA POPOLARE DI S FL.R 23-28 26/09A	159,331.06	0.01
1,050,000	BANCO BPM SPA FL.R 22-28 21/01A	1,112,094.85	0.05
1,300,000	CREDITO EMILIANO SPA FL.R 22-28 19/01A	1,247,751.74	0.05
1,400,000	FINECO BANK SPA FL.R 21-27 21/10A	1,328,173.52	0.05
1,015,000	ICCREA BANCA FL.R 22-27 20/09A	1,075,580.24	0.04
1,350,000	ICCREA BANCA FL.R 23-28 20/01A	1,457,201.87	0.06
1,400,000	ICCREA BANCA SPA FL.R 20-25 20/10A	1,398,794.42	0.06
1,500,000	ICCREA BANCA SPA FL.R 21-27 17/01A	1,478,649.99	0.06
2,000,000	MEDIOBANCA FL.R 23-28 14/03A	2,083,520.90	0.08
2,509,000	UNICREDIT FL.R 24-28 11/06A	2,557,717.00	0.10
3,584,000	UNICREDIT SPA FL.R 20-26 16/06A	3,536,530.60	0.14
2,750,000	UNICREDIT SPA FL.R 20-26 20/01A	2,731,067.55	0.11
4,000,000	UNICREDIT SPA FL.R 20-27 22/07A	3,950,527.88	0.16
3,550,000	UNICREDIT SPA FL.R 22-28 18/01A	3,401,875.57	0.14
	Luxembourg	**3,693,728.46**	**0.15**
2,000,000	AROUNDTOWN SA FL.R 21-XX 15/07A12A	1,639,370.64	0.07
2,300,000	GRAND CITY PROPERTIES FL.R 20-XX 09/06A	2,054,357.82	0.08
	Netherlands	**31,672,775.90**	**1.29**
500,000	ACHMEA BV FL.R 15-XX 04/02AA	499,205.59	0.02
1,500,000	ADECCO INTL FIN SERV FL.R 21-82 21/03A	1,383,899.52	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,850,000	ASR NEDERLAND NV FL.R 15-45 29/09A	1,869,158.92	0.08
2,200,000	COOPERATIEVE RABOBANK FL.R 20-28 05/05A	2,091,046.36	0.09
2,400,000	COOPERATIEVE RABOBANK FL.R 21-27 01/12A	2,274,697.94	0.09
3,500,000	ING GROEP NV FL.R 21-25 29/11A	3,481,607.50	0.14
2,000,000	ING GROUP NV FL.R 18-30 22/03A	1,978,411.00	0.08
2,700,000	ING GROUP NV FL.R 19-30 13/11A	2,616,845.02	0.11
4,200,000	ING GROUP NV FL.R 20-31 26/05A	4,110,624.55	0.17
200,000	ING GROUP NV FL.R 21-28 29/09A	184,951.94	0.01
4,100,000	ING GROUP NV FL.R 22-26 23/05A	4,069,378.49	0.17
4,300,000	ING GROUP NV FL.R 22-27 16/02A	4,197,299.66	0.17
2,900,000	NN GROUP NV FL.R 14-XX 15/07A	2,915,649.41	0.12
	Norway	**10,288,730.88**	**0.42**
3,919,000	DNB BANK ASA FL.R 22-27 21/09A-27	3,943,007.48	0.16
2,350,000	DNB BANK ASA FL.R 23-27 16/02A	2,371,612.12	0.10
2,600,000	DNB BANK ASA FL.R 23-28 19/07A	2,710,052.67	0.11
1,325,000	SPAREBANK 1 SR-BANK FL.R 21-27 15/07A	1,264,058.61	0.05
	Poland	**3,290,972.08**	**0.13**
2,571,000	PKO BANK POLSKI FL.R 23-26 01/02A	2,586,961.05	0.11
700,000	PKO BANK POLSKI FL.R 24-27 12/09A	704,011.03	0.03
	Portugal	**2,585,964.93**	**0.11**
1,400,000	BC PORTUGUES FL.R 21-28 07/04A	1,358,905.60	0.06
1,200,000	NOVO BAN FL.R 4-28 08/03A	1,227,059.33	0.05
	Romania	**2,629,059.25**	**0.11**
1,500,000	BANCA COMERCIALA ROM FL.R 23-27 19/05A	1,576,791.19	0.06
1,000,000	RAIFFEISEN BANK FL.R 23-27 12/10A	1,052,268.06	0.04
	Spain	**48,220,008.58**	**1.96**
2,000,000	ABANCA CORP BANCA FL.R 21-27 08/09A9A	1,905,548.82	0.08
900,000	ABANCA CORP BANCA FL.R 23-26 18/05A	910,848.70	0.04
2,700,000	BANCO BILBAO VIZCAYA FL.R 20-30 16/01A	2,676,572.96	0.11
1,300,000	BANCO DE SABADELL FL.R 22-26 08/09A	1,325,707.18	0.05
1,800,000	BANCO DE SABADELL SA FL.R 19-25 07/11A	1,795,186.24	0.07
1,500,000	BANCO DE SABADELL SA FL.R 20-27 11/09A	1,463,545.83	0.06
1,000,000	BANCO DE SABADELL SA FL.R 21-28 16/06A	947,529.83	0.04
2,400,000	BANCO DE SABADELL SA FL.R 22-26 24/03A	2,391,442.41	0.10
4,300,000	BANCO SANTANDER SA FL.R 22-26 27/09A	4,322,270.13	0.18
2,800,000	BBVA FL.R 23-26 10/05A	2,813,552.09	0.11
3,500,000	BBVA SA FL.R 21-27 24/03A	3,365,240.34	0.14
2,300,000	CAIXABANK SA FL.R 18-30 17/04A	2,275,746.43	0.09
2,900,000	CAIXABANK SA FL.R 20-26 10/07A	2,843,936.33	0.12
2,700,000	CAIXABANK SA FL.R 20-26 18/11A11A	2,615,754.84	0.11
2,700,000	CAIXABANK SA FL.R 21-31 18/03A	2,606,191.82	0.11
2,600,000	CAIXABANK SA FL.R 22-26 13/04A	2,574,102.31	0.10
3,300,000	CAIXABANK SA FL.R 22-28 21/01A	3,142,547.92	0.13
2,300,000	CAIXABANK SA FL.R 23-27 16/05A	2,357,456.42	0.10
1,400,000	IBERCAJA FL.R 23-27 07/06A	1,457,220.28	0.06
1,400,000	IBERCAJA FL.R 24-28 30/07A	1,447,467.68	0.06
1,600,000	MAPFRE FL.R 17-27 31/03A	1,620,872.37	0.07
1,400,000	UNICAJA BANCO SA FL.R 21-26 01/12A	1,361,267.65	0.06
	Sweden	**6,727,255.58**	**0.27**
3,300,000	SWEDBANK AB FL.R 21-27 20/05A	3,163,925.30	0.13
2,000,000	SWEDBANK AB FL.R 22-32 23/08A	2,013,446.82	0.08
1,614,000	TELIA COMPANY AB FL.R 20-81 11/02A	1,549,883.46	0.06
	Switzerland	**32,481,082.69**	**1.32**
4,300,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	4,154,051.34	0.17
5,330,000	CREDIT SUISSE GROUP FL.R 20-26 02/04A	5,323,190.02	0.22
4,486,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	4,245,541.21	0.17
5,986,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	5,920,368.60	0.24
2,325,000	UBS GROUP AG FL.R 22-27 15/06A	2,313,734.17	0.09
2,400,000	UBS GROUP AG FL.R 23-28 17/03A	2,486,684.93	0.10
3,194,000	UBS GROUP INC FL.R 21-26 03/11A	3,090,274.27	0.13
5,000,000	UBS GROUP SA FL.R 20-26 29/01A	4,947,238.15	0.20
	United Kingdom	**44,394,473.49**	**1.81**
500,000	BARCLAYS PLC FL.R 22-27 31/01A	499,340.23	0.02
2,700,000	BARCLAYS PLC FL.R 22-28 28/01A	2,575,830.83	0.10
1,169,000	HBOS EMTN SUB FL.R 05-30 18/03A	1,170,154.60	0.05
4,327,000	HSBC FL.R 23-28 10/03A	4,500,271.38	0.18
5,400,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	5,402,787.75	0.22
1,100,000	INVESTEC BANK PLC FL.R 21-27 17/02A	1,058,489.67	0.04
725,000	INVESTEC BANK PLC FL.R 22-26 11/08A	709,156.88	0.03
2,800,000	LLOYDS BANKING GROUP FL.R 19-25 12/11A	2,790,888.52	0.11
4,100,000	LLOYDS BANKING GROUP FL.R 20-26 01/04A	4,102,589.15	0.17
2,672,000	NATIONWIDE BUILDING FL.R 18-26 08/03A	2,651,302.93	0.11
1,706,000	NATWEST GROUP FL.R 23-28 14/03A	1,774,117.92	0.07
4,625,000	NATWEST GROUP PLC FL.R 18-26 02/03A	4,593,938.77	0.19
2,208,000	NATWEST GROUP PLC FL.R 19-25 15/11A	2,200,893.04	0.09
500,000	NATWEST GROUP PLC FL.R 21-32 14/09A	465,356.56	0.02
200,000	NATWEST GROUP PLC FL.R 22-28 06/09A	206,088.35	0.01
2,100,000	SANTANDER UK GROUP FL.R 22-28 25/08A	2,125,424.24	0.09
500,000	SSE PLC FL.R 20-XX 14/07A	488,363.33	0.02
1,500,000	STANDARD CHARTERED FL.R 17-27 03/10A	1,459,802.66	0.06
3,000,000	STANDARD CHARTERED FL.R 20-28 16/01A	2,858,691.51	0.12
2,790,000	STANDARD CHARTERED FL.R 20-30 09/06A	2,760,985.17	0.11
	United States of America	**51,145,740.73**	**2.08**
4,515,000	BANK OF AMERICA CORP FL.R 17-27 04/05A	4,433,436.71	0.18
3,400,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	3,300,713.10	0.13
2,989,000	BANK OF AMERICA CORP FL.R 19-26 09/05A	2,944,312.27	0.12
2,300,000	BANK OF AMERICA CORP FL.R 21-28 24/05A	2,152,957.97	0.09
5,452,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	5,387,564.99	0.22
1,809,000	CITIGROUP INC FL.R 05-30 25/02A	1,807,905.58	0.07
5,221,000	CITIGROUP INC FL.R 18-26 24/07A	5,146,954.89	0.21
4,600,000	CITIGROUP INC FL.R 19-27 08/10A	4,383,161.57	0.18
4,790,000	CITIGROUP INC FL.R 20-25 06/07A	4,716,293.54	0.19
5,946,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	5,758,271.10	0.23
5,083,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	4,952,097.91	0.20

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
3,513,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	3,315,039.08	0.13
2,900,000	MORGAN STANLEY FL.R 17-26 23/10A	2,847,032.02	0.12
Other transferable securities		**66,998,428.67**	**2.73**
Bonds		**53,482,319.39**	**2.18**
	Australia	**1,485,790.33**	**0.06**
1,550,000	WESTPAC BANKING CORP 0.875 16-27 17/04A	1,485,790.33	0.06
	Belgium	**3,739,645.51**	**0.15**
2,000,000	ARGENTA BANQUE D'EPA 1 20-26 13/10A	1,956,367.58	0.08
1,800,000	GBL SA 1.875 18-25 19/06A	1,783,277.93	0.07
	Canada	**1,173,690.08**	**0.05**
1,200,000	GREAT WEST LIFECO 1.75 16-26 07/12A	1,173,690.08	0.05
	Czech Republic	**2,023,564.15**	**0.08**
2,200,000	RAIFFEISENBANK AS 1 21-28 09/06A	2,023,564.15	0.08
	Denmark	**1,330,827.55**	**0.05**
1,300,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	1,330,827.55	0.05
	Estonia	**1,008,398.83**	**0.04**
1,000,000	AKTSIASELTS LUMINOR 4.042 24-27 10/09A	1,008,398.83	0.04
	Finland	**3,238,628.05**	**0.13**
858,000	KOJAMO PLC 2 22-26 31/03A	840,797.22	0.03
1,000,000	OP CORPORATE BANK PL 0.6 20-27 16/01A	949,195.58	0.04
1,400,000	OP CORPORATE BANK PLC 4.125 22-27 18/04A	1,448,635.25	0.06
	France	**5,928,868.00**	**0.24**
1,000,000	LEGRAND SA 1 18-26 06/03A	977,254.07	0.04
450,000	MICHELIN LUXEMBOURG 1.75 15-27 28/05A	438,378.67	0.02
3,200,000	SOCIETE GENERALE SA 1.125 18-25 23/01A	3,177,096.64	0.13
1,350,000	UNIBAIL RODAMCO 0.875 16-25 21/02	1,336,138.62	0.05
	Germany	**3,033,306.04**	**0.12**
1,400,000	AAREAL BANK AG 4.5 22-25 25/07A	1,409,884.44	0.06
1,600,000	INFINEON TECHNOLOGIE 3.375 24-27 26/02A	1,623,421.60	0.07
	Japan	**1,849,581.41**	**0.08**
1,925,000	NIDEC CORP 0.046 21-26 30/03A	1,849,581.41	0.08
	Netherlands	**15,001,533.04**	**0.61**
3,300,000	ALLIANZ FIN.II 0.875 19-26 15/01A	3,222,065.98	0.13
1,450,000	DAIMLER INTL FI 1.5000 18-27 09/02A	1,410,903.51	0.06
1,750,000	PACCAR FINANCIAL EUR 3.0 24-27 29/08A	1,765,012.80	0.07
750,000	POSTNL NV 0.625 19-26 23/09A	714,996.37	0.03
3,700,000	RABOBANK 3.913 23-26 03/11A	3,795,116.53	0.15
2,300,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	2,313,741.40	0.09
1,800,000	WPC EUROBOND BV 2.2500 18-26 09/04A	1,779,696.45	0.07
	Sweden	**5,437,711.04**	**0.22**
1,310,000	SKF AB 1.2500 18-25 17/09A	1,285,785.55	0.05
1,662,000	SVENSKA HANDELSBANKE 3.875 23-27 10/05A	1,709,425.47	0.07
2,400,000	VOLVO TREASURY AB 3.875 23-26 29/08A	2,442,500.02	0.10
	United Kingdom	**5,771,261.77**	**0.23**
2,000,000	SSE PLC 0.875 17-25 06/09A	1,962,965.46	0.08
2,150,000	WESTPAC SEC NZ 0.4270 21-26 14/12A	2,043,218.78	0.08
1,809,000	YORKSHIRE BUILDING S 0.625 20-25 21/09A	1,765,077.53	0.07
	United States of America	**2,459,513.59**	**0.10**
1,800,000	CARRIER GLOBAL CORPOR 4.375 23-25 29/05A	1,810,819.39	0.07
655,000	PPG INDUSTRIES 1.875 22-25 01/06A	648,694.20	0.03
Floating rate notes		**13,516,109.28**	**0.55**
	Denmark	**1,408,816.66**	**0.06**
1,450,000	JYSKE BANK DNK FL.R 21-26 02/09A	1,408,816.66	0.06
	Estonia	**967,071.72**	**0.04**
1,000,000	AKTSIASELTS LUMINOR FLR 21-26 23/09A	967,071.72	0.04
	Hungary	**4,211,281.43**	**0.17**
1,900,000	OTP BANK FL.R 23-27 05/10A	1,975,480.99	0.08
2,200,000	OTP BANK PLC FL.R 24-28 12/06A	2,235,800.44	0.09
	Norway	**1,706,097.07**	**0.07**
1,725,000	DNB BANK ASA FL.R 22-26 31/05A	1,706,097.07	0.07
	Slovenia	**1,126,753.38**	**0.05**
1,100,000	NOVA KREDITNA BANKA FL.R 23-26 29/06U	1,126,753.38	0.05
	United Kingdom	**629,642.04**	**0.03**
629,000	LLOYDS BANKING GROUP FL.R 20-30 16/03A	629,642.04	0.03
	United States of America	**3,466,446.98**	**0.14**
3,400,000	JPM CHASE FL.R 24-28 06/06A	3,466,446.98	0.14
Total securities portfolio		**2,434,803,497.57**	**99.10**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,454,359,510.18**	**98.31**
Bonds		**1,253,498,285.07**	**84.73**
	Australia	**6,578,879.32**	**0.44**
500,000	AUST NZ BANKI 5.0000 24-26 18/03S	506,434.88	0.03
250,000	CW BK AUST NEW YORK 5.316 23-26 13/03S	254,579.76	0.02
150,000	NEWCREST FINANCE PRO 5.3 24-26	151,895.91	0.01
193,000	NEWCREST FINANCE PROP 3.25 24-30 13/05S	182,528.64	0.01
250,000	NEWCREST FINANCE PROP 5.35 24-34 15/03S	262,190.97	0.02
100,000	NEWCREST FINANCE PROPE 4.2 24-50 13/05S	88,814.84	0.01
150,000	NEWCREST FINANCE PROPE 5.7 24/41 15/11S	159,783.63	0.01
200,000	WEST BA 1.953 21-28 20/11S	184,074.37	0.01
150,000	WESTPAC BANKING 2.6500 20-30 16/01S	139,401.80	0.01
550,000	WESTPAC BANKING 2.85 16-26 13/05S	539,970.59	0.04
350,000	WESTPAC BANKING 3.1330 21-41 18/11S	267,758.41	0.02
250,000	WESTPAC BANKING 4.043 22-27 26/08S	250,530.23	0.02
300,000	WESTPAC BANKING 4.421 19-39 24/07S	283,655.41	0.02
250,000	WESTPAC BANKING 5.0500 24-29 16/04S	259,741.91	0.02
250,000	WESTPAC BANKING 5.2000 24-26 16/04S	254,544.07	0.02
380,000	WESTPAC BANKING 5.457 22-27 18/11S	395,640.33	0.03
300,000	WESTPAC BANKING 5.5120 23-25 17/11S	304,476.19	0.02
280,000	WESTPAC BANKING 5.5350 23-28 17/11S	295,835.68	0.02
200,000	WESTPAC BANKING 6.8200 23-33 17/11S	226,261.23	0.02
650,000	WESTPAC BANKING CORP 1.15 21-26 03/06S	619,585.53	0.04
265,000	WESTPAC BANKING CORP 2.15 21-31 03/06S	232,620.39	0.02
150,000	WESTPAC BANKING CORP 2.70 16-26 19/08S	146,612.16	0.01
257,000	WESTPAC BANKING CORP 2.963 20-40 16/11S	194,053.65	0.01
100,000	WESTPAC BANKING CORP 3.35 17-27 08/03S	98,609.13	0.01
285,000	WESTPAC BANKING CORP 3.40 18-28 25/01S	279,279.61	0.02
	Bermuda	**79,087.46**	**0.01**
80,000	XLIT 5.25 13-43 15/12S	79,087.46	0.01
	Canada	**49,730,780.86**	**3.36**
300,000	ALGONQUIN PWR & UT I 5.365 21-26 15/06S	303,746.03	0.02
250,000	BANK OF MONTREAL 0.949 21-27 22/01S	238,911.14	0.02
350,000	BANK OF MONTREAL 1.25 21-26 15/09S	331,430.34	0.02
353,000	BANK OF MONTREAL 2.65 22-27 08/03S	341,311.64	0.02
300,000	BANK OF MONTREAL 4.7 22-27 14/09S	305,191.59	0.02
500,000	BANK OF MONTREAL 5.203 23-28 01/02S	515,475.74	0.03
300,000	BANK OF MONTREAL 5.266 23-26 11/12S	307,089.27	0.02
200,000	BANK OF MONTREAL 5.3 23-26 05/06S	203,765.52	0.01
100,000	BANK OF MONTREAL 5.37 24-27 04/06S	103,368.70	0.01
200,000	BANK OF MONTREAL 5.511 24-31 04/06S	210,593.08	0.01
250,000	BANK OF MONTREAL 5.717 23-28 25/09S	263,520.91	0.02
400,000	BANK OF MONTREAL 5.92 23-25 25/09S	406,082.13	0.03
140,000	BANK OF NOVA SC 1.95 22-27 02/02S	133,252.02	0.01
250,000	BANK OF NOVA SC 2.45 22-32 02/02S	217,879.49	0.01
500,000	BANK OF NOVA SC 2.7 19-26 03/08S	487,469.93	0.03
350,000	BANK OF NOVA SC 4.7500 23-26 02/02S	352,277.79	0.02
125,000	BANK OF NOVA SC 5.4000 24-27 04/06S	128,893.62	0.01
380,000	BANK OF NOVA SC 5.4500 24-29 01/08S	397,614.35	0.03
300,000	BANK OF NOVA SCOTIA 1.05 21-26 02/03S	287,343.41	0.02
331,000	BANK OF NOVA SCOTIA 1.3 21-26 15/09S	313,626.92	0.02
220,000	BANK OF NOVA SCOTIA 1.35 21-26 24/06S	210,177.08	0.01
100,000	BANK OF NOVA SCOTIA 2.1521-31 01/08S	86,561.73	0.01
210,000	BANK OF NOVA SCOTIA 2.951 22-27 11/03S	204,278.70	0.01
360,000	BANK OF NOVA SCOTIA 4.50 15-25 16/12S	359,148.20	0.02
400,000	BANK OF NOVA SCOTIA 4.8500 23-30 01/02S	409,250.57	0.03
200,000	BANK OF NOVA SCOTIA 5.25 23-28 12/06S	207,025.33	0.01
100,000	BANK OF NOVA SCOTIA 5.35 23-26 07/12S	102,516.61	0.01
250,000	BANK OF NOVA SCOTIA 5.65 23-34 01/02S	267,662.97	0.02
200,000	BELL CANADA 2.15 21-32 15/02S	169,358.50	0.01
100,000	BELL CANADA 3.20 21-52 15/02S	70,528.05	0.00
100,000	BELL CANADA 3.65 21-51 17/03S	76,963.85	0.01
550,000	BELL CANADA 3.65 22-52 15/08S	422,887.14	0.03
150,000	BELL CANADA 4.3000 19-49 29/07S	129,763.73	0.01
200,000	BELL CANADA 4.464 18-48 01/04S-48 01/04S	177,645.22	0.01
550,000	BELL CANADA 5.1000 23-33 11/05S	561,757.56	0.04
50,000	BELL CANADA 5.5500 24-54 15/02S	52,202.37	0.00
50,000	CANADA PAC RAILWAY CO 4.80 15-45 01/08S	47,912.49	0.00
150,000	CANADIAN IMPERIAL 0.95 20-25 23/10S	144,813.37	0.01
300,000	CANADIAN IMPERIAL 5.0010 23-28 28/04S	307,185.43	0.02
350,000	CANADIAN IMPERIAL 5.2370 24-27 28/06S	359,578.14	0.02
300,000	CANADIAN IMPERIAL 5.2600 24-29 08/04S	311,555.68	0.02
350,000	CANADIAN IMPERIAL 6.0920 23-33 03/10S	382,293.87	0.03
200,000	CANADIAN IMPERIAL BA 1.25 21-26 22/06S	190,591.58	0.01
250,000	CANADIAN NATIONAL 4.375 24-34 18/09S	248,583.05	0.02
100,000	CANADIAN NATIONAL RA 2.45 20-50 01/05S	64,399.87	0.00
150,000	CANADIAN NATIONAL RA 3.2 16-46 02/08S	115,325.61	0.01
100,000	CANADIAN NATIONAL RA 6.125 23-53 01/11S	118,624.44	0.01
100,000	CANADIAN NATL RAIL 6.375 07-37 15/11S	115,962.24	0.01
140,000	CANADIAN NATL RAILWAY 2.75 16-26 01/03S	137,530.95	0.01
210,000	CANADIAN NATL RAILWAY 4.4 22-52 05/08S	193,650.54	0.01
155,000	CANADIAN NATL RAILWAY 4.5 18-49 20/01S	143,423.23	0.01
150,000	CANADIAN NATL RAILWAY 6.20 06-36 01/06S	170,266.16	0.01
150,000	CANADIAN NATL RAILWAY 6.90 98-28 15/07S	164,944.03	0.01
170,000	CANADIAN NATL RALWAY 3.65 18-48 03/02S	140,171.22	0.01
300,000	CANADIAN PACIFIC 1.75 21-26 02/12S	285,447.97	0.02
300,000	CANADIAN PACIFIC 2.4500 21-31 02/12S	264,289.18	0.02
230,000	CANADIAN PACIFIC 2.8750 23-29 15/11S	216,146.46	0.01
457,000	CANADIAN PACIFIC 3.0000 21-41 02/12S	354,033.51	0.02
50,000	CANADIAN PACIFIC 4.8000 15-35 15/09S	50,008.70	0.00
270,000	CANADIAN PACIFIC 6.125 15-15 15/09S	297,106.19	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CANADIAN PACIFIC KAN 5.95 07-37 15/05S	108,806.69	0.01
150,000	CANADIAN PACIFIC RAI 2.05 20-30 05/03S	134,110.28	0.01
150,000	CANADIAN PACIFIC RAI 3.50 23-50 01/05S	116,430.42	0.01
150,000	CANADIAN PACIFIC RAI 4.3 23-43 15/05S	135,785.65	0.01
90,000	CANADIAN PACIFIC RAI 4.95 23-45 15/08S	87,061.98	0.01
150,000	CANADIAN PACIFIC RAIL 4 18-28 01/06S	149,149.94	0.01
558,000	CANADIAN PACIFIC RAILWA 3.1 21-51 02/12S	398,766.70	0.03
400,000	CANA NATIONAL RAIL 3.85 22-32 05/08S	385,979.03	0.03
450,000	CAN IMP BK 3.45 22-27 07/04S	442,077.62	0.03
300,000	CAN IMP BK 3.6 22-32 07/04S	280,719.12	0.02
200,000	CAN IMP BK 5.986 23-28 03/10S	212,471.51	0.01
200,000	CAN IMP BK SYD 5.926 23-26 02/10S	206,668.66	0.01
100,000	CATERPILLAR FINANCIA 1.722-27 08/01S	95,221.43	0.01
150,000	CGI 1.45 22-26 14/09S	141,959.21	0.01
200,000	CGI INC 2.3 21-31 14/09S	171,468.89	0.01
250,000	ENBRIDGE 2.5 21-33 01/08S	209,761.28	0.01
250,000	ENBRIDGE 4.50 14-44 10/06S	221,525.35	0.01
200,000	ENBRIDGE 5.3 4-29 05/04S	207,230.35	0.01
350,000	ENBRIDGE 5.625 24-34 05/04S	367,688.09	0.02
200,000	ENBRIDGE 5.9 23-26 15/11S	206,543.61	0.01
200,000	ENBRIDGE 5.9 24-54 05/04S	211,802.92	0.01
200,000	ENBRIDGE 6.0 23-28 15/11S	212,469.54	0.01
150,000	ENBRIDGE INC 1.6000 21-26 04/10S	142,370.23	0.01
300,000	ENBRIDGE INC 3.1250 19-29 15/11S	283,082.53	0.02
300,000	ENBRIDGE INC 3.40 21-51 01/08S	216,412.55	0.01
150,000	ENBRIDGE INC 3.7 17-27 15/07S	147,897.39	0.01
200,000	ENBRIDGE INC 4.0 19-49 15/11S	160,842.46	0.01
227,000	ENBRIDGE INC 4.25 16-26 01/12S	226,734.89	0.02
250,000	ENBRIDGE INC 5.2500 24-27 05/04S	255,993.93	0.02
170,000	ENBRIDGE INC 5.50 16-46 01/12S	173,066.08	0.01
700,000	ENBRIDGE INC 5.7000 23-33 08/03S	738,023.49	0.05
200,000	ENBRIDGE INC 6.2000 23-30 15/11S	217,770.22	0.01
350,000	ENBRIDGE INC 6.7000 23-53 15/11S	405,999.64	0.03
250,000	FAIRFAX FINANCIAL HOL 5.625 23-32 16/08S	259,250.71	0.02
200,000	FAIRFAX FINL HL 6.1000 24-55 15/03S	208,339.64	0.01
200,000	FAIRFAX FINL HL 6.3500 24-54 22/03S	214,022.27	0.01
350,000	FORTIS INC 3.055 17-26 04/10S	340,604.81	0.02
210,000	KANSAS CITY SOUTHERN 4.7 23-48 05/01S	196,894.66	0.01
135,000	KINROSS GOLD CORP 4.5 18-27 15/07S	135,392.92	0.01
125,000	KINROSS GOLD CORP 6.2500 24-33 15/07S	135,555.63	0.01
200,000	MAGNA INTERNATIONAL 2.45 20-30 15/06S	180,719.45	0.01
100,000	MAGNA INTERNATIONAL 5.0500 24-29 14/03S	102,948.66	0.01
150,000	MAGNA INTERNATIONAL IN 5.98 23-26 21/03S	149,863.63	0.01
200,000	MAGNA INTL 4.15 15-25 01/10S	199,442.37	0.01
150,000	MAGNA INTL 5.5 23-33 21/03S	159,477.76	0.01
315,000	MANULIFE FINANCIAL 4.15 16-26 04/03S	314,318.75	0.02
198,000	MANULIFE FINANCIAL 5.375 16-46 04/03S	205,251.24	0.01
300,000	MANULIFE FINANCIAL C 2.484 20-27 19/05S	288,217.31	0.02
250,000	NATIONAL BANK OF CAN 5.60 23-28 18/12S	261,395.71	0.02
150,000	NUTRIEN LTD 2.95 20-30 13/05S	139,516.38	0.01
100,000	NUTRIEN LTD 3.95 20-50 13/05A	80,521.75	0.01
100,000	NUTRIEN LTD 4.1250 18-35 15/03S	93,226.28	0.01
250,000	NUTRIEN LTD 4.2000 19-29 01/04S	249,161.17	0.02
50,000	NUTRIEN LTD 4.9000 17-43 01/06S	47,069.74	0.00
210,000	NUTRIEN LTD 4.9000 23-28 27/03S	214,245.19	0.01
100,000	NUTRIEN LTD 4 17-26 15/12S	99,293.73	0.01
200,000	NUTRIEN LTD 5.0000 19-49 01/04S	189,278.40	0.01
150,000	NUTRIEN LTD 5.2 24-27 21/06S	153,815.17	0.01
100,000	NUTRIEN LTD 5.25 18-45 15/01S	97,943.99	0.01
100,000	NUTRIEN LTD 5.4 24-34 21/06S	103,518.54	0.01
150,000	NUTRIEN LTD 5.625 17-40 01/12S	153,619.45	0.01
200,000	NUTRIEN LTD 5.8 23-53 27/03S	211,768.94	0.01
170,000	NUTRIEN LTD 5.875 17-36 01/12S	182,885.05	0.01
200,000	NUTRIEN LTD 5.95 22-25 07/11S	203,134.94	0.01
200,000	NUTRIEN LTD 6.1250 18-41 15/01S	215,593.10	0.01
350,000	ROGERS COMMUNICATION 3.20 23-27 15/03S	340,824.75	0.02
500,000	ROGERS COMMUNICATION 5.00 24-29 15/02S	510,352.42	0.03
400,000	ROGERS COMMUNICATION 5.3 24-34 15/02S	406,895.65	0.03
300,000	ROGERS COMMUNICATIONS 3.70 19-49 15/11S	225,767.81	0.02
550,000	ROGERS COMMUNICATIONS 3.8 23-32 15/03S	510,426.53	0.03
246,000	ROGERS COMMUNICATIONS 4.30 18-48 15/02S	206,054.23	0.01
320,000	ROGERS COMMUNICATIONS 4.35 19-49 01/05S	269,880.39	0.02
200,000	ROGERS COMMUNICATIONS 4.5 23-42 15/03S	179,771.94	0.01
550,000	ROGERS COMMUNICATIONS 4.55 23-52 15/03S	476,341.01	0.03
388,000	ROGERS COMMUNICATIONS 5.00 14-44 15/03S	368,293.60	0.02
250,000	ROGERS COMMUNICATIONS 5.45 13-43 01/10S	248,534.41	0.02
150,000	ROGERS COMMUNICATIONS 7.5 08-38 15/08S	180,271.92	0.01
35,000	ROGERS COMMUNIDATIONS 4.50 13-43 15/03S	30,888.15	0.00
300,000	ROYAL BANK OF CANADA 0.875 21-26 19/01S	287,855.79	0.02
200,000	ROYAL BANK OF CANADA 1.15 21-26 14/07S	190,037.27	0.01
550,000	ROYAL BANK OF CANADA 1.2 21-26 27/04S	526,663.35	0.04
250,000	ROYAL BANK OF CANADA 1.40 21-26 02/11S	236,998.69	0.02
150,000	ROYAL BANK OF CANADA 2.05 22-27 21/01S	143,590.62	0.01
350,000	ROYAL BANK OF CANADA 2.24 22-27 03/08S	352,138.53	0.02
400,000	ROYAL BANK OF CANADA 2.3 21-31 03/11S	349,890.17	0.02
350,000	ROYAL BANK OF CANADA 3.625 22-27 04/05S	346,606.31	0.02
300,000	ROYAL BANK OF CANADA 3.875 22-32 04/05S	289,639.02	0.02
425,000	ROYAL BANK OF CANADA 4.65 16-26 27/01S	425,888.39	0.03
250,000	ROYAL BANK OF CANADA 4.875 23-26 12/01S	252,549.40	0.02
130,000	ROYAL BANK OF CANADA 4.875 24-27 19/01S	132,434.43	0.01
250,000	ROYAL BANK OF CANADA 4.9 23-28 12/01S	255,735.54	0.02
300,000	ROYAL BANK OF CANADA 4.95 24-29 01/02S	309,156.44	0.02
450,000	ROYAL BANK OF CANADA 5.00 23-33 01/02S	465,302.02	0.03
200,000	ROYAL BANK OF CANADA 5.00 23-33 02/05S	206,807.90	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
350,000	ROYAL BANK OF CANADA 5.15 24-34 01/02S	363,862.64	0.02
200,000	ROYAL BANK OF CANADA 5.20 23-28 01/08S	207,668.00	0.01
550,000	ROYAL BANK OF CANADA 5.2 23-26 20/07S	561,661.27	0.04
400,000	ROYAL BANK OF CANADA 6.00 22-27 01/11S	422,084.97	0.03
299,000	TELUS CORP 3.4 22-32 13/05S	273,608.95	0.02
26,000	TELUS CORP 3.7 17-27 15/09S	25,533.74	0.00
150,000	TELUS CORP 4.3000 19-49 15/06S	125,059.38	0.01
250,000	TELUS CORP 4.60 18-48 16/11S	220,095.25	0.01
250,000	THE TORONTO DOMINION B 1.95 22-27 12/01S	239,602.90	0.02
290,000	THOMSON REUTERS 5.65 13-43 23/11S	299,122.41	0.02
50,000	THOMSON REUTERS CORP 5.5 05-35 15/08S	52,604.76	0.00
200,000	THOMSON REUTERS CORP 5.85 10-40 15/04S	213,677.08	0.01
250,000	TORONTO DOMINION BAN 4.994 24-29 05/04S	257,635.27	0.02
340,000	TORONTO DOMINION BANK 0.75 21-26 06/01S	325,835.82	0.02
450,000	TORONTO DOMINION BANK 1.2 21-26 03/06S	429,037.27	0.03
300,000	TORONTO DOMINION BANK 2.8 22-27 10/03S	290,888.24	0.02
430,000	TORONTO DOMINION BANK 3.2 22-32 10/03S	393,679.23	0.03
300,000	TORONTO DOMINION BANK 5.103 23-26 09/01S	303,352.88	0.02
350,000	TORONTO DOMINION BANK 5.523 23-28 17/07S	366,064.31	0.02
305,000	TORONTO DOMINION BK 0.75 20-25 11/09S	295,207.05	0.02
400,000	TORONTO DOMINION BK 1.25 21-26 10/09S	379,574.10	0.03
150,000	TORONTO DOMINION BK 2.45 22-32 12/01S	131,362.49	0.01
300,000	TORONTO DOMINION BK 2 21-31 10/09S	259,885.11	0.02
390,000	TORONTO DOMINION BK 4.108 22-27 08/06S	389,946.62	0.03
615,000	TORONTO DOMINION BK 4.456 22-32 08/06S	610,943.50	0.04
400,000	TORONTO DOMINION BK 4.693 22-27 15/09S	406,378.63	0.03
363,000	TORONTO-DOMINION BK 5.1560 23-28 10/01S	373,865.56	0.03
100,000	TORONTO DOMINION BK 5.264 23-26 11/12S	102,474.19	0.01
50,000	TRANS-CANADA PIPELINE 5.60 04-34 31/03S	52,430.19	0.00
30,000	TRANSCANADA PIPELINE 6.203 23-26 09/03S	30,015.53	0.00
350,000	TRANSCANADA PIPELINE 6.2 07-37 15/10S	384,473.86	0.03
190,000	TRANSCANADA PIPELINE 7.25 08-38 15/08S	227,116.12	0.02
350,000	TRANSCANADA PIPELINES 2.5 21-31 12/10S	309,674.29	0.02
300,000	TRANSCANADA PIPELINES 4.1 20-30 06/04S	295,039.30	0.02
350,000	TRANSCANADA PIPELINES 4.25 18-28 15/05S	348,924.28	0.02
390,000	TRANSCANADA PIPELINES 4.625 14-34 01/03S	384,618.95	0.03
150,000	TRANSCANADA PIPELINES 4.75 18-38 15/05S	144,475.59	0.01
310,000	TRANSCANADA PIPELINES 4.875 16-26 15/01S	311,330.13	0.02
250,000	TRANSCANADA PIPELINES 5.1 18-49 15/03S	243,474.84	0.02
150,000	TRANS CANADA PIPELINES5.85 06-36 15/03S	159,119.26	0.01
262,000	TRANSCANADA PIPELINES 6.10 10-40 01/06S	282,425.14	0.02
400,000	TRANSCANADA PIPELINES 7.625 09-39 15/01S	491,788.63	0.03
200,000	WASTE CONNECTIONS 2.2000 21-32 15/01S	171,780.42	0.01
180,000	WASTE CONNECTIONS 2.6000 20-30 01/02S	166,304.71	0.01
150,000	WASTE CONNECTIONS 3.2 22-32 01/06S	137,092.34	0.01
100,000	WASTE CONNECTIONS 3.5000 19-29 01/05S	97,353.32	0.01
250,000	WASTE CONNECTIONS 4.2000 22-33 15/01S	242,951.71	0.02
150,000	WASTE CONNECTIONS 4.25 18-28 01/12S	150,502.32	0.01
160,000	WASTE CONNECTIONS IN 3.05 20-50 13/03S	113,455.71	0.01
200,000	WASTE CONNECTIONS INC 2.95 21-52 15/01S	137,193.59	0.01
190,000	YAMANA GOLD INC 2.63 22-31 15/03S	164,338.17	0.01
	Cayman Islands	**3,181,530.41**	**0.22**
200,000	ALIBABA GROUP 4.0 17-37 06/12S	184,361.47	0.01
200,000	ALIBABA GROUP 4.50 15-34 28/11S	196,623.99	0.01
200,000	ALIBABA GROUP HLDG 2.7 21-41 09/02S	148,079.08	0.01
200,000	ALIBABA GROUP HLDG 3.25 21-61 09/02S	137,946.07	0.01
400,000	ALIBABA GROUP HLD LTD 3.15 21-51 09/02S	286,277.28	0.02
720,000	ALIBABA GROUP HLD LTD 3.40 17-27 06/12S	703,252.72	0.05
500,000	ALIBABA GROUP HLD LTD 4.20 17-47 06/12S	435,940.51	0.03
200,000	ALIBABA GROUP HLD LTD 4.40 17-57 06/12S	176,698.87	0.01
600,000	ALIBABA GROUP HOLDIN 2.125 21-31 09/02S	523,969.68	0.04
200,000	JD.COM INC 3.3750 20-30 14/01S	190,112.34	0.01
200,000	JD.COM INC 3.875 16-26 29/04S	198,268.40	0.01
	Chile	**49,548.33**	**0.00**
50,000	ENEL AMERICAS 4.00 16-26 25/10S	49,548.33	0.00
	China	**1,053,809.71**	**0.07**
200,000	BAIDU INC 1.72 20-26 09/10S	192,070.20	0.01
200,000	BAIDU INC 2.375 21-31 23/08S	173,952.87	0.01
200,000	BAIDU INC 3.425 20-30 07/04S	190,589.30	0.01
200,000	BAIDU INC 3.625 17-27 06/0	196,892.06	0.01
300,000	BAIDU INC 4.375 18-28 29/03S	300,305.28	0.02
	Finland	**308,552.39**	**0.02**
150,000	NOKIA OYJ 4.375 17-22 12/06S	149,138.17	0.01
150,000	NOKIA OYJ 6.625 09-39 15/05S09-39 15/05S	159,414.22	0.01
	France	**1,239,776.63**	**0.08**
244,000	AXA SA 8.60 00-30 15/12S	298,441.36	0.02
300,000	ORANGE SA 5.375 12-42 13/01S	304,386.83	0.02
280,000	ORANGE SA 5.50 14-44 06/02S	290,008.31	0.02
350,000	SANOFI SA 3.6250 18-28 19/06S	346,940.13	0.02
	Germany	**74,455.88**	**0.01**
75,000	DEUTSCHE BANK AG 4.1000 16-26 13/01S	74,455.88	0.01
	Ireland	**12,847,892.77**	**0.87**
1,100,000	AERCAP IRELAND 2.45 21-26 29/10S	1,056,713.32	0.07
1,114,000	AERCAP IRELAND 3.3 21-32 30/01S	1,003,981.99	0.07
740,000	AERCAP IRELAND 3.4000 21-33 29/10S	655,948.42	0.04
400,000	AERCAP IRELAND 3.8500 21-41 29/10S	335,629.75	0.02
150,000	AERCAP IRELAND 4.45 19-26 03/04S	149,693.08	0.01
200,000	AERCAP IRELAND 4.6250 20-27 15/10S	201,157.62	0.01
300,000	AERCAP IRELAND 5.1000 24-29 19/01S	307,110.81	0.02
450,000	AERCAP IRELAND 6.1000 23-27 15/01S	466,316.63	0.03
300,000	AERCAP IRELAND 6.1500 23-30 30/09S	322,941.42	0.02
450,000	AERCAP IRELAND 6.4500 24-27 15/04S	471,561.56	0.03
310,000	AERCAP IRELAND CAP 3.65 17-27 21/07S	304,046.21	0.02
300,000	AERCAP IRELAND CAP 3.875 18-28 23/01S	294,973.11	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	AERCAP IRELAND CAP 4.45 18-25 01/10S	149,661.32	0.01
150,000	AERCAP IRELAND CAPIT 1.75 21-26 13/01S	144,561.77	0.01
350,000	AERCAP IRELAND CAP L 4.95 24-34 10/09S	348,465.72	0.02
300,000	AERCAP IRELAND CAP L 5.75 23-28 06/06S	312,731.25	0.02
150,000	AERCAP IRELAND CAP LT 4.625 24-29 10/09S	150,231.30	0.01
1,050,000	AERCAP IRELAND CAP LTDA 3.0% 29-10-28	991,852.50	0.07
300,000	APTIV 3.25 22-32 01/03S	268,402.73	0.02
500,000	APTIV PLC 3.1000 21-51 01/12S	316,259.61	0.02
295,000	APTIV PLC 4.15 22-52 01/05S	228,685.36	0.02
140,000	APTIV PLC 4.3500 19-29 15/03S	139,742.86	0.01
25,000	APTIV PLC 4.40 17-46 01/10S	20,590.41	0.00
60,000	APTIV PLC 5.40 19-49 15/03S	55,485.90	0.00
200,000	CRH SMW FINANCE DAC 5.2 24-29 21/05S	206,904.47	0.01
400,000	ICON INVESTMENT 5.8490 24-29 08/05S	420,386.80	0.03
200,000	ICON INVESTMENTS SIX 6.0 24-34 08/05S	212,659.26	0.01
300,000	JOHNSON CONTROL INTL 4.9 22-32 01/12S	306,487.89	0.02
100,000	JOHNSON CONTROLS INTERNAT 2 21-31 16/09S	85,386.81	0.01
200,000	JOHNSON NTROLS INTL 5.5 24-29 19/04S	209,430.33	0.01
1,047,000	SHIRE ACQ INV IRL 3.20 16-26 23/09S	1,030,728.13	0.07
200,000	SMURFIT KAPPA TSY 5.2000 24-30 15/01S	206,414.57	0.01
400,000	SMURFIT KAPPA TSY 5.4380 24-34 03/04S	416,995.72	0.03
200,000	SMURFIT KAPPA TSY 5.7770 24-54 03/04S	214,058.82	0.01
150,000	STERIS IRISH FINCO 2.7 21-31 01/04S	133,603.04	0.01
350,000	STERIS IRISH FINCO 3.75 21-51 01/04S	268,593.95	0.02
200,000	TRANE TECH FIN 5.1000 24-34 13/06S	208,296.04	0.01
220,000	TRAN TECH 5.25 23-33 03/03S	231,202.29	0.02
	Japan	**28,543,067.53**	**1.93**
300,000	HONDA MOTOR CO LTD 2.534 22-27 10/03S	289,745.62	0.02
200,000	MITSUBISHI UFJ 2.852 22-33 19/01S	177,674.56	0.01
600,000	MITSUBISHI UFJ 3.741 19-29 07/03S	590,104.75	0.04
400,000	MITSUBISHI UFJ 3.7510 19-39 18/07S	357,701.33	0.02
350,000	MITSUBISHI UFJ 3.9610 18-28 02/03S	347,775.52	0.02
600,000	MITSUBISHI UFJ -35 17/04S	630,901.18	0.04
250,000	MITSUBISHI UFJ 4.0500 18-28 11/09S	249,251.83	0.02
200,000	MITSUBISHI UFJ FIN 2.559 20-30 25/02S	182,217.57	0.01
575,000	MITSUBISHI UFJ FIN 3.195 19-29 18/07S	547,734.27	0.04
275,000	MITSUBISHI UFJ FIN 3.287 17-27 25/07S	269,462.76	0.02
300,000	MITSUBISHI UFJ FIN 3.677 17-27 22/02S	297,109.31	0.02
700,000	MITSUBISHI UFJ FIN 3.85 16-26 01/03S	695,592.57	0.05
483,000	MITSUBISHI UFJ FINAN 2.048 20-30 17/07S	424,939.25	0.03
350,000	MITSUBISHI UFJ FINAN 2.309 21-32 20/07S	303,020.26	0.02
90,000	MITSUBISHI UFJ FINAN 4.286 18-38 26/07S	86,613.24	0.01
250,000	MITSUBISHI UFJ FINANC 4.153 19-39 07/03S	234,720.48	0.02
290,000	MIZU FI 5.667 23-29 27/05S	301,859.51	0.02
250,000	MIZU FI 5.739 23-31 27/05S	263,681.98	0.02
300,000	MIZU FI 5.754 23-34 27/05S	319,780.56	0.02
290,000	MIZUHO FINANCIAL 2.5640 21-31 13/09S	248,221.57	0.02
200,000	MIZUHO FINANCIAL 5.376 24-30 26/05S	207,411.53	0.01
200,000	MIZUHO FINANCIAL GP 3.663 17-27 28/02S	197,300.22	0.01
200,000	MIZUHO FINANCIAL GR 2.839 16-26 13/09S	195,099.27	0.01
200,000	MIZUHO FINANCIAL GRO 5.579 24-35 26/05S	211,123.63	0.01
350,000	MIZUHO FINANCIAL GRP 4.018 18-28 05/03S	347,265.63	0.02
200,000	MIZUHO FIN GROUP 3.17 17-27 11/09S	194,111.21	0.01
200,000	NOMURA 5.594 24-27 02/07S	205,765.11	0.01
400,000	NOMURA 5.783 24-34 03/07S	420,337.56	0.03
400,000	NOMURA 6.181 23-33 18/01S	432,974.47	0.03
400,000	NOMURA HOLDINGS 2.329 22-27 22/01S	380,641.04	0.03
200,000	NOMURA HOLDINGS 2.9990 22-32 22/01S	175,788.30	0.01
200,000	NOMURA HOLDINGS 6.0700 23-28 12/07S	210,273.62	0.01
350,000	NOMURA HOLDINGS INC 1.653 21-26 12/07S	332,885.95	0.02
600,000	NOMURA HOLDINGS INC 2.172 21-28 14/07S	549,830.94	0.04
227,000	NOMURA HOLDINGS INC 2.608 21-31 12/07S	197,093.14	0.01
400,000	NOMURA HOLDINGS INC 2.679 20-30 13/07S	357,858.88	0.02
550,000	NOMURA HOLDINGS INC 3.103 20-30 16/01S	507,941.44	0.03
200,000	NOMURA HOLDINGS INC 6.087 23-33 12/07S	215,237.73	0.01
150,000	ORIX 5.2 22-32 13/09S	153,894.57	0.01
140,000	ORIX CORP 2.25 21-31 09/03S	120,824.34	0.01
200,000	ORIX CORP 3.7 17-27 18/07S	196,569.48	0.01
200,000	ORIX CORP 4.00 22-32 13/04S	190,236.61	0.01
450,000	SUMITOMO BANK 3.01 16-26 19/10S	439,098.26	0.03
100,000	SUMITOMO MITSUI 2.174	95,495.93	0.01
215,000	SUMITOMO MITSUI 2.9300 21-41 17/09S	164,665.91	0.01
50,000	SUMITOMO MITSUI 4.3060 18-28 16/10S	50,259.66	0.00
320,000	SUMITOMO MITSUI 5.5200 23-28 13/01S	331,681.62	0.02
200,000	SUMITOMO MITSUI 5.7160 23-28 14/09S	209,968.92	0.01
350,000	SUMITOMO MITSUI FIN 2.142 20-30 23/09S	306,525.17	0.02
400,000	SUMITOMO MITSUI FIN 3.364 17-27 12/07S	391,392.62	0.03
190,000	SUMITOMO MITSUI FIN 3.544 18-28 17/01S	185,507.24	0.01
400,000	SUMITOMO MITSUI FIN 5.558 24-34 09/07S	424,704.37	0.03
500,000	SUMITOMO MITSUI FIN 5.766 23-33 13/01S	537,587.33	0.04
400,000	SUMITOMO MITSUI FIN 5.808 23-33 14/09S	432,997.70	0.03
200,000	SUMITOMO MITSUI FIN 5.88 23-26 13/07S	205,426.81	0.01
300,000	SUMITOMO MITSUI FIN 6.184 23-43 13/07S	342,761.81	0.02
400,000	SUMITOMO MITSUI FINA 0.948 21-26 12/01S	383,086.49	0.03
400,000	SUMITOMO MITSUI FINA 2.13 20-30 08/07S	352,659.10	0.02
200,000	SUMITOMO MITSUI FINA 2.296 21-41 12/01S	143,088.39	0.01
150,000	SUMITOMO MITSUI FINA 3.944 18-28 19/07S	148,302.71	0.01
400,000	SUMITOMO MITSUI FINA 5.424 24-31 09/07S	419,514.72	0.03
400,000	SUMITOMO MITSUI FINA 5.71 23-30 13/01S	423,548.24	0.03
400,000	SUMITOMO MITSUI FINA 5.776 23-33 13/07S	430,829.40	0.03
200,000	SUMITOMO MITSUI FINA 5.8 23-28 13/07S	210,175.88	0.01
450,000	SUMITOMO MITSUI FINA 5.836 24-44 09/07S	484,561.54	0.03
1,000,000	SUMITOMO MITSUI FINAN 1.902 21-28 17/09S	911,761.55	0.06
200,000	SUMITOMO MITSUI FINAN 2.472 22-29 14/01S	185,312.38	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	SUMITOMO MITSUI FINAN 5.316 24-29 09/07S	208,084.69	0.01
400,000	SUMITOMO MITSUI FINAN 5.464 23-26 13/01S	405,500.89	0.03
500,000	SUMITOMO MITSUI FIN G 1.402 21-26 17/09S	473,860.15	0.03
675,000	SUMITOMO MITSUI FINL 2.632 16-26 14/07S	656,833.81	0.04
500,000	SUMITOMO MITSUI FINL 2.75 20-30 15/01S	459,339.20	0.03
700,000	SUMITOMO MITSUI FINL 3.04 19-29 16/07S	659,011.56	0.04
250,000	SUMITOMO MITSUI FINL 3.352 17-27 18/10S	243,949.62	0.02
220,000	SUMITOMO MITSUI FINL 3.446 17-27 11/01S	216,429.67	0.01
425,000	SUMITOMO MITSUI FINL 3.784 16-26 09/03S	422,032.96	0.03
600,000	TAKEDA PHARMA 2.05 20-30 31/03S0 09/07S	533,014.51	0.04
400,000	TAKEDA PHARMA 3.025 20-40 09/07S	310,997.19	0.02
700,000	TAKEDA PHARMA 3.175 20-50 09/07S	502,167.29	0.03
200,000	TAKEDA PHARMACE 5.3000 24-34 05/07S	208,662.95	0.01
200,000	TAKEDA PHARMACEUTICAL 3.375 20-60 09/07S	139,968.82	0.01
400,000	TAKEDA PHARMACEUTICAL 5.0 19-28 26/11S	410,080.87	0.03
200,000	TAKEDA PHARMACEUTICAL 5.65 24-44 05/07S	210,261.05	0.01
200,000	TAKEDA PHARMACEUTICAL 5.65 24-54 05/07S	209,675.93	0.01
200,000	TAKEDA PHARMACEUTICAL 5.8 24-64 05/07S	209,882.82	0.01
150,000	TOYOTA MOTOR 5.118 23-28 13/07S	155,777.69	0.01
150,000	TOYOTA MOTOR 5.123 23-22 13/07S	160,348.63	0.01
350,000	TOYOTA MOTOR CORP 1.339 21-26 25/03S	336,298.34	0.02
100,000	TOYOTA MOTOR CORP 2.362 21-31 25/03S	89,818.19	0.01
200,000	TOYOTA MOTOR CORP 2.7600 19-29 02/07S	189,383.42	0.01
100,000	TOYOTA MOTOR CORP 5.2750 23-26 13/07S	102,200.74	0.01
	Jersey	**193,311.81**	**0.01**
200,000	APTIV PLC / GLO 5.7500 24-54 13/09S	193,311.81	0.01
	Luxembourg	**2,515,256.53**	**0.17**
200,000	DH EUROPE FIN 3.25 19-39 15/11S	168,835.83	0.01
250,000	DH EUROPE FINAN 2.6000 19-29 15/11S	232,842.04	0.02
210,000	DH EUROPE FINAN 3.4000 19-49 15/11S	163,219.85	0.01
50,000	NVENT FINANCE SARL 2.7500 21-31 15/11S	43,268.61	0.00
100,000	NVENT FINANCE SARL 4.55 18-28 15/04S	100,127.54	0.01
130,000	NVENT FINANCE SARL 5.6500 23-33 15/05S	135,081.66	0.01
150,000	PENTAIR FINANCE 5.9 22-32 15/07S	160,698.51	0.01
150,000	PENTAIR FINANCE S.A. 4.5 19-29 01/07S	149,389.59	0.01
230,000	TRANE TECH LUX FIN 3.80 19-29 21/03S	226,461.98	0.02
200,000	TRANE TECH LUX FIN 4.65 14-44 01/11S	188,993.10	0.01
150,000	TRANE TECHNOLOG 4.5000 19-49 21/03S	138,007.28	0.01
150,000	TYCO ELECTRONICS 3.7000 16-26 15/02S	148,905.51	0.01
200,000	TYCO ELECTRONICS GRO 7.125 08-37 01/10S	242,715.45	0.02
300,000	TYCO ELECTRONICS GROU 2.5 22-32 04/02S	265,909.53	0.02
150,000	TYCO ELECTRONICS GROUP 4.5 23-26 13/02S	150,800.05	0.01
	Mexico	**3,470,480.43**	**0.23**
400,000	AMERICA MOVIL 2.875 20-30 07/05S	369,000.91	0.02
200,000	AMERICA MOVIL 3.625 19-29 22/04S	193,638.94	0.01
400,000	AMERICA MOVIL 4.375 12-42 16/07S	362,065.26	0.02
320,000	AMERICA MOVIL 4.375 19-49 22/04S	285,836.09	0.02
600,000	AMERICA MOVIL 6.125 10-40 30/03S	652,024.00	0.04
100,000	AMERICA MOVIL SAB 6.125 07-37 15/11S	109,712.32	0.01
400,000	AMX 6.375 05-35 01/03S	448,072.10	0.03
450,000	FOMENTO ECONOMIC MEX 3.5 20-50 16/01S	353,647.04	0.02
200,000	GRUOP TELEVISA 5.00 14-45 13/05S	163,153.96	0.01
150,000	GRUPO TELEVISA S.A. 6.625 10-40 15/01S	148,811.99	0.01
400,000	GRUPO TELEVISA SAB 6.125 15-46 31/01S/01	384,517.82	0.03
	Netherlands	**8,888,974.72**	**0.60**
130,000	DELHAIZE GROUP 5.70 10-40 01/10S	134,597.44	0.01
130,000	DEUT TELEKOM INT FIN 9.25 02-32 01/06S	166,387.83	0.01
400,000	ING GROEP NV 1.726 21-27 01/04S	383,869.82	0.03
200,000	ING GROEP NV 2.727 21-32 01/04S	178,319.97	0.01
350,000	ING GROEP NV 4.55 18-28 02/10S	352,489.85	0.02
400,000	ING GROEP NV 5.335 -30 19/03S	413,978.96	0.03
400,000	ING GROEP NV 5.55 -35 19/03S	419,282.44	0.03
400,000	ING GROEP NV 6.1140 23-34 11/09S	436,234.48	0.03
340,000	ING GROUP NV 3.95 17-27 29/03S	337,230.21	0.02
200,000	ING GROUP NV 4.05 19-29 09/04S	197,674.84	0.01
250,000	LYB INTERNATIONAL 3.5 17-27 02/03S	245,134.74	0.02
400,000	LYB INTL FINANCE 4.875 14-44 15/03S	371,683.68	0.03
250,000	LYB INTL FINANCE 5.25 13-43 15/07S	243,536.29	0.02
277,000	LYONDELLBASELL 4.6250 15-55 26/02S	241,050.43	0.02
200,000	NXP B.V./NXP FDG LLC 2.65 22-32 15/02S	173,671.56	0.01
350,000	NXP B.V./NXP FDG LLC 3.25 22-41 11/05S	272,918.85	0.02
300,000	NXP B.V./NXP FDG LLC 3.4 22-30 01/05S	283,418.13	0.02
300,000	NXP B.V./NXP FDG LLC 4.3 21-29 18/06S	298,557.94	0.02
300,000	NXP BV/NXP FDG 2.5000 22-31 11/05S	262,812.64	0.02
300,000	NXP BV/NXP FDG 4.4000 22-27 01/06S	300,694.30	0.02
100,000	NXP B V / NXP FUNDING 5.35 22-26 01/03S	101,013.63	0.01
150,000	NXP BV 3.15 22-27 01/05S.15 22-27 01/05S	145,748.70	0.01
450,000	NXP B V NXP FDG LLC 5.0 22-33 15/01S	455,324.05	0.03
250,000	NXP B V NXP FDG LLCNP 3.875 22-26 18/06S	247,964.96	0.02
140,000	NXP B V NXP FDG LLCNXP 3.25 22-51 30/11S	98,244.92	0.01
400,000	RABOBANK 3.75 16-26 21/07S 16-26 21/07S	394,007.02	0.03
250,000	RABOBANK 5.25 15-45 04/08S	257,642.11	0.02
500,000	RABOBANK NEDERLAND 5.25 11-41 24/05S	528,122.49	0.04
500,000	RABOBANK NEDERLAND 5.75 13-43 01/12S	535,128.24	0.04
350,000	TELEFONICA EUROPE BV 8.25 00-30 15/09S	412,234.20	0.03
	Singapore	**9,664,975.34**	**0.65**
200,000	IBM INTL CAPITAL PTE 4.6 24-27 05/02S	202,378.41	0.01
150,000	IBM INTL CAPITAL PTE 4.6 24-29 05/02S	152,565.09	0.01
300,000	IBM INTL CAPITAL PTE 4.9 24-34 05/02S	307,301.71	0.02
300,000	IBM INTL CAPITAL PTE 5.25 24-44 05/02S	305,564.58	0.02
300,000	IBM INTL CAPITAL PTE 5.3 24-54 05/02S	303,371.53	0.02
150,000	PEPSICO SINGAPORE 4.7000 24-34 16/02S	153,134.95	0.01
150,000	PEPSICO SINGAPORE FI 4.65 24-27 16/02S	152,461.75	0.01
700,000	PFIZER INVESTMENT EN 4.45 23-26 19/05S	704,399.38	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,055,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	1,070,612.60	0.07
778,000	PFIZER INVESTMENT EN 4.65 23-30 19/05S	796,807.99	0.05
1,450,000	PFIZER INVESTMENT EN 4.75 23-33 19/05S	1,480,139.48	0.10
928,000	PFIZER INVESTMENT EN 5.11 23-43 19/05S	943,422.14	0.06
1,800,000	PFIZER INVESTMENT EN 5.3 23-53 19/05S	1,861,558.92	0.13
1,200,000	PFIZER INVESTMENT EN 5.34 23-63 19/05S	1,231,256.81	0.08
	Spain	**9,910,941.75**	**0.67**
200,000	BANCO BILBAO VICAYA 5.381 24-29 13/03S	207,719.15	0.01
200,000	BANCO BILBAO VIZCAYA 1.125 20-25 18/09S	193,828.87	0.01
400,000	BANCO SANTANDER 3.80 17-28 23/02S	391,065.28	0.03
200,000	BANCO SANTANDER 4.25 17-27 11/04S	199,096.41	0.01
400,000	BANCO SANTANDER 5.3650 24-28 15/07S	409,362.33	0.03
400,000	BANCO SANTANDER 5.4390 24-31 15/07S	418,872.10	0.03
400,000	BANCO SANTANDER 5.538 -30 14/03S	413,804.19	0.03
400,000	BANCO SANTANDER 6.3500 24-34 14/03S	428,152.17	0.03
400,000	BANCO SANTANDER ALL 5.588 23-28 08/08S	416,651.20	0.03
200,000	BANCO SANTANDER ALL 6.938 23-33 07/11S	231,724.44	0.02
400,000	BANCO SANTANDER SA 1.849 21-26 25/03S	384,528.61	0.03
400,000	BANCO SANTANDER SA 2.7490 20-30 03/12S	353,283.01	0.02
200,000	BANCO SANTANDER SA 2.958 21-31 25/03S	181,219.93	0.01
400,000	BANCO SANTANDER SA 3.306 19-29 27/06S	382,451.38	0.03
200,000	BANCO SANTANDER SA 3.49 20-30 28/05S	188,752.24	0.01
400,000	BANCO SANTANDER SA 4.379 18-28 12/04S	398,194.62	0.03
600,000	BANCO SANTANDER SA 5.179 15-25 19/11S	601,364.17	0.04
400,000	BANCO SANTANDER SA 5.294 22-27 18/08S	409,236.17	0.03
400,000	BANCO SANTANDER SA 6.607 23-28 07/11S	433,840.95	0.03
600,000	BANCO SANTANDER SA 6.9210 23-33 08/08S	663,185.15	0.04
150,000	TELEFONICA EMISIONES 4.103 17-27 08/03S	149,420.80	0.01
200,000	TELEFONICA EMISIONES 4.665 18-38 06/03S	187,874.55	0.01
450,000	TELEFONICA EMISIONES 4.895 18-48 06/03S	409,004.05	0.03
700,000	TELEFONICA EMISIONES 5.213 17-47 08/03S	663,451.78	0.04
450,000	TELEFONICA EMISIONES 5.52 19-49 01/03S	445,295.03	0.03
650,000	TELEFONICA EMISIONES 7.045 06-36 20/06S	749,563.17	0.05
	Switzerland	**1,038,360.21**	**0.07**
500,000	UBS GROUP AG 4.55 16-26 17/04S	501,248.47	0.03
550,000	UBS GROUP INC 4.875 23-45 15/05S	537,111.74	0.04
	United Kingdom	**27,862,358.71**	**1.88**
200,000	AON CORP 3.875 16-25 15/12S	199,250.07	0.01
150,000	AON PLC 4.6 14-44 14/06S6 14-44 28/05S	137,351.64	0.01
200,000	AON PLC 4.75 15-45 15/05S	187,219.13	0.01
650,000	ASTRAZENECA 3.375 15-25 16/11S	644,813.71	0.04
350,000	ASTRAZENECA 4.00 12-42 18/09S	314,417.14	0.02
300,000	ASTRAZENECA 4.0 18-29 17/08S	300,092.23	0.02
339,000	ASTRAZENECA PLC 0.7 20-26 06/08S	322,868.60	0.02
400,000	ASTRAZENECA PLC 1.375 20-30 06/08S	343,908.80	0.02
100,000	ASTRAZENECA PLC 2.1250 20-50 06/08S	60,416.86	0.00
200,000	ASTRAZENECA PLC 3.125 17-27 12/06S	195,997.35	0.01
200,000	ASTRAZENECA PLC 3 21-51 28/05S	145,741.66	0.01
330,000	ASTRAZENECA PLC 4.375 15-45 16/11S	308,267.70	0.02
800,000	ASTRAZENECA PLC 6.45 07-37 15/09S	935,508.01	0.06
230,000	AXIS SPECIALTY FINANCE 4 17-27 06/12S	226,472.38	0.02
200,000	BRITISH TELECOM 5.125 18-28 04/12S	205,400.84	0.01
170,000	CNH INDUSTRIAL 3.85 17-27 15/11S	168,318.18	0.01
300,000	GLAXOSMITHKLINE 3.3750 19-29 01/06S	291,301.32	0.02
315,000	HSBC HOLDING PLC 6.1 11-42 14/01S	361,185.62	0.02
700,000	HSBC HOLDINGS PLC 2.804 21-32 24/05S	619,174.50	0.04
200,000	HSBC HOLDINGS PLC 4.3 16-26 08/03S	199,658.28	0.01
500,000	HSBC HOLDINGS PLC 4.375 16-26 23/11S	497,831.22	0.03
906,000	HSBC HOLDINGS PLC 4.95 20-30 31/03S	928,571.87	0.06
500,000	HSBC HOLDINGS PLC 5.25 14-44 14/03S4/03S	496,627.44	0.03
400,000	HSBC HOLDINGS PLC 5.7190 24-35 04/03S	425,194.24	0.03
600,000	HSBC HOLDINGS PLC 5.887 23-27 14/08S	616,440.16	0.04
300,000	HSBC HOLDINGS PLC 6.50 06-36 02/05S	331,572.75	0.02
400,000	HSBC HOLDINGS PLC 6.5 07-37 15/09S15/09S	442,195.62	0.03
153,000	HSBC HOLDINGS PLC 6.5 22-36 02/05S	166,324.19	0.01
400,000	HSBC HOLDINGS PLC 6.5 22-37 15/09S	438,133.31	0.03
150,000	HSBC HOLDINGS PLC 6.80 22-38 01/06S	169,383.32	0.01
600,000	HSBC HOLDINGS PLC 7.3360 22-26 03/11S	617,212.88	0.04
500,000	HSBC HOLDINGS PLC 8.113 22-33 03/11S	595,275.74	0.04
300,000	HSBC HOLDINGS SUB GBL 6.80 08-38 01/06S	343,316.17	0.02
110,000	INVESCO FINANCE PLC 3.75 15-26 15/01S	109,118.79	0.01
170,000	INVESCO FINANCE PLC 5.375 13-43 30/11S	170,270.77	0.01
600,000	LLOYDS BANKING 1.6270 21-27 11/05S	573,348.87	0.04
400,000	LLOYDS BANKING 5.4620 24-28 05/01S	408,911.24	0.03
400,000	LLOYDS BANKING GROUP 3.75 17-27 11/01S	395,630.92	0.03
400,000	LLOYDS BANKING GROUP 4.344 18-48 09/01S	339,648.53	0.02
400,000	LLOYDS BANKING GROUP 4.375 18-28 22/03S	399,481.59	0.03
400,000	LLOYDS BANKING GROUP 4.55 18-28 16/08S	402,186.39	0.03
400,000	LLOYDS BANKING GROUP 4.582 16-25 10/12S	398,625.87	0.03
340,000	LLOYDS BANKING GROUP 4.65 16-26 24/03S3S	339,316.86	0.02
200,000	LLOYDS BANKING GROUP 5.30 16-45 01/12S	198,019.44	0.01
525,000	LLOYDS BANKING GROUP 5.679 24-35 05/01S	552,750.13	0.04
250,000	NATIONAL GRID PLC 5.602 23-28 12/06S	261,127.38	0.02
50,000	NATIONAL GRID PLC 5.803 05-35 01/04S/04S	52,484.43	0.00
250,000	NATIONAL GRID PLC 5.809 23-33 12/06S	267,303.58	0.02
200,000	NATL GRID 5.418 24-34 11/01S	208,485.16	0.01
400,000	NATWEST GROUP 5.778 24-35 01/35S	425,493.37	0.03
400,000	NATWEST GROUP PLC 1.642 21-27 14/06S	381,303.37	0.03
500,000	NATWEST GROUP PLC 4.8 16-26 05/04S	502,487.85	0.03
600,000	NATWEST GROUP PLC 4.892 18-29 18/05S	606,127.26	0.04
85,000	PRUDENTIAL LLC 3.625 22-32 24/03S	79,783.88	0.01
300,000	PRUDENTIAL PLC 3.125 20-30 14/04S	282,537.44	0.02
350,000	ROYALTY PHARMA 1.75 21-27 02/09S	326,128.56	0.02
100,000	ROYALTY PHARMA 2.1500 21-31 02/09S	85,181.09	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	ROYALTY PHARMA 2.2 21-30 02/09S	262,705.76	0.02
150,000	ROYALTY PHARMA 3.3500 21-51 02/09S	103,227.15	0.01
100,000	ROYALTY PHARMA 5.1500 24-29 02/09S	102,545.86	0.01
130,000	ROYALTY PHARMA 5.4 24-34 02/09S	133,332.24	0.01
250,000	ROYALTY PHARMA 5.9000 24-54 02/09S	258,591.66	0.02
350,000	ROYALTY PHARMA PLC 1.2 21-25 02/03S	339,051.52	0.02
300,000	ROYALTY PHARMA PLC 3.3 21-40 02/09S	232,473.03	0.02
250,000	ROYALTY PHARMA PLC 3.5500 21-50 02/09S	181,176.48	0.01
400,000	SANTANDER UK GROUP 2.469 22-28 11/01S	380,846.58	0.03
400,000	SANTANDER UK GROUP 6.8330 22-26 21/11S	408,585.65	0.03
250,000	SMITH AND NEPHEW PLC 2.032 20-30 14/10S	217,248.68	0.01
150,000	SMITH NEPHEW 5.1500 24-27 20/03S	152,624.81	0.01
200,000	SMITH NEPHEW 5.4000 24-34 20/03S	207,949.61	0.01
50,000	TRINITY ACQUISITIO 4.40 16-26 15/03S	49,873.65	0.00
200,000	UBS AG LONDON 1.2500 23-26 01/06S	190,684.15	0.01
200,000	UBS AG LONDON 4.5000 23-48 26/06S	190,314.50	0.01
500,000	UBS AG LONDON 5.6500 23-28 11/09S	524,600.65	0.04
300,000	UBS AG LONDON 5.8000 23-25 11/09S	304,154.35	0.02
450,000	VODAFONE GROUP 4.2500 19-50 17/09S	375,229.17	0.03
439,000	VODAFONE GROUP 4.375 13-43 19/02S	405,306.51	0.03
200,000	VODAFONE GROUP 4.375 18-28 30/05S	203,037.05	0.01
450,000	VODAFONE GROUP 4.8750 19-49 19/06S	412,193.10	0.03
200,000	VODAFONE GROUP 5.00 18-38 30/05S	199,853.18	0.01
190,000	VODAFONE GROUP 5.1250 19-59 19/06S	176,785.03	0.01
380,000	VODAFONE GROUP 5.25 18-48 30/05S	373,453.02	0.03
200,000	VODAFONE GROUP 5.6250 23-53 10/02S	203,248.23	0.01
600,000	VODAFONE GROUP 5.75 24-54 28/06S	620,714.71	0.04
208,000	VODAFONE GROUP 6.15 07-27 27/02S	229,288.94	0.02
150,000	VODAFONE GROUP PLC 5.75 23-63 10/02S	151,259.88	0.01
232,000	VODAFONE GROUP PLC 7.875 00-30 15/02	270,807.86	0.02
	United States of America	**1,086,266,244.28**	**73.42**
235,000	3M CO 3.05 20-30 27/03S	222,831.52	0.02
270,000	3M CO 3.25 19-49 26/08S	202,126.84	0.01
150,000	3M CO 3.375 19-29 01/03S	145,149.41	0.01
150,000	3M CO 3.625 18-28 14/09S	147,388.91	0.01
234,000	3M CO 3.7 20-50 27/03S	190,088.60	0.01
95,000	3M CO 3.875 14-44 15/06S	80,495.40	0.01
350,000	3M CO 4.0 18-48 14/09S	309,983.73	0.02
200,000	3M CO 5.7 07-37 15/03S	222,420.16	0.02
150,000	3M COMPANY 2.25 16-26 19/09S	144,604.63	0.01
300,000	3M COMPANY 2.3750 19-29 26/08S	275,990.56	0.02
400,000	3M COMPANY 2.875 17-27 15/10S	385,777.66	0.03
400,000	6297782 LLC 5.0260 24-29 01/10S	401,258.16	0.03
350,000	6297782 LLC 5.5840 24-34 01/10S	353,604.31	0.02
200,000	6297782 LLC 6.1760 24-54 01/10S	202,262.12	0.01
150,000	ABB FINANCE 3.80 18-28 03/04S	149,727.79	0.01
68,000	ABB FINANCE USA INC 4.375 12-42 08/05S	63,615.39	0.00
150,000	ABBOTT LABORATORIES 1.15 20-28 30/01S	137,776.80	0.01
200,000	ABBOTT LABORATORIES 1.4000 20-30 30/06S	174,756.10	0.01
550,000	ABBOTT LABORATORIES 3.75 16-26 30/03S	549,601.75	0.04
150,000	ABBOTT LABORATORIES 3.8750 17-25 15/09S	149,700.79	0.01
400,000	ABBOTT LABORATORIES 4.75 16-36 30/11S	410,050.17	0.03
150,000	ABBOTT LABORATORIES 4.75 17-43 15/04S	151,875.30	0.01
950,000	ABBOTT LABORATORIES 4.9 16-46 30/11S	967,841.96	0.07
100,000	ABBOTT LABORATORIES 5.3 10-40 27/05S	107,786.51	0.01
110,000	ABBOTT LABORATORIES 6.00 09-39 01/04S	126,924.89	0.01
170,000	ABBOTT LABORATORIES 6.15 07-37 30/11S	196,470.16	0.01
1,200,000	ABBVIE INC 2.95 20-26 21/11S	1,174,844.33	0.08
525,000	ABBVIE INC 3.20 16-26 14/05S	518,281.48	0.04
1,635,000	ABBVIE INC 3.2 20-29 21/11S	1,563,214.64	0.11
1,200,000	ABBVIE INC 4.05 20-39 21/11S	1,108,422.53	0.07
497,000	ABBVIE INC 4.25 18-28 14/11S	502,201.09	0.03
1,400,000	ABBVIE INC 4.25 20-49 21/11S	1,252,826.92	0.08
200,000	ABBVIE INC 4.30 16-36 14/05S	194,569.29	0.01
750,000	ABBVIE INC 4.40 13-42 06/11S	707,136.27	0.05
515,000	ABBVIE INC 4.45 16-46 14/05S	480,605.24	0.03
750,000	ABBVIE INC 4.50 15-35 14/05S	747,423.48	0.05
525,000	ABBVIE INC 4.55 20-35 15/03S	525,193.00	0.04
100,000	ABBVIE INC 4.625 20-42 01/10S	95,846.96	0.01
800,000	ABBVIE INC 4.7 15-45 14/05S	773,441.81	0.05
250,000	ABBVIE INC 4.75 20-45 15/09S	243,274.75	0.02
800,000	ABBVIE INC 4.80 24-29 15/03S	823,145.22	0.06
650,000	ABBVIE INC 4.8 24-27 15/03S	662,542.25	0.04
100,000	ABBVIE INC 4.85 19-44 15/12S	98,945.00	0.01
300,000	ABBVIE INC 4.85 20-44 15/06S	296,305.08	0.02
440,000	ABBVIE INC 4.8750 18-48 14/11S	432,845.21	0.03
600,000	ABBVIE INC 4.9500 24-31 15/03S	623,533.87	0.04
800,000	ABBVIE INC 5.0500 24-34 15/03S	835,559.58	0.06
150,000	ABBVIE INC 5.35 24-44 15/03S	158,287.07	0.01
950,000	ABBVIE INC 5.4 24-54 15/03U	1,007,434.23	0.07
400,000	ABBVIE INC 5.5000 24-64 15/03S	426,914.23	0.03
200,000	ACUITY BRANDS LIGHTIN 2.15 20-30 15/12S	175,194.53	0.01
610,000	ADOBE INC 2.15 20-27 01/02S	586,668.19	0.04
250,000	ADOBE INC 20-30 01/02S	229,703.43	0.02
150,000	ADOBE INC 4.8 24-29 04/04S	154,934.42	0.01
100,000	ADOBE INC 4.85 24-27 04/04S	102,458.25	0.01
50,000	ADOBE INC 4.95 24-34 04/04S	52,102.01	0.00
200,000	ADVANCED MICRO 3.924 22-32 01/06S	194,967.29	0.01
150,000	ADVANCED MICRO 4.3930 22-52 01/06S	139,614.22	0.01
100,000	AEP TEXAS INC 2.1 20-30 01/07S	88,092.51	0.01
152,000	AEP TEXAS INC 3.45 19-50 15/01S	109,828.24	0.01
350,000	AEP TEXAS INC 3.8 18-47 01/10S	270,482.85	0.02
50,000	AEP TEXAS INC 3.95 19-28 01/06S	49,331.75	0.00
50,000	AEP TEXAS INC 4.1500 19-49 01/05S	40,585.40	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	AEP TEXAS INC 4.7000 22-32 15/05S	200,623.98	0.01
163,000	AEP TEXAS INC 5.25 22-52 15/05S	158,910.23	0.01
120,000	AEP TEXAS INC 5.4 23-33 01/06S	123,406.71	0.01
100,000	AEP TEXAS INC 5.45 24-29 15/05S	104,301.74	0.01
100,000	AEP TEXAS INC 5.7000 24-34 15/05S	105,101.33	0.01
160,000	AETNA 4.125 12-42 15/11S	133,182.57	0.01
110,000	AETNA 4.75 14-44 15/03S	99,161.15	0.01
250,000	AETNA 6.625 06-36 15/06S	282,903.43	0.02
325,000	AETNA INC 3.875 17-47 15/08S	253,847.08	0.02
175,000	AETNA INC 6.75 07-37 15/12S	198,103.00	0.01
100,000	AFFILIATED MANAGERS 5.5000 24-34 20/08S	101,205.22	0.01
150,000	AFFILIATED MANAGERS G 3.3 20-30 15/06S	139,253.50	0.01
200,000	AFLAC INC 1.1250 21-26 15/03S	191,260.46	0.01
360,000	AFLAC INC 3.6 20-30 01/04S	347,937.37	0.02
95,000	AFLAC INC 4.0000 16-46 15/10S	80,407.25	0.01
50,000	AFLAC INC 4.75 18-49 15/01S	47,026.19	0.00
100,000	AGCO 5.45 24-27 21/03S	102,005.51	0.01
150,000	AGCO 5.8 24-34 21/03S	156,877.16	0.01
330,000	AGILENT TECHNOLOGIES 2.1 20-30 04/06S	292,179.04	0.02
400,000	AGILENT TECHNOLOGIES 2.3 21-31 12/03S	350,829.08	0.02
150,000	AGILENT TECHNOLOGIES 2.75 19-29 15/09S	139,454.44	0.01
140,000	AGILENT TECHNOLOGIES 3.05 16-26 22/09S	136,721.31	0.01
50,000	AGREE LP 2.0000 21-28 15/06S	45,719.70	0.00
66,000	AGREE LP 2.6000 21-33 15/06S	54,983.41	0.00
100,000	AGREE LP 2.9000 20-30 01/10S	90,720.14	0.01
100,000	AGREE LP 4.8000 22-32 01/10S	99,163.03	0.01
100,000	AGREE LP 5.6250 24-34 15/06S	104,612.06	0.01
88,000	AHOLD FINANCE USA 6.875 99-29 01/05S	97,103.10	0.01
210,000	AIRCASTLE LTD 4.2500 19-26 15/06S	208,456.24	0.01
250,000	AIR LEASE 2.2 22-27 15/01S	238,074.88	0.02
100,000	AIR LEASE 5.1 24-29 01/03S	102,349.77	0.01
100,000	AIR LEASE 5.85 22-27 15/12S	104,314.18	0.01
400,000	AIR LEASE CORP 1.875 21-26 15/08S	382,160.49	0.03
100,000	AIR LEASE CORP 2.1 21-28 01/09S	91,497.42	0.01
550,000	AIR LEASE CORP 2.8750 20-26 15/01S	538,660.99	0.04
200,000	AIR LEASE CORP 2.8750 22-32 15/01S	176,157.78	0.01
200,000	AIR LEASE CORP 3.0 20-30 01/02S	184,308.14	0.01
225,000	AIR LEASE CORP 3.125 20-30 01/12S	205,805.89	0.01
200,000	AIR LEASE CORP 3.2500 19-29 01/10S	187,985.58	0.01
200,000	AIR LEASE CORP 3.625 17-27 01/04S	196,951.42	0.01
150,000	AIR LEASE CORP 3.625 17-27 01/12S	146,669.77	0.01
100,000	AIR LEASE CORP 3.750 19-26 01/06S	98,900.89	0.01
50,000	AIR LEASE CORP 5.2000 24-31 15/07S	51,134.19	0.00
200,000	AIR LEASE CORP 5.3000 23-28 01/02S	205,383.41	0.01
200,000	AIR LEASE CORP 5.3 24-26 25/06S	203,343.09	0.01
150,000	AIR LEASE CORPÂ 4.625 18-28 01/10S	150,562.13	0.01
150,000	AIR PROD CHEMICALS 1.5 20-25 15/10S	145,969.06	0.01
320,000	AIR PROD CHEMICALS 2.05 20-30 15/05S	287,339.80	0.02
410,000	AIR PRODUCTS AND CHEMIC 2.80 20-50 15/05S	283,488.96	0.02
150,000	AIR PRODUCTS AND CHEMIC 4.8 23-33 03/03S	155,012.79	0.01
100,000	AIR PRODUCTS CHEMIC 1.85 20-27 30/04S	95,024.83	0.01
320,000	AIR PRODUCTS CHEMIC 2.7 20-40 30/04S	245,390.22	0.02
200,000	AIR PRODUCTS CHEMIC 4.6000 24-29 08/02S	204,890.62	0.01
50,000	AIR PRODUCTS CHEMIC 4.75 24-31 08/02S	51,732.23	0.00
300,000	AIR PRODUCTS CHEMIC 4.85 24-34 08/02S	309,315.53	0.02
350,000	ALBEMARLE CORP 4.6500 22-27 01/06S	351,694.04	0.02
100,000	ALBEMARLE CORP 5.45 14-44 01/12S	94,815.96	0.01
100,000	ALBEMARLE CORP 5.65 22-52 01/06S	93,474.96	0.01
150,000	ALEXANDRIA 4.5 14-29 18/07S	149,669.66	0.01
350,000	ALEXANDRIA REAL 1.8750 20-33 01/02S	280,971.39	0.02
300,000	ALEXANDRIA REAL 2.0000 21-32 18/05S	248,324.92	0.02
250,000	ALEXANDRIA REAL 3.0000 21-51 18/05S	166,651.31	0.01
300,000	ALEXANDRIA REAL 3.5500 22-52 15/03U	220,069.69	0.01
2,000	ALEXANDRIA REAL 4.7000 18-30 01/07S	2,013.15	0.00
140,000	ALEXANDRIA REAL 4.7500 23-35 15/04S	138,223.92	0.01
150,000	ALEXANDRIA REAL 4.85 19-49 15/04S	137,107.82	0.01
140,000	ALEXANDRIA REAL 5.1500 23-53 15/04S	133,782.10	0.01
150,000	ALEXANDRIA REAL EST. 3.95 16-27 15/01S	148,413.25	0.01
69,000	ALEXANDRIA REAL EST 3.8000 19-26 15/04S	68,438.55	0.00
130,000	ALEXANDRIA REAL EST 3.95 17-28 15/01S	128,139.37	0.01
214,000	ALEXANDRIA REAL EST 4.00 19-50 01/02S	170,624.80	0.01
40,000	ALEXANDRIA REAL EST 4.30 15-26 15/01S	39,882.69	0.00
166,000	ALEXANDRIA REAL ESTA 3.375 19-31 15/08S	154,490.13	0.01
200,000	ALEXANDRIA REAL ESTATE 2.95 22-34 15/03S	172,881.84	0.01
250,000	ALEXANDRIA REAL ESTATE 4.9 20-30 15/12SS	255,165.04	0.02
100,000	ALEXANDRIA REAL ESTE 5.25 24-36 15/05S	101,819.46	0.01
150,000	ALEXANDRIA REAL ESTE 5.625 24-54 15/05S	153,439.44	0.01
150,000	ALLEGION US HOLDING 3.55 17-27 01/10S	146,558.87	0.01
200,000	ALLEGION US HOLDING 5.411 22-32 01/07S	208,384.55	0.01
100,000	ALLEGION US HOLDING 5.6000 24-34 29/05S	104,602.75	0.01
200,000	ALLSTATE CORP 0.75 20-25 24/11S	191,708.15	0.01
150,000	ALLSTATE CORP 1.45 20-30 15/12S	125,826.04	0.01
170,000	ALLSTATE CORP 3.8500 19-49 10/08S	139,258.43	0.01
209,000	ALLSTATE CORP 4.20 16-46 15/12S	182,820.51	0.01
123,000	ALLSTATE CORP 4.50 13-43 15/06S	113,325.97	0.01
550,000	ALLSTATE CORP 5.25 23-33 30/03S	573,520.52	0.04
170,000	ALLSTATE CORP 5.55 05-35 09/05S	181,296.81	0.01
150,000	ALLSTATE CORP 5.95 06-36 01/04S	165,542.88	0.01
94,000	ALLSTATE CORP 6.5 07-57 15/05S	99,140.53	0.01
200,000	ALLY FINANCIAL INC 2.2 21-28 02/11	179,902.29	0.01
225,000	ALLY FINANCIAL INC 4.75 22-27 09/06S	224,785.46	0.02
200,000	ALLY FINANCIAL INC 6.8480 23-30 03/01S	211,226.68	0.01
230,000	ALLY FINANCIAL INC 7.1 22-27 15/11S	243,809.68	0.02
550,000	ALLY FINANCIAL INC 8.00 09-31 01/11S	622,668.73	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	ALPHABET INC 0.8 20-27 05/08S	277,862.82	0.02
730,000	ALPHABET INC 1.1000 20-30 15/08S	628,473.54	0.04
330,000	ALPHABET INC 1.9000 20-40 15/08S	235,496.09	0.02
520,000	ALPHABET INC 1.998 16-26 15/08S	504,056.62	0.03
650,000	ALPHABET INC 2.0500 20-50 15/08S	404,762.70	0.03
500,000	ALPHABET INC 2.2500 20-60 15/08S	306,793.39	0.02
350,000	AMAZON.COM 4.80 14-34 05/12S	365,987.69	0.02
800,000	AMAZON.COM INC 1.0000 21-26 12/05S	765,099.97	0.05
317,000	AMAZON.COM INC 1.2000 20-27 03/06S	296,188.49	0.02
550,000	AMAZON.COM INC 1.5 20-30 03/06S	481,153.70	0.03
600,000	AMAZON.COM INC 1.6500 21-28 12/05S	555,555.92	0.04
1,000,000	AMAZON.COM INC 2.1000 21-31 12/05S	885,356.12	0.06
600,000	AMAZON.COM INC 2.5 20-50 03/06S	396,552.51	0.03
550,000	AMAZON.COM INC 2.7 20-60 03/06S	353,328.66	0.02
500,000	AMAZON.COM INC 2.8750 21-41 12/05S	397,851.74	0.03
800,000	AMAZON.COM INC 3.1 21-51 12/05S	594,305.00	0.04
1,035,000	AMAZON.COM INC 3.15 18-27 22/08S	1,016,029.90	0.07
475,000	AMAZON.COM INC 3.2500 21-61 12/05S	343,949.30	0.02
450,000	AMAZON.COM INC 3.45 22-29 13/04S	443,396.22	0.03
650,000	AMAZON.COM INC 3.6000 22-32 13/04S	628,058.95	0.04
600,000	AMAZON.COM INC 3.9500 22-52 13/04S	522,401.30	0.04
900,000	AMAZON.COM INC 4.05 18-47 22/08S	808,761.39	0.05
600,000	AMAZON.COM INC 4.25 18-57 22/08S	542,317.46	0.04
645,000	AMAZON.COM INC 4.7000 22-32 01/12S	670,296.16	0.05
400,000	AMAZON.COM INC 4.95 14-44 05/12S	415,343.85	0.03
200,000	AMAZON.COM INC 5.20 17-25 03/12S	202,347.25	0.01
520,000	AMAZON COM 3.3 22/27 13/04S	513,323.36	0.03
750,000	AMAZON COM 3.875 18-37 22/02S	706,374.64	0.05
400,000	AMAZON COM 4.1 22-62 13/04S	344,995.22	0.02
595,000	AMAZON COM 4.55 22-27 01/12S	607,474.85	0.04
323,000	AMAZON COM 4.6 22-25 01/12S	325,135.64	0.02
425,000	AMAZON COM 4.65 22-29 01/12S	439,086.91	0.03
144,744	AMER AIRLINE 16-2 3.2 16-28 15/06S	137,221.89	0.01
97,310	AMER AIRLINE 21 2.8750 21-34 11/07S	84,788.88	0.01
144,550	AMERICAN AIRLINE AA 3.60 15-27 22/09S	139,785.21	0.01
186,696	AMERICAN AIRLINES 3.15 19-32 15/02S	173,675.77	0.01
100,015	AMERICAN AIRLINES 3.70 14-28 01/04S	96,521.87	0.01
200,000	AMERICAN ASSETS 3.3750 21-31 01/02S	174,029.33	0.01
200,000	AMERICAN ASSETS TRUS 6.15 24-34 01/10S	202,463.53	0.01
300,000	AMERICAN EXPRESS 1.6500 21-26 04/11S	285,272.69	0.02
530,000	AMERICAN EXPRESS 2.55 22-27 04/03S	511,584.77	0.03
500,000	AMERICAN EXPRESS 3.3000 22-27 03/05S	490,358.25	0.03
300,000	AMERICAN EXPRESS 4.05 22-29 03/05S	300,534.45	0.02
300,000	AMERICAN EXPRESS 4.9000 23-26 13/02S	302,567.72	0.02
300,000	AMERICAN EXPRESS CO 3.125 19-26 20/05S	295,080.63	0.02
340,000	AMERICAN EXPRESS CO 4.05 12-42 03/12S	310,028.31	0.02
150,000	AMERICAN EXPRESS CO 4.20 18-25 06/11S	150,076.60	0.01
100,000	AMERICAN HOMES 3.3750 21-51 15/07S	70,311.11	0.00
150,000	AMERICAN HOMES 4 REN 2.375 21-31 15/07S	129,047.62	0.01
150,000	AMERICAN HOMES 4 REN 3.625 22-32 15/04S	138,573.16	0.01
100,000	AMERICAN HOMES 4 REN 4.3 22-52 15/04S	82,760.33	0.01
350,000	AMERICAN HOMES 4 REN 5.5 24-34 01/02S	361,431.30	0.02
200,000	AMERICAN HOMES 4 RENT 4.25 18-28 15/02S	198,140.66	0.01
200,000	AMERICAN HONDA 1.0000 20-25 10/09S	193,914.75	0.01
200,000	AMERICAN HONDA 1.3000 21-26 09/09S	189,800.26	0.01
200,000	AMERICAN HONDA 2.3500 20-27 08/01S	192,416.77	0.01
310,000	AMERICAN HONDA 4.6000 23-30 17/04S	314,262.36	0.02
200,000	AMERICAN HONDA 4.7000 23-28 12/01S	203,622.66	0.01
150,000	AMERICAN HONDA 4.9000 24-27 12/03S	152,939.49	0.01
200,000	AMERICAN HONDA 4.9000 24-34 10/01S	203,435.80	0.01
300,000	AMERICAN HONDA 4.9500 24-26 09/01S	302,757.62	0.02
250,000	AMERICAN HONDA 5.2500 23-26 07/07S	254,887.54	0.02
200,000	AMERICAN HONDA 5.6500 23-28 15/11S	211,334.08	0.01
300,000	AMERICAN HONDA 5.8000 23-25 03/10S	304,513.73	0.02
150,000	AMERICAN HONDA 5.8500 23-30 04/10S	161,662.05	0.01
180,000	AMERICAN HONDA FIN 2.25 22-29 12/01S	166,410.64	0.01
150,000	AMERICAN HONDA FIN 2.30 16-26 09/09S	145,239.16	0.01
200,000	AMERICAN HONDA FIN 4.4 24-26 05/10S	201,420.10	0.01
200,000	AMERICAN HONDA FIN 4.4 24-29 05/09S	200,980.94	0.01
250,000	AMERICAN HONDA FIN 4.9 24-27 09/07S	255,410.48	0.02
250,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	256,381.68	0.02
250,000	AMERICAN HONDA FIN 5.05 24-31 10/07S	257,399.54	0.02
250,000	AMERICAN HONDA FIN 5.125 23-28 07/07S	258,244.18	0.02
200,000	AMERICAN HONDA FINAN 1.8 21-31 13/01S	171,555.98	0.01
250,000	AMERICAN HONDA FINANCE 2.00 21-28 24/03S	232,679.72	0.02
100,000	AMERICAN HONDA FINC 3.5 18-28 15/02S	98,034.28	0.01
200,000	AMERICAN HONDA FIN C 4.75 23-26 12/01S	201,487.52	0.01
220,000	AMERICAN INTERN 4.20 18-28 01/04S	219,529.61	0.01
190,000	AMERICAN INTERN 5.75 18-48 01/04S	190,841.78	0.01
250,000	AMERICAN INTERNATION 4.375 20-50 11/05S	223,953.72	0.02
100,000	AMERICAN INTL 3.4 20-30 11/05S	94,668.50	0.01
287,000	AMERICAN INTL 4.75 18-48 01/04S	271,993.67	0.02
200,000	AMERICAN INTL 5.1250 23-33 27/03S	206,252.04	0.01
150,000	AMERICAN INTL GROUP 3.875 15-35 15/01S	140,994.15	0.01
220,000	AMERICAN INTL GROUP 4.50 14-44 16/07S	201,261.04	0.01
230,000	AMERICAN INTL GROUP 4.80 15-45 10/07S	219,722.70	0.01
100,000	AMERICAN INTL GROUP 6.25 06-36 01/05S	111,482.40	0.01
200,000	AMERICAN TOWER 1.5000 20-28 31/01S	182,290.21	0.01
200,000	AMERICAN TOWER 2.7500 19-27 15/01S	193,252.42	0.01
370,000	AMERICAN TOWER 3.375 16-26 15/10S	363,493.26	0.02
200,000	AMERICAN TOWER 3.55 17-27 15/07S	195,908.48	0.01
200,000	AMERICAN TOWER 3.65 22-27 15/03S	196,959.23	0.01
200,000	AMERICAN TOWER 3.7000 19-49 15/10S	155,396.70	0.01
300,000	AMERICAN TOWER 5.2500 23-28 15/07S	308,929.75	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	AMERICAN TOWER 5.4500 24-34 15/02S	209,006.36	0.01
220,000	AMERICAN TOWER 5.5 23-28 15/03S	227,806.18	0.02
300,000	AMERICAN TOWER 5.55 23-33 15/07S	314,555.66	0.02
250,000	AMERICAN TOWER 5.6500 23-33 15/03S	263,884.61	0.02
200,000	AMERICAN TOWER 5.8 23-28 15/11S	210,251.86	0.01
200,000	AMERICAN TOWER CORP 1.3 20-25 03/06S	193,838.51	0.01
100,000	AMERICAN TOWER CORP 1.45 21-26 15/09S	94,695.50	0.01
100,000	AMERICAN TOWER CORP 1.60 21-26 15/04S	95,873.37	0.01
250,000	AMERICAN TOWER CORP 1.875 20-30 28/09S	215,478.25	0.01
200,000	AMERICAN TOWER CORP 2.10 20-30 15/06S	176,176.25	0.01
150,000	AMERICAN TOWER CORP 2.30 21-31 15/09S	129,091.67	0.01
310,000	AMERICAN TOWER CORP 2.70 21-31 15/04S	276,820.38	0.02
400,000	AMERICAN TOWER CORP 2.9 20-30 10/01S	370,232.78	0.03
300,000	AMERICAN TOWER CORP 2.95 20-51 15/01S	203,134.04	0.01
300,000	AMERICAN TOWER CORP 3.1 20-50 03/06S	209,080.76	0.01
40,000	AMERICAN TOWER CORP 3.125 16-27 15/01S	38,950.27	0.00
100,000	AMERICAN TOWER CORP 3.6 17-28 15/01S	97,614.86	0.01
500,000	AMERICAN TOWER CORP 3.8 19-29 15/08S8S	486,301.74	0.03
200,000	AMERICAN TOWER CORP 3.95 19-29 15/03S	196,018.12	0.01
200,000	AMERICAN TOWER CORP 4.05 22-32 15/03S	192,059.00	0.01
100,000	AMERICAN WATER 2.3000 21-31 01/06S	87,871.27	0.01
150,000	AMERICAN WATER 3.4500 19-29 01/06S	145,030.02	0.01
250,000	AMERICAN WATER 3.750 17-47 01/09S	204,061.95	0.01
190,000	AMERICAN WATER 3.75 18-28 01/09S	187,165.22	0.01
50,000	AMERICAN WATER 4.0000 16-46 01/12S	42,768.24	0.00
250,000	AMERICAN WATER 6.593 08-37 15/10S	292,597.58	0.02
200,000	AMERICAN WATER CAP 2.95 17-27 01/09S	194,199.57	0.01
125,000	AMERICAN WATER CAP 4.15 19-49 01/06S/06S	107,610.00	0.01
250,000	AMERICAN WATER CAP 4.45 22-32 01/06S	251,005.47	0.02
200,000	AMERICAN WATER CAPIT 2.8 20-30 14/04S	185,711.03	0.01
115,000	AMERICAN WATER CAPIT 3.45 20-50 14/04S	89,284.16	0.01
121,000	AMERICAN WATER CAPIT 4.3 12-42 01/12S	110,585.53	0.01
200,000	AMERICAN WATER CAPIT 5.15 24-34 01/03S	208,779.84	0.01
250,000	AMERICAN WATER CAPIT 5.45 24-54 01/03S	262,881.40	0.02
50,000	AMERICAN WATER CAPITA 4.3 15-45 01/09S	44,792.88	0.00
25,000	AMERICAN WATER CAPITAL 3.25 21-51 01/06S	18,351.22	0.00
200,000	AMERICAN WATER CAPITAL 4.20 18-48 01/09S	174,501.08	0.01
200,000	AMERIPRISE FINA 5.1500 23-33 15/05S	208,312.39	0.01
150,000	AMERIPRISE FINA 5.7000 23-28 15/12S	158,807.70	0.01
200,000	AMERIPRISE FINANCI 2.875 16-26 15/09S	195,482.35	0.01
150,000	AMERIPRISE FINANCIAL 4.5 22-32 13/05S	151,276.64	0.01
250,000	AMERISOURCEBERGEN 3.45 17-27 15/12S	244,514.24	0.02
150,000	AMERISOURCEBERGEN 4.25 15-45 01/03S	132,643.80	0.01
100,000	AMERISOURCEBERGEN 4.30 17-47 15/12S	88,463.08	0.01
275,000	AMERISOURCEBERGEN CO 2.7 21-31 30/03S	247,041.41	0.02
150,000	AMERISOURCEBERGEN CO 2.8 20-30 19/05S	137,860.45	0.01
300,000	AMEX 4.42 22-33 03/08S	297,328.47	0.02
450,000	AMEX 5.85 22-27 05/11S	472,626.72	0.03
90,000	AMEX CREDIT CORP 3.30 17-27 03/05S	88,825.50	0.01
484,000	AMGEN 4.05 22-29 18/08S	479,940.05	0.03
250,000	AMGEN 4.2 22-33 01/03S	242,760.94	0.02
600,000	AMGEN 4.40 15-45 01/05S	538,609.28	0.04
300,000	AMGEN 4.563 16-48 15/06S	271,499.09	0.02
200,000	AMGEN 4.95 10-41 01/10S	195,321.85	0.01
450,000	AMGEN 5.15 11-41 15/11S	450,470.40	0.03
95,000	AMGEN 5.65 11-42 15/06S	99,252.66	0.01
100,000	AMGEN 6.40 09-39 01/02S	112,675.03	0.01
350,000	AMGEN INC 1.65 21-28 09/08S	318,609.43	0.02
220,000	AMGEN INC 2.0 21-32 15/01S	186,698.30	0.01
559,000	AMGEN INC 2.2 20-27 21/02S	535,131.77	0.04
350,000	AMGEN INC 2.3 20-31 06/05S	309,851.06	0.02
350,000	AMGEN INC 2.45 20-30 21/02S	319,660.59	0.02
350,000	AMGEN INC 2.60 16-26 19/08S	340,419.81	0.02
250,000	AMGEN INC 2.77 21-53 01/09S	162,390.64	0.01
250,000	AMGEN INC 2.8 21-41 15/08S	189,261.53	0.01
200,000	AMGEN INC 3.0 22-29 22/02S	191,005.52	0.01
550,000	AMGEN INC 3.15 20-40 21/02S	438,643.79	0.03
350,000	AMGEN INC 3.2 17-27 02/11S	340,770.22	0.02
250,000	AMGEN INC 3.35 22-32 22/02S	232,736.84	0.02
560,000	AMGEN INC 3.375 20-50 21/02S	426,281.61	0.03
230,000	AMGEN INC 3 21-52 15/01S	162,353.31	0.01
400,000	AMGEN INC 4.2000 22-52 22/02S	340,057.21	0.02
308,000	AMGEN INC 4.4000 22-62 22/02S	262,751.13	0.02
1,050,000	AMGEN INC 4.663 16-51 15/06S	960,069.22	0.06
250,000	AMGEN INC 4.875 22-53 01/03S	235,143.38	0.02
1,080,000	AMGEN INC 5.15 23-28 02/03S	1,112,519.11	0.08
950,000	AMGEN INC 5.25 23-30 02/03S	990,697.51	0.07
1,150,000	AMGEN INC 5.25 23-33 02/03S	1,197,012.51	0.08
700,000	AMGEN INC 5.6 23-43 02/03S	733,672.07	0.05
1,200,000	AMGEN INC 5.65 23-53 02/03S	1,262,775.38	0.09
700,000	AMGEN INC 5.75 23-63 02/03S	738,172.28	0.05
75,000	AMGEN INC 6.375 07-37 01/06S	84,901.77	0.01
300,000	AMPHENOL CORP 2.2000 21-31 15/09S	259,348.15	0.02
250,000	AMPHENOL CORP 2.8000 19-30 15/02S	231,411.23	0.02
150,000	AMPHENOL CORP 4.3500 19-29 01/06S	151,088.30	0.01
50,000	AMPHENOL CORP 4.75 23-26 30/03S	50,387.96	0.00
100,000	AMPHENOL CORP 5.05 24-29 05/04S	103,198.32	0.01
150,000	AMPHENOL CORP 5.2500 24-34 05/04S	156,752.31	0.01
100,000	AMPHENOL CORPORATION 5.05 24-27 05/04S	102,398.73	0.01
350,000	ANALOG DEVICES INC 1.70 21-28 01/10S	321,505.83	0.02
250,000	ANALOG DEVICES INC 2.1 21-31 01/10S	217,658.86	0.01
150,000	ANALOG DEVICES INC 2.8000 21-41 01/10S	113,780.06	0.01
300,000	ANALOG DEVICES INC 2.95 21-51 01/10S	211,699.57	0.01
500,000	ANALOG DEVICES INC 3.50 16-26 05/12S	495,978.13	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
180,000	ANALOG DEVICES INC 5.3 15-45 15/12S	185,360.43	0.01
250,000	ANTHEM INC 2.8750 19-29 15/09S	234,581.13	0.02
200,000	ANTHEM INC 4.1 22-32 15/05S	195,158.88	0.01
350,000	AOA NORTH AMERICA 5.15 24-29 01/03S	361,503.15	0.02
500,000	AOA NORTH AMERICA 5.75 24-54 01/03S	529,306.91	0.04
250,000	AON CORP/AON GLOBAL 5.0000 22-32 12/09S	256,328.17	0.02
250,000	AON CORP/AON GLOBAL 5.3500 23-33 28/02S	261,330.42	0.02
200,000	AON CORP/AON GLOBAL HO 2.85 22-27 28/05S	194,093.50	0.01
200,000	AON CORP 2.6 21-31 12/02S60 21-31 12/02S	176,710.20	0.01
300,000	AON CORP 2.8 20-30 15/05S	276,217.43	0.02
250,000	AON CORP 3.75 19-29 02/05S	244,069.69	0.02
350,000	AON CORP 3.9 22-52 28/02S.9 22-52 28/02S	279,769.12	0.02
250,000	AON CORPAON GLOBAL 2.90 21-51 23/08S	165,699.20	0.01
200,000	AON CORPORATION 8.205 09-27 01/01S	215,556.36	0.01
250,000	AON NORTH AMERICA 5.125 24-27 01/03S	255,814.62	0.02
250,000	AON NORTH AMERICA 5.4500 24-34 01/03S	262,506.85	0.02
200,000	APOLLO GLOBAL M 5.8000 24-54 21/05S	213,090.18	0.01
150,000	APOLLO GLOBAL M 6.3750 23-33 15/11S	167,008.51	0.01
650,000	APPLE 2.45 16-26 04/08S	634,473.45	0.04
550,000	APPLE 2.90 17-27 12/09S	537,631.73	0.04
400,000	APPLE 3.00 17-27 13/11S	391,872.82	0.03
425,000	APPLE 3.35 22-32 08/08S	405,869.79	0.03
645,000	APPLE 3.45 15-45 09/02S	540,161.95	0.04
282,000	APPLE 3.75 17-47 12/09S	242,951.62	0.02
600,000	APPLE 3.85 16-46 04/08S	528,145.66	0.04
400,000	APPLE 4.0 23-28 10/05S	404,408.00	0.03
250,000	APPLE 4.15 23-30 10/05S	256,084.78	0.02
259,000	APPLE 4.25 17-47 09/02S	243,565.59	0.02
212,000	APPLE 4.45 14-44 06/05S	210,477.51	0.01
379,000	APPLE 4.85 23-53 10/05S	390,689.52	0.03
705,000	APPLE INC 0.7 21-26 08/02S	676,040.53	0.05
760,000	APPLE INC 1.2 21-28 08/02S	699,922.11	0.05
410,000	APPLE INC 1.2500 20-30 20/08S	354,693.34	0.02
650,000	APPLE INC 1.4000 21-28 05/08S	596,327.05	0.04
530,000	APPLE INC 1.6500 20-30 11/05S	469,967.09	0.03
773,000	APPLE INC 1.65 21-31 08/02S	675,854.58	0.05
300,000	APPLE INC 1.70 21-31 05/08S	260,035.60	0.02
425,000	APPLE INC 2.05 19-26 11/09S	411,269.49	0.03
525,000	APPLE INC 2.2000 19-29 11/09S	486,530.93	0.03
450,000	APPLE INC 2.375 21-41 08/02S	337,644.60	0.02
350,000	APPLE INC 2.4000 20-50 20/08S	231,723.98	0.02
550,000	APPLE INC 2.55 20-60 20/08S	362,195.02	0.02
650,000	APPLE INC 2.65 20-50 11/05S	449,841.32	0.03
900,000	APPLE INC 2.65 21-51 08/02S	617,967.27	0.04
450,000	APPLE INC 2.7 21-51 05/08S	310,828.01	0.02
450,000	APPLE INC 2.8000 21-61 08/02S	300,733.54	0.02
350,000	APPLE INC 2.85 21-61 05/08S	237,057.85	0.02
400,000	APPLE INC 2.9500 19-49 11/09S	295,683.50	0.02
563,000	APPLE INC 3.20 17-27 11/05S	555,415.80	0.04
980,000	APPLE INC 3.25 16-26 23/02S	971,171.09	0.07
310,000	APPLE INC 3.25 22-29 08/08S	302,411.71	0.02
700,000	APPLE INC 3.35 17-27 09/02S	693,586.14	0.05
323,000	APPLE INC 3.75 17-47 13/11S	278,692.88	0.02
880,000	APPLE INC 3.85 13-43 04/05S	791,819.72	0.05
454,000	APPLE INC 3.9500 22-52 08/08S	399,177.38	0.03
300,000	APPLE INC 3 17-27 20/06S	294,655.41	0.02
400,000	APPLE INC 4.1000 22-62 08/08S	354,341.62	0.02
255,000	APPLE INC 4.3000 23-33 10/05S	263,157.77	0.02
628,000	APPLE INC 4.375000 15-45 13/05S	603,130.40	0.04
400,000	APPLE INC 4.50 16-36 23/02S	413,896.41	0.03
1,152,000	APPLE INC 4.65 16-46 23/03S	1,143,532.79	0.08
300,000	APPLIED MATERIALS 3.3 17-27 01/2017S	295,361.83	0.02
150,000	APPLIED MATERIALS 4.8000 24-29 15/06S	154,570.78	0.01
200,000	APPLIED MATERIALS 5.1 15-35 01/10S	212,071.78	0.01
200,000	APPLIED MATERIALS 5.85 11-41 15/06S	224,681.38	0.02
200,000	APPLIED MATERIALS INC 1.750 20-30 01/06S	175,646.54	0.01
200,000	APPLIED MATERIALS INC 2.75 20-50 29/05S	139,655.65	0.01
200,000	APPLIED MATERIALS INC 3.90 15-25 01/10S	199,394.09	0.01
250,000	APPLIED MATERIALS INC 4.35 17-47 01/04S	233,189.78	0.02
150,000	APTARGROUP INC 3.6000 22-32 15/03S	136,840.36	0.01
102,000	AQUA AMERICA INC 3.566 19-29 01/05S	98,668.84	0.01
150,000	ARCH CAPITAL 5.144 13-43 01/11S	146,536.06	0.01
120,000	ARCH CAPITAL FINAN 5.031 16-46 15/12S	115,244.11	0.01
350,000	ARCH CAPITAL GROUP L 3.635 20-50 30/06S	271,819.75	0.02
100,000	ARCH CAPITAL GROUP L 7.35 04-34 01/05S	118,496.18	0.01
200,000	ARROW ELECTRONICS 2.95 21-32 15/02S	175,577.05	0.01
300,000	ARROW ELECTRONICS 5.150 24-29 21/08S	304,434.93	0.02
100,000	ARROW ELECTRONICS 5.875 24-34 10/04S	103,740.07	0.01
50,000	ARROW ELECTRONICS INC 3.875 17-28 12/01S	48,848.40	0.00
400,000	ARTHUR J.GALLAGHER 3.5 21-51 20/05S	296,156.40	0.02
50,000	ASSURANT INC 2.65 21-32 15/01S	43,143.09	0.00
100,000	ASSURANT INC 3.7 19-30 22-02S	94,823.99	0.01
365,000	ASSURANT INC 4.9 18-28 27/03S	368,012.64	0.02
200,000	ASSURED GUARANTY US 3.15 21-31 15/06S06S	181,058.93	0.01
100,000	ASSURED GUARANTY US 3.6000 21-51 15/09S	73,295.06	0.00
300,000	ASTRAZENECA FIN 4.8500 24-29 26/02S	309,291.64	0.02
500,000	ASTRAZENECA FIN 5.0000 24-34 26/02S	521,889.96	0.04
350,000	ASTRAZENECA FINANCE 1.2 21-26 28/05S	335,103.56	0.02
371,000	ASTRAZENECA FINANCE 1.75 21-28 28/05S	342,558.13	0.02
180,000	ASTRAZENECA FINANCE 2.25 21-31 28/05S	159,539.28	0.01
350,000	ASTRAZENECA FINANCE 4.8 24-27 26/02S	356,815.72	0.02
300,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	308,215.10	0.02
150,000	ASTRAZENECA FINANCE 4.875 23-33 03/03S	155,789.63	0.01
200,000	ASTRAZENECA FINANCE 4.9 23-30 03/03S	207,706.52	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	ASTRAZENECA FINANCE 4.9 24-31 26/02S	260,005.86	0.02
880,000	AT&T INC 2.25 20-32 01/02S	755,122.68	0.05
750,000	AT&T INC 2.3 20-27 28/05S	716,300.87	0.05
1,125,000	AT&T INC 2.55 21-33 01/12S	948,375.29	0.06
800,000	AT&T INC 2.75 20-31 01/06S	723,152.31	0.05
10,000	AT&T INC 2.95 19-26 15/07S	9,794.57	0.00
310,000	AT&T INC 3.3 20-52 01/02S	225,246.25	0.02
2,000,000	AT&T INC 3.50 21-53 15/09S	1,468,801.84	0.10
2,500,000	AT&T INC 3.55 21-55 15/09S	1,826,595.38	0.12
902,000	AT&T INC 3.65 20-51 01/06S	691,875.81	0.05
1,800,000	AT&T INC 3.65 21-59 15/09S	1,304,605.73	0.09
1,700,000	AT&T INC 3.800 21-57 01/12S	1,286,972.07	0.09
300,000	AT&T INC 3.8 19-27 15/02S	297,547.32	0.02
415,000	AT&T INC 3.8500 20-60 01/06S	314,189.74	0.02
200,000	AT&T INC 3.8750 19-26 15/01S	198,824.21	0.01
490,000	AT&T INC 4.25 17-27 01/03S	491,430.35	0.03
550,000	AT&T INC 4.30 13-42 15/12S	490,313.03	0.03
800,000	AT&T INC 4.50 15-35 15/05S	779,161.44	0.05
435,000	AT&T INC 4.50 16-48 09/03S	385,691.69	0.03
280,000	AT&T INC 4.55 16-49 09/03S	251,468.46	0.02
90,000	AT&T INC 4.80 14-44 15/06S	84,411.54	0.01
200,000	AT&T INC 4.85 19-39 01/03S	195,953.09	0.01
250,000	AT&T INC 5.15 18-46 15/11S	245,947.41	0.02
30,000	AT&T INC 5.15 18-50 15/02S	29,159.56	0.00
250,000	AT&T INC 5.25 17-37 01/03S	257,085.93	0.02
60,000	AT&T INC 5.45 17-47 01/03S	60,961.01	0.00
224,000	AT&T INC 6.00 16-40 15/08S	240,772.51	0.02
170,000	ATANDT INC 3.5000 20-61 01/02S	120,375.77	0.01
26,000	ATLANTIC CITY E 2.3000 21-31 15/03S	22,860.27	0.00
500,000	ATLASSIAN CORPO 5.5000 24-34 15/05S	522,897.15	0.04
19,000	ATMOS ENERGY 4.3 18-48 01/10S	16,802.25	0.00
130,000	ATMOS ENERGY 5.45 22-32 15/10S	138,525.27	0.01
200,000	ATMOS ENERGY 5.75 22-52 15/10S	218,545.18	0.01
250,000	ATMOS ENERGY 5.90 23-33 15/11S	274,848.14	0.02
203,000	ATMOS ENERGY CORP 1.5 20-31 01/10S	172,220.08	0.01
150,000	ATMOS ENERGY CORP 2.6250 19-29 15/09S	140,055.88	0.01
450,000	ATMOS ENERGY CORP 2.8500 21-52 15/02S	304,157.14	0.02
100,000	ATMOS ENERGY CORP 3.00 17-27 15/06S	97,383.16	0.01
150,000	ATMOS ENERGY CORP 3.3750 19-49 15/09S	113,625.09	0.01
150,000	ATMOS ENERGY CORP 4.1250 19-49 15/03S	128,594.34	0.01
250,000	ATMOS ENERGY CORP 4.125 14-44 15/10S	221,221.17	0.01
110,000	ATMOS ENERGY CORP 4.15 13-43 15/01S	98,367.00	0.01
130,000	ATMOS ENERGY CORP 5.5 11-41 15/06S	136,449.20	0.01
150,000	ATMOS ENERGY CORP 6.200 23-53 11/15S	172,991.87	0.01
400,000	AT T 4.35 13-45 15/06S	353,380.72	0.02
200,000	AT T 4.6 19-44 01/06S	182,036.17	0.01
200,000	AT T 5.15 16-42 15/03S	197,186.32	0.01
150,000	AT T 5.55 11-41 15/08S	154,289.84	0.01
50,000	AT T 6.30 07-38 15/01S	56,150.59	0.00
90,000	AT T 6.375 16-41 01/03S	99,959.70	0.01
625,000	ATT INC 1.65 20-28 04/08S	576,106.63	0.04
850,000	ATT INC 1.7 21-26 23/03S	818,988.62	0.06
756,000	ATT INC 3.5 20-41 28/05S	619,329.78	0.04
476,000	AT T INC 4.1 18-28 15/02S	475,074.11	0.03
900,000	AT T INC 4.3 18-30 15/02S	898,922.27	0.06
850,000	AT T INC 4.35 19-29 01/03S	854,865.57	0.06
518,000	AT T INC 4.75 15-46 15/05S	484,852.61	0.03
100,000	ATT INC 4.85 19-45 15/07S	94,156.97	0.01
200,000	AT T INC 4.90 18-37 15/08S	198,536.93	0.01
875,000	AT T INC 5.4000 23-34 15/02S	918,005.73	0.06
550,000	AT T INC 5.539 23-26 20/02S	549,955.52	0.04
261,000	AUS NEW ZEA BANKING 5.088 22-25 08/12S	263,930.24	0.02
250,000	AUST AND NZ BANKI 5.6710 23-25 03/10S	253,571.48	0.02
250,000	AUST AND NZ BANKING 3.70 15-25 16/11S	248,663.98	0.02
250,000	AUSTRALIA NEW ZEALAN 4.75 24-27 18/01S	253,974.06	0.02
100,000	AUTODESK INC 2.4000 21-31 15/12S	87,542.79	0.01
250,000	AUTODESK INC 2.85 20-30 14/01S	232,279.40	0.02
150,000	AUTODESK INC 3.5 17-27 15/06S	147,480.32	0.01
200,000	AUTOMATIC DATA 4.4500 24-34 09/09S	200,826.45	0.01
500,000	AUTOMATIC DATA PROC 1.2500 20-30 01/09S	428,542.25	0.03
300,000	AUTOMATIC DATA PROC 3.375 15-25 15/09S	297,810.30	0.02
250,000	AUTOMATIC DATA PROCESS 1.70 21-28 15/05S	232,125.03	0.02
150,000	AUTONATION INC 1.9500 21-28 01/08S	135,402.08	0.01
30,000	AUTONATION INC 3.8000 17-27 15/11S	29,214.45	0.00
250,000	AUTONATION INC 3.8500 22-32 01/03S	230,563.49	0.02
150,000	AUTONATION INC 4.50 15-25 01/10S	149,336.71	0.01
150,000	AUTONATION INC 4.7500 20-30 01/06S	149,459.72	0.01
100,000	AUTOZONE 3.125 16-26 21/04S	98,127.23	0.01
150,000	AUTOZONE 3.75 19-29 18/04S	146,540.92	0.01
235,000	AUTOZONE 5.05 23-26 15/07S	238,611.98	0.02
150,000	AUTOZONE INC 1.6500 20-31 15/01S	126,637.29	0.01
200,000	AUTOZONE INC 3.75 17-27 01/06S	197,743.15	0.01
150,000	AUTOZONE INC 4.0000 20-30 15/04S	147,241.19	0.01
250,000	AUTOZONE INC 4.5 23-28 01/02S	252,154.01	0.02
300,000	AUTOZONE INC 4.7500 22-32 01/08S	301,418.87	0.02
200,000	AUTOZONE INC 4.7500 23-33 01/02S	200,172.19	0.01
100,000	AUTOZONE INC 5.2000 23-33 01/08S	102,683.70	0.01
150,000	AUTOZONE INC 5.4000 24-34 15/07S	155,474.49	0.01
100,000	AUTOZONE INC 6.2500 23-28 01/11S	107,152.57	0.01
100,000	AUTOZONE INC 6.5500 23-33 01/11S	111,852.74	0.01
150,000	AVALONBAY 3.2 17-28 15/11S	145,326.89	0.01
120,000	AVALONBAY COMMU 1.9000 21-28 01/12S	109,640.12	0.01
200,000	AVALONBAY COMMU 2.0500 21-32 15/01S	171,879.32	0.01
100,000	AVALONBAY COMMU 3.3000 19-29 01/06S	96,161.74	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	AVALONBAY COMMU 3.9000 16-46 15/10S	41,672.01	0.00
100,000	AVALONBAY COMMU 4.3500 18-48 15/04S	88,904.60	0.01
100,000	AVALONBAY COMMU 5.0000 22-33 15/02S	102,308.56	0.01
180,000	AVALONBAY COMMUN 2.3 20-30 01/03S	162,615.31	0.01
150,000	AVALONBAY COMMUN 2.95 16-26 11/05S	147,133.72	0.01
150,000	AVALONBAY COMMUNITIE 2.45 20-31 22/05S	133,720.92	0.01
200,000	AVALONBAY COMMUNITIE 3.35 17-27 15/05S	196,123.65	0.01
75,000	AVALONBAY COMMUNITIE 4.15 17-47 01/07S	64,373.42	0.00
100,000	AVALONBAY COMMUNITIE 5.35 24-34 01/06S	104,842.84	0.01
50,000	AVALONBAY COMMUNITIES 2.9 16-26 15/10S	48,807.99	0.00
100,000	AVALONBAY COMMUNITIES 5.30 23-33 07/12S	104,262.25	0.01
200,000	AVANGRID INC 3.80 19-29 01/06S	194,491.99	0.01
50,000	AVERY DENNISON CORP 2.25 21-32 15/02S	42,406.17	0.00
250,000	AVERY DENNISON CORP 4.875 18-28 06/12S	254,738.74	0.02
100,000	AVERY DENNISON CORP 5.750 23-33 15/03S	107,190.12	0.01
50,000	AVNET INC 3.00 21-31 15/05S	43,909.07	0.00
200,000	AVNET INC 4.625 16-26 15/04S	199,837.30	0.01
100,000	AVNET INC 5.5 22-32 01/06S	101,477.87	0.01
350,000	BAKER HUGHES 3.337 17-27 15/12S	341,502.97	0.02
350,000	BAKER HUGHES 4.08 18-47 15/12S	296,526.55	0.02
390,000	BAKER HUGHES 5.125 10-40 15/09S	389,511.26	0.03
200,000	BAKER HUGHES HOLDING 4.486 20-30 01/05S	201,760.62	0.01
65,000	BAKER HUGHES LLC 2.0610 21-26 15/12S	62,294.99	0.00
160,000	BAKER HUGHES LLC 3.138 19-29 07/11S	151,638.77	0.01
170,000	BALTIMORE GAS & ELECT 3.50 16-46 15/08S	133,352.22	0.01
150,000	BALTIMORE GAS & ELECT 4.25 18-48 15/09S	130,959.71	0.01
100,000	BALTIMORE GAS & ELECT 6.35 07-36 01/10S	112,849.23	0.01
100,000	BALTIMORE GAS & ELECTR 3.75 17-47 15/08S	81,060.48	0.01
120,000	BALTIMORE GAS AND 3.2000 19-49 15/09S	86,624.53	0.01
250,000	BALTIMORE GAS AND 5.4000 23-53 01/06S	259,346.26	0.02
100,000	BALTIMORE GASANDEI 2.40 16-26 15/08S	97,305.70	0.01
50,000	BALTIMORE GAS ELECT 2.25 21-31 10/06S	43,956.70	0.00
75,000	BALTIMORE GAS ELECT 2.9 20-50 05/06S	51,237.76	0.00
200,000	BALTIMORE GAS ELECT 4.55 22-52 01/06S6S	181,110.43	0.01
100,000	BALTIMORE GAS ELECT 5.30 24-34 01/06S	104,724.46	0.01
50,000	BALTIMORE GAS ELECTR 5.65 24-54 01/06S	53,782.74	0.00
350,000	BANCO SANTANDER SA 3.244 19-26 05/10S	340,505.88	0.02
292,000	BANK OF AMERICA -216- 6.00 06-36 15/10S	322,881.52	0.02
1,400,000	BANK OF AMERICA CORP 1.734 21-27 22/04S	1,336,689.80	0.09
1,100,000	BANK OF AMERICA CORP 2.299 21-32 21/07S	952,125.22	0.06
600,000	BANK OF AMERICA CORP 2.482 21-36 21/09S	506,386.60	0.03
600,000	BANK OF AMERICA CORP 2.551 22-28 04/02S	576,394.84	0.04
650,000	BANK OF AMERICA CORP 2.651 21-32 11/03S	580,096.96	0.04
1,350,000	BANK OF AMERICA CORP 2.687 21-32 22/04S	1,203,653.99	0.08
850,000	BANK OF AMERICA CORP 2.819 29 15/09S	894,585.94	0.06
1,080,000	BANK OF AMERICA CORP 2.972 22-33 04/02S	967,551.36	0.07
800,000	BANK OF AMERICA CORP 3.248 16-27 21/10S	781,935.89	0.05
1,100,000	BANK OF AMERICA CORP 3.311 21-42 22/04S	894,797.63	0.06
725,000	BANK OF AMERICA CORP 3.5 16-26 19/04S	717,975.80	0.05
383,000	BANK OF AMERICA CORP 3.946 18-49 23/01S	326,808.55	0.02
530,000	BANK OF AMERICA CORP 4.183 16-27 25/11S	528,489.03	0.04
670,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	670,934.00	0.05
600,000	BANK OF AMERICA CORP 4.45 16-26 03/03S	600,749.97	0.04
1,100,000	BANK OF AMERICA CORP 4.571 22-33 27/04S	1,093,698.62	0.07
150,000	BANK OF AMERICA CORP 4.75 15-45 21/04SS	144,062.85	0.01
115,000	BANK OF AMERICA CORP 4.875 14-44 01/04S	114,953.61	0.01
790,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	803,707.68	0.05
625,000	BANK OF AMERICA CORP 6.11 07-37 29/01S	690,586.03	0.05
100,000	BANK OF AMERICA CORP 6.22 06-26 15/09S	103,851.33	0.01
450,000	BANK OF AMERICA CORP 7.75 08-38 14/05S	568,493.93	0.04
474,000	BANK OF AMERICA EMTN 5.875 12-42 07/02S	529,429.47	0.04
500,000	BANK OF AMERICA NAT 5.526 23-26 18/08S	513,340.78	0.03
600,000	BANK OF AMERICA SUB 4.25 14-26 22/10S	599,305.54	0.04
630,000	BANK OF AMERICA SUB 5.00 14-44 21/01S	640,911.17	0.04
220,000	BANK OF NEW YORK 3.95 13-25 18/11S	219,147.45	0.01
80,000	BANK OF NEW YORK MEL 2.5 22-30 26/01S	70,426.29	0.00
100,000	BANK OF NEW YORK MEL 3.85 22-29 26/04S	99,205.43	0.01
100,000	BANK OF NEW YORK MELL 1.8 21-31 28/07S	85,818.72	0.01
130,000	BANK OF NEW YORK MELL 4.596 22-30 26/07S	131,849.29	0.01
100,000	BANK OF NEW YORK MELLON 1.9 21-29 25/01S	91,718.01	0.01
300,000	BANK OF NY MELL 0.7500 21-26 28/01S	286,986.68	0.02
100,000	BANK OF NY MELL 1.0500 21-26 15/10S	94,342.25	0.01
150,000	BANK OF NY MELL 1.6500 21-28 14/07S	137,439.02	0.01
50,000	BANK OF NY MELL 1.6500 21-31 28/01S	42,938.36	0.00
300,000	BANK OF NY MELL 4.9750 24-30 14/03S	309,483.16	0.02
350,000	BANK OF NY MELL 5.8340 22-33 25/10S	379,068.44	0.03
250,000	BANK OF NY MELLON 2.05 22-27 26/01S	239,427.98	0.02
200,000	BANK OF NY MELLON 2.45 16-26 17/08S	194,736.14	0.01
170,000	BANK OF NY MELLON 2.80 16-26 04/05S	166,734.97	0.01
200,000	BANK OF NY MELLON 3.25 17-27 16/05S	196,230.71	0.01
200,000	BANK OF NY MELLON 3.3 17-29 23/08S	191,397.08	0.01
200,000	BANK OF NY MELLON 3.8500 18-28 28/04S	198,792.42	0.01
200,000	BANK OF NY MELON 3.4 18-28 29/01S	195,726.73	0.01
100,000	BANKUNITED INC 4.875 15-25 17/11S	99,430.85	0.01
150,000	BANKUNITED INC 5.1250 20-30 11/06S	147,018.68	0.01
500,000	BAXTER INTERNATIONAL 1.915 22-27 01/02S	473,453.87	0.03
191,000	BAXTER INTERNATIONAL 3.95 21-30 01/04S	186,776.61	0.01
330,000	BAXTER INTL 2.272 22-28 01/12S	303,642.52	0.02
50,000	BAXTER INTL 2.60 16-26 15/08S	48,444.36	0.00
117,000	BAXTER INTL 3.50 16-46 15/08S	88,190.54	0.01
150,000	BAXTER INTL INC 1.73 21-31 01/04S	126,138.82	0.01
450,000	BAXTER INTL INC 2.539 22-32 01/02S	390,061.06	0.03
225,000	BAXTER INTL INC 3.132 22-51 01/12S	153,306.28	0.01
300,000	BECTON DICKINSON 1.9570 21-31 11/02S	258,895.69	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
290,000	BECTON DICKINSON 2.823 20-30 20/05S	267,408.76	0.02
500,000	BECTON DICKINSON 3.70 17-37 06/06S	493,888.26	0.03
200,000	BECTON DICKINSON 4.298 22-32 22/08S	196,445.38	0.01
255,000	BECTON DICKINSON 4.685 14-44 15/12S	238,214.47	0.02
200,000	BECTON DICKINSON 4.874 24-29 08/02S	204,214.19	0.01
250,000	BECTON DICKINSON AND 4.693 23-28 13/02S	253,108.18	0.02
50,000	BECTON DICKINSON AND 5.11 24-34 08/02S	51,433.63	0.00
30,000	BECTON DICKINSON CO 3.794 20-50 20/05S	24,309.46	0.00
425,000	BECTON DICKINSON CO 4.669 17-47 06/06S	394,761.98	0.03
420,000	BERRY GLOBAL INC 1.57 21-26 15/01S	404,249.43	0.03
100,000	BERRY GLOBAL INC 5.5 24-28 15/04S	102,605.97	0.01
250,000	BERRY GLOBAL INC 5.6500 24-34 15/01S	256,762.95	0.02
200,000	BERRY GLOBAL INC 5.8000 24-31 15/06S	207,980.68	0.01
250,000	BERRY PLASTICS CORP 1.65 21-27 15/01S	234,726.65	0.02
200,000	BEST BUY CO INC 1.95 20-30 01/10S	174,122.68	0.01
150,000	BEST BUY CO INC 4.45 18-28 01/10S	150,648.01	0.01
380,000	BIOGEN INC 2.25 20-30 30/04S	339,303.45	0.02
250,000	BIOGEN INC 3.15 20-50 30/04S	172,736.21	0.01
200,000	BIOGEN INC 3.25 22-51 15/02S	140,306.24	0.01
485,000	BIOGEN INC 4.05 15-25 15/09S	482,489.72	0.03
350,000	BIOGEN INC 5.2 15-45 15/09S 15-45 15/09S	340,174.74	0.02
260,000	BIO RAD LABORATORIES 3.7 22-32 15/03S	240,887.02	0.02
400,000	BLAC FU 5.25 24-54 14/03S	414,064.28	0.03
150,000	BLACKROCK FUNDI 4.6000 24-27 26/07S	152,911.50	0.01
200,000	BLACKROCK FUNDING 4.7 24-29 14/03S	205,647.45	0.01
250,000	BLACKROCK FUNDING 4.9 24-35 08/01S	257,896.06	0.02
250,000	BLACKROCK FUNDING 5.0 24-34 14/03S	260,488.38	0.02
300,000	BLACKROCK FUNDING 5.3500 24-55 08/01S	315,315.07	0.02
300,000	BLACKROCK INC 1.9 20-31 28/01S	261,895.22	0.02
238,000	BLACKROCK INC 2.1000 21-32 25/02S	205,563.53	0.01
280,000	BLACKROCK INC 2.40 20-30 30/04S	256,055.09	0.02
200,000	BLACKROCK INC 3.20 17-27 15/03S	197,029.75	0.01
280,000	BLACKROCK INC 3.2500 19-29 30/04S	271,779.95	0.02
400,000	BLACKROCK INC 4.7500 23-33 25/05S	411,547.67	0.03
150,000	BLOCK FINANCIAL 5.2500 15-25 01/10S	150,283.37	0.01
50,000	BLOCK FINANCIAL LLC 2.5 21-28 15/07S	46,425.50	0.00
200,000	BLOCK FINANCIAL LLC 3.875 20-30 15/08S	191,358.13	0.01
300,000	BOOKING HOLDINGS INC 3.60 16-26 01/06S	298,150.55	0.02
500,000	BOOKING HOLDINGS INC 4.625 20-30 13/04S	511,650.91	0.03
325,000	BORGWARNER INC 2.65 20-27 19/06S	312,321.75	0.02
200,000	BORGWARNER INC 4.375 15-45 15/03S	169,935.66	0.01
100,000	BORGWARNER INC 4.9500 24-29 15/08S	101,693.97	0.01
150,000	BORGWARNER INC 5.4000 24-34 15/08S	153,102.59	0.01
300,000	BOSTON EDISON 3.2 17-27 15/05S	293,422.40	0.02
100,000	BOSTON PROPERTIES 2.55 21-32 16/03S	83,270.87	0.01
95,000	BOSTON PROPERTIES 2.75 16-26 01/10S	91,568.52	0.01
100,000	BOSTON PROPERTIES 3.40 19-29 21/06S	93,515.08	0.01
300,000	BOSTON PROPERTIES 5.750 24-35 15/01S	305,978.07	0.02
150,000	BOSTON PROPERTIES 6.5000 23-34 15/01S	163,092.70	0.01
150,000	BOSTON PROPERTIES 6.75 22-27 01/12S	158,586.78	0.01
250,000	BOSTON PROPERTIES LP 2.45 21-33 01/10S0S	200,128.00	0.01
700,000	BOSTON PROPERTIES LP 2.9 19-30 15/03S	628,743.73	0.04
420,000	BOSTON PROPERTIES LP 3.25 20-31 05/05S	378,274.93	0.03
250,000	BOSTON PROPERTIES LP 3.65 16-26 01/02S	246,361.28	0.02
250,000	BOSTON PROPERTIES LP 4.5 18-28 01/12S	246,559.63	0.02
250,000	BRANCH BANKING AND T 3.625 15-25 16/09S	247,276.21	0.02
250,000	BRANCH BANKING AND T 3.8 14-26 30/10S	247,205.13	0.02
300,000	BRISTOL MYERS 4.9 24-27 22/02S	306,338.39	0.02
550,000	BRISTOL MYERS 4.9 24-29 22/02S	568,473.94	0.04
300,000	BRISTOL MYERS 4.95 24-26 20/02S	303,847.81	0.02
300,000	BRISTOL MYERS 5.9 23-33 15/11S	331,539.67	0.02
400,000	BRISTOL MYERS 6.25 23-53 15/11S	463,196.34	0.03
350,000	BRISTOL MYERS 6.4 23-63 15/11S	411,526.60	0.03
350,000	BRISTOL-MYERS SQUIBB 0.75 20-25 13/11S	337,264.61	0.02
300,000	BRISTOL-MYERS SQUIBB 1.125 20-27 13/11S	275,562.38	0.02
425,000	BRISTOL-MYERS SQUIBB 1.45 20-30 13/11S	363,698.03	0.02
210,000	BRISTOL-MYERS SQUIBB 2.35 20-40 13/11S	150,361.08	0.01
470,000	BRISTOL-MYERS SQUIBB 2.55 20-50 13/11S	299,362.50	0.02
500,000	BRISTOL MYERS SQUIBB 2.95 22-32 15/03S	455,706.56	0.03
600,000	BRISTOL-MYERS SQUIBB 3.2 20-26 15/06S	592,322.73	0.04
150,000	BRISTOL-MYERS SQUIBB 3.2500 17-27 27/02S	147,695.87	0.01
140,000	BRISTOL MYERS SQUIBB 3.25 12-42 01/08S	111,299.51	0.01
725,000	BRISTOL-MYERS SQUIBB 3.4 20-29 26/01S	704,223.55	0.05
165,000	BRISTOL-MYERS SQUIBB 3.45 20-27 15/05S	162,900.26	0.01
300,000	BRISTOL MYERS SQUIBB 3.5522-42 15/03S	251,097.09	0.02
500,000	BRISTOL MYERS SQUIBB 3.7 22-52 15/03S	396,718.06	0.03
400,000	BRISTOL-MYERS SQUIBB 3.9 20-28 20/02S	398,403.69	0.03
380,000	BRISTOL MYERS SQUIBB 3.9 22-62 15/03S	302,169.89	0.02
602,000	BRISTOL-MYERS SQUIBB 4.125 20-39 15/06S	557,483.79	0.04
1,010,000	BRISTOL-MYERS SQUIBB 4.25 20-49 26/04S	886,974.13	0.06
400,000	BRISTOL-MYERS SQUIBB 4.35 20-47 15/05S	357,896.02	0.02
50,000	BRISTOL-MYERS SQUIBB 4.5 13-44 01/03S	46,411.44	0.00
311,000	BRISTOL-MYERS SQUIBB 4.55 20-48 20/02S	286,499.27	0.02
250,000	BRISTOL-MYERS SQUIBB 4.625 20-44 15/05S	238,505.68	0.02
350,000	BRISTOL-MYERS SQUIBB 5.1 24-31 22/02S	366,511.24	0.02
700,000	BRISTOL-MYERS SQUIBB 5.2000 24-34 22/02S	737,671.78	0.05
750,000	BRISTOL-MYERS SQUIBB 5.5500 24-54 22/02S	795,313.39	0.05
550,000	BRISTOL-MYERS SQUIBB 5.6500 24-64 22/02S	582,940.41	0.04
300,000	BRISTOL-MYERS SQUIBB 5.7500 23-31 01/02S	324,650.84	0.02
200,000	BRISTOL-MYERS SQUIBB 5 20-45 15/02S	200,126.47	0.01
150,000	BRIXMOR OPERATING 2.5000 21-31 16/08S	130,260.19	0.01
150,000	BRIXMOR OPERATING 4.125 16-26 15/06S	149,115.38	0.01
200,000	BRIXMOR OPERATING 4.125 19-29 15/05S/05S	195,783.99	0.01
100,000	BRIXMOR OPERATING 5.7500 24-35 15/02S	105,155.18	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	BRIXMOR OPERATING PA 3.9 17-27 15/03S	196,815.88	0.01
240,000	BRIXMOR OPERATING PA 4.05 20-30 10/06S	232,966.92	0.02
100,000	BRIXMOR OPERATING PA 5.5 24-34 15/02S	102,867.25	0.01
68,000	BRIXMOR OPERATING PAR 2.25 21-28 01/04S	62,710.45	0.00
150,000	BROADCOM 3.50 17-28 15/01S	146,546.19	0.01
300,000	BROADCOM 4.0 22-29 15/04S	295,422.00	0.02
200,000	BROADCOM INC 1.95 21-28 19/01S	185,607.73	0.01
823,000	BROADCOM INC 2.45 21-31 19/01S	729,024.75	0.05
550,000	BROADCOM INC 2.6000 21-33 15/02S	470,952.95	0.03
950,000	BROADCOM INC 3.137 21-35 15/11S	812,212.71	0.05
100,000	BROADCOM INC 3.15 20-25 08/05S	98,622.45	0.01
850,000	BROADCOM INC 3.187 21-36 15/11S36 30/09S	719,984.68	0.05
631,000	BROADCOM INC 3.419 21-33 15/04S	573,230.34	0.04
450,000	BROADCOM INC 3.459 20-26 15/09S	444,017.43	0.03
800,000	BROADCOM INC 3.469 21-34 31/03S	720,928.05	0.05
900,000	BROADCOM INC 3.5000 21-41 15/02S	740,289.97	0.05
470,000	BROADCOM INC 3.7500 21-51 15/02S	373,120.39	0.03
150,000	BROADCOM INC 4.11 20-28 21/05S	149,551.23	0.01
565,000	BROADCOM INC 4.15 20-30 15/11S	555,852.29	0.04
300,000	BROADCOM INC 4.15 22-32 15/04S	290,893.73	0.02
550,000	BROADCOM INC 4.3 20-32 15/11S	540,598.49	0.04
500,000	BROADCOM INC 4.75 20-29 15/04S	507,765.98	0.03
800,000	BROADCOM INC 4.926 22-37 15/05S	798,589.73	0.05
700,000	BROADCOM INC 5.0500 24-29 12/07S	720,659.37	0.05
250,000	BROADCOM INC 5.1500 24-31 15/11S	259,154.65	0.02
200,000	BROADCOM INC 5 20-30 15/04S	207,070.64	0.01
750,000	BROADCOM TECHNOLOGIES 3.875 18-27 15/01S	744,914.79	0.05
200,000	BROADRIDGE FINA 2.9000 19-29 01/12S	185,453.71	0.01
200,000	BROADRIDGE FINANCI 3.40 16-26 27/06S	196,922.66	0.01
300,000	BROADRIDGE IN COM SOL 2.6 21-31 01/05S	264,796.14	0.02
219,000	BROWN AND BROWN 4.95 22-52 17/03S	200,371.75	0.01
150,000	BROWN AND BROWN I 2.3750 20-31 15/03S	129,834.99	0.01
335,000	BROWN AND BROWN I 4.2000 22-32 17/03S	321,159.20	0.02
150,000	BROWN BROWN I 5.6500 24-34 11/06S	157,306.28	0.01
100,000	BRUNSWICK CORPORATIO 5.1 22-52 01/04S	83,800.38	0.01
85,000	BRUNSWICK CORPORATIO 5.85 24-29 18/03S	87,717.92	0.01
180,000	BRUNSWICK CORPORATION 2.40 21-31 18/08S	151,181.59	0.01
25,000	BRUNSWICK CORPORATION 4.4 22-32 15/09S	23,556.24	0.00
350,000	BUNGE LTD FIN CORP 2.75 21-31 14/05SS	315,601.35	0.02
248,000	BUNGE LTD FIN CORP 3.25 16-26 15/08S	244,105.72	0.02
50,000	BUNGE LTD FIN CORP 3.75 17-27 25/09S	49,442.16	0.00
50,000	CABOT CORP 4.0000 19-29 01/07S	49,584.52	0.00
30,000	CABOT CORPORATION 5.00 22-32 30/06S	30,405.32	0.00
150,000	CAMPBELL SOUP CO 3.1250 20-50 24/04S	105,527.89	0.01
300,000	CAMPBELL SOUP CO 4.15 18-28 15/03S	300,059.23	0.02
250,000	CAMPBELL SOUP CO 4.80 18-48 15/03S	233,479.70	0.02
50,000	CAMPBELL SOUP CO 5.2000 24-27 19/03S	51,309.57	0.00
50,000	CAMPBELL SOUP CO 5.2000 24-29 21/03S	51,769.22	0.00
200,000	CAMPBELL SOUP CO 5.3 24-26 20/03S	202,918.07	0.01
300,000	CAMPBELL SOUP CO 5.4000 24-34 21/03S	314,107.83	0.02
450,000	CAPITAL ONE 6.377 23-34 08/06S	486,232.14	0.03
260,000	CAPITAL ONE FIN 5.7 24-30 01/02S	269,432.07	0.02
200,000	CAPITAL ONE FINANCIAL 3.65 20-27 11/05S	196,623.17	0.01
450,000	CAPITAL ONE FINANCIAL 4.20 15-25 29/10S	446,793.28	0.03
450,000	CAPITAL ONE FIN CORP 3.75 16-26 28/07S	443,832.58	0.03
1,125,000	CAPITAL ONE FIN CORP 3.75 17-27 09/03S	1,110,724.22	0.08
325,000	CAPITAL ONE FIN CORP 3.8 18-28 31/01S	318,139.81	0.02
400,000	CARDINAL HEALTH 3.75 15-25 15/09S	397,023.06	0.03
147,000	CARDINAL HEALTH 4.60 13-43 15/03S	133,523.89	0.01
350,000	CARDINAL HEALTH INC 3.41 17-27 15/06S	342,985.23	0.02
179,000	CARDINAL HEALTH INC 4.368 17-47 15/06S	155,144.43	0.01
100,000	CARDINAL HEALTH INC 4.90 15-45 15/09S	93,572.69	0.01
150,000	CARDINAL HEALTH INC 5.125 24-29 15/02S	154,326.92	0.01
160,000	CARLISLE COMPANIES 2.0 21-32 01/03S	135,609.52	0.01
200,000	CARLISLE COMPANIES INC2.7520-30 01/03S	183,919.08	0.01
200,000	CARLISLE COS INC 3.75 17-27 16/11S	196,656.95	0.01
174,000	CARRIER GLOBAL 6.20 24-54 15/03S	201,072.55	0.01
252,000	CARRIER GLOBAL CORPO 2.493 20-27 15/08S	243,480.51	0.02
200,000	CARRIER GLOBAL CORPO 2.7 20-31 19/06S	180,566.73	0.01
584,000	CARRIER GLOBAL CORPO 2.722 20-30 15/08S	539,438.53	0.04
375,000	CARRIER GLOBAL CORPO 3.377 20-40 05/10S	309,859.04	0.02
703,000	CARRIER GLOBAL CORPO 3.577 20-50 05/10S	554,747.26	0.04
300,000	CARRIER GLOBAL CORPORATION 5.9% 15-03-34	327,328.54	0.02
200,000	CATE FI 3.6 22-27 12/08S	198,662.67	0.01
400,000	CATERPILLAR 3.803 12-42 15/08S	351,131.65	0.02
100,000	CATERPILLAR 4.3 14-44 08/05S	93,724.57	0.01
150,000	CATERPILLAR 4.75 14-64 15/04S	142,577.29	0.01
200,000	CATERPILLAR 5.30 05-35 15/09S	215,903.38	0.01
200,000	CATERPILLAR FIN 0.9000 21-26 03/02S	191,818.87	0.01
200,000	CATERPILLAR FIN 1.1000 20-27 14/09S	184,863.67	0.01
150,000	CATERPILLAR FIN 1.1500 21-26 14/09S	142,329.88	0.01
400,000	CATERPILLAR FIN 4.3500 23-26 15/05S	402,527.34	0.03
200,000	CATERPILLAR FIN 4.450 24-26 16/10S	202,368.74	0.01
100,000	CATERPILLAR FIN 4.5000 24-27 08/01S	101,361.79	0.01
150,000	CATERPILLAR FIN 4.8500 24-29 27/02S	155,014.98	0.01
200,000	CATERPILLAR FIN 5.0000 24-27 14/05S	205,481.73	0.01
250,000	CATERPILLAR FINANCIA 0.8 20-25 13/11S	241,098.67	0.02
150,000	CATERPILLAR FINANCIA 4.375 24-29 16/08S	152,228.45	0.01
250,000	CATERPILLAR FINANCIA 4.4 24-27 15/10S	253,274.56	0.02
275,000	CATERPILLAR FINANCIA 4.8 23-26 06/01S	277,567.88	0.02
200,000	CATERPILLAR FINANCIA 5.05 24-26 27/02S	202,975.85	0.01
50,000	CATERPILLAR FIN SERV 2.400 16-26 09/08S	48,625.12	0.00
100,000	CATERPILLAR INC 1.9 21-31 12/03S	88,595.21	0.01
200,000	CATERPILLAR INC 2.6000 19-29 19/09S	187,296.68	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	CATERPILLAR INC 2.6 20-30 09/04S	185,802.38	0.01
300,000	CATERPILLAR INC 3.2500 19-49 19/09S	229,805.72	0.02
400,000	CATERPILLAR INC 3.25 20-50 09/04S	306,381.03	0.02
300,000	CATERPILLAR INC 5.2 11-41 27/05S	313,619.41	0.02
145,000	CATERPILLAR INC 6.05 06-36 15/08S	166,100.65	0.01
150,000	CBOE GLOBAL MAR 1.6250 20-30 15/12S	128,917.27	0.01
50,000	CBOE GLOBAL MAR 3.0 22-32 16/03S	45,385.37	0.00
190,000	CBOE HOLDINGS INC 3.65 17-27 12/01S	187,902.38	0.01
200,000	CBRE SERVICES INC 4.875 15-26 01/03S/03S	200,892.34	0.01
300,000	CBRE SERVICES INC 5.9500 23-34 15/08S	322,053.39	0.02
100,000	CB RICHARD ELLIS SER 5.5 24-29 01/04S	104,301.57	0.01
100,000	CB RICHARD ELLIS SERV 2.5 21-31 01/04S	87,409.23	0.01
300,000	CDW LLC/CDW FIN 2.6700 21-26 01/12S	288,918.27	0.02
200,000	CDW LLC/CDW FIN 5.100 24-30 01/03S	203,129.90	0.01
200,000	CDW LLC/CDW FIN 5.550 24-34 22/08S	204,507.33	0.01
150,000	CDW LLC CDW FINANCE 3.25 20-29 15/02S	141,523.86	0.01
300,000	CDW LLC CDW FINANCE 3.27621-28 01/12S	284,380.75	0.02
100,000	CDW LLC CDW FINANCE 3.569 21-31 01/12S	91,520.37	0.01
100,000	CDW LLC CDW FINANCE 4.25 19-28 01/04S	98,844.22	0.01
100,000	CENCORA INC 5.1250 24-34 15/02S	103,007.76	0.01
625,000	CENTENE CORP 2.4500 21-28 15/07S	575,671.97	0.04
575,000	CENTENE CORP 2.5000 21-31 01/03S	494,412.56	0.03
390,000	CENTENE CORP 2.625 21-31 12/08S	334,494.05	0.02
585,000	CENTENE CORP 3.0000 20-30 15/10S	523,601.66	0.04
645,000	CENTENE CORP 3.375 20-30 15/02S	594,375.82	0.04
650,000	CENTENE CORP 4.25 19-27 15/12S	638,733.71	0.04
1,050,000	CENTENE CORP 4.625 20-29 15/12S	1,027,978.39	0.07
100,000	CENTERPOINT ENE 2.9000 20-50 01/07S	68,154.29	0.00
100,000	CENTERPOINT ENE 3.5500 12-42 01/08S	81,832.51	0.01
200,000	CENTERPOINT ENE 4.2500 19-49 01/02S	175,737.66	0.01
100,000	CENTERPOINT ENE 4.4500 22-32 01/10S	99,445.06	0.01
135,000	CENTERPOINT ENE 5.2000 23-28 01/10S	140,303.43	0.01
66,000	CENTERPOINT ENE 5.3000 23-53 01/04S	67,151.09	0.00
100,000	CENTERPOINT ENERGY 2.40 16-26 01/09S	96,738.64	0.01
200,000	CENTERPOINT ENERGY 3.6 22-52 01/03S	155,372.43	0.01
100,000	CENTERPOINT ENERGY 3.95 18-48 01/03S	82,474.90	0.01
122,000	CENTERPOINT ENERGY 4.50 14-44 01/04S	111,861.63	0.01
50,000	CENTERPOINT ENERGY 6.95 04-33 15/03S	57,483.10	0.00
100,000	CENTERPOINT ENERGY H 2.35 21-31 01/04S	88,017.86	0.01
400,000	CENTERPOINT ENERGY H 3.35 21-51 11/03S	297,938.80	0.02
100,000	CENTERPOINT ENERGY H 4.85 22-52 01/10S	94,891.47	0.01
200,000	CENTERPOINT ENERGY H 4.95 23-33 01/04S	204,110.89	0.01
100,000	CENTERPOINT ENERGY H 5.15 24-34 01/03S	103,638.65	0.01
100,000	CENTERPOINT ENERGY HOUST 3 22-32 01/03S	90,197.93	0.01
35,000	CENTERPOINT ENER H 3 17-27 01/02S	34,117.20	0.00
250,000	CF INDUSTRIES 4.95 13-43 01/06S	235,261.86	0.02
200,000	CF INDUSTRIES 5.15 14-34 15/03S	202,263.67	0.01
225,000	CF INDUSTRIES 5.375 14-44 15/03S	221,195.63	0.01
300,000	CHARLES SCHWAB 1.1500 21-26 13/05S	286,124.71	0.02
75,000	CHARLES SCHWAB 1.6500 20-31 11/03S	63,552.25	0.00
238,000	CHARLES SCHWAB 1.9500 21-31 01/12S	202,685.27	0.01
200,000	CHARLES SCHWAB 2.3000 21-31 13/05S	176,632.18	0.01
100,000	CHARLES SCHWAB 3.45 15-26 13/02S	98,877.62	0.01
160,000	CHARLES SCHWAB 4.0 18-29 31/10S	159,309.15	0.01
350,000	CHARLES SCHWAB COR 6.136 23-34 24/08S	382,660.21	0.03
375,000	CHARLES SCHWAB CORP 0.9 20-26 11/12S	357,294.93	0.02
400,000	CHARLES SCHWAB CORP 2.45 22-27 03/03S	384,119.38	0.03
100,000	CHARLES SCHWAB CORP 2.75 21-29 01/10S	93,196.87	0.01
327,000	CHARLES SCHWAB CORP 2.9 22-32 03/03S	293,633.53	0.02
205,000	CHARLES SCHWAB CORP 2 21-28 18/03S	190,859.44	0.01
200,000	CHARLES SCHWAB CORP 3.2 17-28 25/01S	194,187.97	0.01
250,000	CHARLES SCHWAB CORP 3.25 19-29 22/05S	240,274.10	0.02
150,000	CHARLES SCHWAB CORP 4.625 20-30 22/03S	153,296.39	0.01
200,000	CHARLES SCHWAB CORPO 3.2 17-27 02/03S	195,474.14	0.01
200,000	CHARLES SCHWAB CORPO 3.3 21-27 01/04S	195,946.97	0.01
300,000	CHARLES SCHWAB CORPO 5.875 23-26 24/08S	308,739.13	0.02
300,000	CHARTER COMM OP 2.2500 21-29 15/01S	266,950.74	0.02
300,000	CHARTER COMM OP 2.3000 20-32 01/02S	241,799.46	0.02
350,000	CHARTER COMM OP 3.5000 21-42 01/03S	243,234.45	0.02
500,000	CHARTER COMM OP 3.8500 20-61 01/04S	306,373.45	0.02
400,000	CHARTER COMM OP 3.9500 21-62 30/06S	247,796.18	0.02
350,000	CHARTER COMM OP 4.4000 22-33 01/04S	320,416.89	0.02
450,000	CHARTER COMM OP 5.1250 19-49 01/07S	361,051.57	0.02
450,000	CHARTER COMM OP 5.2500 22-53 01/04S	367,369.61	0.02
250,000	CHARTER COMM OP 6.6500 23-34 01/02S	261,364.55	0.02
400,000	CHARTER COMM OPT L 6.834 16-55 23/10S	398,971.76	0.03
300,000	CHARTER COMMUNICATI 5.5 22-63 01/04S	243,594.45	0.02
300,000	CHARTER COMMUNICATI 6.15 23-26 10/11S	308,431.40	0.02
650,000	CHARTER COMMUNICATIO 3.9 21-52 04/03S	425,874.55	0.03
450,000	CHARTER COMMUNICATIO 6.1 24-29 01/06S	465,844.68	0.03
400,000	CHARTER COMMUNICATIONS 4.4 21-61 01/12S	272,043.53	0.02
400,000	CHARTER COM OPER 2.8000 20-31 01/04S	342,134.75	0.02
700,000	CHARTER COM OPER 3.7 20-51 01/04S7/04S	446,175.33	0.03
300,000	CHARTER COM OPER 3.75 17-28 15/02S	287,875.03	0.02
750,000	CHARTER COM OPER 4.800 19-50 01/03S	572,585.55	0.04
400,000	CHARTER COM OPER 5.3750 18-38 01/04S	365,647.09	0.02
650,000	CHARTER COM OPER 5.75 18-48 01/04S	566,369.93	0.04
550,000	CHARTER COM OPER 6.384 16-35 23/10S	561,467.58	0.04
400,000	CHARTER COM OPER 6.55 24-34 01/06S	415,515.63	0.03
400,000	CHARTER COM OPERARING 3.50 21-41 01/06S	280,746.85	0.02
750,000	CHARTER COM OPERATIN 5.375 17-47 01/05S	628,069.83	0.04
350,000	CHARTER COM OPERATING 4.20 17-28 15/03S	340,497.89	0.02
300,000	CHARTER COM OPERATING 5.05 19-29 30/03S	298,513.61	0.02
1,000,000	CHARTER COM OPERATING 6.484 16-45 23/10S	963,444.27	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	CHENIERE CORPUS 3.7 20-29 15/11S	288,392.17	0.02
400,000	CHENIERE CORPUS 5.125 17-27 30/06S	406,695.22	0.03
400,000	CHENIERE ENERGY 3.2500 22-32 30/01S	357,432.13	0.02
400,000	CHENIERE ENERGY 4.50 20-29 01/10S	393,407.19	0.03
450,000	CHENIERE ENERGY 5.65 24-34 15/04S	465,972.99	0.03
350,000	CHENIERE ENERGY 5.7500 24-34 15/08S	365,023.35	0.02
450,000	CHENIERE ENERGY INC 4.625 21-28 15/04S	447,297.91	0.03
250,000	CHENIERE ENERGY PART 5.95 24-33 30/06S	264,567.92	0.02
450,000	CHENIERE ENERGY PARTNER 4.0 21-31 01/03S	426,455.66	0.03
250,000	CH ROBINSON WORLD 4.2 18-28 15/04S	248,504.96	0.02
243,000	CHUBB CORP 6.00 07-37 11/05S	271,961.52	0.02
200,000	CHUBB CORP S1 6.50 08-38 15/05S	234,652.31	0.02
200,000	CHUBB INA HOLDINGS 2.8500 21-51 15/12S	139,331.61	0.01
395,000	CHUBB INA HOLDINGS 3.05 21-61 15/12S	269,456.23	0.02
500,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	494,116.47	0.03
140,000	CHUBB INA HOLDINGS 4.15 13-43 13/03S	125,853.30	0.01
425,000	CHUBB INA HOLDINGS 4.35 15-45 03/11S	392,095.16	0.03
250,000	CHUBB INA HOLDINGS 4.6500 24-29 15/08S	255,708.02	0.02
400,000	CHUBB INA HOLDINGS 5.0000 24-34 15/03S	415,262.66	0.03
100,000	CHUBB INA HOLDINGS 6.7000 06-36 15/05S	117,588.46	0.01
350,000	CHUBB INA HOLDINGS I 1.375 20-30 17/09S	300,100.36	0.02
100,000	CHURCH AND DWIGHT 5.0 22-52 15/06S	98,179.22	0.01
100,000	CHURCH AND DWIGHT 5.6 22-32 15/11S	107,557.22	0.01
100,000	CHURCH AND DWIGHT CO 2.3 21-31 15/12S	87,280.96	0.01
275,000	CHURCH AND DWIGHT CO 3.95 17-47 01/08S	229,744.73	0.02
1,000,000	CIGNA CORPORATION 4.375 19-28 15/10S	1,003,823.15	0.07
300,000	CIGNA GROUP/THE 5.0000 24-29 15/05S	308,702.25	0.02
350,000	CIGNA GROUP/THE 5.2500 24-34 15/02S	362,424.64	0.02
250,000	CINTAS CORPORAT 4.0000 22-32 01/05S	244,785.91	0.02
300,000	CINTAS CORPORATION 3.70 17-27 01/04S	297,985.49	0.02
150,000	CISCO SYSTEMS 2.95 16-26 28/02S	148,029.81	0.01
550,000	CISCO SYSTEMS 5.50 09-40 15/01S	595,507.51	0.04
470,000	CISCO SYSTEMS I 2.5000 16-26 20/09S	459,083.95	0.03
600,000	CISCO SYSTEMS I 4.8000 24-27 26/02S	613,244.15	0.04
750,000	CISCO SYSTEMS I 4.8500 24-29 26/02S	775,410.88	0.05
750,000	CISCO SYSTEMS I 4.9500 24-31 26/02S	783,909.48	0.05
700,000	CISCO SYSTEMS I 5.0500 24-34 26/02S	734,622.82	0.05
650,000	CISCO SYSTEMS I 5.3000 24-54 26/02S	689,333.83	0.05
350,000	CISCO SYSTEMS I 5.3500 24-64 26/02S	371,372.33	0.03
550,000	CISCO SYSTEMS INC 5.90 09-39 15/02S	619,473.48	0.04
500,000	CITIBANK NA 4.838 24-29 06/08S	511,609.01	0.03
500,000	CITIBANK NA 4.929 24-26 06/08S	507,414.99	0.03
500,000	CITIBANK NA 5.438 24-26 30/04S	509,911.00	0.03
500,000	CITIBANK NA 5.4880 23-26 04/12S	514,412.88	0.03
500,000	CITIBANK NA 5.57 24-34 30/04S	533,326.21	0.04
750,000	CITIBANK NA 5.8030 23-28 29/09S	793,862.84	0.05
500,000	CITIBANK NA 5.8640 23-25 29/09S	506,845.70	0.03
150,000	CITIGROUP 6.625 98-28 15/01S	160,646.32	0.01
700,000	CITIGROUP INC 1.122 21-27 28/01S	669,705.62	0.05
720,000	CITIGROUP INC 2.666 20-31 29/01S	655,900.12	0.04
900,000	CITIGROUP INC 3.20 16-26 21/10S	881,358.72	0.06
625,000	CITIGROUP INC 3.40 16-26 01/05S	617,115.82	0.04
650,000	CITIGROUP INC 3.70 16-26 12/01S	645,750.44	0.04
500,000	CITIGROUP INC 4.125 16-28 25/07S	495,581.54	0.03
260,000	CITIGROUP INC 4.3 14-26 20/11S	259,713.08	0.02
1,000,000	CITIGROUP INC 4.45 15-27 29/09S	1,000,811.33	0.07
430,000	CITIGROUP INC 4.60 16-26 09/03S	431,083.55	0.03
717,000	CITIGROUP INC 4.6500 18-48 23/07S	676,732.09	0.05
320,000	CITIGROUP INC 4.65 15-45 30/07S	302,862.22	0.02
565,000	CITIGROUP INC 4.75 16-46 18/05S	529,913.48	0.04
199,000	CITIGROUP INC 5.3 14-44 06/05S	202,112.65	0.01
850,000	CITIGROUP INC 5.4490 24-35 11/06S	887,048.37	0.06
400,000	CITIGROUP INC 5.50 13-25 13/09S	402,429.00	0.03
675,000	CITIGROUP INC 5.61 22-26 29/09S	680,896.40	0.05
150,000	CITIGROUP INC 5.875 03-33 22/02S	159,685.52	0.01
286,000	CITIGROUP INC 5.875 12-42 30/01S	314,057.49	0.02
775,000	CITIGROUP INC 6.2700 22-33 17/11S	851,151.60	0.06
225,000	CITIGROUP INC 6.675 13-43 13/09S	265,019.85	0.02
530,000	CITIGROUP INC 8.125 09-39 15/07S	703,384.76	0.05
200,000	CITIGROUP SUB 6.00 03-33 31/10S	215,520.55	0.01
200,000	CITIGROUP SUB 6.125 06-36 25/08S	217,371.87	0.01
336,000	CITIGROUP SUB GLOBAL 6.625 02-32 15/06S	372,190.00	0.03
250,000	CITIZENS BANK NA 3.7500 19-26 18/02S	246,751.51	0.02
378,000	CITIZENS FINANCIAL 2.638 21-32 30/09S	312,220.71	0.02
185,000	CITIZENS FINANCIAL -35 25/04S	202,958.15	0.01
450,000	CITIZENS FINANCIAL G 3.25 20-30 30/04S	417,563.42	0.03
50,000	CLEVELAND ELEC ILLUM 5.95 06-36 15/12S	53,553.27	0.00
250,000	CLOROX CO 1.8 20-30 08/05S	218,787.31	0.01
100,000	CLOROX CO 3.1 17-27 01/10S	97,046.02	0.01
100,000	CLOROX CO 3.9 18-28 15/05S	99,046.51	0.01
150,000	CLOROX COMPANY 4.4000 22-29 01/05S	151,173.38	0.01
100,000	CLOROX COMPANY 4.6000 22-32 01/05S	101,264.69	0.01
150,000	CME GROUP INC 2.65 22-32 15/03S	135,577.92	0.01
100,000	CME GROUP INC 3.75 18-28 15/06S	99,423.07	0.01
640,000	CME GROUP INC 4.1500 18-48 15/06S	578,101.52	0.04
220,000	CME GROUP INC 5.3 13-43 15/09S	236,260.30	0.02
100,000	CMS ENERGY CORP 3.45 17-27 15/08S	97,995.90	0.01
100,000	CMS ENERGY CORP 3.75 -50 01/12S	86,951.40	0.01
100,000	CMS ENERGY CORP 4.875 14-44 01/03S	95,769.29	0.01
200,000	CNH INDUSTRIAL 4.5500 23-28 10/04S	201,079.95	0.01
100,000	CNH INDUSTRIAL 5.1000 24-29 20/04S	102,974.40	0.01
200,000	CNH INDUSTRIAL CAPIT 1.875 20-26 06/10S	193,471.45	0.01
150,000	CNH INDUSTRIAL CAPIT 5.45 22-25 14/10S	151,359.81	0.01
200,000	CNH INDUSTRIAL CAPITAL 1.45 21-26 15/07S	190,160.67	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CNO FINANCIAL G 6.4500 24-34 15/06S	105,602.93	0.01
150,000	CNO FINL GROUP 5.25 19-29 30/05S	151,790.92	0.01
396,000	COCA-COLA 2.125 19-29 06/09S	365,132.26	0.02
200,000	COCA COLA 2.9 17-27 05/05S	195,486.89	0.01
350,000	COCA-COLA CO 1.375 20-31 18/09S	296,736.52	0.02
400,000	COCA-COLA CO 1.45 20-27 01/05S	377,357.56	0.03
216,000	COCA-COLA CO 1.5 21-28 05/03S	199,896.47	0.01
400,000	COCA-COLA CO 1.65 20-30 01/05S	352,144.88	0.02
350,000	COCA-COLA CO 1 20-28 18/09S	319,515.19	0.02
615,000	COCA-COLA CO 2.25 21-32 05/05S	546,802.18	0.04
350,000	COCA-COLA CO 2.5 20-40 01/05S	264,729.96	0.02
380,000	COCA-COLA CO 2.5 20-51 18/09S	249,304.06	0.02
400,000	COCA-COLA CO 2.6 20-50 01/05S	270,387.19	0.02
250,000	COCA-COLA CO 2.75 20-60 01/06S	163,986.94	0.01
210,000	COCA-COLA CO 2.875 21-41 05/05S	165,907.61	0.01
250,000	COCA-COLA CO 2 21-31 05/03S	220,932.30	0.01
150,000	COCA-COLA CO 3.375 20-27 25/03S	148,663.91	0.01
450,000	COCA-COLA CO 3.45 20-30 25/03S	438,652.81	0.03
550,000	COCA-COLA CO 3 21-51 05/03S	402,985.08	0.03
150,000	COCA COLA CO 4.2 20-50 25/03S	137,036.28	0.01
250,000	COCA-COLA CO 4.6500 24-34 14/08S	255,779.13	0.02
350,000	COCA-COLA CO 5.0000 24-34 13/05S	368,688.87	0.02
450,000	COCA-COLA CO 5.2000 24-55 14/01S	471,967.34	0.03
300,000	COCA-COLA CO 5.3000 24-54 13/05S	319,537.91	0.02
500,000	COCA-COLA CO 5.4000 24-64 13/05S	533,183.39	0.04
150,000	COLGATE PALMOLIVE 3.70 17-47 01/08S	129,473.78	0.01
200,000	COLGATE-PALMOLIVE CO 4.0000 15-45 15/08S	181,866.86	0.01
100,000	COLGATE PALMOLIVE CO 4.600 23-33 01/03S	103,531.94	0.01
100,000	COLGATE PALMOLIVE CO 4.6 23-28 01/03S	102,616.29	0.01
250,000	COLGATE PALMOLIVE CO 4.8 23-26 02/03S	253,303.24	0.02
200,000	COLUMBIA PIPELINE GRP 5.80 15-45 01/06S	206,120.88	0.01
300,000	COMCAST 4.20 4-34 15/08S	290,109.70	0.02
250,000	COMCAST 4.55 23-29 15/01S	254,096.93	0.02
150,000	COMCAST 4.65 12-42 15/07S	141,355.76	0.01
240,000	COMCAST 4.8 23-33 15/05S	244,717.88	0.02
500,000	COMCAST 5.35 23-53 15/05S	511,369.98	0.03
226,000	COMCAST 6.50 05-35 15/11S	259,250.04	0.02
125,000	COMCAST 6.55 09-39 18/06S	144,485.41	0.01
50,000	COMCAST 6.95 92-12 15/07S	59,438.56	0.00
600,000	COMCAST CORP 1.5 20-31 25/08S	506,030.30	0.03
400,000	COMCAST CORP 1.9500 20-31 15/01S	347,141.71	0.02
450,000	COMCAST CORP 2.35 16-27 15/01S	433,782.51	0.03
400,000	COMCAST CORP 2.45 20-52 25/08S	243,332.43	0.02
600,000	COMCAST CORP 2.65 19-30 01/02S-30 01/02S	555,198.02	0.04
220,000	COMCAST CORP 2.65 20-62 15/08S	130,311.19	0.01
400,000	COMCAST CORP 2.8000 20-51 15/01S	265,370.02	0.02
1,401,000	COMCAST CORP 2.8870 22-51 01/11S	940,454.90	0.06
1,875,000	COMCAST CORP 2.937 22-56 01/11S	1,224,895.37	0.08
1,090,000	COMCAST CORP 2.987 22-63 01/11S	690,748.04	0.05
321,000	COMCAST CORP 3.150 17-28 15/02S	311,574.62	0.02
700,000	COMCAST CORP 3.15 16-26 01/03S	690,337.18	0.05
300,000	COMCAST CORP 3.20 16-36 15/07S	257,685.60	0.02
460,000	COMCAST CORP 3.2500 19-39 01/11S	375,805.59	0.03
350,000	COMCAST CORP 3.30 17-27 01/02S	344,476.63	0.02
250,000	COMCAST CORP 3.3 20-27 01/04S	245,918.11	0.02
625,000	COMCAST CORP 3.4000 20-30 01/04S	599,295.13	0.04
450,000	COMCAST CORP 3.40 16-46 15/07S	348,284.57	0.02
500,000	COMCAST CORP 3.4500 19-50 01/02S	377,740.27	0.03
120,000	COMCAST CORP 3.55 18-28 01/05S	117,723.30	0.01
455,000	COMCAST CORP 3.7500 20-40 01/04S	393,610.01	0.03
372,000	COMCAST CORP 3.90 18-38 01/03S	335,893.61	0.02
929,000	COMCAST CORP 3.9500 18-25 15/10S	926,360.66	0.06
660,000	COMCAST CORP 3.969 17-47 01/11S	551,304.01	0.04
550,000	COMCAST CORP 3.999 17-49 01/11S	459,028.03	0.03
300,000	COMCAST CORP 4.00 17-47 15/08S	252,385.71	0.02
300,000	COMCAST CORP 4.0 18-48 01/03S	251,441.88	0.02
150,000	COMCAST CORP 4.09 17-52 01/11S	124,693.89	0.01
1,150,000	COMCAST CORP 4.15 18-28 15/10S	1,151,638.38	0.08
450,000	COMCAST CORP 4.2500 18-30 15/10S	448,980.60	0.03
650,000	COMCAST CORP 4.25 13-33 15/01S	638,448.79	0.04
200,000	COMCAST CORP 4.40 15-35 15/08S	195,038.09	0.01
310,000	COMCAST CORP 4.6000 18-38 15/10S	301,419.45	0.02
200,000	COMCAST CORP 4.60 15-45 15/08S	186,052.46	0.01
250,000	COMCAST CORP 4.6500 23-33 15/02S	253,615.36	0.02
640,000	COMCAST CORP 4.7000 18-48 15/10S	605,615.80	0.04
300,000	COMCAST CORP 4.9500 18-58 15/10S	287,979.95	0.02
100,000	COMCAST CORP 5.25 22-25 07/11S	101,036.29	0.01
400,000	COMCAST CORP 5.3000 24-34 01/06S	420,889.14	0.03
400,000	COMCAST CORP 5.35 22-27 15/11S	416,079.36	0.03
300,000	COMCAST CORP 5.5000 22-32 15/11S	321,056.79	0.02
478,000	COMCAST CORP 5.5000 23-64 15/05S	493,520.92	0.03
200,000	COMCAST CORP 5.65 05-35 15/06S	215,049.86	0.01
200,000	COMCAST CORP 6.45 06-37 15/03S	229,295.19	0.02
100,000	COMCAST CORP 7.05 03-33 15/03S	116,862.47	0.01
200,000	COMERICA INC 4.0 19-29 01/02S	193,550.35	0.01
200,000	COMMONW.EDISON 103 5.90 06-36 15/03S	219,993.68	0.01
250,000	COMMONWEALTH BANK 5.4990 23-25 12/09S	253,035.52	0.02
50,000	COMMONWEALTH EDISON 2.2 20-30 25/02S	45,111.15	0.00
3,000	COMMONWEALTH EDISON 2.55 16-26 15/06S	2,924.51	0.00
250,000	COMMONWEALTH EDISON 2.75 21-51 01/09S	165,576.18	0.01
120,000	COMMONWEALTH EDISON 3.0 20-50 01/03S	83,923.34	0.01
250,000	COMMONWEALTH EDISON 3.125 21-51 09/03S	178,171.82	0.01
250,000	COMMONWEALTH EDISON 3.65 16-46 15/06S	203,208.81	0.01
365,000	COMMONWEALTH EDISON 3.7000 18-28 15/08S	359,857.41	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	COMMONWEALTH EDISON 3.70 15-45 01/03S	82,372.10	0.01
100,000	COMMONWEALTH EDISON 4.35 15-45 15/11S	90,283.86	0.01
100,000	COMMONWEALTH EDISON 4.6 13-43 15/08S	93,475.50	0.01
100,000	COMMONWEALTH EDISON 4.90 23-33 01/02S	102,495.21	0.01
150,000	COMMONWEALTH EDISON 4 19-49 01/03S	125,282.43	0.01
200,000	COMMONWEALTH EDISON 5.3000 23-53 01/02S	205,095.72	0.01
100,000	COMMONWEALTH EDISON 5.3000 24-34 01/06S	105,305.98	0.01
150,000	COMMONWEALTH EDISON 5.6500 24-54 01/06S	161,303.26	0.01
100,000	COMMONWEALTH EDISON C 3.85 22-52 15/03S	81,350.64	0.01
150,000	COMMONWEALTH EDISON CO 2.95 17-27 15/08S	145,848.22	0.01
70,000	COMMONWEALTH EDISON CO 3.20 19-49 15/11S	50,430.96	0.00
150,000	COMMONWEALTH EDISON CO 3.75 17-47 15/08S	122,136.31	0.01
244,000	COMMONWEALTH EDISON CO 4.00 18-48 01/03S	206,314.25	0.01
350,000	CONAGRA BRANDS INC 1.375 20-27 16/10S	320,268.67	0.02
300,000	CONAGRA BRANDS INC 4.60 18-25 01/11S	300,070.40	0.02
500,000	CONAGRA BRANDS INC4.85 18-28 01/11S	507,485.43	0.03
300,000	CONAGRA BRANDS INC 5.4 18-48 01/11S1/11S	296,483.64	0.02
300,000	CONCENTRIX CORP 6.6500 23-26 02/08S	308,215.10	0.02
250,000	CONCENTRIX CORPORATI 6.6 23-28 02/08S	260,583.46	0.02
100,000	CONCENTRIX CORPORATI 6.85 23-33 02/08S	103,573.43	0.01
50,000	CON EDISON CO O 5.3750 24-34 15/05S	53,071.84	0.00
150,000	CON EDISON CO O 5.5000 23-34 15/03S	160,508.66	0.01
200,000	CON EDISON CO O 5.7000 24-54 15/05S	216,738.96	0.01
250,000	CON EDISON CO O 5.9000 23-53 15/11S	276,785.00	0.02
180,000	CONNECTICUT LIG 5.2500 23-53 15/01S	184,912.11	0.01
200,000	CONNECTICUT LIGHT 3.2 17-27 15/03S	196,347.15	0.01
250,000	CONNECTICUT LIGHT 4.00 18-48 01/04S	213,591.00	0.01
154,000	CONNECTICUT LIGHT 4.15 15-45 01/06S	135,006.65	0.01
63,000	CONNECTICUT LIGHT 4.9 23-33 01/07S	64,507.62	0.00
150,000	CONNECTICUT LIGHT AND 4.3 14-44 15/04S	135,681.71	0.01
100,000	CONS EDISON 5.85 06-36 15/03S	108,824.54	0.01
100,000	CONS EDISON CO NY 2.4 21-31 15/06S	89,143.96	0.01
200,000	CONS EDISON CO NY 3.2 21-51 01/12S	142,862.77	0.01
400,000	CONS EDISON CO NY 3.85 16-46 15/06S	329,588.92	0.02
220,000	CONS EDISON CO NY 3.95 13-43 01/03S	188,936.90	0.01
277,000	CONS EDISON CO NY 3.95 20-50 01/04S	237,322.18	0.02
200,000	CONS EDISON CO NY 4.125 19-49 15/05S	170,938.56	0.01
20,000	CONS EDISON CO NY 4.20 12-42 15/03S	17,893.24	0.00
300,000	CONS EDISON CO NY 4.45 14-44 15/03S	275,845.87	0.02
60,000	CONS EDISON CO NY 4.65 18-48 01/12S	55,389.27	0.00
100,000	CONS EDISON CO NY 6.20 06-36 15/06S	111,518.51	0.01
200,000	CONS EDISON CO NY 6.75 08-38 01/04S	235,464.93	0.02
200,000	CONSOLIDATED EDISON 3.0 20-60 01/12S	129,237.54	0.01
86,000	CONSOLIDATED EDISON 3.1250 17-27 15/11S	83,590.97	0.01
100,000	CONSOLIDATED EDISON 3.35 20-30 31/03S	96,314.65	0.01
300,000	CONSOLIDATED EDISON 3.8750 17-47 15/06S	246,436.63	0.02
50,000	CONSOLIDATED EDISON 4.30 16-56 01/12S	43,831.84	0.00
290,000	CONSOLIDATED EDISON 4.500 18-58 15/05S	255,053.59	0.02
350,000	CONSOLIDATED EDISON 4.50 15-45 01/12S	320,800.75	0.02
260,000	CONSOLIDATED EDISON 4.625 14-54 01/12S	240,796.52	0.02
100,000	CONSOLIDATED EDISON 5.2 23-33 01/03S	104,725.81	0.01
345,000	CONSOLIDATED EDISON 5.500 09-39 01/12S	360,609.49	0.02
150,000	CONSOLIDATED EDISON 5.70 10-40 15/06S	160,036.46	0.01
50,000	CONSOLIDATED EDISON 6.30 07-37 15/08S	56,530.68	0.00
100,000	CONSOLIDATED EDISON C 5.30 05-35 01/03S	104,364.61	0.01
100,000	CONSOLIDATED EDISON CO 3.6 21-61 15/06S	74,739.61	0.01
150,000	CONSOLIDATED EDISON CO 3.7 19-59 15/11S	114,677.75	0.01
150,000	CONSOLIDATED EDISON CO 4.0 18-28 01/12S	149,694.60	0.01
225,000	CONSOLIDATED EDISON CO 6.15 22-52 15/11S	257,109.96	0.02
35,000	CONSOLI EDISON CO 3.8 18-28 15/05S	34,571.48	0.00
300,000	CONSUMERS ENERG 2.5000 20-60 01/05S	186,212.70	0.01
50,000	CONSUMERS ENERG 2.6500 21-52 15/08S	33,365.94	0.00
100,000	CONSUMERS ENERG 3.8000 18-28 15/11S	98,668.88	0.01
150,000	CONSUMERS ENERG 3.9500 17-47 15/07S	128,028.81	0.01
200,000	CONSUMERS ENERG 4.6250 23-33 15/05S	202,528.58	0.01
200,000	CONSUMERS ENERGY CIE 4.05 18-48 15/05S	173,209.18	0.01
100,000	CONSUMERS ENERGY CO 4.9 23-29 15/02S	103,143.87	0.01
410,000	CONSUMERS ENERGY COM 3.10 19-50 15/08S	307,277.80	0.02
150,000	CONSUMERS ENERGY COM 3.25 16-46 15/08S	116,764.49	0.01
150,000	CONSUMERS ENERGY COM 3.5 20-51 01/08S	121,145.37	0.01
50,000	CONSUMERS ENERGY COM 3.6 22-32 15/08S	47,248.44	0.00
90,000	CONSUMERS ENERGY COM 3.95 13-43 15/05S	77,975.84	0.01
170,000	CONSUMERS ENERGY COM 4.2 22-52 01/09S	150,092.23	0.01
200,000	CONSUMERS ENERGY COM 4.6 24-29 30/05S	203,991.83	0.01
100,000	CONSUMERS ENERGY COM 4.65 23-28 01/03S	101,681.64	0.01
200,000	CONSUMERS ENERGY COM 4.70 24-30 15/03S	204,946.24	0.01
250,000	COOPERATIEVE RABOBANK 4.85 24-26 09/01S	252,149.25	0.02
250,000	COOPERATIEVE RABOBANK 5.041 24-27 05/03S	255,749.79	0.02
250,000	COOPERATIEVE RABOBANK 5.5 23-26 05/10S	257,125.42	0.02
100,000	CORNING 5.35 18-48 15/11S	100,677.96	0.01
100,000	CORNING INC 3.9000 19-49 15/11S	81,296.22	0.01
220,000	CORNING INC 4.3750 17-57 15/11S	187,543.85	0.01
150,000	CORNING INC 4.7 12-37 15/03S	146,788.88	0.01
100,000	CORNING INC 4.75 12-42 15/03S	94,371.45	0.01
300,000	CORNING INC 5.4500 19-79 15/11S	297,073.25	0.02
200,000	CORNING INC 5.85 18-68 15/11S	210,435.68	0.01
50,000	CORPORATE OFFICE 2.2500 20-26 15/03S	48,283.96	0.00
150,000	CORPORATE OFFICE 2.9000 21-33 01/12S	125,659.44	0.01
120,000	CORPORATE OFFICE PROP 2.0 21-29 15/01S	106,620.29	0.01
200,000	CORPORATE OFFICE PROP 2.75 21-31 15/04S	174,938.20	0.01
200,000	COSTCO WHOLESAL 1.3750 20-27 20/06S	187,527.77	0.01
221,000	COSTCO WHOLESALE C 3.00 17-27 18/05S	217,094.75	0.01
600,000	COSTCO WHOLESALE COR 1.6 20-30 20/04S	529,786.89	0.04
300,000	COSTCO WHOLESALE COR 1.75 20-32 20/04S	255,478.46	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	COUSINS PROPERTIES LP 5.875 24-34 01/10S	153,927.69	0.01
500,000	CREDIT SUISSE NEW YORK 1.25 21-26 07/08S	474,636.52	0.03
300,000	CREDIT SUISSE NEW YORK 5 22-27 09/07S07S	306,494.03	0.02
867,000	CREDIT SUISSE NY 7.5000 23-28 15/02S	952,162.34	0.06
200,000	CRH AMERICA FINANCE 5.40 24-34 21/05S	208,414.59	0.01
300,000	CROW CA 2.5 21-31 15/07S	261,022.92	0.02
200,000	CROWN CASTLE INC 2.9000 22-27 15/03S	193,510.11	0.01
250,000	CROWN CASTLE INC 3.3000 20-30 01/07S	233,843.75	0.02
300,000	CROWN CASTLE INC 3.8 18-28 15/02S	294,431.73	0.02
200,000	CROWN CASTLE INC 4.3000 19-29 15/02S	198,229.34	0.01
100,000	CROWN CASTLE INC 4.7500 17-47 15/05S	90,906.95	0.01
100,000	CROWN CASTLE INC 4.9000 24-29 01/09S	101,679.96	0.01
300,000	CROWN CASTLE INC 5.0000 23-28 11/01S	305,180.88	0.02
150,000	CROWN CASTLE INC 5.2000 19-49 15/02S	144,093.49	0.01
200,000	CROWN CASTLE INC 5.2000 24-34 01/09S	202,645.44	0.01
200,000	CROWN CASTLE INC 5.8000 23-34 01/03S	212,115.89	0.01
300,000	CROWN CASTLE INTL 1.05 21-26 16/02S	283,054.01	0.02
249,000	CROWN CASTLE INTL 2.25 20-31 15/01S	215,911.34	0.01
350,000	CROWN CASTLE INTL 2.9 21-41 16/02S	259,700.60	0.02
200,000	CROWN CASTLE INTL 3.1 19-29 15/11S	186,953.80	0.01
150,000	CROWN CASTLE INTL 3.25 17-27 01/03A	148,905.50	0.01
300,000	CROWN CASTLE INTL 3.25 20-51 15/06S	213,735.33	0.01
282,000	CROWN CASTLE INTL 3.650 17-27 01/09S	276,505.55	0.02
200,000	CROWN CASTLE INTL 3.70 16-26 15/06S	197,624.33	0.01
100,000	CROWN CASTLE INTL 4.15 20-50 03/04S	82,906.00	0.01
400,000	CROWN CASTLE INTL 4.45 16-26 15/02S	399,891.80	0.03
150,000	CROWN CASTLE INTL 4.8 23-28 01/09S	151,681.82	0.01
150,000	CROWN CASTLE INTL 5.1 23-33 01/05S	151,884.07	0.01
280,000	CROWN CASTLE INTL 5.6 23-29 01/06S	292,623.46	0.02
50,000	CROWN CASTLE INTL CORP 4.0 19-49 15/11S	40,426.38	0.00
250,000	CS FIRST BOSTON USA 7.125 02-32 15/07S	288,604.14	0.02
200,000	CSX 6.15 07-37 01/05S	225,794.84	0.02
130,000	CSX CORP 2.4000 19-30 15/02S	119,034.38	0.01
170,000	CSX CORP 2.5000 20-51 15/05S	108,724.64	0.01
300,000	CSX CORP 2.6 16-26 01/11S	291,784.58	0.02
42,000	CSX CORP 3.25 17-27 01/06S	41,238.93	0.00
100,000	CSX CORP 3.35 15-25 01/11S	99,055.57	0.01
150,000	CSX CORP 3.35 19-49 15/09S	114,223.59	0.01
200,000	CSX CORP 3.80 16-46 01/11S	167,433.60	0.01
220,000	CSX CORP 3.8 18-28 01/03S	218,395.74	0.01
150,000	CSX CORP 3.8 20-50 30/03S	123,651.71	0.01
250,000	CSX CORP 3.95 15-50 01/05S	211,277.94	0.01
250,000	CSX CORP 4.10 13-44 15/03S	222,495.21	0.02
250,000	CSX CORP 4.1 22-32 15/11S	245,966.08	0.02
225,000	CSX CORP 4.25 16-66 01/11S	190,402.75	0.01
250,000	CSX CORP 4.25 18-29 15/03S	251,919.11	0.02
250,000	CSX CORP 4.30 18-48 01/03S	224,098.99	0.02
100,000	CSX CORP 4.50 19-49 15/03S	92,619.45	0.01
250,000	CSX CORP 4.5 22-52 15/11S	231,407.03	0.02
150,000	CSX CORP 4.65 18-68 01/03S	137,813.69	0.01
200,000	CSX CORP 4.75 11-42 30/05S	193,883.30	0.01
247,000	CSX CORP 4.75 18-48 15/11S	237,725.64	0.02
200,000	CSX CORP 4.900 24-55 15/03S	196,974.08	0.01
200,000	CSX CORP 5.5000 10-41 15/04S	211,294.87	0.01
250,000	CSX CORP 6.22 10-40 30/04S	283,984.27	0.02
84,000	CSX CORPORATION 4.4 12-43 01/03S	77,435.32	0.01
150,000	CSX CORPORATION 5.20 23-33 15/11S	158,179.09	0.01
100,000	CSX CORPORATION 6 06-36 01/10S	111,406.71	0.01
200,000	CUBESMART LP 2.25 21-28 15/12S	184,041.32	0.01
150,000	CUBESMART LP 2.5 21-32 15/02S	129,871.17	0.01
100,000	CUBESMART LP 3.0000 19-30 15/02S	92,693.63	0.01
50,000	CUBESMART LP 4.00 15-25 15/11S	49,639.74	0.00
50,000	CUBESMART LP 4.375 19-29 15/02S	49,706.21	0.00
45,000	CUMMINS 4.875 13-43 01/10S	44,110.59	0.00
150,000	CUMMINS 5.15 24-34 20/02S	157,729.94	0.01
300,000	CUMMINS 5.45 24-54 20/02S	317,250.58	0.02
250,000	CUMMINS INC (EX. CUM 1.5 20-30 24/08S	216,502.91	0.01
200,000	CUMMINS INC (EX. CUM 2.6 20-50 24/08S	130,064.61	0.01
150,000	CUMMINS INC 0.75 20-25 01/09S	145,267.39	0.01
115,000	CUMMINS INC 4.9000 24-29 20/02S	118,831.70	0.01
200,000	CVS CAREMARK 5.30 13-43 05/12S	192,879.69	0.01
130,000	CVS CAREMARK 6.125 09-39 15/09S	137,014.66	0.01
150,000	CVS CAREMARK 6.25 07-27 01/06S	157,089.54	0.01
700,000	CVS HEALTH CORP 1.3 20-27 21/08S	643,276.85	0.04
350,000	CVS HEALTH CORP 1.75 20-30 21/08S	298,171.65	0.02
350,000	CVS HEALTH CORP 1.875 20-31 16/12S	294,884.61	0.02
125,000	CVS HEALTH CORP 2.125 21-31 18/08S	105,592.54	0.01
320,000	CVS HEALTH CORP 2.7 20-40 21/08S	227,245.58	0.02
500,000	CVS HEALTH CORP 2.875 16-26 01/06S	488,235.52	0.03
50,000	CVS HEALTH CORP 3.00 19-26 15/08S	48,847.13	0.00
480,000	CVS HEALTH CORP 3.25 19-29 15/08S	453,469.75	0.03
270,000	CVS HEALTH CORP 3.625 20-27 31/03S	266,222.96	0.02
500,000	CVS HEALTH CORP 3.75 20-30 31/03S	479,266.35	0.03
350,000	CVS HEALTH CORP 4.125 20-40 01/04S	299,611.69	0.02
190,000	CVS HEALTH CORP 4.25 20-50 31/03S	153,700.65	0.01
1,357,000	CVS HEALTH CORP 4.30 18-28 25/03S	1,352,845.65	0.09
1,533,000	CVS HEALTH CORP 4.78 18-38 25/03S	1,447,501.68	0.10
250,000	CVS HEALTH CORP 4.875 15-35 20/07S	244,762.55	0.02
500,000	CVS HEALTH CORP 5.0000 23-26 20/02S	503,398.54	0.03
300,000	CVS HEALTH CORP 5.0000 23-29 30/01S	306,305.96	0.02
2,250,000	CVS HEALTH CORP 5.05 18-48 25/03S	2,053,154.16	0.14
1,043,000	CVS HEALTH CORP 5.125 15-45 20/07S	972,113.92	0.07
450,000	CVS HEALTH CORP 5.125 23-30 21/02S	461,342.94	0.03
400,000	CVS HEALTH CORP 5.2500 23-31 30/01S	411,869.62	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
550,000	CVS HEALTH CORP 5.2500 23-33 21/02S	561,878.10	0.04
345,000	CVS HEALTH CORP 5.3000 23-33 01/06S	352,485.70	0.02
250,000	CVS HEALTH CORP 5.4000 24-29 01/06S	259,355.98	0.02
350,000	CVS HEALTH CORP 5.625 23-53 21/02S	345,334.22	0.02
400,000	CVS HEALTH CORP 5.7000 24-34 01/06S	417,176.12	0.03
405,000	CVS HEALTH CORP 5.8750 23-53 01/06S	411,858.20	0.03
200,000	CVS HEALTH CORP 6.0 23-63 01/06S	204,293.23	0.01
200,000	CVS HEALTH CORP 6.0 24-44 01/06S	206,891.94	0.01
350,000	CVS HEALTH CORP 6.0500 24-54 01/06S	364,616.80	0.02
100,000	CWTH EDISON 6.45 08-38 15/01M	114,718.30	0.01
200,000	D.R. HORTON INC 1.3000 21-26 15/10S	189,164.79	0.01
100,000	D.R. HORTON INC 2.6 20-25 05/05S	98,043.39	0.01
200,000	D.R. HORTON INC 5.0000 24-34 15/10S	202,522.05	0.01
290,000	DANAHER CORP 2.6000 20-50 01/10S	192,367.21	0.01
300,000	DANAHER CORP 2.8000 21-51 10/12S	205,679.10	0.01
50,000	DANAHER CORP 3.3500 15-25 15/09S	49,615.82	0.00
100,000	DANAHER CORP 4.375 15-45 15/09S	93,009.16	0.01
150,000	DARDEN RESTAURANTS 3.85 17-27 01/05S	148,331.27	0.01
150,000	DARDEN RESTAURANTS 6.30 23-33 10/10U	163,490.22	0.01
50,000	DARDEN RESTAURANTS INC 4.55 18-48 15/02S	43,081.63	0.00
200,000	DCP MIDSTREAM 5.125 19-29 15/05S	204,887.41	0.01
130,000	DCP MIDSTREAM 5.6000 14-44 01/04S	129,434.32	0.01
200,000	DCP MIDSTREAM 5.6250 20-27 15/07S	205,767.17	0.01
25,000	DCP MIDSTREAM LLC 8.125 00-30 16/08S	29,400.13	0.00
100,000	DCP MIDSTREAM OPE 3.25 21-32 15/02S5/02S	88,881.67	0.01
395,000	DEERE AND CO 3.90 12-42 09/06S	353,813.99	0.02
200,000	DEERE AND CO 5.375 09-29 16/10S	212,401.08	0.01
50,000	DEERE AND CO 7.125 01-31 03/03S	58,270.96	0.00
250,000	DEERE CO 3.1 20-30 30/03S	237,259.92	0.02
250,000	DEERE CO 3.75 20-50 30/03S	212,703.12	0.01
300,000	DELL INC LLC 6.50 08-38 15/04S	330,498.67	0.02
350,000	DELL INTERNATIONAL 3.45 23-51 15/12S	256,472.04	0.02
450,000	DELL INTERNATIONAL 5.3 21-29 01/10S	468,205.50	0.03
643,000	DELL INTERNATIONAL 6.02 21-26 15/06S	658,649.61	0.04
300,000	DELL INTERNATIONAL 6.2 21-30 15/07S	326,129.15	0.02
258,000	DELL INTERNATIONAL 8.1 21-36 15/07S01S	320,893.09	0.02
500,000	DELL INTERNATIONAL L 4.9 21-26 01/04S	505,415.41	0.03
200,000	DELL INTERNATIONAL L 6.1 21-27 15/01S	209,971.79	0.01
285,000	DELL INTERNATIONAL LL 3.375 23-41 15/12S	224,453.66	0.02
25,000	DELL INTERNATIONAL LLC8.35 21-46 15/07S	33,815.53	0.00
250,000	DELL INT LLC 5.2500 23-28 01/02S	258,198.72	0.02
200,000	DELL INT LLC 5.4 24-34 15/04S	208,507.55	0.01
300,000	DELL INT LLC 5.7500 23-33 01/02S	321,914.02	0.02
300,000	DELTA AIR LINES INC 3.75 19-29 28/10S	282,997.34	0.02
100,000	DELTA AIR LINES INC 4.375 18-28 19/04S4S	98,978.39	0.01
300,000	DELTA AIR LINES INC 7.375 20-26 15/01S	308,632.75	0.02
200,000	DENTSPLY SIRONA INC 3.25 20-30 01/06S06S	183,621.84	0.01
500,000	DEUTSCHE BANK 7.0790 23-34 10/02S	539,279.87	0.04
300,000	DEUTSCHE BANK AG NEW 1.686 21-26 19/03S	289,001.58	0.02
400,000	DEUTSCHE BANK AG NY 3.729 21-32 14/01SS	359,320.84	0.02
300,000	DEUTSCHE BANK N -28 08/02S	306,406.75	0.02
300,000	DEUTSCHE BANK N 5.4140 24-29 10/05S	311,632.69	0.02
200,000	DICK'S SPORTING 4.1000 22-52 15/01S	152,760.97	0.01
200,000	DICK'S SPORTING GOOD 3.15 22-32 15/01S1S	180,177.23	0.01
250,000	DIGITAL REALTY 3.6000 19-29 01/07S	241,642.12	0.02
200,000	DIGITAL REALTY 4.45 18-28 15/07S	200,498.48	0.01
360,000	DIGITAL REALTY 5.5500 22-28 15/01S	372,507.44	0.03
300,000	DIGITAL REALTY TRU 3.70 17-27 15/08S	295,706.02	0.02
250,000	DISCOVER BANK 3.45 16-26 27/07S	244,809.05	0.02
250,000	DISCOVER BANK 4.6500 18-28 13/09S	249,869.99	0.02
250,000	DISCOVER FINANCIAL 4.1 17-27 09/02S	247,776.10	0.02
150,000	DISCOVER FINANCIAL 4.5000 19-26 30/01S	149,800.09	0.01
280,000	DISCOVER FINANCIAL S 6.7 22-32 29/11S	307,618.92	0.02
225,000	DISCOVERY COMM 4.125 19-29 15/05S	212,695.46	0.01
185,000	DISCOVERY COMM 5.00 17-37 20/09S	160,577.96	0.01
225,000	DISCOVERY COMM 6.35 10-40 01/06S	215,029.69	0.01
683,000	DISCOVERY COMMUNIC 3.95 17-28 20/03S	651,303.37	0.04
200,000	DISCOVERY COMMUNIC 4.90 16-26 11/03M	199,859.40	0.01
210,000	DISCOVERY COMMUNICA 5.20 17-47 20/09S	170,712.29	0.01
350,000	DISCOVERY COMMUNICAT 3.625 20-30 18/05S	314,999.26	0.02
10,000	DISCOVERY COMMUNICAT 4.65 20-50 15/05S	7,465.76	0.00
200,000	DISCOVERY COMMUNICATIONS 4 21-55 15/09S	134,353.45	0.01
100,000	DOLLAR GEN CORP 4.125 18-28 01/05S	98,609.03	0.01
150,000	DOLLAR GENERAL 4.15 15-25 01/11S	149,078.09	0.01
150,000	DOLLAR GENERAL 4.625 22-27 01/11S	150,557.38	0.01
200,000	DOLLAR GENERAL 5.0 22-32 01/11S	198,884.50	0.01
300,000	DOLLAR GENERAL 5.45 23-33 05/07S	305,628.32	0.02
60,000	DOLLAR GENERAL 5.5 22-52 01/11S	57,430.00	0.00
100,000	DOLLAR GENERAL COR 3.875 17-27 15/201	98,667.52	0.01
150,000	DOLLAR GENERAL CORP 5.2 23-28 05/07S	153,272.86	0.01
300,000	DOLLAR GENERAL CORPO 3.5 20-30 03/04S	282,414.27	0.02
200,000	DOLLAR GENERAL CORPO 4.125 20-50 03/04S	155,523.73	0.01
250,000	DOLLAR TREE INC 2.6500 21-31 01/12S	214,920.89	0.01
370,000	DOLLAR TREE INC 4.2000 18-28 15/05S	365,203.45	0.02
50,000	DOVER CORP 2.9500 19-29 04/11S	46,839.44	0.00
80,000	DOVER CORP 3.15 15-25 15/11S	78,835.87	0.01
100,000	DOVER CORP 5.3750 11-41 01/03S	102,646.47	0.01
150,000	DOW CHEMICAL CO/TH 4.25 14-34 01/10S	145,346.30	0.01
250,000	DOW CHEMICAL CO 2.1 20-30 26/08S	222,155.75	0.02
300,000	DOW CHEMICAL CO 3.6 20-50 26/08S	225,970.29	0.02
325,000	DOW CHEMICAL CO 4.375 12-42 15/11S	286,920.97	0.02
200,000	DOW CHEMICAL CO 4.625 14-44 1/10S	180,984.23	0.01
100,000	DOW CHEMICAL CO 4.8000 19-28 30/11S	102,107.31	0.01
210,000	DOW CHEMICAL CO 4.8 19-48 30/05S	191,569.36	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	DOW CHEMICAL CO 5.1500 24-34 15/02S	205,375.04	0.01
275,000	DOW CHEMICAL CO 6.90 22-53 15/05S	328,938.11	0.02
250,000	DOW CHEMICAL CO 7.375 99-29 01/11S	284,278.21	0.02
170,000	DOW CHEMICAL CO 9.40 09-39 15/05S	237,071.07	0.02
190,000	DOW CHEMICAL COMPANY 5.25 11-41 15/11S	188,278.07	0.01
229,000	DOW CHEMICAL COMPANY 5.55 19-48 30/11S	231,229.50	0.02
200,000	DOW CHEMICAL COMPANY 5.6 24-54 15/02S	206,411.53	0.01
300,000	DOW CHEMICAL COMPANY 6.3 22-33 15/03S	331,188.17	0.02
45,000	D R HORTON INC 1.4 20-27 15/10S	41,671.56	0.00
250,000	DUKE REALTY LP 4.0 18-28 15/09S	248,845.09	0.02
680,000	DUPONT DE NEMOURS 4.4930 18-25 15/11S	678,584.30	0.05
500,000	DUPONT DE NEMOURS 4.7250 18-28 15/11S	509,755.85	0.03
333,000	DUPONT DE NEMOURS 5.319 18-38 15/11S	362,954.82	0.02
537,000	DUPONT DE NEMOURS 5.4190 18-48 15/11S	593,830.39	0.04
200,000	DXC TECHNOLOGY 1.8000 21-26 15/09S	189,582.40	0.01
200,000	DXC TECHNOLOGY COMP 2.375 21-28 15/09S	181,191.44	0.01
100,000	E.I. DU PONT DE NEMO 2.3 20-30 15/05S	90,284.51	0.01
220,000	EATON CORP 3.103 17-27 15/09S	214,850.24	0.01
85,000	EATON CORP 3.9150 17-47 15/09S	72,500.11	0.00
100,000	EATON CORP 4.00 13-32 02/11S	98,274.00	0.01
299,000	EATON CORP 4.15 13-42 02/11S	273,890.63	0.02
400,000	EATON CORP 4.15 22-33 15/03S	394,926.14	0.03
165,000	EATON CORP 4.35 23-28 18/05S	167,071.20	0.01
200,000	EATON CORP 4.7 22-52 23/08S	193,083.30	0.01
105,000	EATON VANCE CORP 3.50 17-27 06/04S	103,319.22	0.01
138,000	EBAY INC 1.4 21-26 10/05S	132,068.83	0.01
200,000	EBAY INC 2.6000 21-31 10/05S	178,797.86	0.01
300,000	EBAY INC 2.7 20-30 11/03S	276,872.08	0.02
300,000	EBAY INC 3.6 17-27 05/06S	296,538.80	0.02
300,000	EBAY INC 3.65 21-51 10/05S	230,634.10	0.02
300,000	EBAY INC 4.00 12-42 15/07S	256,023.58	0.02
87,000	EBAY INC 5.95 22-27 22/11S	92,033.42	0.01
100,000	EBAY INC 6.3 22-32 22/11S	111,116.13	0.01
200,000	ECOLAB INC 1.3000 20-31 30/01S	167,927.24	0.01
200,000	ECOLAB INC 1.65 21-27 01/02S	190,141.29	0.01
150,000	ECOLAB INC 2.1250 20-50 15/08S	89,864.08	0.01
350,000	ECOLAB INC 2.1250 21-32 01/02S	304,274.63	0.02
150,000	ECOLAB INC 2.7 16-26 01/11S	146,189.67	0.01
300,000	ECOLAB INC 2.7 21-51 15/12S	201,558.05	0.01
485,000	ECOLAB INC 2.75 21-55 18/08S	323,625.78	0.02
200,000	ECOLAB INC 2.75 21-55 18/08S	132,987.48	0.01
100,000	ECOLAB INC 3.95 17-18 01/12S	86,946.71	0.01
200,000	ECOLAB INC 4.8 20-30 24/03S	206,444.18	0.01
100,000	ECOLAB INC 5.50 11-41 08/12S	106,845.81	0.01
150,000	EDWARDS LIFESCIENCES 4.3000 18-28 15/06S	149,904.78	0.01
200,000	EIDP 4.8 23-33 15/05S	202,929.84	0.01
150,000	EIDP INC 4.5000 23-26 15/05S	150,946.72	0.01
260,000	ELECTRONIC ARTS INC 1.85 21-31 11/02S	223,214.83	0.02
200,000	ELECTRONIC ARTS INC 2.95 21-51 15/02S	137,925.22	0.01
250,000	ELEVANCE HEALTH 1.5000 21-26 15/03S	240,465.26	0.02
300,000	ELEVANCE HEALTH 2.2500 20-30 15/05S	268,479.11	0.02
300,000	ELEVANCE HEALTH 2.55 21-31 15/03S	268,642.91	0.02
300,000	ELEVANCE HEALTH 3.125 20-50 05/05S	212,468.65	0.01
380,000	ELEVANCE HEALTH 3.6000 21-51 15/03S	292,276.25	0.02
425,000	ELEVANCE HEALTH 3.65 17-27 01/12S	418,981.43	0.03
100,000	ELEVANCE HEALTH 3.7000 19-49 15/09S	78,676.62	0.01
355,000	ELEVANCE HEALTH 4.101 18-28 01/03S	353,518.20	0.02
320,000	ELEVANCE HEALTH 4.375 17-47 01/12S	283,120.70	0.02
300,000	ELEVANCE HEALTH 4.550 18-48 01/03S	270,098.24	0.02
250,000	ELEVANCE HEALTH 4.6250 12-42 15/05S	234,316.41	0.02
300,000	ELEVANCE HEALTH 4.65 12-43 15/01S	282,187.23	0.02
350,000	ELEVANCE HEALTH 4.7500 23-33 15/02S	353,769.19	0.02
150,000	ELEVANCE HEALTH 4.9 23-26 08/02S	150,005.97	0.01
200,000	ELEVANCE HEALTH 5.1 13-44 15/01S	197,568.27	0.01
300,000	ELEVANCE HEALTH 5.1250 23-53 15/02S	294,148.22	0.02
300,000	ELEVANCE HEALTH 5.15 24-29 15/06S	311,154.42	0.02
100,000	ELEVANCE HEALTH 5.35 22-25 15/10S	100,837.11	0.01
200,000	ELEVANCE HEALTH 5.3750 24-34 15/06S	210,162.91	0.01
150,000	ELEVANCE HEALTH 5.5000 22-32 15/10S	159,358.38	0.01
350,000	ELEVANCE HEALTH 5.6500 24-54 15/06S	369,513.53	0.02
99,000	ELEVANCE HEALTH 6.1000 22-52 15/10S	109,838.84	0.01
300,000	ELEVANCE HEALTH 6.375 07-37 15/06S	339,805.45	0.02
150,000	ELEVANCE HEALTH INC 4.55 22-52 15/05S	133,764.04	0.01
350,000	ELI LILLY & CO 2.25 20-50 05/05S	220,255.04	0.01
250,000	ELI LILLY & CO 2.5 20-60 25/08S	151,396.60	0.01
100,000	ELI LILLY & CO 3.10 17-27 15/05S	98,244.50	0.01
250,000	ELI LILLY & CO 3.3750 19-29 15/03S	244,416.21	0.02
300,000	ELI LILLY & CO 3.9500 19-49 15/03S	260,878.17	0.02
240,000	ELI LILLY & CO 4.7000 23-33 27/02S	246,795.25	0.02
290,000	ELI LILLY & CO 4.9500 23-63 27/02S	289,170.55	0.02
250,000	ELI LILLY & CO 5.0 23-26 27/02S	250,126.86	0.02
85,000	ELI LILLY & CO 5.50 07-27 15/03S	88,433.76	0.01
100,000	ELI LILLY AND CO 3.95 17-47 15/05S	88,326.47	0.01
150,000	ELI LILLY AND CO 4.1500 19-59 15/03S	131,536.09	0.01
400,000	ELI LILLY AND CO 4.7000 24-34 09/02S	408,976.56	0.03
370,000	ELI LILLY AND CO 4.8750 23-53 27/02S	369,820.83	0.02
400,000	ELI LILLY AND CO 5.0000 24-54 09/02S	406,636.05	0.03
100,000	ELI LILLY AND CO 5.55 07-37 15/03S	110,363.92	0.01
100,000	ELI LILLY CO 3.70 15-45 01/03S	85,582.27	0.01
300,000	ELI LILLY CO 4,2000 24-29 14/08S	302,754.05	0.02
400,000	ELI LILLY CO 4.600 24-34 14/08S	405,625.09	0.03
425,000	ELI LILLY CO 5.050 24-54 14/08S	435,063.76	0.03
250,000	ELI LILLY CO 5.200 24-64 14/08S	258,185.28	0.02
400,000	ELI LILY AND CO 4.15 24-27 14/08S	403,756.82	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	ELI LILY AND CO 4.5 24-27 09/02S	304,111.65	0.02
300,000	ELI LILY AND CO 4.5 24-29 09/02S	307,145.86	0.02
400,000	ELI LILY AND CO 5.1 24-64 09/02S	408,434.78	0.03
200,000	EMERSON ELECTRI 2.8000 21-51 21/12S	137,298.82	0.01
200,000	EMERSON ELECTRIC 1.95 20-30 15/10S	177,351.03	0.01
290,000	EMERSON ELECTRIC 2.0 21-28 21/12S	267,751.84	0.02
200,000	EMERSON ELECTRIC 2.2000 21-31 21/12S	175,566.57	0.01
300,000	EMERSON ELECTRIC CO 0.875 20-26 22/09S	282,595.43	0.02
50,000	EMERSON ELECTRIC CO 1.8 20-27 29/04S	46,924.15	0.00
150,000	EMERSON ELECTRIC CO 2.75 20-50 29/04S	102,703.05	0.01
150,000	EMERSON ELECTRIC CO 5.25 09-39 15/11S	158,361.00	0.01
200,000	ENBRIDGE ENERGY PA 5.5000 10-40 15/09S	201,106.14	0.01
236,000	ENBRIDGE ENERGY PA 7.375 15-45 15/10S	286,060.30	0.02
200,000	ENLINK MIDSTREAM 4.85 16-26 15/07S5/07S	200,293.09	0.01
150,000	ENLINK MIDSTREAM 5.45 17-47 01/06S1/06S	141,784.32	0.01
50,000	ENLINK MIDSTREAM 5.6 14-44 01/10S01/04S	47,782.77	0.00
150,000	ENLINK MIDSTREAM 5.650 24-34 01/09S	155,017.01	0.01
100,000	ENLINK MIDSTREAM PART 5.05 14-45 01/04S	89,630.58	0.01
150,000	ENLINK MIDSTREAM PART 5.375 19-29 01/06S	153,733.79	0.01
150,000	ENTERGY TEXAS INC 1.75 20-31 15/03S	127,228.01	0.01
150,000	ENTERGY TEXAS INC 3.55 19-49 30/09S	114,111.62	0.01
150,000	ENTERGY TEXAS INC 4.5000 19-39 30/03S	142,049.04	0.01
250,000	ENTERGY TEXAS INC 5.0000 22-52 15/09S	241,375.14	0.02
100,000	ENTERGY TEXAS INC 5.8000 23-53 01/09S	106,871.82	0.01
160,000	ENTERPRISE PROD. 7.55 09-38 15/10S	198,406.20	0.01
100,000	ENTERPRISE PRODS. 4.95 14-54 14/10S	95,184.13	0.01
430,000	ENTERPRISE PRODUCTS 2.8 20-30 15/01S	401,190.51	0.03
400,000	ENTERPRISE PRODUCTS 3.125 19-29 31/07S	381,962.26	0.03
250,000	ENTERPRISE PRODUCTS 3.2 20-52 07/08S	177,184.57	0.01
350,000	ENTERPRISE PRODUCTS 3.3 21-53 15/02S02S	250,421.83	0.02
365,000	ENTERPRISE PRODUCTS 3.70 15-26 15/02S	363,118.15	0.02
282,000	ENTERPRISE PRODUCTS 3.70 20-51 31/01S	219,784.23	0.01
200,000	ENTERPRISE PRODUCTS 3.95 16-27 15/02S	199,462.44	0.01
350,000	ENTERPRISE PRODUCTS 3.95 20-60 31/01S	274,183.78	0.02
300,000	ENTERPRISE PRODUCTS 4.15 18-28 16/10S	299,862.23	0.02
400,000	ENTERPRISE PRODUCTS 4.20 19-50 31/01S	341,092.32	0.02
330,000	ENTERPRISE PRODUCTS 4.25 18-48 15/02S	284,983.60	0.02
300,000	ENTERPRISE PRODUCTS 4.45 12-43 15/02S	272,856.25	0.02
300,000	ENTERPRISE PRODUCTS 4.6 24-27 11/01S	303,797.59	0.02
400,000	ENTERPRISE PRODUCTS 4.80 18-49 01/02S	374,052.77	0.03
300,000	ENTERPRISE PRODUCTS 4.8500 24-34 31/01S	304,312.57	0.02
250,000	ENTERPRISE PRODUCTS 4.85 12-42 15/08S	239,639.48	0.02
475,000	ENTERPRISE PRODUCTS 4.85 13-44 15/03S	452,639.46	0.03
350,000	ENTERPRISE PRODUCTS 4.90 15-46 15/05S	334,431.67	0.02
300,000	ENTERPRISE PRODUCTS 4.9500 24-35 15/02S	304,518.98	0.02
235,000	ENTERPRISE PRODUCTS 5.05 23-26 10/01S	237,751.31	0.02
400,000	ENTERPRISE PRODUCTS 5.10 14-45 15/02S	394,170.15	0.03
300,000	ENTERPRISE PRODUCTS 5.3500 23-33 31/01S	314,943.00	0.02
450,000	ENTERPRISE PRODUCTS 5.5500 24-55 16/02S	464,907.61	0.03
200,000	ENTERPRISE PRODUCTS 5.95 11-41 01/02S	216,620.38	0.01
200,000	ENTERPRISE PRODUCTS 6.125 09-39 15/10S	220,945.07	0.01
100,000	ENTERPRISE PRODUCTS 6.65 04-34 15/10S	113,914.61	0.01
200,000	ENTERPRISE PRODUCTS 6.875 03-33 01/03S	229,750.77	0.02
200,000	ENTERPRISE PRODUCTS O 6.45 10-40 01/09S	226,017.86	0.02
100,000	EPR PROPERTIES 3.6000 21-31 15/11S	89,207.96	0.01
150,000	EPR PROPERTIES 3.7500 19-29 15/08S	140,296.30	0.01
300,000	EPR PROPERTIES 4.50 17-27 01/06S	295,790.96	0.02
100,000	EPR PROPERTIES 4.75 16-26 15/12S	99,623.05	0.01
300,000	EQUIFAX INC 2.3500 21-31 15/09S	260,489.29	0.02
100,000	EQUIFAX INC 2.6 20-25 27/04S	97,821.62	0.01
300,000	EQUIFAX INC 4.8000 24-29 15/09S	303,415.79	0.02
200,000	EQUIFAX INC 5.1000 23-28 01/06S	204,782.98	0.01
200,000	EQUIFAX INC 5.1 22-27 15/12S	204,396.46	0.01
150,000	EQUINIX 2.95 20-51 15/09S	99,533.50	0.01
150,000	EQUINIX EUROPE 2 FIN 5.5 24-34 15/06S	157,552.41	0.01
200,000	EQUINIX INC 1.0 20-25 15/09S	193,005.06	0.01
150,000	EQUINIX INC 1.45 21-26 15/05S	143,356.91	0.01
170,000	EQUINIX INC 1.5500 20-28 15/03S	155,043.60	0.01
150,000	EQUINIX INC 1.8000 20-27 15/07S	140,710.59	0.01
150,000	EQUINIX INC 2.000 21-28 15/05S	138,307.49	0.01
300,000	EQUINIX INC 2.1500 20-30 15/07S	265,081.13	0.02
300,000	EQUINIX INC 2.5 21-31 17/05S	264,997.07	0.02
100,000	EQUINIX INC 2.9000 19-26 18/11S	97,356.00	0.01
150,000	EQUINIX INC 3.0000 20-50 15/07S	101,780.24	0.01
370,000	EQUINIX INC 3.2000 19-29 18/11S	349,278.27	0.02
50,000	EQUINIX INC 3.4000 21-52 15/02S	36,354.37	0.00
272,000	EQUINIX INC 3.9 22-32 15/04S	260,393.28	0.02
150,000	EQUITABLE HLDG 4.35 18-28 20/04S	149,500.08	0.01
400,000	EQUITABLE HLDG 4.35 18-28 20/04S	398,518.52	0.03
50,000	EQUITABLE HLDG 5.00 18-48 20/04S	47,949.09	0.00
150,000	EQUITABLE HLDG 5.594 23-33 11/01S	157,152.75	0.01
450,000	EQUITABLE HLDG INC 5.00 18-48 20/04S	430,349.91	0.03
200,000	ERP OPERATING LP 1.85 21-31 01/08S	170,253.25	0.01
150,000	ERP OPERATING LP 2.5000 19-30 15/02S	137,048.95	0.01
200,000	ERP OPERATING LP 3.25 17-27 01/08S	195,292.86	0.01
200,000	ERP OPERATING LP 3.5000 18-28 01/03S	195,374.10	0.01
150,000	ERP OPERATING LP 3 19-29 01/07S	141,751.41	0.01
50,000	ERP OPERATING LP 4.0000 17-47 01/08S	41,660.07	0.00
100,000	ERP OPERATING LP 4.1500 18-28 01/12S	99,787.49	0.01
50,000	ERP OPERATING LP 4.5000 15-45 01/06S	45,085.64	0.00
200,000	ERP OPERATING LTD PA 2.85 16-26 01/11S	195,006.37	0.01
150,000	ERP OPERATING LTD PA 4.5 14-44 01/07S	138,139.09	0.01
125,000	ESSENT GROUP LT 6.2500 24-29 01/07S	130,376.80	0.01
100,000	ESSENTIAL PROPERTIES 2.95 21-31 28/06S	87,041.66	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	ESSENTIAL UTILITIES 2.4 21-31 01/05S	131,571.66	0.01
100,000	ESSENTIAL UTILITIES 2.7040 20-30 15/04S	91,718.04	0.01
200,000	ESSENTIAL UTILITIES 3.3510 20-50 15/04S	145,891.49	0.01
150,000	ESSENTIAL UTILITIES 4.276 19-49 01/05S	128,495.52	0.01
150,000	ESSENTIAL UTILITIES 4.8000 24-27 15/08S	152,026.38	0.01
150,000	ESSENTIAL UTILITIES 5.3 22-52 01/05S	149,074.39	0.01
150,000	ESSENTIAL UTILITIES 5.375 24-34 15/01S	155,182.35	0.01
300,000	ESTEE LAUDER 4.375 23-28 15/05S	303,496.71	0.02
200,000	ESTEE LAUDER 4.65 23-33 15/05S	202,374.73	0.01
150,000	ESTEE LAUDER 5.0 4-34 14/02S	155,070.43	0.01
200,000	ESTEE LAUDER 5.15 23-53 15/05S	207,755.96	0.01
150,000	ESTEE LAUDER CIE 3.125 19-49 01/12S	109,379.35	0.01
160,000	ESTEE LAUDER CO 1.9500 21-31 15/03S	138,918.14	0.01
190,000	ESTEE LAUDER CO 2.3750 19-29 01/12S	174,422.30	0.01
200,000	ESTEE LAUDER CO INC 2.6000 20-30 15/04S	184,488.79	0.01
50,000	ESTEE LAUDER CO INC 3.15 17-27 15/03S	48,992.47	0.00
250,000	ESTEE LAUDER CO INC 4.15 17-47 15/03S	218,130.04	0.01
95,000	ESTEE LAUDER CO INC 4.375 15-45 15/06S	86,436.84	0.01
50,000	ESTEE LAUDER CO INC 6.0 07-37 15/05S	56,093.90	0.00
274,000	EVEREST REINSUR 3.1250 21-52 15/10S	183,174.60	0.01
305,000	EVEREST REINSURANCE 3.5 20-50 07/10S	221,805.73	0.01
90,000	EVERSOURCE ENER 1.4000 21-26 15/08S	85,237.43	0.01
110,000	EVERSOURCE ENER 4.6000 22-27 01/07S	110,672.92	0.01
150,000	EVERSOURCE ENER 4.7500 23-26 15/05S	150,926.93	0.01
225,000	EVERSOURCE ENER 5.1250 23-33 15/05S	229,165.76	0.02
200,000	EVERSOURCE ENERGY 1.65 20-30 14/08S	170,998.14	0.01
100,000	EVERSOURCE ENERGY 2.55 21-31 11/03S	87,543.43	0.01
100,000	EVERSOURCE ENERGY 2.922-27 02/03S	96,800.74	0.01
200,000	EVERSOURCE ENERGY 3.30 18-28 15/01S	193,023.71	0.01
200,000	EVERSOURCE ENERGY 3.375 22-32 01/03S	182,237.26	0.01
200,000	EVERSOURCE ENERGY 3.45 20-50 10/01S	149,152.92	0.01
100,000	EVERSOURCE ENERGY 4.2500 18-29 01/04S	99,287.96	0.01
24,000	EVERSOURCE ENERGY 5.0 24-27 01/01S	24,398.13	0.00
410,000	EVERSOURCE ENERGY 5.45 23-28 01/03S	425,063.86	0.03
200,000	EVERSOURCE ENERGY 5.5 24-34 01/01S	207,955.77	0.01
200,000	EVERSOURCE ENERGY 5.85 24-31 15/04S	212,864.14	0.01
250,000	EVERSOURCE ENERGY 5.9 23-29 01/02S	264,655.76	0.02
200,000	EVERSOURCE ENERGY 5.95 24-34 15/07S	214,957.69	0.01
200,000	EXELON CORP 2.75 23-27 15/03S	193,577.89	0.01
150,000	EXELON CORP 3.35 23-32 15/03S	139,428.70	0.01
280,000	EXELON CORP 3.40 16-26 15/04S	276,590.57	0.02
580,000	EXELON CORP 4.05 20-30 01/04S	571,176.00	0.04
120,000	EXELON CORP 4.100 22-52 15/03S	99,154.68	0.01
200,000	EXELON CORP 4.45 16-46 15/04S	178,161.23	0.01
270,000	EXELON CORP 4.7000 20-50 15/04S	247,959.04	0.02
100,000	EXELON CORP 4.95 15-35 15/06S	100,137.48	0.01
248,000	EXELON CORP 5.10 15-45 15/06S	242,584.49	0.02
350,000	EXELON CORP 5.15 23-28 15/03S	359,595.74	0.02
150,000	EXELON CORP 5.15 24-29 15/03S	155,461.23	0.01
250,000	EXELON CORP 5.30 23-33 15/03S	260,970.59	0.02
200,000	EXELON CORP 5.4500 24-34 15/03S	209,887.79	0.01
350,000	EXELON CORP 5.600 23-53 15/03S	364,732.96	0.02
141,000	EXELON CORP 5.625 05-35 15/06S	149,641.40	0.01
250,000	FACTSET RESEARCH 2.9000 22-27 01/03S	241,794.65	0.02
50,000	FACTSET RESEARCH SYST 3.45 22-32 01/03S	45,527.46	0.00
101,000	FEDERAL REALTY 3.2500 17-27 15/07S	97,965.88	0.01
150,000	FEDERAL REALTY INVE 5.375 23-28 01/05S	154,051.49	0.01
100,000	FEDERAL REALTY INVES 3.5 20-30 11/05S	94,303.41	0.01
200,000	FEDERAL REALTY INVES 4.5 14-44 01/12S	175,705.09	0.01
100,000	FEDERAL REALTY OP LP 1.25 20-26 13/10S	95,635.12	0.01
193,383	FEDEX 2020-1 CL 1.8750 20-34 20/02S	167,244.66	0.01
275,000	FEDEX CORP 2.4 21-31 29/04S	243,211.62	0.02
300,000	FEDEX CORP 3.10 19-29 05/08S	285,190.21	0.02
215,000	FEDEX CORP 3.25 16-26 01/04S	211,946.91	0.01
200,000	FEDEX CORP 3.25 21-41 29/04S	155,834.43	0.01
41,000	FEDEX CORP 3.4 18-28 15/02S	40,017.43	0.00
200,000	FEDEX CORP 3.875 12-42 01/08S	166,707.80	0.01
150,000	FEDEX CORP 3.90 15-35 01/02S	139,900.07	0.01
250,000	FEDEX CORP 4.05 18-48 15/02S	206,672.46	0.01
250,000	FEDEX CORP 4.1000 13-43 15/04S	213,795.84	0.01
175,000	FEDEX CORP 4.10 15-45 01/02S	147,269.62	0.01
100,000	FEDEX CORP 4.2000 18-28 17/10S	100,131.73	0.01
200,000	FEDEX CORP 4.25 20-30 07/04S	199,940.04	0.01
210,000	FEDEX CORP 4.4 17-47 15/01S	183,015.18	0.01
350,000	FEDEX CORP 4.55 16-46 01/04S	311,985.77	0.02
383,000	FEDEX CORP 4.75 15-45 15/11S15-45 15/11S	351,852.67	0.02
150,000	FEDEX CORP 4.90 14-34 15/01S	153,030.98	0.01
250,000	FEDEX CORP 4.9500 18-48 17/10S	235,056.87	0.02
225,000	FEDEX CORP 5.10 14-44 15/01S	219,251.68	0.01
375,000	FEDEX CORP 5.25 20-50 07/04S	370,038.50	0.03
300,000	FFTH THRD BANCORP 8.25 08-38 01/03M	377,866.35	0.03
50,000	FIDELITY NATIONAL 4.5 16-46 15/08S	44,034.62	0.00
350,000	FIDELITY NATIONAL INFO 1.15 21-26 01/03S	334,673.40	0.02
250,000	FIDELITY NATIONAL INFO 5.10 22-32 15/07S	259,185.90	0.02
500,000	FIDELITY NATL INF SER 3.10 21/41 01/03S	385,919.77	0.03
160,000	FIDE NATL INFO SERV 1.65 21-28 01/03S	146,342.02	0.01
150,000	FIFTH THIRD BANCORP 2.55 20-27 05/05S	143,759.31	0.01
200,000	FIFTH THIRD BANCORP 3.95 18-28 14/03S	197,694.56	0.01
250,000	FIFTH THIRD BANK 2.25 20-27 01/02S	238,739.80	0.02
200,000	FIFTH THIRD BANK 3.85 16-26 15/03S	197,946.39	0.01
300,000	FIFTH THIRD BANK 6.3390 23-29 27/07S	318,803.91	0.02
150,000	FIRST AMERICAN FIN 2.4 21-31 15/08S	125,963.91	0.01
100,000	FIRST AMERICAN FIN 4.0 20-30 15/05S	95,067.64	0.01
150,000	FIRSTENERGY TRA 5.000 24-35 15/01S	152,494.50	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
280,000	FISERV 5.45 23-28 02/03S	290,499.71	0.02
254,000	FISERV 5.45 24-34 15/03S	265,590.29	0.02
250,000	FISERV 5.6 23-33 02/03S	264,725.28	0.02
150,000	FISERV INC 2.25 20-27 01/06S	142,729.85	0.01
300,000	FISERV INC 2.65 20-30 13/05S	273,398.88	0.02
650,000	FISERV INC 3.20 19-26 01/07S	638,721.79	0.04
780,000	FISERV INC 3.50 19-29 01/07S	753,463.60	0.05
300,000	FISERV INC 4.20 18-28 01/10S	298,838.78	0.02
500,000	FISERV INC 4.4000 19-49 01/07S	442,019.65	0.03
300,000	FISERV INC 4.7500 24-30 15/03S	305,528.72	0.02
150,000	FISERV INC 5.1500 24-27 15/03S	153,418.40	0.01
250,000	FISERV INC 5.1500 24-34 12/08S	256,139.16	0.02
200,000	FISERV INC 5.3500 24-31 15/03S	209,228.49	0.01
200,000	FISERV INC 5.375 23-28 21/08S	207,830.93	0.01
450,000	FISERV INC 5.625 23-33 21/08S	476,326.70	0.03
200,000	FLEX LTD 3.75 20-26 12/05S	197,781.17	0.01
200,000	FLEX LTD 5.25 24-32 15/01S	201,810.58	0.01
100,000	FLEX LTD 6.0000 22-28 15/01S	103,687.75	0.01
300,000	FLEXTRONICS INTL L 4.875 20-30 12/05S	300,330.52	0.02
150,000	FLOWERS FOODS INC 2.4 21-31 15/03S	130,840.67	0.01
150,000	FLOWERS FOODS INC 3.50 16-26 01/10S	147,377.74	0.01
100,000	FLOWSERVE 2.8 21-32 15/01S	86,541.67	0.01
200,000	FLOWSERVE CORP 3.5 20-30 21/09S	186,366.34	0.01
100,000	FMC CORP 3.2000 19-26 01/10S	97,615.05	0.01
375,000	FMC CORP 3.4500 19-29 01/10S	351,691.50	0.02
250,000	FMC CORP 4.5000 19-49 01/10S	206,707.91	0.01
200,000	FMC CORP 6.3750 23-53 18/05S	214,220.95	0.01
200,000	FORTINET INC 1 21-26 05/03S	190,779.85	0.01
275,000	FORTIVE 3.15 17-26 15/06S	269,630.15	0.02
180,000	FORTIVE 4.30 17-46 15/06S	158,224.08	0.01
400,000	FORTUNE BRANDS 5.875 23-33 01/06S	429,082.37	0.03
260,000	FORTUNE BRANDS INNOV 3.2500 19-29 15/09S	245,574.06	0.02
25,000	FORTUNE BRANDS INNOV 4.5 22-52 25/03S	21,105.95	0.00
100,000	FORTUNE BRANDS INNOVA 4.00 22-32 25/03S	95,309.10	0.01
236,000	FOX CORP 3.5000 20-30 08/04S	224,789.93	0.02
650,000	FOX CORP 4.709 20-29 25/01S	658,209.01	0.04
350,000	FOX CORP 5.476 20-39 25/01S	353,231.84	0.02
450,000	FOX CORP 5.576 20-49 25/01S	442,839.26	0.03
350,000	FOX CORP 6.5000 23-33 13/10S	382,870.15	0.03
250,000	FRANKLIN RESOUR 1.6000 20-30 30/10S	212,101.37	0.01
90,000	FRANKLIN RESOURCES 2.95 21-51 12/08S	61,181.52	0.00
80,000	GALLAGHER ARTHURJ 2.4 21-31 09/11	68,581.10	0.00
95,000	GALLAGHER ARTHUR J 3.05 21-52 09/03S	63,010.87	0.00
100,000	GALLAGHER ARTHUR J A 5.45 24-34 15/07S	104,187.04	0.01
50,000	GALLAGHER ARTHUR J A 5.75 23-53 02/03S	52,063.94	0.00
150,000	GALLAGHER ARTHUR J A 5.75 24-54 15/07S	156,362.76	0.01
250,000	GALLAGHER ARTHUR J A 6.5 23-34 15/02S	279,071.70	0.02
150,000	GALLAGHER ARTHUR J A 6.75 23-54 15/02S	176,580.18	0.01
150,000	GATX 6.05 24-54 05/06S	161,990.71	0.01
130,000	GATX CORP 1.9 21-31 03/02S	108,630.08	0.01
150,000	GATX CORP 3.1000 21-51 01/06S	102,204.92	0.01
50,000	GATX CORP 3.25 16-26 15/09S	48,908.56	0.00
175,000	GATX CORP 3.5000 22-32 01/06S	160,489.29	0.01
200,000	GATX CORP 3.85 17-27 30/03S	197,156.11	0.01
80,000	GATX CORP 4.55 18-28 07/11S	80,440.14	0.01
113,000	GATX CORP 4.7000 19-29 01/04S	113,966.51	0.01
150,000	GATX CORP 4.9 22-33 15/03S	149,801.72	0.01
150,000	GATX CORP 4 20-30 12/05S	145,570.26	0.01
80,000	GATX CORP 5.2000 14-44 15/03S	77,109.75	0.01
150,000	GATX CORP 5.45 23-33 15/09S	155,360.51	0.01
50,000	GATX CORP 6.05 23-34 15/03S	53,849.61	0.00
1,000	GATX CORP 6.9000 23-34 01/05S	1,138.86	0.00
400,000	GE HEALTHCARE TECH 5.857 23-30 15/03S	428,139.49	0.03
300,000	GE HEALTHCARE TECHNO 5.905 22-32 22/11S	324,834.67	0.02
430,000	GE HEALTHCARE TECHNOL 5.600 23-25 15/11S	434,635.71	0.03
300,000	GE HEALTHCARE TECHNOL 6.377 23-52 22/11S	350,684.33	0.02
200,000	GE HEALTHCARE TECN 4.8000 24-29 14/08S	203,765.96	0.01
567,000	GE HLTC TECH 6.56 23-27 15/11S	589,432.19	0.04
150,000	GENERAL MILLS INC 2.25 21-31 14/10S	130,591.41	0.01
200,000	GENERAL MILLS INC 2.875 20-30 03/04S	185,919.48	0.01
687,000	GENERAL MILLS INC 3.0 21-51 01/02S	474,589.03	0.03
200,000	GENERAL MILLS INC 3.20 17-27 10/02S	195,732.71	0.01
50,000	GENERAL MILLS INC 4.15 13-43 15/02S	44,256.34	0.00
409,000	GENERAL MILLS INC 4.20 18-28 17/04S	409,310.00	0.03
21,000	GENERAL MILLS INC 4.70 18-48 17/04S	19,586.28	0.00
200,000	GENERAL MILLS INC 4.95 23-33 29/03S	205,077.85	0.01
400,000	GENERAL MILLS INC 5.2410 22-25 18/11S	399,975.88	0.03
350,000	GENERAL MOTORS 2.3500 21-31 08/01S	299,112.45	0.02
250,000	GENERAL MOTORS 2.7000 21-31 10/06S	215,365.05	0.01
120,000	GENERAL MOTORS 3.85 18-28 05/01S	117,319.47	0.01
350,000	GENERAL MOTORS 5.3500 24-27 15/07S	357,920.97	0.02
500,000	GENERAL MOTORS 5.4000 23-26 06/04S	506,274.44	0.03
300,000	GENERAL MOTORS 5.4000 24-27 08/05S	306,525.76	0.02
200,000	GENERAL MOTORS 5.450 24-34 06/09S	199,642.66	0.01
450,000	GENERAL MOTORS 5.8000 23-28 23/06S	467,027.13	0.03
225,000	GENERAL MOTORS 5.8500 23-30 06/04S	234,425.77	0.02
200,000	GENERAL MOTORS 6.0000 23-28 09/01S	208,352.45	0.01
330,000	GENERAL MOTORS 6.0500 22-25 10/10S	334,125.23	0.02
280,000	GENERAL MOTORS 6.4000 23-33 09/01S	298,909.95	0.02
210,000	GENERAL MOTORS 6.75 16-46 01/04S	227,555.07	0.02
220,000	GENERAL MOTORS CO 4.2 17-27 01/10S	218,027.24	0.01
270,000	GENERAL MOTORS CO 5.00 14-35 01/04S	261,511.07	0.02
300,000	GENERAL MOTORS CO 5.00 18-28 01/10S	303,640.94	0.02
350,000	GENERAL MOTORS CO 5.15 17-38 01/04S	335,262.26	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
245,000	GENERAL MOTORS CO 5.40 17-48 01/04S	225,933.49	0.02
249,000	GENERAL MOTORS CO 5.95 18-49 01/04S	246,647.37	0.02
370,000	GENERAL MOTORS CO 6.60 16-36 01/04S	398,840.95	0.03
300,000	GENERAL MOTORS CO 6.8 20-27 01/10S	317,593.31	0.02
370,000	GENERAL MOTORS FIN 1.5 21-26 10/06S	352,065.81	0.02
270,000	GENERAL MOTORS FIN 2.7 20-27 20/08S08S	257,024.23	0.02
420,000	GENERAL MOTORS FIN 3.1 22-32 12/01S	366,997.93	0.02
380,000	GENERAL MOTORS FIN 3.60 20-30 21/06S	354,510.74	0.02
220,000	GENERAL MOTORS FIN 4.00 16-26 06/10S	218,188.39	0.01
370,000	GENERAL MOTORS FIN 4.35 17-27 17/01S	368,926.92	0.02
320,000	GENERAL MOTORS FIN 5.2 14-45 01/04S	291,361.69	0.02
60,000	GENERAL MOTORS FIN 5.25 16-26 01/03S	60,419.94	0.00
300,000	GENERAL MOTORS FIN 5.4 22-29 15/10S	307,265.86	0.02
370,000	GENERAL MOTORS FIN 5.6 22-32 15/10S	382,366.60	0.03
300,000	GENERAL MOTORS FIN 5.6 24-31 18/06S	307,640.22	0.02
154,000	GENERAL MOTORS FIN 5.65 19-29 17/01S	159,061.85	0.01
540,000	GENERAL MOTORS FIN 6.125 20-25 01/10S	545,190.06	0.04
440,000	GENERAL MOTORS FIN 6.25 14-43 02/10S	451,228.30	0.03
190,000	GENERAL MOTORS FINAN 1.25 21-26 08/01S	182,327.09	0.01
300,000	GENERAL MOTORS FINAN 2.35 22-27 26/02S	285,500.67	0.02
500,000	GENERAL MOTORS FINAN 2.4 21-28 09/04S	463,474.67	0.03
300,000	GENERAL MOTORS FINAN 2.4 21-28 15/10S	274,330.94	0.02
330,000	GENERAL MOTORS FINAN 5.0 22-27 09/04S	333,549.55	0.02
350,000	GENERAL MOTORS FINAN 5.55 24-29 15/07S	360,750.42	0.02
300,000	GENERAL MOTORS FINAN 5.75 24-31 08/02S	310,185.09	0.02
450,000	GENERAL MOTORS FINAN 5.8 23-29 07/01S	467,574.67	0.03
400,000	GENERAL MOTORS FINAN 5.95 24-34 04/04S	412,940.10	0.03
450,000	GENERAL MOTORS FINAN 6.10 23-34 07/01S	468,111.36	0.03
280,000	GENERAL MOTORS FINANC 4.3 22-29 06/04S	274,049.70	0.02
300,000	GENERAL MOTORS FINANCIA 4.9 24-29 06/10S	300,524.35	0.02
150,000	GENUINE PARTS 2.75 22-32 01/02S	131,124.11	0.01
200,000	GENUINE PARTS 4.95 24-29 15/08S	203,326.72	0.01
150,000	GENUINE PARTS CO 1.875 20-30 01/11S	128,769.61	0.01
150,000	GENUINE PARTS CO 6.8750 23-33 01/11S	172,201.09	0.01
250,000	GILEAD SCIENCES 1.2000 20-27 01/10S	230,468.04	0.02
150,000	GILEAD SCIENCES 2.95 16-27 01/03S	146,273.44	0.01
295,000	GILEAD SCIENCES INC 1.65 20-30 30/09S	254,676.62	0.02
350,000	GILEAD SCIENCES INC 2.6 20-40 30/09S	261,865.91	0.02
500,000	GILEAD SCIENCES INC 2.8 20-50 30/09S	339,841.33	0.02
805,000	GILEAD SCIENCES INC 3.65 15-26 01/03S	798,583.51	0.05
475,000	GILEAD SCIENCES INC 4.15 16-47 01/03S	416,235.46	0.03
547,000	GILEAD SCIENCES INC 4.50 14-45 01/02S	506,202.94	0.03
300,000	GILEAD SCIENCES INC 4.60 15-35 01/09S	300,295.42	0.02
700,000	GILEAD SCIENCES INC 4.75 15-46 01/03S	669,906.32	0.05
350,000	GILEAD SCIENCES INC 4.80 14-44 01/04S	338,215.56	0.02
250,000	GILEAD SCIENCES INC 4 16-36 01/09S01/09S	235,134.06	0.02
300,000	GILEAD SCIENCES INC 5.2500 23-33 15/10S	316,361.94	0.02
300,000	GILEAD SCIENCES INC 5.5500 23-53 15/10S	321,869.06	0.02
200,000	GILEAD SCIENCES INC 5.65 11-41 01/12S	214,613.76	0.01
450,000	GLAXOSMITHKLINE 3.8750 18-28 15/05S	447,852.13	0.03
150,000	GLAXOSMITHKLINE 4.2000 13-43 18/03S	137,136.66	0.01
835,000	GLAXOSMITHKLINE 6.375 08-38 15/05S	970,858.84	0.07
30,000	GLAXOSMITHKLINE CAP I 5.375 04-34 15/04	32,325.94	0.00
210,000	GLOBAL PAYMENTS 2.1500 21-27 15/01S	200,216.49	0.01
200,000	GLOBAL PAYMENTS 2.9000 21-31 15/11S	176,127.25	0.01
50,000	GLOBAL PAYMENTS 4.15 19-49 15/08S	40,305.68	0.00
150,000	GLOBAL PAYMENTS 4.95 22-27 15/08S	152,516.67	0.01
90,000	GLOBAL PAYMENTS 5.3 22-29 15/08S	92,568.51	0.01
450,000	GLOBAL PAYMENTS 5.4 22-32 15/08S	462,177.60	0.03
250,000	GLOBAL PAYMENTS 5.95 22-52 15/08S	257,513.49	0.02
400,000	GLOBAL PAYMENTS INC 1.2 21-26 26/02S	382,413.10	0.03
250,000	GLOBAL PAYMENTS INC 2.9 20-30 15/05S	227,796.43	0.02
323,000	GLOBAL PAYMENTS INC3.2 19-29 15/08S	302,530.16	0.02
150,000	GMAC 8.00 01-31 02/11S	168,723.07	0.01
310,000	GOLDMAN SACHS 6.345 04-34 15/02S	334,461.97	0.02
737,000	GOLDMAN SACHS GROUP 1.992 21-32 27/01S	630,139.93	0.04
1,030,000	GOLDMAN SACHS GROUP 2.383 21-32 21/07S	893,017.67	0.06
1,050,000	GOLDMAN SACHS GROUP 2.6150 21-32 22/04S	927,322.99	0.06
650,000	GOLDMAN SACHS GROUP 2.6 20-30 07/02S	596,425.93	0.04
610,000	GOLDMAN SACHS GROUP 3.21 21-42 22/04S	485,323.91	0.03
850,000	GOLDMAN SACHS GROUP 3.50 16-26 16/11S	837,191.74	0.06
840,000	GOLDMAN SACHS GROUP 3.615 22-28 15/03S	826,454.20	0.06
500,000	GOLDMAN SACHS GROUP 3.75 16-26 25/02S	496,751.61	0.03
676,000	GOLDMAN SACHS GROUP 3.80 20-30 15/03S	657,453.82	0.04
900,000	GOLDMAN SACHS GROUP 3.85 17-27 26/01S	891,758.05	0.06
700,000	GOLDMAN SACHS GROUP -30 25/04S	735,648.83	0.05
750,000	GOLDMAN SACHS GROUP -35 25/04S	806,000.58	0.05
590,000	GOLDMAN SACHS GROUP 4.25 15-25 21/10S	587,923.02	0.04
447,000	GOLDMAN SACHS GROUP 4.75 15-45 21/10S	433,760.32	0.03
480,000	GOLDMAN SACHS GROUP 4.8 14-44 08/08S	468,385.67	0.03
550,000	GOLDMAN SACHS GROUP 5.15 15-45 22/05S	549,390.11	0.04
230,000	GOLDMAN SACHS GROUP 5.95 06-27 15/01S	238,320.66	0.02
820,000	GOLDMAN SACHS GROUP 6.25 11-41 01/02S	932,307.61	0.06
200,000	GOLDMAN SACHS GROUP 6.45 06-36 01/05S	224,638.51	0.02
1,370,000	GOLDMAN SACHS GROUP 6.75 07-37 01/10S	1,577,228.06	0.11
350,000	GOLDMAN SACHS GRP INC 6.125 03-33 15/02A	390,663.65	0.03
250,000	GSK CONSUMER HEALT CAP 4.00 22-52 24/03S	212,185.23	0.01
300,000	GXO LOGISTICS INC 1.65 22-26 15/07S	285,343.98	0.02
100,000	GXO LOGISTICS INC 2.65 22-31 15.07S	85,225.36	0.01
150,000	GXO LOGISTICS INC 6.25 24-29 06/05S	157,836.05	0.01
50,000	GXO LOGISTICS INC 6.5 24-34 06/05S	53,208.90	0.00
500,000	HALEON US CAPITAL LLC 3.024 22-24 24/03S	469,860.47	0.03
500,000	HALEON US CAPITAL LLC 3.024 22-24 24/03S	482,475.74	0.03
500,000	HALEON US CAPITAL LLC 3.024 22-24 24/03S	491,108.16	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	HALLIBURTON CO 2.9200 20-30 01/03S	278,772.78	0.02
75,000	HALLIBURTON CO 4.50 11-41 15/11S	68,747.32	0.00
300,000	HALLIBURTON CO 4.75 13-43 01/08S	279,952.87	0.02
300,000	HALLIBURTON CO 4.8515-35 15/11S	299,543.83	0.02
500,000	HALLIBURTON CO 5.00 15-45 15/11S	479,980.09	0.03
250,000	HALLIBURTON CO 6.7 08-38 15/09S38 15/09S	287,678.54	0.02
400,000	HALLIBURTON COMPANY 7.45 09-39 15/09S	493,639.64	0.03
100,000	HANOVER INSURANCE 4.5000 16-26 15/04S	99,814.24	0.01
52,000	HANOVER INSURANCE GR 2.5 20-30 01/09S	45,627.31	0.00
140,000	HARLEY-DAVIDSON 4.6250 15-45 28/07S	121,307.63	0.01
59,000	HARTFORD FIN GRP 4.30 13-43 15/04S	52,851.26	0.00
100,000	HARTFORD FINL S 5.9500 06-36 15/10S	108,849.56	0.01
135,000	HARTFORD FIN SERV GRP 4.40 18-48 15/03S	120,586.49	0.01
150,000	HASBRO INC 3.50 17-27 15/09S	146,048.00	0.01
180,000	HASBRO INC 3.55 19-26 19/11S	176,465.88	0.01
300,000	HASBRO INC 3.9 19-29 19/11S	289,177.22	0.02
50,000	HASBRO INC 5.10 14-44 15/05S	46,405.82	0.00
150,000	HASBRO INC 6.0500 24-34 14/05S	157,835.91	0.01
150,000	HASBRO INC 6.35 10-40 15/03S	161,113.05	0.01
150,000	HA SUSTAINABLE 6.3750 24-34 01/07S	153,682.30	0.01
474,000	HCA INC (EX: HCA-HEA 3.5 21-51 30/06S	341,236.54	0.02
235,000	HCA INC 2.375 21-31 15/07S	203,134.39	0.01
350,000	HCA INC 3.125 23-27 15/03S	340,075.24	0.02
150,000	HCA INC 3.375 23-29 15/03S	143,267.21	0.01
900,000	HCA INC 3.50 20-30 01/09S	848,088.01	0.06
700,000	HCA INC3.625 23-32 15/03S	647,447.11	0.04
560,000	HCA INC 4.125 19-29 15/06S	551,362.82	0.04
150,000	HCA INC 4.375 16-42 15/03S	131,155.87	0.01
150,000	HCA INC 4.50 16-27 15/02S	150,209.20	0.01
535,000	HCA INC 4.625 23-52 15/03S	464,217.25	0.03
360,000	HCA INC 5.1250 19-39 15/06S	354,377.64	0.02
250,000	HCA INC 5.2000 23-28 01/06S	256,381.89	0.02
575,000	HCA INC 5.2500 19-49 15/06S	546,533.28	0.04
400,000	HCA INC 5.25 16-26 15/06S	402,911.52	0.03
180,000	HCA INC 5.375 18-26 01/09S	182,011.24	0.01
400,000	HCA INC 5.4500 24-34 15/09S	411,641.60	0.03
450,000	HCA INC 5.45 24-31 01/04S	468,749.02	0.03
335,000	HCA INC 5.5000 23-33 01/06S	347,788.19	0.02
440,000	HCA INC 5.50 17-47 15/06S	436,950.70	0.03
350,000	HCA INC 5.6000 24-34 01/04S	364,739.39	0.02
400,000	HCA INC 5.6250 18-28 01/09S	415,334.05	0.03
330,000	HCA INC 5.875 15-26 15/02S	333,487.69	0.02
300,000	HCA INC 5.875 19-29 01/02S	314,367.59	0.02
285,000	HCA INC 5.9 23-53 01/06S	297,395.60	0.02
200,000	HCA INC 5.9500 24-54 15/09S	209,996.13	0.01
400,000	HCA INC 6.0000 24-54 01/04S	422,865.01	0.03
200,000	HCA INC 6.1000 24-64 01/04S	210,296.13	0.01
200,000	HEALTHPEAK PROP 3.2500 19-26 15/07S	196,536.69	0.01
100,000	HEALTHPEAK PROP 6.75 11-41 01/02S	113,537.67	0.01
150,000	HEALTHPEAK PROPERTIE 1.35 21-27 01/02S	140,350.67	0.01
150,000	HEALTHPEAK PROPERTIE 5.25 23-32 15/12S	154,448.44	0.01
100,000	HEALTHPEAK PROPERTIES 2.125 21-28 01/12S	91,506.96	0.01
180,000	HEALTHPEAK PROPERTIES 2.875 20-31 15/01S	163,815.92	0.01
370,000	HEALTHPEAK PROPERTIES 3.00 19-30 15/01S	344,792.37	0.02
200,000	HEALTHPEAK PROPERTIES 3.50 19-29 15/07S	192,067.28	0.01
100,000	HERSHEY COMPANY 2.4500 19-29 15/11S	92,677.89	0.01
50,000	HERSHEY COMPANY 4.2500 23-28 04/05S	50,699.78	0.00
150,000	HERSHEY COMPANY 4.5000 23-33 04/05S	152,846.47	0.01
110,000	HERSHEY FOODS CORP 3.125 19-49 15/11S	80,503.18	0.01
150,000	HERSHEY FOODS CORP 3.375 16-46 15/08S	118,637.16	0.01
372,000	HEWLETT PACKARD 6.00 11-41 15/09S	400,038.05	0.03
100,000	HF SINCLAIR CORPORATI 4.5 22-30 01/10S	97,437.40	0.01
100,000	HF SINCLAIR CORPORATI 6.375 24-27 15/04S	101,731.86	0.01
150,000	HIGHWOODS REALTY 4.125 18-28 15/03S	145,631.71	0.01
100,000	HIGHWOODS REALTY LP 3.875 17-27 01/03S	97,721.06	0.01
200,000	HIGHWOODS REALTY LP 7.65 23-34 01/02S	229,708.94	0.02
300,000	HOLLYFRONTIER 5.875 22-26 01/04S	304,057.67	0.02
300,000	HOME DEPOT INC 1.375 21-31 15/03S	252,518.56	0.02
300,000	HOME DEPOT INC 1.5000 21-28 15/09S	273,641.73	0.02
300,000	HOME DEPOT INC 1.875 21-31 15/09S	258,336.96	0.02
150,000	HOME DEPOT INC 2.125 16-26 15/09S	145,071.65	0.01
133,000	HOME DEPOT INC 2.375 21-51 15/03S	83,461.05	0.01
400,000	HOME DEPOT INC 2.7 20-30 15/04S	372,091.06	0.03
250,000	HOME DEPOT INC 2.7500 21-51 15/09S	169,103.05	0.01
270,000	HOME DEPOT INC 2.8 17-27 14/09S	262,306.06	0.02
200,000	HOME DEPOT INC 2.8750 22-27 15/04S	195,234.81	0.01
500,000	HOME DEPOT INC 2.9500 19-29 15/06S	477,219.72	0.03
250,000	HOME DEPOT INC 3.00 16-26 01/04S	246,475.14	0.02
350,000	HOME DEPOT INC 3.2500 22-32 15/04S	327,450.58	0.02
200,000	HOME DEPOT INC 3.3 20-40 15/04S	167,111.40	0.01
293,000	HOME DEPOT INC 3.35 15-25 15/09S	290,841.75	0.02
430,000	HOME DEPOT INC 3.35 20-50 15/04S	329,944.88	0.02
275,000	HOME DEPOT INC 3.5 16-56 15/09S	211,733.56	0.01
400,000	HOME DEPOT INC 3.625 22-52 15/04S	321,178.24	0.02
300,000	HOME DEPOT INC 3.9000 18-28 06/12S	299,161.24	0.02
500,000	HOME DEPOT INC 3.9 17-47 15/06S	427,334.19	0.03
200,000	HOME DEPOT INC 4.0000 22-25 15/09S	199,698.96	0.01
237,000	HOME DEPOT INC 4.20 13-43 01/04S	216,426.98	0.01
450,000	HOME DEPOT INC 4.25 15-46 01/04S	409,314.44	0.03
300,000	HOME DEPOT INC 4.40 14-45 15/03S	279,451.26	0.02
400,000	HOME DEPOT INC 4.5000 18-48 06/12S	373,937.44	0.03
400,000	HOME DEPOT INC 4.5 22-32 15/09S	408,990.68	0.03
400,000	HOME DEPOT INC 4.75 24-29 25/06S	412,458.40	0.03
500,000	HOME DEPOT INC 4.8500 24-31 25/06S	518,171.74	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	HOME DEPOT INC 4.8750 24-27 25/06S	307,683.95	0.02
250,000	HOME DEPOT INC 4.875 13-44 10/09S	248,500.72	0.02
250,000	HOME DEPOT INC 4.90 23-29 15/04S	258,960.64	0.02
290,000	HOME DEPOT INC 4.9500 22-52 15/09S	289,326.47	0.02
249,000	HOME DEPOT INC 4.9500 23-26 30/09S	254,158.43	0.02
600,000	HOME DEPOT INC 4.9500 24-34 25/06S	623,457.50	0.04
300,000	HOME DEPOT INC 5.1 24-25 24/12S	303,947.70	0.02
500,000	HOME DEPOT INC 5.1500 24-26 25/06S	510,215.57	0.03
400,000	HOME DEPOT INC 5.3000 24-54 25/06S	420,442.04	0.03
150,000	HOME DEPOT INC 5.40 10-40 15/09S	158,996.15	0.01
100,000	HOME DEPOT INC 5.4 24-64 25/06S	105,854.98	0.01
930,000	HOME DEPOT INC 5.875 06-36 16/12S	1,041,567.22	0.07
332,000	HOME DEPOT INC 5.95 11-41 01/04S	373,040.65	0.03
50,000	HORACE MANN EDUCATOR 7.25 23-28 15/09S	54,248.65	0.00
235,000	HORMEL FOODS CORP 1.7000 21-28 03/06S	216,432.59	0.01
350,000	HORMEL FOODS CORP 1.8 20-30 11/06S	308,054.69	0.02
187,000	HORMEL FOODS CORP 3.05 21-51 03/06S	133,786.12	0.01
200,000	HOST HOTELS & RESORTS 3.375 19-29 15/12S	186,364.98	0.01
100,000	HOST HOTELS AND RESORTS 4.5 15-26 01/02S	99,738.75	0.01
200,000	HOST HOTELS RESORTS 20-30 20/08S	185,284.52	0.01
200,000	HOST HOTELS RESORTS 5.50 24-35 15/04S	202,590.39	0.01
150,000	HOST HOTELS RESORTS 5.70 24-34 01/07S	154,882.71	0.01
250,000	HOWMET AEROSPACE INC 3 21-29 15/01S5/01S	237,323.03	0.02
150,000	HOWMET AEROSPACE INC 4.8500 24-31 15/10S	153,301.43	0.01
200,000	HOWMET AEROSPACE INC 5.90 07-27 01/02S	207,415.37	0.01
200,000	HOWMET AEROSPACE INC 5.95 07-37 01/02S	218,762.35	0.01
300,000	HP 4.0 22-29 15/04S	295,181.15	0.02
27,000	HP 4.2000 22-32 15/04S	26,157.42	0.00
300,000	HP 4.75 22-28 15/01S	305,283.95	0.02
500,000	HP ENTERPRISE 4.55 24-29 15/10S	498,833.55	0.03
600,000	HP ENTERPRISE 5.0000 24-34 15/10S	594,501.12	0.04
400,000	HP ENTERPRISE 5.60 24-54 15/10S	393,425.41	0.03
250,000	HP ENTERPRISE CO 1.75 20-26 01/04S	240,428.16	0.02
750,000	HP ENTERPRISE CO 4.90 16-25 15/10S	750,575.86	0.05
150,000	HP ENTERPRISE CO5.25 23-28 01/07S	154,684.32	0.01
250,000	HP ENTERPRISE CO 6.20 16-35 15/10S	272,532.30	0.02
350,000	HP ENTERPRISE CO 6.35 16-45 15/10S15/10S	383,578.72	0.03
150,000	HP INC 1.45 21-26 17/06S	143,018.30	0.01
350,000	HP INC 2.65 21-31 17/06S	309,371.92	0.02
300,000	HP INC 3 20-27 17/06S	290,697.59	0.02
350,000	HP INC 5.5 22-33 15/01S	367,983.60	0.02
250,000	HSBC BANK USA SUB 5.875 04-34 01/11S	268,686.97	0.02
300,000	HSBC USA INC 5.2940 24-27 04/03S	307,491.32	0.02
100,000	HUBBELL INC 3.15 17-27 15/08S	96,923.18	0.01
100,000	HUBBELL INC 3.35 16-26 01/03S	98,529.71	0.01
127,000	HUBBELL INC 3.50 18-28 15/02S	123,931.57	0.01
200,000	HUMANA 1.35 21-27 03/02S	186,953.18	0.01
250,000	HUMANA 3.7 22-29 23/03S	243,275.59	0.02
100,000	HUMANA 4.625 12-42 10/12S	89,602.89	0.01
200,000	HUMANA 4.95 14-44 01/10S	185,681.11	0.01
200,000	HUMANA INC 2.1500 21-32 03/02S	167,852.49	0.01
350,000	HUMANA INC 3.1250 19-29 15/08S	330,426.40	0.02
100,000	HUMANA INC 3.9500 19-49 15/08S	79,104.45	0.01
200,000	HUMANA INC 3.95 17-27 15/03S	198,202.68	0.01
50,000	HUMANA INC 4.80 17-47 15/03S	45,171.93	0.00
200,000	HUMANA INC 4.875 20-30 01/04S	203,560.65	0.01
400,000	HUMANA INC 5.3750 24-31 15/04S	414,057.45	0.03
250,000	HUMANA INC 5.5000 23-53 15/03S	246,619.09	0.02
300,000	HUMANA INC 5.7500 24-54 15/04S	306,844.27	0.02
100,000	HUMANA INC 5.75 22-28 01/03S	104,341.71	0.01
220,000	HUMANA INC 5.875 22-33 01/03S	233,449.12	0.02
250,000	HUMANA INC 5.9500 23-34 15/03S	267,447.46	0.02
150,000	HUNTINGTON BANCSHARE 2.55 20-30 04/02S	135,414.22	0.01
250,000	HUNTINGTON NATI 5.6500 22-30 10/01S	261,379.62	0.02
100,000	HUNTSMAN INTERNATIONA 2.950 21-31 15/06S	86,434.58	0.01
200,000	HUNTSMAN INTL 4.5000 19-29 01/05S	196,474.01	0.01
200,000	IBM 3.30 17-27 27/01S	196,825.39	0.01
200,000	IBM 4.90 22-52 27/07S	192,255.89	0.01
250,000	IBM 5.10 23-53 06/02S	252,065.92	0.02
50,000	IBM 6.5 98-28 15/01S	53,713.40	0.00
400,000	IBM CORP 1.95 20-30 15/05S 20-30 07/05S	353,925.18	0.02
300,000	IBM CORP 2.2000 22-27 09/02S	287,402.55	0.02
900,000	IBM CORP 3.3000 19-26 15/05S	888,356.29	0.06
500,000	IBM CORP 3.45 16-26 19/02S	495,062.46	0.03
900,000	IBM CORP 3.5 19-29 15/05S	874,118.57	0.06
150,000	IBM CORP 4.00 12-42 20/06S	132,107.54	0.01
800,000	IBM CORP 4.2500 19-49 15/05S	701,140.47	0.05
300,000	IBM CORP 4.5000 23-28 06/02S	304,171.91	0.02
200,000	IBM CORP 4.7 16-46 19/02S	190,210.21	0.01
250,000	IBM CORP 5.6 12-39 30/11S	269,102.26	0.02
200,000	IBM CORP 5.875 02-32 29/11S	219,592.74	0.01
200,000	IBM CORP 7.00 95-25 30/10S	205,847.61	0.01
400,000	IBM - INTERNATIONAL 4.15 19-3915/05S	367,951.75	0.02
150,000	IBM - INTERNATIONAL 6.22 97-27 01/08S	158,710.86	0.01
350,000	IBM INTL BUSINESS 4.4 22-32 27/07S	349,593.37	0.02
100,000	IBM INTL BUSINESS MA 2.72 22-32 09/02S	89,757.79	0.01
130,000	IBM INTL BUSINESS MA 3.43 22-52 09/02S	97,150.81	0.01
200,000	IBM INTL BUSINESS MA 4.15 22-27 27/07S	200,794.51	0.01
300,000	IBM INTL BUSINESS MA 4.5 23-26 06/02S	301,509.51	0.02
200,000	IBM INTL BUSINESS MA 4.75 23-33 06/02S	205,014.18	0.01
40,000	IBM INTL BUSINESS MA 7.125 96-96 01/12S	53,484.65	0.00
180,000	IDEX CORP 2.625 21-31 15/06S	159,204.62	0.01
200,000	IDEX CORP 3 20-30 29/04S	185,261.12	0.01
200,000	ILLINOIS TOOL WORKS 2.65 16-26 15/11S	195,426.64	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
450,000	ILLINOIS TOOL WORKS 3.90 12-42 01/09S	396,417.58	0.03
250,000	ILLINOIS TOOL WORKS 4.875 12-41 15/09S	250,869.21	0.02
300,000	ILLUMINA INC 2.55 21-31 22/03S	260,908.42	0.02
100,000	ILLUMINA INC 5.7500 22-27 13/12S	103,868.30	0.01
169,000	ILLUMINA INC 5.8000 22-25 12/12S	171,187.96	0.01
110,000	INGERSOLL RAND 3.75 18-28 21/08S	108,493.99	0.01
20,000	INGERSOLL RAND 4.3000 18-48 21/02S	17,689.50	0.00
250,000	INGERSOLL RAND 5.176 24-29 15/06S	258,611.88	0.02
150,000	INGERSOLL RAND 5.1970 24-27 15/06S	153,749.20	0.01
300,000	INGERSOLL RAND 5.4000 23-28 14/08S	312,392.12	0.02
200,000	INGERSOLL RAND 5.4500 24-34 15/06S	210,378.45	0.01
300,000	INGERSOLL RAND 5.7000 23-33 14/08S	321,406.09	0.02
150,000	INGERSOLL RAND 5.7000 24-54 15/06S	159,905.44	0.01
124,000	INGERSOLL RAND 5.75 14-43 15/06S	133,925.50	0.01
200,000	INGREDION INC 2.9 20-30 13/05S	185,546.46	0.01
150,000	INGREDION INC 3.20 16-26 01/10S	146,953.12	0.01
50,000	INGREDION INC 3.9 20-50 13/05S	39,726.24	0.00
200,000	INTEL 5.0 24-31 21/02S	203,203.00	0.01
300,000	INTEL CORP 1.60 21-28 12/08S	268,239.73	0.02
600,000	INTEL CORP 2.45 19-29 15/11S	539,506.29	0.04
339,000	INTEL CORP 2.60 16-26 19/05S	328,895.56	0.02
300,000	INTEL CORP 2.8 21-41 12/08S	208,563.57	0.01
350,000	INTEL CORP 2 21-31 12/08S	292,578.58	0.02
350,000	INTEL CORP 3.05 21-51 12/08S	224,181.65	0.02
300,000	INTEL CORP 3.1000 20-60 15/02S	182,436.38	0.01
250,000	INTEL CORP 3.15 17-27 11/05S	241,692.03	0.02
690,000	INTEL CORP 3.2500 19-49 15/11S	464,481.94	0.03
600,000	INTEL CORP 3.734 18-47 08/12S	442,073.64	0.03
350,000	INTEL CORP 3.75 20-27 25/03S	343,834.09	0.02
350,000	INTEL CORP 3.75 22-27 05/08S	342,967.51	0.02
190,000	INTEL CORP 4.00 12-32 15/12S	178,756.26	0.01
350,000	INTEL CORP 4.10 16-46 19/05S	278,190.24	0.02
282,000	INTEL CORP 4.10 17-47 11/05S	221,981.53	0.02
375,000	INTEL CORP 4.15 22-32 05/08S	357,373.75	0.02
150,000	INTEL CORP 4.25 12-42 15/12S	125,450.26	0.01
250,000	INTEL CORP 4.6000 20-40 25/03S	225,719.84	0.02
635,000	INTEL CORP 4.75 20-50 25/03S	547,623.90	0.04
240,000	INTEL CORP 4.80 11-41 01/10S	218,021.94	0.01
475,000	INTEL CORP 4.8750 23-26 10/02S	477,329.76	0.03
450,000	INTEL CORP 4.8750 23-28 10/02S	454,487.72	0.03
500,000	INTEL CORP 4.9000 22-52 05/08S	438,102.64	0.03
200,000	INTEL CORP 4.90 15-45 29/07S	178,503.56	0.01
350,000	INTEL CORP 4.95 20-60 25/03S	304,239.83	0.02
75,000	INTEL CORP 4 22-29 05/08S	73,233.46	0.00
300,000	INTEL CORP 5.05 22-62 05/08S	263,563.55	0.02
400,000	INTEL CORP 5.1250 23-30 10/02S	408,558.49	0.03
300,000	INTEL CORP 5.15 24-34 21/02S	303,156.35	0.02
688,000	INTEL CORP 5.2000 23-33 10/02S	696,716.32	0.05
350,000	INTEL CORP 5.6 24-54 21/02S	340,916.32	0.02
300,000	INTEL CORP 5.6250 23-43 10/02S	298,231.73	0.02
600,000	INTEL CORP 5.7000 23-53 10/02S	589,349.68	0.04
350,000	INTEL CORP 5.9000 23-63 10/02S	350,458.22	0.02
450,000	INTEL CORPÂ 3.9 20-30 25/03S	432,422.51	0.03
250,000	INTERCONT EXCHANGE 3.625 24-28 01/09S	244,797.89	0.02
400,000	INTERCONT EXCH INC 3.00 20-50 15/06S	285,742.32	0.02
130,000	INTERCONTINENTAL 3.1000 17-27 15/09S	126,608.99	0.01
150,000	INTERCONTINENTAL 3.7500 18-28 21/09S	147,974.46	0.01
150,000	INTERCONTINENTAL 5.2500 24-31 15/06S	157,864.26	0.01
490,000	INTERCONTINENTAL EXC 1.85 20-32 20/08S	406,212.28	0.03
300,000	INTERCONTINENTAL EXC 2.1 20-30 15/06S	267,438.97	0.02
400,000	INTERCONTINENTAL EXC 2.65 20-40 15/09S	301,839.72	0.02
400,000	INTERCONTINENTAL EXC 3.75 15-25 01/12S	397,739.68	0.03
400,000	INTERCONTINENTAL EXC 3 20-60 20/08S	267,187.93	0.02
350,000	INTERCONTINENTAL EXC 4.25 18-48 21/09S	310,550.88	0.02
400,000	INTERCONTINENTAL EXC 4.95 22-52 15/06S	398,920.34	0.03
400,000	INTERCONTINENTAL EXC 4 22-27 15/09S	400,579.57	0.03
350,000	INTERCONTINENTAL EXCH 4.35 22-29 15/06S	352,682.90	0.02
460,000	INTERCONTINENTAL EXCH 4.6 22-33 15/03S	465,085.85	0.03
300,000	INTERCONTINENTALEXCH 5.2 22-62 15/06S	306,249.20	0.02
400,000	INTERNATIONAL BUSINE 1.7 20-27 07/05S	376,557.94	0.03
250,000	INTERNATIONAL BUSINE 2.85 20-40 07/05S	192,557.25	0.01
230,000	INTERNATIONAL BUSINE 2.95 20-50 07/05S	159,049.18	0.01
210,000	INTERNATIONAL PAPER 4.35 17-48 15/08S	182,873.08	0.01
100,000	INTERNATIONAL PAPER 4.40 16-47 15/08S	87,910.32	0.01
200,000	INTERNATIONAL PAPER 4.8 14-44 15/06S	188,840.37	0.01
150,000	INTERNATIONAL PAPER 5.00 15-35 15/09S	153,254.84	0.01
150,000	INTERNATIONAL PAPER 5.15 15-46 15/05S	145,813.88	0.01
200,000	INTERPUBLIC GROUP 4.75 20-30 30/03S	203,178.61	0.01
150,000	INTERPUBLIC GROUP CO 5.375 23-33 15/06S	153,311.09	0.01
163,000	INTERPUBLIC GRP OF CO 3.375 21-41 01/03S	126,807.82	0.01
150,000	INTERPUBLIC GRP OF CO 4.65 18-28 01/10SS	151,612.49	0.01
200,000	INTERPUBLIC GRP OF CO 5.40 18-48 01/10S	196,413.64	0.01
100,000	INTL FLAVORS AND FRAG 4.375 17-47 01/06	83,959.62	0.01
250,000	INTL FLAVORS AND FRAG 5.00 18-48 26/09S	229,980.94	0.02
150,000	INTL FLAVORS FRAG 4.45 18-28 26/09S	150,768.25	0.01
200,000	INTL PAPER CO 6.00 11-41 15/11S	218,137.26	0.01
150,000	INTUIT INC 1.35 20-27 29/06S	139,875.33	0.01
150,000	INTUIT INC 1.6500 20-30 15/07S	130,677.28	0.01
300,000	INTUIT INC 5.1250 23-28 15/09S	312,390.03	0.02
400,000	INTUIT INC 5.2000 23-33 15/09S	421,950.03	0.03
250,000	INTUIT INC 5.25 23-26 15/09S	256,258.57	0.02
200,000	INTUIT INC 5.5 23-53 15/09S	214,936.22	0.01
250,000	INVITATION HOME 2.3000 21-28 15/11S	229,016.73	0.02
200,000	INVITATION HOMES 4.15 22-32 15/04S	190,933.14	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	INVITATION HOMES OPE 2.0 21-31 15/08S	125,826.26	0.01
150,000	INVITATION HOMES OPE 2.7 21-34 15/01S	125,461.78	0.01
110,000	INVITATION HOMES OPE 5.5 23-33 15/08S	113,561.20	0.01
350,000	IQVIA INC 6.25 24-29 01/02S	372,116.05	0.03
250,000	ISCO INCDELAWARE 4.9 24-26 26/02S	253,640.34	0.02
85,000	ITC 5.3 13-43 01/07S	82,315.57	0.01
150,000	ITC HOLDINGS 3.25 16-26 30/06S	147,222.51	0.01
150,000	ITC HOLDINGS CO 3.3500 18-27 15/11S	146,170.73	0.01
150,000	JABIL INC 1.7 21-26 14/04S	143,771.58	0.01
300,000	JABIL INC 3.6000 20-30 15/01S	283,073.50	0.02
100,000	JABIL INC 3.95 18-28 12/01S	98,195.41	0.01
200,000	JABIL INC 3 20-31 13/07S	179,426.11	0.01
100,000	JABIL INC 5.4500 23-29 01/02S	102,976.63	0.01
100,000	JACKSON FINANCIAL 5.17 22-27 08/06S	101,521.97	0.01
150,000	JACKSON FINANCIAL IN 3.125 22-31 23/11S	131,320.94	0.01
287,000	JACKSON FINANCIAL INC 4.0 21-51 23/11S	209,820.05	0.01
300,000	JB HUNT TRANSPR 3.8750 19-26 01/03S	298,274.91	0.02
80,952	JETBLUE AIRWAYS CORP 4 20-32 17/08S	77,187.22	0.01
250,000	JM SMUCKER 5.9 23-28 15/11S	266,123.01	0.02
300,000	JM SMUCKER 6.5 23-53 15/11S	347,129.32	0.02
150,000	JM SMUCKER CO 2.1250 21-32 15/03S	126,955.01	0.01
200,000	JM SMUCKER CO 2.3750 20-30 15/03S	181,249.68	0.01
90,000	JM SMUCKER CO 2.7500 21-41 15/09S	63,903.71	0.00
50,000	JM SMUCKER CO 3.375 17-27 15/12S	48,889.67	0.00
50,000	JM SMUCKER CO 3.5500 20-50 15/03S	37,361.81	0.00
360,000	JM SMUCKER CO 4.25 15-45 15/03S	344,949.98	0.02
75,000	JM SMUCKER CO 4.375 15-45 15/03S	67,064.57	0.00
350,000	JM SMUCKER CO 6.2000 23-33 15/11S	387,263.33	0.03
250,000	JOHN DEERE CAPI 0.7000 21-26 15/01S	239,709.83	0.02
150,000	JOHN DEERE CAPI 2.25 19-26 14/09S	145,435.28	0.01
150,000	JOHN DEERE CAPI 2.4500 20-30 09/01S	138,905.59	0.01
150,000	JOHN DEERE CAPI 2.8000 19-29 18/07S	141,988.55	0.01
270,000	JOHN DEERE CAPI 3.0500 18-28 06/01S	262,497.85	0.02
250,000	JOHN DEERE CAPI 4.5000 24-27 08/01S	253,172.55	0.02
200,000	JOHN DEERE CAPI 4.8500 24-27 05/03S	204,094.97	0.01
150,000	JOHN DEERE CAPI 5.0500 23-26 03/03S	152,218.82	0.01
200,000	JOHN DEERE CAPI 5.1500 23-26 08/09S	204,665.66	0.01
250,000	JOHN DEERE CAPITAL 1.05 21-26 17/06S	238,249.06	0.02
200,000	JOHN DEERE CAPITAL 1.45 21-31 15/01S	170,676.91	0.01
150,000	JOHN DEERE CAPITAL 1.7 22-27 11/01S	142,624.03	0.01
50,000	JOHN DEERE CAPITAL 2.35 22-27 08/03S	48,125.18	0.00
100,000	JOHN DEERE CAPITAL 2.8 17-27 08/09S	96,821.60	0.01
200,000	JOHN DEERE CAPITAL 3.4 15-25 11/09S	198,617.57	0.01
250,000	JOHN DEERE CAPITAL 3.45 19-29 07/03S	244,242.18	0.02
150,000	JOHN DEERE CAPITAL 3.9 22-32 07/06S7/06S	146,241.57	0.01
200,000	JOHN DEERE CAPITAL 4.0500 22-25 08/09S	199,746.15	0.01
150,000	JOHN DEERE CAPITAL 4.15 22-27 15/09S/09S	151,112.03	0.01
300,000	JOHN DEERE CAPITAL 4.2 24-27 15/07S	302,647.64	0.02
150,000	JOHN DEERE CAPITAL 4.35 22-32 15/09S	151,057.66	0.01
300,000	JOHN DEERE CAPITAL 4.4 24-31 08/09S	302,425.59	0.02
300,000	JOHN DEERE CAPITAL 4.5 24-29 16/01S	305,624.86	0.02
400,000	JOHN DEERE CAPITAL 4.7 23-30 10/06S	411,857.26	0.03
300,000	JOHN DEERE CAPITAL 4.7500 23-28 20/01S	307,172.56	0.02
345,000	JOHN DEERE CAPITAL 4.8 23-26 09/01S	348,253.61	0.02
300,000	JOHN DEERE CAPITAL 4.8500 24-29 11/06S	309,816.89	0.02
50,000	JOHN DEERE CAPITAL 4.85 22-29 11/10S	51,773.24	0.00
250,000	JOHN DEERE CAPITAL 4.9000 24-31 07/03S	259,240.70	0.02
250,000	JOHN DEERE CAPITAL 4.9 23-28 03/03S	257,458.87	0.02
100,000	JOHN DEERE CAPITAL 4.9 24-27 11/06S	102,495.04	0.01
450,000	JOHN DEERE CAPITAL 4.9500 23-28 14/07S	464,485.35	0.03
300,000	JOHN DEERE CAPITAL 5.05 24-34 12/06S	313,160.67	0.02
250,000	JOHN DEERE CAPITAL 5.1 24-34 11/04S	261,715.96	0.02
300,000	JOHN DEERE CAPITAL 5.15 23-33 08/09S	316,763.68	0.02
100,000	JOHN DEERE CAPITAL C 1.50 21-28 06/03S	92,145.99	0.01
150,000	JOHN DEERE CAPITAL C 1.75 20-27 09/03S	142,336.17	0.01
130,000	JOHN DEERE CAPITAL C 5.3 23-25 08/09S	131,284.49	0.01
200,000	JOHN DEERE CAPITAL COR 3.35 22-29 18/04S	194,707.06	0.01
250,000	JOHN DEERE CAPITAL CORP 1.3 21-26 13/10S	237,059.47	0.02
150,000	JOHN DEERE CAPITAL CORP 2.0 21-31 17/06S	130,868.92	0.01
625,000	JOHNSON AND JOHNSON 2.45 16-26 01/03S	613,189.90	0.04
450,000	JOHNSON AND JOHNSON 2.90 17-28 15/01S	439,085.57	0.03
227,000	JOHNSON AND JOHNSON 2.95 17-27 03/03S	223,043.14	0.02
350,000	JOHNSON AND JOHNSON 3.40 17-38 15/01S	313,898.29	0.02
250,000	JOHNSON AND JOHNSON 3.50 17-48 15/01S	208,046.63	0.01
250,000	JOHNSON AND JOHNSON 3.55 16-36 01/03S	233,628.02	0.02
350,000	JOHNSON AND JOHNSON 3.625 17-37 03/03S	324,960.87	0.02
500,000	JOHNSON AND JOHNSON 3.70 16-46 01/03S	435,936.32	0.03
300,000	JOHNSON AND JOHNSON 3.75 17-47 03/03S	260,691.50	0.02
170,000	JOHNSON AND JOHNSON 4.5 10-40 01/09S	170,992.13	0.01
173,000	JOHNSON AND JOHNSON 4.5 13-43 05/12S	173,553.76	0.01
100,000	JOHNSON AND JOHNSON 6.95 99-29 01/09S	114,643.65	0.01
115,000	JOHNSON CONTROLS 4.95 16-64 02/07S	107,481.98	0.01
200,000	JOHNSON CONTROLS INTL 3.90 16-26 14/02S	198,579.77	0.01
250,000	JOHNSON CONTROLS INTL 4.50 17-47 15/02S	223,798.34	0.02
50,000	JOHNSON CONTROLS INTL 6.0 16-36 15/01S	54,691.42	0.00
300,000	JOHNSON JOHNSON 0.55 20-25 25/08S	290,577.22	0.02
351,000	JOHNSON JOHNSON 0.95 20-27 25/08S	325,306.58	0.02
550,000	JOHNSON JOHNSON 1.3 20-30 25/08S	478,055.54	0.03
250,000	JOHNSON JOHNSON 2.1 20-40 25/08S	181,252.12	0.01
100,000	JOHNSON JOHNSON 2.25 20-50 25/08S	64,732.52	0.00
53,000	JOHNSON JOHNSON 2.45 20-60 25/08S	33,159.86	0.00
240,000	JOHNSON JOHNSON 4.375 13-33 05/12S	247,758.79	0.02
350,000	JOHNSON JOHNSON 4.8000 24-29 01/06S	364,317.60	0.02
80,000	JOHNSON JOHNSON 4.85 11-41 15/05S	82,927.82	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	JOHNSON JOHNSON 4.9000 24-31 06/01S	315,204.13	0.02
400,000	JOHNSON JOHNSON 4.9500 24-34 01/06S	424,037.88	0.03
65,000	JOHNSON JOHNSON 4.95 03-33 15/05S	69,690.38	0.00
200,000	JOHNSON JOHNSON 5.2500 24-54 01/06S	216,591.78	0.01
140,000	JOHNSON JOHNSON 5.85 08-38 15/07S	160,292.16	0.01
327,000	JOHNSON JOHNSON 5.95 07-37 15/08S	377,587.89	0.03
50,000	JPM CHASE 1.05 20-27 23/06S	46,543.84	0.00
900,000	JPMORGAN CHASE & CO 1.953 21-32 04/02S	772,914.51	0.05
773,000	JPMORGAN CHASE & CO 2.522 20-31 22/04S	702,420.70	0.05
470,000	JPMORGAN CHASE & CO 3.109 20-41 22/04S	378,597.81	0.03
700,000	JPMORGAN CHASE & CO 3.109 20-51 22/04S	517,066.79	0.03
630,000	JPMORGAN CHASE & CO 3.157 21-42 22/04S	505,282.92	0.03
550,000	JPMORGAN CHASE & CO 3.2 16-26 15/06S	542,167.08	0.04
1,103,000	JPMORGAN CHASE & CO 3.328 21-52 22/04S	851,526.90	0.06
200,000	JPMORGAN CHASE & CO 3.625 16-27 01/12S	196,903.72	0.01
600,000	JPMORGAN CHASE & CO 4.125 14-26 15/12S	599,733.17	0.04
450,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	452,936.49	0.03
350,000	JPMORGAN CHASE & CO 4.85 14-44 01/02S	348,125.92	0.02
550,000	JPMORGAN CHASE & CO 4.95 15-45 01/06S	548,687.77	0.04
405,000	JPMORGAN CHASE & CO 5.4 11-42 06/01S	431,361.60	0.03
533,000	JPMORGAN CHASE & CO 5.6 11-41 15/07S	579,335.33	0.04
717,000	JPMORGAN CHASE & CO 6.4 08-38 15/05S	845,357.06	0.06
100,000	JPMORGAN CHASE & CO 7.625 96-26 15/10S	106,753.99	0.01
200,000	JPMORGAN CHASE & CO 8 97-27 29/04S	219,271.74	0.01
650,000	JPMORGAN CHASE -28 22/04S	670,198.41	0.05
600,000	JP MORGAN CHASE 3.30 16-26 01/04S	592,642.08	0.04
900,000	JPMORGAN CHASE -30 22/04S	944,862.53	0.06
850,000	JP MORGAN CHASE 5.336 24-35 23/01S	888,731.05	0.06
383,000	JPMORGAN CHASE 5.50 10-40 15/10S	409,870.04	0.03
800,000	JPMORGAN CHASE 5.7660 24-35 22/04S	861,428.60	0.06
400,000	JP MORGAN CHASE AND 1.764 20-31 19/11S	344,019.70	0.02
131,000	JP MORGAN CHASE AND 8.75 18-30 01/09S	158,719.50	0.01
750,000	JPMORGAN CHASE BANK 5.11 23-26 08/12S	766,626.05	0.05
575,000	JPMORGAN CHASE CO 1.04 21-27 04/02S	549,632.49	0.04
700,000	JPMORGAN CHASE CO 1.045 20-26 19/11S	672,888.32	0.05
1,087,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	1,041,825.80	0.07
550,000	JPMORGAN CHASE CO 2.069 21-29 01/06S	508,869.69	0.03
900,000	JPMORGAN CHASE CO 2.58 21-32 22/04S	802,552.70	0.05
700,000	JPMORGAN CHASE CO 2.95 16-26 01/10S	685,714.11	0.05
766,000	JPMORGAN CHASE CO 2.956 20-31 13/05S	704,968.53	0.05
600,000	JPMORGAN CHASE CO 4.586 22-33 26/04S	600,003.48	0.04
300,000	JPMORGAN CHASE SUB 5.625 13-43 16/08S	325,889.62	0.02
200,000	JUNIPER NETWORK 3.7500 19-29 15/08S	192,890.49	0.01
100,000	JUNIPER NETWORKS 5.95 11-41 15/03S	103,190.72	0.01
100,000	JUNIPER NETWORKS INC 1.2 20-25 10/12S	95,783.04	0.01
150,000	JUNIPER NETWORKS INC 2.0 20-30 10/12S	128,627.04	0.01
100,000	KELLANOVA 2.1 20-30 01/06S	89,647.54	0.01
500,000	KELLANOVA 3.25 16-26 01/04S	492,075.64	0.03
90,000	KELLANOVA 3.40 17-27 15/11S	87,993.22	0.01
80,000	KELLANOVA 4.300 18-28 15/05S	80,315.60	0.01
200,000	KELLANOVA 4.50 16-46 01/04S	182,208.33	0.01
50,000	KELLANOVA 5.250 23-33 01/03S	52,294.51	0.00
50,000	KELLANOVA 5.7500 24-54 16/05S	54,173.47	0.00
200,000	KELLANOVA 7.45 01-31 01/04S	232,030.64	0.02
370,000	KENVUE INC 4.90 23-33 22/03S	382,896.69	0.03
350,000	KENVUE INC 5.000 23-24 22/03S	365,408.23	0.02
300,000	KENVUE INC 5.05 23-28 22/03S	310,451.56	0.02
500,000	KENVUE INC 5.05 23-53 22/03S	512,885.82	0.03
250,000	KENVUE INC 5.20 23-63 22/03S	256,348.97	0.02
200,000	KENVUE INC 5.35 23-26 22/03S	203,802.86	0.01
100,000	KEURIG DR PEPPE 3.3500 21-51 15/03S	74,122.99	0.01
150,000	KEURIG DR PEPPE 5.1000 24-27 15/03S	153,401.65	0.01
25,000	KEURIG DR PEPPER 3.43 16-27 15/06S	24,519.53	0.00
250,000	KEURIG DR PEPPER 4.5 15-45 15/11S	228,051.16	0.02
400,000	KEURIG DR PEPPER 4.5 22-52 15/04S	362,043.79	0.02
300,000	KEURIG DR PEPPER INC2.25 21-31 15/03S	263,785.68	0.02
100,000	KEURIG DR PEPPER INC 2.55 16-26 15/09S	97,020.43	0.01
150,000	KEURIG DR PEPPER INC 3.2000 20-30 01/05S	141,554.60	0.01
410,000	KEURIG DR PEPPER INC 3.8 20-50 13/04S	331,649.81	0.02
300,000	KEURIG DR PEPPER INC 3.95 22-29 15/04S4S	296,449.87	0.02
200,000	KEURIG DR PEPPER INC 4.05 22-32 15/04S	194,985.75	0.01
200,000	KEURIG DR PEPPER INC 4.42 16-46 15/12S	179,713.34	0.01
330,000	KEURIG DR PEPPER INC 4.597 19-28 25/05S	334,143.15	0.02
200,000	KEURIG DR PEPPER INC 5.0500 24-29 15/03S	206,315.19	0.01
200,000	KEURIG DR PEPPER INC 5.2000 24-31 15/03S	208,776.92	0.01
150,000	KEURIG DR PEPPER INC 5.3000 24-34 15/03S	157,027.56	0.01
300,000	KEY BANK NA 4.9000 22-32 08/08S	291,682.99	0.02
280,000	KEY BANK NA 5.0000 23-33 26/01S	277,443.44	0.02
250,000	KEYBANK NATL ASSOCIA 4.7 23-26 26/01S	250,271.30	0.02
250,000	KEYBANK NATL ASSOCIA 5.85 22-27 15/11S	259,114.59	0.02
300,000	KEYBANK NATL ASSOCIA 6.95 98-28 01/02S	317,820.85	0.02
250,000	KEYCORP 2.25 20-27 06/02S	236,712.38	0.02
200,000	KEYCORP 2.5500 19-29 01/10S	181,248.48	0.01
200,000	KEYCORP 4.1000 18-28 30/04S	196,933.13	0.01
80,000	KEYCORP 4.15 18-25 29/10S	79,539.92	0.01
200,000	KEYSIGHT TECHNOLOGIES 3.0 19-29 30/10S	186,763.31	0.01
200,000	KEYSIGHT TECHNOLOGIES 4.6 17-27 06/04S	201,226.18	0.01
50,000	KILROY REALTY LP 2.65 21-33 15/11S	39,129.63	0.00
200,000	KILROY REALTY LP 3.05 19-30 15/02S	178,781.09	0.01
270,000	KILROY REALTY LP 4.375 15-25 01/10	268,565.23	0.02
80,000	KILROY REALTY LP 4.75 18-28 15/12S	79,421.35	0.01
150,000	KILROY REALTY LP 6.25 24-36 15/01S	153,609.29	0.01
50,000	KIMBERLY-CLARK2.75 16-26 15/02S	49,129.58	0.00
250,000	KIMBERLY-CLARK 3.2000 19-29 25/04S	242,215.04	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	KIMBERLY CLARK 3.20 16-46 30/07S	115,490.53	0.01
50,000	KIMBERLY CLARK 4.5 23-33 16/02S	50,926.29	0.00
150,000	KIMBERLY-CLARK CORP 1.05 20-27 11/09S	138,098.71	0.01
250,000	KIMBERLY-CLARK CORP 3.1 20-30 26/03S	238,523.20	0.02
200,000	KIMBERLY-CLARK CORP 3.90 17-47 04/05S	170,672.82	0.01
150,000	KIMBERLY-CLARK CORP 3.95 18-28 01/11S	150,013.30	0.01
250,000	KIMBERLY-CLARK CORP 6.625 07-37 01/08S	299,962.25	0.02
100,000	KIMBERLY CLARK TAIWAN 2.0 21-31 02/11S	87,404.52	0.01
150,000	KIMBERLY CLARK TAIWAN 2.875 20-50 07/02S	107,822.99	0.01
50,000	KIMBERLY CLARK TAIWAN 5.3 11-41 01/03S	52,376.13	0.00
100,000	KIMCO REALTY CORP 1.9000 20-28 01/03S	92,226.58	0.01
100,000	KIMCO REALTY CORP 2.2500 21-31 01/12S	85,290.18	0.01
180,000	KIMCO REALTY CORP 2.7 20-30 13/07S	163,530.77	0.01
200,000	KIMCO REALTY CORP 2.80 16-26 01/10S	194,029.93	0.01
100,000	KIMCO REALTY CORP 3.2000 22-32 01/04S	90,551.96	0.01
50,000	KIMCO REALTY CORP 3.70 19-49 01/10S	38,722.87	0.00
290,000	KIMCO REALTY CORP 3.8000 17-27 01/04S	286,416.52	0.02
100,000	KIMCO REALTY CORP 4.125 16-46 01/12S	81,799.53	0.01
63,000	KIMCO REALTY CORP 4.25 15-45 01/04S	54,110.29	0.00
200,000	KIMCO REALTY CORP 4.6 22-33 01/02S	198,452.91	0.01
100,000	KIMCO REALTY CORP 6.40 23-34 01/03S	111,297.74	0.01
100,000	KIMCO REALTY CORPÂ 4.45 17-47 01/09S	86,443.52	0.01
200,000	KIMCO REALTY OP 4.8500 24-35 01/03S	198,575.59	0.01
200,000	KLA CORP 3.3000 20-50 01/03S	151,128.78	0.01
200,000	KLA CORP 5.25 22-62 15/07S	205,550.32	0.01
300,000	KLA CORPORATION 4.1 19-29 15/03S	301,496.11	0.02
300,000	KLA CORPORATION 4.65 22-32 15/07S	307,013.33	0.02
350,000	KLA CORPORATION 4.9500 22-52 15/07S	347,730.63	0.02
100,000	KLA-TENCOR CORP 5.0000 19-49 15/03S	99,395.99	0.01
100,000	KLA TENCOR CORPORATI 4.7 24-34 01/02S	101,972.28	0.01
950,000	KRAFT HEINZ FOODS 4.375 16-46 01/06S	840,795.71	0.06
50,000	KRAFT HEINZ FOODS 4.6250 18-29 30/01S	50,873.59	0.00
50,000	KRAFT HEINZ FOODS 4.6250 21-39 01/10S	47,748.80	0.00
500,000	KRAFT HEINZ FOODS CO 3.00 16-26 01/06S	489,962.32	0.03
450,000	KRAFT HEINZ FOODS CO 3.875 20-27 15/05SS	446,733.99	0.03
100,000	KRAFT HEINZ FOODS CO 4.25 20-31 01/03S	99,714.81	0.01
400,000	KRAFT HEINZ FOODS CO 4.875 21-49 01/10S	376,621.82	0.03
300,000	KRAFT HEINZ FOODS CO 5.00 12-42 04/06S	292,987.94	0.02
200,000	KRAFT HEINZ FOODS CO 5.00 16-35 15/07S	206,007.27	0.01
410,000	KRAFT HEINZ FOODS CO 5.20 16-45 15/07S	404,287.86	0.03
200,000	KRAFT HEINZ FOODS CO 5.5 20-50 01/06S	205,395.05	0.01
200,000	KRAFT HEINZ FOODS CO 6.50 12-40 09/02S	226,623.07	0.02
234,000	KRAFT HEINZ FOODS CO 6.875 12-39 26/01S	275,875.39	0.02
100,000	KROGER CO 1.7 21-31 12/01S	84,638.67	0.01
200,000	KROGER CO 2.2 20-30 28/04S	178,116.77	0.01
200,000	KROGER CO 2.65 16-26 15/10S	194,100.54	0.01
100,000	KROGER CO 3.50 16-26 01/02S	98,834.46	0.01
250,000	KROGER CO 3.70 17-27 01/08S	246,961.36	0.02
163,000	KROGER CO 3.875 16-46 15/10S	130,989.62	0.01
250,000	KROGER CO 3.95 20-50 13/01S	201,642.64	0.01
350,000	KROGER CO 4.45 17-47 01/02S	307,682.81	0.02
200,000	KROGER CO 4.50 19-29 15/01S	201,947.05	0.01
450,000	KROGER CO 4.6% 24-27 15/08S	453,879.89	0.03
300,000	KROGER CO 4.65 17-48 15/01S	271,361.87	0.02
400,000	KROGER CO 4.65 24-29 15/09S	402,269.32	0.03
100,000	KROGER CO 4.7 24-26 15/08S	100,717.30	0.01
300,000	KROGER CO 4.9 24-31 15/09S	301,936.15	0.02
600,000	KROGER CO 5.000 24-34 15/09S	605,253.14	0.04
191,000	KROGER CO 5.15 13-43 01/08S	186,846.02	0.01
50,000	KROGER CO 5.4000 10-40 15/07S	50,681.73	0.00
650,000	KROGER CO 5.500 24-54 15/09S	653,926.97	0.04
500,000	KROGER CO 5.65 24-64 15/09S	502,756.06	0.03
100,000	KROGER CO 6.9 08-38 15/04S	117,192.55	0.01
250,000	KROGER CO 7.50 01-31 01/04S	289,989.39	0.02
150,000	KYNDRYL HOLDINGS 2.7 22-28 15/10S	138,697.22	0.01
130,000	KYNDRYL HOLDINGS INC 2.05 22-26 15/10S	123,607.95	0.01
200,000	KYNDRYL HOLDINGS INC 3.15 22-31 15/10S	175,861.96	0.01
150,000	KYNDRYL HOLDINGS INC 6.35 24-34 20/02S	160,332.79	0.01
200,000	KYNDRYL HOLDINGS INCO 4.1 22-41-15/10S	161,282.72	0.01
200,000	LAB CORP OF AMERICA HLD 3.6 17-27 01/09S	196,224.27	0.01
150,000	LABO CORP OF AMERICA 2.95 19-29 01/12S	139,546.92	0.01
200,000	LABORA CORP OF AMER HOL 2.7 21-31 01/06S	178,592.96	0.01
250,000	LABORATORY CORP 4.350 24-30 01/04S	248,157.39	0.02
200,000	LABORATORY CORP 4.550 24-32 01/04S	197,896.40	0.01
300,000	LABORATORY CORP 4.70 15-45 01/02S	275,592.37	0.02
300,000	LABORATORY CORP 4.800 24-34 01/10S	296,601.25	0.02
52,000	LACLEDE GAS 3.3 21-51 01/06S	37,525.71	0.00
200,000	LAM RESEARCH CORP 1.9 20-30 05/05S	176,702.06	0.01
200,000	LAM RESEARCH CORP 2.875 20-50 15/06S	139,700.55	0.01
50,000	LAM RESEARCH CORP 3.125 20-60 05/05S	34,512.10	0.00
200,000	LAM RESEARCH CORP 3.75 19-26 15/03S	198,988.38	0.01
300,000	LAM RESEARCH CORP 4.0000 19-29 15/03S	299,736.61	0.02
200,000	LAM RESEARCH CORP 4.8750 19-49 15/03S	195,762.90	0.01
150,000	LAZARD GROUP LLC 4.375 19-29 11/03S	148,561.92	0.01
150,000	LAZARD GROUP LLC 4.5 18-28 19/09S	149,194.60	0.01
200,000	LAZARD GROUP LLC 6.0000 24-31 15/03S	210,904.24	0.01
200,000	LEAR CORP 2.60 21-32 15/01S	170,144.34	0.01
100,000	LEAR CORP 3.5000 20-30 30/05S	93,746.44	0.01
50,000	LEAR CORP 3.55 21-52 15/01S	35,244.36	0.00
80,000	LEAR CORP 3.8000 17-27 15/09S	78,633.45	0.01
150,000	LEAR CORP 4.2500 19-29 15/05S	147,788.63	0.01
160,000	LEAR CORP 5.25 19-49 15/05S	149,683.89	0.01
190,000	LEGGETT AND PLATT 3.5000 21-51 15/11S	128,335.49	0.01
150,000	LEGGETT AND PLATT 4.4000 19-29 15/03S	144,334.15	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	LEGGETTANDPLATT INC 3.50 17-27 15/11S	144,266.83	0.01
100,000	LEGG MASON INC 4.75 16-26 15/03S	100,628.98	0.01
145,000	LEGG MASON INC 5.625 14-44 15/01S	151,307.84	0.01
100,000	LENNOX INTERNATIONAL 1.70 20-27 01/08S	93,366.17	0.01
150,000	LGATE 3.1 22-27 15/08S	147,754.69	0.01
150,000	LINCOLN NATIONAL 3.4 22-32 3.4 01/03S	136,650.33	0.01
200,000	LINCOLN NATIONAL 5.8520 24-34 15/03S	210,446.31	0.01
185,000	LINCOLN NATIONAL CORP 3.05 19-30 15/01S	171,701.61	0.01
180,000	LINCOLN NATIONAL CORP 3.4 20-31 15/05S	166,807.82	0.01
50,000	LINCOLN NATIONAL CORP 3.8 18-28 01/03S	49,072.31	0.00
160,000	LINCOLN NATIONAL CORP 4.35 18-48 01/03S	131,282.12	0.01
30,000	LINCOLN NATIONAL CORP 4.375 20-50 15/05S	24,485.00	0.00
150,000	LINCOLN NATIONAL CORP 6.3 07-37 09/10S	163,814.24	0.01
100,000	LINCOLN NATIONAL CORP 7.00 10-40 15/06S	115,075.91	0.01
250,000	LINDE INC 3.20 15-26 30/01S	247,384.62	0.02
100,000	LINDE INC 4.7 22-25 05/12S	100,732.86	0.01
250,000	LKQ CORP 5.75 23-28 15/06S	259,421.31	0.02
150,000	LKQ CORP 6.25 23-33 15/06S	159,114.32	0.01
350,000	LOWE'S COMPANIES INC 2.625 21-31 31/03S	314,524.18	0.02
500,000	LOWE'S COS INC 1.7000 20-30 15/10S	430,010.11	0.03
600,000	LOWE'S COS INC 3.0000 20-50 15/10S	407,907.48	0.03
350,000	LOWE'S COS INC 4.8000 23-26 01/04S	352,865.85	0.02
430,000	LOWE'S COS INC 5.6250 22-53 15/04S	447,448.69	0.03
300,000	LOWE S CO INC 2.50 16-26 15/04S	293,099.57	0.02
350,000	LOWES CO INC 4.5 20-30 15/04S	354,400.72	0.02
150,000	LOWE S CO INC 4.55 19-49 05/04S	133,258.05	0.01
400,000	LOWE S COMPANIES 3.10 17-27 03/05S	390,049.83	0.03
150,000	LOWE S COMPANIES 3.50 21-51 01/04S	111,009.65	0.01
400,000	LOWE S COMPANIES 3.70 16-46 15/04S	317,710.06	0.02
300,000	LOWE S COMPANIES 3.75 22-32 01/04S	286,238.66	0.02
450,000	LOWE S COMPANIES 4.25 22-25 01/04S	380,616.03	0.03
350,000	LOWE S COMPANIES 4.45 22-62 01/04S	296,506.60	0.02
245,000	LOWE S COMPANIES 5.8 22-62 15/09S	256,361.35	0.02
130,000	LOWE S COMPANIES 5.85 23-63 01/04S	137,588.34	0.01
200,000	LOWE S COMPANIES INC 4.4 22-25 08/09S	199,938.06	0.01
100,000	LOWE S COMPANIES INC 4.65 12-42 15/04S	93,817.51	0.01
200,000	LOWE S COS INC 1.3000 20-28 15/04S	181,552.75	0.01
300,000	LOWE S COS INC 1.7000 21-28 15/09S	273,385.21	0.02
200,000	LOWE S COS INC 2.8000 21-41 15/09S	146,805.01	0.01
250,000	LOWE S COS INC 3.3500 22-27 01/04S	245,400.15	0.02
80,000	LOWE S COS INC 3.375 15-25 15/09S	79,231.12	0.01
650,000	LOWE S COS INC 3.6500 19-29 05/04S	634,207.22	0.04
400,000	LOWE S COS INC 4.05 17-47 03/05S	334,843.76	0.02
100,000	LOWE S COS INC 4.375 15-45 15/09S	88,399.77	0.01
100,000	LOWE S COS INC 5.0000 20-40 15/04S	98,899.05	0.01
350,000	LOWE S COS INC 5.0000 22-33 15/04S	360,646.12	0.02
100,000	LOWE S COS INC 5.1250 20-50 15/04S	97,755.92	0.01
300,000	LOWE S COS INC 5.1500 23-33 01/07S	312,614.72	0.02
150,000	LOWE S COS INC 5.7500 23-53 01/07S	158,375.28	0.01
130,000	LPL HOLDINGS 5.7 24-27 20/05S	132,922.53	0.01
100,000	LPL HOLDINGS INC 6.0000 24-34 20/05S	104,478.09	0.01
300,000	LPL HOLDINGS INC 6.7500 23-28 17/11S	322,540.01	0.02
50,000	LXP INDUSTRIAL 2.3750 21-31 01/10S	41,876.50	0.00
100,000	LXP INDUSTRIAL 2.7000 20-30 15/09S	88,890.31	0.01
50,000	LYB INTERNATIONAL FI 3.375 20-40 08/10S	39,493.40	0.00
130,000	LYB INT FINANCE 2.2500 20-30 01/10S	115,202.72	0.01
126,000	LYB INT FINANCE 3.8000 20-60 01/10S	92,800.40	0.01
327,000	LYB INT FINANCE 4.2000 19-49 15/10S	268,179.22	0.02
300,000	LYB INT FINANCE 5.6250 23-33 15/05S	319,221.69	0.02
300,000	LYB INTL FINANCE III 3.625 20-51 01/04SS	223,260.61	0.02
350,000	LYB INTL FINANCE III 4.20 20-50 01/05S	286,982.76	0.02
200,000	LYB INTL FINANCE III 5.5 24-34 01/03S	208,206.25	0.01
300,000	MAGELLAN MIDSTREAM 5.00 24-26 01/03U	301,509.98	0.02
500,000	MANUFACTURERS TRADE 4.65 23-26 27/01S	499,487.18	0.03
250,000	MANUF AND TRADERS 4.7000 23-28 27/01S	251,216.51	0.02
100,000	MARATHON PETROLEUM 4.50 19-48 01/04S	84,732.42	0.01
350,000	MARATHON PETROLEUM 4.75 14-44 15/09S	312,004.34	0.02
200,000	MARATHON PETROLEUM 5.125 19-26 15/12S	203,142.12	0.01
400,000	MARATHON PETROLEUM 6.50 11/41 01/03S	435,571.77	0.03
50,000	MARATHON PETROLEUM C 5 14-54 15/09S	44,423.20	0.00
130,000	MARATHON PETROLEUM CORP 3.8 18-28 01/04S	127,790.90	0.01
150,000	MARSH & MCLENNA 5.4500 23-53 15/03S	156,066.31	0.01
150,000	MARSH AND MCLENNA 4.2000 18-48 01/03S	131,247.54	0.01
450,000	MARSH AND MCLENNA 4.3750 19-29 15/03S	454,892.40	0.03
100,000	MARSH AND MC LENNAN 5.15 24-34 15/03S	104,758.07	0.01
50,000	MARSH AND MC LENNAN 5.4 23-33 15/09S	53,367.79	0.00
300,000	MARSH AND MC LENNAN 5.7 23-53 15/09S	322,374.42	0.02
100,000	MARSH AND MC LENNAN 5.75 22-32 01/11S	108,887.44	0.01
150,000	MARSH AND MC LENNAN 6.25 22-52 01/11S	174,595.40	0.01
50,000	MARSH MCLENNA 5.4500 24-54 15/03S	51,846.33	0.00
50,000	MARSH MC LENNA 5.8750 03-33 01/08S	54,996.32	0.00
200,000	MARSH MCLENNAN 3.75 15-26 14/03S	198,799.94	0.01
100,000	MARSH MCLENNAN 4.35 17-47 30/01S	89,516.00	0.01
550,000	MARSH MCLENNAN 4.75 19-39 15/03S	543,304.88	0.04
333,000	MARSH MC LENNAN 4.9 19-49 15/01S	319,262.72	0.02
200,000	MARSH MCLENNAN COS 2.25 20-30 07/05S	178,961.93	0.01
130,000	MARSH MCLENNAN COS 2.375 21-31 15/12S	113,996.65	0.01
260,000	MARTIN MARIETTA 2.4 21-31 15/07S02/07S	227,267.44	0.02
150,000	MARTIN MARIETTA 2.5 20-30 15/03S	136,765.09	0.01
150,000	MARTIN MARIETTA 3.5000 17-27 15/12S	147,016.16	0.01
200,000	MARTIN MARIETTA 4.2500 17-47 15/12S	172,804.15	0.01
50,000	MARTIN MARIETTA MATER 3.45 17-27 01/06S	49,085.80	0.00
300,000	MARTIN MARIETTA MATERIA 3.2 21-51 15/07S	215,607.76	0.01
100,000	MARVELL TECH 2.95 21-31 15/04S	90,309.84	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
350,000	MARVELL TECHNOLOGY 2.45 21-28 15/04S	326,578.14	0.02
150,000	MARVELL TECHNOLOGY I 5.75 23-29 15/02S	157,438.78	0.01
200,000	MARVELL TECHNOLOGY I 5.95 23-33 15/09S	214,684.76	0.01
200,000	MARVELL TECHNOLOGY INC 1.65 21-26 15/04S	191,742.07	0.01
200,000	MASCO CORP 1.5 21-28 15/02S	182,141.50	0.01
80,000	MASCO CORP 2.0000 20-30 01/10S	69,741.20	0.00
122,000	MASCO CORP 2 21-31 04/03S	105,253.56	0.01
100,000	MASCO CORP 3.125 21-51 04/03S	69,165.99	0.00
50,000	MASCO CORP 3.5 17-27 15/11S	48,849.79	0.00
200,000	MASCO CORP 4.5000 17-47 15/05S	176,465.62	0.01
350,000	MASTEC INC 5.9000 24-29 15/06S	364,569.38	0.02
150,000	MASTERCARD INC 1.9 21-31 04/03S	131,501.71	0.01
200,000	MASTERCARD INC 2.0000 21-31 18/11S	172,827.37	0.01
200,000	MASTERCARD INC 2.9500 16-26 21/11S	196,189.72	0.01
400,000	MASTERCARD INC 2.9500 19-29 01/06S	383,279.70	0.03
250,000	MASTERCARD INC 2.95 21-51 15/03S	178,041.21	0.01
250,000	MASTERCARD INC 3.3000 20-27 26/03S	246,484.56	0.02
450,000	MASTERCARD INC 3.3500 20-30 26/03S	434,722.31	0.03
125,000	MASTERCARD INC 3.5 18-28 26/02S	123,496.37	0.01
300,000	MASTERCARD INC 3.65 19-49 01/06S	245,855.28	0.02
200,000	MASTERCARD INC 3.8 16-46 21/11S	170,394.71	0.01
400,000	MASTERCARD INC 3.85 20-50 26/03S	338,006.08	0.02
125,000	MASTERCARD INC 3.950 18-48 26/02S	108,714.66	0.01
400,000	MASTERCARD INC 4.350 24-32 15/01S	402,233.14	0.03
250,000	MASTERCARD INC 4.55 24-35 15/01S	251,443.97	0.02
200,000	MASTERCARD INC 4.85 23-33 09/03S	207,893.15	0.01
200,000	MASTERCARD INC 4.8750 23-28 09/03S	206,532.52	0.01
450,000	MASTERCARD INC 4.8750 24-34 09/05S	465,543.24	0.03
150,000	MATTEL INC 5.45 11-41 01/11S	143,440.85	0.01
150,000	MCCORMICK AND CO 0.9000 21-26 15/02S	143,304.00	0.01
200,000	MCCORMICK CO 4.9500 23-33 15/04S	205,293.94	0.01
150,000	MCCORMICK CO INC 2.5 20-30 15/04S	136,352.63	0.01
250,000	MCCORMICK CO INC 3.4 17-27 15/08S	244,902.53	0.02
300,000	MCDONALD'S CORP 3.5 20-27 27/03S	295,797.52	0.02
380,000	MCDONALD'S CORP 3.6 20-30 27/03S	368,835.28	0.02
300,000	MCDONALD'S CORP 3.8 18-28 01/04S	297,130.28	0.02
100,000	MCDONALD'S CORP 4.2 20-50 27/03S	86,439.50	0.01
250,000	MCDONALD'S CORP 4.6000 22-32 09/09S	254,297.77	0.02
50,000	MC DONALD S 3.70 12-42 15/02S	42,045.76	0.00
550,000	MCDONALD S 3.70 15-26 30/01S	546,723.92	0.04
350,000	MC DONALD S 5.15 22-52 09/09S	350,693.68	0.02
50,000	MC DONALD S 5.45 23-53 14/08S	52,121.57	0.00
136,000	MCDONALD S CORP 2.125 20-30 01/03S	122,475.46	0.01
250,000	MCDONALD S CORP 2.6250 19-29 01/09S	234,250.83	0.02
300,000	MCDONALD S CORP 3.50 17-27 01/03S	296,330.69	0.02
500,000	MCDONALD S CORP 3.6250 19-49 01/09S	393,807.30	0.03
150,000	MC DONALD S CORP 3.625 13-43 01/05S	123,569.68	0.01
250,000	MCDONALD S CORP 4.4500 18-48 01/09S	227,073.59	0.02
400,000	MCDONALD S CORP 4.45 17-47 01/03S	365,080.20	0.02
200,000	MCDONALD S CORP 4.60 15-45 26/05S	187,139.32	0.01
150,000	MCDONALD S CORP 4.7 15-35 09/12S	151,605.72	0.01
50,000	MC DONALD S CORP 4.8 23-28 14/08S	51,308.86	0.00
486,000	MC DONALD S CORP 4.875 15-45 09/12S	471,898.43	0.03
200,000	MCDONALD S CORP 4.95 23-33 14/08S	207,839.39	0.01
100,000	MCDONALD S CORP 5.2000 24-34 17/05S	105,709.45	0.01
250,000	MCDONALD S CORP 5.70 09-39 01/02S	271,937.17	0.02
425,000	MCDONALD S CORP 6.30 07-37 15/10S	484,616.62	0.03
150,000	MCDONALD S CORP 6.30 08-38 01/03S	171,009.06	0.01
150,000	MCKESSON CORP 0.9 20-25 03/12S	144,304.79	0.01
50,000	MCKESSON CORP 1.3 21-26 15/08S	47,548.05	0.00
150,000	MCKESSON CORP 3.95 18-28 16/02S	149,274.70	0.01
50,000	MCKESSON CORP 4.9000 23-28 15/07S	51,457.17	0.00
200,000	MCKESSON CORP 5.1000 23-33 15/07S	207,651.50	0.01
75,000	MCRMICK 4.2 17-47 15/08S	67,091.45	0.00
100,000	MDC HOLDINGS 3.9660 21-61 06/08S	85,819.56	0.01
150,000	MDC HOLDINGS 6.00 13-43 15/01S	159,533.39	0.01
75,000	MDC HOLDONGS 3.85 20-30 15/01S	72,125.71	0.00
205,000	MEAD JOHMSON NUTRIT 4.125 15-25 15/11S	204,374.77	0.01
200,000	MEAD JOHNSON NUTRI CO 5.9 10-39 01/11S	218,268.69	0.01
70,000	MEADWESTVACO CORP 7.95 01-31 15/02S	82,126.36	0.01
150,000	MEGA HEALTHCARE INV 4.5 15-27 01/04S	141,220.73	0.01
490,000	MERCEDES-BENZ FINANCE 8.50 01-31 18/01S	593,810.17	0.04
500,000	MERCK & CO INC 1.7000 21-27 10/06S	473,703.83	0.03
550,000	MERCK & CO INC 2.7500 21-51 10/12S	371,708.97	0.03
400,000	MERCK & CO INC 5.0000 23-53 17/05S	403,003.08	0.03
300,000	MERCK & CO INC 5.1500 23-63 17/05S	306,158.48	0.02
440,000	MERCK AND CO INC 0.75 20-26 24/02S	421,227.85	0.03
350,000	MERCK AND CO INC 1.4500 20-30 24/06S	303,435.62	0.02
500,000	MERCK AND CO INC 2.1500 21-31 10/12S	437,686.53	0.03
310,000	MERCK AND CO INC 2.35 20-40 24/06S	226,998.51	0.02
350,000	MERCK AND CO INC 2.45 20-50 24/06S	225,111.67	0.02
550,000	MERCK AND CO INC 2.9 21-61 10/12S	354,057.15	0.02
450,000	MERCK AND CO INC 3.40 19-29 07/03S	439,580.01	0.03
100,000	MERCK AND CO INC 3.60 12-42 15/09S	84,324.96	0.01
560,000	MERCK AND CO INC 3.70 15-45 10/02S	471,935.39	0.03
300,000	MERCK AND CO INC 3.9 19-39 07/03S	274,274.12	0.02
140,000	MERCK AND CO INC 4.0500 23-28 17/05S	141,234.03	0.01
365,000	MERCK AND CO INC 4.15 13-43 18/05S	333,289.18	0.02
200,000	MERCK AND CO INC 4.3 23-30 17/05S	202,878.86	0.01
200,000	MERCK AND CO INC 4.9 3-44 17/05S	201,056.93	0.01
500,000	MERCK AND CO INC 4 19-49 07/03S	433,413.58	0.03
100,000	MERCK AND CO INC 6.55 07-37 15/09S	118,057.61	0.01
300,000	MERCK CO INC 1.9 21-28 10/12S	276,612.59	0.02
420,000	MERCK CO INC 4.5 23-33 17/05S	426,714.57	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	MERCK SHARP 5.75 06-36 15/11S	165,983.03	0.01
100,000	MERCK SHARP 5.95 98-28 01/12S	107,492.15	0.01
100,000	METLIFE -E- TR2 4.721 14-44 15/12Q	94,846.83	0.01
41,000	METLIFE INC 10.75 09-39 01/08S	58,660.39	0.00
150,000	METLIFE INC 3.60 15-25 13/11A	148,908.54	0.01
300,000	METLIFE INC 4.05 15-45 01/03S	261,869.39	0.02
200,000	METLIFE INC 4.125 12-42 13/08S	178,848.52	0.01
350,000	METLIFE INC 4.55 20-30 23/03S	358,140.87	0.02
250,000	METLIFE INC 4.6 15-46 13/05S	236,710.93	0.02
250,000	METLIFE INC 4.875 13-43 13/11S	245,634.24	0.02
300,000	METLIFE INC 5.0000 22-52 15/07S	296,633.86	0.02
200,000	METLIFE INC 5.2500 23-54 15/01S	206,135.23	0.01
200,000	METLIFE INC 5.3000 24-34 15/12S	210,054.78	0.01
250,000	METLIFE INC 5.375 23-33 15/07S	265,768.49	0.02
350,000	METLIFE INC 5.7 05-35 15/06S	381,344.35	0.03
300,000	METLIFE INC 5.875 10-41 06/02S	327,206.03	0.02
250,000	METLIFE INC 6.375 04-15 15/06S	283,397.12	0.02
100,000	METLIFE INC 6.5 02-32 15/12S	113,861.60	0.01
100,000	MGIC INVESTMENT CORP 5.25 20-28 15/08S8S	99,321.26	0.01
250,000	MICROCHIP TECHNOLOGY 4.185 19-27 15/02S	249,284.17	0.02
350,000	MICROCHIP TECHNOLOGY 4.25 20-25 01/09S	348,734.33	0.02
300,000	MICROCHIP TECHNOLOGY 5.05 24-29 15/03S	308,080.10	0.02
300,000	MICRON TECHNOLOGY 2.703 21-32 15/04S/04S	262,083.45	0.02
150,000	MICRON TECHNOLOGY 3.3660 21-41 01/11S	116,401.59	0.01
150,000	MICRON TECHNOLOGY 4.975 19-26 06/02S	150,993.06	0.01
200,000	MICRON TECHNOLOGY 5.3270 19-29 06/02S	206,566.88	0.01
200,000	MICRON TECHNOLOGY 5.3750 23-28 15/04S	206,057.18	0.01
100,000	MICRON TECHNOLOGY 5.8750 23-33 09/02S	106,804.04	0.01
250,000	MICRON TECHNOLOGY 5.8750 23-33 15/09S	267,383.85	0.02
320,000	MICRON TECHNOLOGY 6.7500 22-29 01/11S	351,648.77	0.02
250,000	MICRON TECHNOLOGY INC 3.477 21-51 01/11S	182,919.95	0.01
250,000	MICRON TECHNOLOGY INC 4.663 19-30 15/02S	251,433.88	0.02
300,000	MICRON TECHNOLOGY INC 5.30 24-31 15/01S	311,786.78	0.02
100,000	MICROSOFT 1.35 23-50S	87,095.02	0.01
494,000	MICROSOFT 3.45 16-36 08/08S	460,583.82	0.03
188,000	MICROSOFT 3.50 12-42 15/11S	165,759.40	0.01
100,000	MICROSOFT 3.75 15-45 12/02S	91,452.07	0.01
180,000	MICROSOFT 4.00 15-55 12/02S	163,416.11	0.01
150,000	MICROSOFT 4.50 10-40 01/10S	153,977.15	0.01
81,000	MICROSOFT 4.50 17-57 06/02S	80,426.33	0.01
150,000	MICROSOFT 4.5 24-50S	147,969.95	0.01
1,200,000	MICROSOFT CORP 2.40 16-26 08/08S	1,170,403.57	0.08
500,000	MICROSOFT CORP 2.5 23-50S	338,651.20	0.02
1,830,000	MICROSOFT CORP 2.525 20-50 01/06S	1,255,835.12	0.08
1,012,000	MICROSOFT CORP 2.675 20-60 01/06S	667,585.80	0.05
1,828,000	MICROSOFT CORP 2.921 21-52 17/03S	1,341,851.71	0.09
658,000	MICROSOFT CORP 3.041 21-62 17/03S	472,269.27	0.03
815,000	MICROSOFT CORP 3.125 15-25 03/11S	807,383.28	0.05
1,170,000	MICROSOFT CORP 3.3 17-27 06/02S	1,159,273.05	0.08
100,000	MICROSOFT CORP 3.4000 24-27 15/06S	99,285.41	0.01
250,000	MICROSOFT CORP 3.40 24-26 15/09S	248,338.91	0.02
450,000	MICROSOFT CORP 3.50 15-35 12/02S	429,783.51	0.03
450,000	MICROSOFT CORP 3.70 16-46 08/08S	398,960.89	0.03
110,000	MICROSOFT CORP 3.95 16-56 08/08S	96,896.60	0.01
210,000	MICROSOFT CORP 4.10 17-37 06/02S	208,365.61	0.01
250,000	MICROSOFT CORP 4.2000 15-35 03/11S	253,294.98	0.02
300,000	MICROSOFT CORP 4.25 17-47 06/02S	297,720.41	0.02
326,000	MICROSOFT CORP 4.45 15-45 03/11S	329,664.99	0.02
200,000	MICROSOFT CORP 5.20 09-39 01/06S	221,658.44	0.01
200,000	MICROSOFT CORP 5.30 11-41 08/02S	232,985.99	0.02
100,000	MOHAWK INDUSTRI 3.6250 20-30 15/05S	96,021.84	0.01
200,000	MOHAWK INDUSTRI 5.8500 23-28 18/09S	210,869.13	0.01
200,000	MONDELEZ INTERNATIONAL 1.5 20-31 04/09S	168,817.61	0.01
218,000	MONDELEZ INTERNATIONAL 2.75 20-30 13/04S	202,167.09	0.01
50,000	MONDELEZ INTL 1.875 20-32 15/10S	41,752.92	0.00
325,000	MONDELEZ INTL 2.625 20-50 04/09S	211,382.52	0.01
450,000	MONDELEZ INTL 2.625 22-27 17/03S	434,642.51	0.03
200,000	MONDELEZ INTL 3.022-32 17/03S	181,971.66	0.01
100,000	MONDELEZ INTL 4.1250 18-28 07/05S	99,832.45	0.01
200,000	MONDELEZ INTL 4.75 24-29 20/02S	204,368.53	0.01
250,000	MOODY'S CORP 2 21-31 19/08S	215,490.72	0.01
100,000	MOODY'S CORPORATION 3.25 20-50 20/05S	72,876.28	0.00
100,000	MOODY S CORP 3.1 21-61 29/11S	66,000.96	0.00
50,000	MOODY S CORP 3.25 18-28 15/01S	48,893.31	0.00
100,000	MOODY S CORP 3.75 22-52 25/02S	80,389.96	0.01
250,000	MOODY S CORP 4.25 18-29 01/02S	251,166.19	0.02
150,000	MOODY S CORP 4.25 22-32 08/08S	147,777.16	0.01
200,000	MOODY S CORP 4.875 18-48 17/12S	191,354.95	0.01
2,000	MOODY S CORP 5.25 14-44 15/07S	2,031.54	0.00
750,000	MORGAN STANLEY 0.9850 20-26 10/12S	718,586.98	0.05
1,100,000	MORGAN STANLEY 1.593 21-27 04/05S	1,052,857.88	0.07
656,000	MORGAN STANLEY 1.928 21-32 25/01S	556,350.54	0.04
1,000,000	MORGAN STANLEY 2.2390 21-32 21/07S	860,411.45	0.06
450,000	MORGAN STANLEY 2.8020 21-52 25/01S	310,591.97	0.02
450,000	MORGAN STANLEY -28 13/04S	464,611.18	0.03
880,000	MORGAN STANLEY 3.125 16-26 27/07S	864,436.86	0.06
500,000	MORGAN STANLEY 3.217 21-42 22/04S	403,178.59	0.03
850,000	MORGAN STANLEY 3.622 20-31 31/03S	816,334.97	0.06
905,000	MORGAN STANLEY 3.625 17-27 20/01S	896,397.02	0.06
885,000	MORGAN STANLEY 3.875 16-26 27/01S	881,161.65	0.06
615,000	MORGAN STANLEY 3.95 15-27 23/04S	608,676.47	0.04
650,000	MORGAN STANLEY 4.35 14-26 08/09S	651,456.26	0.04
630,000	MORGAN STANLEY 4.375 17-47 22/01S	581,020.84	0.04
250,000	MORGAN STANLEY 4.7540 23-26 21/04S	252,305.48	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
560,000	MORGAN STANLEY 5.00 13-25 24/11S	562,826.31	0.04
650,000	MORGAN STANLEY 5.173 24-30 16/01S	669,986.40	0.05
525,000	MORGAN STANLEY 5.297 22-37 20/04S	528,827.89	0.04
455,000	MORGAN STANLEY 5.597 20-51 24/03S	497,832.03	0.03
500,000	MORGAN STANLEY 5.882 23-26 30/10S	517,939.87	0.04
420,000	MORGAN STANLEY 6.1380 22-26 16/10S	426,694.23	0.03
200,000	MORGAN STANLEY 6.25 06-26 09/08S	207,396.90	0.01
650,000	MORGAN STANLEY 6.2960 22-28 18/10S	687,411.64	0.05
795,000	MORGAN STANLEY 6.3420 22-33 18/10S	883,836.53	0.06
320,000	MORGAN STANLEY 7.25 02-32 01/04S	380,115.83	0.03
650,000	MORGAN STANLEY F 4.30 15-45 27/01S	598,928.06	0.04
570,000	MORGAN STANLEY F 6.375 12-42 24/07S	672,430.37	0.05
240,000	MOSAIC 4.05 17-27 15/11S	237,613.97	0.02
200,000	MOSAIC 5.45 13-33 15/11S	206,671.83	0.01
50,000	MOSAIC CO 4.8750 11-41 15/11S	46,434.00	0.00
200,000	MOTOROLA INC 2.75 21-31 24/05S	178,818.03	0.01
300,000	MOTOROLA INC 4.60 19-29 23/05S	302,623.83	0.02
150,000	MOTOROLA INC 5.6 22-32 01/06S	158,660.68	0.01
300,000	MOTOROLA SOLUTIONS 2.3 20-30 15/11S08S	264,752.54	0.02
150,000	MOTOROLA SOLUTIONS 5.0000 24-29 15/04S	153,958.75	0.01
400,000	MOTOROLA SOLUTIONS 5.4000 24-34 15/04S	417,138.91	0.03
100,000	MOTOROLA SOLUTIONS 5.50 14-44 01/09S	102,363.02	0.01
450,000	MPLX LP 1.75 20-26 18/08S	433,381.50	0.03
450,000	MPLX LP 2.6500 20-30 15/08S	404,995.22	0.03
455,000	MPLX LP 4.00 18-28 15/03S	448,875.72	0.03
470,000	MPLX LP 4.125 17-27 01/03S	467,453.46	0.03
175,000	MPLX LP 4.25 20-27 01/12S	174,341.06	0.01
550,000	MPLX LP 4.50 18-38 15/04S	508,170.48	0.03
400,000	MPLX LP 4.70 18-48 15/04S	348,972.45	0.02
100,000	MPLX LP 4.8000 18-29 15/02S	101,534.18	0.01
25,000	MPLX LP 4.90 18-58 15/04S	21,981.98	0.00
425,000	MPLX LP 4.9500 22-52 14/03S	381,439.56	0.03
260,000	MPLX LP 4.95 22-32 01/09S	260,984.56	0.02
285,000	MPLX LP 5.0000 23-33 01/03S	285,245.74	0.02
300,000	MPLX LP 5.20 17-47 01/03S	284,486.52	0.02
200,000	MPLX LP 5.2 20-47 01/12S	187,764.22	0.01
350,000	MPLX LP 5.5000 18-49 15/02S	340,431.89	0.02
550,000	MPLX LP 5.5000 24-34 01/06S	565,479.74	0.04
200,000	MPLX LP 5.6500 23-53 01/03S	198,806.19	0.01
150,000	NASDAQ INC 1.65 20-31 21/12S	127,316.44	0.01
170,000	NASDAQ INC 2.5 20-40 21/12S	120,794.81	0.01
150,000	NASDAQ INC 3.25 20-50 28/04S	108,522.28	0.01
150,000	NASDAQ INC 3.85 16-26 30/06S	149,038.37	0.01
195,000	NASDAQ INC 3.95 22-52 07/03S	156,961.08	0.01
350,000	NASDAQ INC 5.35 23-28 28/06S	363,309.37	0.02
350,000	NASDAQ INC 5.55 23-34 15/02S	369,072.00	0.02
250,000	NASDAQ INC 5.95 23-53 15/08S	272,256.16	0.02
200,000	NASDAQ INC 6.1 23-63 28/06S	220,281.00	0.01
250,000	NAT AUS BK -B- 3.375 16-26 14/01S	247,834.94	0.02
250,000	NATIONAL AUSTRAL BK 4.787 24-29 10/01S	256,613.56	0.02
250,000	NATIONAL AUSTRAL BK 4.9440 23-28 12/01S	256,294.96	0.02
500,000	NATIONAL AUSTRALIA BK 2.5 16-26 12/07S	487,344.10	0.03
250,000	NATIONAL AUSTRALIA BK 4.75 24-25 10/12S	251,506.10	0.02
250,000	NATIONAL AUSTRALIA BK 4.9 23-28 13/06S	256,595.46	0.02
250,000	NATIONAL AUSTRALIA BK 4.966 23-26 12/01S	252,613.69	0.02
250,000	NATIONAL AUSTRALIA BK 5.087 24-27 11/06S	256,890.63	0.02
150,000	NATIONAL RURAL 1.0000 21-26 15/06S	142,199.53	0.01
100,000	NATIONAL RURAL 1.3500 20-31 15/03S	83,023.20	0.01
130,000	NATIONAL RURAL 2.7500 22-32 15/04S	116,356.76	0.01
100,000	NATIONAL RURAL -28 15/09S	103,281.65	0.01
200,000	NATIONAL RURAL 3.4000 18-28 07/02S	195,605.35	0.01
200,000	NATIONAL RURAL 4.4500 23-26 13/03S	200,976.09	0.01
150,000	NATIONAL RURAL 4.8000 24-27 05/02S	152,762.89	0.01
150,000	NATIONAL RURAL 4.8500 24-29 07/02S	153,961.57	0.01
100,000	NATIONAL RURAL 5.0000 24-34 15/08S	102,550.75	0.01
125,000	NATIONAL RURAL 5.1000 24-27 06/05S	128,194.52	0.01
200,000	NATIONAL RURAL 5.1500 24-29 15/06S	207,714.80	0.01
35,000	NATIONAL RURAL 5.25 -46 20/04S	34,900.82	0.00
50,000	NATIONAL RURAL 5.6000 23-26 13/11S	51,478.10	0.00
200,000	NATIONAL RURAL UTILI 4.3 19-49 15/03S	174,318.20	0.01
300,000	NATIONAL RURAL UTILI 5.80 22-33 15/01S	325,491.87	0.02
100,000	NATIONAL RURAL UTILIT 2.40 20-30 15/03S	90,764.96	0.01
250,000	NATL AUSTRALIA BK US 3.905 22-27 09/06S	249,479.61	0.02
100,000	NATL RURAL UTIL COOP 3.9 18-28 11/01S	98,982.02	0.01
150,000	NATL RURAL UTIL COOP 5.45 22-25 30/10S	151,919.58	0.01
250,000	NATL RURAL UTILITES 3.25 15-25 01/11S	247,247.07	0.02
115,000	NATL RURAL UTILITIES 3.05 17-27 25/04S	112,143.42	0.01
100,000	NATL RURAL UTILITIES 4.023 12-32 01/11S	97,190.59	0.01
140,000	NATL RURAL UTILITIES 4.8 22-28 15/03S	143,108.97	0.01
200,000	NATL RURAL UTILITIES 5.0 24-31 07/02S	209,076.34	0.01
250,000	NBC 4.45 12-43 15/01S	229,682.12	0.02
188,000	NBC 5.95 11-41 01/04S	204,973.16	0.01
200,000	NETAPP INC 2.7000 20-30 22/06S	181,623.89	0.01
350,000	NEWMONT CORPORATION 2.25 20-30 18/03S	313,524.87	0.02
300,000	NEWMONT CORPORATION 2.60 21-32 15/07S	265,941.47	0.02
50,000	NEWMONT CORPORATION 2.80 19-29 01/10S	46,888.24	0.00
350,000	NEWMONT CORPORATION 4.875 12-42 15/03S	346,020.94	0.02
150,000	NEWMONT CORPORATION 5.45 19-44 09/06S	154,763.05	0.01
150,000	NEWMONT CORPORATION 5.875 19-35 01/04S4S	163,631.85	0.01
250,000	NEWMONT CORPORATION 6.25 09-39 01/10S	283,871.14	0.02
250,000	NISOURCE 3.95 17-48 30/03S	205,296.53	0.01
100,000	NISOURCE 4.80 13-44 15/02S	93,890.46	0.01
200,000	NISOURCE FINANCE 5.25 12-43 15/02S	199,338.25	0.01
250,000	NISOURCE FINANCE CORP 3.49 17-27 15/05S	245,748.67	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	NISOURCE FINANCE CORP 4.375 17-47 15/05S	219,713.38	0.01
200,000	NISOURCE INC 2.95 19-29 01/09S	187,590.36	0.01
300,000	NISOURCE INC 3.6000 20-30 01/05S	288,304.90	0.02
200,000	NISOURCE INC 5.0000 22-52 15/06S	192,385.49	0.01
300,000	NISOURCE INC 5.2000 24-29 01/07S	310,674.36	0.02
300,000	NISOURCE INC 5.2500 23-28 30/03S	309,030.89	0.02
200,000	NISOURCE INC 5.3500 24-34 01/04S	207,563.35	0.01
100,000	NISOURCE INC 5.4000 23-33 30/06S	104,137.57	0.01
200,000	NISOURCE INC 5.65 13-45 01/02S	207,457.13	0.01
85,000	NNECTICUT LIGHT POWE 4.65 24-29 01/01S	86,456.44	0.01
125,000	NNECTICUT LIGHT POWER 2.05 21-31 01/07S	107,875.04	0.01
75,000	NOP 7.25 96-26 15/12S	80,076.44	0.01
200,000	NORDSON CORP 5.8000 23-33 15/09S	215,811.21	0.01
250,000	NORFOLK SOUTHER 5.3500 23-54 01/08S	257,144.47	0.02
100,000	NORFOLK SOUTHERN 2.5500 19-29 01/11S	92,566.21	0.01
250,000	NORFOLK SOUTHERN 2.90 16-26 15/06S	244,906.10	0.02
150,000	NORFOLK SOUTHERN 3.0 22-32 15/03S	136,744.14	0.01
71,000	NORFOLK SOUTHERN 3.1500 17-27 01/06S	69,221.93	0.00
100,000	NORFOLK SOUTHERN 3.40 19-49 01/11S	75,233.48	0.01
100,000	NORFOLK SOUTHERN 3.7 22-53 15/03S	78,397.84	0.01
169,000	NORFOLK SOUTHERN 3.9500 12-42 01/10S	146,467.69	0.01
100,000	NORFOLK SOUTHERN 4.1000 19-49 15/05S	84,891.13	0.01
300,000	NORFOLK SOUTHERN 4.1000 21-21 15/05S	227,771.59	0.02
200,000	NORFOLK SOUTHERN 4.15 18-48 28/02S	172,477.97	0.01
155,000	NORFOLK SOUTHERN 4.4500 23-33 01/03S	154,592.51	0.01
200,000	NORFOLK SOUTHERN 4.45 15-45 15/06S	182,934.35	0.01
250,000	NORFOLK SOUTHERN 4.55 22-53 01/06S	226,624.84	0.02
50,000	NORFOLK SOUTHERN 4.837 12-41 01/10S	49,008.59	0.00
250,000	NORFOLK SOUTHERN 5.5500 23-34 15/03S	268,052.78	0.02
250,000	NORFOLK SOUTHERN 5.9500 23-64 15/03S	277,026.54	0.02
200,000	NORFOLK SOUTHERN COR 3.155 20-55 15/05S	139,054.15	0.01
204,000	NORFOLK SOUTHERN COR 3.942 18-47 01/11S	170,013.54	0.01
210,000	NORFOLK SOUTHERN COR 4.05 18-52 15/08S	175,269.45	0.01
150,000	NORFOLK SOUTHERN CORP 2.3 21-31 12/05S	132,899.86	0.01
200,000	NORFOLK SOUTHERN CORP 2.9 21-51 25/08S	134,796.70	0.01
250,000	NORFOLK SOUTHERN CORP 3.05 20-50 11/05S	175,871.77	0.01
200,000	NORFOLK SOUTHERN CORP 3.8 18-28 01/08S	198,316.44	0.01
100,000	NORFOLK SOUTHERN CORP 4.65 15-46 15/01S	93,799.41	0.01
100,000	NORFOLK SOUTHERN CORP 5.1 18-18 01/08S	93,189.75	0.01
190,000	NORTHERN TRUST 3.1500 19-29 03/05S	183,235.44	0.01
300,000	NORTHERN TRUST 6.1250 22-32 02/11S	331,183.14	0.02
250,000	NORTHERN TRUST CORP 1.95 20-30 01/05S	222,670.78	0.02
60,000	NORTHERN TRUST CORP 3.65 18-28 03/08S	59,325.14	0.00
300,000	NORTHERN TRUST CORP 4 22-27 10/05S	300,271.90	0.02
550,000	NOVARTIS CAP 3.00 15-25 20/11S	543,574.85	0.04
300,000	NOVARTIS CAP 3.10 17-27 17/05S	294,668.21	0.02
300,000	NOVARTIS CAPITAL 2.0000 20-27 14/02S	287,950.16	0.02
353,000	NOVARTIS CAPITAL 2.7500 20-50 14/08S	248,662.90	0.02
131,000	NOVARTIS CAPITAL 3.70 12-42 21/09S	114,288.61	0.01
350,000	NOVARTIS CAPITAL 3.800 24-29 18/09S	347,656.72	0.02
300,000	NOVARTIS CAPITAL 4.000 24-31 18/09S	297,889.74	0.02
300,000	NOVARTIS CAPITAL 4.00 15-45 20/11S	268,944.66	0.02
350,000	NOVARTIS CAPITAL 4.2 24-34 18/09S	345,060.80	0.02
575,000	NOVARTIS CAPITAL 4.40 14-44 06/05S	547,309.85	0.04
300,000	NOVARTIS CAPITAL 4.700 24-54 18/09S	294,421.36	0.02
400,000	NOVARTIS CAPITAL CORP 2.2 20-30 14/08S	363,059.31	0.02
300,000	NOV INC 3.6000 19-29 01/12S	284,772.50	0.02
290,000	NOV INC 3.95 12-42 01/12S	229,798.91	0.02
200,000	NSTAR ELECTRIC 3.1 21-51 01/06S	140,969.04	0.01
150,000	NSTAR ELECTRIC 3.2500 19-29 15/05S	144,117.92	0.01
52,000	NSTAR ELECTRIC 4.95 22-52 15/09S	50,752.02	0.00
200,000	NSTAR ELECTRIC 5.4000 24-34 01/06S	211,257.64	0.01
300,000	NSTAR ELECTRIC CO 3.95 20-30 01/04S	296,354.25	0.02
112,000	NSTAR ELECTRIC CO 4.55 22-52 01/06S1/06S	102,963.42	0.01
50,000	NSTAR ELECTRIC CO 5.5 10-40 15/03S	52,065.67	0.00
550,000	NTL RURAL UTILITIES 4.15 22-32 15/12S2S	538,967.63	0.04
350,000	NVIDIA CORP 1.55 21-28 15/06S	323,383.32	0.02
310,000	NVIDIA CORP 2.0000 21-31 15/06S	274,129.42	0.02
400,000	NVIDIA CORP 2.85 20-30 31/03S	378,404.34	0.03
258,000	NVIDIA CORP 3.20 16-26 16/09S	255,329.35	0.02
250,000	NVIDIA CORP 3.5 20-40 31/03S	220,752.53	0.01
565,000	NVIDIA CORP 3.5 20-50 31/03S	463,664.74	0.03
200,000	NVIDIA CORP 3.7000 20-60 01/04S	164,630.26	0.01
300,000	NVR INC 3 20-30 04/05S	277,989.55	0.02
150,000	O'REILLY AUTOMOTIVE 1.75 20-31 23/09S	127,031.46	0.01
100,000	O'REILLY AUTOMOTIVE INC 4.2 20-30 01/04S	99,283.09	0.01
100,000	OHIO EDISON CO 6.875 06-36 15/07S	116,747.24	0.01
115,000	OHIO POWER 5.0 23-33 01/06S	116,973.92	0.01
50,000	OHIO POWER CO 2.60 20-30 01/04S	45,502.61	0.00
136,000	OHIO POWER CO 2.9 21-51 01/10S-51 01/10S	89,435.68	0.01
150,000	OHIO POWER COMP 1.6250 21-31 15/01S	125,899.87	0.01
100,000	OHIO POWER COMP 4.0000 19-49 01/06S	81,978.30	0.01
100,000	OHIO POWER COMP 5.6500 24-34 01/06S	105,752.08	0.01
150,000	OHIO POWER COMPANY 4.15 18-48 01/04S	125,205.97	0.01
300,000	OLD REPUBLIC INTL 3.85 21-51 11/06S	227,618.82	0.02
250,000	OLD REPUBLIC INTL 5.7500 24-34 28/03S	262,178.87	0.02
100,000	OMEGA HEALTHCARE 4.75 17-28 15/01S	99,748.00	0.01
150,000	OMEGA HEALTHCARE 5.25 15-26 15/01S	150,592.30	0.01
150,000	OMEGA HEALTHCARE INV 3.25 21-23 15/04S	128,875.89	0.01
250,000	OMEGA HEALTHCARE INV 3.375 20-31 09/10S	227,460.28	0.02
100,000	OMEGA HEALTHCARE INV 4.5 15-27 01/04S	99,513.74	0.01
425,000	OMNICOM GROUP 3.60 16-26 15/04S	420,337.32	0.03
150,000	OMNICOM GROUP INC 2.45 20-30 30/04S	135,102.75	0.01
300,000	OMNICOM GROUP INC 2.6 21-31 01/08S	265,840.56	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	OMNICOM GROUP INC 4.2 20-30 01/06S	99,257.04	0.01
550,000	ONCOR ELEC.DEL 4.55 12-41 01/12S	514,336.28	0.03
150,000	ONCOR ELEC.DEL 5.25 11-40 30/09S	153,650.50	0.01
100,000	ONCOR ELEC.DEL 5.30 12-42 01/06S	102,203.25	0.01
150,000	ONCOR ELEC DEL 4.1 18-48 15/11S	127,582.64	0.01
30,000	ONCOR ELEC DEL 7.00 02-32 01/05	34,611.07	0.00
60,000	ONCOR ELEC DEL 7.25 03-33 15/01S	70,523.07	0.00
200,000	ONCOR ELEC DEL CO LLC3.70 19-28 15/11S	196,980.25	0.01
50,000	ONCOR ELEC DELIVERY 3.75 15-45 01/04S	41,285.69	0.00
200,000	ONCOR ELECTRIC 3.1 19-49 15/09S	143,641.62	0.01
210,000	ONCOR ELECTRIC 4.5500 23-32 15/09S	211,010.77	0.01
100,000	ONCOR ELECTRIC 4.6000 23-52 01/06S	91,376.43	0.01
100,000	ONCOR ELECTRIC 4.95 23-52 15/09S	97,556.39	0.01
250,000	ONCOR ELECTRIC 5.5500 24-54 15/06S	265,952.48	0.02
100,000	ONCOR ELECTRIC 5.7500 18-29 15/03S	106,025.65	0.01
100,000	ONCOR ELECTRIC DELIV 0.55 20-25 28/09S	96,543.42	0.01
100,000	ONCOR ELECTRIC DELIV 3.8 18-47 30/09S	82,192.80	0.01
85,000	ONCOR ELECTRIC DELIV 5.35 21-52 01/10S	87,053.50	0.01
200,000	ONCOR ELECTRIC DELIVE 2.75 20-30 15/05S	184,289.89	0.01
200,000	ONCOR ELECTRIC DELIVE 3.8 19-24 01/06S	162,530.46	0.01
170,000	ONCOR ELECTRIC DELIVE4.30 24-28 15/05S	170,957.92	0.01
50,000	ONCOR ELECTRIC DELIVER 2.70 22-51 15/11S	32,323.46	0.00
50,000	ONCOR ELECTRIC DELIVER 3.7 20-50 11/08S	39,637.43	0.00
50,000	ONCOR ELECTRIC DELIVER 4.15 23-32 01/06S	48,932.51	0.00
250,000	ONCOR ELECTRIC DELIVER 5.65 24-33 15/11S	269,598.27	0.02
100,000	ONE GAS INC 2.0000 20-30 15/05S	88,793.66	0.01
150,000	ONE GAS INC 4.5 18-48 01/11S	133,521.56	0.01
130,000	ONE GAS INC 4.658 14-44 01/02S	121,244.69	0.01
250,000	ONE GAS INC 5.1 23-29 01/04S	259,232.66	0.02
150,000	ONEOK INC. (NEW) 5.8 23-30 01/11S	159,754.79	0.01
100,000	ONEOK INC. (NEW) 6 05-35 15/06S	106,754.00	0.01
250,000	ONEOK INC 3.1 20-30 10/03S	232,745.97	0.02
3,000	ONEOK INC 3.2500 20-30 01/06S	2,811.89	0.00
250,000	ONEOK INC 3.4000 19-29 01/09S	237,733.92	0.02
400,000	ONEOK INC 3.9500 19-50 01/03S	307,138.76	0.02
350,000	ONEOK INC 4.0000 17-27 13/07S	347,342.73	0.02
200,000	ONEOK INC 4.2 23-47 03/10S	160,288.89	0.01
200,000	ONEOK INC 4.25 16-46 15/09S	164,550.70	0.01
200,000	ONEOK INC 4.3500 19-29 15/03S	198,919.85	0.01
200,000	ONEOK INC 4.4000 24-29 15/10S	199,405.29	0.01
40,000	ONEOK INC 4.45 19-49 01/09S	33,412.98	0.00
50,000	ONEOK INC 4.5 20-50 10/03S	41,709.24	0.00
400,000	ONEOK INC 4.7500 24-31 15/10S	400,508.70	0.03
210,000	ONEOK INC 4.9500 17-47 13/07S	190,001.38	0.01
500,000	ONEOK INC 5.0500 24-34 01/11S	497,972.79	0.03
300,000	ONEOK INC 5.2000 18-48 15/07S	279,935.93	0.02
250,000	ONEOK INC 5.5500 23-26 01/11S	255,685.07	0.02
250,000	ONEOK INC 5.6500 23-28 01/11S	261,358.56	0.02
500,000	ONEOK INC 5.700 24-54 01/11S	497,938.51	0.03
250,000	ONEOK INC 5.850 24-64 01/11S	248,535.81	0.02
450,000	ONEOK INC 6.0500 23-33 01/09S	481,032.81	0.03
250,000	ONEOK INC 6.1 19-32 15/11S	269,562.11	0.02
180,000	ONEOK INC 6.3500 20-31 15/01S	195,075.68	0.01
500,000	ONEOK INC 6.6250 23-53 01/09S	554,951.22	0.04
100,000	ONEOK INC 7.15 20-51 15/01S	115,653.97	0.01
250,000	ONEOK INCÂ 4.55 18-28 15/07S	251,256.58	0.02
200,000	ONEOK INC NEW 4.85 19-49 01/02S	177,784.38	0.01
50,000	ONEOK INC NEW 5.15 13-43 15/10S	47,517.97	0.00
100,000	ONEOK PARTNERS 6.125 11-41 01/02S	104,671.05	0.01
100,000	ONEOK PARTNERS 6.2 13-43 12/09S	105,169.97	0.01
200,000	ONEOK PARTNERS LP 6.65 06-36 01/10S	222,645.80	0.02
60,000	ONEOK PARTNERS LP 6.85 07-37 15/10S	67,814.77	0.00
440,000	ORACLE 3.90 15-35 15/05S	406,631.16	0.03
550,000	ORACLE 4.30 14-34 08/07S	532,345.38	0.04
250,000	ORACLE 4.50 14-44 08/07S	224,923.61	0.02
413,000	ORACLE 6.15 22-29 09/11S	446,735.06	0.03
400,000	ORACLE 6.50 08-38 15/04S	454,762.95	0.03
700,000	ORACLE CORP 1.6500 21-26 25/03S	672,905.14	0.05
650,000	ORACLE CORP 2.3 21-28 25/03S	610,075.67	0.04
947,000	ORACLE CORP 2.65 16-26 15/07S	920,967.67	0.06
600,000	ORACLE CORP 2.8 20-27 01/04S	580,809.83	0.04
1,000,000	ORACLE CORP 2.875 21-31 25/03S	909,606.12	0.06
925,000	ORACLE CORP 2.95 20-30 01/04S	860,539.13	0.06
150,000	ORACLE CORP 3.25 15-30 15/05S	141,566.21	0.01
601,000	ORACLE CORP 3.25 17-27 15/11S	585,087.33	0.04
925,000	ORACLE CORP 3.6000 20-40 01/04S	769,325.75	0.05
1,202,000	ORACLE CORP 3.60 20-50 01/04S	914,656.38	0.06
500,000	ORACLE CORP 3.65 21-41 25/03S	412,907.91	0.03
439,000	ORACLE CORP 3.80 17-37 15/11S	388,366.72	0.03
400,000	ORACLE CORP 3.85 16-36 15/07S	361,492.91	0.02
1,080,000	ORACLE CORP 3.85 20-60 01/04S	813,208.33	0.05
1,000,000	ORACLE CORP 3.95 21-51 25/03S	805,079.22	0.05
780,000	ORACLE CORP 4.00 16-46 15/07S	646,964.35	0.04
705,000	ORACLE CORP 4.00 17-47 15/11S	579,616.06	0.04
450,000	ORACLE CORP 4.1000 21-61 25/03S	353,660.71	0.02
600,000	ORACLE CORP 4.125 15-45 15/05S	508,734.10	0.03
384,000	ORACLE CORP 4.375 15-55 15/05S	327,386.29	0.02
250,000	ORACLE CORP 4.5000 23-28 06/05S	253,040.46	0.02
250,000	ORACLE CORP 4.6500 23-30 06/05S	254,677.97	0.02
400,000	ORACLE CORP 4.900023-33 06/02S	406,994.24	0.03
675,000	ORACLE CORP 5.375 11-40 15/07S	688,023.05	0.05
705,000	ORACLE CORP 5.5500 23-53 06/02S	721,246.66	0.05
250,000	ORACLE CORP 5.8 22-25 10/11S	253,910.33	0.02
384,000	ORACLE CORP 6.125 09-39 08/07S	424,350.19	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
648,000	ORACLE CORP 6.25 22-32 09/11S	716,830.97	0.05
760,000	ORACLE CORP 6.9 22-52 09/11S	914,839.71	0.06
150,000	O REILLY AUTOMO 3.9000 19-29 01/06S	147,591.58	0.01
300,000	O REILLY AUTOMO 4.3500 18-28 01/06S	300,739.76	0.02
300,000	O REILLY AUTOMO 4.7000 22-32 15/06S	302,344.68	0.02
200,000	O REILLY AUTOMO 5.0000 24-34 19/08S	202,351.12	0.01
200,000	O REILLY AUTOMO 5.7500 23-26 20/11S	206,259.77	0.01
50,000	O REILLY AUTOMOTIVE 3.60 17-27 01/09S	49,233.71	0.00
50,000	OTIS WORLDWIDE CORPO 2.293 20-27 27/02S	47,787.41	0.00
537,000	OTIS WORLDWIDE CORPO 2.565 20-30 15/08S	491,602.62	0.03
200,000	OTIS WORLDWIDE CORPO 3.112 20-40 15/08S	160,698.75	0.01
150,000	OTIS WORLDWIDE CORPO 3.362 20-50 15/08S	113,474.36	0.01
250,000	OTIS WORLDWIDE CORPO 5.25 23-28 16/08S	258,874.25	0.02
450,000	OWENS CORNING 3.40 16-26 15/08S	442,947.02	0.03
100,000	OWENS CORNING 3.95 19-29 15.08S	97,792.68	0.01
100,000	OWENS CORNING 5.5000 24-27 15/06S	103,279.71	0.01
200,000	OWENS CORNING 5.7000 24-34 15/06S	212,334.59	0.01
150,000	OWENS CORNING 5.9500 24-54 15/06S	159,213.18	0.01
300,000	OWENS CORNING INC 3.875 20-30 01/06S/06S	290,049.43	0.02
100,000	OWENS CORNING INC 4.40 18-48 30/01S	85,056.53	0.01
100,000	PACCAR FINANCIAL 1.1000 21-26 11/05S	95,541.14	0.01
50,000	PACCAR FINANCIAL 2 22-27 04/02S	47,814.12	0.00
200,000	PACCAR FINANCIAL 4.4500 24-27 06/08S	203,091.34	0.01
150,000	PACCAR FINANCIAL 4.45 23-26 30/03S	151,061.65	0.01
100,000	PACCAR FINANCIAL 4.6000 23-28 10/01S	101,771.16	0.01
200,000	PACCAR FINANCIAL 4.6000 24-29 31/01S	205,166.02	0.01
100,000	PACCAR FINANCIAL 4.95 22-25 03/10S	100,730.76	0.01
200,000	PACCAR FINANCIAL 5.0000 24-27 13/05S	205,419.82	0.01
100,000	PACCAR FINANCIAL 5.0000 24-34 22/03S	104,452.25	0.01
114,000	PACCAR FINANCIAL 5.0500 23-26 10/08S	116,421.75	0.01
200,000	PACCAR FINANCIAL 5.2000 23-26 09/11S	205,379.16	0.01
116,000	PACKAGING CORP 3.0000 19-29 15/12S	109,214.65	0.01
100,000	PACKAGING CORP 4.0500 19-49 15/12S	82,915.32	0.01
100,000	PACKAGING CORP 5.7000 23-33 01/12S	106,410.30	0.01
100,000	PACKAGING CORP OF AMER 3.40 17-27 15/12S	97,581.22	0.01
200,000	PACKAGING CORP OF USA 3.05 21-51 01/10S	140,024.19	0.01
100,000	PARAMOUNT GLOBAL 2.90 16-27 15/01S	95,704.94	0.01
150,000	PARAMOUNT GLOBAL 3.375 17-28 15/02	141,229.51	0.01
100,000	PARAMOUNT GLOBAL 4.00 15-26 15/01S	98,763.65	0.01
300,000	PARAMOUNT GLOBAL 4.2 19-29 01/06S	284,796.40	0.02
250,000	PARAMOUNT GLOBAL 4.2 20-32 19/05S	221,910.69	0.01
500,000	PARAMOUNT GLOBAL 4.375 13-43 15/03S	370,255.76	0.03
186,000	PARAMOUNT GLOBAL 4.60 15-45 15/01S	137,893.18	0.01
150,000	PARAMOUNT GLOBAL 4.90 14-44 15/08S	115,606.27	0.01
350,000	PARAMOUNT GLOBAL 4.95 20-31 01/04S	330,782.29	0.02
320,000	PARAMOUNT GLOBAL 4.95 20-50 19/05S	245,979.09	0.02
350,000	PARAMOUNT GLOBAL 5.85 13-43 01/09S	304,912.17	0.02
350,000	PARAMOUNT GLOBAL 6.875 06-36 30/04S	354,010.01	0.02
150,000	PARKER-HANNIFIN CORP 3.25 17-27 01/03S	146,837.86	0.01
350,000	PARKER-HANNIFIN CORP 3.25 19-29 14/06S	336,090.14	0.02
250,000	PARKER-HANNIFIN CORP 4.0 19-49 14/06S	212,758.47	0.01
186,000	PARKER-HANNIFIN CORP 4.1 17-47 01/03S	160,886.16	0.01
150,000	PARKER-HANNIFIN CORP 4.20 14-34 21/11S	145,662.09	0.01
400,000	PARKER HANNIFIN CORP 4.25 22-27 15/09S	401,331.48	0.03
200,000	PARKER-HANNIFIN CORP 4.45 14-44 21/11S	182,612.27	0.01
327,000	PARKER-HANNIFIN CORP 4.5 22-29 15/09S09S	330,822.19	0.02
75,000	PARKER HANNIFIN CORP 6.25 08-38 15/05S	84,912.33	0.01
150,000	PAYPAL 5.15 24-34 01/06S	156,453.59	0.01
50,000	PAYPAL 5.25 22-62 01/06S	50,482.84	0.00
100,000	PAYPAL HOLDINGS 2.3 20-30 01/06S	90,593.72	0.01
400,000	PAYPAL HOLDINGS 2.6500 19-26 01/10S	389,750.15	0.03
615,000	PAYPAL HOLDINGS 2.8500 19-29 01/10S	578,425.41	0.04
150,000	PAYPAL HOLDINGS 3.9000 22-27 01/06S	150,007.21	0.01
300,000	PAYPAL HOLDINGS 4.4000 22-32 01/06S	300,864.79	0.02
450,000	PAYPAL HOLDINGS 5.0500 22-52 01/06S	448,747.88	0.03
300,000	PAYPAL HOLDINGS INC 3.2500 20-50 01/06S	222,214.83	0.02
100,000	PECO ENERGY CO 3.00 19-49 15/09S	70,973.37	0.00
100,000	PECO ENERGY CO 3.1500 15-25 15/10S	98,895.72	0.01
50,000	PECO ENERGY CO 3.7 17-47 15/09S	40,410.61	0.00
200,000	PECO ENERGY CO 3.9 18-48 04/03S	167,616.30	0.01
109,000	PECO ENERGY CO 4.375 22-52 15/08S 15/08S	98,159.31	0.01
150,000	PECO ENERGY CO 4.6000 22-52 15/05S	139,260.72	0.01
100,000	PECO ENERGY CO 5.95 06-36 01/10S	110,333.46	0.01
100,000	PE ENERGY 2.85 21-51 15/09S	67,773.12	0.00
185,000	PE ENERGY 4.1514-44 01/10S	163,568.50	0.01
100,000	PEPSI 4.2 22-52 18/07S	89,833.61	0.01
160,000	PEPSI 4.45 23-28 15/05S	163,366.69	0.01
300,000	PEPSI 4.45 23-33 15/02S	313,029.33	0.02
200,000	PEPSI 4.5 24-29 17/07S	205,714.77	0.01
150,000	PEPSI 4.8 24-34 17/07S	154,900.67	0.01
100,000	PEPSI 5.25 23-25 10/11S	101,407.15	0.01
248,000	PEPSI 7.0 19-29 01/03S	278,705.09	0.02
238,000	PEPSICO 3.60 12-42 13/08S	202,429.99	0.01
100,000	PEPSICO 4.00 12-42 05/03S	90,327.44	0.01
200,000	PEPSICO 4.00 17-47 02/04S	175,322.41	0.01
200,000	PEPSICO INC 1.4000 20-31 25/02S	169,502.04	0.01
525,000	PEPSICO INC 1.6250 20-30 01/05S	461,801.67	0.03
350,000	PEPSICO INC 1.95 21-31 21/10S	303,882.25	0.02
280,000	PEPSICO INC 2.375 16-26 06/10S	272,233.82	0.02
285,000	PEPSICO INC 2.6250 19-29 29/07S	269,104.71	0.02
140,000	PEPSICO INC 2.625 20-27 19/03S	135,902.83	0.01
200,000	PEPSICO INC 2.625 21-41 21/10S	149,448.83	0.01
500,000	PEPSICO INC 2.75 20-30 19/03S	467,987.21	0.03
300,000	PEPSICO INC 2.75 21-51 21/10S	205,814.85	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	PEPSICO INC 2.85 16-26 24/02S	246,415.73	0.02
300,000	PEPSICO INC 2.8750 19-49 15/10S	214,256.18	0.01
500,000	PEPSICO INC 3.00 17-27 15/10S	488,575.42	0.03
25,000	PEPSICO INC 3.375 19-49 29/07S	19,485.21	0.00
599,000	PEPSICO INC 3.45 16-46 06/10S	483,730.40	0.03
133,000	PEPSICO INC 3.5000 20-40 19/03S	114,134.61	0.01
200,000	PEPSICO INC 3.6 22-28 18/02S	198,514.11	0.01
200,000	PEPSICO INC 3.6250 20-50 19/03S	163,731.46	0.01
200,000	PEPSICO INC 3.875 20-60 19/03S	167,398.16	0.01
400,000	PEPSICO INC 3.9 22-32 18/07S	393,340.36	0.03
250,000	PEPSICO INC 4.45 15-46 14/04S	235,224.61	0.02
140,000	PEPSICO INC 4.55 23-26 13/02S	141,137.17	0.01
90,000	PEPSICO INC 4.65 23-53 15/02S	87,057.32	0.01
200,000	PEPSICO INC 5.1250 23-26 10/11S	205,150.11	0.01
200,000	PEPSICO INC 5.2500 24-54 17/07S	211,576.55	0.01
200,000	PEPSICO INC 5.50 10-40 15/01S	217,195.11	0.01
350,000	PFIZER INC 1.7000 20-30 28/05S	308,734.58	0.02
300,000	PFIZER INC 1.7500 21-31 18/08S	257,242.87	0.02
290,000	PFIZER INC 2.5500 20-40 28/05S	216,907.81	0.01
400,000	PFIZER INC 2.6250 20-30 01/04S	371,104.67	0.03
450,000	PFIZER INC 2.7000 20-50 28/05S	311,664.57	0.02
300,000	PFIZER INC 2.75 16-26 03/06S	294,153.54	0.02
550,000	PFIZER INC 3.4500 19-29 15/03S	538,714.50	0.04
350,000	PFIZER INC 3.6 18-28 07/09S	346,545.80	0.02
200,000	PFIZER INC 3.9 19-39 15/03S	182,401.09	0.01
450,000	PFIZER INC 3 16-26 15/12S	441,393.75	0.03
350,000	PFIZER INC 4.0000 19-49 15/03S	303,598.75	0.02
250,000	PFIZER INC 4.00 16-36 15/12S	238,132.26	0.02
260,000	PFIZER INC 4.1000 18-38 15/09S	244,020.33	0.02
400,000	PFIZER INC 4.125 16-46 15/12S	354,307.43	0.02
360,000	PFIZER INC 4.2000 18-48 15/09S	319,800.06	0.02
170,000	PFIZER INC 4.30 13-43 15/06S	157,194.68	0.01
310,000	PFIZER INC 4.40 14-44 15/05S	294,807.79	0.02
100,000	PFIZER INC 5.6000 15-40 15/09S	107,369.04	0.01
600,000	PFIZER INC 5.95 07-37 01/04S	664,451.13	0.04
100,000	PFIZER INC 6.6 99-28 01/12S	109,179.98	0.01
768,000	PFIZER INC 7.2 09-39 15/03S	960,008.92	0.06
500,000	PHILIPS 66 4.875 14-44 15/11S	466,055.87	0.03
200,000	PHILLIPS 66 1.3 20-26 5/02S	192,199.09	0.01
200,000	PHILLIPS 66 2.15 20-30 15/12S	175,404.88	0.01
277,000	PHILLIPS 66 3.3 21-52 15/03S	192,104.83	0.01
300,000	PHILLIPS 66 3.90 18-28 15/03S	296,773.40	0.02
270,000	PHILLIPS 66 4.65 14-34 15/11S	263,640.13	0.02
200,000	PHILLIPS 66 4.95 23-27 01/12S	204,728.86	0.01
350,000	PHILLIPS 66 5.3 23-33 30/06S	361,138.81	0.02
474,000	PHILLIPS 66 5.875 12-42 01/05S	501,509.87	0.03
200,000	PHILLIPS 66 CO 4.9500 24-35 15/03S	198,014.32	0.01
400,000	PHILLIPS 66 CO 5.2500 24-31 15/06S	413,795.12	0.03
100,000	PHILLIPS 66 COMPANY 3.15 23-29 15/12S	94,664.67	0.01
100,000	PHILLIPS 66 COMPANY 3.75 23-28 01/03S	98,477.42	0.01
130,000	PHILLIPS 66 COMPANY 4.68 23-45 15/02S	117,335.41	0.01
100,000	PHILLIPS 66 COMPANY 4.9 23-46 01/10S	92,109.07	0.01
200,000	PHILLIPS 66 COMPANY 5.65 24-54 15/06S	201,722.47	0.01
150,000	PHILLIPS EDISON 5.7500 24-34 15/07S	156,477.20	0.01
150,000	PHILLIPS EDISON GROCE 4.95 24-35 15/01S	147,518.06	0.01
150,000	PHYSICIANS REAL 4.3000 17-27 15/03S	149,822.27	0.01
49,000	PHYSICIANS REALTY LP 3.95 17-28 15/01S	48,252.27	0.00
100,000	PIEDMONT NATURA 2.5000 21-31 15/03S	88,173.84	0.01
100,000	PIEDMONT NATURA 5.100 24-35 15/02S	101,410.76	0.01
50,000	PIEDMONT NATURA 5.4000 23-33 15/06S	52,335.78	0.00
300,000	PIEDMONT NATURAL GAS 3.35 20-50 21/05S	216,366.80	0.01
100,000	PIEDMONT NATURAL GAS 3.64 16-46 01/11S	77,083.77	0.01
150,000	PIEDMONT NATURAL GAS 4.65 13-43 01/08S	138,781.74	0.01
150,000	PIEDMONT NATURAL GAS 5.05 22-52 15/05S	144,376.65	0.01
90,000	PIEDMONT OPERAT 2.7500 21-32 01/04S	72,946.29	0.00
100,000	PIEDMONT OPERAT 6.8750 24-29 15/07S	105,157.20	0.01
200,000	PIEDMONT OPERAT 9.2500 23-28 20/07S	223,747.81	0.02
100,000	PIEDMONT OPERATING P 3.15 20-30 12/08S	87,154.81	0.01
550,000	PLAINS ALL AMER 3.8000 20-30 15/09S	524,331.98	0.04
50,000	PLAINS ALL AMER 4.3000 12-43 31/01S	42,311.60	0.00
300,000	PLAINS ALL AMERICAN 3.5500 19-29 15/12S	285,313.40	0.02
150,000	PLAINS ALL AMERICAN 4.70 14-44 15/06S	133,231.13	0.01
150,000	PLAINS ALL AMERICAN 4.90 14-45 15/02S	135,320.88	0.01
300,000	PLAINS ALL AMERICAN 5.15 12-42 01/06S	282,985.90	0.02
200,000	PLAINS ALL AMERICAN 6.65 07-37 15/01S	221,412.55	0.01
100,000	PLAINS ALL AMERICANS 4.65 15-25 15/10S	99,898.20	0.01
200,000	PLAINS ALL AMER PIPE 5.7 24-34 15/09S	207,831.49	0.01
383,000	PNC BANK NA, PITTSBU 3.1 17-27 25/10S	371,491.49	0.03
250,000	PNC BANK NATIONAL 4.05 18-28 26.07S	248,286.30	0.02
250,000	PNC BANK NATIONAL AS 2.7 19-29 22/10S	229,213.02	0.02
250,000	PNC BANK NATIONAL AS 3.25 18-28 22/01S	242,013.91	0.02
200,000	PNC FINANCIAL S 1.1500 21-26 13/08S	189,310.86	0.01
300,000	PNC FINANCIAL S 5.3540 22-28 02/12S	310,025.71	0.02
400,000	PNC FINANCIAL S 5.6760 24-35 22/01S	424,228.08	0.03
200,000	PNC FINANCIAL SERV 3.15 17-27 19/05S	195,006.72	0.01
600,000	PNC FINANCIAL SERVIC 2.55 20-30 22/01S	550,263.82	0.04
300,000	PNC FINANCIAL SERVIC 2.6 19-26 23/07S	291,887.79	0.02
450,000	PNC FINANCIAL SERVICE 3.450 19-29 23/04S	436,967.53	0.03
200,000	PNC FINANCIAL SERVIVES 2.3070 21-32 23/04S	174,350.79	0.01
200,000	POLARIS INC 6.9500 23-29 15/03S	217,021.47	0.01
200,000	POTOMAC ELEC.POWER 4.15 13-43 15/03S	177,614.54	0.01
210,000	POTOMAC ELEC.POWER 6.50 07-37 15/11S	242,608.38	0.02
50,000	POTOMAC ELECTRIC 5.2000 24-34 15/03S	52,342.23	0.00
150,000	POTOMAC ELECTRIC POW 5.5 24-54 15/03S	158,324.43	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	PPG INDUSTRIES 2.55 20-30 15/06S	91,169.24	0.01
50,000	PPG INDUSTRIES 2.80 19-29 15/08S	46,717.09	0.00
150,000	PPG INDUSTRIES INC 1.2 21-26 04/03S	143,378.98	0.01
250,000	PPG INDUSTRIES INC 3.75 18-28 15/03S	246,112.47	0.02
200,000	PPL ELECTRIC 3.00 19-49 01/10S	143,149.24	0.01
200,000	PPL ELECTRIC UT 5.2500 23-53 15/05S	206,935.94	0.01
150,000	PPL ELECTRIC UTILITI 3.95 17-47 01/06S	127,610.45	0.01
50,000	PPL ELECTRIC UTILITI 4.15 15-45 01/10S	44,114.40	0.00
150,000	PPL ELECTRIC UTILITI 4.15 18-48 15/06S	131,412.58	0.01
100,000	PPL ELECTRIC UTILITI 4.75 13-43 15/07S	96,414.03	0.01
200,000	PPL ELECTRIC UTILITI 4.85 24-34 15/02S	204,945.63	0.01
50,000	PPL ELECTRIC UTILITI 6.25 09-39 15/05S	56,947.04	0.00
200,000	PPL ELECTRIC UTILITIES 5.00 23-33 15/05S	206,148.78	0.01
200,000	PRAXAIR INC 1.1 20-30 10/08S	170,315.71	0.01
175,000	PRAXAIR INC 3.55 12-42 07/11S	148,133.88	0.01
100,000	PRICELINE GROUP 3.55 17-28 15/03S	98,495.79	0.01
155,000	PRIMERICA 2.8 21-31 19/11S	136,310.01	0.01
180,000	PRINCIPAL FINANCIAL 2.125 20-30 12/06S	158,991.83	0.01
150,000	PRINCIPAL FINANCIAL 3.1 16-26 15/11S	146,669.16	0.01
150,000	PRINCIPAL FINANCIAL 3.7000 19-29 15/05S	146,289.72	0.01
100,000	PRINCIPAL FINANCIAL 4.3 16-46 15/11S	88,587.73	0.01
50,000	PRINCIPAL FINANCIAL 4.3500 12-43 15/05S	45,017.46	0.00
150,000	PRINCIPAL FINANCIAL 4.625 15/09S	140,574.34	0.01
100,000	PRINCIPAL FINANCIAL 5.375 23-33 15/03S	104,593.91	0.01
100,000	PRINCIPAL FINANCIAL 5.5000 23-53 15/03S	102,510.07	0.01
50,000	PRINCIPAL FINANCING 6.05 06-36 15/10S	55,044.79	0.00
200,000	PROCTER & GAMBLE CO 2.85 17-27 11/08S	195,187.13	0.01
250,000	PROCTER AND GAMBLE 1.0000 21-26 23/04S	239,496.75	0.02
200,000	PROCTER AND GAMBLE 2.3 -22 01/02S	180,884.64	0.01
150,000	PROCTER AND GAMBLE 2.70 16-26 02/02S	147,740.30	0.01
150,000	PROCTER AND GAMBLE 3.9500 23-28 26/01S	150,940.85	0.01
250,000	PROCTER AND GAMBLE 4.05 23-33 26/01S	250,228.32	0.02
150,000	PROCTER AND GAMBLE 4.1 23-26 26/01S	150,645.20	0.01
250,000	PROCTER AND GAMBLE 4.3500 24-29 29/01S	256,220.20	0.02
450,000	PROCTER AND GAMBLE 4.5500 24-34 29/01S	464,403.94	0.03
150,000	PROCTER AND GAMBLE 5.55 07-37 05/03S	167,792.20	0.01
100,000	PROCTER AND GAMBLE 5.80 04-34 15/08S	112,801.98	0.01
475,000	PROCTER AND GAMBLE C 2.45 16-26 03/11S	462,864.37	0.03
250,000	PROCTER AND GAMBLE CO 1.9 22-27 01/02S	239,675.56	0.02
75,000	PROCTER AND GAMBLE CO 1.95 21-31 23/04S	66,942.80	0.00
135,000	PROCTER AND GAMBLE CO 3.55 20-40 25/03S	121,206.03	0.01
280,000	PROCTER GAMBLE CO 0.55 20-25 29/10S	270,048.34	0.02
350,000	PROCTER GAMBLE CO 1.2 20-30 29/10S	299,369.04	0.02
50,000	PROCTER GAMBLE CO 2.8 20-27 25/03S	48,839.67	0.00
100,000	PROCTER GAMBLE CO 3.6 20-50 25/03S	84,830.63	0.01
500,000	PROCTER GAMBLE CO 3 20-30 25/03S	478,552.48	0.03
200,000	PROGRESSIVE 4.2 18-48 14/03S	176,823.24	0.01
55,000	PROGRESSIVE 4.35 14-44 25/04S	50,211.19	0.00
150,000	PROGRESSIVE CORP 3.7000 22-52 15/03S	120,719.03	0.01
200,000	PROGRESSIVE CORP 3.95 20-50 26/03S	168,578.57	0.01
260,000	PROGRESSIVE CORP 4.125 17-47 15/04S	229,407.03	0.02
150,000	PROGRESSIVE CORP OH 2.5 22-27 15/03S	144,673.08	0.01
200,000	PROGRESSIVE CORP OH 3.0 22-32 15/03S	183,402.16	0.01
50,000	PROGRESSIVE CORP OH 3.2 20-30 26/03S	47,639.58	0.00
105,000	PROGRESSIVE CORP OH 3.7 15-45 26/01S	87,104.95	0.01
165,000	PROGRESSIVE CORP OH 4.95 23-33 15/06S	170,983.82	0.01
150,000	PROGRESSIVE CORP OH 6.25 02-32 01/12S	168,589.20	0.01
250,000	PROGRESSIVE CORP OH 6.625 99-29 01/03S	275,166.65	0.02
200,000	PROLOGIS INTL FDG II 2.125 20-27 15/04S	190,687.20	0.01
200,000	PROLOGIS LP 1.2500 20-30 15/10S	168,678.66	0.01
150,000	PROLOGIS LP 1.75 22-30 01/07S	130,859.23	0.01
120,000	PROLOGIS LP 1.75 22-31 01/02S	103,090.48	0.01
100,000	PROLOGIS LP 2.125 20-50 15/10S	57,022.65	0.00
300,000	PROLOGIS LP 2.2500 20-30 15/04S	270,874.00	0.02
138,000	PROLOGIS LP 2.25 22-32 15/01S	118,631.08	0.01
210,000	PROLOGIS LP 3.0000 20-50 15/04S	146,894.12	0.01
100,000	PROLOGIS LP 3.05 22-50 01/03S	69,759.59	0.00
150,000	PROLOGIS LP 3.2500 22-26 30/06S	147,972.90	0.01
250,000	PROLOGIS LP 3.25 20-26 01/10S	246,126.02	0.02
150,000	PROLOGIS LP 3.375 22-27 15/12S	146,954.53	0.01
50,000	PROLOGIS LP 4.375 20-29 01/02S	50,403.29	0.00
150,000	PROLOGIS LP 4.625 22-33 15/01S	150,746.29	0.01
210,000	PROLOGIS LP 4.7500 23-33 15/06S	212,818.60	0.01
250,000	PROLOGIS LP 4.875 23-28 15/06S	256,304.76	0.02
250,000	PROLOGIS LP 5.0000 24-35 31/01S	255,962.34	0.02
50,000	PROLOGIS LP 5.0 24-34 15/03S	51,267.42	0.00
200,000	PROLOGIS LP 5.125 34 15/01S	206,810.79	0.01
285,000	PROLOGIS LP 5.2500 23-53 15/06S	288,778.78	0.02
200,000	PROLOGIS LP 5.25 24-54 15/03S	203,161.83	0.01
100,000	PROLOGIS LPÂ 3.875 18-28 15/09S	99,074.97	0.01
220,000	PRUDENTIAL -D-49- 4.60 14-44 15/05S	208,022.05	0.01
100,000	PRUDENTIAL FINANCIAL 1.50 20-26 10/03S	96,474.11	0.01
200,000	PRUDENTIAL FINANCIAL 2.1 20-30 10/03S	180,492.53	0.01
35,000	PRUDENTIAL FINANCIAL 3.0 20-40 10/03S	27,749.14	0.00
490,000	PRUDENTIAL FINANCIAL 3.7000 19-51 13/03S	387,657.81	0.03
26,000	PRUDENTIAL FINANCIAL 3.7 20-50 21/08S	23,986.00	0.00
94,000	PRUDENTIAL FINANCIAL 3.878 18-28 27/03	93,086.96	0.01
240,000	PRUDENTIAL FINANCIAL 3.905 17-47 07/12S	199,456.83	0.01
350,000	PRUDENTIAL FINANCIAL 3.935 17-49 07/12S	289,187.72	0.02
250,000	PRUDENTIAL FINANCIAL 4.3500 19-50 25/02S	221,913.06	0.01
150,000	PRUDENTIAL FINANCIAL 4.418 18-48 27/03S	133,395.89	0.01
150,000	PRUDENTIAL FINANCIAL 5.70 06-36 14/12S	163,513.40	0.01
155,000	PRUDENTIAL FINANCIAL 5.75 03-33 15/07S	171,063.82	0.01
100,000	PRUDENTIAL FINANCIAL 6.6250 10-40 21/06S	115,171.26	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	PRUDENTIAL FINANCIAL 6.625 07-37 01/12S	174,813.62	0.01
200,000	PUBLIC SERVELEC AND GA 3.1 22-32 15/03S	183,769.06	0.01
260,000	PUBLIC SERV ELECT GAS 2.7 20_50 01/05S	175,016.14	0.01
100,000	PUBLIC SERV ELECTRIC 3.2 19-49 01/08S08S	74,582.16	0.01
150,000	PUBLIC SERV ELECTRIC 3.95 12-42 01/05S	131,016.89	0.01
200,000	PUBLIC SERVICE 0.9500 21-26 15/03S	191,003.20	0.01
175,000	PUBLIC SERVICE 3.0000 17-27 15/05S	170,607.37	0.01
50,000	PUBLIC SERVICE 3.1500 20-50 01/01S	36,710.86	0.00
50,000	PUBLIC SERVICE 3.2000 19-29 15/05S	48,035.41	0.00
50,000	PUBLIC SERVICE 3.6500 12-42 01/09S	41,721.94	0.00
100,000	PUBLIC SERVICE 3.6500 18-28 01/09S	98,373.37	0.01
150,000	PUBLIC SERVICE 4.8500 24-34 01/08S	153,350.58	0.01
10,000	PUBLIC SERVICE 4.9000 22-32 15/12S	10,343.18	0.00
100,000	PUBLIC SERVICE 5.2000 24-34 01/03S	104,921.32	0.01
100,000	PUBLIC SERVICE 5.3000 24-54 01/08S	104,773.31	0.01
100,000	PUBLIC SERVICE 5.4500 24-54 01/03S	106,140.34	0.01
50,000	PUBLIC SERVICE CO 3.6 19-49 01/07S	39,249.86	0.00
130,000	PUBLIC SERVICE CO OF 5.15 23-53 15/01S	130,848.23	0.01
100,000	PUBLIC SERVICE ELECT 1.9 21-31 15/08S	85,233.13	0.01
150,000	PUBLIC SERVICE ELECT 2.05 20-50 01/08S	87,794.79	0.01
150,000	PUBLIC SERVICE ELECT 2.25 16-26 15/09S	144,984.48	0.01
350,000	PUBLIC SERVICE ELECT 2.45 20-30 09/01S	320,885.07	0.02
150,000	PUBLIC SERVICE ELECT 3.00 21-51 01/03S	106,556.78	0.01
150,000	PUBLIC SERVICE ELECT 3.70 18-28 01/05S	148,002.30	0.01
100,000	PUBLIC SERVICE ELECT 3.8 13-43 01/01S	84,885.38	0.01
100,000	PUBLIC SERVICE ELECT 3.85 19-49 01/05S	83,397.37	0.01
104,000	PUBLIC SERVICE ELECT 4.65 23-33 15/03S	105,398.31	0.01
10,000	PUBLIC SERVICE ELECT 5.125 23-53 15/03S	10,205.84	0.00
100,000	PUBLIC SERVICE ELECT 5.2 23-33 01/08S	105,331.02	0.01
85,000	PUBLIC SERVICE ELECT 5.45 23-53 01/08S	90,119.17	0.01
360,000	PUBLIC SERVICE ELECTR 3.8 16-46 01/03S	300,248.46	0.02
75,000	PUBLIC SERV NEW HAMP 2.2 21-31 15/06S	65,308.10	0.00
400,000	PUBLIC STORAGE 1.5 21-26 09/11S	379,554.88	0.03
200,000	PUBLIC STORAGE 1.8500 21-28 01/05S	185,171.17	0.01
150,000	PUBLIC STORAGE 1.95 21-28 09/11S	137,881.84	0.01
400,000	PUBLIC STORAGE 2.25 21-31 09/11S	347,716.63	0.02
150,000	PUBLIC STORAGE 2.3000 21-31 01/05S	133,289.77	0.01
50,000	PUBLIC STORAGE 3.094 17-27 15/09S	48,766.82	0.00
150,000	PUBLIC STORAGE 3.3850 19-29 01/05S	145,764.72	0.01
150,000	PUBLIC STORAGE 5.1000 23-33 01/08S	155,582.18	0.01
100,000	PUBLIC STORAGE 5.125 23-29 15/01S	104,318.62	0.01
50,000	PUBLIC STORAGE INC 0.875 21-26 15/02S	47,831.16	0.00
200,000	PUBLIC STORAGE INC 5.3500 23-53 01/08S	206,675.71	0.01
100,000	PUBL SERV ELEC GAS 3.6 17-47 01/12S	80,054.93	0.01
50,000	PUB SERV EL GAS -E- 5.80 07-37 01/05S	54,779.66	0.00
150,000	PUB SVC NEW HAM 5.3500 23-33 01/10S	158,890.89	0.01
100,000	PULTEGPROUP INC 6.00 05-35 15/02S	107,572.09	0.01
64,000	PULTEGROUP 5.00 16-27 15/01S	64,876.31	0.00
105,000	PULTE GROUP 6.375 03-33 15/05S	115,534.47	0.01
150,000	PULTE GROUP INC 7.875 02-32 15/06S	179,237.09	0.01
250,000	QORVO INC 4.375 20-29 15/10S	242,371.39	0.02
280,000	QUALCOMM INC 1.3 20-28 20/11S	254,794.87	0.02
350,000	QUALCOMM INC 1.65 20-32 20/11S	290,675.75	0.02
150,000	QUALCOMM INC 2.15 20-30 20/05S	135,622.45	0.01
550,000	QUALCOMM INC 3.25 17-27 20/05	541,191.14	0.04
260,000	QUALCOMM INC 3.25 20-50 20/05S	195,684.44	0.01
200,000	QUALCOMM INC 4.25 22-32 20/05S	199,741.64	0.01
400,000	QUALCOMM INC 4.30 17-47 20/05S	362,349.16	0.02
200,000	QUALCOMM INC 4.5 22-52 20/05S	184,077.30	0.01
300,000	QUALCOMM INC 4.65 15-35 20/05S	305,910.17	0.02
400,000	QUALCOMM INC 4.80 15-45 20/05S	391,920.65	0.03
250,000	QUALCOMM INC 5.4 22-33 20/05S	269,473.04	0.02
375,000	QUALCOMM INC 6.0 22-53 20/05S	424,749.58	0.03
100,000	QUANTA SERVICES INC 2.3500 21-32 15/01S	85,727.38	0.01
400,000	QUANTA SERVICES INC 2.9 20-30 22/09S	368,124.60	0.02
90,000	QUANTA SERVICES INC 3.0500 21-41 01/10S	68,287.20	0.00
150,000	QUANTA SERVICES INC 5.2500 24-34 09/08S	153,278.65	0.01
300,000	QUEST DIAGNOSTICS 2.95 19-30 30/06S	277,907.80	0.02
200,000	QUEST DIAGNOSTICS 3.45 16-26 01/06S	197,355.52	0.01
50,000	QUEST DIAGNOSTICS 4.6000 24-27 15/12S	50,658.14	0.00
220,000	QUEST DIAGNOSTICS 5.000 24-34 15/12S	222,779.46	0.02
200,000	QUEST DIAGNOSTICS INC 2.8 20-31 30/06S	180,269.30	0.01
50,000	QUEST DIAGNOSTICS INC 4.2 19-29 30/06S	49,718.07	0.00
250,000	QUEST DIAGNOSTICS INC 6.4 23-33 30/11S	279,462.90	0.02
150,000	RADIAN GROUP INC 4.875 19-27 15/03S	150,349.46	0.01
100,000	RADIAN GROUP INC 6.2000 24-29 15/05S	104,535.11	0.01
250,000	RALF LAUREN 3.75 18-25 09/08S	248,415.47	0.02
200,000	RALPH LAUREN CORP 2.95 20-30 15/06S	186,925.16	0.01
331,000	RAYMOND JAMES FIN 4.95 16-46 15/07S	319,733.17	0.02
210,000	RAYMOND JAMES FINANC 3.75 21-51 01/04S	164,940.17	0.01
300,000	REGAL REXNORD CORP 6.05 24-26 15/02S	305,082.99	0.02
414,000	REGAL REXNORD CORP 6.0524-28 15/04S	429,996.27	0.03
300,000	REGAL REXNORD CORP 6.4 24-33 15/04S	320,635.64	0.02
270,000	REGAL REXNORD CORPORATI 6.3 24-30 15/02S	286,921.49	0.02
100,000	REGENCY CENTERS 4.6500 19-49 15/03S	89,625.40	0.01
100,000	REGENCY CENTERS 5.1000 24-35 15/01S	101,754.10	0.01
100,000	REGENCY CENTERS CORP 5.25 24-34 15/01S	103,165.87	0.01
130,000	REGENCY CENTERS LP 2.95 19-29 15/09S	121,650.64	0.01
200,000	REGENCY CENTERS LP 3.6 17-27 01/02S	196,802.52	0.01
70,000	REGENCY CENTERS LP 3.70 20-30 15/06S	67,342.36	0.00
100,000	REGENCY CENTERS LP 4.4 17-47 01/02S	87,805.82	0.01
400,000	REGENERON PHARMA 1.75 20-30 15/09S	345,465.27	0.02
200,000	REGENERON PHARMA 2.8 20-50 15/09S2/08S	131,464.27	0.01
200,000	REGION FINANCIAL CORP 1.8 21-28 12/08S	180,567.14	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	REGIONS BANK 6.45 07-37 26/06S	268,717.91	0.02
100,000	REGIONS FINANCIAL 7.375 07-37 10/12S	114,903.14	0.01
100,000	REINSURANCE GR AM 3.95 16-26 15/09S	99,465.79	0.01
200,000	REINSURANCE GROUP 6.6 23-33 15/09S	214,459.44	0.01
200,000	REINSURANCE GROUP AM 3.15 20-30 09/06S	186,374.53	0.01
150,000	REINSURANCE GRP 5.7500 24-34 15/09S	158,060.10	0.01
150,000	REINSURANCE GRP AMER 3.90 19-29 15/05S	146,584.24	0.01
200,000	RELAX CAPITAL INC 4.00 19-29 18/03S	198,189.91	0.01
250,000	RELIANCE INC 2.15 20-30 03/08S	220,129.46	0.01
150,000	RELX CAPITAL IN 4.7500 22-32 20/05S	151,764.43	0.01
200,000	REP SERV 1.75 20-32 15/02S	166,330.30	0.01
200,000	REP SERV 4.875 23-29 01/04S	205,607.90	0.01
141,000	REP SERV 6.2 10-40 01/03S	158,654.40	0.01
200,000	REPUBLIC SERVICES 1.45 20-31 15/02S	167,580.96	0.01
50,000	REPUBLIC SERVICES 2.375 21-33 15/03S	42,477.38	0.00
200,000	REPUBLIC SERVICES 3.375 17-27 15/11S	195,952.29	0.01
250,000	REPUBLIC SERVICES 3.95 18-28 15/05S	248,685.93	0.02
100,000	REPUBLIC SERVICES 5.2000 24-34 15/11S	104,411.57	0.01
50,000	REPUBLIC SERVICES IN 0.875 20-25 24/11S	48,090.12	0.00
500,000	REPUBLIC SERVICES INC 2.3 20-30 27/02S	453,612.90	0.03
125,000	REPUBLIC SERVICES INC 3.05 20-50 27/02S	90,081.67	0.01
150,000	REPUBLIC SERVICES INC 5.0 23-33 15/12S	154,638.94	0.01
250,000	REPUBLIC SERVICES INC 5.0 23-34 01/04S	257,340.20	0.02
175,000	REPUBLIC SERVICES INC 5.7 11-41 15/05S	185,585.74	0.01
100,000	REVVITY INC 1.9 21-28 15/09S	91,080.05	0.01
150,000	REVVITY INC 2.25 21-31 15/09S	128,129.27	0.01
100,000	REVVITY INC 2.55 21-31 15/03S	87,556.04	0.01
250,000	REVVITY INC 3.300 19-29 15/09S	236,090.00	0.02
100,000	REVVITY INC3.625 21-51 15/03S	74,780.93	0.01
150,000	REXFORD INDUSTR 2.1500 21-31 01/09S	126,399.22	0.01
150,000	REXFORD INDUSTRIAL 2.125 20-30 01/12S	129,787.09	0.01
200,000	ROCKWELL AUTOMATION 1.7500 21-31 15/08S	169,692.61	0.01
110,000	ROCKWELL AUTOMATION 2.8 21-61 15/08S	68,715.91	0.00
100,000	ROCKWELL AUTOMATION 3.50 19-29 01/03S	97,588.82	0.01
146,000	ROCKWELL AUTOMATION 4.2 19-49 01/03S	129,728.83	0.01
250,000	ROPER TECHNOLOGIES 1 20-25 15/09S	242,088.38	0.02
200,000	ROPER TECHNOLOGIES 2.0000 20-30 30/06S	175,709.80	0.01
650,000	ROPER TECHNOLOGIES 3.80 16-26 15/12S	646,008.65	0.04
250,000	ROPER TECHNOLOGIES 4.2000 18-28 15/09S	249,918.89	0.02
300,000	ROPER TECHNOLOGIES 4.9 24-34 15/10S	302,001.30	0.02
50,000	ROPER TECHNOLOGIES I 1.4 20-27 01/09S	46,294.89	0.00
280,000	ROPER TECHNOLOGIES I 1.75 20-31 01/09S	236,938.54	0.02
50,000	ROPER TECHNOLOGIES INC 3.85 15-25 15/12S	49,765.35	0.00
100,000	ROSS STORES INC 0.8750 20-26 15/04S	94,952.26	0.01
150,000	ROSS STORES INC 1.8750 20-31 15/04S	127,908.29	0.01
50,000	RPM INTERNATIONAL 2.9500 22-32 15/01S	44,312.38	0.00
100,000	RPM INTERNATIONAL 4.25 17-48 15/01S	87,541.92	0.01
50,000	RPM INTERNATIONAL 4.5500 19-29 01/03S	50,104.20	0.00
250,000	RPM INTERNATIONAL IN 3.75 17-27 15/03S	246,423.69	0.02
100,000	RYDER SYSTEM 2.85 22-27 01/03S	96,677.78	0.01
100,000	RYDER SYSTEM 5.3 24-27 15/03S	102,344.25	0.01
150,000	RYDER SYSTEM 5.375 24-29 15/03S	155,656.99	0.01
50,000	RYDER SYSTEM 6.3 23-28 01/12S	53,716.69	0.00
200,000	RYDER SYSTEM 6.6 23-33 01/12S	223,276.04	0.02
250,000	RYDER SYSTEM INC 1.75 21-26 01/09S	237,977.56	0.02
100,000	RYDER SYSTEM INC 2.90 19-26 01/12S	97,041.11	0.01
300,000	RYDER SYSTEM INC 3.35 20-25 07/05S	296,662.32	0.02
12,000	RYDER SYSTEM INC 4.3 22-27 15/06S	12,000.12	0.00
200,000	RYDER SYSTEM INC 5.2500 23-28 01/06S	206,239.35	0.01
100,000	RYDER SYSTEM INC 5.5 24-29 01/06S	104,345.65	0.01
50,000	RYDER SYSTEM INC 5.65 23-28 01/03S	52,105.71	0.00
250,000	S&P GLOBAL INC 2.3000 20-60 15/08S	142,496.53	0.01
350,000	S&P GLOBAL INC 2.45 23-27 01/03S	337,483.06	0.02
500,000	S&P GLOBAL INC 2.9 23-32 01/03S	454,753.25	0.03
150,000	S&P GLOBAL INC 2.95 17-27 22/01S	146,378.89	0.01
160,000	S&P GLOBAL INC 3.2500 19-49 01/12S	121,348.49	0.01
100,000	S&P GLOBAL INC 3.900 22-63 01/03S	81,336.26	0.01
400,000	SABINE PASS LIQ 4.20 17-28 15/03S	397,821.02	0.03
600,000	SABINE PASS LIQ 5.875 17-26 30/06S	609,966.36	0.04
550,000	SABINE PASS LIQUEFAC 4.5 21-30 15/05S	548,548.30	0.04
264,000	SABINE PASS LIQUEFAC 5.00 17-27 15/03S	267,475.79	0.02
125,000	SABINE PASS LIQUEFAC 5.9 23-37 15/09S	132,335.27	0.01
200,000	SABRA HEALTH/CA 3.9 19-29 15/10S	189,372.55	0.01
300,000	SABRA HEALTH CA 3.2000 21-31 01/12S	263,979.53	0.02
250,000	SAN DIEGO GAS AND ELEC 1.70 20-30 01/10S	216,367.18	0.01
218,000	SAN DIEGO GAS AND ELEC 2.5 16-26 15/05S	212,958.71	0.01
150,000	SAN DIEGO GAS AND ELEC 4.10 19-49 15/06S	126,910.87	0.01
15,000	SAN DIEGO GAS AND ELEC 4.15 18-48 15/05S	12,842.68	0.00
150,000	SAN DIEGO GAS AND ELEC 4.5 11-40 15/08S	143,679.36	0.01
275,000	SAN DIEGO GAS AND ELEC 5.35 23-53 01/04S	282,649.52	0.02
265,000	SANDIEGO GAS ELECT 3.75 17-47 01/06S	215,802.15	0.01
250,000	SAN DIEGO GAS ELECTR 2.95 21-51 15/08S	175,513.11	0.01
100,000	SAN DIEGO GAS ELECTR 3.0 22-32 15/03S	91,115.06	0.01
200,000	SAN DIEGO GAS ELECTR 4.95 23-28 15/08S	205,552.24	0.01
100,000	SAN DIEGO GAS ELECTRI 3.7 22-52 15/03S	78,626.76	0.01
200,000	SAN DIEGO G E 5.5500 24-54 15/04S	211,430.78	0.01
100,000	SANDP GLOBAL INC 2.5000 19-29 01/12S	92,354.03	0.01
305,000	SANDP GLOBAL INC 3.7 22-52 01/03S	248,926.95	0.02
275,000	SANTANDER HLDG USA 4.4 18-27 13/07S	274,262.61	0.02
300,000	SANTANDER HOLDINGS USA 2.49 22-28 06/01S	284,435.35	0.02
130,000	SELECTIVE INSURANCE 5.375 19-49 01/03S3S	128,745.34	0.01
200,000	SEMPRA ENERGY 3.25 17-27 15/06S	194,730.46	0.01
300,000	SEMPRA ENERGY 3.4 18-28 01/02S	291,023.09	0.02
100,000	SEMPRA ENERGY 3.7 22-29 01/04S	96,980.71	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
350,000	SEMPRA ENERGY 3.8 18-38 12/01S	305,860.92	0.02
200,000	SEMPRA ENERGY 4 18-48 01/02S	162,276.54	0.01
150,000	SEMPRA ENERGY 5.4 23-26 01/08S	152,857.86	0.01
200,000	SEMPRA ENERGY 6.00 09-39 15/10S	213,923.56	0.01
500,000	SEMPRA ENERGY CORP 5.5 23-33 01/08S	525,074.51	0.04
480,000	SERVICENOW INC 1.4 20-30 11/08S	411,838.70	0.03
110,000	SHERWIN-WILLIAM 2.2000 21-32 15/03S	94,970.21	0.01
100,000	SHERWIN-WILLIAM 3.9500 17-26 15/01S	99,380.78	0.01
150,000	SHERWIN-WILLIAM 4.5500 24-28 01/03S	151,845.92	0.01
150,000	SHERWIN-WILLIAM 4.8000 24-31 01/09S	152,957.09	0.01
200,000	SHERWIN-WILLIAMS 3.80 19-49 15/08S	161,007.47	0.01
100,000	SHERWIN-WILLIAMS CO 0.5 15-25 12/05A	67,164.33	0.00
150,000	SHERWIN-WILLIAMS CO 2.30 20-30 15/05S	135,048.40	0.01
200,000	SHERWIN-WILLIAMS CO 2.95 19-29 15/08S	188,100.54	0.01
100,000	SHERWIN-WILLIAMS CO 3.3 20-50 17/03S	73,433.06	0.00
450,000	SHERWIN-WILLIAMS CO 3.45 17-27 01/06S	442,662.30	0.03
350,000	SHERWIN-WILLIAMS CO 4.50 17-47 01/06S	319,498.60	0.02
150,000	SHERWIN-WILLIAMS CO 4.55 15-45 01/08S	135,851.21	0.01
50,000	SIMON PROPERTY 1.3750 21-27 15/01S	47,043.82	0.00
212,000	SIMON PROPERTY 3.375 17-27 15/06S	208,603.66	0.01
150,000	SIMON PROPERTY 6.6500 23-54 15/01S	178,681.40	0.01
210,000	SIMON PROPERTY GROUP 2.2 21-31 21/01S	184,164.02	0.01
100,000	SIMON PROPERTY GROUP 2.25 21-32 15/01S	86,139.07	0.01
262,000	SIMON PROPERTY GROUP 3.25 16-26 30/11S	257,443.73	0.02
200,000	SIMON PROPERTY GROUP 4.25 14-44 01/10S	174,494.04	0.01
150,000	SIMON PROPERTY GROUP 4.25 16-46 30/11S	130,663.10	0.01
150,000	SIMON PROPERTY GROUP 5.5 23-33 08/03S	158,433.57	0.01
150,000	SIMON PROPERTY GROUP 5.85 23-53 08/03S	161,118.35	0.01
200,000	SIMON PROPERTY GRP 1.75 21-28 01/02S	185,221.21	0.01
285,000	SIMON PROPERTY GRP 2.45 19-29 13/09S	261,721.35	0.02
325,000	SIMON PROPERTY GRP 2.65 20-30 15/07S	297,865.78	0.02
200,000	SIMON PROPERTY GRP 2.65 22-32 01/02S	176,482.58	0.01
342,000	SIMON PROPERTY GRP 3.25 19-49 13/09S	248,775.94	0.02
441,000	SIMON PROPERTY GRP 3.3 16-26 15/01S	435,893.46	0.03
212,000	SIMON PROPERTY GRP 3.375 17-27 01/12S	207,865.34	0.01
311,000	SIMON PROPERTY GRP 3.5 15-25 01/09S	308,423.23	0.02
165,000	SIMON PROPERTY GRP 3.8 20-50 15/07S	130,840.51	0.01
100,000	SIMON PROPERTY GRP 4.75 12-42 15/03S	94,232.36	0.01
190,000	SIMON PROPERTY GRP 6.75 10-40 01/02S	220,456.34	0.01
100,000	SIMON PRPERTY GROUP 6.25 23-24 15/01S	110,652.98	0.01
53,000	SKYWORKS SOLUTIONS 3.0 21-31 01/06S	46,686.94	0.00
200,000	SKYWORKS SOLUTIONS I 1.8 21-26 26/05S	191,232.39	0.01
200,000	SNAP-ON INC 3.1 20-50 30/04S	144,153.86	0.01
100,000	SNAP-ON INC 3.25 17-27 01/03S	98,307.49	0.01
100,000	SNAP ON INC 4.1 18-48 01/03S	87,075.12	0.01
650,000	SOLVENTUM 5.4 24-29 01/03S	668,712.04	0.05
300,000	SOLVENTUM CORP 5.45 24-31 13/03S	309,304.79	0.02
500,000	SOLVENTUM CORP 5.6 24-34 23/03S	517,921.39	0.04
350,000	SOLVENTUM CORP 5.9 24-54 30/04S	363,202.94	0.02
150,000	SOLVENTUM CORP 6.0 24-64 15/05S	154,868.38	0.01
160,000	SONOCO PRODUCTS CO 2.85 22-32 01/02S	139,886.12	0.01
200,000	SONOCO PRODUCTS CO 3.125 20-30 22/04S	186,358.01	0.01
200,000	SONOCO PRODUCTS CO 5.75 10-40 01/11S	207,798.03	0.01
400,000	SOUTHERN CALIF GAS 3.7500 12-42 15/09S	333,752.26	0.02
150,000	SOUTHERN CALIF GAS 4.125 18-48 01/06S	127,354.25	0.01
200,000	SOUTHERN CALIF GAS 5.0500 24-34 01/09S	206,242.25	0.01
150,000	SOUTHERN CALIFGAS 5.1250 10-40 15/11S	151,099.00	0.01
100,000	SOUTHERN CALIF GAS 5.6000 24-54 01/04S	106,028.43	0.01
100,000	SOUTHERN CALIF GAZ 2.6 16-26 15/06S	97,582.74	0.01
210,000	SOUTHERN CALIF GAZ 6.35 22-52 15/11S	242,784.53	0.02
200,000	SOUTHERN CALIFORNIA 2.55 20-30 09/01S	183,477.34	0.01
111,000	SOUTHERN CALIFORNIA 2.95 22-27 15/04S	108,028.86	0.01
100,000	SOUTHERN CALIFORNIA 4.3 18-49 15/01S	86,628.34	0.01
140,000	SOUTHERN CALIFORNIA 5.2 23-33 01/06S	145,743.59	0.01
245,000	SOUTHERN CALIFORNIA 5.75 23-53 01/06S	261,714.30	0.02
100,000	SOUTHWEST GAS 3.18 21-51 15/08S	67,009.58	0.00
125,000	SOUTHWEST GAS 4.15 19-49 01/06S	100,924.75	0.01
50,000	SOUTHWEST GAS 5.45 23-28 23/03S	51,578.61	0.00
200,000	SOUTHWEST GAS CORP 2.20 20-30 15/06S	177,439.02	0.01
50,000	SOUTHWEST GAS CORP 3.70 18-28 01/04S	48,801.45	0.00
100,000	SOUTHWEST GAS CORP 3.80 16-46 29/09S	79,382.48	0.01
85,000	SOUTHWEST GAS CORP 4.05 22-32 15/03S	80,856.18	0.01
150,000	SOUTHWEST GAS CORP 5.8000 22-27 01/12S	155,823.88	0.01
200,000	SPECTRA ENERGY 4.50 15-45 15/03S	174,130.95	0.01
100,000	SPECTRA ENERGY 5.9500 13-43 25/09S	104,051.54	0.01
150,000	SPECTRA ENERGY PART 3.375 16-26 15/10S	147,370.28	0.01
350,000	SPECTRUM MGT HLDG CO 4.5 12-42 15/09S09S	268,269.78	0.02
500,000	SPECTRUM MGT HLDG CO 6.75 09-39 15/06S6S	500,034.22	0.03
225,000	SP GLOBAL INC 1.25 20-30 13/08S	191,829.84	0.01
260,000	S P GLOBAL INC 4.25% 22-29 01/05S	261,330.33	0.02
250,000	S P GLOBAL INC 5.25 23-33 15/09A	265,057.45	0.02
100,000	SPIRE INC 5.3000 24-26 01/03S	101,081.42	0.01
150,000	SPIRE MISSOURI 4.8000 23-33 15/02S	152,124.76	0.01
100,000	SPIRE MISSOURI 5.1500 24-34 15/08S	103,913.15	0.01
150,000	STANLEY BLACK & DECKER 4.85 18-48 15/11S	140,221.16	0.01
250,000	STANLEY BLACKANDDECKER 2.30 20-30 15/03S	223,331.50	0.02
85,000	STANLEY BLACKANDDECKER 3.40 19-26 01/03S	83,881.18	0.01
300,000	STANLEY BLACK DECKE 2.75 20-50 02/11S	188,801.63	0.01
150,000	STANLEY BLACK DECKER 6.0 23-28 23-28S	158,051.50	0.01
150,000	STANLEY BLACK DECKER IN 3.0 22-32 15/05S	134,788.03	0.01
150,000	STARBUCKS CORP 2.0000 20-27 12/03S	142,988.75	0.01
200,000	STARBUCKS CORP 2.25 20-30 12/03S	180,650.97	0.01
200,000	STARBUCKS CORP 2.45 16-26 15/06A	194,604.76	0.01
350,000	STARBUCKS CORP 2.55 20-30 15/11S	316,663.47	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	STARBUCKS CORP 3.0 22-32 14/02S	273,195.23	0.02
150,000	STARBUCKS CORP 3.35 20-50 12/03S	110,133.70	0.01
200,000	STARBUCKS CORP 3.5 18-28 28/02S	196,445.15	0.01
350,000	STARBUCKS CORP 3.5 20-50 15/11S	266,367.03	0.02
300,000	STARBUCKS CORP 3.55 19-29 15/08S	292,553.98	0.02
150,000	STARBUCKS CORP 3.75 17-47 01/12S	120,112.97	0.01
250,000	STARBUCKS CORP 4.0000 18-28 15/11S	249,044.73	0.02
100,000	STARBUCKS CORP 4.3 15-45 15/06S	88,048.07	0.01
200,000	STARBUCKS CORP 4.4500 19-49 15/08S	177,611.76	0.01
310,000	STARBUCKS CORP 4.5 18-48 10/08S	279,066.23	0.02
330,000	STARBUCKS CORP 4.7500 23-26 15/02S	332,431.51	0.02
200,000	STARBUCKS CORP 4.8 23-33 15/02S	204,689.17	0.01
300,000	STARBUCKS CORP 4.8500 24-27 08/02S	304,802.35	0.02
300,000	STATE STREET 2.20 21-31 03/03S	265,346.69	0.02
300,000	STATE STREET 4.993 24-27 18/03S	307,065.98	0.02
250,000	STATE STREET CO 4.1640 22-33 04/08S	243,405.53	0.02
220,000	STATE STREET CORP 2.4 20-30 24/01S	203,027.27	0.01
200,000	STATE STREET CORP 2.65 16-26 19/05S	195,684.28	0.01
110,000	STATE STREET CORP 3.152 20-31 30/03S	104,021.80	0.01
350,000	STATE STREET CORP 5.272 23-26 03/08S	357,702.78	0.02
50,000	STEEL DYNAMICS 1.6500 20-27 15/10S	46,287.86	0.00
105,000	STEEL DYNAMICS 3.2500 20-50 15/10S	73,841.23	0.00
200,000	STEEL DYNAMICS 3.4500 19-30 15/04S	189,475.15	0.01
150,000	STEEL DYNAMICS 5.3750 24-34 15/08S	154,745.96	0.01
150,000	STEEL DYNAMICS INC 3.25 20-31 05/06S	138,712.74	0.01
125,000	STEEL DYNAMICS INC 5.00 17-26 15/12S	125,335.91	0.01
100,000	STEWART INFORMATION 3.6 21-31 15/11S	87,663.97	0.01
100,000	STIFEL FINANCIAL 4.0000 20-30 15/05S	96,118.65	0.01
150,000	STNLY BLCKANDDECK 4.25 18-28 15/11S	149,742.03	0.01
350,000	STRYKER CORP 1.9500 20-30 15/06S	308,468.72	0.02
100,000	STRYKER CORP 2.9 20-50 04/06S	70,635.02	0.00
200,000	STRYKER CORP 3.37515-25 01/11S	198,174.78	0.01
200,000	STRYKER CORP 3.50 16-26 15/03S	197,970.12	0.01
275,000	STRYKER CORP 3.65 18-28 07/03S	270,999.46	0.02
150,000	STRYKER CORP 4.2500 24-29 11/09S	150,388.52	0.01
100,000	STRYKER CORP 4.3750 14-44 15/05S	90,558.22	0.01
100,000	STRYKER CORP 4.6250 24-34 11/09S	100,506.95	0.01
500,000	STRYKER CORP 4.625 16-46 15/03S	471,288.21	0.03
180,000	STRYKER CORP 4.85 23-28 08/12S	184,585.70	0.01
100,000	STRYKER CORPORATION 4.1 13-43 01/04S	87,836.61	0.01
200,000	SUNTRUST BANK 3.30 16-26 15/05A	196,421.85	0.01
100,000	SUNTRUST BANK ATLANT 4.05 18-25 03/11S	99,675.23	0.01
250,000	SYNCHRONY BANK 5.625 22-27 23/08S	254,432.13	0.02
250,000	SYNCHRONY FINANCIAL 2.875 21-31 28/10S	212,514.32	0.01
300,000	SYNCHRONY FINANCIAL 3.95 17-27 01/12S	291,326.42	0.02
250,000	SYNOVUS BAN 5.6250 23-28 15/02U	251,305.53	0.02
150,000	SYSCO CORP 2.4 20-30 15/02S	135,991.81	0.01
300,000	SYSCO CORP 3.25 17-27 15/07S	292,290.55	0.02
125,000	SYSCO CORP 3.30 16-26 15/07S	122,943.90	0.01
150,000	SYSCO CORP 3.3 20-50 15/02S	109,898.55	0.01
212,000	SYSCO CORP 3.75 15-25 01/10S	210,513.61	0.01
150,000	SYSCO CORP 4.4500 18-48 15/03S	132,478.27	0.01
50,000	SYSCO CORP 5.375 05-35 21/09S	52,278.51	0.00
250,000	SYSCO CORP 5.95 20-30 02/04S	268,446.30	0.02
200,000	SYSCO CORP 6.6 20-40 02/04S	226,591.87	0.02
350,000	SYSCO CORP 6.6 20-50 02/04S	410,362.16	0.03
300,000	SYSCO CORPORATION 3.1500 21-51 14/12S	209,887.57	0.01
400,000	SYSCO CORPORATION 5.7500 23-29 17/01S	422,768.13	0.03
200,000	SYSCO CORPORATION 6.0000 23-34 17/01S	219,569.80	0.01
150,000	TAKE-TWO INTERA 5.6000 24-34 12/06S	157,321.57	0.01
200,000	TAKE TWO INTERACTIVE 3.7 22-27 14/04S	197,380.87	0.01
20,000	TAKE TWO INTERACTIVE 4.0 22-32 14/04S	19,166.21	0.00
250,000	TAKE TWO INTERACTIVE 4.95 23-28 28/03S	255,018.41	0.02
250,000	TAKE TWO INTERACTIVE 5.0 23-26 28/03S	252,422.12	0.02
200,000	TAMPA ELECTRIC 2.4 21-31 15/03S	175,604.59	0.01
50,000	TAMPA ELECTRIC 3.6250 19-50 15/06S	38,758.83	0.00
100,000	TAMPA ELECTRIC 4.4500 18-49 15/06S	90,207.33	0.01
200,000	TAMPA ELECTRIC 4.9000 24-29 01/03S	204,982.34	0.01
100,000	TAMPA ELECTRIC 5.0000 22-52 15/07S	97,212.41	0.01
200,000	TANDEM DIABETES 3 20-30 22/05S-30 22/05S	187,180.74	0.01
200,000	TANGER PROPERTIES 2.7500 21-31 01/09S	172,232.11	0.01
50,000	TANGER PROPERTIES 3.875 17-27 15/07S	48,947.34	0.00
130,000	TAPESTRY INC 3.0500 21-32 15/03S	111,166.08	0.01
250,000	TAPESTRY INC 7.0000 23-26 27/11S	258,864.50	0.02
300,000	TAPESTRY INC 7.35 23-28 27/11S	315,254.65	0.02
300,000	TAPESTRY INC 7.7000 23-30 27/11S	323,123.87	0.02
500,000	TAPESTRY INC 7.8500 23-33 27/11S	541,064.86	0.04
350,000	TARGA RESOURCES 4.0 21-31 15/01S	328,986.31	0.02
150,000	TARGA RESOURCES 4.2000 22-33 01/02S	141,989.82	0.01
300,000	TARGA RESOURCES 4.875 21-31 01/02S	297,758.28	0.02
200,000	TARGA RESOURCES 4.9500 22-52 15/04S	180,105.03	0.01
250,000	TARGA RESOURCES 5.2000 22-27 01/07S	255,673.29	0.02
300,000	TARGA RESOURCES 6.1500 23-29 01/03S	319,672.31	0.02
150,000	TARGA RESOURCES 6.2500 22-52 01/07S	161,434.98	0.01
300,000	TARGA RESOURCES 6.5000 23-34 30/03S	331,843.12	0.02
200,000	TARGA RESOURCES 6.5000 23-53 15/02S	222,170.06	0.02
300,000	TARGA RESOURCES CORP 6.125 23-33 15/03S	322,144.62	0.02
200,000	TARGA RES PART LP/TA 5.00 18-28 15/01S	200,125.95	0.01
350,000	TARGA RES PART LP/TA 5.5 19-30 01/03S	356,623.66	0.02
300,000	TARGA RES PART LP/TA 6.50 19-27 15/07S	304,206.81	0.02
300,000	TARGA RES PART LP/TA 6.875 20-29 15/0	307,498.63	0.02
400,000	TARGET CORP 1.9500 22-27 15/01S	384,189.93	0.03
300,000	TARGET CORP 2.35 20-30 28/01S	275,482.20	0.02
300,000	TARGET CORP 2.50 16-26 15/04S	295,041.92	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	TARGET CORP 2.6500 20-30 15/09S	139,489.12	0.01
300,000	TARGET CORP 2.9500 22-52 15/01S	212,531.57	0.01
300,000	TARGET CORP 3.3750 19-29 15/04S	293,117.91	0.02
150,000	TARGET CORP 3.625 16-46 15/04S	123,244.11	0.01
200,000	TARGET CORP 3.90 17-47 15/11S	169,631.09	0.01
50,000	TARGET CORP 4.0000 12-42 01/07S	45,332.88	0.00
350,000	TARGET CORP 4.5000 22-32 15/09S	354,973.41	0.02
350,000	TARGET CORP 4.8000 23-53 15/01S	344,170.90	0.02
200,000	TARGET CORPORATION 4.4 23-33 15/01S	201,633.05	0.01
200,000	TARGET CORPORATION 4.5 24-34 15/09S	200,261.26	0.01
200,000	TARGET NOTES 6.50 07-37 15/10S	234,628.70	0.02
150,000	TCI COMMUNICATIONS I 7.875 96-26 15/02S	157,077.99	0.01
200,000	TD SYNNEX CORP 6.1000 24-34 12/04S	211,913.52	0.01
150,000	TD SYNNEX CORPORATION 1.75 22-26 09/08S	142,573.43	0.01
300,000	TD SYNNEX CORPORATION 2.375 22-28 09/08S	276,550.54	0.02
150,000	TENNESSEE GAS PIPEL 7.625 97-37 01/04S	179,930.67	0.01
70,000	TEXAS EASTERN TRANSM 7 02-32 15/07S	79,222.99	0.01
200,000	TEXAS INSTRUMENTS 1.9 21-31 15/09S	174,196.87	0.01
250,000	TEXAS INSTRUMENTS 2.250 19-29 04/09S	230,408.75	0.02
150,000	TEXAS INSTRUMENTS 2.7 21-51 15/09S	101,896.66	0.01
150,000	TEXAS INSTRUMENTS 2.90 17-27 03/11S	145,573.34	0.01
90,000	TEXAS INSTRUMENTS 3.65 22-32 16/08S	86,767.64	0.01
200,000	TEXAS INSTRUMENTS 3.8750 19-39 15/03S	185,488.10	0.01
100,000	TEXAS INSTRUMENTS 4.1000 22-52 16/08S	86,629.79	0.01
150,000	TEXAS INSTRUMENTS 4.6000 24-27 08/02S	152,456.44	0.01
150,000	TEXAS INSTRUMENTS 4.6000 24-29 08/02S	153,917.96	0.01
150,000	TEXAS INSTRUMENTS 4.6 22-28 15/02S	153,174.52	0.01
150,000	TEXAS INSTRUMENTS 4.85 24-34 08/02S	155,973.15	0.01
249,000	TEXAS INSTRUMENTS 4.90 23-33 14/03S	260,856.92	0.02
195,000	TEXAS INSTRUMENTS 5.0000 23-53 14/03S	196,439.54	0.01
550,000	TEXAS INSTRUMENTS 5.0500 23-63 18/05S	550,945.07	0.04
150,000	TEXAS INSTRUMENTS 5.1500 24-54 08/02S	154,038.88	0.01
250,000	TEXAS INSTRUMENTS IN 1.75 20-30 04/05S	220,713.18	0.01
150,000	TEXAS INSTRUMENTS INC 1.125 21-26 15/09S	142,286.97	0.01
380,000	TEXAS INSTRUMENTS INC 4.15 18-48 15/05S	338,446.29	0.02
300,000	THE BANK OF NEW YORK 6.474 23-34 25/10S	338,915.78	0.02
490,000	THE CIGNA GROUP 1.25 21-26 15/03S	357,866.24	0.02
390,000	THE CIGNA GROUP 2.375 21-31 03/03S	343,674.33	0.02
200,000	THE CIGNA GROUP 3.20 20-40 15/03S	193,917.24	0.01
355,000	THE CIGNA GROUP 3. 25 20-25 15/04S	260,756.93	0.02
450,000	THE CIGNA GROUP 3.40 20-27 01/03S	407,315.31	0.03
250,000	THE CIGNA GROUP 3.4 20-50 16/03S	202,043.77	0.01
200,000	THE CIGNA GROUP 3.4 21-51 03/03S	191,402.82	0.01
200,000	THE CIGNA GROUP 3.875 20-47 15/10S	157,927.91	0.01
390,000	THE CIGNA GROUP 3 20-23 15/01S	364,895.08	0.02
371,000	THE CIGNA GROUP 4.125 19-25 15/11S	369,971.69	0.03
300,000	THE CIGNA GROUP 4.5 20-26 25/02S	300,743.48	0.02
420,000	THE CIGNA GROUP 4.800 20-46 15/07S	412,312.95	0.03
900,000	THE CIGNA GROUP 4.90 19-48 15/12S	847,354.00	0.06
200,000	THE CIGNA GROUP 5.4 23-33 15/03S	209,810.85	0.01
450,000	THE CIGNA GROUP 5.6 24-54 15/02S	464,972.13	0.03
215,000	THE CIGNA GROUP 5.685 23-26 15/03S	215,002.73	0.01
200,000	THE HARTFORD FIN SERV 2.8 19-29 19/08S	186,272.17	0.01
160,000	THE HARTFORD FIN SERV 2.9 21-51 15/09S	108,158.03	0.01
250,000	THE HARTFORD FIN SERV 3.6 19-49 19/08S8S	195,595.90	0.01
150,000	THE HERSHEY CO 2.30 16-26 15/08S	145,663.08	0.01
100,000	THE HOME DEPOT INC 0.90 21-28 15/03S	90,478.90	0.01
250,000	THE HOME DEPOT INC 2.5 20-27 30/03S	241,607.36	0.02
350,000	THE HOME DEPOT INCÂ 3.125 20-49 15/12S	258,304.22	0.02
100,000	THE MOSAIC CO 5.375 23-28 15/11S	103,623.27	0.01
150,000	THE MOSAIC CO 5.625 13-43 15/11S	151,249.52	0.01
250,000	THERMO FISHER SCIENT 1.75 21-28 15/10S	229,300.32	0.02
350,000	THERMO FISHER SCIENT 2.00 21-31 15/10S	303,049.65	0.02
340,000	THERMO FISHER SCIENT 2.60019-29 01/10S	317,480.68	0.02
390,000	THERMO FISHER SCIENT 2.8 21-41 15/10S	297,373.40	0.02
200,000	THERMO FISHER SCIENT 4.10 17-47 15/08S	177,646.99	0.01
280,000	THERMO FISHER SCIENT 4.80 22-27 21/11S	287,064.45	0.02
250,000	THERMO FISHER SCIENT 4.95 22-32 21/11S	260,283.95	0.02
150,000	THERMO FISHER SCIENT 4.953 23-26 10/08S	152,546.89	0.01
200,000	THERMO FISHER SCIENT 4.977 23-30 08/10S	208,360.75	0.01
300,000	THERMO FISHER SCIENT 5.00 23-26 05/12S	306,439.54	0.02
300,000	THERMO FISHER SCIENT 5.00 23-29 31/01S	310,949.76	0.02
300,000	THERMO FISHER SCIENT 5.086 23-33 10/08S	313,630.46	0.02
113,000	THERMO FISHER SCIENT 5.30 13-44 01/02S	116,914.45	0.01
100,000	THERMO FISHER SCIENT 5.404 23-43 10/08S	106,379.52	0.01
525,000	THE WALT DISNEY COMP 2.75 19-49 01/09S	357,363.56	0.02
723,000	THE WALT DISNEY COMP 3.6 20-51 13/05S	577,692.96	0.04
100,000	THE WALT DISNEY COMP 3.7 20-27 23/03S	99,594.80	0.01
360,000	THE WALT DISNEY COMP 3.8 20-30 23/03S	354,154.76	0.02
450,000	THE WALT DISNEY COMP 3.8 20-60 13/05S	357,846.90	0.02
400,000	THE WALT DISNEY COMP 4.7 20-50 23/03S	388,293.04	0.03
225,000	THE WALT DISNEY COMP 4.75 19-44 15/09S	216,891.86	0.01
100,000	THE WALT DISNEY COMP 4.75 19-46 15/11S	95,766.91	0.01
225,000	THE WALT DISNEY COMP 5.4 19-43 01/10S	235,916.09	0.02
250,000	THE WALT DISNEYCOMP 6.2 19-34 15/12S	284,424.60	0.02
100,000	THE WALT DISNEY COMP 6.55 19-33 15/03S	114,752.92	0.01
40,000	THE WALT DISNEY COMPA 3.375 19-26 15/11S	39,489.02	0.00
400,000	THE WALT DISNEY COMPA 6.65 19-37 15/11S	472,528.37	0.03
100,000	THE WESTERN UNION CO 1.35 21-26 09/03S	95,421.20	0.01
100,000	THE WESTERN UNION CO 2.75 21-31 15/03S	87,339.86	0.01
350,000	TIMES WARNER CABLE 5.875 10-40 15/11S	316,938.68	0.02
350,000	TIME WARNER 7.30 08-38 01/07S	369,866.62	0.03
400,000	TIME WARNER CABLE 5.50 11-41 01/09S	347,447.20	0.02
450,000	TIME WARNER CABLE 6.55 07-37 01/05S	445,712.46	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	TIME WARNER ENT SUB 8.375 94-33 15/07S	286,970.51	0.02
50,000	TIMKEN CO 4.125 22-32 01/04S	48,012.12	0.00
150,000	TJX COMPANIES INC 1.15 20-28 15/05S	135,883.24	0.01
100,000	TJX COMPANIES INC 4.5 20-50 01/04S	94,508.49	0.01
450,000	TJX COS INC 2.25 16-26 15/09S	435,996.32	0.03
100,000	TJX COS INC 3.8750 20-30 15/04S	98,765.52	0.01
7,000	TOLEDO EDISON 6.15 06-37 15/05S	7,815.82	0.00
50,000	TOLL BROS FINANCE 3.80 19-29 01/11S	48,458.50	0.00
150,000	TOLL BROS FINANCE 4.3500 18-28 15/02S	149,243.42	0.01
100,000	TOLL BROS FINANCE 4.875 15-25 15/11S	100,014.97	0.01
100,000	TOLL BROS FINANCE 4.875 17-27 15/03S	100,633.26	0.01
50,000	TOTAL SYSTEM 4.45 18-28 11/05S	49,823.29	0.00
200,000	TOTAL SYSTEM SERVICES 4.80 16-26 01/04S	200,393.89	0.01
160,000	TOYOTA MOTOR 3.05 18-28 11/01S	155,180.62	0.01
250,000	TOYOTA MOTOR CR 0.8000 21-26 09/01S	239,887.50	0.02
230,000	TOYOTA MOTOR CR 3.20 17-27 11/01S	226,279.38	0.02
250,000	TOYOTA MOTOR CR 4.5500 24-29 09/08S	253,888.74	0.02
300,000	TOYOTA MOTOR CR 4.6250 23-28 12/01S	305,525.60	0.02
223,000	TOYOTA MOTOR CR 4.6500 24-29 05/01S	227,683.99	0.02
250,000	TOYOTA MOTOR CR 4.8000 24-26 05/01S	252,300.41	0.02
200,000	TOYOTA MOTOR CR 4.8000 24-34 05/01S	203,849.36	0.01
250,000	TOYOTA MOTOR CR 5.0000 24-27 19/03S	256,235.19	0.02
300,000	TOYOTA MOTOR CR 5.0500 24-29 16/05S	311,274.42	0.02
50,000	TOYOTA MOTOR CR 5.1000 24-31 21/03S	52,084.92	0.00
200,000	TOYOTA MOTOR CR 5.2000 24-26 15/05S	203,798.65	0.01
250,000	TOYOTA MOTOR CR 5.2500 23-28 11/09S	260,243.42	0.02
250,000	TOYOTA MOTOR CR 5.4000 23-26 20/11S	257,186.54	0.02
450,000	TOYOTA MOTOR CR 5.5500 23-30 20/11S	481,006.98	0.03
150,000	TOYOTA MOTOR CR 5.6000 23-25 11/09S	151,896.25	0.01
300,000	TOYOTA MOTOR CREDIT 0.8 20-25 16/10S	289,724.79	0.02
300,000	TOYOTA MOTOR CREDIT 1.125 21-26 18/06S	285,983.71	0.02
200,000	TOYOTA MOTOR CREDIT 1.15 20-27 13/08S	184,935.41	0.01
100,000	TOYOTA MOTOR CREDIT 1.65 21-31 10/01S	85,632.39	0.01
150,000	TOYOTA MOTOR CREDIT 1.9 21-31 12/09S	128,213.34	0.01
150,000	TOYOTA MOTOR CREDIT 2.15 20-30 13/02S	135,398.58	0.01
350,000	TOYOTA MOTOR CREDIT 3.05 22-27 22/03S	343,042.69	0.02
300,000	TOYOTA MOTOR CREDIT 3.375 20-30 27/03S	287,671.20	0.02
150,000	TOYOTA MOTOR CREDIT 3.65 19-29 08/01S	147,690.56	0.01
200,000	TOYOTA MOTOR CREDIT 4.45 22-29 29/06S	202,930.34	0.01
400,000	TOYOTA MOTOR CREDIT 4.45 23-26 18/05S	403,060.73	0.03
300,000	TOYOTA MOTOR CREDIT 4.55 22-27 20/09S	304,819.81	0.02
260,000	TOYOTA MOTOR CREDIT 4.55 23-30 17/05S	264,341.91	0.02
200,000	TOYOTA MOTOR CREDIT 4.55 24-26 07/08S	202,142.06	0.01
150,000	TOYOTA MOTOR CREDIT 4.7 23-33 12/01S	152,896.27	0.01
200,000	TOYOTA MOTOR CREDIT 5.0 23-26 14/08S	203,727.80	0.01
350,000	TOYOTA MOTOR CREDIT 5.4 22-25 10/11S	354,790.21	0.02
200,000	TOYOTA MOTOR CREDIT 5.45 22-27 10/11S	208,361.21	0.01
200,000	TOYOTA MOTOR CREDIT CO 1.90 21-28 06/04S	186,115.60	0.01
200,000	TOYOTA MOTOR CREDIT COR 1.9 22-27 13/01S	191,056.00	0.01
250,000	TRACTOR SUPPLY 5.2500 23-33 15/05S	260,234.59	0.02
200,000	TRACTOR SUPPLY CO 1.75 20-30 01/11S	172,330.10	0.01
270,000	TRANSCANADA PIPELINE 4.875 18-48 15/05S	252,305.86	0.02
250,000	TRANSCONT GAS PIPE 7.85 17-26 01/02S	258,572.81	0.02
200,000	TRANSCONTINENTAL GAS 3.25 20-30 15/05S	187,338.04	0.01
200,000	TRANSCONTINENTAL GAS 3.95 20-50 15/11S	158,831.02	0.01
200,000	TRANSCONTINENTAL GAS 4.0 18-28 15/03S	197,235.05	0.01
100,000	TRANSCONTINENTAL GAS 4.45 12/42 01/08S	90,705.61	0.01
250,000	TRANSCONTINENTAL GAS 4.6 18-18 15/03S	219,789.62	0.01
150,000	TRAVELERS COMPAGNI INC 6.25 07-37 15/06S	171,210.46	0.01
212,000	TRAVELERS COMPANIES 3.05 21-51 08/06S	152,735.53	0.01
220,000	TRAVELERS COMPANIES 5.35 10-40 01/11S	230,857.05	0.02
30,000	TRAVELERS COMPANIES 6.375 03-33 15/03S	34,071.63	0.00
200,000	TRAVELERS COMPANIES 6.75 06-36 20/06S	236,035.59	0.02
150,000	TRAVELERS COMPANIES IN 4.10 19-49 04/03S	130,181.16	0.01
150,000	TRAVELERS COS INC 2.5500 20-50 27/04S	97,525.37	0.01
100,000	TRAVELERS COS INC 3.75 16-46 15/05S	82,828.32	0.01
150,000	TRAVELERS COS INC 4.00 17-47 30/05S	129,784.41	0.01
150,000	TRAVELERS COS INC 4.0500 18-48 07/03S	129,566.58	0.01
150,000	TRAVELERS COS INC 4.60 13-43 01/08S	142,433.38	0.01
250,000	TRAVELERS COS INC 5.4500 23-53 25/05S	266,758.48	0.02
175,000	TRAVELERS COS INS 4.30 15-45 25/08S	158,595.79	0.01
25,000	TRIMBLE INC 4.9000 18-28 15/06S	25,364.39	0.00
215,000	TRIMBLE INC 6.1 23-33 15/03S	232,149.29	0.02
250,000	TRITON CONTAINER 3.25 22-32 15/03S	216,332.29	0.01
500,000	TRUIST BANK GLOBAL 2.25 20-30 09/03S	440,681.10	0.03
250,000	TRUIST FINANCIAL 1.9500 20-30 05/06S	219,275.49	0.01
150,000	TRUIST FINANCIAL 3.875 19-29 19/03S	146,344.62	0.01
500,000	TRUIST FINANCIAL -30 24/01S	517,595.44	0.03
250,000	TRUIST FINANCIAL CORP 1.125 20-27 03/08S	229,700.47	0.02
300,000	TRUIST FINANCIAL CORP 4.916 22-33 28/07S	294,153.91	0.02
450,000	TSMC ARIZONA CO 1.7500 21-26 25/10S	427,784.20	0.03
200,000	TSMC ARIZONA CO 3.1250 21-41 25/10S	163,996.13	0.01
200,000	TSMC ARIZONA CO 4.125 22-29 22/04S	199,827.64	0.01
200,000	TSMC ARIZONA CO 4.25 22-32 22/04S	198,878.27	0.01
200,000	TSMC ARIZONA CO 4.5000 22-52 22/04S	197,143.58	0.01
400,000	TSMC ARIZONA CORP 2.5000 21-31 25/10S	353,086.12	0.02
200,000	TSMC ARIZONA CORP 3.875 22-27 22/04S	198,282.68	0.01
400,000	TSMC ARIZONA CORPORA 3.25 21-51 25/10S	314,025.76	0.02
400,000	TWDC ENTERPRISE 3.0000 16-26 13/02S	394,140.86	0.03
250,000	TYSON FOODS 3.55 17-27 02/06S	245,303.98	0.02
250,000	TYSON FOODS 4.55 17-47 02/06S	218,266.70	0.01
100,000	TYSON FOODS 4.875 14-34 15/08S	99,578.84	0.01
400,000	TYSON FOODS 5.1 18-48 28/09S	378,620.88	0.03
500,000	TYSON FOODS INC 4.0 19-26 19/02S	497,288.17	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	TYSON FOODS INC 4.35 19-29 01/03S	298,699.80	0.02
150,000	TYSON FOODS INC 5.15 14-44 15/08S	143,726.55	0.01
300,000	TYSON FOODS INC 5.7000 24-34 15/03S	315,943.17	0.02
200,000	UNILEVER CAPITAL 2.00 16-26 28/07S	193,621.17	0.01
300,000	UNILEVER CAPITAL 2.125 19-29 09/06S	274,058.15	0.02
400,000	UNILEVER CAPITAL 3.500 18-28 22/03S	393,805.28	0.03
200,000	UNILEVER CAPITAL 4.2500 24-27 12/08S	202,020.60	0.01
200,000	UNILEVER CAPITAL 4.625 24-34 12/08S	202,730.48	0.01
200,000	UNILEVER CAPITAL 4.875 23-28 08/09S	206,069.90	0.01
200,000	UNILEVER CAPITAL 5.0000 23-33 08/12S	210,288.87	0.01
320,000	UNILEVER CAPITAL 5.90 02-32 15/11S	355,697.52	0.02
100,000	UNILEVER CAPITAL COR 1.375 20-30 14/09S	85,572.21	0.01
200,000	UNILEVER CAPITAL CORP 1.75 21-31 12/08S	171,807.21	0.01
150,000	UNILEVER CAPITAL CORP 2.625 21-51 12/08S	102,417.85	0.01
300,000	UNILEVER CAPITAL CORP 2.90 17-27 05/05U	292,773.02	0.02
213,000	UNION PACIFIC 3.00 17-27 15/04S	207,990.10	0.01
200,000	UNION PACIFIC 3.375 22-42 14/02S	164,079.93	0.01
200,000	UNION PACIFIC 3.55 21-61 20/05S	147,973.75	0.01
100,000	UNION PACIFIC 3.875 15-55 01/02S	82,531.01	0.01
150,000	UNION PACIFIC 4.05 15-45 15/11S	131,068.56	0.01
150,000	UNION PACIFIC 4.75 23-26 21/02S	151,174.02	0.01
150,000	UNION PACIFIC 4.95 22-52 09/09S	149,937.25	0.01
100,000	UNION PACIFIC 4.95 23-53 15/05S	100,100.49	0.01
300,000	UNION PACIFIC 5.15 22-63 20/01S	303,102.43	0.02
175,000	UNION PACIFIC CORP 2.15 20-27 05/02S	167,801.73	0.01
250,000	UNION PACIFIC CORP 2.375 21-31 20/05S	224,230.90	0.02
200,000	UNION PACIFIC CORP 2.4000 20-30 05/02S	183,576.31	0.01
150,000	UNION PACIFIC CORP 2.75 16-26 01/03S	147,232.61	0.01
350,000	UNION PACIFIC CORP 2.8000 22-32 14/02S	318,391.74	0.02
200,000	UNION PACIFIC CORP 2.8910 21-36 06/04S	171,998.63	0.01
250,000	UNION PACIFIC CORP 2.95 21-52 03/10S	175,620.95	0.01
250,000	UNION PACIFIC CORP 2.973 21-62 16/03S	161,462.76	0.01
80,000	UNION PACIFIC CORP 3.2 21-41 20/05S	64,782.01	0.00
550,000	UNION PACIFIC CORP 3.2500 20-50 05/02S	414,966.98	0.03
100,000	UNION PACIFIC CORP 3.35 16-46 15/08S	77,612.04	0.01
300,000	UNION PACIFIC CORP 3.5000 22-53 14/02S	233,656.92	0.02
290,000	UNION PACIFIC CORP 3.55 19-39 15/08S	253,250.58	0.02
120,000	UNION PACIFIC CORP 3.60 17-37 15/09S	107,681.79	0.01
231,000	UNION PACIFIC CORP 3.7 19-29 01/03S	228,408.29	0.02
300,000	UNION PACIFIC CORP 3.75 20-70 31/01S	227,085.49	0.02
310,000	UNION PACIFIC CORP 3.799 16-51 01/10S	255,349.50	0.02
150,000	UNION PACIFIC CORP 3.799 21-71 06/04S	115,236.32	0.01
556,000	UNION PACIFIC CORP 3.8390 20-60 20/03S	445,956.83	0.03
100,000	UNION PACIFIC CORP 3.839 19-60 20/03S	80,273.63	0.01
100,000	UNION PACIFIC CORP 3.8500 22-72 14/02S	77,581.22	0.01
369,000	UNION PACIFIC CORP 3.95 18-28 10/09S	368,685.88	0.02
150,000	UNION PACIFIC CORP 3.95 19-59 15/08S	122,839.51	0.01
150,000	UNION PACIFIC CORP 4.05 16-46 01/03S	130,485.77	0.01
50,000	UNION PACIFIC CORP 4.1 17-67 15/09S	40,946.55	0.00
250,000	UNION PACIFIC CORP 4.30 19-49 01/03S	222,765.19	0.02
146,000	UNION PACIFIC CORP 4.5000 18-48 10/09S	135,051.47	0.01
250,000	UNION PACIFIC CORP 4.5000 22-33 20/01S	252,752.83	0.02
150,000	UNION PACIFIC CORP 5.70 17-47 15/04S	128,577.34	0.01
100,000	UNION PACIFIC CORP 6.625 99-29 01/02S	110,163.62	0.01
200,000	UNION PACIFIC CORPÂ 3.375 15-35 01/02U	182,631.37	0.01
350,000	UNITED HEALTH GR 1.15 21-26 15/05S	334,615.43	0.02
100,000	UNITEDHEALTH GROUP 1.25 20-26 15/01S	96,518.91	0.01
450,000	UNITEDHEALTH GROUP 2.3 21-31 15/05S	398,941.98	0.03
210,000	UNITEDHEALTH GROUP 2.75 20-40 15/05S	160,721.89	0.01
250,000	UNITEDHEALTH GROUP 2.8750 19-29 15/08S	237,124.10	0.02
350,000	UNITEDHEALTH GROUP 2.9000 20-50 15/05S	244,953.78	0.02
250,000	UNITEDHEALTH GROUP 2.95 17-27 15/10S	243,354.44	0.02
200,000	UNITEDHEALTH GROUP 2 20-30 15/05S	178,302.13	0.01
300,000	UNITEDHEALTH GROUP 3.10 16-26 15/03S	296,255.85	0.02
540,000	UNITEDHEALTH GROUP 3.25 21-51 15/05S	399,595.22	0.03
220,000	UNITEDHEALTH GROUP 3.375 17-27 15/04S	217,064.03	0.01
205,000	UNITEDHEALTH GROUP 3.45 16-27 15/01S	202,896.16	0.01
400,000	UNITEDHEALTH GROUP 3.5000 19-39 15/08S	344,476.95	0.02
50,000	UNITEDHEALTH GROUP 3.70 18-25 15/12S	49,767.21	0.00
300,000	UNITEDHEALTH GROUP 3.7 19-49 15/08	241,240.45	0.02
200,000	UNITEDHEALTH GROUP 3.7 22-27 15/05S	199,057.39	0.01
250,000	UNITEDHEALTH GROUP 3.75 17-47 15/10S	205,241.61	0.01
300,000	UNITEDHEALTH GROUP 3.85 18-28 15/06S	298,632.17	0.02
350,000	UNITEDHEALTH GROUP 3.875 19-59 15/08S	277,994.33	0.02
40,000	UNITEDHEALTH GROUP 3.95 12-42 15/10S	35,124.05	0.00
400,000	UNITEDHEALTH GROUP 4.0000 22-29 15/05S	399,164.40	0.03
200,000	UNITEDHEALTH GROUP 4.20 16-47 15/01S	177,058.59	0.01
500,000	UNITEDHEALTH GROUP 4.2 22-32 15/05S	495,990.09	0.03
160,000	UNITEDHEALTH GROUP 4.25 17-47 15/04S	141,425.97	0.01
260,000	UNITEDHEALTH GROUP 4.25 18-48 19/06S	229,618.81	0.02
150,000	UNITEDHEALTH GROUP 4.375 12/42 15/03S	140,334.22	0.01
250,000	UNITEDHEALTH GROUP 4.45 18-48 15/12S	226,973.27	0.02
450,000	UNITEDHEALTH GROUP 4.50 23-33 15/04S	451,988.24	0.03
150,000	UNITEDHEALTH GROUP 4.6000 24-27 15/04S	152,723.94	0.01
235,000	UNITEDHEALTH GROUP 4.625 11-41 15/11S	226,833.39	0.02
300,000	UNITEDHEALTH GROUP 4.625 15-35 15/07S	303,123.64	0.02
200,000	UNITEDHEALTH GROUP 4.7000 24-29 15/04S	205,014.22	0.01
550,000	UNITEDHEALTH GROUP 4.75 15-45 15/07S	533,945.23	0.04
650,000	UNITEDHEALTH GROUP 4.75 22-52 15/05S	619,216.88	0.04
200,000	UNITEDHEALTH GROUP 4.75 24-26 15/07S	202,962.56	0.01
350,000	UNITEDHEALTH GROUP 4.8000 24-30 15/01S	360,401.92	0.02
300,000	UNITEDHEALTH GROUP 4.9000 24-31 15/04S	310,291.01	0.02
500,000	UNITEDHEALTH GROUP 4.9500 24-32 15/01S	516,697.44	0.03
250,000	UNITEDHEALTH GROUP 4.95 22-62 15/05S	241,525.48	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
350,000	UNITEDHEALTH GROUP 5.0000 24-34 15/04S	361,235.33	0.02
600,000	UNITEDHEALTH GROUP 5.0500 23-53 15/04S	595,589.46	0.04
650,000	UNITEDHEALTH GROUP 5.1500 24-34 15/07S	678,191.24	0.05
170,000	UNITEDHEALTH GROUP 5.15 22-25 15/10S	171,756.67	0.01
515,000	UNITEDHEALTH GROUP 5.2000 23-63 15/04S	514,851.47	0.03
500,000	UNITEDHEALTH GROUP 5.25 22-28 15/02S	520,072.62	0.04
400,000	UNITEDHEALTH GROUP 5.3 22-30 15/02S	421,858.21	0.03
725,000	UNITEDHEALTH GROUP 5.35 22-33 15/02S	769,522.01	0.05
450,000	UNITEDHEALTH GROUP 5.3750 24-54 15/04S	467,016.62	0.03
300,000	UNITEDHEALTH GROUP 5.5000 24-64 15/04S	313,590.59	0.02
400,000	UNITEDHEALTH GROUP 5.5 24-44 15/07S	423,151.06	0.03
800,000	UNITEDHEALTH GROUP 5.6250 24-54 15/07S	857,790.99	0.06
105,000	UNITEDHEALTH GROUP 5.7 10-40 15/10S	112,749.25	0.01
550,000	UNITEDHEALTH GROUP 5.7500 24-64 15/07S	593,727.87	0.04
285,000	UNITEDHEALTH GROUP 5.8 06-36 15/03S	313,982.55	0.02
665,000	UNITEDHEALTH GROUP 5.875 22-53 15/02S	735,735.58	0.05
80,000	UNITEDHEALTH GROUP 5.9500 11-41 15/02S	88,238.16	0.01
400,000	UNITEDHEALTH GROUP 6.0500 22-63 15/02S	451,770.41	0.03
150,000	UNITEDHEALTH GROUP 6.50 07-37 15/06S	174,013.05	0.01
200,000	UNITEDHEALTH GROUP 6.625 08-37 15/11S	235,374.74	0.02
300,000	UNITEDHEALTH GROUP 6.875 08-38 15/02S	363,259.10	0.02
290,000	UNITEDHEALTH GROUP I 3.125 20-60 18/05S	197,789.54	0.01
200,000	UNITEDHEALTH GROUP IN 4.25 15/03S	185,090.63	0.01
460,000	UNITEDHEALTH GROUP INC 3.05 21-41 15/05S	363,008.95	0.02
350,000	UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	352,801.43	0.02
122,000	UNITED PARCEL 2.40 16-26 15/11S	118,118.52	0.01
100,000	UNITED PARCEL 3.625 12-42 01/10S	83,638.03	0.01
150,000	UNITED PARCEL 4.875 10-40 15/11S	150,317.45	0.01
425,000	UNITED PARCEL 6.20 08-38 15/01S	485,704.29	0.03
200,000	UNITED PARCEL S 5.1500 24-34 22/05S	210,158.83	0.01
250,000	UNITED PARCEL S 5.5000 24-54 22/05S	267,040.46	0.02
100,000	UNITED PARCEL S 5.6000 24-64 22/05S	107,069.85	0.01
370,000	UNITED PARCEL SE INC 5.05 23-53 03/03S	369,685.46	0.02
310,000	UNITED PARCEL SER IN 4.875 23-33 03/03S	320,674.87	0.02
250,000	UNITED PARCEL SERV 3.4000 19-29 15/03S	244,038.25	0.02
190,000	UNITED PARCEL SERV 3.4000 19-49 01/09S	147,150.26	0.01
400,000	UNITED PARCEL SERV 3.75 17-47 15/11S	328,652.08	0.02
100,000	UNITED PARCEL SERVIC 5.2 20-40 24/03S	103,165.57	0.01
250,000	UNITED PARCEL SERVIC 5.3 20-50 24/03S	259,862.44	0.02
200,000	UNITED PARCEL SERVICE 2.5 19-29 01/09S	186,440.71	0.01
150,000	UNITED PARCEL SERVICE 4.25 19-49 15/03S	132,666.08	0.01
250,000	UNITED PARCEL SERVICE 4.45 20-30 01/04S	255,002.56	0.02
467,000	UNITED PARCEL SVC 3.05 17-27 15/11S	454,276.48	0.03
100,000	UNUM GROUP 4.00 19-29 15/06S	97,976.06	0.01
150,000	UNUM GROUP 4.125 21-51 14/06S	118,487.73	0.01
150,000	UNUM GROUP 4.5000 19-49 15/12S	127,774.49	0.01
150,000	UNUM GROUP 5.75 12-42 15/08S	153,317.76	0.01
100,000	UNUM PROVIDENT 6.00 24-54 15/06S	104,131.62	0.01
400,000	US BANCORP 1.375 20-30 20/07S	341,541.34	0.02
360,000	US BANCORP 2.215 22-28 27/01S	343,713.74	0.02
350,000	US BANCORP 2.375 16-26 22/07S	340,532.09	0.02
200,000	US BANCORP 2.677 33 27/01S	175,085.71	0.01
350,000	US BANCORP 3.10 16-26 27/04S	343,663.50	0.02
355,000	US BANCORP 3.15 17-27 27/04S	348,004.32	0.02
250,000	US BANCORP 3.9 18-28 26/04S	247,606.41	0.02
100,000	US BANCORP 3.95 18-25 17/11S	99,712.24	0.01
330,000	US BANCORP 3 19-29 30/07S	309,960.93	0.02
700,000	US BANCORP -35 23/01S	742,003.26	0.05
450,000	US BANCORP 4.548 22-28 22/07S	453,345.08	0.03
350,000	US BANCORP 4.967 22-33 22/07S	349,315.23	0.02
450,000	US BANCORP 5.8500 22-33 21/10S	479,801.31	0.03
100,000	VALEO ENERGY 4.90 15-45 15/03S	93,498.46	0.01
200,000	VALERO ENERGY 2.8 21-31 01/12 S	176,192.00	0.01
250,000	VALERO ENERGY 3.6500 21-51 01/12S	182,090.14	0.01
150,000	VALERO ENERGY 4.0000 19-29 01/04S	148,047.78	0.01
100,000	VALERO ENERGY 4.5 18-28 15/03S	100,269.20	0.01
400,000	VALERO ENERGY 6.625 07-37 15/06S	447,348.49	0.03
200,000	VALERO ENERGY CORP 2.15 20-27 10/09S	188,760.86	0.01
50,000	VALERO ENERGY CORP 3.40 16-26 15/09S	49,164.52	0.00
150,000	VALERO ENERGY CORP 4.00 22-52 01/06S	116,290.80	0.01
187,000	VALERO ENERGY CORP 4.35 18-28 01/06S	186,944.39	0.01
190,000	VALERO ENERGY CORP 7.50 02-32 15/04S	221,264.74	0.01
74,000	VALMONT INDUSTRIES 5.25 14-54 01/10S	70,838.43	0.00
100,000	VALMONT INTERNATIONA 5 14-44 01/10S	95,229.94	0.01
200,000	VENTAS REALTY LP 3.00 19-30 15/01S	185,393.77	0.01
100,000	VENTAS REALTY LP 3.25 16-26 15/10S	97,714.55	0.01
53,000	VENTAS REALTY LP 3.85 17-27 01/04S	52,325.80	0.00
300,000	VENTAS REALTY LP 4.00 18-28 01/03S	295,986.13	0.02
200,000	VENTAS REALTY LP 4.125 15-26 15/01S	199,058.16	0.01
100,000	VENTAS REALTY LP 4.3750 15-45 01/02S	87,483.91	0.01
200,000	VENTAS REALTY LP 4.4000 18-29 15/01S	199,398.12	0.01
150,000	VENTAS REALTY LP 4.75 20-30 01/04S	151,376.89	0.01
100,000	VENTAS REALTY LP 4.875 19-49 15/04S	93,168.05	0.01
150,000	VENTAS REALTY LP 5.6250 24-34 01/07S	157,757.89	0.01
100,000	VENTAS REALTY LP 5.7 13-43 30/09S	103,035.41	0.01
250,000	VERALTO CORPORATION 5.35 24-28 18/09S	260,351.06	0.02
200,000	VERALTO CORPORATION 5.45 24-33 18/09S	209,575.08	0.01
100,000	VERALTO CORPORATION 5.5 24-26 18/09S	102,186.54	0.01
200,000	VERISIGN INC 2.700 21-31 15/06S	174,923.82	0.01
280,000	VERISIGN INC 4.75 17-27 15/07S	280,496.97	0.02
100,000	VERISK ANALYTICS 4.125 19-29 15/03S	99,467.13	0.01
150,000	VERISK ANALYTICS INC 3.625 20-50 15/05S	114,397.39	0.01
350,000	VERISK ANLYTCS IN 5.75 23-33 01/04S	376,716.36	0.03
150,000	VERISK ANLYTIC INC 5.2500 24-34 05/06S	154,880.14	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	VERIZON COM 5.85 05-35 15/09S	162,170.58	0.01
150,000	VERIZON COM 6.40 13-33 15/09S	167,412.23	0.01
1,057,000	VERIZON COMM 2.55 21-31 21/03S31 22/03S	944,180.68	0.06
550,000	VERIZON COMM 2.625 16-26 15/08S	534,809.60	0.04
820,000	VERIZON COMM 2.65 20-40 20/11S	603,193.54	0.04
500,000	VERIZON COMM 3.15 20-30 22/03S	471,265.60	0.03
350,000	VERIZON COMM 3.875 19-29 08/02S	345,212.97	0.02
1,302,000	VERIZON COMM 4.016 19-29 03/12S	1,282,565.75	0.09
1,250,000	VERIZON COMM 4.329 18-28 21/09S	1,255,667.98	0.08
700,000	VERIZON COMM 4.4 14-34 01/11S	683,540.99	0.05
250,000	VERIZON COMM 5.0500 23-33 09/05S	258,000.17	0.02
100,000	VERIZON COMMUNIC 0.85 20-25 20/11S	96,121.79	0.01
300,000	VERIZON COMMUNIC 1.45 21-26 22/03S	287,798.33	0.02
650,000	VERIZON COMMUNIC 1.75 20-31 20/11S	554,337.96	0.04
750,000	VERIZON COMMUNIC 2.875 20-50 20/11S	507,935.07	0.03
1,350,000	VERIZON COMMUNIC 2.987 21-56 30/04S	885,708.63	0.06
1,421,000	VERIZON COMMUNIC 3.55 21-51 22/03S	1,101,303.84	0.07
240,000	VERIZON COMMUNIC 5.012 15-54 21/08S	233,249.34	0.02
350,000	VERIZON COMMUNIC 5.25 17-37 16/03S	364,060.42	0.02
300,000	VERIZON COMMUNIC 5.5000 24-54 23/02S	314,059.92	0.02
400,000	VERIZON COMMUNICATIO 4 20-50 20/03S	333,092.34	0.02
270,000	VERIZON COMMUNICATION 1.5 20-30 18/09S	231,677.60	0.02
300,000	VERIZON COMMUNICATION 1.68 21-30 30/04S	256,532.98	0.02
800,000	VERIZON COMMUNICATION 2.10 21-28 22/03S	746,333.76	0.05
1,208,000	VERIZON COMMUNICATION 2.355 22-32 15/03S	1,040,532.38	0.07
1,000,000	VERIZON COMMUNICATION 3.4 21-41 22/03S	817,259.30	0.06
850,000	VERIZON COMMUNICATION 3.7 21-61 22/03S	643,052.15	0.04
200,000	VERIZON COMMUNICATION 3.85 12-42 01/11S	170,914.42	0.01
50,000	VERIZON COMMUNICATION 3.875 22-52 01/03S	40,981.40	0.00
200,000	VERIZON COMMUNICATION 3 20-27 20/03S	194,969.49	0.01
628,000	VERIZON COMMUNICATION 3 20-60 20/11S	404,205.41	0.03
310,000	VERIZON COMMUNICATION 4.125 16-46 15/08S	266,853.14	0.02
750,000	VERIZON COMMUNICATION 4.125 17-27 16/03S	748,707.96	0.05
425,000	VERIZON COMMUNICATION 4.272 15-36 15/01S	405,946.60	0.03
600,000	VERIZON COMMUNICATION 4.50 17-33 10/08S	592,327.51	0.04
400,000	VERIZON COMMUNICATION 4.522 15-48 15/09S	365,412.63	0.02
150,000	VERIZON COMMUNICATION 4.672 15-55 15/03S	139,489.67	0.01
650,000	VERIZON COMMUNICATION 4.78 24-35 15/02S	649,016.25	0.04
300,000	VERIZON COMMUNICATION 4.812 17-39 15/03S	295,096.80	0.02
650,000	VERIZON COMMUNICATION 4.862 15-46 21/08S	631,735.41	0.04
250,000	VERIZON COMMUNICATION 5.012 17-49 15/04S	251,716.49	0.02
150,000	VERIZON COMMUNICATION 5.50 17-47 16/03S	160,296.54	0.01
250,000	VERIZON COMMUNICATION 6.55 13-43 15/09S	292,755.21	0.02
82,000	VERIZON COMMUNIVATION 2.85 21-41 03/09S	61,665.66	0.00
200,000	VERIZON GLOBAL FGG C. 7.75 01-30 01/12S	236,796.80	0.02
150,000	VF CORP 2.8 20-27 23/04S	142,248.00	0.01
250,000	VF CORP 2.95 20-30 23/04S	219,425.24	0.01
150,000	VIACOMCBS INC 4.85 12-42 01/07S	119,240.93	0.01
100,000	VIACOM INC 5.25 14-44 01/04S	79,983.65	0.01
270,000	VIACOM INC 7.875 00-30 30/07S	295,264.81	0.02
150,000	VICOMCBS INC 3.7 17-28 01/06S	142,279.50	0.01
420,000	VMWARE INC 1.4 21-26 02/08S	398,206.77	0.03
225,000	VMWARE INC 1.80 21-28 15/08S	204,642.21	0.01
400,000	VMWARE INC 2.2 21-31 02/08S	343,631.42	0.02
270,000	VMWARE INC 3.90 17-27 21/08S	267,211.26	0.02
125,000	VMWARE INC 4.65 20-27 07/04S	125,899.99	0.01
211,000	VMWARE INC 4.7 20-30 15/05S	212,664.25	0.01
150,000	VONTIER CORP 1.8 21-26 01/04S	143,555.57	0.01
150,000	VONTIER CORP 2.4 22-28 01/04S	137,971.61	0.01
200,000	VONTIER CORP 2.95 21-31 01/04S	174,211.46	0.01
170,000	VOYA FINANCIAL 3.65 16-26 15/06S	167,938.49	0.01
80,000	VOYA FINANCIAL 4.8000 16-46 15/06S	72,478.77	0.00
110,000	VOYA FINANCIAL 5.70 13-43 15/07S	112,104.13	0.01
100,000	VULCAN MATERIALS CO 3.9 17-27 01/04S	99,707.75	0.01
100,000	VULCAN MATERIALS CO 4.5 17-47 15/06S	89,825.52	0.01
100,000	VULCAN MATERIALS CO 4.70 18-48 01/03S	92,585.21	0.01
96,000	W.P. CAREY INC 2.25 21-33 01/04S	79,281.36	0.01
400,000	WABTEC COR 4.7000 18-28 15/09S	405,068.37	0.03
100,000	WABTEC CORP 3.45 17-26 15/11S	98,266.87	0.01
100,000	WALL MART STORES 4.30 14-44 22/04S	95,136.79	0.01
490,000	WALMART 3.9 22-25 09/09S	489,075.65	0.03
300,000	WALMART 3.95 18-38 27/06S	288,210.54	0.02
350,000	WALMART 3.95 22-27 09/09S	352,481.27	0.02
200,000	WALMART 4.00 23-26 15/04S	200,581.79	0.01
403,000	WALMART INC 1.05 21-26 17/09S	382,907.69	0.03
400,000	WALMART INC 1.5000 21-28 22/09S	367,512.22	0.02
400,000	WALMART INC 1.8000 21-31 22/09S	347,646.52	0.02
50,000	WALMART INC 2.3750 19-29 24/09S	46,925.57	0.00
300,000	WALMART INC 2.50 21-41 22/09S	224,598.41	0.02
550,000	WALMART INC 2.6500 21-51 22/09S	377,950.94	0.03
200,000	WALMART INC 2.9500 19-49 24/09S	147,740.65	0.01
200,000	WALMART INC 3.0500 19-26 08/07S	197,771.00	0.01
200,000	WALMART INC 3.2500 19-29 08/07S	196,565.80	0.01
600,000	WALMART INC 3.70 18-28 26/06S	599,799.51	0.04
200,000	WALMART INC 3.9000 23-28 15/04S	200,922.00	0.01
100,000	WALMART INC 4.00 07-27 05/04S	91,742.82	0.01
100,000	WALMART INC 4.0 23-30 15/04S	101,151.52	0.01
550,000	WALMART INC 4.05 18-48 29/06S	495,369.71	0.03
350,000	WALMART INC 4.1000 23-33 15/04S	351,045.49	0.02
300,000	WALMART INC 4.1500 22-32 09/09S	303,495.32	0.02
400,000	WALMART INC 4.5000 23-53 15/04S	385,991.72	0.03
50,000	WALMART INC 5.875 07-27 05/04S	52,544.97	0.00
183,000	WALMART INC 7.55 00-30 15/02S	216,793.63	0.01
50,000	WAL-MART STORES 3.625 17-47 15/12S	41,878.12	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
395,000	WAL MART STORES 5.25 05-35 01/09S	429,186.59	0.03
150,000	WAL MART STORES 5.625 10-40 01/04S	167,252.40	0.01
236,000	WAL-MART STORES 6.20 08-38 15/04S	277,495.01	0.02
343,000	WAL MART STORES 6.50 07-37 15/08S	413,440.55	0.03
150,000	WALT DISNEY 3.00 16-46 30/07S	109,087.19	0.01
200,000	WALT DISNEY 3.15 15-25 17/09S	197,913.93	0.01
300,000	WALT DISNEY 4.125 11-41 01/12S	269,302.51	0.02
150,000	WALT DISNEY 7.00 02-32 01/03S	175,703.22	0.01
700,000	WALT DISNEY CO 2 19-29 01/09S	636,454.81	0.04
497,000	WALT DISNEY CO 3.5 20-40 13/05S	423,138.54	0.03
275,000	WALT DISNEY CO 4.125 14-44 01/06S	242,994.83	0.02
250,000	WALT DISNEY CO 4.625 20-40 23/03S	247,165.93	0.02
130,000	WALT DISNEY COM 3.7000 19-25 15/10S	129,485.16	0.01
150,000	WALT DISNEY COM 4.9500 19-45 15/10S	147,368.66	0.01
200,000	WALT DISNEY COM 6.1500 19-37 01/03S	225,068.06	0.02
302,000	WALT DISNEY COM 6.4000 19-35 15/12S	346,694.22	0.02
400,000	WALT DISNEY COMPANY 1.75 20-26 13/01S	388,689.88	0.03
300,000	WALT DISNEY COMPANY 2.2000 20-28 13/01S	284,739.03	0.02
700,000	WALT DISNEY COMPANY 2.6500 20-31 13/01S	638,932.68	0.04
275,000	WALT DISNEY COMPANY 2.95 17-27 15/06S	267,896.56	0.02
50,000	WALT DISNEY COMPANY 6.15 19-41 15/02S	56,589.37	0.00
320,000	WALT DISNEY F 1.85 16-26 30/07S	308,274.52	0.02
1,200,000	WARNERMEDIA HOLDINGS 3.755 23-27 15/03S	1,160,326.36	0.08
480,000	WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	454,740.90	0.03
1,523,000	WARNERMEDIA HOLDINGS 4.279 23-32 15/03S	1,352,631.19	0.09
2,086,000	WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	1,608,192.08	0.11
850,000	WARNERMEDIA HOLDINGS 5.391 23-62 15/03S	650,598.88	0.04
1,270,000	WARNERMEDIA HOLDINGS I 5.05 23-42 15/03S	1,037,361.20	0.07
150,000	WASHINGTON GAS 3.6500 19-49 15/09S	117,090.66	0.01
150,000	WASTE MANAGEMENT 0.75 20-25 17/11S	144,344.28	0.01
150,000	WASTE MANAGEMENT 1.1500 20-28 15/03S	136,168.56	0.01
175,000	WASTE MANAGEMENT 2.95 21-41 01/06S	136,518.56	0.01
450,000	WASTE MANAGEMENT 4.1500 22-32 15/04S	446,136.27	0.03
250,000	WASTE MANAGEMENT 4.875 23-29 15/02S	258,525.95	0.02
350,000	WASTE MANAGEMENT 4.875 23-34 15/02S	360,931.99	0.02
300,000	WASTE MANAGEMENT INC 1.5 20-31 17/11S	253,893.14	0.02
100,000	WASTE MANAGEMENT INC 2.0 21-29 01/06S	91,449.41	0.01
240,000	WASTE MANAGEMENT INC 2.5 20-50 15/11S	156,783.02	0.01
262,000	WASTE MANAGEMENT INC 3.15 17-27 15/11S	256,003.66	0.02
100,000	WASTE MANAGEMENT INC 4.1 15-45 01/03S03S	88,656.47	0.01
190,000	WASTE MANAGEMENT INC 4.15 19-49 15/07S	168,927.40	0.01
270,000	WASTE MANAGEMENT INC 4.625 23-30 15/02S	276,480.85	0.02
100,000	WASTE MANAGEMENT INC 4.625 23-33 15/02S	101,745.55	0.01
150,000	WEBSTER FINANCIAL 4.1 19-29 25/03S	144,793.75	0.01
200,000	WELLPOINT 4.65 14-44 15/08S	187,076.36	0.01
150,000	WELLTOWER 2.05 21-29 15/01S	136,783.63	0.01
150,000	WELLTOWER 2.75 21-32 15/01S	132,986.75	0.01
200,000	WELLTOWER INC 2.75 20-31 30/06S	180,996.04	0.01
220,000	WELLTOWER INC 2.8 21-31 25/03S	198,492.65	0.01
100,000	WELLTOWER OP INC 2.70 19-27 16/12S	97,096.21	0.01
100,000	WELLTOWER OP INC 3.10 19-30 15/01S	93,893.52	0.01
200,000	WELLTOWER OP INC 4.2500 18-28 15/04S	200,149.48	0.01
200,000	WELLTOWER OP INC 4.25 16-26 01/04S	199,776.32	0.01
155,000	WELLTOWER OP INC 4.95 18-48 01/09S01/09S	149,857.29	0.01
150,000	WELLTOWER OP INC 6.50 11-41 15/03S	170,116.64	0.01
150,000	WELLTOWER OP LLC 3.85 22-32 15/06S	142,683.20	0.01
150,000	WESTERN DIGITAL CORP 2.85 21-29 01/02S	136,597.13	0.01
200,000	WESTERN DIGITAL CORP 3.1 21-32 01/02S	172,302.70	0.01
300,000	WESTERN GAS PARTNERS 4.05 20-30 01/02S2S	288,827.41	0.02
138,000	WESTERN GAS PARTNERS 4.50 18-28 01/03S	136,698.14	0.01
100,000	WESTERN GAS PARTNERS 4.65 16-26 01/07S	99,995.66	0.01
150,000	WESTERN GAS PARTNERS 4.7500 18-28 15/08S	149,869.18	0.01
343,000	WESTERN GAS PARTNERS 5.25 20-50 01/02S2S	311,464.98	0.02
160,000	WESTERN GAS PARTNERS 5.30 18-48 01/03S	145,300.95	0.01
200,000	WESTERN GAS PARTNERS 5.45 14-44 01/04S	189,025.89	0.01
40,000	WESTERN GAS PARTNERS 5.5 18-48 15/08S08S	37,090.36	0.00
200,000	WESTERN GAS PARTNERS 6.15 23-33 01/04S	211,418.99	0.01
180,000	WESTERN GAS PARTNERS 6.35 23-29 15/01S	191,135.91	0.01
200,000	WESTERN MIDSTRE 5.450 24-34 15/11S	200,571.25	0.01
175,000	WESTERN UNION CO 6.20 06-36 17/11S	186,158.69	0.01
200,000	WESTINGHOUSE AIR BRA 5.611 24-34 11/03S	211,300.20	0.01
100,000	WESTLAKE CHEMICAL 3.3750 20-30 15/06S	94,514.49	0.01
100,000	WESTLAKE CHEMICAL CO 2.875 21-41 15/08S	72,645.11	0.00
150,000	WESTLAKE CORP 3.1250 21-51 15/08S	101,429.00	0.01
500,000	WESTLAKE CORP 3.6000 17-26 15/08S	493,200.24	0.03
150,000	WESTLAKE CORPORATION 3.375 21-61 15/08S	98,724.64	0.01
200,000	WESTROCK CO 3.375 19-27 15/09S	194,820.78	0.01
400,000	WESTROCK CO INC 4.65 19-26 15/03S	400,465.69	0.03
100,000	WESTVACO CORP 8.20 00-30 15/01S	116,710.11	0.01
100,000	WHIRLPOOL CORP 2.4 21-31 15/05S	85,615.86	0.01
150,000	WHIRLPOOL CORP 4.5 16-46 01/06S	126,987.22	0.01
290,000	WHIRLPOOL CORP 4.7500 19-29 26/02S	292,785.28	0.02
150,000	WHIRLPOOL CORP 5.5 23-33 01/03S	153,086.13	0.01
100,000	WHIRLPOOL CORP 5.75 24-34 01/03S	102,498.83	0.01
135,000	WILLIS NORTH AM 3.8750 19-49 15/09S	105,907.80	0.01
125,000	WILLIS NORTH AM 4.5000 18-28 15/09S	125,065.83	0.01
250,000	WILLIS NORTH AM 5.3500 23-33 15/05S	257,176.60	0.02
250,000	WILLIS NORTH AMERICA 2.95 19-29 15/09S9S	232,105.31	0.02
500,000	WILLIS NORTH AMERICA 4.65 22-27 15/06S	504,233.05	0.03
150,000	WILLIS NORTH AMERICA 5.9 24-54 05/03S	157,026.99	0.01
220,000	WORKDAY INC 3.5 22-27 01/04S	216,546.17	0.01
200,000	WORKDAY INC 3.7 22-29 01/04S	195,374.59	0.01
383,000	WORKDAY INC 3.8000 22-32 01/04S	363,029.12	0.02
200,000	WP CAREY INC 2.4000 20-31 01/02S	174,319.14	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	WP CAREY INC 2.45 21-32 01/02S	85,177.96	0.01
50,000	WP CAREY INC 3.85 19-29 15/07S	48,595.82	0.00
150,000	WP CAREY INC 4.25 16-26 01/10S	149,334.52	0.01
100,000	WP CAREY INC 5.3750 24-34 30/06S	102,189.01	0.01
45,000	WRKCO INC 3.9000 19-28 01/06S	44,142.04	0.00
200,000	WRKCO INC 3 20-33 03/06S	175,725.88	0.01
200,000	WRKCO INC 4.9 18-29 15/03S	203,672.67	0.01
150,000	WRKCO INC 4 19-28 15/03S	148,193.56	0.01
100,000	WW GRAINGER INC 3.75 16-46 15/05S	83,484.35	0.01
75,000	WW GRAINGER INC 4.2000 17-47 15/05S	66,744.25	0.00
200,000	WW GRAINGER INC 4.450 24-34 15/09S	199,861.16	0.01
350,000	WW GRAINGER INC 4.60 15-45 15/06S	331,738.83	0.02
200,000	WYETH LLC 6.5000 03-34 01/02S	230,164.50	0.02
150,000	WYETH LLC 6 05-36 15/02S	167,866.62	0.01
50,000	XILINX INC 2.375 20-30 19/05S	45,396.11	0.00
50,000	XYLEM INC 1.9500 20-28 30/01S	46,414.23	0.00
100,000	XYLEM INC 2.25 20-31 26/06S	87,892.88	0.01
250,000	XYLEM INC 3.25 16-26 01/11S	244,946.06	0.02
100,000	XYLEM INC 4.375 16-46 01/11S	89,541.26	0.01
200,000	ZIMMER BIOMET HLD 5.2 24-34 15/09S	203,594.04	0.01
285,000	ZIMMER BIOMET HLDG 2.6 21-31 24/11S	250,014.86	0.02
300,000	ZIMMER HLDGS 4.45 15-45 15/08S	267,398.43	0.02
150,000	ZIMMER HOLDINGS INC 5.75 09-39 30/11S	158,820.63	0.01
250,000	ZOETIS 4.50 15-25 13/11S	250,178.58	0.02
300,000	ZOETIS 4.70 13-43 01/02S	285,946.62	0.02
200,000	ZOETIS INC 2 20-30 15/05S	176,755.33	0.01
80,000	ZOETIS INC 3.0000 20-50 15/05S	56,408.64	0.00
248,000	ZOETIS INC 3.00 17-27 12/09S	240,479.59	0.02
100,000	ZOETIS INC 3.9 18-28 20/08S	99,286.84	0.01
150,000	ZOETIS INC 3.95 17-47 12/09S	126,019.48	0.01
50,000	ZOETIS INC 4.45 18-48 20/08S	45,235.11	0.00
150,000	ZOETIS INC 5.4 22-25 14/11S	151,414.76	0.01
250,000	ZOETIS INC 5.6000 22-32 16/11S	267,712.61	0.02
Floating rate notes		**195,596,450.91**	**13.22**
	Australia	**1,714,676.16**	**0.12**
325,000	WESTPAC BANKING CORP FL.R 19-34 24/07SS	314,135.18	0.02
400,000	WESTPAC BANKING CORP FL.R 20-35 16/11S	348,924.58	0.02
400,000	WESTPAC BANKING CORP FL.R 21-36 18/11S1S	347,296.11	0.02
300,000	WESTPAC BANKING CORP FL.R 22-33 10/08S	307,196.39	0.02
400,000	WESTPAC BANKING FL.R 16-32 23/11S	397,123.90	0.03
	Canada	**4,481,579.09**	**0.30**
400,000	BANK OF MONTREAL FL.R 17-32 15/12S	388,715.03	0.03
400,000	BANK OF MONTREAL FL.R 22-37 10/01S	346,155.29	0.02
300,000	BANK OF MONTREAL FL.R 24-27 10/09S	302,406.84	0.02
200,000	BANK OF MONTREAL FL.R 24-30 10/09S	202,250.93	0.01
300,000	BANK OF NOVA SC FL.R 24-28 09/08S	301,213.16	0.02
200,000	BANK OF NOVA SC FL.R 24-32 10/11S	200,906.51	0.01
383,000	BANK OF NOVA SCOTIA FL.R 22-37 04/05S	365,159.63	0.02
200,000	CANADIAN IMPERIAL FL.R 24-27 11/09S	201,135.32	0.01
200,000	CANADIAN IMPERIAL FL.R 24-30 11/09S	201,501.10	0.01
200,000	ENBRIDGE INC FL.R 24-54 27/06S	210,611.21	0.01
100,000	ENBRIDGE INC FL.R 24-55 15/03S	104,063.71	0.01
200,000	MANULIFE FINANCIAL FL.R 17-32 24/02S	197,145.20	0.01
250,000	NATL BANK OF CANADA FL.R 24-27 02/07S	255,087.35	0.02
400,000	ROYAL BANK OF CANADA FL.R 24-27 23/07S	406,212.71	0.03
450,000	TORONTO DOMINION BANK FL.R24-34 10/09S	455,490.63	0.03
350,000	TORONTO DOMINION BK FL.R 16-31 15/09S	343,524.47	0.02
	France	**905,443.46**	**0.06**
106,000	AXIS SPECIALTY FINANCE FL.R 19-40 15/01S	101,415.12	0.01
650,000	ORANGE SA FL.R 01-31 01/03S	804,028.34	0.05
	Ireland	**155,300.34**	**0.01**
150,000	AERCAP IRELAND CAP L FL.R 24-55 10/03S	155,300.34	0.01
	Japan	**8,645,510.23**	**0.58**
400,000	MITSUBISHI UFJ FINA FL.R 24-30 17/04S	413,791.20	0.03
400,000	MITSUBISHI UFJ FINANC FL.R 22-28 20/07S	407,880.25	0.03
215,000	MITSUBISHI UFJ FINANC FL.R 22-33 19/04S	210,104.82	0.01
200,000	MITSUBISHI UFJ FINAN FL.R 22-33 20/07S	206,107.93	0.01
200,000	MITSUBISHI UFJ FIN FL.R 21-32 13/10S	174,423.39	0.01
200,000	MITSUBISHI UFJ FIN FL.R 23-29 19/04S	205,865.74	0.01
500,000	MITSUBISHI UFJ FIN FL.R 23-34 22/02S	526,466.94	0.04
400,000	MITSUBISHI UFJ FIN GR FL.R 21-27 13/10S	379,096.64	0.03
200,000	MITSUBISHI UFJ FIN GR FL.R 22-28 19.04S	198,790.45	0.01
700,000	MITSUBISHI UFJ FL.R 21-27 20/07S	666,456.61	0.05
400,000	MITSUBISHI UFJ FL.R 22-28 13/09S	412,002.88	0.03
200,000	MITSUBISHI UFJ FL.R 23-34 19/04S	210,454.87	0.01
400,000	MITSUBISHI UFJ FL.R -28 19/01S	382,620.24	0.03
400,000	MITS UF FL.R 23-29 22/02S	413,577.52	0.03
200,000	MITS UF FL.R 23-31 22/02S	209,567.09	0.01
200,000	MIZU FI FL.R 22-28 13/09S	206,270.15	0.01
300,000	MIZUHO FINANCIAL FL.R 19-30 13/09S	277,168.49	0.02
400,000	MIZUHO FINANCIAL FL.R 20-31 10/07S	351,326.32	0.02
400,000	MIZUHO FINANCIAL FL.R 23-29 06/07S	418,219.53	0.03
200,000	MIZUHO FINANCIAL FL.R 24-35 10/07S	211,036.82	0.01
600,000	MIZUHO FINANCIAL GRO FL.R 18-29 11/09S	594,852.71	0.04
200,000	MIZUHO FINANCIAL GRO FL.R 20-31 08/09S	172,759.47	0.01
400,000	MIZUHO FINANCIAL GRO FL.R 23-34 06/07S	426,271.52	0.03
200,000	MIZUHO FINANCIAL GRP FL.R 19-30 16/07S	188,148.49	0.01
200,000	MIZUHO FINANCIAL GRP FL.R 21-27 09/07S	190,363.23	0.01
400,000	MIZUHO FINANCIAL GRP FL.R 21-27 22/05S	380,045.39	0.03
200,000	MIZUHO FIN GROUP FL.R 22-33	211,841.54	0.01
	Netherlands	**2,212,745.80**	**0.15**
200,000	AEGON NV FL.R 18-48 11/04S	199,631.82	0.01
920,000	DEUT TELEKOM INT FIN FL.R 00-30 15/06S	1,110,973.64	0.08
300,000	ING GROEP NV FL.R 22-33 28/03S	291,205.91	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	ING GROUP NV FL.R 22-28 28/03S	198,476.38	0.01
400,000	ING GROUP NV FL.R 23-27 11/09S	412,458.05	0.03
	Spain	**2,656,000.73**	**0.18**
200,000	BANCO BILBAO VIZCAYA FL.R 22-28 14/09S	209,084.21	0.01
400,000	BANCO SANTANDER ALL FL.R 23-27 07/11S	417,485.43	0.03
400,000	BANCO SANTANDER FL.R 21-27 14/09S	378,874.17	0.03
400,000	BANCO SANTANDER FL.R 24-28 14/03S	408,738.58	0.03
400,000	BANCO SANTANDER SA FL.R 22-28 24/03S	396,351.74	0.03
400,000	BBVA FL.R 22-26 14/09S	403,735.02	0.03
200,000	BBVA FL.R 23-34 15/11S	229,477.60	0.02
200,000	BBVA FL.R 24-35 13/03S	212,253.98	0.01
	United Kingdom	**22,791,588.11**	**1.54**
764,000	BRITISH TELECOM FL.R 00-30 15/12S	964,582.59	0.07
400,000	HSBC FL.R 24-30 04/03S	415,252.70	0.03
700,000	HSBC HOLDINGS PLC FL.R 17-28 13/03S	692,553.76	0.05
800,000	HSBC HOLDINGS PLC FL.R 18-26 12/09S	796,583.69	0.05
880,000	HSBC HOLDINGS PLC FL.R 18-29 19/06S	880,504.03	0.06
997,000	HSBC HOLDINGS PLC FL.R 19-30 22/05S	971,649.09	0.07
700,000	HSBC HOLDINGS PLC FL.R 20-28 22/09S	653,285.03	0.04
300,000	HSBC HOLDINGS PLC FL.R 20-31 04/06S	273,112.79	0.02
400,000	HSBC HOLDINGS PLC FL.R 20-31 18/08S	351,779.08	0.02
250,000	HSBC HOLDINGS PLC FL.R 21-27 22/11S	238,567.70	0.02
600,000	HSBC HOLDINGS PLC FL.R 21-29 17/08S	549,986.66	0.04
500,000	HSBC HOLDINGS PLC FL.R 21-32 22/11S	439,591.91	0.03
800,000	HSBC HOLDINGS PLC FL.R 22-28 03/11S	865,941.54	0.06
600,000	HSBC HOLDINGS PLC FL.R 22-28 09/06S	604,196.54	0.04
600,000	HSBC HOLDINGS PLC FL.R 22-28 11/08S	612,198.08	0.04
800,000	HSBC HOLDINGS PLC FL.R 22-33 11/08S	828,751.88	0.06
550,000	HSBC HOLDINGS PLC FL.R 22-33 29/03S	542,280.59	0.04
600,000	HSBC HOLDINGS PLC FL.R 23-29 09/03S	631,491.59	0.04
700,000	HSBC HOLDINGS PLC FL.R 23-34 09/03S	764,351.18	0.05
500,000	HSBC HOLDINGS PLC FL.R 23-34 13/11S	574,249.93	0.04
600,000	HSBC HOLDINGS PLC FL.R 23-34 20/06S	657,046.80	0.04
800,000	HSBC HOLDINGS PLC FL.R 23-44 09/03S	903,448.01	0.06
400,000	HSBC HOLDINGS PLC FL.R 24-28 17/05S	410,828.60	0.03
400,000	HSBC HOLDINGS PLC FL.R 24-32 17/05S	421,460.88	0.03
400,000	LLOYDS BANKING FL.R -27 07/08S	410,656.09	0.03
500,000	LLOYDS BANKING GR FL.R 17-28 07/11S	487,030.51	0.03
400,000	LLOYDS BANKING GROUP FL.R 21-46 14/12S2S	298,245.59	0.02
200,000	LLOYDS BANKING GROUP FL.R 22-28 18/03S	196,961.86	0.01
300,000	LLOYDS BANKING GROUP FL.R 22-33 11/08S	302,581.52	0.02
317,000	LLOYDS BANKING GROUP FL.R 22-33 15/11S	370,695.10	0.03
200,000	LLOYDS BANKING GROUP FL.R 23-29 06/03S	208,534.02	0.01
400,000	LLOYDS BANKING GROUP FL.R 24-30 05/06S	419,182.76	0.03
283,000	NATWEST GROUP FL.R 19-30 08/05S	280,979.02	0.02
200,000	NATWEST GROUP FL.R -22 09/28S	206,371.38	0.01
400,000	NATWEST GROUP FL.R 22-26 10/11S	411,885.16	0.03
600,000	NATWEST GROUP PLC FL.R 18-30 27/01S	611,136.97	0.04
300,000	NATWEST GROUP PLC FL.R 20-28 22/05S	289,908.60	0.02
200,000	NATWEST GROUP PLC FL.R 20-35 28/08S	178,045.27	0.01
400,000	NATWEST GROUP PLC FL.R 23-27 02/03S	407,165.18	0.03
400,000	NATWEST GROUP PLC FL.R 23-29 13/09S	418,676.10	0.03
200,000	NATWEST GROUP PLC FL.R 23-34 02/03S	216,274.35	0.01
300,000	NATWEST GROUP PLC FL.R 24-30 15/08S	304,555.39	0.02
400,000	NATWEST GROUP PLC FL.R 24-34 01/06S	421,101.04	0.03
300,000	SANTANDER UK GR FL.R 24-30 11/09S	302,568.58	0.02
400,000	SANTANDER UK GROUP FL.R 23-29 10/01S	423,890.32	0.03
200,000	SANTANDER UK GROUP HOL FL.R 21-27 14/06S	190,242.01	0.01
400,000	SANTANDER UK GRP HDGS FL.R 17-28 03/11S	391,206.64	0.03
	United States of America	**152,033,606.99**	**10.28**
200,000	ALLY FINANCIAL INC FL.R 23-29 13/06S	211,422.66	0.01
250,000	ALLY FINANCIAL INC FL.R 24-35 26/07S	255,849.10	0.02
250,000	AMERICAN EXPRESS CO FL.R 22-33 26/05S	252,732.16	0.02
400,000	AMERICAN EXPRESS CO FL.R 23-27 28/07S	408,001.45	0.03
500,000	AMERICAN EXPRESS CO FL.R 24-30 25/04S	523,991.10	0.04
350,000	AMERICAN EXPRESS FL.R 23-26 30/10S	356,982.23	0.02
300,000	AMERICAN EXPRESS FL.R 23-31 30/10S	331,507.61	0.02
350,000	AMERICAN EXPRESS FL.R 24-27 23/04S	356,898.02	0.02
300,000	AMERICAN EXPRESS FL.R 24-28 26/07S	306,620.38	0.02
100,000	AMERICAN EXPRESS FL.R 24-35 25/04S	106,766.82	0.01
400,000	AMERICAN EXPRESS FL.R 24-35 26/07S	416,529.37	0.03
350,000	AMEX FL.R 23-29 28/07S	362,438.03	0.02
330,000	AMEX FL.R 23-34 01/05S	338,297.69	0.02
150,000	AMEX FL.R 23-34 28/07S	156,876.86	0.01
500,000	AMEX FL.R 24-28 16/02S	509,585.05	0.03
150,000	ANALOG DEVICES INC FL.R 23-27 15/06S	147,918.82	0.01
745,000	BANK OF AMERICA CORP FL.R 17-28 20/01S	736,534.00	0.05
625,000	BANK OF AMERICA CORP FL.R 17-28 21/07S	613,418.94	0.04
650,000	BANK OF AMERICA CORP FL.R 17-28 24/04S	640,476.05	0.04
556,000	BANK OF AMERICA CORP FL.R 17-38 24/04S	526,493.39	0.04
600,000	BANK OF AMERICA CORP FL.R 17-48 20/01S	553,158.37	0.04
1,720,000	BANK OF AMERICA CORP FL.R 18-28 20/12S	1,673,753.21	0.11
760,000	BANK OF AMERICA CORP FL.R 18-29 05/03S	750,978.11	0.05
840,000	BANK OF AMERICA CORP FL.R 18-29 23/07S	837,521.71	0.06
910,000	BANK OF AMERICA CORP FL.R 19-27 23/04S	898,991.72	0.06
900,000	BANK OF AMERICA CORP FL.R 19-30 07/02S2S	883,953.90	0.06
566,000	BANK OF AMERICA CORP FL.R 19-30 22/10S	526,107.36	0.04
767,000	BANK OF AMERICA CORP FL.R 19-30 23/07S	726,184.97	0.05
430,000	BANK OF AMERICA CORP FL.R 19-40 23/04S	392,509.26	0.03
815,000	BANK OF AMERICA CORP FL.R 19-50 15/03S	739,156.23	0.05
800,000	BANK OF AMERICA CORP FL.R 20-26 21/10S	772,544.27	0.05
1,100,000	BANK OF AMERICA CORP FL.R 20-31 13/02S	996,224.88	0.07
800,000	BANK OF AMERICA CORP FL.R 20-31 21/10S	689,807.68	0.05
700,000	BANK OF AMERICA CORP FL.R 20-31 23/07S	607,220.75	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
850,000	BANK OF AMERICA CORP FL.R 20-31 29/04S	771,399.51	0.05
1,330,000	BANK OF AMERICA CORP FL.R 20-41 19/06S	1,000,396.98	0.07
1,575,000	BANK OF AMERICA CORP FL.R 20-51 20/03S	1,368,063.98	0.09
415,000	BANK OF AMERICA CORP FL.R 20-51 21/10S	286,757.95	0.02
800,000	BANK OF AMERICA CORP FL.R 21-27 11/03S	768,874.58	0.05
930,000	BANK OF AMERICA CORP FL.R 21-29 14/06S	858,617.09	0.06
850,000	BANK OF AMERICA CORP FL.R 21-32 20/10S	745,002.08	0.05
230,000	BANK OF AMERICA CORP FL.R 21-52 11/03S	180,387.76	0.01
520,000	BANK OF AMERICA CORP FL.R 21-52 21/07S	369,305.37	0.02
515,000	BANK OF AMERICA CORP FL.R 22-28 10/11S	543,481.35	0.04
1,450,000	BANK OF AMERICA CORP FL.R 22-33 22/07S	1,486,866.66	0.10
779,000	BANK OF AMERICA CORP FL.R 22-37 08/03S	719,455.74	0.05
900,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	907,538.81	0.06
1,000,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	1,028,169.60	0.07
1,450,000	BANK OF AMERICA CORP FL.R 23-34 25/04S	1,505,531.85	0.10
1,500,000	BANK OF AMERICA FL.R. -35 23/01S	1,577,562.81	0.11
1,150,000	BANK OF AMERICA FL.R 23-34 15/09S	1,241,212.42	0.08
750,000	BANK OF AMERICA FL.R 24-35 15/08S	769,676.50	0.05
150,000	BANK OF NEW YORK MEL FL.R 22-28 13/06S	149,290.74	0.01
300,000	BANK OF NEW YORK MEL FL.R 22-28 25/10S	314,479.10	0.02
200,000	BANK OF NEW YORK MEL FL.R 22-33 13/06S	196,180.26	0.01
500,000	BANK OF NY MELL FL.R 23-27 26/04S	504,779.65	0.03
200,000	BANK OF NY MELL FL.R 23-29 01/02S	202,371.63	0.01
200,000	BANK OF NY MELL FL.R 23-34 01/02S	201,081.98	0.01
300,000	BANK OF NY MELL FL.R 23-34 26/04S	307,147.68	0.02
300,000	BANK OF NY MELL FL.R 24-28 21/07S	305,531.74	0.02
250,000	BANK OF NY MELL FL.R 24-39 21/07S	262,628.65	0.02
150,000	BANK OF NY MELLON FL.R 17-28 07/02S	147,639.36	0.01
500,000	BK AMERICA FL.R 23-27 15/09S	514,878.40	0.03
325,000	CAPITAL ONE FINANCIAL FL.R 21-27 02/11S	308,795.55	0.02
350,000	CAPITAL ONE FINANCIAL FL.R 21-32 29/07S	286,472.36	0.02
375,000	CAPITAL ONE FINANCIAL FL.R 22-30 01/03S	352,552.24	0.02
50,000	CAPITAL ONE FINANCIAL FL.R 22-30 26/07S	50,884.28	0.00
450,000	CAPITAL ONE FINANCIAL FL.R 23-29 08/06S	473,769.40	0.03
450,000	CAPITAL ONE FINANCIAL FL.R 23-31 30/10S	511,647.84	0.03
300,000	CAPITAL ONE FINANCIAL FL.R 24-35 01/02S	317,676.68	0.02
440,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	445,132.51	0.03
275,000	CAPITAL ONE FIN CORP FL.R 22-33 10/05S	277,544.17	0.02
350,000	CAPITAL ONE FIN CORP FL.R 23-34 01/02S	364,308.35	0.02
125,000	CAPITAL ONE FIN FL.R 21-32 02/11S	106,820.80	0.01
300,000	CAPITAL ONE FIN FL.R 23-29 01/02S	307,614.58	0.02
300,000	CHARLES SCHWAB CORP FL.R 23-29 19/05S	313,299.31	0.02
515,000	CHARLES SCHWAB CORPO FL.R 23-34 19/05S	551,458.27	0.04
400,000	CHARLES SCHWAB FL.R 23-29 17/11S	427,232.30	0.03
400,000	CITIGROUP F.LR 24-30 19/09S	400,770.52	0.03
425,000	CITIGROUP FL.R 21-42 03/11S	319,917.78	0.02
750,000	CITIGROUP FL.R 24-35 13/02S	782,624.40	0.05
900,000	CITIGROUP INC FL.R. -30 13/02S	923,868.41	0.06
650,000	CITIGROUP INC FL.R 17-28 10/01S	643,412.38	0.04
650,000	CITIGROUP INC FL.R 17-28 24/07S	638,419.09	0.04
700,000	CITIGROUP INC FL.R 17-28 27/10S	683,233.51	0.05
286,000	CITIGROUP INC FL.R 17-48 24/04S	253,671.58	0.02
603,000	CITIGROUP INC FL.R 18-29 23/04S	597,000.82	0.04
682,000	CITIGROUP INC FL.R 19-30 05/11S	633,939.13	0.04
650,000	CITIGROUP INC FL.R 19-30 20/03S	636,657.30	0.04
1,010,000	CITIGROUP INC FL.R 20-31 03/06S	908,066.02	0.06
1,100,000	CITIGROUP INC FL.R 20-31 31/03S	1,091,939.60	0.07
395,000	CITIGROUP INC FL.R 20-41 26/03S	404,844.05	0.03
750,000	CITIGROUP INC FL.R 21-27 09/06S	714,764.85	0.05
550,000	CITIGROUP INC FL.R 21-32 03/11S	476,903.65	0.03
800,000	CITIGROUP INC FL.R 21-32 04/05S	703,329.95	0.05
800,000	CITIGROUP INC FL.R 22-28 24/02S	777,500.15	0.05
280,000	CITIGROUP INC FL.R 22-28 24/05S	282,232.12	0.02
850,000	CITIGROUP INC FL.R 22-33 17/03S	795,941.30	0.05
750,000	CITIGROUP INC FL.R 22-33 24/05S	755,293.07	0.05
910,000	CITIGROUP INC FL.R 22-33 25/01S	812,635.66	0.05
850,000	CITIGROUP INC FL.R 23-34 25/05S	907,063.08	0.06
350,000	CITIGROUP INC FL.R 24-39 19/09S	348,980.46	0.02
300,000	CITIGROUP INC FL.R 3.878 18-39 24/01S	267,744.62	0.02
250,000	CITIZENS BANK FL.R 22-28 09/08S	249,782.88	0.02
400,000	CITIZENS FINANCIAL FL.R. -30 23/01S	416,100.95	0.03
300,000	COMERICA INC FL.R. -30 30/01S	309,198.26	0.02
406,000	DEUTSCHE BANK AG NEW FL.R 21-27 16/11S	386,015.17	0.03
450,000	DEUTSCHE BANK AG NEW Y FL.R 22-28 07/01S	428,837.18	0.03
200,000	DEUTSCHE BANK AG NY FL.R 17-32 01/12S	197,326.88	0.01
600,000	DEUTSCHE BANK AG NY FL.R 20-26 24/11S	581,168.81	0.04
600,000	DEUTSCHE BANK AG NY FL.R 20-31 18/09S	558,736.32	0.04
200,000	DEUTSCHE BANK AG NY FL.R 21-32 28/05S	178,074.59	0.01
400,000	DEUTSCHE BANK AG NY FL.R 22-33 07/01S1S	350,127.94	0.02
450,000	DEUTSCHE BANK FL.R 23-27 13/07S	468,550.90	0.03
600,000	DEUTSCHE BANK FL.R 23-29 18/01S	634,977.80	0.04
600,000	DEUTSCHE BANK N FL.R 23-29 20/11S	645,261.43	0.04
200,000	DEUTSCHE BANK N FL.R 24-30 11/09S	201,278.43	0.01
250,000	DEUTSCHE BANK N FL.R 24-35 11/09S	252,038.29	0.02
300,000	DISCOVER FINANCIAL FL.R 23-34 02/11S	352,301.95	0.02
50,000	ENTERPRISE PRODUCTS FL.R 18-78 15/02S	47,723.16	0.00
300,000	FIFTH THIRD BANCORP FL.R 22-28 27/10S	316,016.29	0.02
300,000	FIFTH THIRD BANCORP FL.R 22-30 28/07S	302,271.14	0.02
350,000	FIFTH THIRD BANCORP FL.R 22-33 25/04S	336,031.31	0.02
200,000	FIFTH THIRD BANCORP FL.R 24-30 06/09S	202,837.13	0.01
300,000	FIFTH THIRD BANCORP FL.R 24-32 29/01S	313,243.11	0.02
545,000	GOLDMAN SACH GROUP FL.R 21-42 21/07S	413,770.49	0.03
750,000	GOLDMAN SACHS B FL.R -27 21/05S	762,180.20	0.05
650,000	GOLDMAN SACHS GROUP FL.R 17-28 05/06S	639,686.08	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
667,000	GOLDMAN SACHS GROUP FL.R 17-38 31/10S	604,826.43	0.04
1,060,000	GOLDMAN SACHS GROUP FL.R 18-29 01/05S	1,053,684.05	0.07
700,000	GOLDMAN SACHS GROUP FL.R 18-29 23/04S	686,231.02	0.05
400,000	GOLDMAN SACHS GROUP FL.R 18-39 23/04S	377,009.03	0.03
700,000	GOLDMAN SACHS GROUP FL.R 20-26 09/12S	671,545.60	0.05
850,000	GOLDMAN SACHS GROUP FL.R 21-27 09/03S	813,286.80	0.05
860,000	GOLDMAN SACHS GROUP FL.R 21-27 10/09S	815,143.12	0.06
1,310,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10S	1,248,893.20	0.08
900,000	GOLDMAN SACHS GROUP FL.R 21-32 21/10S	790,410.42	0.05
200,000	GOLDMAN SACHS GROUP FL.R 22-27 15/06S	200,433.61	0.01
600,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	603,167.48	0.04
940,000	GOLDMAN SACHS GROUP FL.R 22-28 24/02S	903,305.40	0.06
1,200,000	GOLDMAN SACHS GROUP FL.R 22-33 24/02S	1,079,459.11	0.07
650,000	GOLDMAN SACHS GROUP FL.R 22-43 24/02S	529,130.22	0.04
850,000	GOLDMAN SACHS GROUP FL.R 23-29 24/10S	915,381.22	0.06
400,000	GOLDMAN SACHS GROUP FL.R 23-34 24/10S	451,506.95	0.03
800,000	GOLDMAN SACHS GROUP FL.R -30 23/07S	820,731.09	0.06
950,000	GOLDMAN SACHS GROUP FL.R -35 23/07S	984,422.75	0.07
380,000	HEXCEL CORPORATION FL.R 17-27 15/02S/02S	372,917.29	0.03
250,000	HUNT BA FL.R 22-28 04/08S	250,447.75	0.02
100,000	HUNTINGTON BANCSHARE FL.R 22-33 17/05S	99,185.64	0.01
300,000	HUNTINGTON BANCSHARES FL.R 23-29 21/08S	317,345.20	0.02
400,000	HUNTINGTON BANCSHARES FL.R 24-35 02/02S	416,775.55	0.03
250,000	HUNTINGTON NA BK FL.R 4.552 22-28 17/05S	250,147.83	0.02
50,000	JOHNSON CONTROLS INTL FL.R 16-44 02/07S	45,658.99	0.00
700,000	JPM CHASE FL.R 23-27 23/10S	725,304.87	0.05
850,000	JPM CHASE FL.R 23-34 23/10S	945,321.54	0.06
600,000	JPM CHASE FL.R 24-28 22/07S	611,556.66	0.04
700,000	JPM CHASE FL.R 24-28 23/01S	711,822.18	0.05
750,000	JPM CHASE FL.R 24-30 23/01S	769,215.74	0.05
850,000	JPMORGAN CHASE & CO FL.R 17-28 01/02S	840,699.16	0.06
750,000	JPMORGAN CHASE & CO FL.R 17-28 01/05S	736,531.96	0.05
650,000	JPMORGAN CHASE & CO FL.R 17-38 24/07S	593,925.16	0.04
600,000	JPMORGAN CHASE & CO FL.R 17-48 22/02S	544,108.28	0.04
610,000	JPMORGAN CHASE & CO FL.R 18-29 05/12S	612,719.51	0.04
620,000	JPMORGAN CHASE & CO FL.R 18-29 23/01S	605,360.04	0.04
700,000	JPMORGAN CHASE & CO FL.R 18-29 23/04S	692,442.11	0.05
700,000	JPMORGAN CHASE & CO FL.R 19-30 06/05S	680,903.71	0.05
1,100,000	JPMORGAN CHASE & CO FL.R 19-30 15/10S	1,019,502.27	0.07
400,000	JPMORGAN CHASE & CO FL.R 20-28 01/06S	379,306.94	0.03
450,000	JPMORGAN CHASE & CO FL.R 20-41 19/11S	332,108.82	0.02
900,000	JPMORGAN CHASE & CO FL.R 21-32 08/11S	791,604.21	0.05
550,000	JPMORGAN CHASE & CO FL.R 22-28 24/02S	533,408.59	0.04
900,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	916,470.37	0.06
1,050,000	JPMORGAN CHASE & CO FL.R 22-33 14/09S	1,110,752.61	0.08
1,050,000	JPMORGAN CHASE & CO FL.R 22-33 25/01S	944,153.12	0.06
1,350,000	JPMORGAN CHASE & CO FL.R 22-33 25/07S	1,379,083.08	0.09
960,000	JPMORGAN CHASE CO FL.R 17-48 15/11S	828,970.91	0.06
750,000	JPMORGAN CHASE CO FL.R 18-29 23/07S	747,122.21	0.05
500,000	JPMORGAN CHASE CO FL.R 18-49 23/01S1S	426,824.06	0.03
650,000	JPMORGAN CHASE CO FL.R 19-27 29/01S	646,233.69	0.04
850,000	JPMORGAN CHASE CO FL.R 20-31 24/03S	854,744.39	0.06
750,000	JPMORGAN CHASE CO FL.R 21-27 22/09S	710,667.86	0.05
920,000	JPMORGAN CHASE CO FL.R 22-28 26/04S	921,856.36	0.06
600,000	JPMORGAN CHASE CO FL.R 22-30 14/06S	604,682.43	0.04
650,000	JPMORGAN CHASE FL.R 23-29 23/10S	692,405.78	0.05
750,000	JPMORGAN CHASE FL.R 23-29 24/07S	775,889.66	0.05
1,331,000	JPMORGAN CHASE FL.R 23-34 01/06S	1,392,770.22	0.09
450,000	JPMORGAN CHASE FL.R 4.032 17-48 24/07S	392,799.11	0.03
200,000	KEYCORP FL.R 22-33 01/06S	195,837.33	0.01
300,000	KEY FL.R 24-35 06/03S	325,997.28	0.02
150,000	MANDT BANK CORPOR FL.R 22-28 16/08S	150,120.19	0.01
300,000	MANDT BANK CORPOR FL.R 23-34 27/01S	297,382.55	0.02
100,000	MERCK AND CO INC FL.R 03-33 01/12S	115,384.13	0.01
375,000	METLIFE INC FL.R 10-36 15/12S	397,363.75	0.03
560,000	MORGAN STANLEY & CO FL.R 17-38 22/07S	508,451.40	0.03
950,000	MORGAN STANLEY CAPIT FL.R 23-34 21/04S	981,368.86	0.07
785,000	MORGAN STANLEY FL.R 17-28 22/07S	768,936.39	0.05
900,000	MORGAN STANLEY FL.R 18-29 24/01S	884,761.16	0.06
340,000	MORGAN STANLEY FL.R 18-39 24/04S	326,045.53	0.02
1,000,000	MORGAN STANLEY FL.R 20-31 22/01S	916,168.83	0.06
848,000	MORGAN STANLEY FL.R 20-32 13/11S	717,604.36	0.05
850,000	MORGAN STANLEY FL.R 21-27 20/07S	808,310.89	0.05
650,000	MORGAN STANLEY FL.R 21-32 20/10S	567,513.80	0.04
900,000	MORGAN STANLEY FL.R 21-36 16/09S	753,240.12	0.05
300,000	MORGAN STANLEY FL.R 22-28 20/04S	299,416.87	0.02
500,000	MORGAN STANLEY FL.R 22-28 21/01S	480,043.10	0.03
570,000	MORGAN STANLEY FL.R 22-33 20/07S	577,204.29	0.04
767,000	MORGAN STANLEY FL.R 22-33 21/01S	685,111.97	0.05
450,000	MORGAN STANLEY FL.R 23-27 28/01S	454,302.36	0.03
750,000	MORGAN STANLEY FL.R 23-29 01/02S	768,569.32	0.05
600,000	MORGAN STANLEY FL.R 23-29 01/11S	644,801.43	0.04
810,000	MORGAN STANLEY FL.R 23-29 20/04S	832,464.11	0.06
650,000	MORGAN STANLEY FL.R 23-29 20/07S	675,063.97	0.05
700,000	MORGAN STANLEY FL.R 23-34 01/11S	792,145.62	0.05
750,000	MORGAN STANLEY FL.R 23-34 21/07S	782,845.67	0.05
540,000	MORGAN STANLEY FL.R 23-38 19/01S	566,601.34	0.04
500,000	MORGAN STANLEY FL.R 24-28 14/01S	507,379.22	0.03
500,000	MORGAN STANLEY FL.R 24-28 26/05S	515,712.16	0.03
700,000	MORGAN STANLEY FL.R 24-30 18/04S	736,398.86	0.05
750,000	MORGAN STANLEY FL.R 24-35 18/01S	784,169.97	0.05
900,000	MORGAN STANLEY FL.R 24-35 19/04S	966,363.97	0.07
400,000	MORGAN STANLEY FL.R 24-39 07/02S	419,640.27	0.03
860,000	MORGAN STANLEY MEDIIU FL.R 19-30 23/01S	861,977.60	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	M T BANK CORPOR FL.R 24-32 13/03S	264,383.70	0.02
300,000	M T BANK FL.R 23-29 30/10S	328,554.43	0.02
50,000	NATIONAL RURAL FL.R 23-53 15/09S	52,504.05	0.00
250,000	NISOURCE INC FL.R 24-54 30/11S	259,485.38	0.02
100,000	NISOURCE INC FL.R 24-55 31/03S	101,960.67	0.01
150,000	NORTHERN TRUST CORP F.LR 17-32 08/05S	146,085.47	0.01
287,000	PNC FINANCIAL SERV FL.R 24-30 14/05S	299,891.90	0.02
400,000	PNC FINANCIAL SERV FL.R 24-35 23/07S	417,237.71	0.03
650,000	PNC FINANCIAL SERVICE FL.R 23-34 20/10S	744,540.63	0.05
300,000	PNC FINANCIAL SERVICE FL.R 24-28 21/01S	306,870.40	0.02
400,000	PNC FINANCIAL SERVICES FL.R 23-27 20/10S	418,033.61	0.03
300,000	PNC FINANCIAL SERVIC FL.R 24-27 23/07S	304,292.79	0.02
200,000	PNC FINANCIAL SERVI FL.R 23-34 18/08S	215,580.93	0.01
300,000	PNC FINANCIAL S FL.R 22-33 06/06S	295,564.64	0.02
450,000	PNC FINANCIAL S FL.R 22-33 28/10S	486,059.51	0.03
400,000	PNC FINANCIAL S FL.R 23-27 26/01S	401,597.10	0.03
750,000	PNC FINANCIAL S FL.R 23-29 12/06S	780,510.96	0.05
470,000	PNC FINANCIAL S FL.R 23-34 24/01S	477,410.25	0.03
400,000	PRUDENTIAL FINANCIA FL.R 24-54 15/03S	429,247.13	0.03
260,000	PRUDENTIAL FINANCIAL FL.R 18-48 15/09S	263,174.10	0.02
350,000	PRUDENTIAL FINANCIAL FL.R 22-52 01/03S	346,766.95	0.02
350,000	PRUDENTIAL FINANCIAL FL.R 22-52 01/09S	363,783.61	0.02
120,000	PRUDENTIAL FINANCIAL FL.R 23-53 01/03S	130,045.60	0.01
300,000	REGIONS FINANCIAL CO FL.R 24-35 06/09S	305,660.39	0.02
200,000	REGIONS FINANCIAL FL.R 24-30 06/06S	207,200.63	0.01
200,000	SANTANDER HOLDINGS FL.R 23-29 12/06S	209,852.16	0.01
200,000	SANTANDER HOLDINGS FL.R 23-31 09/11S	224,897.87	0.02
200,000	SANTANDER HOLDINGS FL.R 24-27 31/05S	204,252.00	0.01
300,000	SANTANDER HOLDINGS FL.R 24-30 09/01S	313,010.81	0.02
200,000	SANTANDER HOLDINGS FL.R 24-35 31/05S	209,830.75	0.01
350,000	SANTANDER HOLDINGS U FL.R 23-29 09/03S	366,343.54	0.02
100,000	SEMPRA ENERGY FL.R 4.125 21-52 01/04S	95,295.51	0.01
300,000	SEMPRA FL.R 24-54 01/10S	311,713.90	0.02
160,000	STATE STREET CO FL.R 22-33 07/02S	141,121.83	0.01
250,000	STATE STREET CO FL.R 23-29 21/11S	263,756.00	0.02
130,000	STATE STREET CO FL.R 23-34 21/11S	141,771.63	0.01
200,000	STATE STREET CO FL.R 23-34 26/01S	202,517.99	0.01
130,000	STATE STREET CORP FL.R 18-29 03/12S	129,652.91	0.01
100,000	STATE STREET CORP FL.R 22-33 13/05S	99,340.87	0.01
270,000	STATE STREET CORP FL.R 23-34 18/05S	280,555.99	0.02
174,000	STATE STREET CORP FL.R 28 07/02S	166,456.02	0.01
200,000	STATE STREET F.LR 21-27 18/11S	189,947.98	0.01
150,000	STATE STREET FL.R 19-34 01/11S	138,631.33	0.01
100,000	STATE STREET FL.R 22-26 04/11S	101,346.82	0.01
150,000	STATE STREET FL.R 22-28 04/11S	157,675.81	0.01
200,000	SYNCHRONY FINANCIAL FL.R 24-30 02/08S	205,591.08	0.01
300,000	THE BANK OF NEW YOR FL.R 24-35 14/03S	311,495.43	0.02
300,000	THE BK OF NY MELLON FL.R 23-29 25/10S	322,683.93	0.02
636,000	THE CIGNA GROUP FL.R 19-23 15/07Q	618,925.88	0.04
500,000	TRUIST FINANCIA FL.R 23-34 08/06S	531,748.45	0.04
250,000	TRUIST FINANCIAL CORP FL.R 21-29 07/06S	228,522.92	0.02
150,000	TRUIST FINANCIAL CORP FL.R 22-26 28/10S	151,955.35	0.01
300,000	TRUIST FINANCIAL CORP FL.R 22-28 06/06S	297,883.32	0.02
250,000	TRUIST FINANCIAL CORP FL.R 22-33 28/10S	269,634.15	0.02
450,000	TRUIST FINANCIAL CORP FL.R 23-29 26/01S	454,747.21	0.03
400,000	TRUIST FINANCIAL CORP FL.R 23-34 26/01S	404,362.08	0.03
550,000	TRUIST FINANCIAL CORP FL.R 24-35 24/01S	579,574.52	0.04
360,000	TRUIST FINANCIAL FL.R 21-27 03/02S	343,250.16	0.02
500,000	TRUIST FINANCIAL FL.R 23-27 08/06S	513,131.47	0.03
550,000	TRUIST FINANCIAL FL.R 23-29 30/10S	603,191.58	0.04
450,000	US BANCORP FL.R 21-36 03/11S	379,823.95	0.03
500,000	US BANCORP FL.R 22-26 21/10S	506,252.83	0.03
300,000	US BANCORP FL.R 23-27 26/10S	315,048.33	0.02
600,000	US BANCORP FL.R 23-29 01/02S	605,556.23	0.04
500,000	US BANCORP FL.R 23-29 12/06S	523,908.25	0.04
475,000	US BANCORP FL.R 23-34 01/02S	474,792.30	0.03
450,000	US BANCORP FL.R 23-34 12/06S	480,215.53	0.03
450,000	US BANCORP FL.R 24-30 23/01S	466,940.94	0.03
79,000	VOYA FINANCIAL FL.R 18-48 23/01S	71,683.60	0.00
Convertible bonds		**5,074,424.74**	**0.34**
	Japan	**207,378.46**	**0.01**
200,000	MIZUHO FINANCIAL -30 10/07S	207,378.46	0.01
	United States of America	**4,867,046.28**	**0.33**
300,000	BANK OF NY MELL -32 22/07S	310,532.88	0.02
200,000	CAPITAL ONE FIN -30 26/07S	205,246.79	0.01
250,000	CAPITAL ONE FIN -35 26/07S	261,612.20	0.02
200,000	CITIZENS FINANCIAL -32 23/07S	207,733.86	0.01
800,000	JPMORGAN CHASE -30 22/07S	822,033.77	0.06
400,000	MORGAN STANLEY -28 14/07S	408,585.69	0.03
700,000	MORGAN STANLEY -30 19/07S	719,127.52	0.05
1,000,000	MORGAN STANLEY -35 19/07S	1,038,981.55	0.07
300,000	STATE STREET CORP -29 20/02S	302,801.37	0.02
250,000	TRUIST FINANCIAL -32 05/08S	255,963.01	0.02
325,000	US BANCORP -30 23/07S	334,427.64	0.02
Mortgage & Asset-backed Securities		**190,349.46**	**0.01**
	United States of America	**190,349.46**	**0.01**
200,173	AMERICAN AIRLINES 3.375 15-27 01/05S	190,349.46	0.01
Other transferable securities		**6,344,082.34**	**0.43**
Bonds		**4,838,200.02**	**0.33**
	Canada	**820,778.69**	**0.06**
135,000	CANADIAN NAT.RAILWAY 6.25 04-34 09/07S	154,179.78	0.01
500,000	TORONTO DOMINION BANK 5.532 23-26 17/07S	512,728.21	0.03
150,000	WASTE CONNECTIONS INC 5.0 24-34 01/03S	153,870.70	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
	Japan	**344,463.48**	**0.02**
400,000	SUMITOMO MITSUI FIN 2.222 21-31 17/09S	344,463.48	0.02
	United Kingdom	**186,062.50**	**0.01**
200,000	ASTRAZENECA PLC 4.375 18-48 17/08S	186,062.50	0.01
	United States of America	**3,486,895.35**	**0.24**
20,000	ALLSTATE CORP 3.28 16-26 15/12S	19,657.69	0.00
100,000	CHURCH AND DWIGHT CO 3.15 17-27 01/08S	97,736.81	0.01
350,000	CONAGRA BRANDS 5.30 18-38 01/11S	351,319.18	0.02
100,000	CONNECTICUT LIG 4.9500 24-34 15/08S	102,835.01	0.01
100,000	EVEREST REINS. 4.868 14-44 05/06S	92,944.65	0.01
600,000	GOLDMAN SACHS 5.283 24-27 18/03S	607,806.76	0.04
100,000	HIGHWOODS REALTY LP 4.2 19-29 15/04S/03S	96,634.09	0.01
200,000	JOHN DEERE CAPITAL C 4.75 23-26 08/06S	202,779.71	0.01
200,000	MOODY S CORP 2.75 21-41 19/08S	148,186.23	0.01
200,000	PECO ENERGY CO 4.900 23-33 15/06S	205,452.74	0.01
50,000	REGENCY CENTERS LP 4.125 18-28 15/03S	49,606.88	0.00
100,000	S&P GLOBAL INC 4.75 23-28 01/08S	102,228.64	0.01
350,000	SANDP GLOBAL INC 2.70 23-29 01/03S	330,293.19	0.02
250,000	SYNCHRONY FINANCIAL 5.15 19-29 19/03S	249,702.64	0.02
250,000	UNITEDHEALTH GROUP 3.875 18-28 17/12S	248,450.80	0.02
400,000	VULCAN MATERIALS CO 3.5 20-30 18/05S	382,699.60	0.03
200,000	WELLTOWER 4.125 19-29 15/02S	198,560.73	0.01
Floating rate notes		**1,505,882.32**	**0.10**
	Canada	**410,467.55**	**0.03**
400,000	ROYAL BANK OF CANADA FL.R 24-30 02/08S	410,467.55	0.03
	United States of America	**1,095,414.77**	**0.07**
1,050,000	JP MORGAN CHASE FL.R 24-35 22/07S	1,095,414.77	0.07
Total securities portfolio		**1,460,703,592.52**	**98.73**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**42,794,040.18**	**98.25**
Bonds		**40,704,695.26**	**93.45**
	Australia	**31,234.76**	**0.07**
30,000	WESTPAC BANKING 5.457 22-27 18/11S	31,234.76	0.07
	Austria	**5,132.67**	**0.01**
5,000	OESTERREICHISCHE KONTR 4.75 24-27 21/05S	5,132.67	0.01
	Canada	**961,728.31**	**2.21**
3,000	ALGONQUIN PWR & UT I 5.365 21-26 15/06S	3,037.46	0.01
10,000	BANK OF MONTREAL 0.949 21-27 22/01S	9,556.44	0.02
20,000	BANK OF MONTREAL 5.203 23-28 01/02S	20,619.03	0.05
10,000	BANK OF MONTREAL 5.511 24-31 04/06S	10,529.65	0.02
10,000	BANK OF MONTREAL 5.92 23-25 25/09S	10,152.05	0.02
40,000	BANK OF NOVA SCOTIA 5.65 23-34 01/02S	42,826.07	0.10
50,000	BELL CANADA 4.3000 19-49 29/07S	43,254.57	0.10
10,000	BRITISH COLUMBIA 4.7500 24-34 12/06S	10,452.84	0.02
30,000	CANADA 0.625 21-26 21/01S	28,701.43	0.07
20,000	CANADA 0.75 21-26 19/05S	19,043.25	0.04
30,000	CANADA 0.9 21-26 20/07S	28,465.08	0.07
40,000	CANADA 1.05 21-26 14/04S	38,302.74	0.09
40,000	CANADA 1.35 20-30 28/05S	34,915.37	0.08
10,000	CANADA 1.6 21-31 25/02S	8,685.57	0.02
10,000	CANADA 1.9 21-31 21/04S	8,815.98	0.02
30,000	CANADA 3.3 18-28 15/03S	29,565.15	0.07
15,000	CANADA 3.75 23-28 26/04S	15,078.32	0.03
10,000	CANADA 4.625 24-29 30/04S	10,413.86	0.02
30,000	CANADIAN PACIFIC RAI 2.05 20-30 05/03S	26,822.05	0.06
30,000	CAN IMP BK 3.45 22-27 07/04S	29,471.84	0.07
30,000	CAN IMP BK 3.6 22-32 07/04S	28,071.91	0.06
30,000	ENBRIDGE 6.0 23-28 15/11S	31,870.43	0.07
10,000	EXPO DEV CA 4.125 24-29 13/02S	10,183.00	0.02
50,000	EXPORT DEVELOPMENT C 3.875 23-28 14/02S	50,344.11	0.12
3,000	FORTIS INC 3.055 17-26 04/10S	2,919.47	0.01
2,000	MANULIFE FINANCIAL C 2.484 20-27 19/05S	1,921.44	0.00
20,000	NUTRIEN LTD 5.4 24-34 21/06S	20,703.71	0.05
2,000	NUTRIEN LTD 5.95 22-25 07/11S	2,031.35	0.00
10,000	ONTARIO (PROVINCE) 4.2000 24-29 18/01U	10,153.67	0.02
15,000	PRO OF BRITISH COL 4.2 23-33 06/07S	15,055.67	0.03
10,000	PROVINCE DE L ONTARIO 1.8 21-31 14/10S	8,675.92	0.02
20,000	PROVINCE OF MANITOBA 4.3 23-33 27/07S	20,187.84	0.05
10,000	PROVINCE OF MANITOBA 4.9 24-34 31/05S	10,567.68	0.02
8,000	PROVINCE OF ONTARIO 3.1 22-27 19/05S	7,867.74	0.02
20,000	PROV OF BRITISH COLUMB 4.9 24-29 24/04S	20,905.84	0.05
40,000	QUEBEC MONTREAL 3.625 23-28 13/04S	39,836.25	0.09
50,000	ROGERS COMMUNICATIONS 3.8 23-32 15/03S	46,402.42	0.11
5,000	ROGERS COMMUNICATIONS 4.55 23-52 15/03S	4,330.37	0.01
30,000	ROYAL BANK OF CANADA 3.625 22-27 04/05S	29,709.11	0.07
30,000	ROYAL BANK OF CANADA 5.00 23-33 01/02S	31,020.13	0.07
30,000	TORONTO DOMINION BANK 5.103 23-26 09/01S	30,335.28	0.07
10,000	TORONTO DOMINION BK 0.75 20-25 11/09S	9,678.92	0.02
30,000	TORONTO DOMINION BK 4.456 22-32 08/06S	29,802.12	0.07
4,000	TORONTO-DOMINION BK 5.1560 23-28 10/01S	4,119.73	0.01
10,000	TRANSCANADA PIPELINE 6.203 23-26 09/03S	10,005.17	0.02
30,000	TRANSCANADA PIPELINES 7.625 09-39 15/01S	36,884.14	0.08
20,000	WASTE CONNECTIONS 4.2000 22-33 15/01S	19,436.14	0.04
	France	**19,153.68**	**0.04**
9,000	COUNCIL OF EUROPE 4.125 24-29 24/01S	9,161.19	0.02
10,000	COUNCIL OF EUROPE DE 3.75 23-26 25/05S	9,992.49	0.02
	Germany	**248,525.94**	**0.57**
19,000	KFW 0.6250 21-26 22/01S	18,207.27	0.04
6,000	KFW 1.75 19-29 14/09S	5,491.67	0.01
18,000	KFW 2.875 18-28 03/04S	17,561.61	0.04
22,000	KFW 3.7500 23-28 15/02S	22,087.41	0.05
14,000	KFW 3 22-27 20/05S	13,776.23	0.03
20,000	KFW 4.6250 23-26 07/08S	20,308.97	0.05
20,000	KREDITANSTALT FUER W 3.875 23-28 15/06S	20,179.96	0.05
40,000	KREDITANSTALT FUER W 4.0 24-29 15/03S	40,611.87	0.09
20,000	KREDITANSTALT FUER W 4.375 24-27 01/03S	20,339.34	0.05
10,000	KREDITANSTALT FUER W 4.375 24-34 28/02S	10,396.91	0.02
20,000	KREDITANSTALT FUER W 5.125 23-25 29/09S	20,205.11	0.05
10,000	LANDWIRTSCH. RENTEN 0.8750 21-26 30/03S	9,560.41	0.02
20,000	LANDWIRTSCHAFTLICHE 3.875 23-28 14/06S	20,156.78	0.05
10,000	LANDW RENTENBANK 1.75 16-26 27/07S	9,642.40	0.02
	Hungary	**7,144.18**	**0.02**
6,000	HUNGARY 7.625 11-41 29/03S	7,144.18	0.02
	Indonesia	**172,072.71**	**0.40**
200,000	INDONESIA 1.85 21-31 12/03S	172,072.71	0.40
	Ireland	**169,016.00**	**0.39**
150,000	AERCAP IRELAND CAP L 5.75 23-28 06/06S	156,365.62	0.36
20,000	APTIV PLC 3.1000 21-51 01/12S	12,650.38	0.03
	Israel	**206,736.97**	**0.47**
219,000	ISRAEL 3.25 18-28 17/01S	206,736.97	0.47
	Italy	**51,490.71**	**0.12**
50,000	ITALY 5.375 03-33 15/06S	51,490.71	0.12
	Ivory coast	**51,047.80**	**0.12**
50,000	AFRICAN DEVELOPMENT 4.375 22-27 03/11S	51,047.80	0.12
	Japan	**229,175.03**	**0.53**
30,000	MITSUBISHI UFJ 3.741 19-29 07/03S	29,505.24	0.07
30,000	MITSUBISHI UFJ 3.9610 18-28 02/03S	29,809.33	0.07
28,000	MITSUBISHI UFJ 4.0500 18-28 11/09S	27,916.21	0.06
20,000	MITSUBISHI UFJ FINANC 4.153 19-39 07/03S	18,777.64	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	SUMITOMO MITSUI FIN 2.142 20-30 23/09S	17,515.72	0.04
20,000	SUMITOMO MITSUI FIN 3.364 17-27 12/07S	19,569.63	0.04
8,000	SUMITOMO MITSUI FINA 3.944 18-28 19/07S	7,909.48	0.02
10,000	SUMITOMO MITSUI FINA 5.836 24-44 09/07S	10,768.04	0.02
30,000	SUMITOMO MITSUI FINL 2.632 16-26 14/07S	29,192.61	0.07
30,000	SUMITOMO MITSUI FINL 3.352 17-27 18/10S	29,273.96	0.07
9,000	SUMITOMO MITSUI FINL 3.784 16-26 09/03S	8,937.17	0.02
	Luxembourg	**266,506.20**	**0.61**
50,000	BANQUE EUROPEAN D IN 4.5 23-28 16/10S	51,655.60	0.12
14,000	BANQUE EUROPEAN D IN 4.75 24-29 15/06S	14,667.40	0.03
10,000	BANQUE EUROPEAN D INV 4.125 24-34 13/02S	10,186.67	0.02
10,000	BANQUE EUROPEAN INV 4.375 24-31 10/10S	10,388.85	0.02
30,000	BANQUE EUROP INVEST 0.625 20-27 21/10S	27,434.02	0.06
10,000	BANQUE EUROP INVEST 0.75 21-26 26/10S	9,416.55	0.02
17,000	BANQUE EUROP INVEST 1.375 22-27 15/03S	16,101.53	0.04
30,000	BANQUE EUROP INVEST 3.625 23-30 15/07S	29,928.55	0.07
20,000	BANQUE EUROP INVEST 3.75 23-33 14/02S	19,861.95	0.05
20,000	BANQUE EUROP INVEST 3.875 23-28 15/03S	20,162.62	0.05
20,000	BEI 0.3750 21-26 26/03S	18,999.60	0.04
5,000	BEI 0.7500 20-30 23/09S	4,227.18	0.01
20,000	BEI 1.25 21-31 14/02S	17,239.15	0.04
16,000	EIB 4.00 24-29 15/02S	16,236.53	0.04
	Mexico	**22,403.60**	**0.05**
20,000	AMX 6.375 05-35 01/03S	22,403.60	0.05
	Netherlands	**40,917.38**	**0.09**
30,000	NXP B V NXP FDG LLC 5.0 22-33 15/01S	30,354.93	0.07
10,000	RABOBANK NEDERLAND 5.25 11-41 24/05S	10,562.45	0.02
	Panama	**196,512.43**	**0.45**
105,000	PANAMA 6.70 06-36 26/01S	109,635.47	0.25
50,000	PANAMA 8.875 97-27 30/09S	55,517.11	0.13
27,000	PANAMA 9.375 99-29 01/04S	31,359.85	0.07
	Peru	**76,558.68**	**0.18**
4,000	PERU 1.862 20-32 01/12S	3,212.04	0.01
15,000	PERU 2.7830 20-31 23/01S	13,389.83	0.03
2,000	PERU 2.844 19-30 20/06S	1,823.75	0.00
4,000	PERU 3.23 20-21 28/07S	2,386.93	0.01
5,000	PERU 3.3 21-41 11/03S	3,951.08	0.01
13,000	PERU 3.55 21-51 10/03S	9,860.40	0.02
5,000	PERU 3.60 21-72 15/01S	3,431.56	0.01
11,000	PERU 3 21-34 15/01S	9,439.76	0.02
10,000	PERU 5.625 10-50 18/11S	10,298.80	0.02
10,000	PERU 6.55 07-37 14/03S	11,204.58	0.03
6,000	PERU 8.75 03-33 21/11S	7,559.95	0.02
	Philippines	**230,293.85**	**0.53**
20,000	ASIA DEV BK 3.75 23-28 25/04S	20,071.19	0.05
20,000	ASIA DEV BK 3.875 23-33 14/06S	20,015.76	0.05
10,000	ASIAN DEVELOPMENT BA 4.125 24-34 12/01S	10,184.37	0.02
10,000	ASIAN DEVELOPMENT BA 4.5 23-28 25/08S	10,305.56	0.02
8,000	ASIAN DEVELOPMENT BK 0.5 21-26 04/02S	7,647.99	0.02
40,000	ASIAN DEVELOPMENT BK 1.75 19-29 19/09S	36,573.76	0.08
17,000	ASIAN DEVELOPMENT BK 1 21-26 14/04S	16,288.71	0.04
20,000	ASIAN DEVELOPMENT BK 3.125 22-27 20/08S	19,726.97	0.05
33,000	ASIAN DEVELOPMENT BK 4.25 23-26 09/01S	33,130.39	0.08
40,000	ASIAN DEVELOPMENT BK 4.3750 24-29 06/03S	41,201.22	0.09
15,000	ASIAN DEVELOPMENT BK 4 23-33 12/01S	15,147.93	0.03
	Poland	**74,171.80**	**0.17**
5,000	POLAND 3.25 16-26 06/04S	4,937.87	0.01
7,000	POLAND 4.875 23-33 04/10S	7,117.72	0.02
15,000	POLAND 5.5000 24-54 18/03S	15,328.24	0.04
18,000	POLAND 5.5 22-27 16/11S	18,790.03	0.04
20,000	POLAND 5.5 23-53 04/04S	20,483.60	0.05
7,000	POLAND 5.75 22-32 16/11S	7,514.34	0.02
	Singapore	**106,282.36**	**0.24**
30,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	30,443.96	0.07
30,000	PFIZER INVESTMENT EN 4.75 23-33 19/05S	30,623.58	0.07
10,000	PFIZER INVESTMENT EN 5.11 23-43 19/05S	10,166.18	0.02
20,000	PFIZER INVESTMENT EN 5.3 23-53 19/05S	20,683.98	0.05
14,000	PFIZER INVESTMENT EN 5.34 23-63 19/05S	14,364.66	0.03
	Spain	**219,940.49**	**0.50**
200,000	BANCO SANTANDER SA 1.849 21-26 25/03S	192,264.31	0.44
24,000	TELEFONICA EMISIONES 7.045 06-36 20/06S	27,676.18	0.06
	United Kingdom	**460,875.03**	**1.06**
50,000	ASTRAZENECA PLC 4.375 15-45 16/11S	46,707.23	0.11
200,000	BARCLAYS PLC 5.5010 22-28 09/08S	205,159.75	0.47
30,000	EUROPEAN BANK FOR RE 4.125 24-29 25/01S	30,536.97	0.07
30,000	GLAXOSMITHKLINE 3.3750 19-29 01/06S	29,130.13	0.07
100,000	HSBC HOLDINGS PLC 6.5 07-37 15/09S15/09S	110,548.90	0.25
2,000	NATIONAL GRID PLC 5.809 23-33 12/06S	2,138.43	0.00
2,000	NATL GRID 5.418 24-34 11/01S	2,084.85	0.00
10,000	ROYALTY PHARMA 5.4 24-34 02/09S	10,256.33	0.02
10,000	ROYALTY PHARMA 5.9000 24-54 02/09S	10,343.66	0.02
5,000	ROYALTY PHARMA PLC 3.5500 21-50 02/09S	3,623.53	0.01
10,000	VODAFONE GROUP 5.75 24-54 28/06S	10,345.25	0.02
	United States of America	**36,812,020.66**	**84.52**
30,000	3M CO 3.7 20-50 27/03S	24,370.34	0.06
30,000	ABBOTT LABORATORIES 1.4000 20-30 30/06S	26,213.41	0.06
13,000	ABBVIE INC 2.95 20-26 21/11S	12,727.48	0.03
7,000	ABBVIE INC 3.20 16-26 14/05S	6,910.42	0.02
30,000	ABBVIE INC 3.2 20-29 21/11S	28,682.83	0.07
30,000	ABBVIE INC 4.05 20-39 21/11S	27,710.56	0.06
10,000	ABBVIE INC 4.25 18-28 14/11S	10,104.65	0.02
17,000	ABBVIE INC 4.25 20-49 21/11S	15,212.90	0.03
40,000	ABBVIE INC 4.45 16-46 14/05S	37,328.56	0.09
20,000	ABBVIE INC 4.80 24-29 15/03S	20,578.63	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
10,000	ABBVIE INC 5.5000 24-64 15/03S	10,672.86	0.02
2,000	AEP TEXAS INC 2.1 20-30 01/07S	1,761.85	0.00
2,000	AEP TEXAS INC 5.45 24-29 15/05S	2,086.03	0.00
20,000	AETNA 6.625 06-36 15/06S	22,632.27	0.05
20,000	AIR LEASE CORP 5.3000 23-28 01/02S	20,538.34	0.05
30,000	AIR PRODUCTS AND CHEMIC 4.8 23-33 03/03S	31,002.56	0.07
30,000	ALEXANDRIA REAL 3.5500 22-52 15/03U	22,006.97	0.05
10,000	ALLSTATE CORP 5.0500 24-29 24/06S	10,306.99	0.02
5,000	ALLSTATE CORP 5.25 23-33 30/03S	5,213.82	0.01
50,000	ALPHABET INC 1.998 16-26 15/08S	48,466.98	0.11
30,000	AMAZON.COM INC 1.0000 21-26 12/05S	28,691.25	0.07
8,000	AMAZON.COM INC 1.6500 21-28 12/05S	7,407.41	0.02
30,000	AMAZON.COM INC 2.1000 21-31 12/05S	26,560.68	0.06
30,000	AMAZON.COM INC 2.5 20-50 03/06S	19,827.63	0.05
30,000	AMAZON.COM INC 3.1 21-51 12/05S	22,286.44	0.05
20,000	AMAZON.COM INC 3.45 22-29 13/04S	19,706.50	0.05
10,000	AMAZON.COM INC 3.9500 22-52 13/04S	8,706.69	0.02
10,000	AMAZON COM 4.1 22-62 13/04S	8,624.88	0.02
30,000	AMAZON COM 4.6 22-25 01/12S	30,198.36	0.07
10,000	AMERICAN ASSETS 3.3750 21-31 01/02S	8,701.47	0.02
10,000	AMERICAN HOMES 5.5000 24-34 15/07S	10,337.53	0.02
10,000	AMERICAN HONDA 4.6000 23-30 17/04S	10,137.49	0.02
10,000	AMERICAN HONDA 4.9000 24-34 10/01S	10,171.79	0.02
10,000	AMERICAN HONDA 4.9500 24-26 09/01S	10,091.92	0.02
2,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	2,051.05	0.00
20,000	AMERICAN HONDA FIN 5.125 23-28 07/07S	20,659.53	0.05
30,000	AMERICAN INTL GROUP 4.50 14-44 16/07S	27,444.69	0.06
20,000	AMERICAN TOWER 5.55 23-33 15/07S	20,970.38	0.05
30,000	AMERICAN TOWER CORP 1.875 20-30 28/09S	25,857.39	0.06
3,000	AMERICAN WATER CAPIT 2.8 20-30 14/04S	2,785.67	0.01
30,000	AMERICAN WATER CAPITAL 3.25 21-51 01/06S	22,021.46	0.05
30,000	AMERISOURCEBERGEN CO 2.8 20-30 19/05S	27,572.09	0.06
5,000	AMEX 3.95 22-25 01/08S	4,979.47	0.01
10,000	AMEX 5.85 22-27 05/11S	10,502.82	0.02
10,000	AMGEN INC 3.375 20-50 21/02S	7,612.17	0.02
40,000	AMGEN INC 5.15 23-28 02/03S	41,204.42	0.09
33,000	AMGEN INC 5.25 23-30 02/03S	34,413.71	0.08
30,000	AMGEN INC 5.6 23-43 02/03S	31,443.09	0.07
30,000	AMGEN INC 5.65 23-53 02/03S	31,569.39	0.07
20,000	AMGEN INC 5.75 23-63 02/03S	21,090.64	0.05
50,000	AON CORP/AON GLOBAL 5.3500 23-33 28/02S	52,266.08	0.12
50,000	APPLE 2.45 16-26 04/08S	48,805.65	0.11
6,000	APPLE 4.15 23-30 10/05S	6,146.03	0.01
30,000	APPLE INC 1.4000 21-28 05/08S	27,522.79	0.06
30,000	APPLE INC 1.65 21-31 08/02S	26,229.80	0.06
30,000	APPLE INC 2.65 21-51 08/02S	20,598.91	0.05
50,000	APPLE INC 3.85 13-43 04/05S	44,989.76	0.10
20,000	APPLE INC 3.9500 22-52 08/08S	17,584.90	0.04
10,000	APPLE INC 4.65 16-46 23/03S	9,926.50	0.02
30,000	APPLIED MATERIALS 3.3 17-27 01/2017S	29,536.18	0.07
3,000	ARCHER DANIEL MIDLAND 2.50 16-26 11/08S	2,918.35	0.01
3,000	ARCHER DANIELS MIDLA 3.25 20-30 27/03S	2,861.84	0.01
30,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	30,821.51	0.07
50,000	AT&T INC 2.25 20-32 01/02S	42,904.70	0.10
30,000	AT&T INC 2.55 21-33 01/12S	25,290.01	0.06
50,000	AT&T INC 3.50 21-53 15/09S	36,720.04	0.08
30,000	AT&T INC 3.55 21-55 15/09S	21,919.15	0.05
30,000	AT&T INC 3.65 21-59 15/09S	21,743.43	0.05
30,000	AT&T INC 3.800 21-57 01/12S	22,711.27	0.05
20,000	ATMOS ENERGY CORP 6.200 23-53 11/15S	23,065.59	0.05
10,000	AT T 4.35 13-45 15/06S	8,834.52	0.02
30,000	AT T INC 4.35 19-29 01/03S	30,171.73	0.07
30,000	AT T INC 5.4000 23-34 15/02S	31,474.48	0.07
5,000	AUTOZONE INC 3.75 17-27 01/06S	4,943.58	0.01
10,000	AUTOZONE INC 5.4000 24-34 15/07S	10,364.97	0.02
10,000	AVALONBAY COMMUN 2.3 20-30 01/03S	9,034.18	0.02
2,000	AVANGRID INC 3.80 19-29 01/06S	1,944.92	0.00
20,000	BAKER HUGHES 5.125 10-40 15/09S	19,974.93	0.05
40,000	BANK OF AMERICA CORP 1.734 21-27 22/04S	38,191.14	0.09
10,000	BANK OF AMERICA CORP 2.299 21-32 21/07S	8,655.69	0.02
20,000	BANK OF AMERICA CORP 2.972 22-33 04/02S	17,917.62	0.04
20,000	BANK OF AMERICA CORP 3.248 16-27 21/10S	19,548.40	0.04
10,000	BANK OF AMERICA CORP 3.311 21-42 22/04S	8,134.52	0.02
50,000	BANK OF AMERICA CORP 4.183 16-27 25/11S	49,857.45	0.11
20,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	20,027.88	0.05
2,000	BANK OF AMERICA CORP 4.75 15-45 21/04SS	1,920.84	0.00
30,000	BANK OF AMERICA CORP 4.875 14-44 01/04S	29,987.90	0.07
30,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	30,520.55	0.07
2,000	BANK OF NY MELLON 2.05 22-27 26/01S	1,915.43	0.00
20,000	BANQUE INTERNATIONAL 0.5 20-25 28/10S	19,255.04	0.04
30,000	BANQUE INTERNATIONAL 0.75 20-27 24/11S	27,473.63	0.06
20,000	BANQUE INTERNATIONAL 0.75 20-30 26/08S	16,909.03	0.04
10,000	BANQUE INTERNATIONAL 0.875 20-30 14/05S	8,588.27	0.02
20,000	BANQUE INTERNATIONAL 1.125 21-28 13/09S	18,174.25	0.04
10,000	BANQUE INTERNATIONAL 1.25 21-31 10/02S	8,601.90	0.02
30,000	BANQUE INTERNATIONAL 1.375 21-28 20/04S	27,776.76	0.06
20,000	BANQUE INTERNATIONAL 1.625 21-31 03/11S	17,363.06	0.04
45,000	BANQUE INTERNATIONAL 3.125 22-27 15/06S	44,419.15	0.10
15,000	BANQUE INTERNATIONAL 3.625 22-29 21/09S	14,983.72	0.03
30,000	BAXALTA INC 5.25 15-45 23/06S	29,989.29	0.07
20,000	BAXTER INTL INC 2.539 22-32 01/02S	17,336.05	0.04
30,000	BECTON DICKINSON 1.9570 21-31 11/02S	25,889.57	0.06
10,000	BECTON DICKINSON 4.298 22-32 22/08S	9,822.27	0.02
13,000	BERRY GLOBAL INC 1.57 21-26 15/01S	12,512.48	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
21,000	BIOGEN INC 3.15 20-50 30/04S	14,509.84	0.03
10,000	BLACKROCK FUNDING 5.3500 24-55 08/01S	10,510.50	0.02
20,000	BLACKROCK INC 4.7500 23-33 25/05S	20,577.38	0.05
30,000	BLOCK FINANCIAL LLC 3.875 20-30 15/08S	28,703.72	0.07
30,000	BOSTON PROPERTIES LP 3.65 16-26 01/02S	29,563.35	0.07
20,000	BRISTOL-MYERS SQUIBB 0.75 20-25 13/11S	19,272.26	0.04
2,000	BRISTOL-MYERS SQUIBB 3.45 20-27 15/05S	1,974.55	0.00
30,000	BRISTOL MYERS SQUIBB 3.5522-42 15/03S	25,109.71	0.06
6,000	BRISTOL MYERS SQUIBB 3.7 22-52 15/03S	4,760.61	0.01
4,000	BRISTOL-MYERS SQUIBB 4.35 20-47 15/05S	3,578.96	0.01
30,000	BRISTOL-MYERS SQUIBB 5 20-45 15/02S	30,018.97	0.07
10,000	BROADCOM INC 2.45 21-31 19/01S	8,858.13	0.02
30,000	BROADCOM INC 3.137 21-35 15/11S	25,648.82	0.06
10,000	BROADCOM INC 3.419 21-33 15/04S	9,084.48	0.02
30,000	BROADCOM INC 3.5000 21-41 15/02S	24,676.33	0.06
20,000	BROADCOM INC 4.3 20-32 15/11S	19,658.13	0.05
50,000	BROADCOM INC 4.75 20-29 15/04S	50,776.60	0.12
10,000	CAMPBELL SOUP CO 4.80 18-48 15/03S	9,339.19	0.02
10,000	CAPITAL ONE FIN CORP 3.75 16-26 28/07S	9,862.94	0.02
10,000	CARRIER GLOBAL 6.20 24-54 15/03S	11,555.89	0.03
10,000	CARRIER GLOBAL CORPO 2.722 20-30 15/08S	9,236.96	0.02
10,000	CARRIER GLOBAL CORPO 3.577 20-50 05/10S	7,891.14	0.02
19,000	CATE FI 3.6 22-27 12/08S	18,872.95	0.04
30,000	CATERPILLAR FIN 4.3500 23-26 15/05S	30,189.55	0.07
30,000	CDW LLC CDW FINANCE 3.27621-28 01/12S	28,438.08	0.07
30,000	CENTENE CORP 3.0000 20-30 15/10S	26,851.37	0.06
23,000	CENTENE CORP 3.375 20-30 15/02S	21,194.79	0.05
2,000	CENTERPOINT ENERGY H 4.95 23-33 01/04S	2,041.11	0.00
10,000	CHARLES SCHWAB 1.6500 20-31 11/03S	8,473.63	0.02
30,000	CHARLES SCHWAB CORP 2.9 22-32 03/03S	26,938.85	0.06
60,000	CHARTER COM OPER 4.800 19-50 01/03S	45,806.84	0.11
20,000	CHARTER COM OPER 5.75 18-48 01/04S	17,426.77	0.04
10,000	CHARTER COM OPER 6.55 24-34 01/06S	10,387.89	0.02
30,000	CHARTER COM OPERARING 3.50 21-41 01/06S	21,056.01	0.05
9,000	CHARTER COM OPERATING 5.05 19-29 30/03S	8,955.41	0.02
18,000	CHARTER COM OPERATING 6.484 16-45 23/10S	17,341.99	0.04
20,000	CHENIERE CORPUS CHRIS 2.742 21-39 31/12S	16,438.96	0.04
30,000	CHENIERE ENERGY 4.50 20-29 01/10S	29,505.54	0.07
10,000	CHUBB INA HOLDINGS 3.05 21-61 15/12S	6,821.67	0.02
7,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	6,917.63	0.02
10,000	CHUBB INA HOLDINGS 4.6500 24-29 15/08S	10,228.32	0.02
30,000	CIGNA CORPORATION 4.375 19-28 15/10S	30,114.69	0.07
30,000	CISCO SYSTEMS I 4.8500 24-29 26/02S	31,016.43	0.07
30,000	CISCO SYSTEMS INC 5.90 09-39 15/02S	33,789.46	0.08
56,000	CITIGROUP INC 1.122 21-27 28/01S	53,576.45	0.12
50,000	CITIGROUP INC 4.60 16-26 09/03S	50,125.99	0.12
10,000	CITIGROUP INC 5.61 22-26 29/09S	10,087.35	0.02
20,000	CITIGROUP INC 6.2700 22-33 17/11S	21,965.20	0.05
15,000	CITIZENS FINANCIAL G 3.25 20-30 30/04S	13,918.78	0.03
10,000	CME GROUP INC 3.75 18-28 15/06S	9,942.30	0.02
50,000	COCA-COLA CO 2.25 21-32 05/05S	44,455.46	0.10
30,000	COCA-COLA CO 3 21-51 05/03S	21,981.00	0.05
30,000	COMCAST 4.55 23-29 15/01S	30,491.63	0.07
30,000	COMCAST 4.8 23-33 15/05S	30,589.74	0.07
22,000	COMCAST 5.35 23-53 15/05S	22,500.28	0.05
30,000	COMCAST CORP 2.8870 22-51 01/11S	20,138.22	0.05
30,000	COMCAST CORP 2.937 22-56 01/11S	19,598.32	0.04
20,000	COMCAST CORP 2.987 22-63 01/11S	12,674.27	0.03
30,000	COMCAST CORP 3.969 17-47 01/11S	25,059.27	0.06
21,000	COMCAST CORP 4.15 18-28 15/10S	21,029.92	0.05
20,000	COMCAST CORP 4.7000 18-48 15/10S	18,925.50	0.04
30,000	COMCAST CORP 5.35 22-27 15/11S	31,205.96	0.07
50,000	COMMONWEALTH EDISON CO 3.75 17-47 15/08S	40,712.11	0.09
30,000	CONAGRA BRANDS INC 4.60 18-25 01/11S	30,007.04	0.07
30,000	CONS EDISON CO NY 4.45 14-44 15/03S	27,584.59	0.06
30,000	CONSOLIDATED EDISON 3.35 20-30 31/03S	28,894.39	0.07
2,000	CONSUMERS ENERG 4.6250 23-33 15/05S	2,025.29	0.00
2,000	CONSUMERS ENERGY COM 4.6 24-29 30/05S	2,039.92	0.00
2,000	CONSUMERS ENERGY COM 4.70 24-30 15/03S	2,049.46	0.00
4,000	COSTCO WHOLESAL 1.3750 20-27 20/06S	3,750.56	0.01
5,000	COSTCO WHOLESALE COR 1.6 20-30 20/04S	4,414.89	0.01
30,000	CS FIRST BOSTON USA 7.125 02-32 15/07S	34,632.50	0.08
50,000	CSX 6.15 07-37 01/05S	56,448.71	0.13
5,000	CSX CORP 4.10 13-44 15/03S	4,449.91	0.01
30,000	CUMMINS INC (EX. CUM 1.5 20-30 24/08S	25,980.35	0.06
30,000	CVS HEALTH CORP 3.625 20-27 31/03S	29,580.33	0.07
17,000	CVS HEALTH CORP 4.78 18-38 25/03S	16,051.88	0.04
3,000	CVS HEALTH CORP 5.0000 23-29 30/01S	3,063.06	0.01
31,000	CVS HEALTH CORP 5.05 18-48 25/03S	28,287.90	0.06
30,000	CVS HEALTH CORP 5.2500 23-33 21/02S	30,647.90	0.07
10,000	CVS HEALTH CORP 5.3000 23-33 01/06S	10,216.97	0.02
50,000	CVS HEALTH CORP 5.625 23-53 21/02S	49,333.46	0.11
5,000	D.R. HORTON INC 1.3000 21-26 15/10S	4,729.12	0.01
30,000	DANAHER CORP 2.6000 20-50 01/10S	19,900.06	0.05
20,000	DEERE CO 3.75 20-50 30/03S	17,016.25	0.04
10,000	DELL INTERNATIONAL 8.1 21-36 15/07S01S	12,437.72	0.03
30,000	DELL INT LLC 5.7500 23-33 01/02S	32,191.40	0.07
36,000	DIGITAL REALTY 5.5500 22-28 15/01S	37,250.74	0.09
30,000	DOLLAR GENERAL COR 3.875 17-27 15/201	29,600.26	0.07
10,000	DOW CHEMICAL CO 2.1 20-30 26/08S	8,886.23	0.02
24,000	DOW CHEMICAL COMPANY 5.25 11-41 15/11S	23,782.49	0.05
6,000	DUPONT DE NEMOURS 5.319 18-38 15/11S	6,539.73	0.02
10,000	DUPONT DE NEMOURS 5.4190 18-48 15/11S	11,058.29	0.03
30,000	EATON CORP 4.15 22-33 15/03S	29,619.46	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	EBAY INC 1.4 21-26 10/05S	47,851.02	0.11
10,000	ECOLAB INC 5.25 22-28 15/01S	10,403.62	0.02
20,000	EDWARDS LIFESCIENCES 4.3000 18-28 15/06S	19,987.31	0.05
4,000	ELEVANCE HEALTH 4.375 17-47 01/12S	3,539.01	0.01
10,000	ELEVANCE HEALTH 4.7500 23-33 15/02S	10,107.70	0.02
30,000	ELEVANCE HEALTH 4.9 23-26 08/02S	30,001.19	0.07
20,000	ELEVANCE HEALTH 5.1250 23-53 15/02S	19,609.88	0.05
20,000	ELI LILLY & CO 5.0 23-26 27/02S	20,010.15	0.05
20,000	ELI LILLY AND CO 4.7000 24-34 09/02S	20,448.83	0.05
30,000	ELI LILLY AND CO 4.8750 23-53 27/02S	29,985.47	0.07
30,000	EMERSON ELECTRIC CO 1.8 20-27 29/04S	28,154.49	0.06
30,000	ENTERPRISE PRODUCTS 3.3 21-53 15/02S02S	21,464.73	0.05
8,000	ENTERPRISE PRODUCTS 3.95 20-60 31/01S	6,267.06	0.01
30,000	ENTERPRISE PRODUCTS 5.05 23-26 10/01S	30,351.23	0.07
20,000	ENTERPRISE PRODUCTS 5.3500 23-33 31/01S	20,996.20	0.05
10,000	EQUINIX EUROPE 2 FIN 5.5 24-34 15/06S	10,503.50	0.02
30,000	EQUINIX INC 3.0000 20-50 15/07S	20,356.05	0.05
10,000	ESSENT GROUP LT 6.2500 24-29 01/07S	10,430.14	0.02
40,000	ESTEE LAUDER CIE 3.125 19-49 01/12S	29,167.82	0.07
30,000	EVERSOURCE ENER 4.6000 22-27 01/07S	30,183.52	0.07
20,000	EVERSOURCE ENERGY 5.9 23-29 01/02S	21,172.46	0.05
3,000	EXELON CORP 5.15 23-28 15/03S	3,082.25	0.01
30,000	EXELON CORP 5.30 23-33 15/03S	31,316.47	0.07
50,000	FANNIE MAE 0.5 20-25 07/11S	48,182.48	0.11
45,000	FANNIE MAE 0.8750 20-30 05/08S	38,343.11	0.09
10,000	FANNIE MAE 2.125 16-26 24/04S	9,757.58	0.02
30,000	FEDEX CORP 3.25 21-41 29/04S	23,375.17	0.05
30,000	FEDEX CORP 4.25 20-30 07/04S	29,991.00	0.07
13,000	FISERV INC 4.20 18-28 01/10S	12,949.68	0.03
40,000	FISERV INC 5.625 23-33 21/08S	42,340.15	0.10
30,000	FNMA (FEDERAL NATION 0.875 20-26 18/12S	28,028.78	0.06
20,000	FOX CORP 3.5000 20-30 08/04S	19,049.99	0.04
10,000	FREEPORT MCMORAN 5.40 14-34 14/11S	10,356.68	0.02
10,000	GALLAGHER ARTHUR J A 6.75 23-54 15/02S	11,772.01	0.03
10,000	GENERAL MILLS INC 4.95 23-33 29/03S	10,253.89	0.02
10,000	GENERAL MOTORS 5.8000 23-28 23/06S	10,378.38	0.02
10,000	GENERAL MOTORS 5.8500 23-30 06/04S	10,418.92	0.02
10,000	GENERAL MOTORS 6.0500 22-25 10/10S	10,125.00	0.02
10,000	GENERAL MOTORS 6.4000 23-33 09/01S	10,675.35	0.02
10,000	GENERAL MOTORS CO 5.95 18-49 01/04S	9,905.52	0.02
10,000	GENERAL MOTORS CO 6.8 20-27 01/10S	10,586.44	0.02
6,000	GENERAL MOTORS FIN 3.1 22-32 12/01S	5,242.82	0.01
10,000	GENERAL MOTORS FIN 5.25 16-26 01/03S	10,069.99	0.02
3,000	GENERAL MOTORS FIN 5.4 22-29 15/10S	3,072.66	0.01
8,000	GENERAL MOTORS FIN 5.6 22-32 15/10S	8,267.38	0.02
10,000	GENERAL MOTORS FIN 6.125 20-25 01/10S	10,096.11	0.02
20,000	GENERAL MOTORS FIN 6.25 14-43 02/10S	20,510.37	0.05
10,000	GENERAL MOTORS FINAN 1.25 21-26 08/01S	9,596.16	0.02
10,000	GENERAL MOTORS FINAN 5.0 22-27 09/04S	10,107.56	0.02
30,000	GILEAD SCIENCES INC 2.6 20-40 30/09S	22,445.65	0.05
30,000	GILEAD SCIENCES INC 5.2500 23-33 15/10S	31,636.19	0.07
20,000	GILEAD SCIENCES INC 5.5500 23-53 15/10S	21,457.94	0.05
20,000	GLOBAL PAYMENTS 4.15 19-49 15/08S	16,122.27	0.04
10,000	GOLDMAN SACHS 6.345 04-34 15/02S	10,789.09	0.02
30,000	GOLDMAN SACHS GROUP 2.383 21-32 21/07S	26,010.22	0.06
20,000	GOLDMAN SACHS GROUP 2.6150 21-32 22/04S	17,663.30	0.04
30,000	GOLDMAN SACHS GROUP 3.21 21-42 22/04S	23,868.38	0.05
10,000	GOLDMAN SACHS GROUP 3.615 22-28 15/03S	9,838.74	0.02
7,000	GOLDMAN SACHS GROUP 4.25 15-25 21/10S	6,975.36	0.02
10,000	GOLDMAN SACHS GROUP 4.8 14-44 08/08S	9,758.03	0.02
18,000	GOLDMAN SACHS GROUP 5.15 15-45 22/05S	17,980.03	0.04
20,000	GOLDMAN SACHS GROUP 6.75 07-37 01/10S	23,025.23	0.05
30,000	HALLIBURTON CO 4.75 13-43 01/08S	27,995.29	0.06
30,000	HCA INC3.625 23-32 15/03S	27,747.74	0.06
50,000	HCA INC 4.50 16-27 15/02S	50,069.73	0.11
10,000	HCA INC 4.625 23-52 15/03S	8,676.95	0.02
30,000	HCA INC 5.2500 19-49 15/06S	28,514.78	0.07
3,000	HCA INC 5.50 17-47 15/06S	2,979.21	0.01
30,000	HOME DEPOT INC 1.5000 21-28 15/09S	27,364.17	0.06
30,000	HOME DEPOT INC 2.7 20-30 15/04S	27,906.83	0.06
20,000	HOME DEPOT INC 3.2500 22-32 15/04S	18,711.46	0.04
50,000	HOME DEPOT INC 4.5000 18-48 06/12S	46,742.18	0.11
5,000	HOME DEPOT INC 4.5 22-32 15/09S	5,112.38	0.01
5,000	HOME DEPOT INC 4.75 24-29 25/06S	5,155.73	0.01
5,000	HOME DEPOT INC 4.9500 24-34 25/06S	5,195.48	0.01
10,000	HOME DEPOT INC 5.4 24-64 25/06S	10,585.50	0.02
30,000	HP 4.75 22-28 15/01S	30,528.40	0.07
30,000	HP ENTERPRISE CO 4.90 16-25 15/10S	30,023.04	0.07
20,000	HUMANA INC 3.95 17-27 15/03S	19,820.27	0.05
20,000	HUMANA INC 5.7500 24-54 15/04S	20,456.28	0.05
100,000	IBM CORP 3.45 16-26 19/02S	99,012.49	0.23
20,000	ILLINOIS TOOL WORKS 4.875 12-41 15/09S	20,069.54	0.05
20,000	INGERSOLL RAND 5.7000 24-54 15/06S	21,320.72	0.05
20,000	INTEL CORP 2.60 16-26 19/05S	19,403.86	0.04
50,000	INTEL CORP 3.75 22-27 05/08S	48,995.36	0.11
30,000	INTEL CORP 5.1250 23-30 10/02S	30,641.89	0.07
8,000	INTEL CORP 5.2000 23-33 10/02S	8,101.36	0.02
20,000	INTEL CORP 5.7000 23-53 10/02S	19,644.99	0.05
10,000	INTER-AMERICAN 3.5000 23-33 12/04S	9,728.68	0.02
10,000	INTER-AMERICAN 4.5000 23-26 15/05S	10,105.48	0.02
50,000	INTER AMERICAN DEV 4.5 23-33 13/09S	52,303.62	0.12
30,000	INTER AMERICAN DEV BANK 0.875 21-26 20/0	28,668.84	0.07
10,000	INTER AMERICAN DEV BANK 3.5 22-29 14/09S	9,930.92	0.02
50,000	INTER AMERICAN DEV BANK 4 23-28 12/01S	50,553.63	0.12

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
10,000	INTERBANK FOR RECO 4.0 23-30 25/07S	10,161.90	0.02
30,000	INTERCONTINENTAL EXC 1.85 20-32 20/08S	24,870.14	0.06
10,000	INTERCONTINENTAL EXC 4.95 22-52 15/06S	9,973.01	0.02
20,000	INTERCONTINENTAL EXC 4 22-27 15/09S	20,028.97	0.05
20,000	INTERCONTINENTAL EXCH 4.35 22-29 15/06S	20,153.31	0.05
28,000	INTERNATIONAL BANK 4.625 23-28 01/08S	28,988.16	0.07
10,000	INTERNATIONAL FINANCE 0.75 21-26 08/10S	9,428.12	0.02
20,000	INTL BK FOR RECONS A 1.75 19-29 23/10S	18,258.24	0.04
3,000	INTL BK FOR RECONS A 3.5 23-28 12/07S	2,986.88	0.01
20,000	INTL BK FOR RECONS A 3.875 23-30 14/02S	20,195.38	0.05
16,000	INTL BK RECON DEV 4.0000 24-31 10/01S	16,234.00	0.04
50,000	INTL FINANCE CORP IF 4.5 23-28 13/07S	51,596.71	0.12
30,000	INTUIT INC 5.25 23-26 15/09S	30,751.03	0.07
20,000	JM SMUCKER 6.5 23-43 15/11S	22,586.80	0.05
30,000	JOHN DEERE CAPITAL 4.15 22-27 15/09S/09S	30,222.41	0.07
10,000	JOHN DEERE CAPITAL 4.8500 24-29 11/06S	10,327.23	0.02
10,000	JOHN DEERE CAPITAL 5.05 24-34 12/06S	10,438.68	0.02
20,000	JOHN DEERE CAPITAL 5.15 23-33 08/09S	21,117.57	0.05
20,000	JOHNSON AND JOHNSON 3.625 17-37 03/03S	18,569.19	0.04
12,000	JOHNSON AND JOHNSON 3.70 16-46 01/03S	10,462.47	0.02
50,000	JOHNSON JOHNSON 1.3 20-30 25/08S	43,459.59	0.10
20,000	JPMORGAN CHASE & CO 3.109 20-51 22/04S	14,773.34	0.03
20,000	JPMORGAN CHASE & CO 3.328 21-52 22/04S	15,440.20	0.04
10,000	JPMORGAN CHASE & CO 6.4 08-38 15/05S	11,790.19	0.03
30,000	JPMORGAN CHASE CO 1.045 20-26 19/11S	28,838.07	0.07
10,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	9,584.41	0.02
30,000	JPMORGAN CHASE CO 2.069 21-29 01/06S	27,756.53	0.06
50,000	JPMORGAN CHASE CO 2.956 20-31 13/05S	46,016.22	0.11
20,000	JPMORGAN CHASE CO 4.586 22-33 26/04S	20,000.11	0.05
2,000	KELLANOVA 3.25 16-26 01/04S	1,968.30	0.00
2,000	KELLANOVA 7.45 01-31 01/04S	2,320.31	0.01
40,000	KENVUE INC 4.90 23-33 22/03S	41,394.24	0.10
20,000	KEURIG DR PEPPER 4.5 22-52 15/04S	18,102.19	0.04
3,000	KEURIG DR PEPPER INC 3.95 22-29 15/04S4S	2,964.50	0.01
3,000	KEURIG DR PEPPER INC 4.597 19-28 25/05S	3,037.66	0.01
10,000	KEYCORP 2.5500 19-29 01/10S	9,062.42	0.02
30,000	KIMBERLY-CLARK CORP 1.05 20-27 11/09S	27,619.74	0.06
50,000	KLA CORPORATION 4.65 22-32 15/07S	51,168.89	0.12
6,000	KRAFT HEINZ FOODS 4.375 16-46 01/06S	5,310.29	0.01
30,000	KRAFT HEINZ FOODS CO 4.875 21-49 01/10S	28,246.64	0.06
2,000	KROGER CO 1.7 21-31 12/01S	1,692.77	0.00
30,000	KROGER CO 4.50 19-29 15/01S	30,292.06	0.07
6,000	KROGER CO 5.000 24-34 15/09S	6,052.53	0.01
6,000	KROGER CO 5.500 24-54 15/09S	6,036.25	0.01
30,000	LOWE'S COS INC 1.7000 20-30 15/10S	25,800.60	0.06
30,000	LOWE'S COS INC 4.8000 23-26 01/04S	30,245.64	0.07
30,000	LOWE S COMPANIES 3.50 21-51 01/04S	22,201.93	0.05
20,000	LOWE S COS INC 5.1500 23-33 01/07S	20,840.98	0.05
3,000	LYB INT FINANCE 4.2000 19-49 15/10S	2,460.36	0.01
20,000	LYB INT FINANCE 5.6250 23-33 15/05S	21,281.45	0.05
30,000	MARRIOTT INTERN 5.0000 22-27 15/10S	30,616.61	0.07
8,000	MARSH & MCLENNA 5.4500 23-53 15/03S	8,323.53	0.02
30,000	MARSH MC LENNAN 4.9 19-49 15/01S	28,762.41	0.07
10,000	MARTIN MARIETTA 4.2500 17-47 15/12S	8,640.21	0.02
36,000	MASTERCARD INC 4.8750 23-28 09/03S	37,175.85	0.09
35,000	MCDONALD S 3.70 15-26 30/01S	34,791.52	0.08
9,000	MCDONALD S CORP 2.6250 19-29 01/09S	8,433.03	0.02
30,000	MC DONALD S CORP 3.625 13-43 01/05S	24,713.93	0.06
15,000	MERCK & CO INC 5.1500 23-63 17/05S	15,307.93	0.04
20,000	MERCK AND CO INC 3.40 19-29 07/03S	19,536.89	0.04
42,000	MERCK AND CO INC 3.70 15-45 10/02S	35,395.15	0.08
30,000	METLIFE INC 4.875 13-43 13/11S	29,476.10	0.07
10,000	METLIFE INC 5.3000 24-34 15/12S	10,502.74	0.02
40,000	MICRON TECHNOLOGY 3.3660 21-41 01/11S	31,040.42	0.07
30,000	MICROSOFT CORP 2.525 20-50 01/06S	20,587.46	0.05
30,000	MICROSOFT CORP 2.921 21-52 17/03S	22,021.63	0.05
30,000	MICROSOFT CORP 3.3 17-27 06/02S	29,724.95	0.07
50,000	MICROSOFT CORP 4.45 15-45 03/11S	50,562.12	0.12
2,000	MONDELEZ INTERNATIONAL 2.75 20-30 13/04S	1,854.74	0.00
3,000	MONDELEZ INTL 2.625 20-50 04/09S	1,951.22	0.00
2,000	MONDELEZ INTL 2.625 22-27 17/03S	1,931.75	0.00
2,000	MONDELEZ INTL 3.022-32 17/03S	1,819.72	0.00
10,000	MORGAN STANLEY 1.593 21-27 04/05S	9,571.43	0.02
10,000	MORGAN STANLEY 2.2390 21-32 21/07S	8,604.11	0.02
5,000	MORGAN STANLEY 2.8020 21-52 25/01S	3,451.02	0.01
5,000	MORGAN STANLEY 3.217 21-42 22/04S	4,031.79	0.01
5,000	MORGAN STANLEY 3.622 20-31 31/03S	4,801.97	0.01
5,000	MORGAN STANLEY 3.95 15-27 23/04S	4,948.59	0.01
5,000	MORGAN STANLEY 4.35 14-26 08/09S	5,011.20	0.01
5,000	MORGAN STANLEY 4.375 17-47 22/01S	4,611.27	0.01
7,000	MORGAN STANLEY 5.297 22-37 20/04S	7,051.03	0.02
250,000	MORGAN STANLEY 5.882 23-26 30/10S	258,969.93	0.59
6,000	MORGAN STANLEY 6.2960 22-28 18/10S	6,345.34	0.01
10,000	MORGAN STANLEY 6.3420 22-33 18/10S	11,117.44	0.03
7,000	MORGAN STANLEY F 4.30 15-45 27/01S	6,450.00	0.01
20,000	MPLX LP 1.75 20-26 18/08S	19,261.40	0.04
30,000	MPLX LP 4.125 17-27 01/03S	29,837.45	0.07
4,000	MPLX LP 4.9500 22-52 14/03S	3,590.02	0.01
10,000	NASDAQ INC 1.65 20-31 21/12S	8,487.77	0.02
10,000	NASDAQ INC 6.1 23-63 28/06S	11,014.05	0.03
2,000	NATIONAL RURAL 3.4000 18-28 07/02S	1,956.05	0.00
2,000	NATIONAL RURAL 4.4500 23-26 13/03S	2,009.76	0.00
2,000	NATIONAL RURAL 4.8000 24-27 05/02S	2,036.84	0.00
2,000	NATIONAL RURAL UTILI 5.80 22-33 15/01S	2,169.94	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,000	NATL RURAL UTILITIES 4.8 22-28 15/03S	2,044.41	0.00
30,000	NEWMONT CORPORATION 2.60 21-32 15/07S	26,594.14	0.06
3,000	NISOURCE FINANCE CORP 3.49 17-27 15/05S	2,948.99	0.01
3,000	NISOURCE FINANCE CORP 4.375 17-47 15/05S	2,636.56	0.01
3,000	NISOURCE INC 3.6000 20-30 01/05S	2,883.05	0.01
3,000	NISOURCE INC 5.2500 23-28 30/03S	3,090.31	0.01
3,000	NORFOLK SOUTHER 5.3500 23-54 01/08S	3,085.73	0.01
20,000	NORFOLK SOUTHERN 3.9500 12-42 01/10S	17,333.45	0.04
20,000	NORFOLK SOUTHERN CORP 2.3 21-31 12/05S	17,719.98	0.04
31,000	NOVARTIS CAP 3.00 15-25 20/11S	30,637.85	0.07
30,000	NVIDIA CORP 3.7000 20-60 01/04S	24,694.54	0.06
40,000	ONCOR ELECTRIC DELIVER 5.65 24-33 15/11S	43,135.72	0.10
2,000	ONE GAS INC 5.1 23-29 01/04S	2,073.86	0.00
30,000	ONEOK INC 4.3500 19-29 15/03S	29,837.98	0.07
20,000	ONEOK INC 5.5500 23-26 01/11S	20,454.81	0.05
2,000	ONEOK INC 6.1 19-32 15/11S	2,156.50	0.00
30,000	ORACLE CORP 2.8 20-27 01/04S	29,040.49	0.07
10,000	ORACLE CORP 2.875 21-31 25/03S	9,096.06	0.02
30,000	ORACLE CORP 2.95 20-30 01/04S	27,909.38	0.06
27,000	ORACLE CORP 3.60 20-50 01/04S	20,545.53	0.05
8,000	ORACLE CORP 3.65 21-41 25/03S	6,606.52	0.02
25,000	ORACLE CORP 3.95 21-51 25/03S	20,126.98	0.05
30,000	ORACLE CORP 4.1000 21-61 25/03S	23,577.38	0.05
30,000	ORACLE CORP 4.5000 23-28 06/05S	30,364.86	0.07
40,000	ORACLE CORP 4.6500 23-30 06/05S	40,748.47	0.09
2,000	O REILLY AUTOMO 4.3500 18-28 01/06S	2,004.93	0.00
2,000	O REILLY AUTOMO 4.7000 22-32 15/06S	2,015.63	0.00
2,000	O REILLY AUTOMO 5.7500 23-26 20/11S	2,062.59	0.00
2,000	O REILLY AUTOMOTIVE 3.60 17-27 01/09S	1,969.35	0.00
3,000	OTIS WORLDWIDE CORPO 5.25 23-28 16/08S	3,106.49	0.01
4,000	PARAMOUNT GLOBAL 4.95 20-31 01/04S	3,780.37	0.01
30,000	PARAMOUNT GLOBAL 5.85 13-43 01/09S	26,135.33	0.06
10,000	PARKER HANNIFIN CORP 4.25 22-27 15/09S	10,033.29	0.02
30,000	PAYPAL HOLDINGS INC 3.2500 20-50 01/06S	22,221.48	0.05
30,000	PEPSICO INC 1.6250 20-30 01/05S	26,388.66	0.06
20,000	PEPSICO INC 2.75 20-30 19/03S	18,719.49	0.04
30,000	PEPSICO INC 2.75 21-51 21/10S	20,581.48	0.05
30,000	PEPSICO INC 4.45 15-46 14/04S	28,226.95	0.06
22,000	PFIZER INC 3.4500 19-29 15/03S	21,548.58	0.05
30,000	PFIZER INC 7.2 09-39 15/03S	37,500.35	0.09
30,000	PHILLIPS 66 COMPANY 4.9 23-46 01/10S	27,632.72	0.06
20,000	PLAINS ALL AMERICAN 4.90 14-45 15/02S	18,042.79	0.04
3,000	PNC FINANCIAL SERV 3.15 17-27 19/05S	2,925.10	0.01
2,000	PPL ELECTRIC UT 5.2500 23-53 15/05S	2,069.36	0.00
2,000	PPL ELECTRIC UTILITI 4.85 24-34 15/02S	2,049.46	0.00
30,000	PROCTER AND GAMBLE 3.9500 23-28 26/01S	30,188.17	0.07
20,000	PROCTER GAMBLE CO 1.2 20-30 29/10S	17,106.81	0.04
10,000	PROLOGIS LP 2.2500 20-30 15/04S	9,029.13	0.02
26,000	PROLOGIS LP 3.0000 20-50 15/04S	18,186.89	0.04
10,000	PRUDENTIAL FINANCIAL 2.1 20-30 10/03S	9,024.63	0.02
10,000	PRUDENTIAL FINANCIAL 3.0 20-40 10/03S	7,928.33	0.02
2,000	PUBLIC SERVICE 4.8500 24-34 01/08S	2,044.67	0.00
2,000	PUBLIC SERVICE 5.4500 24-54 01/03S	2,122.81	0.00
20,000	PUBLIC STORAGE 5.1000 23-33 01/08S	20,744.29	0.05
4,000	QUALCOMM INC 2.15 20-30 20/05S	3,616.60	0.01
30,000	QUALCOMM INC 3.25 17-27 20/05	29,519.52	0.07
30,000	QUALCOMM INC 4.80 15-45 20/05S	29,394.05	0.07
30,000	QUANTA SERVICES INC 2.9 20-30 22/09S	27,609.35	0.06
30,000	REGAL REXNORD CORP 6.4 24-33 15/04S	32,063.56	0.07
10,000	REPUBLIC SERVICES 3.375 17-27 15/11S	9,797.61	0.02
30,000	REPUBLIC SERVICES 3.95 18-28 15/05S	29,842.31	0.07
10,000	S&P GLOBAL INC 2.95 17-27 22/01S	9,758.59	0.02
30,000	S&P GLOBAL INC 3.2500 19-49 01/12S	22,752.84	0.05
17,000	SABINE PASS LIQ 4.20 17-28 15/03S	16,907.40	0.04
30,000	SALESFORCE.COM INC 2.7 21-41 12/07S	22,691.30	0.05
3,000	SEMPRA ENERGY 3.4 18-28 01/02S	2,910.23	0.01
17,000	SHERWIN-WILLIAMS CO 3.45 17-27 01/06S	16,722.80	0.04
10,000	SIMON PROPERTY GROUP 5.5 23-33 08/03S	10,562.24	0.02
10,000	SIMON PROPERTY GROUP 5.85 23-53 08/03S	10,741.22	0.02
30,000	SIMON PROPERTY GRP 3.3 16-26 15/01S	29,652.62	0.07
40,000	SOUTHERN CALIFORNIA 4.3 18-49 15/01S	34,651.34	0.08
30,000	SPECTRA ENERGY 4.50 15-45 15/03S	26,119.64	0.06
30,000	STARBUCKS CORP 2.55 20-30 15/11S	27,142.58	0.06
3,000	STARBUCKS CORP 4.7500 23-26 15/02S	3,022.10	0.01
3,000	STARBUCKS CORP 4.8500 24-27 08/02S	3,048.02	0.01
18,000	STRYKER CORP 1.9500 20-30 15/06S	15,864.11	0.04
10,000	SYNCHRONY FINANCIAL 2.875 21-31 28/10S	8,500.57	0.02
3,000	SYSCO CORP 3.30 16-26 15/07S	2,950.65	0.01
3,000	SYSCO CORP 5.95 20-30 02/04S	3,221.36	0.01
3,000	SYSCO CORP 6.6 20-50 02/04S	3,517.39	0.01
10,000	SYSCO CORPORATION 3.1500 21-51 14/12S	6,996.25	0.02
20,000	TAPESTRY INC 7.7000 23-30 27/11S	21,541.60	0.05
30,000	TARGA RESOURCES CORP 6.125 23-33 15/03S	32,214.46	0.07
10,000	TARGA RES PART LP/TA 6.875 20-29 15/0	10,249.95	0.02
30,000	TARGET CORP 4.8000 23-53 15/01S	29,500.36	0.07
30,000	TEXAS INSTRUMENTS 2.90 17-27 03/11S	29,114.66	0.07
30,000	THE CIGNA GROUP 4.5 20-26 25/02S	30,074.35	0.07
30,000	THE CIGNA GROUP 5.685 23-26 15/03S	30,000.38	0.07
30,000	THE HOME DEPOT INCÂ 3.125 20-49 15/12S	22,140.36	0.05
10,000	THERMO FISHER SCIENT 4.80 22-27 21/11S	10,252.31	0.02
4,000	THERMO FISHER SCIENT 5.086 23-33 10/08S	4,181.74	0.01
60,000	THE WALT DISNEY COMP 3.6 20-51 13/05S	47,941.32	0.11
20,000	TIMES WARNER CABLE 5.875 10-40 15/11S	18,110.78	0.04
10,000	TIME WARNER 7.30 08-38 01/07S	10,567.62	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
10,000	TIME WARNER CABLE 5.50 11-41 01/09S	8,686.18	0.02
10,000	TOYOTA MOTOR CR 4.6250 23-28 12/01S	10,184.19	0.02
10,000	TOYOTA MOTOR CR 4.8000 24-34 05/01S	10,192.46	0.02
3,000	TOYOTA MOTOR CR 5.0000 24-27 19/03S	3,074.82	0.01
20,000	TOYOTA MOTOR CREDIT 3.05 22-27 22/03S	19,602.44	0.05
30,000	TOYOTA MOTOR CREDIT 4.45 23-26 18/05S	30,229.55	0.07
28,000	TOYOTA MOTOR CREDIT 4.55 22-27 20/09S	28,449.85	0.07
20,000	TRANSCONTINENTAL GAS 3.25 20-30 15/05S	18,733.80	0.04
10,000	TRAVELERS COS INC 2.5500 20-50 27/04S	6,501.69	0.01
30,000	TRAVELERS COS INC 5.4500 23-53 25/05S	32,011.02	0.07
20,000	TRUIST FINANCIAL CORP 4.916 22-33 28/07S	19,610.26	0.05
20,000	TYSON FOODS 5.1 18-48 28/09S	18,931.04	0.04
3,000	UNILEVER CAPITAL 5.90 02-32 15/11S	3,334.66	0.01
18,000	UNION PACIFIC CORP 3.2500 20-50 05/02S	13,580.74	0.03
30,000	UNION PACIFIC CORP 3.5000 22-53 14/02S	23,365.70	0.05
30,000	UNION PACIFIC CORP 3.8390 20-60 20/03S	24,062.42	0.06
10,000	UNITEDHEALTH GROUP 2.75 20-40 15/05S	7,653.42	0.02
15,000	UNITEDHEALTH GROUP 3.5000 19-39 15/08S	12,917.89	0.03
40,000	UNITEDHEALTH GROUP 4.25 18-48 19/06S	35,325.97	0.08
10,000	UNITEDHEALTH GROUP 4.8000 24-30 15/01S	10,297.20	0.02
10,000	UNITEDHEALTH GROUP 4.9500 24-32 15/01S	10,333.95	0.02
30,000	UNITEDHEALTH GROUP 5.2000 23-63 15/04S	29,991.35	0.07
10,000	UNITEDHEALTH GROUP 5.3 22-30 15/02S	10,546.46	0.02
30,000	UNITEDHEALTH GROUP 5.35 22-33 15/02S	31,842.29	0.07
30,000	UNITEDHEALTH GROUP 5.875 22-53 15/02S	33,191.08	0.08
20,000	UNITEDHEALTH GROUP INC 3.05 21-41 15/05S	15,783.00	0.04
40,000	UNITED PARCEL SER IN 4.875 23-33 03/03S	41,377.40	0.09
144,000	UNITED STATES 0.25 20-25 30/09S	138,791.25	0.32
143,000	UNITED STATES 0.25 20-25 31/10S	137,453.16	0.32
104,400	UNITED STATES 0.3750 20-27 30/09S	95,004.00	0.22
126,000	UNITED STATES 0.3750 20-27 31/07S	115,230.94	0.26
138,900	UNITED STATES 0.375 20-25 30/11S	133,409.11	0.31
120,300	UNITED STATES 0.375 20-25 31/12S	115,234.25	0.26
130,300	UNITED STATES 0.375 21-26 31/01S	124,502.67	0.29
103,000	UNITED STATES 0.50 20-27 31/10S	93,818.51	0.22
132,100	UNITED STATES 0.50 21-26 28/02S	126,160.66	0.29
57,000	UNITED STATES 0.5 20-27 30/04S	52,693.83	0.12
101,000	UNITED STATES 0.5 20-27 30/06S	92,920.00	0.21
55,000	UNITED STATES 0.5 20-27 31/05S	50,720.31	0.12
113,000	UNITED STATES 0.5 20-27 31/08S	103,456.80	0.24
141,100	UNITED STATES 0.625 20-27 30/11S	128,731.70	0.30
31,400	UNITED STATES 0.625 20-27 31/03S	29,189.73	0.07
168,900	UNITED STATES 0.625 20-30 15/05S	143,419.85	0.33
228,000	UNITED STATES 0.625 20-30 15/08S	192,143.44	0.44
3,000	UNITED STATES 0.625 21-26 31/07S	2,838.98	0.01
122,400	UNITED STATES 0.7500 21-26 31/03S	117,059.34	0.27
90,000	UNITED STATES 0.75 21-26 30/04S	85,886.72	0.20
119,400	UNITED STATES 0.75 21-26 31/05S	113,723.84	0.26
136,100	UNITED STATES 0.75 21-26 31/08S	128,821.84	0.30
139,000	UNITED STATES 0.75 21-28 31/01S	126,750.63	0.29
228,800	UNITED STATES 0.875 20-30 15/11S	194,748.12	0.45
127,200	UNITED STATES 0.875 21-26 30/09S	120,482.25	0.28
11,000	UNITED STATES 1.125 20-27 28/02S	10,374.37	0.02
75,700	UNITED STATES 1.125 20-40 15/05S	50,009.31	0.11
107,600	UNITED STATES 1.125 20-40 15/08S	70,461.18	0.16
116,300	UNITED STATES 1.125 21-26 31/10S	110,466.82	0.25
173,000	UNITED STATES 1.125 21-28 29/02S	159,470.86	0.37
169,800	UNITED STATES 1.125 21-28 31/08S	154,663.92	0.36
236,500	UNITED STATES 1.125 21-31 15/02S	203,408.48	0.47
280,000	UNITED STATES 1.2500 21-31 15/08S	239,137.50	0.55
165,900	UNITED STATES 1.250 21-28 30/04S	153,003.87	0.35
162,000	UNITED STATES 1.250 21-28 31/03S	149,698.12	0.34
117,100	UNITED STATES 1.25 20-50 15/05S	62,666.80	0.14
126,000	UNITED STATES 1.25 21-26 30/11S	119,818.12	0.28
104,500	UNITED STATES 1.25 21-26 31/12S	99,226.01	0.23
179,000	UNITED STATES 1.25 21-28 30/06S	164,456.25	0.38
132,900	UNITED STATES 1.25 21-28 30/09S	121,447.76	0.28
158,100	UNITED STATES 1.25 21-28 31/05S	145,513.76	0.33
119,200	UNITED STATES 1.3750 20-40 15/11S	80,888.37	0.19
65,000	UNITED STATES 1.375 19-26 31/08S	62,270.51	0.14
125,300	UNITED STATES 1.375 20-50 15/08S	69,032.47	0.16
125,200	UNITED STATES 1.375 21-28 31/10S	114,782.97	0.26
122,000	UNITED STATES 1.375 21-28 31/12S	111,506.09	0.26
244,600	UNITED STATES 1.375 21-31 15/11S	209,515.19	0.48
118,200	UNITED STATES 1.5000 20-30 15/02S	106,112.21	0.24
66,900	UNITED STATES 1.50 16-26 15/08S	64,281.50	0.15
147,700	UNITED STATES 1.50 20-27 31/01S	140,776.57	0.32
161,900	UNITED STATES 1.5 21-28 30/11S	148,960.65	0.34
113,500	UNITED STATES 1.625 16-26 15/02S	110,205.84	0.25
77,000	UNITED STATES 1.625 16-26 15/05S	74,455.39	0.17
42,800	UNITED STATES 1.625 19-26 30/09S	41,153.20	0.09
44,000	UNITED STATES 1.625 19-26 30/11S	42,171.25	0.10
60,400	UNITED STATES 1.625 19-26 31/10S	57,969.85	0.13
51,000	UNITED STATES 1.625 19-29 15/08S	46,649.07	0.11
145,500	UNITED STATES 1.625 20-50 15/11S	85,549.45	0.20
227,400	UNITED STATES 1.625 21-31 15/05S	200,502.84	0.46
31,000	UNITED STATES 1.75 19-26 31/12S	29,767.26	0.07
42,200	UNITED STATES 1.75 19-29 15/11S	38,662.45	0.09
163,800	UNITED STATES 1.75 21-41 15/08S	116,118.85	0.27
146,600	UNITED STATES 1.75 22-29 31/01S	135,914.24	0.31
18,000	UNITED STATES 1.875 19-26 30/06S	17,447.34	0.04
145,100	UNITED STATES 1.875 21-41 15/02S	106,399.11	0.24
171,000	UNITED STATES 1.875 21-51 15/02S	107,168.91	0.25
158,000	UNITED STATES 1.875 21-51 15/11S	98,429.07	0.23

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
125,500	UNITED STATES 1.875 22-27 28/02S	120,529.02	0.28
137,000	UNITED STATES 1.875 22-29 28/02S	127,549.14	0.29
229,800	UNITED STATES 1.875 22-32 15/02S	202,942.13	0.47
171,000	UNITED STATES 1 21-28 31/07S	155,289.38	0.36
111,600	UNITED STATES 2.00 16-26 15/11S	107,885.81	0.25
99,200	UNITED STATES 2.00 20-50 15/02S	64,650.50	0.15
174,800	UNITED STATES 2.00 -51 15/08S	112,582.12	0.26
75,300	UNITED STATES 2.125 19-26 31/05S	73,373.38	0.17
124,200	UNITED STATES 2.250 21-41 15/05S	96,274.41	0.22
127,600	UNITED STATES 2.25 15-25 15/11S	125,282.26	0.29
77,600	UNITED STATES 2.25 16-46 15/08S	55,544.63	0.13
86,300	UNITED STATES 2.25 17-27 15/02S	83,643.57	0.19
120,000	UNITED STATES 2.25 17-27 15/08S	115,659.37	0.27
96,700	UNITED STATES 2.25 17-27 15/11S	92,922.65	0.21
80,000	UNITED STATES 2.25 19-26 31/03S	78,237.50	0.18
64,000	UNITED STATES 2.25 19-49 15/08S	44,350.00	0.10
148,300	UNITED STATES 2.25 22-52 15/02S	101,145.24	0.23
111,000	UNITED STATES 2.375 17-27 15/05S	107,626.64	0.25
35,000	UNITED STATES 2.375 19-26 30/04S	34,271.29	0.08
99,600	UNITED STATES 2.375 19-29 15/05S	94,518.85	0.22
87,800	UNITED STATES 2.375 19-49 15/11S	62,406.59	0.14
177,400	UNITED STATES 2.375 21-51 15/05S	125,177.87	0.29
98,600	UNITED STATES 2.375 22-29 31/03S	93,670.00	0.22
107,700	UNITED STATES 2.375 22-42 15/02S	83,888.20	0.19
71,000	UNITED STATES 2.50 15-45 15/02S	54,270.62	0.12
57,700	UNITED STATES 2.50 16-46 15/02S	43,617.60	0.10
62,800	UNITED STATES 2.50 16-46 15/05S	47,345.31	0.11
82,000	UNITED STATES 2.5 19-26 28/02S	80,539.37	0.18
93,300	UNITED STATES 2.5 22-27 31/03S	90,909.19	0.21
68,400	UNITED STATES 2.625 18-25 31/12S	67,368.66	0.15
74,000	UNITED STATES 2.625 19-26 31/01S	72,863.98	0.17
130,900	UNITED STATES 2.625 19-29 15/02S	125,858.31	0.29
95,000	UNITED STATES 2.625 22-27 31/05S	92,691.79	0.21
56,000	UNITED STATES 2.625 22-29 31/07S	53,633.12	0.12
67,200	UNITED STATES 2.750 17-47 15/08S	52,437.00	0.12
37,400	UNITED STATES 2.75 12-42 15/08S	30,808.25	0.07
48,400	UNITED STATES 2.75 12-42 15/11S	39,688.00	0.09
68,000	UNITED STATES 2.75 17-47 15/11S	52,955.00	0.12
131,900	UNITED STATES 2.75 18-28 15/02S	128,417.02	0.29
105,000	UNITED STATES 2.75 22-27 30/04S	102,842.58	0.24
128,500	UNITED STATES 2.75 22-27 31/07S	125,638.87	0.29
77,000	UNITED STATES 2.75 22-29 31/05S	74,250.86	0.17
216,900	UNITED STATES 2.75 22-32 15/08S	202,733.71	0.47
71,000	UNITED STATES 2.875 13-43 15/05S	58,952.18	0.14
51,400	UNITED STATES 2.875 15-45 15/08S	41,786.60	0.10
37,600	UNITED STATES 2.875 16-46 15/11S	30,226.88	0.07
59,900	UNITED STATES 2.875 18-25 30/11S	59,200.39	0.14
171,000	UNITED STATES 2.875 18-28 15/05S	166,912.03	0.38
172,700	UNITED STATES 2.875 18-28 15/08S	168,288.06	0.39
73,400	UNITED STATES 2.875 19-49 15/05S	57,940.13	0.13
96,000	UNITED STATES 2.875 22-29 30/04S	93,142.50	0.21
223,000	UNITED STATES 2.875 22-32 15/05S	210,874.38	0.48
140,800	UNITED STATES 2.875 22-52 15/05S	110,286.00	0.25
800	UNITED STATES 2 15-25 25/08S	786.08	0.00
137,300	UNITED STATES 2 21-41 15/11S	100,979.86	0.23
24,700	UNITED STATES 3.00 12-42 15/05S	21,230.42	0.05
53,300	UNITED STATES 3.00 14-44 15/11S	44,472.19	0.10
35,400	UNITED STATES 3.00 15-45 15/05S	29,437.31	0.07
69,000	UNITED STATES 3.00 17-47 15/02S	56,547.65	0.13
53,600	UNITED STATES 3.00 17-47 15/05S	43,851.50	0.10
55,900	UNITED STATES 3.00 18-25 30/09S	55,362.84	0.13
100	UNITED STATES 3.00 18-25 31/10S	99.00	0.00
75,300	UNITED STATES 3.00 18-48 15/02S	61,240.08	0.14
68,900	UNITED STATES 3.00 18-48 15/08S	55,873.60	0.13
134,500	UNITED STATES 3.00 22-52 15/08S	108,104.37	0.25
131,000	UNITED STATES 3.1250 18-28 15/11S	128,717.73	0.30
55,800	UNITED STATES 3.1250 18-48 15/05S	46,348.88	0.11
32,000	UNITED STATES 3.125 11-41 15/11S	28,265.00	0.06
36,100	UNITED STATES 3.125 12-42 15/02S	31,784.92	0.07
46,300	UNITED STATES 3.125 13-43 15/02S	40,071.20	0.09
61,000	UNITED STATES 3.125 14-44 15/08S	52,012.03	0.12
127,000	UNITED STATES 3.125 22-27 31/08S	125,442.27	0.29
36,000	UNITED STATES 3.125 22-29 31/08S	35,254.69	0.08
93,700	UNITED STATES 3.25 22-27 30/06S	92,909.41	0.21
93,900	UNITED STATES 3.25 22-42 15/05S	83,497.64	0.19
48,000	UNITED STATES 3.375 14-44 15/05S	42,660.00	0.10
70,900	UNITED STATES 3.375 18-48 15/11S	61,439.28	0.14
81,100	UNITED STATES 3.375 22-42 15/08S	73,205.42	0.17
216,000	UNITED STATES 3.375 23-33 15/05S	210,060.00	0.48
17,000	UNITED STATES 3.50 09-39 15/02S	16,221.72	0.04
100	UNITED STATES 3.5 22-25 15/09S	99.54	0.00
116,000	UNITED STATES 3.5 23-28 31/01S	115,746.25	0.27
83,000	UNITED STATES 3.5 23-30 31/01S	82,597.97	0.19
220,000	UNITED STATES 3.5 23-33 15/02S	216,218.75	0.50
51,400	UNITED STATES 3.625 13-43 15/08S	47,577.12	0.11
56,000	UNITED STATES 3.625 14-44 15/02S	51,668.75	0.12
95,300	UNITED STATES 3.625 23-26 15/05S	95,158.54	0.22
115,000	UNITED STATES 3.625 23-28 31/03S	115,242.58	0.26
133,400	UNITED STATES 3.625 23-53 15/02S	121,310.62	0.28
30,000	UNITED STATES 3.75 11-41 15/08S	28,912.50	0.07
51,900	UNITED STATES 3.75 13-43 15/11S	48,834.66	0.11
27,900	UNITED STATES 3.875 10-40 15/08S	27,481.50	0.06
125,000	UNITED STATES 3.875 22-27 30/11S	126,093.75	0.29
115,000	UNITED STATES 3.875 22-27 31/12S	116,105.08	0.27

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
48,300	UNITED STATES 3.875 22-29 30/09S	48,918.84	0.11
79,000	UNITED STATES 3.875 22-29 30/11S	80,043.04	0.18
79,400	UNITED STATES 3.875 22-29 31/12S	80,442.12	0.18
112,900	UNITED STATES 3.875 23-26 15/01S	112,957.34	0.26
85,100	UNITED STATES 3.875 23-43 15/02S	82,121.50	0.19
28,500	UNITED STATES 3 15-45 15/11S	23,641.64	0.05
76,100	UNITED STATES 3 19-49 15/02S	61,605.32	0.14
134,400	UNITED STATES 4.00 22-52 15/11S	130,809.00	0.30
116,000	UNITED STATES 4.125 22-27 30/09S	117,866.87	0.27
122,000	UNITED STATES 4.125 22-27 31/10S	123,944.38	0.28
216,000	UNITED STATES 4.125 22-32 15/11S	222,210.00	0.51
25,300	UNITED STATES 4.25 09-39 15/05S	26,145.97	0.06
28,000	UNITED STATES 4.25 10-40 15/11S	28,813.75	0.07
105,000	UNITED STATES 4.25 22-25 15/10S	105,311.72	0.24
76,000	UNITED STATES 4.25 24-54 15/08S	77,626.87	0.18
16,000	UNITED STATES 4.375 08-38 15/02S	16,850.00	0.04
16,300	UNITED STATES 4.375 09-39 15/11S	17,048.78	0.04
21,000	UNITED STATES 4.375 10-40 15/05S	21,945.00	0.05
28,000	UNITED STATES 4.375 11-41 15/05S	29,203.13	0.07
78,200	UNITED STATES 4.375 23-30 30/11S	81,358.55	0.19
18,000	UNITED STATES 4.50 06-36 15/02S	19,274.06	0.04
16,500	UNITED STATES 4.50 08-38 15/05S	17,569.92	0.04
25,000	UNITED STATES 4.50 09-39 15/08S	26,515.62	0.06
110,900	UNITED STATES 4.5 22-25 15/11S	111,610.45	0.26
249,000	UNITED STATES 4.5 23-33 15/11S	263,006.25	0.60
137,000	UNITED STATES 4.5 24-27 15/04S	139,986.17	0.32
92,000	UNITED STATES 4.5 24-44 15/02S	95,996.25	0.22
27,500	UNITED STATES 4.625 10-40 15/02S	29,541.02	0.07
112,000	UNITED STATES 4.625 24-29 30/04S	116,970.00	0.27
164,000	UNITED STATES 4.625 24-54 15/05S	177,914.38	0.41
30,300	UNITED STATES 4.75 11-41 15/02S	32,998.59	0.08
112,700	UNITED STATES 4 22-25 15/12S	112,871.70	0.26
65,600	UNITED STATES 4 22-29 31/10S	66,824.87	0.15
82,000	UNITED STATES 4 22-42 15/11S	80,705.93	0.19
87,000	UNITED STATES 4 23-26 15/02S	87,227.70	0.20
115,000	UNITED STATES 4 23-28 29/02S	116,581.25	0.27
67,500	UNITED STATES 4 23-30 28/02S	68,797.27	0.16
15,300	UNITED STATES 5.00 07-37 15/05S	17,083.41	0.04
27,000	UNITED STATES 5.25 98-28 15/11S	28,704.38	0.07
9,000	UNITED STATES 5.25 99-29 15/02S	9,622.97	0.02
18,100	UNITED STATES 5.375 01-31 15/02S	19,902.93	0.05
15,000	UNITED STATES 5.50 98-28 15/08S	16,067.58	0.04
14,800	UNITED STATES 6.25 99-30 15/05S	16,759.84	0.04
8,000	UNITED STATES 6.375 97-27 15/08S	8,601.25	0.02
10,000	UNITED STATES 6.5 96-26 15/11S	10,616.40	0.02
12,000	UNITED STATES 6.75 96-26 15/08S	12,664.22	0.03
87,000	UNITED STATES OF AMER 3.75 23-30 30/12S	87,523.36	0.20
125,000	UNITED STATES TR BI 4.25 24-25 31/12S	125,571.28	0.29
23,000	UNITED STATES TREAS 4.125 24-31 31/07S	23,646.87	0.05
91,500	UNITED STATES TREAS 4.375 23-43 15/08S	94,102.03	0.22
6,000	UNITED STATES TREAS 6.625 97-27 15/02S	6,421.41	0.01
68,000	UNITED STATES TREASU 3.5 23-30 30/04S	67,633.44	0.16
135,000	UNITED STATES TREASU 3.625 23-28 31/05S	135,210.94	0.31
133,500	UNITED STATES TREASU 3.625 23-53 15/05S	121,526.72	0.28
106,500	UNITED STATES TREASU 3.75 23-26 15/04S	106,491.68	0.24
64,000	UNITED STATES TREASU 3.75 23-30 31/05S	64,430.00	0.15
150,000	UNITED STATES TREASU 3.75 24-26 31/08S	150,216.79	0.34
97,000	UNITED STATES TREASU 3.75 24-31 31/08S	97,530.47	0.22
91,600	UNITED STATES TREASU 3.875 23-43 15/05S	88,207.94	0.20
160,900	UNITED STATES TREASU 4.0 24-29 31/01S	163,640.33	0.38
115,100	UNITED STATES TREASU 4.125 23-28 31/07S	117,357.04	0.27
147,000	UNITED STATES TREASU 4.125 24-29 31/03S	150,364.93	0.35
30,000	UNITED STATES TREASU 4.125 24-44 15/08S	29,770.31	0.07
131,100	UNITED STATES TREASU 4.25 24-26 31/01S	131,796.47	0.30
105,000	UNITED STATES TREASU 4.25 24-27 15/03S	106,632.42	0.24
83,500	UNITED STATES TREASU 4.25 24-31 28/02S	86,363.79	0.20
93,700	UNITED STATES TREASU 4.375 23-26 15/08S	94,882.23	0.22
74,000	UNITED STATES TREASU 4.375 24-26 31/07S	74,896.10	0.17
285,000	UNITED STATES TREASU 4.375 24-34 15/05S	298,537.50	0.69
110,000	UNITED STATES TREASU 4.5 24-27 15/05S	112,483.59	0.26
110,000	UNITED STATES TREASU 4.625 23-26 15/03S	111,323.44	0.26
108,900	UNITED STATES TREASU 4.625 23-26 15/09S	110,856.80	0.25
92,400	UNITED STATES TREASU 4.625 23-26 15/10S	94,154.16	0.22
129,000	UNITED STATES TREASU 4.625 23-28 30/09S	134,008.82	0.31
94,000	UNITED STATES TREASU 4.625 24-44 15/05S	99,654.69	0.23
114,200	UNITED STATES TREASU 4.875 23-28 31/10S	119,794.02	0.28
75,500	UNITED STATES TREASU 4.875 23-30 31/10S	80,584.45	0.19
135,000	UNITED STATES TREASU 5.0 23-25 31/10S	136,487.11	0.31
67,800	UNITED STATES TREASUR 3.625 23-30 31/03S	67,852.97	0.16
185,800	UNITED STATES TREASUR 4.875 24-26 30/04S	188,978.92	0.43
14,000	UNITED STATES TREASUR 6.00 96-26 15/02S	14,397.58	0.03
64,900	UNITED STATES TRE NO 3.75 23-30 30/06S	65,325.91	0.15
11,000	UNITED STATES TRE NOT 4.25 24-31 30/06S	11,390.16	0.03
115,000	UNITED STATES TR NO 4.0 23-28 30/06S	116,725.00	0.27
95,800	UNITED STATES TR NO 4.375 23-26 15/12S	97,326.81	0.22
117,900	UNITED STATES TR NOT 4.875 23-25 30/11S	119,194.14	0.27
19,000	USA TREASURY BONDS 6.125 97-27 15/11S	20,402.73	0.05
89,900	USA TREASURY NOTE 4.00 24-31 31/01S	91,676.93	0.21
99,800	US TREASUR 4.125 24-27 15/02S	100,953.94	0.23
124,000	US TREASURY 0.625 20-27 31/12S	112,878.75	0.26
135,000	US TREASURY N/B 3.5000 23-28 30/04S	134,673.05	0.31
155,000	US TREASURY N/B 3.625 24-29 31/08S	155,484.37	0.36
127,000	US TREASURY N/B 3.7500 23-28 31/12S	127,863.20	0.29
236,100	US TREASURY N/B 3.8750 23-33 15/08S	238,055.20	0.55

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
94,000	US TREASURY N/B 3.8750 24-34 15/08S	94,675.63	0.22
117,000	US TREASURY N/B 4,0000 24-29 31/07S	119,230.31	0.27
65,000	US TREASURY N/B 4.0000 23-30 31/07S	66,274.61	0.15
111,300	US TREASURY N/B 4.0000 24-27 15/01S	112,230.40	0.26
105,000	US TREASURY N/B 4.1250 23-26 15/06S	105,709.57	0.24
70,600	US TREASURY N/B 4.1250 23-30 31/08S	72,453.25	0.17
138,200	US TREASURY N/B 4.1250 23-53 15/08S	137,660.16	0.32
101,000	US TREASURY N/B 4.1250 24-31 31/03S	103,761.72	0.24
140,200	US TREASURY N/B 4.2500 24-29 28/02S	144,110.27	0.33
104,000	US TREASURY N/B 4.2500 24-29 30/06S	107,055.00	0.25
120,500	US TREASURY N/B 4.3750 23-28 30/11S	124,199.73	0.29
124,000	US TREASURY N/B 4.3750 23-28 31/08S	127,584.37	0.29
144,000	US TREASURY N/B 4.5000 24-26 31/03S	145,513.13	0.33
144,000	US TREASURY N/B 4.5000 24-29 31/05S	149,771.25	0.34
99,100	US TREASURY N/B 4.6250 23-26 15/11S	101,074.26	0.23
96,000	US TREASURY N/B 4.6250 24-31 30/04S	101,430.00	0.23
96,000	US TREASURY N/B 4.6250 24-31 31/05S	101,445.00	0.23
93,500	US TREASURY N/B 4.7500 23-43 15/11S	100,892.34	0.23
146,700	US TREASURY N/B 4.7500 23-53 15/11S	162,080.58	0.37
154,000	US TREASURY N/B 4.8750 24-26 31/05S	156,839.38	0.36
400	US TREASURY N/B 5.0000 23-25 31/08S	403.39	0.00
262,000	US TREASURY NOTEBOND 4.0 24-34 15/02S	266,544.06	0.61
169,000	US TREASURY NOTEBOND 4.25 24-54 15/02S	172,274.37	0.40
137,600	US TREASURY NOTEBOND 4.625 24-26 28/02S	139,137.25	0.32
30,000	VENTAS REALTY LP 4.4000 18-29 15/01S	29,909.72	0.07
40,000	VERALTO CORPORATION 5.35 24-28 18/09S	41,656.17	0.10
10,000	VERISK ANLYTIC INC 5.2500 24-34 05/06S	10,325.34	0.02
30,000	VERIZON COMM 2.55 21-31 21/03S31 22/03S	26,797.94	0.06
30,000	VERIZON COMM 3.15 20-30 22/03S	28,275.93	0.06
21,000	VERIZON COMM 4.329 18-28 21/09S	21,095.22	0.05
30,000	VERIZON COMM 4.4 14-34 01/11S	29,294.61	0.07
30,000	VERIZON COMMUNIC 1.45 21-26 22/03S	28,779.84	0.07
30,000	VERIZON COMMUNIC 3.55 21-51 22/03S	23,250.60	0.05
10,000	VERIZON COMMUNICATION 1.68 21-30 30/04S	8,551.10	0.02
30,000	VERIZON COMMUNICATION 3.4 21-41 22/03S	24,517.78	0.06
10,000	VERIZON COMMUNICATION 3.7 21-61 22/03S	7,565.32	0.02
10,000	VERIZON COMMUNICATION 3.875 22-52 01/03S	8,196.28	0.02
20,000	VERIZON COMMUNICATION 4.50 17-33 10/08S	19,744.25	0.05
30,000	VISA INC 2.7000 20-40 15/04S	23,587.48	0.05
30,000	VISA INC 2.75 17-27 15/09S	29,161.10	0.07
30,000	WALMART 3.9 22-25 09/09S	29,943.41	0.07
3,000	WALMART 4.5 22-52 09/09S	2,909.37	0.01
30,000	WALMART INC 2.6500 21-51 22/09S	20,615.50	0.05
20,000	WALMART INC 4.0 23-30 15/04S	20,230.30	0.05
50,000	WALT DISNEY CO 2 19-29 01/09S	45,461.06	0.10
30,000	WARNERMEDIA HOLDINDS 6.412 23-26 15/03S	30,003.01	0.07
4,000	WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	3,789.50	0.01
14,000	WARNERMEDIA HOLDINGS 4.279 23-32 15/03S	12,433.91	0.03
30,000	WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	23,128.36	0.05
15,000	WARNERMEDIA HOLDINGS I 5.05 23-42 15/03S	12,252.29	0.03
20,000	WASTE MANAGEMENT 4.875 23-29 15/02S	20,682.08	0.05
20,000	WASTE MANAGEMENT INC 4.625 23-30 15/02S	20,480.07	0.05
20,000	WELLTOWER INC 2.8 21-31 25/03S	18,044.78	0.04
20,000	WESTERN GAS PARTNERS 5.30 18-48 01/03S	18,162.62	0.04
30,000	WESTROCK CO INC 4.65 19-26 15/03S	30,034.93	0.07
86,900	WI TREASURY SEC 4.625 23-30 30/09S	91,530.14	0.21
20,000	ZOETIS INC 5.6000 22-32 16/11S	21,417.01	0.05
	Uruguay	**45,754.02**	**0.11**
6,000	URUGUAY 4.375 19-31 23/01S	6,025.19	0.01
20,000	URUGUAY 4.975 18-55 20/04S	19,420.41	0.04
16,000	URUGUAY 5.10 14-50 18/06S	15,962.90	0.04
4,000	URUGUAY 5.7500 22-34 28/10S	4,345.52	0.01
Floating rate notes		**2,047,752.82**	**4.70**
	Australia	**37,679.50**	**0.09**
30,000	WESTPAC BANKING CORP FL.R 19-34 24/07SS	28,997.09	0.07
10,000	WESTPAC BANKING CORP FL.R 21-36 18/11S1S	8,682.41	0.02
	Canada	**19,714.52**	**0.05**
20,000	MANULIFE FINANCIAL FL.R 17-32 24/02S	19,714.52	0.05
	France	**14,843.60**	**0.03**
12,000	ORANGE SA FL.R 01-31 01/03S	14,843.60	0.03
	United Kingdom	**207,626.35**	**0.48**
200,000	HSBC FL.R 24-30 04/03S	207,626.35	0.48
	United States of America	**1,767,888.85**	**4.06**
10,000	ALLY FINANCIAL INC FL.R 24-35 26/07S	10,233.96	0.02
10,000	AMERICAN EXPRESS FL.R 24-35 26/07S	10,413.23	0.02
50,000	AMEX FL.R 23-34 01/05S	51,257.22	0.12
10,000	BANK OF AMERICA CORP FL.R 17-48 20/01S	9,219.30	0.02
20,000	BANK OF AMERICA CORP FL.R 18-28 20/12S	19,462.25	0.04
10,000	BANK OF AMERICA CORP FL.R 18-29 23/07S	9,970.50	0.02
20,000	BANK OF AMERICA CORP FL.R 19-50 15/03S	18,138.80	0.04
8,000	BANK OF AMERICA CORP FL.R 20-26 21/10S	7,725.44	0.02
12,000	BANK OF AMERICA CORP FL.R 20-31 13/02S	10,867.90	0.02
20,000	BANK OF AMERICA CORP FL.R 20-31 23/07S	17,349.17	0.04
20,000	BANK OF AMERICA CORP FL.R 20-31 29/04S	18,150.58	0.04
30,000	BANK OF AMERICA CORP FL.R 20-41 19/06S	22,565.35	0.05
40,000	BANK OF AMERICA CORP FL.R 20-51 20/03S	34,744.49	0.08
20,000	BANK OF AMERICA CORP FL.R 22-28 10/11S	21,106.07	0.05
15,000	BANK OF AMERICA CORP FL.R 22-37 08/03S	13,853.45	0.03
10,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	10,083.76	0.02
12,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	12,338.04	0.03
30,000	BANK OF AMERICA CORP FL.R 23-34 25/04S	31,148.93	0.07
30,000	BANK OF NEW YORK MEL FL.R 22-28 13/06S	29,858.15	0.07
30,000	BANK OF NEW YORK MEL FL.R 22-28 25/10S	31,447.91	0.07
30,000	CAPITAL ONE FINANCIAL FL.R 23-31 30/10S	34,109.86	0.08

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	50,583.24	0.12
10,000	CITIGROUP INC FL.R 20-31 03/06S	8,990.76	0.02
50,000	CITIGROUP INC FL.R 20-31 31/03S	49,633.62	0.11
20,000	CITIGROUP INC FL.R 20-41 26/03S	20,498.43	0.05
30,000	CITIGROUP INC FL.R 21-27 09/06S	28,590.60	0.07
7,000	CITIGROUP INC FL.R 22-28 24/02S	6,803.12	0.02
4,000	CITIGROUP INC FL.R 22-28 24/05S	4,031.89	0.01
30,000	CITIGROUP INC FL.R 22-33 17/03S	28,092.04	0.06
20,000	CITIGROUP INC FL.R 22-33 25/01S	17,860.12	0.04
20,000	CITIGROUP INC FL.R 23-34 25/05S	21,342.66	0.05
10,000	COMERICA INC FL.R. -30 30/01S	10,306.61	0.02
150,000	DEUTSCHE BANK AG NY FL.R 20-26 24/11S	145,292.20	0.33
14,000	DISCOVER FINANCIAL FL.R 23-34 02/11S	16,440.76	0.04
30,000	FIFTH THIRD BANCORP FL.R 22-28 27/10S	31,601.63	0.07
10,000	GOLDMAN SACHS GROUP FL.R 18-29 01/05S	9,940.41	0.02
8,000	GOLDMAN SACHS GROUP FL.R 18-29 23/04S	7,842.64	0.02
10,000	GOLDMAN SACHS GROUP FL.R 20-26 09/12S	9,593.51	0.02
30,000	GOLDMAN SACHS GROUP FL.R 21-27 09/03S	28,704.24	0.07
20,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10S	19,067.07	0.04
40,000	GOLDMAN SACHS GROUP FL.R 21-32 21/10S	35,129.35	0.08
30,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	30,158.37	0.07
10,000	GOLDMAN SACHS GROUP FL.R 22-43 24/02S	8,140.47	0.02
10,000	GOLDMAN SACHS GROUP FL.R 23-34 24/10S	11,287.68	0.03
10,000	GOLDMAN SACHS GROUP FL.R -35 23/07S	10,362.34	0.02
10,000	HUNTINGTON BANCSHARE FL.R 22-36 15/08S	8,127.47	0.02
30,000	HUNTINGTON BANCSHARES FL.R 24-35 02/02S	31,258.17	0.07
30,000	JPM CHASE FL.R 23-34 23/10S	33,364.29	0.08
50,000	JPMORGAN CHASE & CO FL.R 17-38 24/07S	45,686.55	0.10
20,000	JPMORGAN CHASE & CO FL.R 18-29 05/12S	20,089.16	0.05
30,000	JPMORGAN CHASE & CO FL.R 18-29 23/04S	29,676.09	0.07
20,000	JPMORGAN CHASE & CO FL.R 19-30 15/10S	18,536.40	0.04
30,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	30,549.01	0.07
30,000	JPMORGAN CHASE & CO FL.R 22-33 14/09S	31,735.79	0.07
30,000	JPMORGAN CHASE & CO FL.R 22-33 25/07S	30,646.29	0.07
20,000	JPMORGAN CHASE CO FL.R 18-49 23/01S1S	17,072.96	0.04
10,000	JPMORGAN CHASE FL.R 23-29 23/10S	10,652.40	0.02
30,000	JPMORGAN CHASE FL.R 23-34 01/06S	31,392.27	0.07
20,000	MANDT BANK CORPOR FL.R 23-34 27/01S	19,825.51	0.05
10,000	MORGAN STANLEY CAPIT FL.R 23-34 21/04S	10,330.20	0.02
10,000	MORGAN STANLEY FL.R 17-28 22/07S	9,795.37	0.02
10,000	MORGAN STANLEY FL.R 20-31 22/01S	9,161.69	0.02
9,000	MORGAN STANLEY FL.R 21-36 16/09S	7,532.40	0.02
8,000	MORGAN STANLEY FL.R 23-29 20/04S	8,221.86	0.02
5,000	MORGAN STANLEY FL.R 23-34 21/07S	5,218.97	0.01
10,000	MORGAN STANLEY FL.R 23-38 19/01S	10,492.62	0.02
10,000	PNC FINANCIAL SERV FL.R 24-35 23/07S	10,430.94	0.02
50,000	PNC FINANCIAL SERVICE FL.R 23-34 20/10S	57,272.35	0.13
10,000	PNC FINANCIAL SERVIC FL.R 24-27 23/07S	10,143.09	0.02
10,000	PNC FINANCIAL S FL.R 22-33 06/06S	9,852.15	0.02
13,000	PNC FINANCIAL S FL.R 23-29 12/06S	13,528.86	0.03
10,000	PRUDENTIAL FINANCIA FL.R 24-54 15/03S	10,731.18	0.02
10,000	PRUDENTIAL FINANCIAL FL.R 17-47 15/09S	9,847.64	0.02
20,000	SANTANDER HO FL.R 22-26 09/09S	20,111.58	0.05
5,000	SANTANDER HOLDINGS FL.R 23-31 09/11S	5,622.45	0.01
3,000	SEMPRA ENERGY FL.R 4.125 21-52 01/04S	2,858.87	0.01
3,000	SEMPRA FL.R 24-54 01/10S	3,117.14	0.01
30,000	STATE STREET CORP FL.R 23-34 18/05S	31,172.89	0.07
25,000	TRUIST FINANCIAL CORP FL.R 23-29 26/01S	25,263.74	0.06
30,000	TRUIST FINANCIAL FL.R 23-27 08/06S	30,787.88	0.07
30,000	US BANCORP FL.R 23-29 12/06S	31,434.50	0.07
10,000	US BANCORP FL.R 23-34 01/02S	9,995.63	0.02
30,000	US BANCORP FL.R 23-34 12/06S	32,014.37	0.07
Convertible bonds		**41,592.10**	**0.10**
	United States of America	**41,592.10**	**0.10**
10,000	BANK OF NY MELL -32 22/07S	10,351.10	0.02
10,000	CAPITAL ONE FIN -35 26/07S	10,464.49	0.02
10,000	CITIZENS FINANCIAL -32 23/07S	10,386.69	0.02
10,000	MORGAN STANLEY -35 19/07S	10,389.82	0.02
Other transferable securities		**214,799.90**	**0.49**
Bonds		**204,367.38**	**0.47**
	Chile	**204,367.38**	**0.47**
200,000	CHILE 4.85 24-29 23/01S	204,367.38	0.47
Floating rate notes		**10,432.52**	**0.02**
	United States of America	**10,432.52**	**0.02**
10,000	JP MORGAN CHASE FL.R 24-35 22/07S	10,432.52	0.02
Total securities portfolio		**43,008,840.08**	**98.74**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**111,814,463.86**	**99.68**
Shares		**111,814,463.86**	**99.68**
	Austria	**970,981.50**	**0.87**
1,256	ERSTE GROUP BANK AG	61,858.00	0.06
12,203	VERBUND AG	909,123.50	0.81
	Belgium	**3,782,641.63**	**3.37**
17,831	ANHEUSER-BUSCH INBEV	1,058,804.78	0.94
353	D'IETEREN	67,034.70	0.06
12,292	ELIA SYSTEM OPERATOR SA	1,262,388.40	1.13
2,701	GROUPE BRUXELLES LAMBERT GBL	188,934.95	0.17
2,273	SOFINA SA	576,432.80	0.51
3,883	UCB	629,046.00	0.56
	Finland	**6,962,865.45**	**6.21**
5,476	ELISA CORPORATION -A-	260,767.12	0.23
66,739	KESKO CORP	1,279,052.94	1.14
4,911	KONE OYJ -B-	263,720.70	0.24
2,753	METSO CORPORATION	26,428.80	0.02
155,158	NOKIA OYJ	608,839.99	0.54
181,130	NORDEA BANK	1,918,166.70	1.71
5,060	ORION CORPORATION (NEW) -B-	249,053.20	0.22
34,590	SAMPO	1,449,321.00	1.29
45,150	WARTSILA CORPORATION -B-	907,515.00	0.81
	France	**35,644,356.10**	**31.78**
2,779	ACCOR SA	108,381.00	0.10
1,679	AEROPORTS DE PARIS-ADP-	193,588.70	0.17
3,367	AIR LIQUIDE SA	583,366.42	0.52
25,632	ALSTOM	477,652.33	0.43
13,877	AMUNDI SA	930,452.85	0.83
49,995	AXA SA	1,726,327.35	1.54
1,204	BIOMERIEUX SA	129,550.40	0.12
7,726	BNP PARIBAS SA	475,535.30	0.42
4,116	CAPGEMINI SE	798,298.20	0.71
11,736	COVIVIO SA	640,198.80	0.57
26,459	DASSAULT SYST.	942,734.17	0.84
12,719	EDENRED SA	432,700.38	0.39
8,006	ESSILORLUXOTTICA SA	1,702,075.60	1.52
8,503	GECINA	879,210.20	0.78
46,517	GETLINK ACT	745,202.34	0.66
871	HERMES INTERNATIONAL SA	1,921,426.00	1.71
1,564	IPSEN	172,822.00	0.15
1,909	KERING	490,326.65	0.44
37,357	KLEPIERRE SA	1,099,790.08	0.98
1,851	L'OREAL SA	744,194.55	0.66
1,865	LA FRANCAISE DES JEUX SA	68,893.10	0.06
15,906	LEGRAND SA	1,643,089.80	1.46
3,000	L OREAL-ACT REG PROV PRIM.FIDELITE 2013	1,206,150.00	1.08
1,500	L OREAL S A	603,075.00	0.54
6,579	LVMH	4,529,641.50	4.04
7,952	PERNOD RICARD SA	1,078,291.20	0.96
9,619	PUBLICIS GROUPE SA	944,585.80	0.84
27,806	SANOFI	2,861,237.40	2.55
1,124	SARTORIUS STEDIM BIOTECH	211,031.00	0.19
20,727	SCHNEIDER ELECTRIC SE	4,895,717.40	4.36
1,870	TELEPERFORMANCE SE	173,910.00	0.16
2,489	UNIBAIL RODAMCO	195,635.40	0.17
17,646	VINCI SA	1,851,947.70	1.65
18,046	VIVENDI SA	187,317.48	0.17
	Germany	**26,439,854.90**	**23.57**
3,899	ADIDAS AG - REG SHS	927,572.10	0.83
9,829	ALLIANZ SE	2,899,555.00	2.58
1,974	BAYERISCHE MOTOREN WERKE AG	156,301.32	0.14
174	BAYERISCHE MOTOREN WERKE AG PREF	12,928.20	0.01
3,173	BEIERSDORF AG	428,830.95	0.38
5,437	BRENNTAG SE	364,170.26	0.32
2,223	CARL ZEISS MEDITEC AG - INHABER-AKT	158,166.45	0.14
264	DAIMLER TRUCK HOLDING AG - REG SHS	8,878.32	0.01
1,760	DELIVERY HERO	63,747.20	0.06
16,618	DEUTSCHE BANK AG PREFERENTIAL SHARE	257,545.76	0.23
3,956	DEUTSCHE BOERSE AG	833,529.20	0.74
5,459	DEUTSCHE POST AG REG SHS	218,523.77	0.19
42,964	DEUTSCHE TELEKOM AG-REG	1,133,819.96	1.01
2,030	DR ING HCF PORSCHE AKTIENGESELLSCH	145,145.00	0.13
17,173	GEA GROUP AG - INHABER-AKT	754,925.08	0.67
1,123	HENKEL AG & CO KGAA	85,741.05	0.08
4,585	HENKEL AG & CO KGAA PREFERENTIAL SHARE	386,974.00	0.34
37,483	INFINEON TECHNOLOGIES AG	1,179,215.18	1.05
7,660	KNORR-BREMSE AG - BEARER SHS	611,651.00	0.55
3,559	LEG IMMOBILIEN - NAMEN AKT	333,763.02	0.30
4,395	MERCK KGAA	694,410.00	0.62
1,036	MTU AERO ENGINES AG	290,080.00	0.26
4,653	MUENCHENER RUECKVERSICHERUNGS AG REG SHS	2,299,977.90	2.05
1,641	NEMETSCHEK	152,613.00	0.14
4,499	PUMA AG	168,712.50	0.15
135	RATIONAL NAMEN	123,525.00	0.11
26,226	SAP AG	5,360,594.40	4.78
1,036	SARTORIUS VORZ.OHNE STIMMRECHT.	261,279.20	0.23
5,348	SCOUT24	413,133.00	0.37
19,393	SIEMENS AG - NAMEN-AKT	3,516,726.62	3.14
1,584	SIEMENS ENERGY - REG SHS	52,382.88	0.05
7,584	SIEMENS HEALTHINEERS AG - REG SHS	408,474.24	0.36
2,189	SYMRISE AG	271,654.90	0.24

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
5,549	TALANX AG NAM AKT	419,504.40	0.37
26,290	VONOVIA SE	860,471.70	0.77
6,257	ZALANDO SE	185,332.34	0.17
	Ireland	**992,124.70**	**0.88**
11,762	KINGSPAN GROUP	992,124.70	0.88
	Italy	**7,367,629.47**	**6.57**
981	AMPLIFON SPA	25,319.61	0.02
83,595	BANCO BPM SPA - REGISTERED	506,418.51	0.45
28,169	DAVIDE CAMPARI-MILANO N.V.	214,084.40	0.19
727	DIASORIN	76,262.30	0.07
2,526	FERRARI NV	1,060,162.20	0.95
35,776	FINECOBANK	550,056.00	0.49
49,451	MEDIOBANCA	757,836.58	0.68
7,606	MONCLER SPA	433,694.12	0.39
19,123	NEXI SPA	116,497.32	0.10
2,977	POSTE ITALIANE SPA	37,480.43	0.03
6,317	RECORDATI SPA	320,903.60	0.29
219,151	TERNA SPA	1,772,493.29	1.58
38,014	UNICREDIT SPA REGS	1,496,421.11	1.33
	Luxembourg	**188,794.20**	**0.17**
3,318	EUROFINS SCIENTIFIC SE	188,794.20	0.17
	Netherlands	**18,064,274.08**	**16.10**
454	ADYEN	636,780.40	0.57
32,928	AKZO NOBEL NV	2,084,342.40	1.86
1,217	ARGENX SE	590,975.20	0.53
1,134	ASM INTERNATIONAL NV - REG SHS	668,379.60	0.60
9,087	ASML HOLDING NV	6,775,267.20	6.04
507	BESI - REG SHS	57,569.85	0.05
1,359	EURONEXT NV	132,434.55	0.12
5,079	EXOR NV	488,345.85	0.44
72,069	FERROVIAL INTERNATIONAL SE	2,780,422.02	2.48
289	IMCD	45,055.10	0.04
18,403	ING GROUP NV	299,490.42	0.27
16,752	NN GROUP NV	750,154.56	0.67
38,715	PROSUS N.V. (ZAR)	1,519,950.90	1.36
5,569	QIAGEN NV - REG SHS	225,377.43	0.20
0	ROYAL PHILIPS NV	-	0.00
18,360	UNIVERSAL MUSIC GROUP N.V.	431,460.00	0.38
3,822	WOLTERS KLUWER NV	578,268.60	0.52
	Poland	**33,846.12**	**0.03**
1,998	INPOST SA	33,846.12	0.03
	Spain	**9,763,821.20**	**8.70**
2,401	AENA SME SA	474,437.60	0.42
17,377	AMADEUS IT GROUP SA -A-	1,128,114.84	1.01
59,588	BANCO BILBAO VIZCAYA ARGENTARIA SA	578,480.30	0.52
194,627	BANCO SANTANDER SA REG SHS	895,381.51	0.80
12,679	CELLNEX TELECOM SA	461,895.97	0.41
122,951	EDP RENOVAVEIS SA - BEARER SHS	1,931,560.21	1.72
3,903	GRIFOLS SA -A-	39,908.18	0.04
1,285	IBERDROLA SA	17,848.65	0.02
40,490	INDITEX SHARE FROM SPLIT	2,151,638.60	1.92
119,322	REDEIA CORPORACION SA	2,084,555.34	1.86
	Switzerland	**846,997.91**	**0.76**
2,798	DSM FIRMENICH AG	345,972.70	0.31
18,807	STMICROELECTRONICS NV - BEARER/REG SHS	501,025.21	0.45
	United Kingdom	**756,276.60**	**0.67**
10,718	COCA-COLA EUROPACIFIC PARTNERS	756,276.60	0.67
Other transferable securities		**-**	**0.00**
Warrants		**-**	**0.00**
	Italy	**-**	**0.00**
108	WEBUILD 31.08.30 WAR	-	0.00
Total securities portfolio		**111,814,463.86**	**99.68**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,649,327.51**	**92.03**
Bonds		**1,649,327.51**	**92.03**
	China	**1,649,327.51**	**92.03**
200,000	AGRICUL DEV BANK 2.8300 23-33 16/06A	29,762.70	1.66
20,000	AGRICULTURAL DEV BK 3.01 23-30 16/03A	2,981.41	0.17
260,000	AGRICULTURAL DEVELOP 1.73 24-26 14/08A	36,996.19	2.06
130,000	AGRICULTURAL DEVELOP 1.8 24-27 23/07A	18,479.09	1.03
10,000	AGRICULTURAL DEVELOP 1.88 24-26 29/05A	1,427.67	0.08
330,000	AGRICULTURAL DEVELOP 2.22 24-29 09/04A	47,571.56	2.65
20,000	AGRICULTURAL DEVELOP 2.47 24-34 02/04A	2,900.31	0.16
10,000	AGRICULTURAL DEVELOP 2.55 23-25 01/12A	1,437.40	0.08
10,000	AGRICULTURAL DEVELOP 2.9 23-28 08/03A	1,471.06	0.08
70,000	AGRICULTURAL DEVELOPMEN 2.3 24-34 04/07A	10,018.45	0.56
200,000	AGRI DEV BK OF CHINA 2.36 24-31 20/03A	28,839.54	1.61
20,000	AGRI DEV BK OF CHINA 2.5 22-27 24/08A	2,896.53	0.16
20,000	AGRI DEV BK OF CHINA 2.6 22-25 01/12A	2,878.96	0.16
10,000	AGRI DEV BK OF CHINA 2.83 22-29 11/08A	1,477.35	0.08
10,000	AGRI DEV BK OF CHINA 2.91 22-29 21/02A	1,484.16	0.08
30,000	AGRI DEV BK OF CHINA 2.97 22-32 14/10A	4,498.59	0.25
10,000	AGRI DEV BK OF CHINA 3.19 21-28 12/08A	1,492.55	0.08
10,000	AGRI DEV BK OF CHINA 3.3 21-31 05/11A	1,537.75	0.09
20,000	AGRI DEV BK OF CHINA 3.79 20-30 26/10A	3,124.54	0.17
20,000	AGRI DEV BK OF CHINA 4 18-25 12/11A	2,919.63	0.16
30,000	AGRI DEVELOPMENT BA 2.63 23-28 07/06A	4,374.18	0.24
190,000	CHINA 1.62 24-27 15/08A	27,123.35	1.51
210,000	CHINA 1.67 24-26 15/06A	30,051.82	1.68
170,000	CHINA 1.85 24-27 15/05A	24,369.18	1.36
350,000	CHINA 1.91 24-29 15/07A	50,064.54	2.79
80,000	CHINA 1.9900 24-26 15/03A	11,486.87	0.64
180,000	CHINA 2.04 24-27 25/02A	25,910.54	1.45
180,000	CHINA 2.05 24-29 15/04A	25,883.67	1.44
250,000	CHINA 2.11 24-34 25/08S	35,497.91	1.98
260,000	CHINA 2.12 24-31 25/06A	37,171.07	2.07
200,000	CHINA 2.18 23-26 15/08A	28,800.49	1.61
80,000	CHINA 2.22 23-25 25/09A	11,464.36	0.64
140,000	CHINA 2.27 24-34 25/05S	20,148.74	1.12
80,000	CHINA 2.2800 24-31 25/03A	11,547.48	0.64
420,000	CHINA 2.28 22-25 25/11A	60,381.36	3.37
160,000	CHINA 2.3 23-26 15/05A	23,073.21	1.29
190,000	CHINA 2.330 23-25 15/12A	27,320.81	1.52
80,000	CHINA 2.35 24-34 25/02S	11,579.44	0.65
10,000	CHINA 2.37 22-27 20/01A	1,449.73	0.08
370,000	CHINA 2.39 23-26 15/11A	53,539.46	2.99
60,000	CHINA 2.4 23-28 15/07A	8,730.66	0.49
10,000	CHINA 2.44 22-27 15/10A	1,456.22	0.08
70,000	CHINA 2.46 23-26 15/02A	10,087.56	0.56
10,000	CHINA 2.48 22-27 15/04A	1,456.04	0.08
30,000	CHINA 2.48 23-28 25/09A	4,381.31	0.24
20,000	CHINA 2.5 22-27 25/07A	2,910.80	0.16
80,000	CHINA 2.52 23-33 25/08S	11,724.96	0.65
160,000	CHINA 2.54 23-30 25/12A	23,446.28	1.31
80,000	CHINA 2.55 23-28 15/10A	11,714.69	0.65
150,000	CHINA 2.60 23-30 15/09A	22,037.43	1.23
20,000	CHINA 2.62 22-29 25/09A	2,954.30	0.16
20,000	CHINA 2.6 22-32 01/09S	2,943.30	0.16
100,000	CHINA 2.62 23-28 15/04A	14,656.53	0.82
70,000	CHINA 2.62 23-30 25/06A	10,304.38	0.57
30,000	CHINA 2.64 23-28 15/01A	4,398.97	0.25
230,000	CHINA 2.6500 24-74 25/03S	35,057.97	1.96
120,000	CHINA 2.67 23-33 25/05S	17,767.92	0.99
80,000	CHINA 2.67 23-33 25/11S	11,869.52	0.66
20,000	CHINA 2.68 20-30 21/05S	2,946.60	0.16
20,000	CHINA 2.69 21-26 12/08A	2,906.22	0.16
20,000	CHINA 2.69 22-32 15/08S	2,958.17	0.17
10,000	CHINA 2.75 22-29 15/06A	1,483.71	0.08
10,000	CHINA 2.75 22-32 17/02S	1,486.04	0.08
20,000	CHINA 2.76 22-32 15/05S	2,982.01	0.17
10,000	CHINA 2.79 22-29 15/12A	1,485.67	0.08
10,000	CHINA 2.8 22-29 24/03A	1,486.44	0.08
10,000	CHINA 2.8 22-32 15/11S	1,492.08	0.08
290,000	CHINA 2.8 23-30 25/03A	43,210.34	2.41
200,000	CHINA 2.88 23-33 25/02S	30,048.60	1.68
20,000	CHINA 2.89 21-31 18/11S	2,997.94	0.17
20,000	CHINA 2.91 21-28 14/10A	2,972.61	0.17
10,000	CHINA 3.01 21-28 13/05A	1,489.69	0.08
20,000	CHINA 3.02 20-25 22/10A	2,896.88	0.16
20,000	CHINA 3.02 21-31 27/05S	3,026.19	0.17
110,000	CHINA 3.0 23-53 15/10S	17,861.09	1.00
10,000	CHINA 3.03 21-26 11/03A	1,455.71	0.08
10,000	CHINA 3.12 19-26 05/12A	1,473.40	0.08
230,000	CHINA 3.12 22-52 25/10S	37,525.21	2.09
30,000	CHINA 3.19 23-53 15/04S	5,006.35	0.28
20,000	CHINA 3.25 18-28 22/11S	3,027.26	0.17
10,000	CHINA 3.27 16-46 22/08S	1,681.01	0.09
10,000	CHINA 3.27 20-30 19/11S	1,543.61	0.09
40,000	CHINA 3.27 23-73 25/03S	7,119.25	0.40
20,000	CHINA 3.28 20-27 03/12A	2,999.79	0.17
240,000	CHINA 3.32 22-52 15/04S	40,541.42	2.26
10,000	CHINA 3.4 22-72 15/07S	1,863.57	0.10
10,000	CHINA 3.53 21-51 18/10S	1,750.47	0.10
20,000	CHINA 3.69 18-28 17/05S	3,071.36	0.17

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	CHINA 3.7 16-66 23/05S	3,901.74	0.22
20,000	CHINA 3.73 20-70 25/05S	4,025.54	0.22
10,000	CHINA 3.77 17-47 20/02S	1,800.25	0.10
20,000	CHINA 3.81 20-50 14/09S	3,643.17	0.20
10,000	CHINA 3.86 19-49 22/07S	1,822.17	0.10
10,000	CHINA 4.05 17-47 24/07S	1,886.67	0.11
10,000	CHINA 4.08 18-48 22/10S	1,891.69	0.11
20,000	CHINA 4.22 18-48 19/03S	3,896.61	0.22
10,000	CHINA 4.28 17-47 23/10S	1,947.57	0.11
10,000	CHINA 4 19-69 24/06S	2,041.09	0.11
100,000	CHINA DEVELOPMENT BA 1.63 24-27 21/08A	14,274.78	0.80
100,000	CHINA DEVELOPMENT BA 1.85 24-29 24/07A	14,196.97	0.79
70,000	CHINA DEVELOPMENT BA 2.34 24-27 05/01A	10,086.65	0.56
100,000	CHINA DEVELOPMENT BA 2.63 24-34 08/01A	14,697.84	0.82
100,000	CHINA DEVELOPMENT BA 2.64 24-31 08/01A	14,677.03	0.82
30,000	CHINA DEVELOPMENT BA 2.87 23-30 09/01A	4,447.43	0.25
70,000	CHINA DEVELOPMENT BANK 2.26 24-34 19/07A	9,985.61	0.56
40,000	CHINA DEVELOPMENT BK 2.22 22-25 25/08A	5,728.28	0.32
70,000	CHINA DEVELOPMENT BK 2.35 24-34 06/05A	10,062.04	0.56
20,000	CHINA DEVELOPMENT BK 2.45 22-27 21/01A	2,897.78	0.16
170,000	CHINA DEVELOPMENT BK 2.52 23-28 25/05A	24,754.21	1.38
10,000	CHINA DEVELOPMENT BK 2.68 22-29 13/09A	1,471.10	0.08
50,000	CHINA DEVELOPMENT BK 2.69 22-27 16/06A	7,277.72	0.41
10,000	CHINA DEVELOPMENT BK 2.69 23-33 11/09A	1,474.97	0.08
20,000	CHINA DEVELOPMENT BK 2.77 22-32 24/10A	2,959.20	0.17
80,000	CHINA DEVELOPMENT BK 2.82 23-33 22/05A	11,889.42	0.66
10,000	CHINA DEVELOPMENT BK 2.83 21-26 10/09A	1,453.53	0.08
30,000	CHINA DEVELOPMENT BK 2.96 22-32 18/07A	4,495.23	0.25
20,000	CHINA DEVELOPMENT BK 2.98 22-32 22/04A	2,994.81	0.17
10,000	CHINA DEVELOPMENT BK 3.02 23-33 06/03A	1,507.50	0.08
60,000	CHINA DEVELOPMENT BK 3.03 23-43 24/07A	9,391.85	0.52
20,000	CHINA DEVELOPMENT BK 3.07 20-30 10/03A	2,999.57	0.17
30,000	CHINA DEVELOPMENT BK 3.12 21-31 13/09A	4,535.91	0.25
20,000	CHINA DEVELOPMENT BK 3.3 21-26 03/03A	2,909.78	0.16
60,000	CHINA DEVELOPMENT BK 3.39 20-27 10/07A	8,901.85	0.50
10,000	CHINA DEVELOPMENT BK 3.45 19-29 20/09A	1,522.98	0.08
10,000	CHINA DEVELOPMENT BK 3.48 19-29 08/01A	1,510.47	0.08
10,000	CHINA DEVELOPMENT BK 3.65 19-29 21/05A	1,528.47	0.09
10,000	CHINA DEVELOPMENT BK 3.7 20-30 20/10A	1,549.36	0.09
20,000	CHINA DEVELOPMENT BK 3.8 16-36 25/01A	3,269.56	0.18
40,000	CHINA DEVELOPMENT BK 3.9 20-40 03/08A	6,846.13	0.38
10,000	CHINA EXIMBANK 2.31 24-29 15/03A	1,444.16	0.08
70,000	CHINA GOVERNMENT BON 2.37 24-29 15/01A	10,196.92	0.57
10,000	EXP IMP BANK CHINA 2.74 22-29 05/09A	1,474.35	0.08
20,000	EXP IMP BANK CHINA 2.9 22-32 19/08A	2,978.50	0.17
30,000	EXP IMP BANK CHINA 3.18 22-32 11/03A	4,547.06	0.25
10,000	EXP IMP BANK CHINA 3.23 20-30 23/03A	1,512.11	0.08
10,000	EXP IMP BANK CHINA 3.4 21-28 11/01A	1,492.23	0.08
260,000	EXPORT IMPORT BANK C 2.01 24-27 12/04A	37,172.42	2.07
360,000	EXPORT IMPORT BANK C 2.06 24-26 18/03A	51,529.28	2.88
60,000	EXPORT IMPORT BANK C 2.17 24-34 16/08A	8,486.67	0.47
260,000	EXPORT IMPORT BANK C 2.26 24-31 16/05A	37,294.32	2.08
130,000	EXPORT IMPORT BANK C 2.36 23-25 06/11A	18,653.06	1.04
80,000	EXPORT IMPORT BANK C 2.44 24-34 12/04A	11,577.91	0.65
380,000	EXPORT IMPORT BANK C 2.46 24-31 26/02A	55,343.52	3.09
10,000	EXPORT IMPORT BANK C 2.5 23-26 13/10A	1,445.97	0.08
100,000	EXPORT IMPORT BANK C 2.92 23-30 17/04A	14,903.32	0.83
Other transferable securities		**107,781.44**	**6.01**
Bonds		**107,781.44**	**6.01**
	China	**107,781.44**	**6.01**
180,000	AGRICUL DEV BANK 2.0800 24-26 28/02A	25,747.07	1.44
30,000	AGRICUL DEV BANK 2.1200 24-27 12/03A	4,303.28	0.24
20,000	AGRICUL DEV BANK 2.5700 23-28 13/09A	2,916.97	0.16
10,000	AGRICUL DEV BANK 2.8500 23-33 20/10A	1,491.90	0.08
190,000	CHINA DEV BANK 2.0 24-27 12/04A	27,168.80	1.52
150,000	CHINA DEVELOPMENT BK 2.25 23-26 06/07A	21,544.82	1.20
160,000	CHINA DEVELOPMENT BK 2.3000 24-29 22/02A	23,153.43	1.29
10,000	EXPORT-IMPORT BANK 2.50 23-28 04/08A	1,455.17	0.08
Total securities portfolio		**1,757,108.95**	**98.05**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**778,747,354.78**	**94.06**
Bonds		**619,467,780.25**	**74.82**
	Australia	**12,281,807.70**	**1.48**
500,000	ANZ BANKING GROUP 0.669 21-31 05/05A	478,455.66	0.06
700,000	ANZ BANKING GROUP 0.75 16-26 29/06A	673,257.12	0.08
400,000	APA INFRASTRUCTURE 2.00 15-27 22/03A	389,201.69	0.05
300,000	AURIZON NETWORK 3.125 16-26 01/06A	301,282.83	0.04
500,000	AUSNET SERVICES HOLDI 1.50 15-27 26/02A	484,246.87	0.06
800,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	807,569.22	0.10
330,000	CWTH BANK AUSTRALIA 1.125 18-28 18/01A	315,035.24	0.04
300,000	MACQUARIE 0.625 20-27 03/02A	284,620.19	0.03
600,000	MACQUARIE 3.202 24-29 17/09A	605,448.70	0.07
400,000	MACQUARIE GROUP LTD 0.35 20-28 03/12A	365,593.73	0.04
500,000	NATL AUSTRALIA BANK 1.25 16-26 18/05A	489,455.01	0.06
800,000	NATL AUSTRALIA BANK 1.375 18-28 30/08A	756,460.16	0.09
700,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	685,928.31	0.08
300,000	SCENTRE GROUP TRUST 1.75 18-28 11/04A	286,576.50	0.03
300,000	SCENTRE MANAGEMENT LTD 1.45 19-29 28/03A	278,535.54	0.03
200,000	SYDNEY AIRPORT FIN 1.75 18-28 26/04A	191,763.17	0.02
440,000	TELSTRA CORP LTD 1.125 16-26 14/04A	429,601.59	0.05
500,000	TELSTRA CORPORATION 1.375 19-29 26/03A	470,587.04	0.06
300,000	TOYOTA FINANCE AUSTR 2.28 20-27 21/04A	295,280.70	0.04
380,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	384,070.40	0.05
600,000	TRANSURBAN FINANCE 1.45 19-29 16/05A	559,298.28	0.07
440,000	WESTPAC BANKING 1.125 17-27 05/09A	420,633.09	0.05
500,000	WESTPAC BANKING 1.45 18-28 17/07A	476,469.16	0.06
700,000	WESTPAC BANKING 3.703 23-26 16/01A	706,091.86	0.09
920,000	WESTPAC BANKING CORP 0.766 21-31 13/05A	879,607.50	0.11
300,000	WOOLWORTHS GROUP 0.375 21-28 15/11A	266,738.14	0.03
	Austria	**6,094,126.92**	**0.74**
400,000	A1 TOWER HOLDING GMBH 5.25 23-28 13/07A	422,771.55	0.05
400,000	BAWAG P.S.K. 4.1250 23-27 18/01A	410,628.77	0.05
600,000	BAWAG PSK 0.3750 19-27 03/09A	556,377.48	0.07
200,000	CA-IMMOBILIEN-ANLAGE 0.875 20-27 05/02A	189,151.21	0.02
400,000	CA-IMMOBILIEN-ANLAGE 1 20-25 27/10A	383,957.13	0.05
400,000	ERSTE GROUP BANK 0.8750 19-26 22/05A	387,032.28	0.05
300,000	ERSTE GROUP BANK AG 0.125 21-28 17/05A	275,867.05	0.03
500,000	ERSTE GROUP BANK AG 0.875 20 27 13/05A	479,212.10	0.06
500,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	490,913.39	0.06
450,000	MONDI FINANCE EUROPE 2.375 20-28 01/04A	441,496.00	0.05
300,000	RAIFFEISEN BANK 0.05 21-27 01/09A	274,856.75	0.03
400,000	RAIFFEISEN BANK INTL 5.75 22-28 27/01A	430,149.10	0.05
200,000	RAIFFEISENBK AUSTRIA 0.375 19-26 25/09A	190,333.01	0.02
300,000	RAIFFEISENBK AUSTRIA 1.375 21-33 17/06A	265,894.74	0.03
700,000	TELEKOM FINANZMGT 1.50 16-26 07/12A	683,782.44	0.08
200,000	WIENERBERGER AG 4.875 23-28 04/10A	211,703.92	0.03
	Belgium	**4,094,368.02**	**0.49**
300,000	ARGENTA BANQUE EPARGNE 1.00 20-27 29/01A	285,434.29	0.03
500,000	BARRY CAL 4.0 24-29 14/06A	513,542.23	0.06
200,000	COFINIMMO SA 1 22-28 24/01A 22-28 24/01A	184,490.64	0.02
300,000	ELIA GROUP SA 1.5 18-28 08/09A	284,792.69	0.03
100,000	ELIA SYSTEM OP 3.00 14-29 07/04A	100,046.13	0.01
400,000	ELIA SYSTEM OP SA/NV 3.25 13-28 04/04A	404,475.26	0.05
300,000	ELIA TRANSMISSION 1.375 19-26 14/01A	294,327.09	0.04
100,000	KBC GROUPE SA 0.125 21-29 14/01A	91,222.53	0.01
300,000	LONZA FINANCE INTERN 1.625 20-27 21/04A	291,580.31	0.04
500,000	SOLVAY SA 3.8750 24-28 03/04A	510,218.84	0.06
400,000	SYENSQO SA/NV 2.75 15-27 02/12A	397,975.30	0.05
400,000	VGP SA 1.5 21-29 08/04A	356,942.42	0.04
400,000	VGP SA 1.625 22-27 17/01A	379,320.29	0.05
	Canada	**7,445,082.29**	**0.90**
500,000	BANK OF MONTREAL 2.75 22-27 15/06A	498,079.22	0.06
490,000	BANK OF NOVA SCOTIA 0.125 19-26 04/09A	465,897.06	0.06
600,000	BANK OF NOVA SCOTIA 0.25 21-28 01/11A	537,361.60	0.06
800,000	BANK OF NOVA SCOTIA 3.5 24-29 17/04A	814,708.83	0.10
600,000	CAN IMP BK 3.807 24-29 09/07A	617,486.91	0.07
700,000	FAIRFAX FIN HLDG 2.75 18-28 29/03A	689,498.05	0.08
300,000	FEDERATION DES CAISS 3.467 24-29 05/09A	305,048.99	0.04
500,000	MERCEDES-BENZ FIN 3.0 22-27 23/02A	502,084.28	0.06
280,000	NATL BANK OF CANADA 3.75 23-28 25/01A	286,296.86	0.03
300,000	NATL BANK OF CANADA 3.75 24-29 02/05A	308,498.38	0.04
1,000,000	ROYAL BANK OF CANADA 2.125 22-29 26/04A	966,315.96	0.12
600,000	TORONTO DOMINION BANK 0.5 22-27 18/01A	569,313.34	0.07
890,000	TORONTO DOMINION BK 2.551 22-27 03/08A	884,492.81	0.11
	Croatia	**103,702.42**	**0.01**
100,000	ERSTEANDSTEIERMAR 4.875 24-29 31/01A	103,702.42	0.01
	Czech Republic	**412,805.36**	**0.05**
400,000	CESKA SPORITELN -30 15/01A	412,805.36	0.05
	Denmark	**8,303,741.21**	**1.00**
200,000	A.P. MOELLER-MAERSK 1.75 18-26 16/03A	196,750.63	0.02
300,000	DSV PANALPINA A/S 0.375 20-27 26/02A	283,186.86	0.03
320,000	ISS GLOBAL AS 1.5 17-27 31/08A	306,776.20	0.04
900,000	ISS GLOBAL AS 3.875 24-29 05/06A	925,046.57	0.11
200,000	JYSKE BANK AS 5.50 22-27 16/11A	209,675.04	0.03
1,020,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	1,031,022.31	0.12
500,000	NOVO NORDISK FINANCE 0.125 21-28 04/06A	458,171.70	0.06
300,000	NOVO NORDISK FINANCE 1.125 22-27 30/09A	288,689.78	0.03
520,000	NOVO NORDISK FINANCE 3.125 24-29 21/01A	530,746.03	0.06
500,000	NYKREDIT 3.875 24-29 09/07A	513,901.66	0.06
100,000	NYKREDIT REALKREDIT 0.25 20-26 23/11A	96,675.36	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	NYKREDIT REALKREDIT 0.375 21-28 24/02A	457,028.62	0.06
500,000	NYKREDIT REALKREDIT 0.75 20-27 20/01A	477,088.23	0.06
400,000	NYKREDIT REALKREDIT 0.875 21-31 28/04A	383,229.55	0.05
400,000	NYKREDIT REALKREDIT 1.375 22-27 07/27A	385,045.94	0.05
700,000	NYKREDIT REALKREDIT 4.625 23-29 19/01A	739,546.98	0.09
400,000	NYKREDIT REALKREDIT 4 23-28 17/07A	411,432.28	0.05
386,000	TDC NET AS 5.186 24-29 02/08A	406,466.69	0.05
200,000	VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	203,260.78	0.02
	Finland	**13,035,346.78**	**1.57**
100,000	ELISA CORPORATION 4 23-29 27/01A	103,901.42	0.01
100,000	ELISA OYJ 0.2500 20-27 15/09A	92,804.00	0.01
200,000	KOJAMO PLC 0.875 21-29 28/05A	176,104.78	0.02
500,000	KOJAMO PLC 1.875 20-27 27/05A	482,510.91	0.06
300,000	METSO OUTOTEC OYJ 0.875 20-28 26/11A	276,757.68	0.03
200,000	METSO OUTOTEC OYJ 4.875 22-27 07/12A	209,691.64	0.03
400,000	NESTE CORPORATION 0.75 21-28 25/03A	369,551.61	0.04
300,000	NESTE OYJ 3.875 23-29 16/03A	308,446.18	0.04
500,000	NOKIA OYJ 2 19-26 11/03A	492,267.69	0.06
400,000	NOKIA OYJ 3.125 20-28 15/05A	400,296.37	0.05
540,000	NORDEA BANK ABP 0.375 19-26 28/05A	520,373.83	0.06
700,000	NORDEA BANK ABP 0.50 21-28 02/11A	634,276.82	0.08
740,000	NORDEA BANK ABP 0.5 20-27 14/05A	701,802.32	0.08
740,000	NORDEA BANK ABP 0.625 21-31 18/05A	706,646.86	0.09
920,000	NORDEA BANK ABP 1.125 17-27 27/09A	883,042.38	0.11
700,000	NORDEA BANK ABP 1.125 22-27 16/02A	673,533.03	0.08
800,000	NORDEA BANK ABP 2.5000 22-29 23/05A	784,458.44	0.09
600,000	NORDEA BKP 3.375 24-29 11/06A	613,944.16	0.07
420,000	NORDEA BKP 4.125 23-28 05/05A	437,044.54	0.05
620,000	OP CORPORATE BANK 0.1 20-27 16/11A/11A	572,261.40	0.07
360,000	OP CORPORATE BANK 0.25 21-26 24/03A	346,477.88	0.04
260,000	OP CORPORATE BANK 0.6250 22-27 27/07A	244,272.51	0.03
700,000	OP CORPORATE BANK 2.875 22-25 15/12A	699,598.44	0.08
900,000	OP CORPORATE BANK PLC 0.375 21-28 08/12A	804,670.16	0.10
100,000	SAMPO OYJ 1.625 18-28 21/02A	95,802.00	0.01
200,000	STORA ENSO OYJ 2.50 17-27 07/06A	197,767.61	0.02
100,000	STORA ENSO OYJ 2.5 18-28 21/03A	97,906.88	0.01
300,000	STORA ENSO OYJ 4.25 23-29 01/09A	311,295.49	0.04
500,000	STORA ENSO OYJ 4 23-26 01/06A	506,753.72	0.06
300,000	UPM KYMMENE CORP 2.25 22-29 23/05A	291,086.03	0.04
	France	**134,645,143.80**	**16.26**
400,000	ACCOR SA 1.75 19-26 04/02A	392,989.99	0.05
500,000	ACCOR SA 2.375 21-28 29/11A	483,854.39	0.06
100,000	AIR LIQUIDE FINANCE 1.00 17-27 08/03A	96,316.42	0.01
800,000	AIR LIQUIDE FINANCE 1.25 16-28 13/06A	766,604.12	0.09
400,000	ALD SA 1.25 22-26 02/03A	390,349.60	0.05
300,000	ALD SA 4 22-27 05/07A	307,337.78	0.04
100,000	ALSTOM SA 0.125 21-27 27/07A	92,948.75	0.01
400,000	ALSTOM SA 0.25 19-26 14/10A	379,829.27	0.05
500,000	ALSTOM SA 0 21-29 11/01A	440,068.39	0.05
300,000	APRR SA 0.125 20-29 18/09A	267,081.36	0.03
500,000	APRR SA 1.25 19-28 18/01A	476,504.12	0.06
300,000	APRR SA 1.25 20-27 14/04A	290,149.70	0.04
300,000	ARKEMA SA 0.125 20-26 14/10A	285,046.70	0.03
500,000	ARKEMA SA 1.50 17-27 20/04A	485,926.69	0.06
300,000	ARVAL SERVICE LEASE 0 21-25 01/10U	291,172.21	0.04
200,000	ARVAL SERVICE LEASE 3.375 22-26 04/01A	200,280.25	0.02
700,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	710,560.68	0.09
300,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	303,890.37	0.04
500,000	ARVAL SERVICE LEASE 4.25 23-25 11/11A	505,834.51	0.06
300,000	ARVAL SERVICE LEASE 4.75 22-27 22/05A	311,561.31	0.04
900,000	ASFFP 1.25 17-27 18/01A	873,566.55	0.11
300,000	AUTOROUTES DU SUD FRA 1.125 17-26 20/04A	292,992.57	0.04
100,000	AXA SA 1.125 16-28 15/05A	97,111.04	0.01
700,000	AYVENS 3.875 24-27 22/02A	713,579.07	0.09
300,000	AYVENS 3.875 24-28 24/01A	305,553.94	0.04
600,000	AYVENS 3.875 24-29 16/07A	612,234.63	0.07
1,100,000	AYVENS 4.25 23-27 18/01A	1,129,930.10	0.14
300,000	AYVENS 4.375 23-26 23/11A	308,047.18	0.04
500,000	AYVENS 4.75 22-25 13/10A	508,406.26	0.06
600,000	AYVENS 4.875 23-28 06/10A	635,110.80	0.08
400,000	BANQUE FED CRED 0.6250 22-27 19/11A	371,337.15	0.04
500,000	BANQUE FEDERATIVE DU 0.1 20-27 08/10A	462,090.93	0.06
1,000,000	BANQUE FEDERATIVE DU 0.625 21-28 03/06A	904,746.21	0.11
130,000	BENI STABILI SPA 2.375 18-28 20/02A	127,630.64	0.02
1,300,000	BFCM 0.01 21-26 11/05A	1,243,155.24	0.15
700,000	BFCM 0.25 21-28 19/01A	630,169.69	0.08
500,000	BFCM 0.25 21-28 29/06A	454,637.11	0.05
1,100,000	BFCM 0.75 19-26 08/06A	1,063,261.99	0.13
1,000,000	BFCM 1.375 18-28 16/07A	947,951.63	0.11
700,000	BFCM 1.625 16-26 19/01A	689,257.04	0.08
400,000	BFCM 1.625 17-27 15/11A	380,554.61	0.05
700,000	BFCM 1.75 19-29 15/03A	658,447.94	0.08
300,000	BFCM 1.875 16-26 04/11A	293,033.39	0.04
700,000	BFCM 1.875 19-29 18/06A	651,789.60	0.08
800,000	BFCM 2.375 16-26 24/03A	790,694.63	0.10
200,000	BFCM 2.5 18-28 25/05A	194,669.95	0.02
200,000	BFCM 3.00 15-25 11/09A	199,534.86	0.02
1,600,000	BFCM 3.125 22-27 14/09A	1,612,237.83	0.19
800,000	BFCM 3.875 23-28 26/01A	818,980.01	0.10
700,000	BFCM 4.524 22-25 13/07S	673,366.84	0.08
500,000	BFCM BANQUE 4.125 23-29 13/03A	523,689.91	0.06
400,000	BFCM BANQUE FEDERATI 3.875 23-28 14/02A	412,426.72	0.05
900,000	BNP PARIBAS 0.1250 19-26 04/09A	854,139.17	0.10
900,000	BNP PARIBAS 0.5000 21-28 30/05A	841,495.71	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,000,000	BNP PARIBAS 1.375 19-29 28/05A	922,267.43	0.11
800,000	BNP PARIBAS 1.50 16-28 25/05A	766,128.71	0.09
800,000	BNP PARIBAS 1.50 17-25 17/11A	787,360.37	0.10
920,000	BNP PARIBAS 1.50 18-28 23/05A	873,455.94	0.11
600,000	BNP PARIBAS 1.625 16-26 23/03A	592,618.62	0.07
528,000	BNP PARIBAS 2.25 16-27 11/01A	518,229.45	0.06
200,000	BNP PARIBAS 2.75 15-26 27/01A	198,996.05	0.02
800,000	BNP PARIBAS SA 0.25 21-27 13/04A	766,090.11	0.09
800,000	BNP PARIBAS SA 1.125 18-26 11/06A	776,398.14	0.09
1,400,000	BNP PARIBAS SA 2.125 19-27 23/01A	1,380,584.59	0.17
550,000	BNP PARIBAS SA 2.875 16-26 01/10A	547,890.40	0.07
500,000	BNP PARIBAS SA 3.625 22-29 01/09A	509,216.70	0.06
800,000	BOUYGUES 1.125 20-28 14/04A	754,312.25	0.09
700,000	BOUYGUES 1.375 16-27 07/06A	677,376.80	0.08
400,000	BOUYGUES 2.25 22-29 29/06A	387,658.98	0.05
700,000	BPCE 0.375 22-26 02/02A	677,174.71	0.08
700,000	BPCE 0.5 20-27 15/09A	666,710.81	0.08
700,000	BPCE 1.00 16-28 05/10A	652,900.58	0.08
800,000	BPCE 1.75 22-27 26/04A	778,626.93	0.09
400,000	BPCE 2.875 16-26 22/04A	397,862.38	0.05
1,000,000	BPCE 3.50 23-28 25/01A	1,019,448.78	0.12
800,000	BPCE 3.625 23-26 17/04A	809,098.92	0.10
300,000	BPCE 4.125 23-28 10/07A	312,758.69	0.04
100,000	BPCE S.A. 0.01 21-27 14/01A	94,019.27	0.01
700,000	BPCE S.A. 0.25 20-26 15/01A	676,752.98	0.08
700,000	BPCE SA 0.5000 19-27 24/02A	660,273.57	0.08
400,000	BPCE SA 1.375 18-26 23/03A	390,684.81	0.05
400,000	BPCE SA 1.625 18-28 31/01A	381,050.44	0.05
700,000	BPCE SA 1.75 22-34 02/02A	643,718.48	0.08
300,000	BPCE SA 2.25 22-32 02/03A	290,007.00	0.04
1,200,000	BPCE SA 3.8750 24-29 11/01A	1,228,789.00	0.15
900,000	BPCE SA 4.375 23-28 13/07A	936,182.50	0.11
700,000	CAPGEMINI SE 1.625 20-26 15/04A	688,470.58	0.08
400,000	CAPGEMINI SE 1.75 18-28 18/04A	386,220.78	0.05
500,000	CAPGEMINI SE 2.0 20-29 15/04A	483,132.64	0.06
300,000	CARREFOUR BANQUE 4.079 23-27 05/05A	306,589.05	0.04
200,000	CARREFOUR SA 1.7500 18-26 04/05A	196,859.42	0.02
1,100,000	CARREFOUR SA 1.875 22-26 30/10A	1,078,236.25	0.13
400,000	CARREFOUR SA 2.625 20-27 15/12A	396,378.68	0.05
600,000	CARREFOUR SA 4.125 22-28 12/10A	623,198.66	0.08
100,000	CFCM NORD EUROPE 2.125 16-26 12/09A	98,094.85	0.01
400,000	CIE DE SAINT GOBAIN 1.125 18-26 23/03A	390,366.34	0.05
700,000	CIE DE SAINT GOBAIN 1.375 17-27 14/06A	677,620.45	0.08
300,000	CIE DE SAINT-GOBAIN 1.875 18-28 21/09A	288,580.16	0.03
700,000	CIE DE SAINT-GOBAIN 3.2500 24-29 09/08A	705,923.24	0.09
400,000	CIE DE SAINT-GOBAIN 3.5 23-29 18/01A	407,922.41	0.05
400,000	COMPAGNIE DE SAINT-G 2.375 20-27 03/04A	396,659.56	0.05
900,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	915,964.18	0.11
300,000	COMPAGNIE DE SAINT GO 2.125 22-28 10/06A	292,680.67	0.04
500,000	COMPAGNIE FIN ET IND 0.75 16-28 09/09A	464,171.00	0.06
400,000	COVIVIO SA 1.875 16-26 20/05A	392,814.29	0.05
300,000	CREDIT AGRICOLE 0.375 19-25 21/10A	291,934.78	0.04
800,000	CREDIT AGRICOLE 0.375 21-28 20/04A	728,414.08	0.09
700,000	CREDIT AGRICOLE 1.12522-29 24/02A	649,970.20	0.08
900,000	CREDIT AGRICOLE 2.5 22-29 29/08A	882,858.97	0.11
800,000	CREDIT AGRICOLE SA 0.125 20-27 09/12A	731,553.82	0.09
100,000	CREDIT AGRICOLE SA 1.00 22-25 18/09A	98,202.97	0.01
1,200,000	CREDIT AGRICOLE SA 2.625 15-27 17/03A	1,186,755.61	0.14
1,100,000	CREDIT AGRICOLE SA 2 19-29 25/03AA	1,042,569.66	0.13
500,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	507,503.02	0.06
200,000	CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	192,504.15	0.02
1,000,000	CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	951,190.69	0.11
300,000	CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	294,305.30	0.04
400,000	CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	400,876.03	0.05
400,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	405,853.90	0.05
400,000	CREDIT MUTUEL ARKEA 3.50 17-29 09/02A	406,376.75	0.05
400,000	CREDIT MUTUEL ARKEA 3.875 23-28 22/05A	412,873.61	0.05
400,000	DANONE SA 0.395 20-29 10/06A	359,984.36	0.04
300,000	DANONE SA 0.571 20-27 17/03A	286,820.62	0.03
600,000	DANONE SA 0 21-25 01/06A	580,942.84	0.07
1,600,000	DANONE SA EMTN 1.208 16-28 03/11A	1,513,404.43	0.18
800,000	DASSAULT SYSTEM 0.1250 19-26 16/09A	759,733.28	0.09
300,000	DASSAULT SYSTEM 0.3750 19-29 16/09A	266,170.06	0.03
600,000	EDENRED SA 1.375 20-29 18/06A	563,970.20	0.07
100,000	EDENRED SA 1.875 17-27 30/03A	97,938.48	0.01
400,000	EDENRED SA 1.875 18-26 06/03A	394,698.18	0.05
500,000	EDENRED SA 3.625 23-26 13/12A	508,221.41	0.06
800,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	742,553.44	0.09
800,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	776,976.26	0.09
1,200,000	ESSILORLUXOTTICA SA 0.375 19-27 27/11A	1,121,396.73	0.14
740,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	722,299.61	0.09
500,000	GECINA 1.00 16-29 30/01A	462,468.84	0.06
200,000	GECINA 1.375 17-27 30/06A	192,936.81	0.02
600,000	GECINA 1.375 17-28 26/01A	570,992.37	0.07
400,000	GROUPAMA SA 0.75 21-28 07/07A	362,516.57	0.04
500,000	GROUPAMA SA 3.375 18-28 24/09A	498,194.69	0.06
400,000	GROUPAMA SA 6.00 17-27 23/01A	422,552.32	0.05
100,000	HLDG INFRA TRANSPORT 1.625 17-27 27/11A	95,821.50	0.01
600,000	HOLDING D'INFRASTRUC 0.625 21-28 14/05A	544,069.86	0.07
600,000	HOLDING D'INFRASTRUC 2.5 20-27 04/05A	592,431.89	0.07
800,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	743,407.31	0.09
800,000	HSBC CONTINENTAL EUR 1.3750 18-28 04/09A	757,468.60	0.09
100,000	ICADE SA 1.125 16-25 17/11A	97,731.15	0.01
400,000	ICADE SA 1.50 17-27 13/09A	382,259.22	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
400,000	ICADE SA 1.625 18-28 28/02A	377,924.48	0.05
500,000	ICADE SA 1.75 16-26 10/06A	490,076.13	0.06
200,000	IMERYS 1.5 17-27 15/01A	193,457.57	0.02
100,000	JCDECAUX SA 2.625 20-28 24/04A	98,631.42	0.01
400,000	JCDECAUX SA 5 23-29 11/01A	425,256.22	0.05
300,000	KERING 1.25 16-26 10/05A	292,533.90	0.04
400,000	KERING 3.25 23-29 27/02A	405,528.69	0.05
400,000	KERING SA 0.75 20-28 13/05A	372,198.62	0.04
500,000	KERING SA 3.75 23-25 05/09A	503,040.77	0.06
300,000	KLEPIERRE 1.375 17-27 16/02A	291,432.38	0.04
300,000	KLEPIERRE 1.875 16-26 19/02A	295,426.88	0.04
500,000	KLEPIERRE 2 20-29 12/05A	478,484.91	0.06
700,000	LEGRAND SA 0.6250 19-28 24/06A	649,496.64	0.08
400,000	LEGRAND SA 1.875 15-27 16/12A	390,724.93	0.05
500,000	LEGRAND SA HOLDING 3.5 23-29 29/05A	515,836.49	0.06
800,000	LOREAL SA 0.875 22-26 29/06A	776,445.80	0.09
600,000	L OREAL SA 2.875 23-28 19/05A	606,016.97	0.07
700,000	L OREAL SA 3.375 23-27 23/01A	712,624.98	0.09
300,000	MERCIALYS 1.8 18-26 27/02A	293,104.00	0.04
300,000	MERCIALYS 2.5 22-29 28/02A	287,218.68	0.03
400,000	ORANGE SA 0.875 16-27 03/02A	384,131.81	0.05
600,000	ORANGE SA 0 19-26 04/09U	570,434.56	0.07
500,000	ORANGE SA 0 21-26 29/06A	476,940.40	0.06
700,000	ORANGE SA 1.25 20-27 07/04A	675,698.42	0.08
900,000	ORANGE SA 1.375 18-28 20/03A	860,916.38	0.10
100,000	ORANGE SA 1.5 17-27 09/09A	96,852.97	0.01
400,000	ORANGE SA 2.0000 19-29 15/01A	388,908.50	0.05
625,000	RCI BANQUE SA 1.125 20-27 15/01A	597,508.80	0.07
611,000	RCI BANQUE SA 1.625 18-26 24/05A	594,426.74	0.07
140,000	RCI BANQUE SA 1.75 19-26 10/04A	136,807.64	0.02
540,000	RCI BANQUE SA 3.875 24-29 12/01A	546,826.66	0.07
390,000	RCI BANQUE SA 4.125 22-25 01/12A	391,849.92	0.05
670,000	RCI BANQUE SA 4.5 23-27 06/04A	686,880.09	0.08
650,000	RCI BANQUE SA 4.625 23-26 02/10A	662,916.44	0.08
510,000	RCI BANQUE SA 4.625 23-26 13/07A	519,344.34	0.06
340,000	RCI BANQUE SA 4.75 22-27 06/07A	351,108.13	0.04
400,000	RCI BANQUE SA 4.875 22-28 21/09A	418,956.12	0.05
450,000	RCI BANQUE SA 4.875 23-28 14/06A	470,911.90	0.06
200,000	SANEF SA 0.95 16-28 19/10A	187,459.65	0.02
100,000	SANEF SA 1.875 15-26 16/03A	98,346.53	0.01
900,000	SANOFI SA 0.50 16-27 13/01A	861,619.59	0.10
500,000	SANOFI SA 0.8750 19-29 21/03A	464,771.62	0.06
700,000	SANOFI SA 1.00 18-26 21/03A	683,907.05	0.08
300,000	SANOFI SA 1.125 16-28 05/04A	287,124.22	0.03
200,000	SANOFI SA 1.50 15-25 22/09A	197,298.91	0.02
1,500,000	SANOFI SA 1.75 14-26 10/09A	1,476,949.76	0.18
300,000	SAS NERVAL 3.625 22-28 20/07A	300,993.00	0.04
600,000	SCHNEIDER ELECTRIC 1.5000 19-28 15/01A	578,472.45	0.07
300,000	SCHNEIDER ELECTRIC 3.25 22-27 09/11A	304,874.21	0.04
300,000	SCHNEIDER ELECTRIC S 0.25 20-29 11/03A	269,687.74	0.03
400,000	SCHNEIDER ELECTRIC S 3.25 23-28 12/06A	407,051.19	0.05
1,100,000	SCHNEIDER ELECTRIC SE 0.875 17-26 13/12A	1,059,695.05	0.13
200,000	SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	193,329.80	0.02
300,000	SOC AUT PAR RHIN RHONE 0.0 21-28 19/06A	270,729.23	0.03
400,000	SOCIETE DES AUTOROUTE 1.875 22-29 03/01A	384,457.99	0.05
700,000	SOCIETE GENERALE 4.125 23-28 21/11A	729,132.30	0.09
1,000,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	963,653.85	0.12
800,000	SOCIETE GENERALE SA 0.125 21-28 18/02A	727,038.43	0.09
300,000	SOCIETE GENERALE SA 0.25 21-27 08/07A	279,068.21	0.03
1,200,000	SOCIETE GENERALE SA 0.75 20-27 23/01A	1,138,720.82	0.14
500,000	SOCIETE GENERALE SA 0.875 19-26 01/07A	481,909.74	0.06
900,000	SOCIETE GENERALE SA 1.125 21-31 30/06A	857,963.36	0.10
500,000	SOCIETE GENERALE SA 1.375 17-28 13/01A	471,807.77	0.06
1,000,000	SOCIETE GENERALE SA 1.75 19-29 22/03A	931,188.24	0.11
900,000	SOCIETE GENERALE SA 2.125 18-28 27/09A	857,371.66	0.10
600,000	SOCIETE GENERALE SA 2.625 22-29 30/05A	590,155.24	0.07
700,000	SOCIETE GENERALE SA 4.0 22-27 16/11A	722,432.67	0.09
1,000,000	SOCIETE GENERALE SA 4.125 23-27 02/06A	1,030,942.20	0.12
900,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	923,771.75	0.11
500,000	SODEXO 1 20-28 17/07A	468,262.85	0.06
701,000	SODEXO 2.50 14-26 24/06A	698,099.71	0.08
500,000	SODEXO SA 1 20-29 27/04A	460,517.27	0.06
300,000	STE AUTOROUTES PARIS 1.25 16-27 06/01A	290,256.63	0.04
200,000	STE AUTORPARRHIN 1.125 16-26 09/01A	195,490.00	0.02
700,000	SUEZ 1.25 16-28 19/05A	663,482.65	0.08
300,000	SUEZ SA 1.25 20-27 02/04A	289,112.18	0.03
300,000	TECHNIP ENEGIES NV 1.125 21-28 28/05A	279,086.89	0.03
200,000	TELEPERFORMANCE SE 0.25 20-27 26/11A	182,244.31	0.02
100,000	TELEPERFORMANCE SE 3.75 22-29 24/06A	99,897.57	0.01
300,000	UNIBAIL RODAMCO 1.0000 19-27 27/02A	287,554.17	0.03
400,000	UNIBAIL RODAMCO 1.125 16-27 28/04A	383,848.64	0.05
300,000	UNIBAIL-RODAMCO 1.375 16-26 09/03A	293,686.04	0.04
573,000	UNIBAIL-RODAMCO 1.5 17-28 22/02A	549,630.41	0.07
300,000	UNIBAIL-RODAMCO 1.5 17-29 29/05A	280,165.47	0.03
200,000	UNIBAIL RODAMCO 2.50 14-26 04/06A	198,527.60	0.02
700,000	UNIBAIL-RODAMCO SE 1.125 18-25 15/09A	686,203.24	0.08
900,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	850,057.64	0.10
400,000	UNIBAIL-RODAMCO-WEST 0.75 21-28 25/05A	363,801.59	0.04
500,000	VEOLIA ENVIRONNEMENT 0.927 16-29 04/01A	462,974.91	0.06
200,000	VEOLIA ENVIRONNEMENT 0 21-26 09/06U	190,851.24	0.02
700,000	VEOLIA ENVIRONNEMENT 0 21-27 14/01A	659,040.96	0.08
300,000	VEOLIA ENVIRONNEMENT 1.25 20-28 15/04A	284,572.21	0.03
700,000	VEOLIA ENVIRONNEMENT 1.496 17-26 30/11A	683,375.22	0.08
300,000	VEOLIA ENVIRONNEMENT 1.59 15-28 10/01A	288,096.85	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	522,983.60	0.06
300,000	VERALLIA SASU 1.625 21-28 14/05A	282,629.69	0.03
800,000	VIGIE 1.5 17-29 03/04A	755,149.83	0.09
400,000	VINCI SA 0.00001 20-28 27/11A	359,573.96	0.04
1,100,000	VINCI SA 1.625 19-29 18/01A	1,049,510.85	0.13
500,000	VIVENDI SA 1.1250 19-28 11/12A	480,459.10	0.06
400,000	WENDEL SE 2.5 15-27 09/02A	394,742.39	0.05
300,000	WORLDLINE SA 0.875 20-27 30/06A	271,820.64	0.03
500,000	WORLDLINE SA 4.125 23-28 12/09A	486,553.72	0.06
600,000	WPP FINANCE 4.125 23-28 30/05A	621,115.97	0.08
500,000	WPP FINANCE SA 2.25 14-26 22/09A6 22/09A	494,560.54	0.06
200,000	WPP FINANCE SA 2.375 20-27 19/05A	198,033.03	0.02
	Germany	**53,813,958.23**	**6.50**
400,000	AAREAL BANK AG 0.25 20-27 23/11A	362,645.64	0.04
100,000	AAREAL BANK AG 0.75 22-28 18/04A	90,786.22	0.01
800,000	AAREAL BANK AG 5.875 24-26 29/05A	829,248.19	0.10
300,000	ADIDAS AG 0.0000 20-28 05/10U	270,748.43	0.03
100,000	ADIDAS AG 3.0 22-25 21/11A	100,208.84	0.01
700,000	BASF 0.7522-26 17/03A	680,386.82	0.08
900,000	BASF 0.875 17-27 15/11A	856,811.19	0.10
900,000	BASF SE 0.25 20-27 05/06A	848,027.48	0.10
600,000	BASF SE 3.125 22-28 29/06A	609,993.81	0.07
200,000	BASF SE 4.0 23-29 08/03A	209,528.46	0.03
100,000	BERLIN HYP 1.125 17-27 25/10A	94,308.10	0.01
100,000	BERLIN HYP AG 0.375 22-27 25/01A	94,594.56	0.01
700,000	BERLIN HYP AG 1.5 18-28 14/04A	671,425.22	0.08
300,000	BERTELSMANN AG 3.5 22-29 29/05A	305,916.81	0.04
500,000	BERTELSMANN SE 1.125 16-26 27/04A	486,506.81	0.06
700,000	BERTELSMANN SE CO. 2 20-28 01/04A	682,253.81	0.08
200,000	CLEARSTREAM BANK 0.0000 20-25 01/12A	193,277.98	0.02
40,000	COMMERZBANK AG 0.1 21-25 11/03A	38,950.34	0.00
700,000	COMMERZBANK AG 0.50 19-26 04/12A	668,242.09	0.08
400,000	COMMERZBANK AG 0.875 20-27 22/01A	381,180.57	0.05
750,000	COMMERZBANK AG 1.00 19-26 25/02A	732,583.69	0.09
200,000	COMMERZBANK AG 1.1250 19-26 22/06A	194,417.29	0.02
400,000	COMMERZBANK AG 1.875 18-28 28/02A	387,339.20	0.05
400,000	COMMERZBANK AG 4.00 16-26 23/03A	403,587.02	0.05
400,000	COMMERZBANK AG 4.00 17-27 30/03A	406,680.00	0.05
240,000	CONTINENTAL 3.5 24-29 01/10A	240,053.28	0.03
390,000	CONTINENTAL AG 2.5 20-26 27/08A	386,964.40	0.05
450,000	CONTINENTAL AG 3.625 22-27 30/11A	456,261.31	0.06
400,000	CONTINENTAL AG 4.0000 23-27 01/03A	408,574.15	0.05
550,000	CONTINENTAL AG 4 23-28 01/06A	564,587.02	0.07
251,000	COVESTRO AG 0.875 20-26 12/06A	244,496.29	0.03
400,000	COVESTRO AG 4.75 22-28 15/11A	427,049.16	0.05
400,000	DEUT PFANDBRIEF 0.2500 21-25 27/10A	380,026.82	0.05
200,000	DEUT PFANDBRIEFBANK 4.375 22-26 28/08A	199,523.40	0.02
600,000	DEUTSCHE BANK 1.750 18-28 17/01A	576,971.95	0.07
500,000	DEUTSCHE BANK AG 0.75 21-27 17/02A	484,761.38	0.06
1,200,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	1,161,031.14	0.14
500,000	DEUTSCHE BANK AG 2.625 19-26 12/02A	496,973.43	0.06
900,000	DEUTSCHE BANK AG 3.2500 22-28 24/05A	900,904.11	0.11
500,000	DEUTSCHE BANK AG 4.50 16-26 19/05A	509,097.23	0.06
700,000	DEUTSCHE BANK AG 4 22-27 29/11A	726,053.06	0.09
350,000	DEUTSCHE BOERSE 1.125 18-28 26/03A	336,935.60	0.04
700,000	DEUTSCHE BOERSE 3.75 23-29 28/09A	731,514.46	0.09
900,000	DEUTSCHE BOERSE 3.875 23-26 28/09A	919,364.85	0.11
300,000	DEUTSCHE BOERSE AG 0.0 21-26 22/02A	288,484.90	0.03
250,000	DEUTSCHE BOERSE AG 1.625 15-25 08/10A	247,150.72	0.03
800,000	DEUTSCHE LUFTHANSA 2.875 21-27 16/05A	792,330.04	0.10
500,000	DEUTSCHE LUFTHANSA 3 20-26 29/05A	497,751.91	0.06
600,000	DEUTSCHE LUFTHANSA A 3.75 21-28 11/02A	606,189.18	0.07
300,000	DEUTSCHE LUFTHANSA AG 3.5 21-29 14/07A	301,509.87	0.04
300,000	DEUTSCHE PFANDBRIEFB 0.1 21-26 01/02A	282,010.52	0.03
300,000	DEUTSCHE PFANDBRIEFB 5.0 23-27 05/02A	308,046.86	0.04
420,000	DEUTSCHE POST AG 0.375 20-26 20/05A	405,236.32	0.05
400,000	DEUTSCHE POST AG 0.75 20-29 20/05A	374,662.34	0.05
376,000	DEUTSCHE POST AG 1.00 17-27 13/12A	358,793.07	0.04
650,000	DEUTSCHE POST AG 1.255 16-26 01/04A	637,569.34	0.08
200,000	DEUTSCHE POST AG 1.625 18-28 05/12A	193,142.08	0.02
700,000	DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	665,272.27	0.08
249,000	DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	243,118.79	0.03
500,000	EUROGRID GMBH 1.50 16-28 18/04A	476,751.72	0.06
300,000	EUROGRID GMBH 3.5980 24-29 02/01A	305,079.06	0.04
50,000	EVONIK FINANCE BV 0.75 16-28 07/09A	47,536.08	0.01
400,000	EVONIK INDUSTRIES 2.25 22-27 25/09A	393,412.53	0.05
300,000	EVONIK INDUSTRIES AG 0.625 20-25 18/05A	292,727.71	0.04
176,000	FRESENIUS MEDICAL CA 0.625 19-26 30/11A	167,869.12	0.02
386,000	FRESENIUS MEDICAL CA 1 20-26 29/05A	374,829.43	0.05
350,000	FRESENIUS SE 1.625 20-27 08/10A	339,738.94	0.04
600,000	FRESENIUS SE 4.25 22-26 28/05A	612,693.06	0.07
600,000	FRESENIUS SE AND CO 2.875 19-29 15/02A	607,571.43	0.07
303,000	FRESENIUS SE CO. KG 0.375 20-26 28/09A	289,347.31	0.03
253,000	FRESENIUS SE CO. KG 0.75 20-28 15/01A	236,863.26	0.03
301,000	FRES ME 3.875 22-27 20/09A	308,948.45	0.04
600,000	HAMBURG COMM BANK 4.5 24-28 24/07A	613,155.98	0.07
400,000	HAMBURG COMMERCIAL 3.5 24-28 17/03A	401,349.51	0.05
300,000	HAMBURG COMMERCIAL B 4.75 24-29 02/05A	316,326.77	0.04
405,000	HAMBURG COMMERCIAL BK4.875 23-27 30/03A	420,072.65	0.05
700,000	HANNOVER RUECK SE 1.125 18-28 18/04A	670,291.09	0.08
350,000	HELLA GMBH & CO. KGAA 0.50 19-27 26/01A	330,772.36	0.04
400,000	HENKEL AG & CO KGAA 2.625 22-27 13/09A	401,532.69	0.05
278,000	HOCHTIEF AG 0.5 19-27 03/09A	260,065.31	0.03
50,000	HOCHTIEF AG 0.625 21-29 26/04A	44,733.40	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
600,000	INFINEON TECHNO 1.1250 20-26 24/06A	582,954.64	0.07
600,000	INFINEON TECHNO 1.625 20-29 24/06A	567,847.04	0.07
400,000	KNOR BR 3.25 22-27 21/09A	403,447.87	0.05
130,000	KNORR-BREMSE AG 3.0000 24-29 30/09A	130,030.70	0.02
600,000	KS AKTUELL AG 4.25 24-29 19/06A	610,470.76	0.07
70,000	LANXESS AG 1.00 16-26 07/10A	66,969.17	0.01
1,100,000	LANXESS AG 1.75 22-28 22/03A	1,043,580.11	0.13
400,000	LEG IMMOBILIEN 0.3750 22-26 17/01A	385,832.24	0.05
300,000	LEG IMMOBILIEN SE 0.8750 19-27 28/11A	282,625.99	0.03
600,000	LEG IMMOBILIEN SE 0.8750 22-29 17/01A	541,754.10	0.07
900,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	859,534.57	0.10
1,000,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	940,552.06	0.11
500,000	MERCK FINANCIAL SERVI 0.375 19-27 05/07A	470,711.44	0.06
300,000	MERCK FINANCIAL SERVI 1.875 22-26 15/06A	295,892.66	0.04
500,000	MERCK FIN SERVICES 0.5 20-28 16/07A	460,095.95	0.06
550,000	METRO AG 4.625 24-29 07/03A	572,497.20	0.07
300,000	MUENCHENER HYPOTHEKE 0.375 21-29 10/03A	262,389.60	0.03
300,000	MUENCHENER HYPOTHEKEN 0.875 18-25 12/09A	292,436.81	0.04
400,000	SANTANDER CONSUMER B 4.375 23-27 13/09A	417,048.30	0.05
400,000	SANTANDER CONSUMER B 4.5 23-26 30/06A	410,010.28	0.05
500,000	SAP 1.75 14-27 22/02A	493,065.84	0.06
300,000	SAP SE 0.125 20-26 18/05A	288,155.14	0.03
500,000	SAP SE 0.375 20-29 18/05A	452,171.52	0.05
800,000	SAP SE 1.25 18-28 10/03A	765,501.80	0.09
350,000	SIXT SE 3.75 24-29 25/01A	357,511.95	0.04
150,000	SIXT SE 5.1250 23-27 09/10A	158,219.41	0.02
200,000	TALANX AG 2.50 14-26 23/07A	199,594.08	0.02
200,000	VIER GAS TRANSP 4.00 22-27 26/09A	205,594.76	0.02
400,000	VIER GAS TRANSPORT 0.125 19-29 10/09A	349,801.14	0.04
400,000	VIER GAS TRANSPORT 1.5 18-28 25/09A	379,412.64	0.05
300,000	VONOVIA FINANCE BV 0.5000 19-29 14/09A	262,396.54	0.03
400,000	VONOVIA FINANCE BV 0.625 19-27 07/10A	373,184.55	0.05
600,000	VONOVIA FINANCE BV 1.5 18-28 14/01A	572,421.80	0.07
500,000	VONOVIA FINANCE BV 1.75 17-27 25/01A	487,245.00	0.06
800,000	VONOVIA SE 0.0 21-25 01/12A	770,675.69	0.09
900,000	VONOVIA SE 0.2500 21-28 01/09A	801,568.22	0.10
900,000	VONOVIA SE 0.375 21-27 16/06A	840,985.43	0.10
300,000	VONOVIA SE 1.375 22-26 28/01A	293,376.70	0.04
600,000	VONOVIA SE 1.8750 22-28 28/06A	572,478.60	0.07
700,000	VONOVIA SE 4.75 22-27 23/05A	730,188.25	0.09
	Guernsey	**475,159.50**	**0.06**
400,000	SIRIUS REAL ESTATE L 1.125 21-26 22/06A	383,723.16	0.05
100,000	SIRIUS REAL ESTATE LTD 1.75 21-28 24/11A	91,436.34	0.01
	Iceland	**420,831.20**	**0.05**
200,000	ARION BANK 4.625 24-28 21/11A	208,193.36	0.03
200,000	ARION BANK 7.25 23-26 25/05A	212,637.84	0.03
	Ireland	**12,533,932.79**	**1.51**
550,000	AIB GROUP PLC 0.5 21-27 17/11A	522,208.17	0.06
400,000	APTIV PLC 1.60 16-28 15/09A	379,176.63	0.05
400,000	CRH FINANCE 1.375 16-28 18/10A	377,565.68	0.05
450,000	CRH SMW FINANCE DAC 1.25 20-26 05/05A	436,282.67	0.05
500,000	CRH SMW FINANCE DAC 4.0 23-27 11/07A	514,322.52	0.06
300,000	DELL BANK INTL DAC 0.5 21-26 27/10A	286,293.30	0.03
800,000	DELL BANK INTL DAC 3.625 24-29 24/06A	815,485.73	0.10
100,000	DELL BANK INTL DAC 4.5 22-27 18/10A	103,995.82	0.01
351,000	DXC CAPITAL FUNDING LT0.45 21-27 15/09A	323,235.03	0.04
240,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	231,122.39	0.03
100,000	FRESENIUS FINANCE IR 0 21-25 01/04A	97,051.09	0.01
206,000	FRESENIUS FIN IRELAND 2.125 17-27 01/02A	203,609.01	0.02
750,000	FRESENIUS FIN IRL 0.5 21-28 01/10A	682,011.55	0.08
260,000	GRENKE FINANCE 5.1250 24-29 04/01A	260,820.45	0.03
400,000	GRENKE FINANCE 7.875 23-27 06/04A	429,375.77	0.05
300,000	GRENKE FINANCE PLC 5.75 24-29 06/07A	308,673.79	0.04
463,000	HAMMERSON IRL FIN 1.75 21-27 03/06A	444,021.86	0.05
500,000	JOHNSON CONTROL INTL 3 22-28 15/09A	500,156.67	0.06
267,000	JOHNSON CONTROLS INT 0.375 20-27 15/09A	248,643.69	0.03
600,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	595,907.83	0.07
500,000	LINDE 1.0 22-27 31/03A	480,692.29	0.06
500,000	LINDE PLC 0.00 21-26 30/09A	474,099.37	0.06
500,000	LINDE PUBLIC LIMITED 3.0 24-28 14/02A	505,449.91	0.06
600,000	LINDE PUBLIC LIMITED 3.375 23-29 12/06A	617,320.05	0.07
780,000	RYANAIR DAC 0.875 21-26 25/05A	754,698.32	0.09
400,000	SECURITAS TREASURY I 4.375 23-29 06/03A	418,348.16	0.05
600,000	SMURFIT KAPPA 2.875 18-26 15/01S	597,929.95	0.07
751,000	SMURFIT KAPPA TSY 1.5 19-27 15/09S	721,132.01	0.09
200,000	VODAFONE INTERNATIONAL 3.25 22-29 02/03A	204,303.08	0.02
	Italy	**24,154,880.59**	**2.92**
200,000	AEROPORTI DI ROMA 1.625 20-29 02/02A	189,158.06	0.02
610,000	AEROPORTI DI ROMA SPA 1.625 17-27 08/06A	592,372.75	0.07
104,000	ANIMA HOLDING SPA 1.5 21-28 22/04A	98,119.36	0.01
500,000	ASSICURAZ GENERALI 3.212 24-29 15/01A	505,149.57	0.06
300,000	ASSICURAZ GENERALI 4.125 14-26 04/05A	303,927.27	0.04
300,000	ASSICURAZIONI GENER 3.875 19-29 29/01A	305,874.33	0.04
450,000	ASTM 1.625 18-28 08/02A	430,256.08	0.05
600,000	ASTM SPA 1.0 21-26 25/11A	575,790.42	0.07
600,000	BANCO BPM SPA 0.875 21-26 15/07A	580,140.79	0.07
300,000	BANCO BPM SPA 4.625 23-27 29/11A	313,734.78	0.04
500,000	BANCO BPM SPA 4.875 23-27 18/01A	520,758.78	0.06
450,000	BANCO BPM SPA 6 22-26 13/09A	474,823.39	0.06
450,000	BANCO BPM SPA 6 23-28 14/06A	479,280.93	0.06
300,000	BPER BANCA S.P.A. 1.375 21-27 31/03A	292,860.73	0.04
600,000	ERG SPA 0.5 20-27 11/09A	557,074.32	0.07
500,000	INTESA SANPAOLO 0.625 21-26 24/02A	483,833.40	0.06

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
800,000	INTESA SANPAOLO 0.75 21-28 16/03A	744,007.85	0.09
900,000	INTESA SANPAOLO 1.75 18-28 20/03A	865,635.37	0.10
700,000	INTESA SANPAOLO 1.75 19-29 04/07A	661,321.97	0.08
885,000	INTESA SANPAOLO 1 19-26 19/11A	852,069.94	0.10
200,000	INTESA SANPAOLO 4.5000 23-25 02/10A	202,427.50	0.02
614,000	INTESA SANPAOLO 4.75 22-27 06/09A	643,536.65	0.08
600,000	INTESA SANPAOLO 4 23-26 19/05A	610,646.53	0.07
1,080,000	INTESA SANPAOLO 5 23-28 08/03A	1,128,604.74	0.14
607,000	INTESA SANPAOLO SPA 4.375 23-27 29/08A	632,121.60	0.08
300,000	IREN SPA 1.5 17-27 24/10A	290,124.21	0.04
450,000	IREN SPA 1.95 18-25 19/09A	445,249.31	0.05
500,000	ITALGAS 3.125 24-29 08/02A	500,170.08	0.06
400,000	ITALGAS SPA 0 21-28 16/02U	364,999.11	0.04
800,000	ITALGAS SPA 1.625 17-27 19/01A	781,037.25	0.09
400,000	ITALGAS SPA 1.625 17-29 18/01A	379,884.98	0.05
100,000	MEDIOBANCA 0.875 19-26 15/01A	97,321.57	0.01
300,000	MEDIOBANCA 1 20-27 08/09A	284,475.96	0.03
300,000	MEDIOBANCA 4.875 23-27 13/09A	310,672.88	0.04
300,000	MEDIOBANCA-BCA CREDI 1.0 22-29 17/07A	277,802.34	0.03
150,000	MEDIOBANCA DI C 0.7500 20-27 15/07A	141,324.86	0.02
400,000	PIRELLI C 3.875 24-29 02/07A	410,250.98	0.05
500,000	SNAM SPA 0.7500 22-29 20/06A	451,332.89	0.05
1,000,000	SNAM SPA 0.875 16-26 25/10A	962,736.52	0.12
500,000	SNAM SPA 0 20-28 07/12U	442,892.52	0.05
400,000	SNAM SPA 1.375 17-27 25/10A	383,930.39	0.05
300,000	SNAM SPA 3.375 22-26 05/12A	303,342.57	0.04
100,000	SNAM SPA 3.375 24-28 19/02A	101,447.88	0.01
800,000	TERNA RETE ELETTRICA 3.625 23-29 21/04A	819,419.61	0.10
400,000	TERNA SPA 1.0000 19-26 10/04A	389,510.94	0.05
500,000	TERNA SPA 1.00 16-28 11/10U	468,766.87	0.06
400,000	TERNA SPA 1.375 17-27 26/07A	386,088.02	0.05
450,000	UNICREDIT SPA 0.325 21-26 19/01A	435,645.42	0.05
900,000	UNICREDIT SPA 2.125 16-26 24/10A	889,847.96	0.11
750,000	UNICREDIT SPA 5.85 22-27 15/11A	793,078.36	0.10
	Japan	**9,193,206.39**	**1.11**
370,000	EAST JAPAN RAILWAY 2.614 22-25 08/09A09A	368,671.34	0.04
400,000	MITSUBISHI UFJ FIN 0.848 19-29 19/07A	362,163.21	0.04
400,000	MITSUBISHI UFJ FINAN 0.337 21-27 08/06A	383,070.64	0.05
400,000	MIZU FI 4.157 23-28 20/05A	415,278.74	0.05
300,000	MIZUHO FINANCIAL 1.5980 18-28 10/04A	286,128.55	0.03
400,000	MIZUHO FINANCIAL GRO 1.631 22-27 08/04A	387,742.98	0.05
500,000	MIZUHO FINANCIAL GRP 0.184 21-26 13/04A	480,293.52	0.06
100,000	MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	97,413.48	0.01
400,000	MIZUHO FINANCIAL GRP 0.402 19-29 06/09A	353,198.61	0.04
600,000	MIZUHO FINANCIAL GRP 3.49 22-27 05/09A	610,459.00	0.07
1,200,000	NTT FINANCE 0.399% 13-12-28	1,085,912.55	0.13
500,000	ORIX 1.919 22-26 20/04A	492,496.57	0.06
200,000	ORIX 3.78 24-29 29/05A	205,635.54	0.02
200,000	ORIX CORP 4.477 23-28 01/06A	209,519.69	0.03
1,100,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	1,076,743.08	0.13
300,000	SUMITOMO MITSUI FINL 0.303 20-27 28/10A	277,857.90	0.03
200,000	SUMITOMO MITSUI FINL 1.143 17-27 14/06A	192,813.58	0.02
400,000	TAKEDA PHARMA 0.75 20-27 09/07A	378,963.13	0.05
400,000	TAKEDA PHARMA 1 20-29 09/07A	366,754.61	0.04
1,174,000	TAKEDA PHARMA 2.25 18-26 21/11A	1,162,089.67	0.14
	Jersey	**492,068.61**	**0.06**
500,000	HEATHROW FUNDING LIM 1.5 20-25 12/10A	492,068.61	0.06
	Luxembourg	**27,372,538.99**	**3.31**
500,000	ACEF HOLDING SCA 0.75 21-28 14/06A	457,191.76	0.06
700,000	ALBEMARLE NEW HOLDING 1.125 19-25 25/11A	683,968.28	0.08
200,000	ALBEMARLE NEW HOLDING 1.625 19-28 25/11A	186,128.13	0.02
600,000	AROUNDTOWN 4.8 24-29 16/07A	607,658.40	0.07
700,000	AROUNDTOWN SA 0.3750 21-27 15/04A	640,502.96	0.08
500,000	AROUNDTOWN SA 0 20-26 16/07A	467,921.95	0.06
400,000	AROUNDTOWN SA 1.45 19-28 09/07A	363,057.67	0.04
100,000	AROUNDTOWN SA 1.50 19-26 28/05A	96,437.79	0.01
600,000	AROUNDTOWN SA 1.625 18-28 31/01A	553,264.75	0.07
800,000	BECTON DICKINSON 0.334 21-28 13/08A	725,882.56	0.09
400,000	BECTON DICKINSON 1.208 19-26 04/06A	390,006.96	0.05
300,000	BECTON DICKINSON EUR 3.553 23-29 13/09A	306,610.40	0.04
210,000	CNH IND FIN 1.75 17-25 12/09A	207,077.88	0.03
300,000	CNH IND FIN EUROPE 1.625 19-29 03/07A	279,279.91	0.03
500,000	CNH INDUSTRIAL 1.75 19-27 25/03A	485,444.85	0.06
380,000	CNH INDUSTRIAL 1.875 18-26 19/01A	373,604.19	0.05
326,000	CROMWELL EREIT LUX 2.125 20-25 19/11A11A	317,556.41	0.04
900,000	DH EUROPE FIN 0.20 19-26 18/03A	867,285.03	0.10
800,000	DH EUROPE FINANCE 0.45 19-28 18/03A	740,462.20	0.09
400,000	DH EUROPE FINANCE 1.2 17-27 30/06A30/06A	385,176.87	0.05
126,000	EUROFINS SCIENTIFIC 3.75 20-26 17/07A	126,544.62	0.02
376,000	EUROFINS SCIENTIFIC 4 22-29 06/07A06/07A	381,362.02	0.05
600,000	GELF BOND ISSUER I 1.625 16-26 20/10A	580,323.22	0.07
900,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	804,373.09	0.10
300,000	GRAND CITY PROPERTIES 1.375 17-26 03/08A	288,825.52	0.03
200,000	GRAND CITY PROPERTIES 1.50 18-27 22/02A	190,733.73	0.02
279,000	HEIDELBERG MATER 1.5 17-27 14/06A	271,242.99	0.03
671,000	HEIDELBERG MATERI 1.625 17-26 07/04A	660,661.28	0.08
450,000	HEIDELBERG MATERIALS 1.75 18-28 24/04A	434,856.82	0.05
700,000	HEIDELBERG MAT FIN 1.125 19-27 01/12A	668,062.78	0.08
540,000	HIGHLAND HOLDINGS 0.318 21-26 15/12A/12A	511,675.46	0.06
100,000	HOLCIM FINANCE 0.1250 21-27 19/07A	93,159.05	0.01
500,000	HOLCIM FINANCE 0.50 19-26 29/11A	477,064.05	0.06
700,000	HOLCIM FINANCE 2.25 16-28 26/05A	688,126.56	0.08
800,000	HOLCIM FINANCE LUX 1.75 17-29 29/08A	756,959.91	0.09
570,000	JOHN DEERE BANK 2.5 22-26 14/09A	567,138.58	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
400,000	JOHN DEERE CASH MANA 1.85 20-28 02/04A	388,514.87	0.05
90,000	NESTLE FIN 3.0 22-28 15/03A	92,556.90	0.01
700,000	NESTLE FIN 3.5 23-27 13/12A	720,390.54	0.09
500,000	NESTLE FINANCE 0.00001 20-25 3/12A	484,495.60	0.06
650,000	NESTLE FINANCE INTER 0.125 20-27 12/05A	606,332.26	0.07
450,000	NESTLE FINANCE INTER 0.25 21-29 14/06A	406,537.75	0.05
400,000	NESTLE FINANCE INTER 0 21-26 14/06A	383,622.02	0.05
600,000	NESTLE FINANCE INTL 0.875 22-27 29/03A	578,221.36	0.07
750,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	734,604.50	0.09
100,000	NOVARTIS 1.625 14-26 09/11A	98,345.09	0.01
330,000	NOVARTIS FINANCE S 1.125 17-27 30/09A	317,804.82	0.04
800,000	NOVARTIS FINANCE SA 0.625 16-28 20/09A	748,354.20	0.09
1,200,000	NOVARTIS FINANCE SA 0 20-28 23/09A	1,085,556.68	0.13
313,000	RICHEMONT INTERNATIO 0.75 20-28 26/05A	292,141.02	0.04
980,000	RICHEMONT INTL HLDG 1 18-26 26/03A	955,252.45	0.12
500,000	SEGRO CAPITAL SARL 1.25 22-26 23/03A/03A	486,898.91	0.06
600,000	SES 3.5 22-29 14/01A	591,594.34	0.07
350,000	SES SA 1.625 18-26	342,818.47	0.04
500,000	SES SA 2 20-28 02/07A	474,149.43	0.06
300,000	WHIRLPOOL EMEA FINAN 0.5 20-28 21/02A	274,854.03	0.03
200,000	WHIRLPOOL FINANCE 1.10 17-27 09/11A	188,877.53	0.02
500,000	WHIRLPOOL FINANCE 1.25 06-16 15/06A	484,987.59	0.06
	Mexico	**676,936.95**	**0.08**
400,000	AMERICA MOVIL 0.75 19-27 26/06A	379,901.18	0.05
100,000	AMERICA MOVIL 2.125 16-28 10/03A	97,909.26	0.01
200,000	CEMEX SAB DE CV 3.125 19-26 19/03S	199,126.51	0.02
	Netherlands	**77,170,620.41**	**9.32**
300,000	ABB FINANCE BV 3.25 23-27 16/01A	304,592.74	0.04
103,000	ABN AMRO BANK 0.5 19-26 15/04A	99,678.97	0.01
1,000,000	ABN AMRO BANK 0.6 20-27 15/01A	951,596.17	0.11
700,000	ABN AMRO BANK 2.375 22-27 01/06A	692,425.37	0.08
300,000	ABN AMRO BANK 3.625 23-26 10/01A	302,793.09	0.04
1,200,000	ABN AMRO BANK 3.875 23-26 21/12A	1,230,824.20	0.15
800,000	ABN AMRO BANK 4.375 23-28 20/10A	839,103.30	0.10
800,000	ABN AMRO BANK 4 23-28 16/01A	824,230.04	0.10
900,000	ABN AMRO BANK 5.5 23-33 21/09A	954,254.94	0.12
140,000	ACHMEA BV 1.5 20-27 26/05A	135,372.31	0.02
350,000	ACHMEA BV 3.625 22-25 29/11A	351,509.76	0.04
600,000	ADECCO INTL FIN SERV 0.125 21-28 21/09A	539,521.23	0.07
300,000	AKZO NOBEL NV 1.125 16-26 08/04A	292,207.49	0.04
300,000	AKZO NOBEL NV 1.5 22-28 28/03A	286,077.31	0.03
500,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	473,662.15	0.06
500,000	ALLIANZ FINANCE 0.875 17-27 06/12A	476,214.02	0.06
200,000	ALLIANZ FIN II 3.00 13-28 13/03A	203,742.08	0.02
240,000	ARCADIS NV 4.875 23-28 28/02A	250,910.17	0.03
500,000	ASML HOLDING NV 0.625 20-29 07/05A	456,266.75	0.06
600,000	ASML HOLDING NV 1.375 16-26 07/07S	587,169.63	0.07
500,000	ASML HOLDING NV 1.625 16-27 28/05A	487,832.27	0.06
670,000	ASML HOLDING NV 3.5 23-25 06/12A	674,422.69	0.08
500,000	ASR NEDERLAND NV 3.625 23-28 12/12A	511,722.61	0.06
620,000	BMW FIN 3.25 23-26 22/11A	626,371.48	0.08
80,000	BMW FINANCE NV 0.375 19-27 24/09A	74,777.13	0.01
340,000	BMW FINANCE NV 0.375 20-27 14/07A	322,253.56	0.04
470,000	BMW FINANCE NV 0.75 19-26 13/07A	453,559.96	0.05
260,000	BMW FINANCE NV 0 21-26 11/01A	250,994.02	0.03
494,000	BMW FINANCE NV 1.0000 22-28 22/05A	462,378.40	0.06
500,000	BMW FINANCE NV 1.125 18-26 22/05A	487,394.33	0.06
553,000	BMW FINANCE NV 1.125 18-28 10/01A	525,351.39	0.06
1,000,000	BMW FINANCE NV 1.5000 19-29 06/02A	947,834.77	0.11
450,000	BMW FINANCE NV 3.8750 23-28 04/10A	467,200.02	0.06
900,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	905,136.17	0.11
400,000	BRENNTAG FINANCE 1.125 17-25 27/09A	392,467.24	0.05
100,000	BRENNTAG FINANCE BV 3.75 24-28 24/04A	102,017.97	0.01
300,000	COCA-COLA HBC FIN 1.000 19-27 14/05A	286,733.76	0.03
400,000	COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	398,913.17	0.05
410,000	COCA COLA HBC FINANC 3.375 24-27 27/02A	416,464.65	0.05
400,000	COMPASS GRP FIN NL 1.5 18-28 05/09A	382,776.40	0.05
800,000	COOPERATIEVE RABOBANK 4.625 22-28 27/01A	830,389.15	0.10
300,000	CTP NV 0.625 21-26 27/09A	285,731.82	0.03
500,000	CTP NV 0.75 21-27 18/02A	472,344.78	0.06
100,000	CTP NV 0.875 22-26 20/01A	96,808.33	0.01
970,000	DAIMLER AG 2 20-26 22/05A	953,986.05	0.12
900,000	DAIMLER INTL 1.00 18-25 11/05A	880,847.97	0.11
290,000	DAIMLER INTL FI 0.625 19-27 06/05A	275,060.21	0.03
880,000	DAIMLER INTL FIN 1.375 19-26 26/06A	858,065.43	0.10
400,000	DAIMLER TRUCK I 3.1250 24-28 23/03A	402,086.22	0.05
900,000	DAIMLER TRUCK INTL F 3.875 23-26 19/06A	913,973.53	0.11
200,000	DAIMLER TRUCK INTL FI 1.625 22-27 06/04A	193,814.92	0.02
580,000	DEUTSCHE TELEKOM AG 1.375 17-27 30/01A	565,259.64	0.07
500,000	DEUT TELEKOM INT FIN 1.125 17-26 22/05A	488,640.09	0.06
470,000	DEUT TELEKOM INT FIN 1.375 18-25 01/12A	462,428.42	0.06
1,100,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	1,061,180.12	0.13
500,000	DEUT TELEKOM INT FIN 3.25 13-28 17/01A	512,319.23	0.06
400,000	DSM NV 0.75 16-26 28/09A	385,571.87	0.05
900,000	EASYJET FINCO BV 1.875 21-28 03/03A	864,737.13	0.10
300,000	EDP FINANCE BV 1.875% 21-09-29 EMTN	283,746.14	0.03
400,000	ELM BV FOR JULI 3.875 24-29 13/09A	407,493.60	0.05
467,000	ESSITY CAPITAL BV 3.0 22-26 21/09A	468,366.15	0.06
539,000	EURONEXT NV 0.125 21-26 17/05A	517,244.04	0.06
300,000	EURONEXT NV 1.1250 19-29 12/06A	278,725.10	0.03
300,000	GIVAUDAN FINANCE EUR 1 20-27 22/04A	287,783.18	0.03
400,000	IMCD NV 4.8750 23-28 18/09A	421,373.53	0.05
700,000	ING BANK NV 4.125 23-26 02/10A	719,564.10	0.09
1,100,000	ING GROEP NV 4.50 23-29 23/05A	1,149,783.43	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
900,000	ING GROEP NV 4.8750 22-27 14/11A	934,427.79	0.11
900,000	ING GROUP NV 0.25 21-30 11/01A	794,212.73	0.10
300,000	ING GROUP NV 0.875 21-32 09/06A	280,822.74	0.03
600,000	ING GROUP NV 1.375 17-28 11/01A	574,106.95	0.07
1,000,000	ING GROUP NV 2.0 18-28 20/09A	963,552.79	0.12
600,000	ING GROUP NV 2.125 19-26 10/01A	595,429.66	0.07
700,000	JDE PEET'S B.V. 0.5 21-29 16/06A	624,622.73	0.08
300,000	JDE PEET'S B.V. 0 21-26 16/06A	288,088.91	0.03
400,000	JDE PEET S BV 0.625 21-28 09/02A	368,085.22	0.04
400,000	KONINKLIJKE AHOLD 1.125 18-26 19/03A	390,613.89	0.05
400,000	KONINKLIJKE AHOLD 3.5 23-28 04/04A	409,376.48	0.05
350,000	KONINKLIJKE AHOLD DE 1.75 20-27 02/04A	341,793.25	0.04
300,000	KONINKLIJKE DSM NV 0.25 20-28 23/06A	274,434.09	0.03
200,000	KPN NV 1.125 16-28 11/09A	188,646.28	0.02
500,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	481,896.63	0.06
800,000	LEASEPLAN CORPORATION 0.25 21-26 07/09AA	761,455.51	0.09
400,000	LINDE FINANCE BV 0.25 20-27 19/05A	376,298.08	0.05
50,000	LINDE FINANCE BV 1.00 16-28 20/04A	47,946.18	0.01
450,000	LSEG NETHERLANDS B.V 0.25 21-28 06/04A	413,235.78	0.05
440,000	LSEG NETHERLANDS BV 2.75 24-27 20/09A	440,574.39	0.05
500,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	512,201.04	0.06
250,000	LYB INTERNATIONAL 0.875 19-26 17/09A	240,031.65	0.03
650,000	MERCEDES-BENZ GROUP 0.3750 19-26 08/11A	617,542.11	0.07
700,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	703,039.46	0.08
560,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	566,422.98	0.07
820,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	827,612.80	0.10
752,000	MERCEDESBENZ INTL FIN 1.5 16-26 09/03A	738,591.40	0.09
100,000	MONDELEZ INTERNATIONAL 0 20-26 22/09A	94,843.19	0.01
200,000	NE PROPERTY BV 1.8750 19-26 09/10A	192,329.19	0.02
350,000	NE PROPERTY BV 3.375 20-27 14/07A	347,073.59	0.04
300,000	NIBC BANK NV 0.25 21-26 09/09A	284,240.60	0.03
700,000	NIBC BANK NV 0.8750 22-27 24/06A	661,510.29	0.08
500,000	NIBC BANK NV 6.0 23-28 16/11A	548,298.31	0.07
400,000	NN BANK NV NETH 0.5000 21-28 21/09A	363,903.34	0.04
200,000	NN GROUP NV 1.625 17-27 01/06A	194,359.26	0.02
340,200	OCI NV 3.625 20-25 15/10S	338,709.30	0.04
300,000	PACCAR FINANCIAL EUR 3.25 22-25 29/11A	300,870.06	0.04
550,000	PACCAR FINANCIAL EUR 3.375 23-26 15/05A	554,725.37	0.07
100,000	PROSUS NV 1.2070 22-26 19/01A	97,162.99	0.01
700,000	PROSUS NV 1.288 21-29 13/07A	625,886.74	0.08
600,000	PROSUS NV 1.539 20-28 03/08A	555,425.18	0.07
400,000	RABOBANK 0.25 19-26 30/10A	380,213.20	0.05
1,320,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	1,292,292.66	0.16
700,000	RABOBANK 1.375 15-27 03/02A	683,139.17	0.08
400,000	RANDSTAD NV 3.61 24-29 12/03A	407,283.59	0.05
200,000	RECKITT BENCKISER TR 0.375 20-26 19/05A	191,984.12	0.02
160,000	RELX FINANCE BV 0.5 20-28 10/03A	148,655.53	0.02
200,000	RELX FINANCE BV 1.375 16-26 12/05A	195,807.86	0.02
1,000,000	RELX FINANCE BV 1.50 18-27 13/05A	973,177.89	0.12
600,000	REN FINANCE BV 0.5 21-29 16/04A	538,803.43	0.07
200,000	REN FINANCE BV 1.75 18-28 18/01A	193,266.02	0.02
630,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	645,053.72	0.08
117,000	SAGAX EURO MTN NL 1.625 22-26 24/02A	114,294.65	0.01
300,000	SAGAX EURO MTN NL BV 0.75 21-28 26/01A	275,973.44	0.03
500,000	SAGAX EURO MTN NL BV 1 21-29 17/05A7/05A	447,960.24	0.05
450,000	SANDOZ FINANCE BV 3.25 24-29 12/09A	452,750.05	0.05
600,000	SANDOZ FINANCE BV 3.97 23-27 17/04A	614,872.05	0.07
400,000	SARTORIUS FINANCE 4.3750 23-29 14/09A	418,175.14	0.05
500,000	SARTORIUS FINANCE BV 4.25 23-26 14/09A	511,378.68	0.06
400,000	SGS NEDERLAND HLDG 0.125 21-27 21/04A	374,192.57	0.05
300,000	SIEMENS FINANCIERING 0.125 19-29 05/09A	271,667.42	0.03
1,000,000	SIEMENS FINANCIERING 0.25 20-29 20/02A	907,060.36	0.11
500,000	SIEMENS FINANCIERING 0.625 22-27 25/02A	478,964.24	0.06
700,000	SIEMENS FINANCIERING 0 20-26 20/02U	676,020.51	0.08
500,000	SIEMENS FIN NV 0.375 20-26 05/06A	482,940.13	0.06
450,000	SIEMENS FIN NV 0.90 19-28 28/02A	430,839.49	0.05
800,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	799,843.15	0.10
350,000	SIEMENS FIN NV 2.875 13-28 10/03A	357,260.64	0.04
400,000	SIGNIFY NV 2.375 20-27 11/05A	394,465.32	0.05
100,000	SIKA CAPITAL BV 0.875 19-27 29/04A	95,325.00	0.01
800,000	SIKA CAPITAL BV 3.75 23-26 03/11A	815,643.14	0.10
170,000	SUEDZUCKER INT FIN 1.00 17-25 28/11A	165,668.15	0.02
400,000	SUEDZUCKER INTL FIN 5.125 22-27 31/10A	419,165.04	0.05
400,000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.0% 18-11-25	387,303.72	0.05
290,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	280,717.72	0.03
200,000	TOYOTA MOTOR FINANCE 0.0 21-28 25/02A	181,782.75	0.02
500,000	TOYOTA MOTOR FINANCE 3.125 24-29 11/07A	502,120.28	0.06
510,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	512,415.13	0.06
350,000	TOYOTA MOTOR FINANCE 3.50 23-28 13/01A	356,002.63	0.04
600,000	TOYOTA MOTOR FINANCE 4.00 23-27 02/04A	616,089.75	0.07
300,000	UNILEVER FINANCE 0.7500 22-26 28/02A	292,257.81	0.04
425,000	UNILEVER FINANCE NETHE 1.75 22-28 16/11A	411,583.06	0.05
1,000,000	UNILEVER NV 1.00 17-27 14/02A	966,526.17	0.12
700,000	UNILEVER NV 1.125 16-28 29/04A	669,134.85	0.08
500,000	UNILEVER NV 1.125 18-27 12/02A	484,552.83	0.06
350,000	UNIVERSAL MUSIC GROUP N 3.0 22-27 30/06A	351,013.49	0.04
600,000	VESTAS WIND SYSTEMS 1.5000 22-29 15/06A	557,916.51	0.07
100,000	VONOVIA FINANCE BV 1.50 16-26 10/06A	97,350.29	0.01
300,000	WABTEC TRAN 1.2500 21-27 03/12U	283,025.22	0.03
100,000	WOLTERS KLUWER 1.50 17-27 22/03A	97,125.29	0.01
590,000	WOLTERS KLUWER 3.0 22-26 23/09A	593,364.74	0.07
360,000	WOLTERS KLUWER N.V. 0.25 21-28 30/03A	330,778.25	0.04
500,000	WPC EUROBOND BV 1.350 19-28 15/04A	469,126.92	0.06
200,000	WPC EUROBOND BV 2.125 18-27 15/04A	195,819.58	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	New Zealand	**1,095,091.47**	**0.13**
180,000	ASB BANK 4.5 23-27 16/03A	187,295.53	0.02
700,000	BANK OF NEW ZEALAND 3.661 24-29 17/07A	716,471.91	0.09
200,000	CHORUS LTD 0.8750 19-26 05/12A	191,324.03	0.02
	Norway	**6,331,847.25**	**0.76**
352,000	DNB BANK ASA 0.25 21-29 23/02A	320,765.67	0.04
820,000	DNB BANK ASA 0.375 22-28 18/01A	776,291.15	0.09
540,000	DNB BANK ASA 4.625 22-33 28/02A	558,657.95	0.07
200,000	NORSK HYDRO ASA 2 19-29 11/04A	190,522.99	0.02
501,000	SPAREBANK 1 0.1250 19-25 11/12A	475,884.58	0.06
400,000	SPAREBANK 1 OSTLANDE 1.75 22-27 27/04A	389,302.02	0.05
300,000	SPAREBANK 1 OSTLANDE 3.625 24-29 30/05A	308,308.78	0.04
400,000	SPAREBANK 1 OSTLANDET 0.125 21-28 03/03A	364,712.42	0.04
300,000	SPAREBANK 1 SR-BANK 0.25 21-26 09/11A	284,801.43	0.03
340,000	SPAREBANK 1 SR-BANK 2.875 22-25 20/09A	339,313.33	0.04
500,000	SPAREBANK 1 SR-BANK 4.875 23-28 24/08A	531,725.24	0.06
100,000	SPAREBANK MIDT NORGE 3.125 22-25 22/12A	100,255.71	0.01
750,000	SPAREBANK MIDT NORGE 3.5 24-29 23/05A	767,080.89	0.09
300,000	SR BANK SPAREBANKEN 3.625 24-29 12/03A	308,370.03	0.04
600,000	SR BANK SPAREBANKEN 3.75 23-27 23/11A	615,855.06	0.07
	Portugal	**496,842.86**	**0.06**
200,000	BANCO COMERC PO 5.6250 23-26 02/10A	204,656.38	0.02
300,000	BC PORTUGUES 1.125 21/27 12/02A	292,186.48	0.04
	Spain	**43,679,187.51**	**5.28**
400,000	ABERTIS INFRAESTRUCT 1.00 16-27 27/02A	384,323.60	0.05
300,000	ABERTIS INFRAESTRUCT 1.125 19-28 26/03A	281,121.64	0.03
400,000	ABERTIS INFRAESTRUCT 1.25 20-28 07/02A	376,345.54	0.05
600,000	ABERTIS INFRAESTRUCT 1.375 16-26 20/05A	585,604.76	0.07
400,000	ABERTIS INFRAESTRUCT 1.625 19-29 15/07A	374,033.86	0.05
600,000	ABERTIS INFRAESTRUCT 2.250 20-29 29/03A	579,121.26	0.07
600,000	ABERTIS INFRAESTRUCT 2.375 19-27 27/09A	589,276.73	0.07
400,000	ABERTIS INFRAESTRUCT 4.125 23-28 31/01A	412,135.48	0.05
400,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	415,673.33	0.05
200,000	ACCIONA ENERGIA FIN 0.375 21-27 07/10A0A	185,089.89	0.02
100,000	AMADEUS CM 3.5 24-29 21/03A	101,826.97	0.01
800,000	AMADEUS IT GROUP SA 1.5 18-26 18/09A	783,701.69	0.09
400,000	BANCO BILBAO VI 0.3750 19-26 15/11A	381,290.49	0.05
500,000	BANCO BILBAO VIZCAYA 0.875 -29 14/01A	467,745.61	0.06
900,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	873,010.17	0.11
700,000	BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	690,252.62	0.08
900,000	BANCO SANTANDER 3.5000 24-28 09/01A	911,511.59	0.11
1,000,000	BANCO SANTANDER 3.75 23-26 16/01A	1,013,791.42	0.12
800,000	BANCO SANTANDER 4.625 -27 18/10A	824,809.92	0.10
800,000	BANCO SANTANDER ALL 3.875 24-29 22/04A	821,327.65	0.10
700,000	BANCO SANTANDER SA 0.2 21-28 11/02A	640,650.35	0.08
600,000	BANCO SANTANDER SA 0.30 19-26 04/10A	571,774.82	0.07
800,000	BANCO SANTANDER SA 0.5 20-27 04/02A	762,358.98	0.09
700,000	BANCO SANTANDER SA 0.5 21-27 24/03A	674,756.07	0.08
800,000	BANCO SANTANDER SA 1.125 20-27 23/06A	767,415.05	0.09
900,000	BANCO SANTANDER SA 1.375 20-26 05/05A	884,908.91	0.11
900,000	BANCO SANTANDER SA 2.125 18-28 08/02A	871,167.72	0.11
1,000,000	BANCO SANTANDER SA 3.25 16-26 04/04A	1,002,706.06	0.12
900,000	BANCO SANTANDER SA 3.875 23-28 16/01A	929,980.46	0.11
500,000	BANKINTER SA 0.625 20-27 06/10A	467,021.75	0.06
300,000	BANKINTER SA 0.875 19-26 08/07A	289,937.67	0.04
1,000,000	BBVA 3.375 22-27 20/09A	1,021,536.55	0.12
800,000	BBVA SA 0.5 20-27 14/01A	760,557.28	0.09
700,000	BBVA SA 3.5 17-27 10/02A	708,887.06	0.09
800,000	CAIXABANK SA 0.5 21-29 09/02A	733,713.56	0.09
300,000	CAIXABANK SA 0.75 19-26 09/07A	289,560.97	0.03
700,000	CAIXABANK SA 0.75 21-28 26/05A	661,974.46	0.08
500,000	CAIXABANK SA 1.125 19-26 12/11A	482,132.56	0.06
500,000	CAIXABANK SA 1.125 19-26 27/03A	488,184.96	0.06
900,000	CAIXABANK SA 1.375 19-26 19/06A	877,939.43	0.11
700,000	CAIXABANK SA 3.75 22-29 07/09A	728,444.52	0.09
700,000	CELLNEX FINANCE 1.0000 21-27 15/09A	661,123.08	0.08
500,000	CELLNEX FINANCE CO 1.25 21-29 15/01A	462,269.86	0.06
1,000,000	CELLNEX FINANCE CO 1.5 21-28 08/06A	944,722.72	0.11
500,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	495,197.31	0.06
300,000	CELLNEX FINANCE COMP 0.75 21-26 15/02A	286,967.94	0.03
200,000	CELLNEX FINANCE COMP 3.625 24-29 24/01A	203,576.95	0.02
300,000	CELLNEX TELECOM S.A. 1 20-27 20/01A	286,177.52	0.03
600,000	CELLNEX TELECOM SA 1.875 20-29 26/06A06A	565,362.67	0.07
400,000	DRAGADOS SA 1.8750 18-26 20/04A	392,259.26	0.05
500,000	ENAGAS FINANCIACIONES 0.75 16-26 27/10A	479,316.25	0.06
500,000	ENAGAS FINANCIACIONES 1.375 16-28 05/05A	475,750.49	0.06
400,000	FCC AQUALIA 2.629 17-27 08/06A	396,016.04	0.05
200,000	FERROVIAL EMISIONES 0.54 20-28 12/11A	182,152.19	0.02
700,000	FERROVIAL EMISIONES 1.382 20-26 14/05A	683,683.99	0.08
400,000	INMOBILIARIA COLONIAL 0.75 21-29 22/06A	361,023.63	0.04
400,000	INMOBILIARIA COLONIAL 1.35 20-28 14/10A	374,254.63	0.05
400,000	INMOBILIARIA COLONIAL 1.625 17-25 28/11A	393,051.08	0.05
400,000	INMOBILIARIA COLONIAL 2 18-26 17/04A	394,115.97	0.05
700,000	MAPFRE 1.625 16-26 19/05A	683,169.14	0.08
700,000	MERLIN PROPERTIES 1.875 16-26 02/11A	684,512.43	0.08
400,000	MERLIN PROPERTIES 2.375 20-27 13/07A	393,098.69	0.05
400,000	NT CONS FIN 4.125 23-28 05/05A	417,105.40	0.05
500,000	RED ELECTRICA FIN 0.375 20-28 24/07A	461,669.10	0.06
300,000	RED ELECTRICA FIN 1.25 18-27 13/03A	290,435.37	0.04
400,000	RED ELECTRICA FIN 1 16-26 21/04A	390,336.95	0.05
200,000	SANTANDER CONS FIN 0.00 19-22 06/05A	190,422.31	0.02
500,000	SANTANDER CONS FIN 0 21-26 23/02A	481,104.59	0.06
700,000	SANTANDER CONSUMER 3.75 24-29 17/01A	721,028.16	0.09
500,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	474,822.22	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
900,000	SANTANDER ISSUANCES 3.125 17-27 19/01A	902,846.69	0.11
500,000	TELEFONICA EMISIONES 1.201 20-27 21/05A	478,245.30	0.06
900,000	TELEFONICA EMISIONES 1.447 18-27 22/01A	872,819.86	0.11
500,000	TELEFONICA EMISIONES 1.46 16-26 13/04A	490,360.18	0.06
600,000	TELEFONICA EMISIONES 1.495 18-25 11/09A	591,610.44	0.07
400,000	TELEFONICA EMISIONES 1.715 17-28 12/01A	387,328.94	0.05
600,000	TELEFONICA EMISIONES 1.788 19-29 12/03A	572,669.20	0.07
500,000	TELEFONICA EMISIONES 2.318 17-28 17/10A	490,977.55	0.06
	Sweden	**25,524,010.77**	**3.08**
300,000	AB SAGAX 1.125 20-27 30/01A	285,444.88	0.03
400,000	ALFA LAVAL TREASURY 0.875 22-26 18/02A	388,721.66	0.05
360,000	ASSA ABLOY AB 3.75 23-26 13/09A	367,016.30	0.04
290,000	ATLAS COPCO AB 0.625 16-26 30/08A	278,684.66	0.03
300,000	ELECTROLUX AB 4.125 22-26 05/10A	306,600.13	0.04
400,000	ELECTROLUX AB 4.5 23-28 29/09A	416,236.08	0.05
400,000	EQT AB 2.375 22-28 06/04A	389,159.00	0.05
200,000	ESSITY AB 1.625 17-27 30/03A	194,314.29	0.02
200,000	LOOMIS AB 3.625 24-29 10/09A	201,710.94	0.02
350,000	MOLNLYCKE HOLDING AB 4.25 23-28 08/09A	362,570.25	0.04
400,000	SANDVIK AB 0.375 21-28 25/11A	361,697.92	0.04
360,000	SANDVIK AB 2.1250 22-27 07/06A	353,616.19	0.04
500,000	SANDVIK AB 3.75 22-29 27/09A	518,418.44	0.06
200,000	SANDVIK REGS 3.00 14-26 18/06A	199,875.94	0.02
800,000	SKANDINAVISKA ENSKIL 0.375 20-27 11/02A	756,490.74	0.09
200,000	SKANDINAVISKA ENSKIL 0.7500 22-27 09/08U	188,680.19	0.02
700,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	686,958.62	0.08
700,000	SKANDINAVISKA ENSKIL 3.25 22-25 24/11A	703,300.26	0.08
800,000	SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	820,120.93	0.10
720,000	SKANDINAVISKA ENSKIL 3.875 23-28 09/05A	748,484.81	0.09
400,000	SKANDINAVISKA ENSKIL 4.00 22-26 09/11A	408,483.69	0.05
500,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	519,626.26	0.06
500,000	SKANDINAVISKA ENSKIL 4.375 23-28 06/11A	526,906.74	0.06
800,000	SKANDINAVISKA ENSKILDA 0.75 21-31 03/11A	754,980.60	0.09
300,000	SKF AB 3.125 22-28 14/09A	302,473.87	0.04
700,000	SVENSKA HANDELSBANKE 0.05 21-28 06/09A	631,194.79	0.08
400,000	SVENSKA HANDELSBANKE 1.375 22-2923/02A	374,453.65	0.05
820,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	837,191.03	0.10
300,000	SVENSKA HANDELSBANKE 3.75 22-27 01/11A	309,390.69	0.04
360,000	SVENSKA HANDELSBANKEN 0.01 20-27 02/12A	329,767.71	0.04
740,000	SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	702,221.47	0.08
900,000	SVENSKA HANDELSBANKEN 0.125 21-26 03/11A	852,748.62	0.10
100,000	SVENSKA HANDELSBANKEN 3.25 22-33 01/06A	99,155.68	0.01
900,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	913,513.61	0.11
700,000	SWEDBANK AB 0.2 21-28 12/01A	640,406.87	0.08
800,000	SWEDBANK AB 0.25 21-26 02/11A	761,699.39	0.09
740,000	SWEDBANK AB 1.3 22-27 17/02A	713,468.66	0.09
400,000	SWEDBANK AB 2.1000 22-27 25/05A	394,840.09	0.05
390,000	SWEDBANK AB 3.75 22-25 14/11A	393,483.98	0.05
400,000	SWEDBANK AB 4.125 23-28 13/11A	420,551.24	0.05
500,000	SWEDBANK AB 4.25 23-28 11/07A	523,549.33	0.06
600,000	TELE2 AB 2.1250 18-28 15/05A	582,343.40	0.07
500,000	TELEFON AB L.M.ERICS 1 21-29 26/05A	447,816.09	0.05
200,000	TELEFON AB LM ERICSS 5.375 23-28 29/05A	213,192.76	0.03
740,000	TELEFON ERICSSON 1.125 22-27 08/02A	707,998.50	0.09
600,000	VOLVO TR 2.625 22-26 20/02A	597,073.60	0.07
300,000	VOLVO TREASURY 3.1250 24-26 08/09A	301,422.27	0.04
440,000	VOLVO TREASURY 3.125 24-27 26/08A	444,399.78	0.05
200,000	VOLVO TREASURY AB 2 22-27 19/08A	195,427.96	0.02
200,000	VOLVO TREASURY AB 3.1250 24-29 08/02A	201,716.25	0.02
920,000	VOLVO TREASURY AB 3.125 24-29 26/08A	926,304.32	0.11
700,000	VOLVO TREASURY AB 3.5 23-25 17/11A	703,550.91	0.08
260,000	VOLVO TREASURY AB 3.625 23-27 25/05A	264,554.73	0.03
	Switzerland	**4,428,334.16**	**0.53**
750,000	CREDIT SUISSE GROUP 0.65 19-29 10/09A	667,071.87	0.08
100,000	IMCD NV 3.625 24-30 30/04A	100,259.63	0.01
900,000	RAIFFEISEN SCHWEIZ 5.23 22-27 01/11A	957,622.47	0.12
1,000,000	UBS GROUP INC 0.25 21-28 24/02A	911,297.94	0.11
1,000,000	UBS GROUP SA 0.25 20-28 05/11A	917,274.63	0.11
900,000	UBS GROUP SA 1.25 16-26 01/09A	874,807.62	0.11
	United Kingdom	**51,910,408.46**	**6.27**
300,000	3I GROUP 4.875 23-29 14/06A	318,406.53	0.04
700,000	ANZ NEW ZEALAND INTL 0.2 21-27 23/09A	649,464.05	0.08
200,000	ANZ NEW ZEALAND INTL 3.527 24-28 24/01A	203,933.54	0.02
100,000	AON CORP 2.875 14-26 14/05A	99,565.89	0.01
700,000	ASTRAZENECA PLC 0.375 21-29 03/06A	631,075.56	0.08
600,000	ASTRAZENECA PLC 1.25 16-28 12/05A	573,986.89	0.07
350,000	ASTRAZENECA PLC 3.625 23-27 03/03A	357,660.01	0.04
400,000	AVIVA PLC 1.8750 18-27 13/11A	390,594.51	0.05
490,000	AVIVA PLC 3.375 15-45 04/12A	487,249.72	0.06
200,000	BARCLAYS 4.918 23-30 08/08A	213,878.46	0.03
1,500,000	BARCLAYS PLC 0.577 21-29 09/08A	1,363,029.39	0.16
420,000	BARCLAYS PLC 1.125 21-31 22/03A	404,336.95	0.05
400,000	BRAMBLES FINANCE PLC 1.5 17-27 04/10A	385,432.22	0.05
100,000	BRITISH TELECOM 1.1250 19-29 12/09A	91,855.97	0.01
967,000	BRITISH TELECOM 1.50 17-27 23/06A	934,076.45	0.11
519,000	BRITISH TELECOM 1.75 16-26 10/03A	509,122.79	0.06
200,000	BRITISH TELECOM 2.125 18-28 26/09A	194,973.46	0.02
600,000	BRITISH TELECOM 2.75 22-27 30/08A	598,796.78	0.07
700,000	COCA-COLA EUROPACIFIC 0.2 20-28 02/12A	627,983.21	0.08
400,000	COCA-COLA EUROPACIFIC 1.125 19-29 12/04A	370,641.73	0.04
300,000	COCA-COLA EUROPACIFIC 1.5 18-27 08/11A	289,119.66	0.03
400,000	COCA-COLA EUROPACIFIC 1.75 20-26 27/03A	394,249.91	0.05
400,000	COCA-COLA EUROPEAN 1.75 16-28 26/05A	387,026.40	0.05
700,000	COLOPLAST FINANCE 2.25 22-27 19/05A	689,956.28	0.08

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
800,000	CREDIT AGRICOLE 1.00 19-29 03/07A	733,465.87	0.09
1,100,000	CREDIT AGRICOLE 1.75 19-29 05/03A	1,037,218.46	0.13
1,000,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	978,294.55	0.12
900,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	870,697.82	0.11
1,000,000	CREDIT AGRICOLE LDN 1.875 16-26 20/12A	979,244.73	0.12
400,000	CREDIT AGRICOLE LDN 3.125 14-26 05/02AA	402,434.59	0.05
640,000	DS SMITH PLC 0.8750 19-26 12/09A	614,803.95	0.07
500,000	DS SMITH PLC 08750 1 4.375 23-27 27/07A	518,837.12	0.06
600,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	585,799.04	0.07
500,000	GLAXOSMITHKLINE 1.375 17-29 12/09A	470,545.88	0.06
200,000	GLAXOSMITHKLINE CAP 1.000 17-26 12/09A	193,864.81	0.02
500,000	GSK CAPITAL BV 3.0 22-27 28/11A	504,303.74	0.06
550,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	537,289.95	0.06
680,000	HALEON UK CAPITAL 2.875 24-28 18/09A	681,777.29	0.08
400,000	HSBC HOLDINGS PLC 3.125 16-28 07/06A/06A	400,556.78	0.05
900,000	HSBC HOLDINGS PLC 3.755 24-29 20/05A	917,957.75	0.11
1,080,000	INFORMA PLC 2.125 20-25 06/10A	1,067,391.52	0.13
400,000	INTERCONT HOTELS GRP 2.125 18-27 15/11A	392,125.80	0.05
300,000	INTERMEDIATE CAPITAL 1.625 20-27 17/02A	286,450.52	0.03
500,000	INTERNATIONAL DISTR 5.25 23-28 14/09A	527,096.40	0.06
400,000	INTERNATIONAL DIST SE 1.25 19-26 08/10A	386,516.68	0.05
250,000	ITV PLC 1.375 19-26 26/09A	242,237.42	0.03
500,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	516,929.27	0.06
700,000	LLOYDS BANKING GROUP 1.50 17-27 12/09A	673,356.96	0.08
1,100,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	1,093,490.56	0.13
200,000	LONDON STOCK EX 1.7500 18-27 06/12A	194,288.84	0.02
400,000	MONDI FINANCE EUROPE 1.625 18-26 27/04A	392,252.82	0.05
690,000	MOTABILITY OPERATION 0.375 19-26 03/01A	668,981.23	0.08
500,000	MOTABILITY OPERATION 3.625 24-29 24/07A	513,025.41	0.06
400,000	NATIONAL BUILDING 3.25 22-29 05/09A	405,442.85	0.05
200,000	NATIONAL GRID PLC 0.163 21-28 20/01A	182,225.98	0.02
600,000	NATIONAL GRID PLC 0.25 21-28 01/09A	539,847.71	0.07
200,000	NATIONAL GRID PLC 0.553 20-29 18/09A	176,369.81	0.02
403,000	NATIONAL GRID PLC 2.179 22-26 30/06A	397,997.56	0.05
200,000	NATIONAL GRID PLC 3.53 22-28 20/09A	203,319.56	0.02
700,000	NATIONAL GRID PLC 3.875 23-29 16/01A	721,239.51	0.09
200,000	NATIONWIDE BUILDING 2.00 22-27 28/04A	196,083.53	0.02
1,100,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	1,137,911.24	0.14
800,000	NATIONWIDE BUILDING SO 0.25 21-28 14/09A	722,844.54	0.09
530,000	NATL WESTM BK SUB 3.625 24-29 09/01A	544,673.74	0.07
600,000	NATWEST GROUP PLC 0.67 21-29 14/09A	545,942.76	0.07
400,000	NATWEST MARKETS PLC 0.125 21-25 12/11A	387,397.83	0.05
1,000,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	957,121.32	0.12
900,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	873,347.53	0.11
540,000	NATWEST MARKETS PLC 4.25 23-28 13/01A	563,891.88	0.07
450,000	OTE PLC 0.8750 19-26 24/09A	432,932.25	0.05
300,000	PHOENIX GROUP HLDG 4.375 18-29 24/01A	308,258.43	0.04
800,000	RECKITT BENCKISER TR 3.625 24-29 20/06A	822,673.28	0.10
300,000	RECKITT BENCK TREA SE 3.625 23-28 14/09A	307,852.19	0.04
700,000	RENTOKIL INITIAL FIN 3.875 22-27 27/06A	712,775.84	0.09
400,000	RENTOKIL INITIAL PLC 0.5 20-28 14/10A	365,925.18	0.04
400,000	RENTOKIL INITIAL PLC 0.8750 19-26 30/05A	388,916.57	0.05
400,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	396,651.21	0.05
500,000	SKY LIMITED 2.50 14-26 15/09A	497,659.03	0.06
400,000	SMITHS GROUP PLC 2 17-27 23/02A	390,975.25	0.05
917,000	SSE PLC 1.375 18-27 04/09A	883,843.78	0.11
300,000	SSE PLC 2.875 22-29 01/08A5 22-29 01/08A	299,422.72	0.04
260,000	STANDARD CHARTERED 0.9 19-27 02/07A	250,860.51	0.03
420,000	STANDARD CHARTERED 1.2 21-31 23/03A	399,984.48	0.05
660,000	THE SAGE GROUP 3.82 23-28 15/02A	676,755.36	0.08
300,000	UBS AG LONDON 0.01 21-26 29/06A	286,344.59	0.03
1,100,000	UBS AG LONDON 0.01 21-26 31/03A	1,055,360.06	0.13
1,000,000	UBS AG LONDON 0.2500 21-28 01/09A	903,874.84	0.11
800,000	UBS AG LONDON 0.25 21-26 21/05A	773,418.36	0.09
200,000	UBS AG LONDON 1.5 16-26 10/04A	195,891.44	0.02
800,000	UBS AG LONDON 5.5000 23-26 20/08A	838,525.87	0.10
400,000	VIRGIN MONEY UK 4.0 -24 18/03A	408,426.41	0.05
500,000	VODAFONE GROUP 0.90 19-26 24/11A	482,946.64	0.06
500,000	VODAFONE GROUP PLC 1.125 17-25 20/11A	491,267.56	0.06
1,000,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	995,056.47	0.12
300,000	WELCOME TRUST LTD 1.125 15-27 21/01A	291,255.65	0.04
600,000	WESTPAC SECURITIES 1.099 22-26 24/03A	584,543.04	0.07
400,000	YORKSHIRE BUILDING S 0.5 21-28 01/07A	364,701.98	0.04
	United States of America	**93,281,799.61**	**11.27**
500,000	3M CO 1.5 14-26 09/11A	487,616.40	0.06
400,000	AIR PROD CHEMICALS 0.5 20-28 05/05A	370,092.99	0.04
300,000	ALCON FINANCE CORP 2.375 22-28 31/05A	295,286.95	0.04
200,000	AMERICAN HONDA FIN 3.5 24-26 24/04A	202,486.86	0.02
1,400,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	1,270,748.83	0.15
700,000	AMERICAN TOWER 0.45 21-27 21/05A	661,799.62	0.08
400,000	AMERICAN TOWER 0.5 20-28 10/09A	368,368.60	0.04
300,000	AMERICAN TOWER 1.95 18-26 22/05U	295,578.56	0.04
400,000	AMERICAN TOWER 4.125 23-27 16/05A	410,761.05	0.05
350,000	AMERICAN TOWER CORP 0.4 21-27 15/02A	330,109.24	0.04
500,000	AMERICAN TOWER CORP 0.875 21-29 21/05A	451,588.78	0.05
495,000	AMGEN INC 2.00 16-26 25/02A	489,774.56	0.06
200,000	APPLE INC 0.00 19-25 15/11A	193,972.41	0.02
1,000,000	APPLE INC 1.375 17-29 24/05A	957,370.76	0.12
1,500,000	APPLE INC 1.625 14-26 10/11A	1,473,980.70	0.18
500,000	APPLE INC 2.00 15-27 17/09A	494,578.78	0.06
550,000	ARCHER DANIELS MIDLAND 1% 18-25 12/09A	539,316.53	0.07
1,200,000	BANK AMERICA 4.134 23-28 12/06A	1,247,313.79	0.15
600,000	BAXTER INTL INC 1.3 19-29 15/05A	556,252.21	0.07
500,000	BECTON DICKINSON 1.9 16-26 15/12A	491,877.70	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	BERRY GLOBAL INC 1.5000 20-27 15/01S	192,490.32	0.02
400,000	BMW US CAPITAL LLC 1 15-27 20/04A	383,017.52	0.05
890,000	BMW US LLC 3.0 24-27 02/11A	894,493.75	0.11
400,000	BOOKING HOLDING 3.5 24-29 01/03A	409,888.74	0.05
500,000	BOOKING HOLDING 4.0000 22-26 15/11A	512,921.96	0.06
400,000	BOOKING HOLDINGS 3.625 23-28 12/11A	413,125.27	0.05
100,000	BOOKING HOLDINGS 4.25 22-29 15/05A	105,540.60	0.01
800,000	BOOKING HOLDINGS INC 0.5 21-28 08/03A	741,680.62	0.09
700,000	BOOKING HOLDINGS INC 1.80 15-27 03/03A	684,715.42	0.08
300,000	CAPITAL ONE FIN CORP 1.65 19-29 12/06A	277,609.89	0.03
500,000	CARR GL 4.125 23-28 29/05A	518,354.84	0.06
728,000	CATERPILLAR FIN 3.742 23-26 04/09A	741,493.36	0.09
530,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	534,882.15	0.06
350,000	CITIGROUP INC 1.25 19-29 10/04A	324,015.40	0.04
1,000,000	CITIGROUP INC 1.50 16-28 26/10A	948,603.06	0.11
465,000	CITIGROUP INC 1.625 18-28 21/03A	445,119.80	0.05
600,000	CITIGROUP INC 2.125 14-26 10/09A	593,768.99	0.07
700,000	COCA-COLA CO 0.125 20-29 18/09A	625,750.98	0.08
700,000	COCA-COLA CO 0.125 21-29 09/03A	626,291.07	0.08
290,000	COCA-COLA CO 0.75 19-26 22/09A	280,296.67	0.03
700,000	COCA-COLA CO 1.125 15-27 09/09A	675,001.71	0.08
800,000	COCA-COLA CO 1.875 14-26 22/09A	790,098.85	0.10
400,000	COLGATE-PALMOLIVE CO 0.5 19-26 06/03A	388,200.32	0.05
1,000,000	COMCAST CORP 0.00 21-26 14/09A	948,475.88	0.11
800,000	COMCAST CORP 0.25 20-27 20/05A	750,396.09	0.09
700,000	DANAHER CORP 2.1 20-26 30/03A	692,761.48	0.08
500,000	DIGITAL EURO FINCO 1.125 19-28 09/04A	464,471.85	0.06
630,000	DIGITAL EURO FINCO 2.5 19-26 16/01A	623,655.29	0.08
300,000	DISCOVERY COMMUNIC 1.90 15-27 19/03A	290,334.40	0.04
300,000	DOVER CORP 0.75 19-27 04/11A	282,050.46	0.03
400,000	DOVER CORP 1.25 16-26 09/11	387,222.29	0.05
672,000	DOW CHEMICAL CO 0.5 20-27 25/02A	634,239.43	0.08
710,000	DXC TECHNOLOGY 1.75 18-26 26/01A	696,823.94	0.08
500,000	ELI LILLY CO 1.625 15-26 02/06A	491,759.48	0.06
500,000	EQUITABLE FINANCIAL 0.6 21-28 17/06A	459,920.62	0.06
400,000	FEDEX CORP 0.45 21-29 04/05A	356,544.77	0.04
800,000	FEDEX CORP 1.625 16-27 11/01A	778,785.79	0.09
1,000,000	FIDELITY NATIONAL INF 0.625 19-25 03/12A	972,314.92	0.12
530,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	513,329.31	0.06
200,000	FIDELITY NATIONAL INFO 1 19-28 03/12A12A	183,975.48	0.02
150,000	FISERV INC 1.125 19-27 01/07A	143,894.96	0.02
100,000	FORTIVE 3.7 24-26 13/02A	101,015.82	0.01
700,000	FORTIVE 3.7 24-29 15/08A	713,544.58	0.09
300,000	GENERAL MILLS INC 0.125 21-25 15/11A	290,366.07	0.04
600,000	GENERAL MILLS INC 0.45 20-26 15/01A	579,492.52	0.07
600,000	GENERAL MILLS INC 3.907 23-29 13/04A	620,376.68	0.07
1,130,000	GOLDMAN SACHS GROUP 0.25 21-28 26/01A	1,040,436.34	0.13
1,250,000	GOLDMAN SACHS GROUP 0.875 21-29 09/05A	1,134,468.20	0.14
800,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	742,358.22	0.09
1,450,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	1,423,953.43	0.17
1,300,000	GOLDMAN SACHS GROUP 2.00 18-28 01/11A	1,257,089.21	0.15
500,000	GOLDMAN SACHS GROUP 2.00 18-28 22/03A	487,285.22	0.06
300,000	GOLDMAN SACHS GROUP 4 22-29 21/09A	313,494.47	0.04
600,000	HARLEY DAVIDSON FIN 5.125 23-26 05/04A	615,382.71	0.07
830,000	IBM CORP 1.25 19-27 29/01A	803,410.74	0.10
900,000	IBM CORP 1.5 17-29 23/05A	851,095.15	0.10
300,000	IBM CORP 1.75 16-28 07/03A	290,787.33	0.04
600,000	IBM CORP 2.875 13-25 07/11A	599,386.92	0.07
800,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	811,876.23	0.10
100,000	ILLINOIS TOOL WORKS 0.625 19-27 05/12A	93,867.14	0.01
800,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	812,601.26	0.10
600,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	554,292.96	0.07
741,000	INTL FLAVORS & FRAG 1.80 18-26 25/09A	722,479.00	0.09
1,000,000	JPMORGAN CHASE & CO 1.5 16-26 29/10A	978,613.44	0.12
700,000	JPMORGAN CHASE & CO 3 14-26 19/02A	702,717.99	0.08
700,000	JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	704,530.97	0.09
200,000	KELLOGG CO 0.5 21-29 20/05A	180,659.98	0.02
300,000	KKR GRP FIN CO V LLC 1.625 19-29 22/05A	281,238.00	0.03
400,000	KRAFT HEINZ FOODS 3.5 24-29 15/03A	409,284.88	0.05
800,000	KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	784,350.60	0.09
350,000	LIBERTY MUTUAL GROUP 2.75 16-26 04/05A	348,090.48	0.04
400,000	MANPOWER 3.5 22-27 30/06A	404,693.46	0.05
300,000	MANPOWERGROUP INC 1.75 18-26 22/06A	295,459.37	0.04
410,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	397,210.92	0.05
800,000	MASTERCARD INC 1.00 22-29 22/02A	750,221.27	0.09
400,000	MASTERCARD INC 2.10 15-27 01/12A	395,302.00	0.05
800,000	MCDONALD'S CORP 1.75 16-28 03/05A	771,846.61	0.09
900,000	MCDONALD'S CORP 1.875 15-27 26/05A	880,703.34	0.11
100,000	MC DONALD S 2.375 22-29 31/05A	97,694.96	0.01
400,000	MCDONALD S CORP 0.2500 21-28 04/10A	361,014.37	0.04
600,000	MCDONALD S CORP 0.9 19-26 15/06A	581,337.21	0.07
100,000	MC DONALD S CORP 3.625 23-27 28/11A	102,370.91	0.01
100,000	MCDONALD S GROUP 2.625 14-29 11/06A	98,851.47	0.01
700,000	MCKESSON CORP 1.50 17-25 17/11A	688,464.05	0.08
100,000	MCKESSON CORP 1.625 18-26 30/10A	97,792.77	0.01
850,000	MERCK & CO INC 1.875 14-26 15/10A	837,973.29	0.10
360,000	MET LIFE GLOBAL FDG 0.55 20-27 16/06A	340,260.94	0.04
400,000	METROPOLITAN LIFE GL 0.5 21-29 27/05A	359,426.20	0.04
560,000	METROPOLITAN LIFE GL 4.0 23-28 05/04A	581,779.87	0.07
1,200,000	MICROSOFT CORP 3.125 13-28 06/12A	1,230,618.39	0.15
500,000	MMS USA INVESTMENTS 1.25 19-28 13/06A	471,806.78	0.06
400,000	MONDELEZ INTERNATIONAL 1.625 15-27 08/03	388,897.16	0.05
600,000	MONDELEZ INTL 0.25 21-28 17/03A	549,117.95	0.07
300,000	MOODY'S CORPORATION 1.75 15-27 09/03A	292,498.25	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,100,000	MORGAN STANLEY 0.406 21-27 30/04A	1,044,408.08	0.13
1,000,000	MORGAN STANLEY 1.375 16-26 27/10	974,367.87	0.12
1,540,000	MORGAN STANLEY 1.875 17-27 27/04A	1,500,817.50	0.18
400,000	NASDAQ INC 1.7500 19-29 28/03A	380,607.04	0.05
500,000	NATIONAL GRID 0.41 22-26 20/01A	483,422.81	0.06
500,000	NATIONAL GRID NORTH 4.151 23-27 12/09A	516,372.53	0.06
300,000	NEW YORK LIFE GLOBAL 0.25 21-28 04/10A	272,061.79	0.03
700,000	NY LIFE GL FUNDING 0.25 20-27 23/01A	662,118.00	0.08
300,000	PEPSI 0.7500 19-27 18/03A	287,550.42	0.03
900,000	PEPSICO INC 0.5 20-28 06/05A	836,545.19	0.10
500,000	PEPSICO INC 0.875 16-28 18/07A	469,856.82	0.06
300,000	PEPSICO INC 2.625 14-26 28/04A	299,685.70	0.04
540,000	PFIZER INC 1.00 17-27 06/03A	520,353.70	0.06
400,000	PPG INDUSTRIES 0.875 16-25 03/11A	390,255.02	0.05
400,000	PPG INDUSTRIES 1.40 15-27 13/03A	387,481.22	0.05
100,000	PPG INDUSTRIES INC 2.75 22-29 01/06A	99,165.13	0.01
500,000	PRAXAIR INC 1.625 14-25 01/12A	492,026.67	0.06
650,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	687,058.90	0.08
300,000	PROCTER AND GAMBLE 3.15 24-28 29/04A	305,999.68	0.04
850,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	860,552.15	0.10
400,000	PROCTER AND GAMBLE CO 1.2 18-28 30/10A	379,250.97	0.05
400,000	PROLOGIS EURO FINANCE 0.25 19-27 10/09A	370,417.36	0.04
300,000	PROLOGIS EURO FINANCE 0.375 20-28 06/02A	276,367.40	0.03
602,000	PROLOGIS EURO FINANCE 1.875 18-29 05/01A	574,070.74	0.07
300,000	PROLOGIS EURO FINANCE 1 22-29 08/02A	275,226.04	0.03
200,000	PROLOGIS LP 3.00 14-26 02/06A	200,192.58	0.02
400,000	PVH CORP 3.125 17-27 15/12S	399,449.68	0.05
400,000	PVH EX PHILLIPS VAN 4.125 24-29 16/07A	404,816.30	0.05
500,000	STRYKER CORP 0.75 19-29 01/03A	456,935.79	0.06
500,000	STRYKER CORP 2.125 18-27 30/11A	491,139.92	0.06
400,000	STRYKER CORP 3.375 23-28 11/12A	407,431.00	0.05
200,000	TAPESTRY INC 5.35 23-25 27/11A	204,073.56	0.02
400,000	TAPESTRY INC 5.375 23-27 16/11A	416,069.68	0.05
700,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	652,008.98	0.08
600,000	THERMO FISHER SCIENT 1.375 16-28 12/09A	572,902.74	0.07
500,000	THERMO FISHER SCIENT 1.45 17-27 16/03A	486,695.66	0.06
300,000	THERMO FISHER SCIENT 1.75 20-27 02/04A	294,208.71	0.04
500,000	THERMO FISHER SCIENT 1.95 17-29 24/07A	483,987.43	0.06
400,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	401,911.28	0.05
700,000	TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	644,768.57	0.08
600,000	TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	573,171.24	0.07
800,000	TOYOTA MOTOR CREDIT 4.05 23-29 13/09A	834,227.17	0.10
300,000	UNILEVER CAPITAL CORP3.30 23-29 06/06U	308,426.20	0.04
200,000	UNITED PARCEL 1.00 16-28 28/11A	186,932.38	0.02
860,000	UNITED PARCEL 1.625 15-25 15/11A	848,173.87	0.10
200,000	VERIZON COMM 0.875 19-27 08/04A	191,098.36	0.02
627,000	VERIZON COMM 3.25 14-26 17/02A	630,972.91	0.08
800,000	VERIZON COMMUNIC 0.375 21-29 22/03A	715,736.06	0.09
700,000	VERIZON COMMUNICATION 1.375 16-28 02/11A	659,545.04	0.08
600,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	584,798.62	0.07
240,000	VF CORP 4.125 23-26 07/03A	239,796.38	0.03
1,500,000	VISA INC 1.5 22-26 15/06A	1,474,530.85	0.18
300,000	VISA INC 2.0 22-29 15/06A	291,879.52	0.04
600,000	WAL MART INC 2.55 14-26 08/04A	599,299.98	0.07
300,000	WAL-MART STORES INC 4.875 09-29 21/09A	332,882.38	0.04
200,000	WMG ACQUISITION 2.75 20-28 15/07S	193,389.71	0.02
500,000	WORLEY US FINANCE SU 0.875 21-26 09/06A	482,097.75	0.06
300,000	ZIMMER BIOMET HLDG 1.164 19-27 15/11A	284,520.71	0.03
400,000	ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	396,608.74	0.05
Floating rate notes		**159,279,574.53**	**19.24**
	Australia	**660,275.20**	**0.08**
630,000	AUSTRALIA NEW ZEA BK FL.R 23-33 03/02A	660,275.20	0.08
	Austria	**4,985,830.81**	**0.60**
700,000	ERSTE GROUP BANK AG FL.R 20-28 16/11A	645,004.28	0.08
300,000	ERSTE GROUP BANK AG FL.R 20-31 08/09	289,062.92	0.03
400,000	ERSTE GROUP BANK AG FL.R 21-32 15/11A	368,508.10	0.04
400,000	ERSTE GROUP BANK AG FL.R 22-33 07/06A	402,867.06	0.05
300,000	ERSTE GROUP BANK AG FL.R 23-30 30/05A	315,941.00	0.04
300,000	RAIF BA FL.R 22-32 20/12A	320,243.10	0.04
300,000	RAIFFEISEN BANK INT FL.R 23-28 15/09A	318,584.65	0.04
300,000	RAIFFEISEN BANK INT FL.R 24-29 21/08A	308,393.83	0.04
500,000	RAIFFEISEN BANK INTL FL.R 24-30 03/01A	504,973.76	0.06
300,000	RAIFFEISEN BANK INTL FL.R 24-30 31/05A	310,244.30	0.04
300,000	RAIFFEISENBK AUSTRIA FL.R 20-32 18/06A	284,497.00	0.03
900,000	RAIFFEISENBK AUSTRIA FL.R 23-27 26/01A	917,510.81	0.11
	Belgium	**5,362,702.36**	**0.65**
100,000	AGEAS NV FL.R 19-XX 02/07A	97,419.07	0.01
500,000	AG INSURANCE SA FL.R 15-47 30/06A	495,383.84	0.06
500,000	ARGENTA SPAARBANK FL.R 22-27 29/11A	521,751.90	0.06
800,000	KBC GROUPE FL.R 22-27 23/11A	823,672.87	0.10
700,000	KBC GROUPE FL.R 22-28 21/01A	666,125.19	0.08
600,000	KBC GROUPE SA FL.R 20-27 16/06A	576,141.44	0.07
600,000	KBC GROUPE SA FL.R 21-27 01/03A27 01/03A	577,386.78	0.07
500,000	KBC GROUPE SA FL.R 21-31 07/12A	471,779.77	0.06
500,000	KBC GROUPE SA FL.R 23-29 28/11A	521,406.39	0.06
100,000	KBC GROUPE SA FL.R 23-30 19/04A	104,916.27	0.01
300,000	KBC GROUPE SA FL.R 23-33 25/04A	311,302.73	0.04
200,000	SOLVAY SA FL.R 20-XX 02/03A	195,416.11	0.02
	Canada	**712,354.35**	**0.09**
700,000	BANK OF MONTREAL FL.R 24-30 10/07A	712,354.35	0.09
	Croatia	**855,946.19**	**0.10**
700,000	ERSTE STEIERMARKISC FL.R 21-28 06/07A	642,881.29	0.08
200,000	RAIFFEISENBANK AUSTR FL.R 23-27 05/06A	213,064.90	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	Czech Republic	**1,033,216.27**	**0.12**
300,000	CESKA SPORITELNA AS FL.R 23-27 29/06A	310,771.43	0.04
300,000	CESKA SPORITELNA FL.R 23-28 08/03A	312,556.47	0.04
400,000	RAIFFEISENBANK FL.R 4.959 24-30 05/06A	409,888.37	0.05
	Denmark	**2,166,916.60**	**0.26**
500,000	JYSKE BANK A/S FL.R 21-28 17/02A	471,455.22	0.06
101,000	JYSKE BANK DNK FL.R 23-28 26/10A	105,930.38	0.01
400,000	NYKREDIT FL.R 22-32 29/12A	421,443.11	0.05
500,000	SYDBANK A/S FL.R 23-28 06/09A	527,934.12	0.06
260,000	SYDBANK AS FL.R 21-26 10/11A	252,103.21	0.03
380,000	SYDBANK FL.R 24-27 30/09A	388,050.56	0.05
	Estonia	**106,491.86**	**0.01**
100,000	AKTSIASELTS LUMINOR FL.R 23-27 08/06A	106,491.86	0.01
	Finland	**316,970.04**	**0.04**
300,000	NORDEA BANK ABP FL.R 23-34 23/02A	316,970.04	0.04
	France	**31,045,626.76**	**3.75**
300,000	ARKEMA FL.R 24-XX 25/03A	307,068.84	0.04
600,000	AXA SA FL.R 14-XX 08/10A	599,433.02	0.07
810,000	AXA SA FL.R 16-47 06/07A	810,407.46	0.10
1,600,000	AXA SA FL.R 18-49 28/05A	1,581,553.71	0.19
1,000,000	BFCM FL.R 22-32 16/06A	1,003,817.04	0.12
600,000	BNP PARIBAS CARDIF FL.R 14-XX 25/11A	598,634.27	0.07
500,000	BNP PARIBAS FL.R 20-29 17/04A	467,341.60	0.06
300,000	BNP PARIBAS FL.R 23-29 13/01A	311,578.47	0.04
800,000	BNP PARIBAS FL.R 23-29 23/02A	825,217.84	0.10
300,000	BNP PARIBAS SA FL.R 18-30 20/11A	295,376.03	0.04
400,000	BNP PARIBAS SA FL.R 20-27 14/10A	379,061.29	0.05
600,000	BNP PARIBAS SA FL.R 20-28 01/09A	557,827.41	0.07
1,000,000	BNP PARIBAS SA FL.R 20-28 19/02A	940,594.98	0.11
900,000	BNP PARIBAS SA FL.R 20-32 15/01A	848,511.43	0.10
800,000	BNP PARIBAS SA FL.R 21-30 19/01A	709,545.00	0.09
800,000	BNP PARIBAS SA FL.R 21-33 31/08A	716,838.33	0.09
1,200,000	BNP PARIBAS SA FL.R 22-28 25/07A	1,187,443.83	0.14
1,200,000	BNP PARIBAS SA FL.R 22-30 11/07A	1,068,045.94	0.13
700,000	BNP PARIBAS SA FL.R 22-32 31/03A	678,929.97	0.08
1,000,000	BNP PARIBAS SUB FL.R 24-34 28/08A	1,009,198.64	0.12
400,000	BPCE FL.R 23-33 01/06A	427,555.80	0.05
800,000	BPCE SA FL.R 22-28 14/01A	752,950.21	0.09
500,000	BPCE SA FL.R 22-29 02/03A	472,524.43	0.06
400,000	CA ASSURANCES SA FL.R 14-XX 14/10AA	402,770.20	0.05
500,000	CA ASSURANCES SA FL.R 18-48 29/01A	481,529.43	0.06
600,000	CREDIT AGRICOLE FL.R 16-48 27/09A	620,598.07	0.07
700,000	CREDIT AGRICOLE FL.R 23-33 28/08A	744,029.22	0.09
1,100,000	CREDIT AGRICOLE SA FL.R 21-29 21/09A	992,754.43	0.12
600,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	605,337.48	0.07
300,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	295,166.70	0.04
500,000	CREDIT AGRICOLE SA FL.R 22-28 12/01A	473,384.75	0.06
700,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	727,533.74	0.09
500,000	CREDIT AGRICOLE SA FL.R 24-29 26/01A	500,658.86	0.06
700,000	CREDIT MUTUEL ARKEA FL.R 20-29 11/06A	654,423.71	0.08
100,000	DANONE SA FL.R 21-XX 16/12A	94,521.18	0.01
800,000	ORANGE SA FL.R 14-26 01/10A	819,247.26	0.10
200,000	ORANGE SA FL.R 19-XX 19/03A	191,565.15	0.02
600,000	ORANGE SA FL.R 20-XX 15/10A	553,700.05	0.07
600,000	ORANGE SA FL.R 21-XX 11/05A	536,464.49	0.06
400,000	SCOR SE FL.R 15-46 08/06A	393,818.59	0.05
300,000	SCOR SE FL.R 16-48 27/05A	298,183.17	0.04
800,000	SOCIETE GENERALE FL.R 23-29 28/09A	838,389.03	0.10
400,000	SOCIETE GENERALE SA FL.R 20-28 22/09A	372,441.46	0.04
700,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	676,233.58	0.08
700,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	676,482.76	0.08
600,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	567,027.94	0.07
700,000	SOCIETE GENERALE SA FL.R 21-29 12/06A	629,999.24	0.08
100,000	SOCIETE GENERALE SA FL.R 22-32 06/09A	103,876.82	0.01
300,000	SOGECAP SA FL.R 14-XX 18/02A14-49 29/12A	299,803.40	0.04
300,000	UNIBAIL-RODAMCO FL.R 18-XX 25/4A	293,356.20	0.04
600,000	UNIBAIL-RODAMCO FL.R 23-XX 03/10A	652,874.31	0.08
	Germany	**13,557,064.81**	**1.64**
900,000	ALLIANZ SE FL.R 17-47 06/07A	898,826.03	0.11
900,000	ALLIANZ SE FL.R 19-49 25/09A	805,815.55	0.10
600,000	ALLIANZ SE FL.R 22-38 07/09A	622,343.43	0.08
400,000	CMZB FRANCFORT FL.R 22-32 06/12A	429,915.75	0.05
600,000	CMZB FRANCFORT FL.R 23-30 18/01A	642,173.24	0.08
500,000	CMZB FR FL.R 22-28 21/03A	518,670.28	0.06
500,000	COMMERZBANK AG FL.R 20-30 05/12A	499,447.01	0.06
400,000	COMMERZBANK AG FL.R 21-31 29/12A	380,488.68	0.05
300,000	COMMERZBANK AG FL.R 22-27 14/09A	299,804.28	0.04
400,000	COMMERZBANK AG FL.R 23-33 05/10A	437,762.81	0.05
400,000	COMMERZBANK AKTIENG FL.R 23-29 25/03A	426,078.87	0.05
700,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	716,278.08	0.09
900,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	871,720.60	0.11
1,200,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	1,198,789.01	0.14
400,000	DEUTSCHE BANK AG FL.R 23-29 11/01A	425,218.39	0.05
500,000	DEUTSCHE BANK FL.R 22-30 05/09A	531,128.30	0.06
500,000	DEUTSCHE BK FL.R 24-28 12/07A	510,078.90	0.06
800,000	DEUTSCHE BK PARIS B FL.R 24-30 04/04A	820,222.66	0.10
300,000	DEUTSCHE BOERSE FL.R 22-48 23/06A	281,003.38	0.03
200,000	HAMBURG COMMERC FL.R 21-26 22/09A	193,323.56	0.02
200,000	INFINEON TECHNOLOGIES FL.R 19-XX 01/04A	196,027.40	0.02
500,000	MERCK KGAA FL.R 20-80 09/09A	481,398.08	0.06
900,000	MUNICH REINSURANCE FL.R 18-49 26/05A/05A	891,343.73	0.11
500,000	TALANX AG FL.R 17-47 05/12A	479,206.79	0.06
	Greece	**707,006.99**	**0.09**
600,000	EUROBANK SA FL.R 24-30 24/09A	604,412.73	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
100,000	PIRAEUS BANK FL.R 24-29 17/07A	102,594.26	0.01
	Hong Kong	**627,641.00**	**0.08**
700,000	AIA GROUP LTD FL.R 21-33 09/09A	627,641.00	0.08
	Hungary	**514,552.92**	**0.06**
500,000	RAIFFEISEN BANK FL.R 24-30 23/05A	514,552.92	0.06
	Ireland	**4,461,352.24**	**0.54**
700,000	AIB GROUP PLC FL.R 22-28 04/04A	686,587.02	0.08
620,000	AIB GROUP PLC FL.R 22-29 16/02A	670,597.12	0.08
500,000	AIB GROUP PLC FL.R 23-29 23/07A	525,190.27	0.06
400,000	BANK OF IRELAND GROUP FL.R 23-29 13/11A	421,771.50	0.05
850,000	BANK OF IRELAND GRP FL.R 21-27 10/05A	816,449.68	0.10
500,000	BANK OF IRELAND GRP FL.R 21-31 11/08A	482,337.95	0.06
500,000	BANK OF IRELAND GRP FL.R 22-33 01/03A	544,020.32	0.07
300,000	BANK OF IRELAND GRP FL.R 23-28 16/07A	314,398.38	0.04
	Italy	**13,797,077.65**	**1.67**
800,000	ASSICURAZ GENERALI FL.R 14-XX 21/11A	802,763.96	0.10
800,000	ASSICURAZ GENERALI FL.R 15-47 27/10A	843,812.40	0.10
600,000	ASSICURAZ GENERALI FL.R 16-48 08/06A	627,341.52	0.08
300,000	BANCA POP DI SONDRIO FL.R 21-27 13/07A	289,935.91	0.04
300,000	BANCA POPOLARE DI S FL.R 23-28 26/09A	318,662.14	0.04
300,000	BANCO BPM S.P.A. FL.R 24-30 09/09A	302,436.13	0.04
150,000	BANCO BPM SPA FL.R 22-28 21/01A	158,870.69	0.02
614,000	BANCO BPM SPA FL.R 24-30 17/01A	645,280.42	0.08
300,000	BPER BANCA FL.R 24-30 20/02A	311,586.60	0.04
400,000	CREDITO EMILIANO FL.R 23-30 26/03A	428,225.92	0.05
394,000	CREDITO EMILIANO SPA FL.R 22-28 19/01A	378,164.76	0.05
100,000	FINE BA FL.R 23-29 23/02A	104,868.34	0.01
500,000	FINECO BANK SPA FL.R 21-27 21/10A	474,347.68	0.06
200,000	ICCREA BANCA FL.R 22-27 20/09A	211,936.99	0.03
400,000	ICCREA BANCA FL.R 23-28 20/01A	431,763.52	0.05
300,000	ICCREA BANCA SPA FL.R 21-27 17/01A	295,730.00	0.04
300,000	MEDIOBANCABCA CREDI FL.R 24-30 04/07A	307,326.28	0.04
500,000	MEDIOBANCA FL.R 21-28 02/11A	468,482.68	0.06
410,000	MEDIOBANCA FL.R 22-29 07/02A	431,101.35	0.05
700,000	MEDIOBANCA FL.R 23-28 14/03A	729,232.31	0.09
300,000	MEDIOBANCA FL.R 23-30 01/02A	315,403.38	0.04
730,000	UNICREDIT FL.R 23-29 16/02A	758,416.37	0.09
700,000	UNICREDIT FL.R 23-29 17/01A	740,022.75	0.09
750,000	UNICREDIT FL.R 24-28 11/06A	764,562.68	0.09
750,000	UNICREDIT SPA FL.R 20-27 22/07A	740,723.98	0.09
700,000	UNICREDIT SPA FL.R 21-29 05/07A	646,803.89	0.08
770,000	UNICREDIT SPA FL.R 22-28 18/01A	737,871.60	0.09
500,000	UNICREDIT SPA FL.R 23-30 14/02A	531,403.40	0.06
	Japan	**996,840.62**	**0.12**
1,100,000	MIZUHO FINANCIAL GRP FL.R 21-29 06/09A	996,840.62	0.12
	Luxembourg	**853,452.19**	**0.10**
400,000	AROUNDTOWN FINANCE FL.R 24-XX 31/12A	339,586.89	0.04
300,000	AROUNDTOWN SA FL.R 21-XX 15/07A12A	245,905.59	0.03
300,000	GRAND CITY PROPERTIES FL.R 20-XX 09/06A	267,959.71	0.03
	Netherlands	**12,327,821.75**	**1.49**
400,000	ABN AMRO BANK NV FL.R 22-33 22/02A	417,780.86	0.05
150,000	ADECCO INTL FIN SERV FL.R 21-82 21/03A	138,389.95	0.02
300,000	ASR NEDERLAND NV FL.R 19-49 02/05A	291,149.61	0.04
600,000	COOPERATIEVE RABOBANK FL.R 20-28 05/05A	570,285.38	0.07
600,000	COOPERATIEVE RABOBANK FL.R 21-27 01/12A	568,674.48	0.07
500,000	ING GROEP NV FL.R 20-29 18/02A	454,093.45	0.05
1,100,000	ING GROEP NV FL.R 24-29 12/08A	1,128,173.15	0.14
1,000,000	ING GROEP NV FL.R 24-30 03/09A	1,012,039.92	0.12
900,000	ING GROEP NV FL.R 24-34 15/08A	920,571.54	0.11
800,000	ING GROUP NV FL.R 20-31 26/05A	782,976.10	0.09
1,000,000	ING GROUP NV FL.R 21-28 29/09A	924,759.66	0.11
800,000	ING GROUP NV FL.R 21-32 16/11A	741,530.48	0.09
1,100,000	ING GROUP NV FL.R 22-27 16/02A	1,073,727.82	0.13
1,000,000	ING GROUP NV FL.R 22-33 24/08A	1,014,995.90	0.12
700,000	NN GROUP NV FL.R 14-XX 15/07A	703,777.44	0.09
731,000	NN GROUP NV FL.R 17-48 13/01A	752,250.73	0.09
800,000	RABOBANK FL.R 23-29 25/04A	832,645.28	0.10
	Norway	**3,424,757.05**	**0.41**
900,000	DNB BANK ASA FL.R 22-27 21/09A-27	905,513.33	0.11
1,000,000	DNB BANK ASA FL.R 23-27 16/02A	1,009,196.65	0.12
400,000	DNB BANK ASA FL.R 23-28 19/07A	416,931.18	0.05
870,000	DNB BANK ASA FL.R 23-29 14/03A	902,314.59	0.11
200,000	SPAREBANK 1 SR-BANK FL.R 21-27 15/07A	190,801.30	0.02
	Poland	**860,656.86**	**0.10**
300,000	MBANK SPOLKA AKCY FL.R 24-30 27/09A	300,463.72	0.04
150,000	PKO BANK POLSKI FL.R 24-27 12/09A	150,859.51	0.02
400,000	PKO BANK POLSKI FL.R 24-29 18/06A	409,333.63	0.05
	Portugal	**1,000,957.10**	**0.12**
300,000	BC PORTUGUES FL.R 21-28 07/04A	291,194.06	0.04
400,000	NOVO BAN FL.R 3.5 24-29 09/03A	402,998.20	0.05
300,000	NOVO BAN FL.R 4-28 08/03A	306,764.84	0.04
	Romania	**420,585.05**	**0.05**
300,000	BANCA COMERCIALA ROM FL.R 23-27 19/05A	315,358.24	0.04
100,000	RAIFFEISEN BANK FL.R 23-27 12/10A	105,226.81	0.01
	Slovakia	**209,278.41**	**0.03**
200,000	SLOVENSKA SPORITELNA FL.R 23-28 04/10A	209,278.41	0.03
	Spain	**16,702,574.92**	**2.02**
700,000	ABANCA CORP BANCA FL.R 21-27 08/09A9A	666,942.08	0.08
200,000	ABANCA CORP BANCA FL.R 23-30 02/04A	219,225.61	0.03
300,000	ABANCA CORP BANCARIA FL.R 22-28 14/09A	317,611.84	0.04
700,000	BANCO DE BADELL FL.R 23-29 07/02A	745,236.69	0.09
500,000	BANCO DE BADELL FL.R 23-29 07/06A	533,669.31	0.06
300,000	BANCO DE BADELL FL.R 24-30 13/09A	312,318.70	0.04
300,000	BANCO DE CREDITO SO FL.R 24-30 03/09A	304,037.70	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	BANCO DE SABADELL FL.R 22-28 10/11A	530,849.81	0.06
400,000	BANCO DE SABADELL SA FL.R 20-27 11/09A	390,278.88	0.05
300,000	BANCO DE SABADELL SA FL.R 21-28 16/06A	284,258.95	0.03
500,000	BANCO DE SABADELL SA FL.R 23-29 08/09A	540,400.39	0.07
500,000	BANCO DE SABADELL SA FL.R 24-30 15/01A	517,866.25	0.06
800,000	BANCO SANTANDER ALL FL.R 24-30 09/01A	815,745.14	0.10
800,000	BANCO SANTANDER ALL FL.R 24-34 22/04A	833,069.57	0.10
600,000	BANCO SANTANDER FL.R 23-33 23/08A	639,196.57	0.08
1,100,000	BANCO SANTANDER FL.R 24-29 02/04A	1,102,511.77	0.13
700,000	BANCO SANTANDER SA FL.R 21-29 24/06A	641,834.21	0.08
400,000	BANCO SANTANDER SA FL.R 22-26 27/09A	402,071.64	0.05
400,000	BANKINTER SA FL.R 21-32 23/12A	374,531.21	0.05
900,000	BBVA SA FL.R 21-27 24/03A	865,347.52	0.10
500,000	CAIXABANK SA FL.R 20-26 18/11A11A	484,399.05	0.06
200,000	CAIXABANK SA FL.R 21-31 18/03A	193,051.24	0.02
1,100,000	CAIXABANK SA FL.R 22-28 21/01A	1,047,515.97	0.13
500,000	CAIXABANK SA FL.R 22-33 23/02A	537,673.55	0.06
500,000	CAIXABANK SA FL.R 23-27 16/05A	512,490.52	0.06
700,000	CAIXABANK SA FL.R 23-29 19/07A	744,648.35	0.09
400,000	IBERCAJA FL.R 23-27 07/06A	416,348.65	0.05
200,000	MAPFRE FL.R 17-27 31/03A	202,609.05	0.02
100,000	MAPFRE FL.R 18-48 07/09A	100,874.62	0.01
600,000	RED ELECTRICA FL.R 23-XX 07/08A	613,798.73	0.07
400,000	UNICAJA BANCO SA FL.R 21-26 01/12A	388,933.62	0.05
400,000	UNICAJA BANCO SA FL.R 23-29 21/02A	423,227.73	0.05
	Sweden	**2,801,875.81**	**0.34**
700,000	SWEDBANK AB FL.R 21-27 20/05A	671,135.67	0.08
539,000	SWEDBANK AB FL.R 22-32 23/08A	542,623.92	0.07
300,000	TELIA COMPANY AB FL.R 20-81 11/02A	288,082.43	0.03
900,000	TELIA COMPANY AB FL.R 22-82 21/12A	918,001.97	0.11
400,000	TELIA COMPANY AB FL.R 22-83 30/06A	382,031.82	0.05
	Switzerland	**8,185,342.97**	**0.99**
900,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	869,452.61	0.11
1,200,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	1,135,677.54	0.14
1,300,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	1,285,746.61	0.16
2,170,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	2,484,054.29	0.30
300,000	UBS GROUP AG FL.R 22-27 15/06A	298,546.34	0.04
600,000	UBS GROUP AG FL.R 22-30 15/06A	598,450.39	0.07
807,000	UBS GROUP AG FL.R 23-28 17/03A	836,147.81	0.10
700,000	UBS GROUP INC FL.R 21-26 03/11A	677,267.38	0.08
	United Kingdom	**13,901,530.15**	**1.68**
600,000	BARCLAYS PLC FL.R 22-27 31/01A	599,208.27	0.07
700,000	BARCLAYS PLC FL.R 22-28 28/01A	667,807.99	0.08
1,010,000	HSBC FL.R 23-28 10/03A	1,050,444.67	0.13
700,000	HSBC HOLDINGS PLC FL.R 21-29 24/09A	634,699.91	0.08
1,310,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	1,310,676.29	0.16
700,000	HSBC HOLDINGS PLC FL.R 22-32 16/11A	755,577.51	0.09
990,000	HSBC HOLDINGS PLC FL.R 24-30 25/09A	997,793.10	0.12
400,000	INVESTEC BANK PLC FL.R 21-27 17/02A	384,905.34	0.05
400,000	LLOYDS BANKING GROUP FL.R 22-30 24/08A	398,725.37	0.05
400,000	LLOYDS BANKING GROUP FL.R 23-29 11/01A	419,059.18	0.05
400,000	NATWEST GROUP FL.R 23-28 14/03A	415,971.38	0.05
400,000	NATWEST GROUP PLC FL.R 21-30 26/02A	360,643.48	0.04
564,000	NATWEST GROUP PLC FL.R 21-32 14/09A	524,922.20	0.06
700,000	NATWEST GROUP PLC FL.R 22-28 06/09A	721,309.24	0.09
700,000	NATWEST GROUP PLC FL.R 23-29 16/02A	736,400.03	0.09
400,000	NATWEST GROUP PLC FL.R 23-34 28/02A	429,024.18	0.05
500,000	SANTANDER UK GROUP FL.R 21-29 13/09A	452,337.43	0.05
675,000	SANTANDER UK GROUP FL.R 22-28 25/08A	683,172.08	0.08
100,000	SSE PLC FL.R 20-XX 14/07A	97,672.67	0.01
500,000	SSE PLC FL.R 22-XX 21/04A	498,750.00	0.06
560,000	STANDARD CHARTERED FL.R 17-27 03/10A	544,992.99	0.07
540,000	STANDARD CHARTERED FL.R 20-28 16/01A	514,564.48	0.06
200,000	STANDARD CHARTERED FL.R 21-29 17/11A	181,515.11	0.02
500,000	VIRGIN MONEY UK PLC FL.R 23-28 29/10A	521,357.25	0.06
	United States of America	**16,682,875.60**	**2.01**
600,000	BANK OF AMERICA CORP FL.R 17-27 04/05A	589,161.03	0.07
1,200,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	1,164,957.56	0.14
1,010,000	BANK OF AMERICA CORP FL.R 19-29 08/08A	921,294.93	0.11
600,000	BANK OF AMERICA CORP FL.R 19-30 09/05A	556,603.98	0.07
800,000	BANK OF AMERICA CORP FL.R 20-29 31/03A	818,003.26	0.10
391,000	BANK OF AMERICA CORP FL.R 21-28 24/05A	366,002.85	0.04
1,200,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	1,185,817.68	0.14
1,100,000	CITIGROUP INC FL.R 19-27 08/10A	1,048,147.33	0.13
700,000	CITIGROUP INC FL.R 22-28 22/09A	716,617.71	0.09
1,320,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	1,278,324.57	0.15
900,000	JPMORGAN CHASE CO FL.R 18-29 12/06A	865,037.19	0.10
1,130,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	1,100,899.20	0.13
800,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	754,919.23	0.09
1,650,000	JPMORGAN CHASE CO FL.R 22-30 23/03A	1,573,643.55	0.19
490,000	MORGAN STAN CAP SERV FL.R 22-28 25/10A	516,916.19	0.06
700,000	MORGAN STANLEY FL.R 17-26 23/10A	687,214.63	0.08
1,300,000	MORGAN STANLEY FL.R 20-29 26/10A	1,173,013.19	0.14
1,300,000	MORGAN STANLEY FL.R 23-29 03/03A	1,366,301.52	0.17
Other transferable securities		**37,344,407.94**	**4.51**
Bonds		**24,458,977.47**	**2.95**
	Australia	**1,531,452.44**	**0.18**
500,000	APTA INFRASTRUCTURE 0.75 21-29 15/03A	449,051.06	0.05
400,000	MACQUARIE GROUP LTD 0.943 22-29 19/01A	365,545.67	0.04
360,000	TOYOTA FINANCE 0.4400 22-28 13/01A	332,453.50	0.04
300,000	TRANSURBAN FINANCE 1.75 17-28 29/03A	288,544.77	0.03
100,000	WESTPAC BANKING CORP 0.875 16-27 17/04A	95,857.44	0.01
	Canada	**293,422.52**	**0.04**

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	GREAT WEST LIFECO 1.75 16-26 07/12A	293,422.52	0.04
	Czech Republic	**91,980.19**	**0.01**
100,000	RAIFFEISENBANK AS 1 21-28 09/06A	91,980.19	0.01
	Denmark	**1,023,728.42**	**0.12**
500,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	511,856.75	0.06
490,000	PANDORA 4.5 23-28 10/04A	511,871.67	0.06
	Estonia	**403,359.53**	**0.05**
400,000	AKTSIASELTS LUMINOR 4.042 24-27 10/09A	403,359.53	0.05
	Finland	**2,006,940.52**	**0.24**
350,000	KOJAMO PLC 2 22-26 31/03A	342,982.54	0.04
500,000	OP CORPORATE BANK 4.0 23-28 13/06A	521,568.77	0.06
300,000	OP CORPORATE BANK PL 0.6 20-27 16/01A	284,758.68	0.03
310,000	OP CORPORATE BANK PLC 4.125 22-27 18/04A	320,769.23	0.04
600,000	UPM KYMMENE CORP 0.125 20-28 19/11A	536,861.30	0.06
	France	**4,462,773.57**	**0.54**
400,000	CREDIT MUTUEL ARKEA 0.375 19-28 03/10A	361,231.67	0.04
800,000	ESSILORLUXOTTICA 2.875 24-29 05/03A	804,638.20	0.10
400,000	GROUPE DES ASSURANCE 3.75 24-29 30/04A	407,831.16	0.05
200,000	IMERYS 1.875 16-28 31/03A	191,337.06	0.02
400,000	KERING SA 3.625 23-27 05/09A	409,403.03	0.05
100,000	LEGRAND SA 1 18-26 06/03A	97,725.41	0.01
500,000	MICHELIN LUXEMBOURG 1.75 15-27 28/05A	487,087.42	0.06
600,000	STE DES AUTO DU SUD 1.375 18-28 27/06A	571,485.83	0.07
600,000	TELEPERFORMANCE 5.2500 23-28 22/11A	628,715.80	0.08
500,000	UNIBAIL RODAMCO SE 3.5 24-29 11/09A	503,317.99	0.06
	Germany	**1,323,120.23**	**0.16**
600,000	COMMERZBANK 1.5 18-28 28/08A	575,017.13	0.07
340,000	DEUTSCHE LUFTHANSA A 3.625 24-28 03/09A	342,247.70	0.04
400,000	INFINEON TECHNOLOGIE 3.375 24-27 26/02A	405,855.40	0.05
	Italy	**356,223.05**	**0.04**
400,000	TERNA SPA 0.375 21-29 23/06A	356,223.05	0.04
	Japan	**662,966.85**	**0.08**
690,000	NIDEC CORP 0.046 21-26 30/03A	662,966.85	0.08
	Luxembourg	**265,568.51**	**0.03**
300,000	TYCO ELECTRONICS GRO 0 21-29 16/02A	265,568.51	0.03
	Netherlands	**6,139,398.38**	**0.74**
400,000	ABB FINANCE BV 3.125 24-29 15/01A	404,999.68	0.05
600,000	ALLIANZ FIN.II 0.875 19-26 15/01A	585,830.18	0.07
560,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	566,907.32	0.07
200,000	CITYCON TREASURY BV 6.5 24-29 06/03A	211,619.56	0.03
400,000	CTP NV 1.25 21-29 21/06A	358,853.31	0.04
500,000	DAIMLER INTL FI 1.5000 18-27 09/02A	486,518.45	0.06
400,000	DSV PANALPINA FINANC 3.5 24-29 26/06A	406,372.15	0.05
300,000	MADRILENA RED DE GAS 2.25 17-29 11/04A	283,120.93	0.03
200,000	PACCAR FINANCIAL EUR 3.0 24-27 29/08A	201,715.75	0.02
800,000	RABOBANK 3.913 23-26 03/11A	820,565.73	0.10
700,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	710,539.82	0.09
478,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	480,855.82	0.06
320,000	WOLTERS KLUWER NV 3.25 24-29 18/03A	324,883.60	0.04
300,000	WPC EUROBOND BV 2.2500 18-26 09/04A	296,616.08	0.04
	New Zealand	**903,287.83**	**0.11**
1,000,000	ASB FINANCE LTD 0.25 21-28 08/09A	903,287.83	0.11
	Portugal	**417,190.28**	**0.05**
400,000	GALP GAS NATURAL DIS 4.875 23-28 03/07A	417,190.28	0.05
	Sweden	**2,031,398.62**	**0.25**
807,000	SKANDINAVISKA ENSKIL 0.375 21-28 21/06A	735,490.85	0.09
100,000	SKF AB 1.2500 18-25 17/09A	98,151.57	0.01
650,000	SVENSKA HANDELSBANKE 3.875 23-27 10/05A	668,547.87	0.08
520,000	VOLVO TREASURY AB 3.875 23-26 29/08A	529,208.33	0.06
	United Kingdom	**1,762,595.29**	**0.21**
500,000	SSE PLC 0.875 17-25 06/09A	490,741.37	0.06
490,000	WESTPAC SEC NZ 0.4270 21-26 14/12A	465,663.82	0.06
600,000	WPP FINANCE 2013 3.625 24-29 12/09A	611,046.09	0.07
200,000	YORKSHIRE BUILDING S 0.625 20-25 21/09A	195,144.01	0.02
	United States of America	**783,571.24**	**0.09**
300,000	AMERICAN HONDA FIN 3.75 23-27 25/10A	307,397.96	0.04
500,000	JOHNSON AND JOHNSON 1.15 16-28 20/11A	476,173.28	0.06
Floating rate notes		**12,885,430.47**	**1.56**
	Australia	**923,090.72**	**0.11**
900,000	CW BK AUST FL.R 24-34 04/06A	923,090.72	0.11
	Austria	**434,262.71**	**0.05**
400,000	BAWAG GROUP FL.R 23-34 24/02A	434,262.71	0.05
	Belgium	**374,127.92**	**0.05**
400,000	ARGENTA BANQUE EPARGNE FL.R 22-29 08/02A	374,127.92	0.05
	Czech Republic	**202,327.59**	**0.02**
200,000	MONETA MONEY BANK FL.R 24-30 11/09A	202,327.59	0.02
	Denmark	**1,209,392.66**	**0.15**
700,000	JYSKE BANK DNK FL.R 21-26 02/09A	680,118.39	0.08
500,000	JYSKE BANK DNK FL.R 23-29 10/11A	529,274.27	0.06
	Germany	**923,428.82**	**0.11**
900,000	DEUTSCHE BANK AKT FL.R 24-30 15/01A	923,428.82	0.11
	Greece	**411,283.36**	**0.05**
400,000	NATL BANK OF GREECE FL.R 24-29 29/01A	411,283.36	0.05
	Hungary	**1,337,190.51**	**0.16**
500,000	OTP BANK FL.R 23-27 05/10A	519,863.42	0.06
500,000	OTP BANK FL.R 24-29 31/01A	512,445.21	0.06
300,000	OTP BANK PLC FL.R 24-28 12/06A	304,881.88	0.04
	Italy	**722,691.00**	**0.09**
400,000	BANCA POPOLARE DI S FL.R 24-30 04/06A	410,878.48	0.05
300,000	ICCREA BANCA FL.R 24-30 05/02A	311,812.52	0.04
	Japan	**404,232.33**	**0.05**
400,000	MIZUHO FINANCIAL GROUP FL.R 24-30 27/08A	404,232.33	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	Netherlands	**506,908.31**	**0.06**
500,000	COOPERATIEVE RABOBANK FL.R 22-32 30/11A	506,908.31	0.06
	Norway	**745,257.50**	**0.09**
500,000	DNB BANK A FL.R 23-29 01/11A	530,394.71	0.06
204,000	DNB BANK ASA FL.R 23-33 13/09A	214,862.79	0.03
	Spain	**1,506,950.05**	**0.18**
200,000	BANKINTER SA FL.R 23-30 03/05A	210,707.91	0.03
500,000	BBVA SA FL.R 23-33 15/09A	535,205.94	0.06
700,000	CAIXABANK SA FL.R 23-34 30/05A	761,036.20	0.09
	Sweden	**635,904.09**	**0.08**
100,000	SKANDINAVISKA ENSKI FL.R 23-33 17/08A	105,060.28	0.01
500,000	SVENSKA HANDELSBANKE FL.R 23-34 16/08A	530,843.81	0.06
	United Kingdom	**614,865.45**	**0.07**
500,000	LLOYDS BANK GROUP FL.R 24-34 05/04A	512,244.10	0.06
100,000	NATIONWIDE BUILDING FL.R 24-34 16/04A	102,621.35	0.01
	United States of America	**1,933,517.45**	**0.23**
900,000	JPM CHASE FL.R 24-28 06/06A	917,588.91	0.11
990,000	MORGAN STANLEY FL.R 24-30 21/03A	1,015,928.54	0.12
Total securities portfolio		**816,091,762.72**	**98.57**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,195,104,814.05**	**97.53**
Bonds		**2,795,961,126.28**	**85.35**
	Australia	**53,411,762.52**	**1.63**
350,000	AIRSERVICE AUSTRALIA 5.4 22-28 15/11S	251,356.62	0.01
200,000	ANZ BANKING GROUP 2.57 20-35 25/11S	173,250.55	0.01
100,000	APA INFRASTRUCTURE 1.25 21-33 15/03A	91,723.60	0.00
200,000	APT PIPELINES 144A 4.25 17-27 15/07S	199,744.47	0.01
100,000	AUSGRID FINANCE PTY 4.35 18-28 01/08S	98,998.14	0.00
100,000	AUSNET SERVICES HOLD 1.625 21-81 11/03A	106,283.80	0.00
50,000	AUSNET SERVICES HOLD 4.2 18-28 21/08S	33,871.04	0.00
250,000	AUST NZ BANKI 5.0000 24-26 18/03S	253,217.44	0.01
2,181,000	AUSTRALIA 0.25 20-25 21/11S	1,453,796.18	0.04
3,110,000	AUSTRALIA 0.50 20-26 21/09S	2,031,785.06	0.06
1,937,000	AUSTRALIA 1.00 20-31 21/11S	1,108,222.74	0.03
1,951,000	AUSTRALIA 1.25 20-32 21/05S	1,120,452.65	0.03
1,969,000	AUSTRALIA 1.50 19-31 21/06S	1,182,115.52	0.04
828,000	AUSTRALIA 1.75 20-51 21/06S	324,411.63	0.01
1,356,000	AUSTRALIA 1.75 21-32 21/11S	799,873.34	0.02
1,890,000	AUSTRALIA 1 19-30 21/12S	1,113,640.91	0.03
1,558,000	AUSTRALIA 2.25 15-28 21/04S	1,033,967.78	0.03
2,321,000	AUSTRALIA 2.50 18-30 21/05S	1,514,475.65	0.05
778,000	AUSTRALIA 2.75 14-35 21/06S	480,035.70	0.01
1,549,000	AUSTRALIA 2.75 15-27 21/11S	1,049,872.19	0.03
2,401,000	AUSTRALIA 2.75 16-28 21/11S	1,615,165.95	0.05
2,104,000	AUSTRALIA 2.75 17-29 21/11S	1,400,146.31	0.04
671,000	AUSTRALIA 2.75 18-41 21/05S	377,518.83	0.01
475,000	AUSTRALIA 3.00 16-47 21/03S	258,276.67	0.01
1,965,000	AUSTRALIA 3.25 12-29 21/04S	1,344,271.14	0.04
87,000	AUSTRALIA 3.25 15-39 21/06S	53,905.59	0.00
1,079,000	AUSTRALIA 3.5 23-34 21/12S	717,389.38	0.02
637,000	AUSTRALIA 3.75 14-37 21/04S	427,001.29	0.01
1,102,000	AUSTRALIA 3.75 22-34 21/05S	750,944.61	0.02
1,221,000	AUSTRALIA 3 22-33 21/11S	785,183.48	0.02
2,365,000	AUSTRALIA 4.25 13-26 21/04S	1,655,517.84	0.05
1,106,000	AUSTRALIA 4.25 24-34 21/06S	783,979.34	0.02
600,000	AUSTRALIA 4.25 24-35 21/12S	424,046.23	0.01
1,232,000	AUSTRALIA 4.50 13-33 21/04S	890,118.39	0.03
1,802,000	AUSTRALIA 4.75% 21-04-27	1,286,669.66	0.04
30,000	AUSTRALIAN CAPITAL 2.5 16-26 21/05S	20,334.49	0.00
120,000	AUSTRALIAN CAPITAL 2.5 22-32 22/10S	71,870.92	0.00
100,000	AUSTRALIAN CAPITAL 4.5 23-34 23/10S	67,387.57	0.00
420,000	AUSTRALIAN CAPI TER 1.75 21-30 17/05S	255,420.51	0.01
250,000	AUSTRALIA NEW ZEA BA 4.675 23-26 15/06S	252,723.98	0.01
100,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	112,660.96	0.00
390,000	AUSTRALIAN GOVE 4.7500 23-54 21/06S	277,848.64	0.01
100,000	BARRICK PD AUSTRALIA 5.95 09-39 15/10S0S	107,724.22	0.00
100,000	BHP BILL FIN 5.25 23-30 08/09S	105,472.39	0.00
100,000	BHP BILLITON FI 5.2500 23-33 08/09S	104,755.26	0.00
100,000	BHP BILLITON FINANCE 3.25 12-27 24/09A	112,835.12	0.00
100,000	BHP BILLITON FINANCE 4.30 12-42 25/09A	116,560.07	0.00
100,000	BHP BILLITON FIN REGS 3.125 13-33 29/04A	109,138.04	0.00
100,000	BHP BILLITON FIN USA 4.75 23-28 28/02S	102,031.09	0.00
150,000	BHP BILLITON FIN USA 5.00 13-43 30/09S	150,019.93	0.00
100,000	BHP BILLITON FIN USA 5.25 23-26 08/09S	102,190.62	0.00
50,000	CIMIC FINANCE U 7.0000 24-34 25/03S	53,682.36	0.00
100,000	COMM BK AUSTRALIA 1.625 16-31 10/02A	104,358.90	0.00
100,000	COMMONWEALTH BANK 1.8750 21-31 15/09S	85,588.23	0.00
200,000	COMMONWEALTH BANK 3.743 19-39 12/09S	171,041.56	0.01
200,000	COMMONWEALTH BANK 3.784 22-32 14/03S	185,341.04	0.01
100,000	COMMONWEALTH BANK 3 12-26 04/09A	130,478.21	0.00
100,000	COMMONWEALTH BANK AUST 3.90 17-47 12/07S	85,731.03	0.00
100,000	COMMONWEALTH BANK OF 0.875 19-29 19/02A	103,689.27	0.00
100,000	COMMONWEALTH BANK OF 3.9 18-28 16/03S	99,698.10	0.00
250,000	CW BANK AUST 4.4 22-27 18/08S	174,034.43	0.01
200,000	CWTH BANK AUSTRALIA 2.688 21-31 11/03S	175,562.26	0.01
360,000	HOUSING NEW ZEALAND 4.422 22-27 15/10S	233,209.28	0.01
100,000	INTERNATIONAL FINANCE 3.600 22-26 02/24S	68,955.42	0.00
100,000	INTERNATIONAL FINANCE 3.635 18-33 26/08S	64,994.87	0.00
70,000	LEND LEASE FINANCE L 3.4 20-27 27/10S	45,611.94	0.00
200,000	MACQUARIE BANK 6.798 23-33 18/01S	219,815.84	0.01
50,000	MACQUARIE BANK LIMIT 5.208 23-26 15/06S	50,798.32	0.00
100,000	MACQUARIE BANK LIMIT 5.391 23-26 07/12S	102,686.30	0.00
200,000	MACQUARIE GROUP 4.7471 23-30 23/01A	238,431.78	0.01
100,000	MACQUARIE GROUP LTD 0.35 20-28 03/12A	102,005.22	0.00
200,000	MACQUARIE GROUP LTD 5.033 18-30 15/01S	203,319.05	0.01
100,000	MACQUARIE GROUP LTD 6.255 23-34 07/12S	108,701.45	0.00
100,000	NATIONAL AUSTRALIA BK 6.322 22-32 03/08S	71,883.18	0.00
100,000	NATL AUSTRALIA BANK 0.75 19-26 30/01A	108,971.92	0.00
100,000	NATL AUSTRALIA BANK 1.125 19-31 20/05A	101,453.55	0.00
100,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	109,361.47	0.00
250,000	NATL AUSTRALIA BANK 2.332 20-30 21/08S	217,718.19	0.01
200,000	NATL AUSTRALIA BANK 2 .347 22-29 30/08A	220,608.86	0.01
200,000	NATL AUSTRALIA BANK 2.9 22-27 25/02S	134,444.91	0.00
170,000	NATL AUSTRALIA BANK 3.2627 23-26 13/02A	191,504.98	0.01
150,000	NATL AUSTRALIA BANK 4.628 22-27 22/11S	153,131.84	0.00
200,000	NATL AUSTRALIA BANK 4.85 24-29 22/03S	141,319.85	0.00
250,000	NATL AUSTRALIA BANK 6.429 23-33 12/01S	272,636.30	0.01
200,000	NBN CO LTD 1.45 21-26 05/05S	191,354.88	0.01
100,000	NBN CO LTD 1 20-25 03/12S	66,591.85	0.00
200,000	NBN CO LTD 6.0000 23-33 06/10S	218,698.09	0.01
100,000	NE TERRITORY TSY 2.75 19-27 21/04S	67,543.52	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	NE TERRITORY TSY 3.75 18-33 21/04S	127,588.26	0.00
200,000	NEWCREST FINANCE PRO 5.3 24-26	202,527.87	0.01
200,000	NEWCREST FINANCE PROP 5.35 24-34 15/03S	209,752.77	0.01
100,000	NEWCREST FINANCE PROPE 4.2 24-50 13/05S	88,814.85	0.00
240,000	NEW SOUTH WALES 1.25 20-30 20/11S	140,342.43	0.00
100,000	NEW SOUTH WALES 2.25 20-42 20/05S	45,715.77	0.00
400,000	NEW SOUTH WALES TREA 4.25 23-36 20/02S	261,197.31	0.01
100,000	NEW SOUTH WALES TREA 4.75 24-35 20/09S	68,732.29	0.00
200,000	NEW SOUTH WALES TREA 4.75 24-37 20/02S	135,214.05	0.00
700,000	NEW SOUTH WALES TREA TSY 1.5 20-32 20/02	396,569.58	0.01
600,000	NEW SOUTH WALES TREA TSY 1.75 21-34 20/0	322,218.38	0.01
260,000	NEW SOUTH WALES TREA TSY 2.25 20-40 20/1	122,466.89	0.00
310,000	NEW SOUTH WALES TREA TSY 2.25 20-41 07/0	144,399.96	0.00
100,000	NEW SOUTH WALES TREA TSY 2.45 20-50 24/0	40,111.82	0.00
250,000	NEW SOUTH WALES TREA TSY 2.5 22-32 22/11	150,197.73	0.00
620,000	NEW SOUTH WALES TREA TSY 2 19-31 20/03S	374,981.50	0.01
612,000	NEW SOUTH WALES TREA TSY 2 20-33 08/03S	348,281.35	0.01
390,000	NEW SOUTH WALES TREA TSY 3 16-27 20/05S	265,234.76	0.01
750,000	NEW SOUTH WALES TREA TSY 3 16-28 20/03S	506,227.76	0.02
455,000	NEW SOUTH WALES TREA TSY 3 16-30 20/02S	298,816.10	0.01
430,000	NEW SOUTH WALES TREA TSY 3 17-29 20/04S	286,316.47	0.01
446,000	NEW SOUTH WALES TREA TSY 4.75 22-35 20/0	307,779.62	0.01
113,000	NEW SOUTH WALES TSY 3.00 18-28 15/11S	75,748.52	0.00
200,000	NEW WALES TREASURY 4.00 14-26 20/05S	139,047.30	0.00
200,000	NORTHERN TERRITORY T 5.25 24-34 21/03S	140,686.56	0.00
100,000	QUEENSLAND TREASURY 1.25 20-31 10/03S	57,606.91	0.00
100,000	QUEENSLAND TREASURY 1.5 21-32 02/03S	56,529.38	0.00
540,000	QUEENSLAND TREASURY 1.5 21-32 20/08S	300,700.37	0.01
324,000	QUEENSLAND TREASURY 1.75 19-31 21/08S	190,353.50	0.01
200,000	QUEENSLAND TREASURY 1.75 20-34 20/07S	106,229.59	0.00
250,000	QUEENSLAND TREASURY 2.25 20-40 16/04S	119,215.37	0.00
80,000	QUEENSLAND TREASURY 2.25 20-41 20/11S	36,910.83	0.00
53,000	QUEENSLAND TREASURY 2.50 19-29 06/03S	34,617.38	0.00
355,000	QUEENSLAND TREASURY 2.75 16-27 20/08S	239,319.81	0.01
215,000	QUEENSLAND TREASURY 2 21-33 22/08S	120,644.29	0.00
285,000	QUEENSLAND TREASURY 3.25 15-26 21/07S	195,673.72	0.01
678,000	QUEENSLAND TREASURY 3.25 16-28 21/07S	460,209.00	0.01
234,000	QUEENSLAND TREASURY 3.25 18-29 21/08S	156,838.66	0.00
659,000	QUEENSLAND TREASURY 3.50 17-30 21/08S	441,175.88	0.01
25,000	QUEENSLAND TREASURY 4.2 17-47 20/02S	14,942.87	0.00
100,000	QUEENSLAND TREASURY 4.5 23-35 22/08S	67,285.15	0.00
200,000	QUEENSLAND TREASURY 4.75 24-34 02/02S	139,725.79	0.00
300,000	QUEENSLAND TREASURY 5.2500 23-36 21/07S	213,514.06	0.01
19,000	QUEENSLAND TREASURY 6.5 08-33 14/03S	14,907.59	0.00
200,000	QUEENSLAND TREASURY COR 4.5 23-33 09/03S	138,214.80	0.00
200,000	RE1 LIMITED 5.125 20-80 24/09S	198,491.20	0.01
100,000	RIO TINTO FIN USA 2.7500 21-51 02/11S	67,525.97	0.00
100,000	RIO TINTO FIN USA 5.20 10-40 02/11S	103,586.50	0.00
200,000	ROYAL BANK OF CANADA 4.5 22-27 13/07S	139,639.62	0.00
150,000	SANTOS FINANCE 6.8750 23-33 19/09S	165,105.79	0.01
100,000	SANTOS FINANCE LTD 3.649 21-31 29/04S	90,921.76	0.00
100,000	SCENTRE GROUP TRUST 1.75 18-28 11/04A	106,611.24	0.00
100,000	SCENTRE GROUP TRUST 4.375 20-30 28/05S	99,179.23	0.00
200,000	SGSP AUSTRALIA ASS 3.25 16-26 29/07S	195,774.75	0.01
100,000	SOUTH AUSTRALIAN GOV 4.5 24-31 23/05S	70,229.94	0.00
520,000	SOUTH AUSTRALIAN GOVER 4.75 23-38 24/05S	348,833.15	0.01
200,000	STH AUSTRALIA FIN AUTH 1.75 19-32 24/05S	114,535.16	0.00
200,000	STH AUSTRALIA FIN AUTH 2.75 19-30 24/05S	129,254.70	0.00
150,000	STH AUSTRALIA FIN AUTH 2 21-36 23/05S	76,540.17	0.00
191,000	STH AUSTRALIA FIN AUTH 3 16-26 20/07S	130,570.02	0.00
10,000	STH AUSTRALIA FIN AUTH 3 17-27 20/09S	6,780.59	0.00
100,000	STH AUSTRALIA FIN AUTH 3 18-28 24/05S	67,382.13	0.00
200,000	SYDNEY AIRPORT FINAN 4.375 23-33 03/05A	236,897.32	0.01
421,000	TASMANIAN PUBLIC 2.0000 19-30 24/01S	262,242.62	0.01
40,000	TASMANIAN PUBLIC 3.2500 18-28 24/01S	27,198.66	0.00
50,000	TASMANIAN PUBLIC FIN 2.25 21-32 22/01S	29,949.36	0.00
100,000	TASMANIAN PUBLIC FIN 3.25 15-26 19/02S	68,724.30	0.00
100,000	TASMANIAN PUBLIC FIN 4.0 23-99 01/01S	65,492.36	0.00
192,000	TASMANIAN PUBLIC FIN 4.75 23-31 21/01S	136,519.34	0.00
100,000	TELSTRA CORP LTD 1.125 16-26 14/04A	108,967.48	0.00
200,000	TELSTRA CORP LTD 4.0 17-27 19/04S	137,557.02	0.00
100,000	TRANSURBAN FINANCE 1.45 19-29 16/05A	104,034.14	0.00
200,000	TRANSURBAN FINANCE 4.125 15-26 02/02S	198,898.75	0.01
150,000	TRANSURBAN FINANCE C 2.45 20-31 16/09S	130,323.88	0.00
200,000	TREASURY CORP VICTORIA 2.0 20-37 20/11S	96,640.51	0.00
200,000	TREASURY CORP VICTORIA 5.25 24-38 15/09S	139,402.19	0.00
300,000	TSY CORP OF VICTORIA 0.5 21-25 20/11S	200,156.36	0.01
1,228,000	TSY CORP OF VICTORIA 1.25 20-27 19/11S	786,967.06	0.02
677,000	TSY CORP OF VICTORIA 1.5 20-30 20/11S	399,731.09	0.01
868,000	TSY CORP OF VICTORIA 1.5 20-31 10/09S	497,536.53	0.02
370,000	TSY CORP OF VICTORIA 2.25 19-34 20/11S	203,017.51	0.01
70,000	TSY CORP OF VICTORIA 2.25 19-41 20/11S	31,861.13	0.00
668,000	TSY CORP OF VICTORIA 2.25 21-33 15/09S	379,951.43	0.01
250,000	TSY CORP OF VICTORIA 2.4 20-50 18/08S	97,448.32	0.00
400,000	TSY CORP OF VICTORIA 2.5 19-29 22/10S	257,361.23	0.01
200,000	TSY CORP OF VICTORIA 2 21-35 17/09S	103,965.73	0.00
367,000	TSY CORP OF VICTORIA 3 15-28 20/10S	245,658.59	0.01
400,000	TSY CORP OF VICTORIA 4.25 13-32 20/12S	271,056.49	0.01
420,000	TSY CORP OF VICTORIA 4.75 22-36 15/09S	283,487.72	0.01
350,000	TSY CORP OF VICTORIA 5.5 11-26 17/11S	250,832.75	0.01
100,000	VICINITY CENTRE 3.375 16-26 04/07A	130,934.18	0.00
135,000	WEST AUSTRALIAN TSY 3.25 18-28 20/07S	91,707.43	0.00
143,200	WEST AUSTRALIAN TSY 3 16-27 21/10S	97,137.68	0.00
138,000	WEST AUSTRL TREASUR 2.75 19-29 24/07S	90,638.18	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	WESTERN AUSTRALIAN 1.75 20-31 22/10S	58,716.90	0.00
200,000	WESTERN AUSTRALIAN T 2.0 19-34 24/10S	109,529.06	0.00
100,000	WESTERN AUSTRALIAN T 4.25 23-33 20/07S	68,413.68	0.00
100,000	WESTERN AUSTRALIAN T 4.5 24-32 21/07S	69,934.49	0.00
200,000	WESTERN AUSTRALIAN TRY 3.00 17-26 21/10S	136,584.39	0.00
200,000	WESTERN AUST TR 1.5000 21-30 22/10S	119,408.02	0.00
100,000	WESTFIELD REGS 2.625 17-29 30/03A	119,658.07	0.00
100,000	WESTPAC BANKING 1.45 18-28 17/07A	106,352.68	0.00
200,000	WESTPAC BANKING 2.85 16-26 13/05S	196,352.94	0.01
100,000	WESTPAC BANKING 3.703 23-26 16/01A	112,576.25	0.00
400,000	WESTPAC BANKING 4.184 23-28 22/05S	403,125.64	0.01
100,000	WESTPAC BANKING 4.7 24-26 15/12S	70,054.29	0.00
100,000	WESTPAC BANKING 5.0 24-29 15/01S	71,001.24	0.00
100,000	WESTPAC BANKING 5.457 22-27 18/11S	104,115.87	0.00
200,000	WESTPAC BANKING CORP 0.01 21-28 22/09A	201,603.18	0.01
100,000	WESTPAC BANKING CORP 0.375 19-26 02/04A	108,085.99	0.00
200,000	WESTPAC BANKING CORP 1.15 21-26 03/06S	190,641.70	0.01
50,000	WESTPAC BANKING CORP 2.963 20-40 16/11S	37,753.63	0.00
100,000	WESTPAC BANKING CORP 3.799 23-30 17/01A	116,683.07	0.00
100,000	WOODSIDE FINANCE 4.50 19-29 04/03S	99,165.54	0.00
	Austria	**19,861,426.42**	**0.61**
779,000	AUSTRIA 0.00 20-30 20/02A	767,862.61	0.02
847,000	AUSTRIA 0.00 21-31 20/02A	811,166.34	0.02
405,000	AUSTRIA 0.25 21-36 20/10A	335,076.46	0.01
1,032,000	AUSTRIA 0.50 17-27 20/04A	1,105,943.56	0.03
630,000	AUSTRIA 0.5 19-29 20/02A	652,726.54	0.02
235,000	AUSTRIA 0.70 21-71 20/04A	123,133.45	0.00
858,000	AUSTRIA 0.75 16-26 20/10A	931,490.00	0.03
619,000	AUSTRIA 0.75 18-28 20/02A	658,961.63	0.02
487,000	AUSTRIA 0.75 20-51 20/03A	324,368.49	0.01
208,000	AUSTRIA 0.85 20-20 30/06A	108,949.74	0.00
566,000	AUSTRIA 0.9 22-32 20/02A	564,286.31	0.02
267,000	AUSTRIA 0 20-40 20/10U	187,479.16	0.01
564,000	AUSTRIA 0 22-28 20/10A	575,756.55	0.02
616,000	AUSTRIA 1.20 15-25 20/10A	678,668.57	0.02
420,000	AUSTRIA 1.50 16-47 20/02A	354,623.97	0.01
168,000	AUSTRIA 1.50 16-86 02/11A	116,374.09	0.00
330,000	AUSTRIA 1.85 22-49 23/05A	294,809.21	0.01
295,000	AUSTRIA 2.10 17-17 20/09A	258,932.03	0.01
598,000	AUSTRIA 2.40 13-34 23/05A	654,409.66	0.02
185,000	AUSTRIA 2.5 24-29 20/10A	208,356.74	0.01
269,000	AUSTRIA 2.90 23-29 23/05A	308,779.43	0.01
778,000	AUSTRIA 2.9 23-33 20/02A	889,276.93	0.03
376,000	AUSTRIA 2.9 24-34 20/02A	428,864.88	0.01
352,000	AUSTRIA 2 22-26 15/07A	391,619.95	0.01
453,000	AUSTRIA 3.15 12-44 20/06A	516,738.28	0.02
199,000	AUSTRIA 3.15 23-53 20/10A	225,969.13	0.01
215,000	AUSTRIA 3.2 24-39 15/07A	248,106.80	0.01
284,000	AUSTRIA 3.45 23-30 20/10A	335,602.08	0.01
212,000	AUSTRIA 3.80 12-62 26/01A	277,293.91	0.01
724,000	AUSTRIA 4.15 06-37 15/03A	920,161.58	0.03
423,000	AUSTRIA 4.85 09-26 15/03A	489,305.56	0.01
100,000	AUTOBAHN FINANZ 2.75 12-32 11/06A	113,153.64	0.00
200,000	AUTOBAHN FINANZIER 2.125 22-28 13/09A	221,966.58	0.01
100,000	BAWAG BK 2.0 22-32 25/08A	105,102.04	0.00
100,000	BAWAG BK 3.125 23-29 12/01A	113,849.69	0.00
100,000	BAWAG BK 3.125 24-31 27/02A	114,679.02	0.00
100,000	BAWAG P.S.K. BANK FU 0.01 20-28 21/01A	102,643.30	0.00
100,000	BAWAG P.S.K. BANK FUER 3.0 22-27 17/05A	112,836.82	0.00
200,000	ERSTE GR BK 0.5 22-37 12/01A	166,747.34	0.01
100,000	ERSTE GR BK 3.25 23-29 10/01A	114,603.99	0.00
200,000	ERSTE GROUP BANK 3.125 23-27 14/10A	227,323.23	0.01
100,000	ERSTE GROUP BANK AG 0.05 20-25 16/09A	108,566.64	0.00
100,000	ERSTE GROUP BANK AG 0.875 20 27 13/05A	106,964.94	0.00
100,000	HYPO NOE GRUPPE 3.625 23-26 02/03A	113,032.04	0.00
200,000	HYPO NOE GRUPPE BANK 4.0 23-27 01/02A	227,950.91	0.01
100,000	HYPO NOE LANDESBANK 0.01 20-27 19/05A	104,222.26	0.00
100,000	HYPO NOE LANDESBANK FU 3.25 23-28 19/04A	113,877.64	0.00
100,000	HYPO TIROL BANK 0.0100 19-26 19/10A	105,935.40	0.00
100,000	OEBB-INFRASTRUCKTUR 2.25 14-29 28/05A	110,939.01	0.00
62,000	OEBB-INFRASTRUCKTUR 3.375 12-32 18/05A	73,106.67	0.00
22,000	OEBB-INFRASTRUCKTUR 3 13-33 24/10A	25,334.90	0.00
50,000	OESTER.KONTROLLBK 2.875 05-30 25/02A	66,257.31	0.00
150,000	OESTERREICHISCHE KON 0.375 20-25 17/09S	144,739.61	0.00
42,000	OESTERREICHISCHE KON 4.125 23-26 20/01S	42,068.81	0.00
200,000	OESTERREICHISCHE KON 4.125 24-29 18/01S	203,286.59	0.01
105,000	OESTERREICHISCHE KON 4.25 23-28 01/03S	106,927.25	0.00
92,000	OESTERREICHISCHE KON 4.625 22-25 03/11S	92,511.25	0.00
100,000	OESTERREICHISCHE KON 5.0 23-26 23/10S	102,395.90	0.00
50,000	OEST KONTROLLBANK 0.5 21-26 02/02S	47,739.25	0.00
100,000	OMV AG 1.00 17-26 14/12A	107,741.12	0.00
100,000	OMV AG 1.00 19-24 03/07A	91,179.22	0.00
100,000	RAIFFEISEN BANK INTL 3.375 23-27 25/09A	113,684.31	0.00
100,000	RAIFFEISENBK AUSTRIA 1.375 21-33 17/06A	98,917.27	0.00
100,000	RAIFFEISEN LANDESBANK 3.0 23-28 24/01A	112,588.71	0.00
100,000	RAIFFEISENLANDESBANK N 3.25 23-30 11/01A	114,561.41	0.00
100,000	RAIFFEISEN LANDESBK 0.5 21-41 27/05A	73,792.45	0.00
100,000	RAIFFEISEN LANDESBK 3.75 23-26 26/06A	113,624.83	0.00
100,000	RAIFFEISENLANDESBK N 3.0 24-27 23/09A	112,850.74	0.00
200,000	RAIFFEISEN LB VORARL 3.125 24-28 17/01A	226,234.76	0.01
100,000	RLB OBEROESTERREICH 2.50 22-29 28/06A	110,411.97	0.00
100,000	UNICREDIT BANK AUSTRI 0.625 19-26 16/01A	108,650.74	0.00
100,000	UNICREDIT BK AUSTRIA 0.625 19-29 20/03A	102,305.28	0.00
100,000	UNICREDIT BK AUSTRIA 2.8750 24-28 10/11A	112,719.92	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	VOLKSBANK WIEN AG 3.625 23-28 06/03A	115,053.72	0.00
100,000	VORALBERGER LANDESUH 3.25 22-27 19/02A	113,254.30	0.00
	Belgium	**49,449,646.94**	**1.51**
100,000	ANHEUSER-BUSCH INBEV 1.125 19-27 01/07A	107,421.31	0.00
100,000	ANHEUSER BUSCH INBEV 1.15 18-27 22/01A	108,086.18	0.00
100,000	ANHEUSER-BUSCH INBEV 2.00 18-35 23/01A	99,774.57	0.00
100,000	ANHEUSER-BUSCH INBEV 2.125 20-27 12/02A	110,222.68	0.00
120,000	ANHEUSER-BUSCH INBEV 2.25 17-29 24/05A	147,781.33	0.00
120,000	ANHEUSER-BUSCH INBEV 2.75 16-36 17/03A	126,207.50	0.00
200,000	ANHEUSER-BUSCH INBEV 2.875 20-32 02/04A	221,302.99	0.01
250,000	ANHEUSER-BUSCH INBEV 2 16-28 17/03A	273,829.70	0.01
100,000	ANHEUSER-BUSCH INBEV 3.7 20-40 02/04A	111,039.32	0.00
100,000	ANHEUSER INBEV SANV 3.95 24-44 22/03A	114,095.92	0.00
100,000	ARGENTA SPAARBANK 0.5000 21-41 08/10A	73,207.89	0.00
100,000	BELFIUS BANQUE SA/NV 4.125 23-29 12/09A	116,991.16	0.00
100,000	BELFIUS BANQUE SA 0.00 19-26 28/08U	106,044.57	0.00
100,000	BELFIUS BANQUE SA 0.125 20-30 28/01A	97,896.24	0.00
200,000	BELFIUS SA/NV 2.875 24-31 12/02A	226,056.33	0.01
100,000	BELFIUS SANV 3.625 24-30 11/06A	114,650.21	0.00
559,324	BELGIUM 0.0000 20-27 22/10A	584,178.23	0.02
672,106	BELGIUM 0.00 21-31 22/10U	630,276.07	0.02
660,697	BELGIUM 0.1 20-30 22/06A	648,920.91	0.02
676,000	BELGIUM 0.35 22-32 22/06A	637,763.44	0.02
403,084	BELGIUM 0.4000 20-40 22/06A	298,913.22	0.01
312,450	BELGIUM 0.65 21-71 22/06A	148,386.64	0.00
786,686	BELGIUM 0.80 17-27 22/06A	846,760.00	0.03
809,555	BELGIUM 0.8 18-28 22/06A	858,463.03	0.03
690,466	BELGIUM 0.9 19-29 22/06A	723,183.33	0.02
756,331	BELGIUM 1.00 16-26 22/06A	827,182.07	0.03
200,000	BELGIUM 1.0 20-30 28/05S	171,327.62	0.01
607,644	BELGIUM 1.25 18-33 22/04A	610,737.97	0.02
488,000	BELGIUM 1.4 22-53 22/06A	348,982.65	0.01
329,960	BELGIUM 1.45 17-37 22/06A	310,137.76	0.01
509,563	BELGIUM 1.6 16-47 22/06A	416,951.66	0.01
519,897	BELGIUM 1.7 19-50 22/06A	418,142.09	0.01
423,561	BELGIUM 1.90 15-38 22/06A	413,795.57	0.01
852,075	BELGIUM 1 15-31 22/06A	865,978.41	0.03
430,681	BELGIUM 2.15 16-66 22/06A	358,782.86	0.01
306,185	BELGIUM 2.25 17-57 22/06A	265,206.49	0.01
626,000	BELGIUM 2.7 24-29 22/10A	710,716.61	0.02
356,000	BELGIUM 2.75 22-39 22/04A	383,698.50	0.01
569,000	BELGIUM 2.8500 24-34 22/10A	640,475.26	0.02
520,000	BELGIUM 3.3 23-54 22/06A	568,178.43	0.02
144,000	BELGIUM 3.45 23-43 22/06A	165,883.97	0.01
425,000	BELGIUM 3.5 24-55 22/06A	479,593.65	0.01
516,115	BELGIUM 3.75 13-45 22/06A	618,772.48	0.02
556,653	BELGIUM 3 14-34 22/06A	636,952.61	0.02
880,000	BELGIUM 3 23-33 22/06A	1,010,058.56	0.03
843,961	BELGIUM 4.25 10-41 28/03A	1,075,171.79	0.03
570,098	BELGIUM 4.5 11-26 28/03A	656,955.98	0.02
432,344	BELGIUM 4 12-32 28/03A	529,206.40	0.02
925,100	BELGIUM 5.00 04-35 28/03A	1,235,935.29	0.04
955,000	BELGIUM 5.50 98-28 28/03A	1,182,049.23	0.04
200,000	BELGIUM FRENCH COMM 3.75 23-33 22/06A	235,255.63	0.01
100,000	BNP PARIBAS FORTIS SA 0.875 18-28 22/03A	105,499.63	0.00
100,000	ELIA TRANSMISSION 1.375 19-26 14/01A	109,494.58	0.00
800,000	EUROPEAN UNION 0.00 21-28 04/10A	814,042.99	0.02
220,000	EUROPEAN UNION 0.25 21-36 22/04A	185,123.79	0.01
100,000	EUROPEAN UNION 0.25 22-26 22/10A	107,327.84	0.00
900,000	EUROPEAN UNION 0.4 21-37 04/02A	751,351.39	0.02
200,000	EUROPEAN UNION 0.45 21-46 02/05A	132,876.17	0.00
100,000	EUROPEAN UNION 0.75 16-31 04/04A	100,599.91	0.00
300,000	EUROPEAN UNION 0 20-35 04/07A	251,064.92	0.01
700,000	EUROPEAN UNION 0 21-26 06/07A	750,816.11	0.02
500,000	EUROPEAN UNION 0 21-29 04/07A	500,494.22	0.02
1,000,000	EUROPEAN UNION 0 21-31 04/07A	945,722.39	0.03
900,000	EUROPEAN UNION 1.00 22-32 06/07A	894,364.19	0.03
150,000	EUROPEAN UNION 1.125 22-37 04/06A	137,487.87	0.00
400,000	EUROPEAN UNION 1.25 22-43 04/02A	327,891.54	0.01
100,000	EUROPEAN UNION 1.50 15-35 04/10A	99,006.83	0.00
900,000	EUROPEAN UNION 1.625 22-29 04/12A	966,403.47	0.03
900,000	EUROPEAN UNION 2.0 22-27 04/10A	996,175.77	0.03
100,000	EUROPEAN UNION 2.50 12-27 04/11A	112,541.85	0.00
680,000	EUROPEAN UNION 2.625 22-48 04/02A	683,473.32	0.02
500,000	EUROPEAN UNION 2.75 22-33 04/02A	563,257.08	0.02
300,000	EUROPEAN UNION 2.75 22-37 04/12A	330,841.22	0.01
600,000	EUROPEAN UNION 2.75 23-26 05/10A	675,732.81	0.02
100,000	EUROPEAN UNION 2.875 12-28 04/04A	114,014.86	0.00
400,000	EUROPEAN UNION 2.875 24-27 06/12A	453,644.39	0.01
200,000	EUROPEAN UNION 2.875 24-29 05/10A	227,854.68	0.01
186,000	EUROPEAN UNION 3.00 11-26 04/09A	210,745.02	0.01
900,000	EUROPEAN UNION 3.0 22-53 04/03A	945,779.56	0.03
600,000	EUROPEAN UNION 3.125 23-28 05/12A	689,229.24	0.02
600,000	EUROPEAN UNION 3.125 23-30 04/12A	693,842.14	0.02
680,000	EUROPEAN UNION 3.25 23-34 04/07A	791,623.65	0.02
700,000	EUROPEAN UNION 3.25 24-50 04/02A	775,453.24	0.02
80,000	EUROPEAN UNION 3.375 12-32 04/04A	94,964.69	0.00
217,000	EUROPEAN UNION 3.375 12-38 04/04A	256,456.93	0.01
600,000	EUROPEAN UNION 3.375 22-42 04/11A	688,494.47	0.02
700,000	EUROPEAN UNION 3.375 23-38 04/10A	810,039.61	0.02
600,000	EUROPEAN UNION 3.375 24-54 05/10A	670,667.01	0.02
173,000	EUROPEAN UNION 3.75 12-42 04/04A	211,829.98	0.01
400,000	EUROPEAN UNION 4.0 23-4 04/04A	495,029.95	0.02
450,000	EURO UNIO BILL 0.1 20-40 04/10A	322,163.54	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
500,000	EURO UNIO BILL 0.2 21-36 04/06A	416,719.92	0.01
525,000	EURO UNIO BILL 0.3 20-50 04/11A	301,695.13	0.01
790,000	EURO UNIO BILL 0.45 21-41 04/07A	576,204.76	0.02
700,000	EURO UNIO BILL 0.7 21-51 06/07A	435,974.89	0.01
300,000	EURO UNIO BILL 0.75 21-47 04/01A	213,042.29	0.01
400,000	EURO UNIO BILL 0 20-25 04/11A	434,926.31	0.01
400,000	EURO UNIO BILL 0 20-30 04/10A	387,354.42	0.01
300,000	EURO UNIO BILL 0 21-26 04/03A	324,502.86	0.01
500,000	EURO UNIO BILL 0 21-28 02/06A	514,364.67	0.02
200,000	EURO UNIO BILL 0 21-31 22/04A	190,851.78	0.01
18,000	EURO UNIO BILL 1.125 16-36 04/04A	16,935.53	0.00
100,000	EURO UNIO BILL 1.25 18-33 04/04A	100,891.74	0.00
400,000	EURO UNIO BILL 2.5 22-52 04/10A	380,933.10	0.01
100,000	FLEMISH COMMUNITY 0.01 20-27 23/06A	104,487.61	0.00
100,000	FLEMISH COMMUNITY 0.3 21-31 20/10A	94,052.04	0.00
100,000	FLEMISH COMMUNITY 0.375 20-30 15/04A	98,706.08	0.00
200,000	FLEMISH COMMUNITY 1.00 20-51 23/01A	128,066.30	0.00
100,000	FLEMISH COMMUNITY 3.125 24-34 22/06A	113,519.57	0.00
100,000	FLEMISH COMMUNITY 3.25 22-43 12/01A	109,044.70	0.00
200,000	FLEMISH COMMUNITY 3.25 23-33 05/04A	229,017.11	0.01
100,000	FLEMISH COMMUNITY 3.625 23-32 22/06A	117,361.99	0.00
200,000	FLEMISH COMMUNITY 4.00 23-42 26/09A	240,987.02	0.01
100,000	FLUVIUS SYSTEM 0.2500 21-28 14/06A	101,888.64	0.00
200,000	FLUVIUS SYSTEM 0.25 20-30 02/12A	188,937.15	0.01
100,000	FLUVIUS SYSTEM OPER 3.875 23-31 18/03A	115,877.50	0.00
100,000	GBL SA 3.125 22-29 06/09A	112,360.98	0.00
200,000	ING BELGIUM 3.0 24-31 15/02A	228,343.95	0.01
100,000	ING BELGIUM SA 0.01 20-30 20/02A	97,367.09	0.00
100,000	KBC BANK 3.75 23-26 28/09A	114,357.85	0.00
100,000	KBC BANK SA 0.75 18-26 08/03A	108,752.59	0.00
100,000	KBC GROUPE 4.375 23-31 06/12A	119,668.09	0.00
100,000	PROXIMUS SA 4.125 23-33 17/11A	118,988.84	0.00
100,000	REGION WALLONNE 1.0500 20-40 22/06A	78,309.45	0.00
100,000	REGION WALLONNE 1.25 19-34 03/05A	94,709.39	0.00
200,000	REGION WALLONNE 3.00 24-30 06/12A	225,675.56	0.01
100,000	REGION WALLONNE 3.250 23-33 22/06A	113,517.98	0.00
100,000	REGION WALLONNE 3.50 23-43 15/03A	110,115.13	0.00
100,000	REGION WALLONNE 3.9 24-54 22/06A	113,918.68	0.00
100,000	SILFIN NV 5.125 24-30 17/07A	116,175.08	0.00
100,000	VGP SA 2.25 22-30 17/01A	100,038.01	0.00
	Bermuda	**1,182,205.73**	**0.04**
100,000	ATHENE HOLDING 6.2500 24-54 01/04S	106,365.31	0.00
200,000	ATHENE HOLDING LTD 3.5 20-31 08/10S	186,211.67	0.01
200,000	ATHENE HOLDING LTD 4.125 18-28 12/01S	197,374.86	0.01
100,000	ATHENE HOLDING LTD 5.875 23-34 15/01S	104,594.24	0.00
200,000	BACARDI LTD 4.7000 18-28 15/05S	199,795.46	0.01
200,000	CBQ FINANCE 5.375 24-29 28/03S	206,782.58	0.01
200,000	OOREDOO INTERNATIONAL 2.625 21-31 08/04S	181,081.61	0.01
	Brazil	**794,216.12**	**0.02**
200,000	SUZANO AUSTRIA GMBH 2.5 21-28 15/09S	183,066.75	0.01
200,000	SUZANO AUSTRIA GMBH 7 17-47 16/03S	220,408.60	0.01
20,000	VALE EMTN 5.625 12-42 11/09S	20,487.21	0.00
100,000	VALE OVERSEAS 3.75 20-30 08/07S	95,313.09	0.00
50,000	VALE OVERSEAS 6.4 24-54 28/06S	52,565.38	0.00
100,000	VALE OVERSEAS GTD 6.875 06-36 21/11S	111,480.40	0.00
100,000	VALE OVERSEAS LIMITED 6.875 09-39 10/11S	110,894.69	0.00
	British Virgin Islands	**973,179.16**	**0.03**
200,000	SINOCHEM OFFSHORE CA 1.5 21-26 23/09S	188,427.39	0.01
200,000	SINOPEC GR OVER REGS 4.10 15-45 28/04S	183,091.75	0.01
200,000	STATE GRID OVERSEAS 4.25 18-28 02/05S	201,672.58	0.01
200,000	STATE GRID OVERSEAS I 0.419 21/28 08/09A	202,330.32	0.01
200,000	STATE GRID OVS REGS 3.50 17-27 04/05S	197,657.12	0.01
	Bulgaria	**710,839.32**	**0.02**
100,000	BULGARIA 0.375 20-30 23/09A	94,950.79	0.00
50,000	BULGARIA 1.375 20-50 23/09A	33,726.20	0.00
300,000	BULGARIA 4.375 23-31 13/05A	356,487.75	0.01
188,000	BULGARIA 4.5 23-33 27/01A	225,674.58	0.01
	Canada	**112,103,175.85**	**3.42**
50,000	407 INTERNATIONAL 3.67 19-49 08/03S	32,216.78	0.00
200,000	407 INTERNATIONAL 4.86 23-53 31/07S	155,198.11	0.00
200,000	ALBERTA PROVINCE D 3.125 24-34 16/10A	228,283.83	0.01
100,000	ALBERTA PROVINCE D 4.45 23-54 01/12S	78,238.61	0.00
200,000	ALIMENTATION COUCHE 2.95 20-30 25/01S	184,348.71	0.01
100,000	ALIMENTATION COUCHE- 3.8 20-50 27/01S	78,286.13	0.00
50,000	ALIMENTATION COUCHE 5.2670 24-34 12/02S	50,957.32	0.00
200,000	ALTALINK LP 5.463 23-55 11/10S	171,837.28	0.01
250,000	ANTARES HOLDINGS LP 3.95 21-26 15/07S	242,926.91	0.01
100,000	BANK OF MONTREAL 0.125 22-27 26/01A	105,671.11	0.00
50,000	BANK OF MONTREAL 0.949 21-27 22/01S	47,782.22	0.00
300,000	BANK OF MONTREAL 1.25 21-26 15/09S	284,083.14	0.01
200,000	BANK OF MONTREAL 1.5510 21-26 28/05S	143,644.38	0.00
100,000	BANK OF MONTREAL 1 22-26 05/04A	109,164.48	0.00
50,000	BANK OF MONTREAL 2.65 22-27 08/03S	48,344.43	0.00
200,000	BANK OF MONTREAL 3.19 18-28 01/03S	147,455.07	0.00
100,000	BANK OF MONTREAL 3.375 23-26 04/07A	113,183.79	0.00
200,000	BANK OF MONTREAL 3.65 22-27 01/04S	148,628.71	0.00
100,000	BANK OF MONTREAL 4.309 22-27 01/06S	75,490.12	0.00
200,000	BANK OF MONTREAL 4.537 23-28 18/12S	153,311.25	0.00
250,000	BANK OF MONTREAL 4.689 23-28 28/06S	256,420.17	0.01
150,000	BANK OF MONTREAL 4.709 22-27 07/12S	114,876.64	0.00
100,000	BANK OF MONTREAL 5.1250 24-28 10/10A	136,239.75	0.00
200,000	BANK OF NOVA SC 0.45 22-26 16/03A	216,505.51	0.01
250,000	BANK OF NOVA SC 1.188 21-26 13/10S	236,528.61	0.01
100,000	BANK OF NOVA SC 1.4 20-27 01/11S	70,035.33	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BANK OF NOVA SC 1.85 21-26 02/11S	71,670.06	0.00
100,000	BANK OF NOVA SC 1.95 22-27 02/02S	95,180.02	0.00
250,000	BANK OF NOVA SC 2.17 22-27 09/03S	239,884.61	0.01
100,000	BANK OF NOVA SC 2.45 22-32 02/02S	87,151.79	0.00
200,000	BANK OF NOVA SC 2.7 19-26 03/08S	194,987.97	0.01
100,000	BANK OF NOVA SC 3.934 22-32 03/05S	74,230.54	0.00
200,000	BANK OF NOVA SC 5.5000 22-26 08/05S	152,409.79	0.00
100,000	BANK OF NOVA SCOTIA 0.01 21-29 14/09A	98,259.56	0.00
100,000	BANK OF NOVA SCOTIA 0.375 22-30 26/03A	98,700.98	0.00
200,000	BANK OF NOVA SCOTIA 2.1521-31 01/08S	173,123.45	0.01
200,000	BANK OF NOVA SCOTIA 2.95 22-27 08/03S	146,252.23	0.00
100,000	BANK OF NOVA SCOTIA 3.1 18-28 02/02S	73,546.19	0.00
100,000	BANK OF NOVA SCOTIA 3.25 23-28 18/01A	114,016.38	0.00
100,000	BANK OF NOVA SCOTIA 4.50 15-25 16/12S	99,763.39	0.00
200,000	BANK OF NOVA SCOTIA 4.8500 23-30 01/02S	204,625.28	0.01
100,000	BANK OF NOVA SCOTIA 5.35 23-26 07/12S	102,516.62	0.00
100,000	BANK OF NOVA SCOTIA 5.65 23-34 01/02S	107,065.18	0.00
100,000	BELL CANADA 2.5 20-30 14/05S	68,857.43	0.00
200,000	BELL CANADA 3.0000 21-31 17/03S	139,911.17	0.00
100,000	BELL CANADA 3.5 20-50 13/02S	57,069.54	0.00
100,000	BELL CANADA 3.8000 18-28 21/08S	74,331.54	0.00
100,000	BELL CANADA 4.464 18-48 01/04S-48 01/04S	88,822.61	0.00
200,000	BELL CANADA 4.55 23-30 09/02S	152,791.83	0.00
200,000	BELL CANADA 5.2000 24-34 15/02S	205,528.99	0.01
200,000	BRITISH COLUMBIA 1.55 21-31 18/06S	132,857.47	0.00
100,000	BRITISH COLUMBIA 4.5000 24-29 18/06A	135,840.03	0.00
100,000	BRITISH COLUMBIA 4.7500 24-34 12/06S	104,528.40	0.00
100,000	BROOKFIELD CORP 6.0870 23-33 14/06S	108,114.89	0.00
200,000	BROOKFIELD FINANCE 4.85 19-29 29/03S	203,689.64	0.01
100,000	BROOKFIELD FINANCE 5.431 22-32 14/12S	78,868.84	0.00
50,000	BROOKFIELD FINANCE 5.6750 24-35 15/01S	52,435.21	0.00
200,000	BROOKFIELD FINANCE 6.35 23-34 05/01S	220,097.94	0.01
100,000	BROOKFIELD INFRAST 5.71 23-30 27/07S	79,785.27	0.00
100,000	BROOKFIELD RENEW 5.318 24-54 10/01S	76,467.02	0.00
100,000	BRUCE POWER LP 4.132 18-33 21/06S	73,386.73	0.00
100,000	CAIS DESJARDINS QUEB 4.407 22-27 19/05S	75,711.46	0.00
150,000	CALGARY AIRPORT 3.4540 21-41 07/10S	97,100.08	0.00
100,000	CANADA 0.01 20-30 25/11A	95,208.18	0.00
2,250,000	CANADA 0.25 20-26 01/03S	1,602,344.92	0.05
100,000	CANADA 0.25 21-26 15/12A	122,873.45	0.00
100,000	CANADA 0.25 21-31 05/05A	95,721.44	0.00
1,916,000	CANADA 0.50 20-30 01/12S	1,236,590.78	0.04
200,000	CANADA 0.625 21-26 21/01S	191,342.85	0.01
135,000	CANADA 0.75 21-26 19/05S	128,541.91	0.00
100,000	CANADA 0.875 17-27 04/05A	107,366.37	0.00
200,000	CANADA 0.9 21-26 20/07S	189,767.19	0.01
100,000	CANADA 0 20-30 29/10A	95,607.96	0.00
1,642,000	CANADA 1.00 16-27 01/06S	1,163,622.53	0.04
1,108,000	CANADA 1.00 21-26 01/09S	792,177.02	0.02
200,000	CANADA 1.05 21-26 14/04S	191,513.66	0.01
2,122,000	CANADA 1.25 19-30 01/06S	1,446,092.82	0.04
801,000	CANADA 1.25 21-27 01/03S	571,941.85	0.02
100,000	CANADA 1.3 20-30 22/07S	86,661.10	0.00
100,000	CANADA 1.3 21-31 29/01S	85,433.58	0.00
538,000	CANADA 1.35 20-30 02/12S	357,788.38	0.01
200,000	CANADA 1.35 20-30 28/05S	174,576.86	0.01
100,000	CANADA 1.35 21-26 08/09S	71,762.00	0.00
691,000	CANADA 1.50 15-26 01/06S	499,905.78	0.02
2,055,000	CANADA 1.50 21-31 01/06S	1,399,752.93	0.04
671,000	CANADA 1.5 21-31 01/09S	442,484.63	0.01
1,203,000	CANADA 1.5 21-31 01/12S	813,355.51	0.02
200,000	CANADA 1.55 21-29 01/11S	137,786.59	0.00
100,000	CANADA 1.6 21-31 25/02S	86,855.73	0.00
100,000	CANADA 1.65 21-31 01/06S	66,994.34	0.00
1,075,000	CANADA 1.75 21-53 01/12S	586,102.10	0.02
200,000	CANADA 1.85 20-27 01/02S	144,415.05	0.00
800,000	CANADA 1.9 20-51 02/12S	383,186.77	0.01
100,000	CANADA 1.9 21-31 21/04S	88,159.76	0.00
928,000	CANADA 2.00 17-28 01/06S	670,789.02	0.02
2,045,000	CANADA 2.00 17-51 01/12S	1,197,722.17	0.04
400,000	CANADA 2.05 19-30 01/06S	279,924.91	0.01
550,000	CANADA 2.05 20-30 02/06S	384,887.46	0.01
100,000	CANADA 2.1 21-31 27/05S	69,106.95	0.00
100,000	CANADA 2.125 22-32 21/01S	88,425.50	0.00
400,000	CANADA 2.15 20-31 02/06S	276,766.17	0.01
200,000	CANADA 2.2 19-30 18/06S	140,922.66	0.00
688,000	CANADA 2.25 18-29 01/06S	500,863.88	0.02
200,000	CANADA 2.25 21-31 02/12S	138,077.16	0.00
100,000	CANADA 2.25 22-26 15/09A	128,846.44	0.00
350,000	CANADA 2.25 22-29 01/12S	253,492.25	0.01
247,000	CANADA 2.3 19-29 01/09S	177,054.32	0.01
240,000	CANADA 2.4 16-26 02/06S	175,844.88	0.01
300,000	CANADA 2.5 15-26 01/09S	220,050.68	0.01
968,000	CANADA 2.5 22-32 01/12S	696,641.53	0.02
200,000	CANADA 2.55 15-26 02/06S	146,857.02	0.00
150,000	CANADA 2.55 15-26 02/06S	110,140.62	0.00
319,000	CANADA 2.55 16-27 01/06S	233,756.65	0.01
100,000	CANADA 2.55 16-27 18/06S	73,277.62	0.00
450,000	CANADA 2.55 21-52 02/12S	249,036.34	0.01
44,000	CANADA 2.6 16-26 14/08S	32,334.35	0.00
374,000	CANADA 2.6 16-27 02/06S	274,439.46	0.01
108,000	CANADA 2.65 16-27 02/06S	79,339.23	0.00
600,000	CANADA 2.65 18-50 02/12S	342,647.59	0.01
400,000	CANADA 2.7 18-29 02/06S	292,256.39	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,065,000	CANADA 2.7500 22-27 01/09S	788,366.78	0.02
298,000	CANADA 2.75 14-48 01/12S	206,315.66	0.01
638,000	CANADA 2.75 14-49 01/12S	438,432.01	0.01
300,000	CANADA 2.75 16-27 01/09S	220,900.86	0.01
180,000	CANADA 2.75 21-52 18/06S	103,616.39	0.00
1,166,000	CANADA 2.75 23-33 01/06S	853,101.79	0.03
1,277,000	CANADA 2.75 23-55 01/12S	873,204.59	0.03
226,000	CANADA 2.8 14-48 18/06S	133,524.74	0.00
537,000	CANADA 2.8 16-48 02/06S	319,071.29	0.01
100,000	CANADA 2.85 17-28 02/06S	73,510.02	0.00
100,000	CANADA 2.85 19-29 02/06S	73,155.18	0.00
682,000	CANADA 2.85 21-53 01/12S	398,746.99	0.01
820,000	CANADA 2.9 15-46 02/12S	500,747.87	0.02
409,000	CANADA 2.9 17-28 02/06S	302,222.99	0.01
704,000	CANADA 2.9 17-49 02/06S	423,719.71	0.01
100,000	CANADA 2.95 17-28 18/12S	73,960.12	0.00
485,000	CANADA 2.95 18-50 18/06S	292,595.38	0.01
300,000	CANADA 2.95 21-52 01/06S	179,980.26	0.01
100,000	CANADA 2 20-30 01/09S	69,486.74	0.00
1,164,000	CANADA 2 22-32 01/06S	810,309.64	0.02
2,422,000	CANADA 3.0 23-34 01/06S	1,799,464.49	0.05
485,000	CANADA 3.05 17-48 01/12S	299,131.18	0.01
100,000	CANADA 3.05 18-28 02/12S	74,314.56	0.00
100,000	CANADA 3.1 16-48 14/08S	61,574.00	0.00
530,000	CANADA 3.1 18-50 01/06S	328,957.48	0.01
100,000	CANADA 3.1 18-50 02/06S	62,171.15	0.00
720,000	CANADA 3.1 18-51 01/12S	445,999.26	0.01
50,000	CANADA 3.15 12-52 05/09S	30,632.58	0.00
200,000	CANADA 3.2 12-44 18/06S	129,597.73	0.00
100,000	CANADA 3.2 18-50 05/03S	62,254.35	0.00
300,000	CANADA 3.2 22-32 18/06S	218,963.66	0.01
138,000	CANADA 3.245 22-27 24/08S	103,554.20	0.00
400,000	CANADA 3.25 22-32 01/09S	292,703.09	0.01
1,372,000	CANADA 3.25 23-33 01/12S	1,041,553.58	0.03
400,000	CANADA 3.25 24-26 01/11S	298,615.15	0.01
1,150,000	CANADA 3.25 24-34 01/12S	870,892.79	0.03
261,000	CANADA 3.3 15-46 01/12S	169,795.28	0.01
100,000	CANADA 3.3 15-46 17/10S	62,313.27	0.00
200,000	CANADA 3.3 16-48 02/06S	129,345.66	0.00
100,000	CANADA 3.3 18-28 15/03S	98,550.48	0.00
100,000	CANADA 3.4 17-48 05/09S	64,645.45	0.00
745,000	CANADA 3.45 12-45 02/06S	501,337.26	0.02
248,000	CANADA 3.45 13-43 01/12S	167,435.41	0.01
1,605,000	CANADA 3.5000 24-34 01/03S	1,244,457.69	0.04
985,000	CANADA 3.50 11-45 01/12S	772,099.62	0.02
576,000	CANADA 3.5 12-45 01/12S	388,400.52	0.01
100,000	CANADA 3.5 12-62 02/06S	64,696.62	0.00
486,000	CANADA 3.5 15-48 01/12S	324,784.24	0.01
740,000	CANADA 3.5 22-28 01/03S	561,552.82	0.02
2,486,000	CANADA 3.5 24-29 01/09S	1,904,262.75	0.06
300,000	CANADA 3.6 22-28 08/03S	226,760.31	0.01
100,000	CANADA 3.65 22-32 20/05S	75,506.51	0.00
28,000	CANADA 3.7 16-48 17/10S	18,514.23	0.00
550,000	CANADA 3.75 22-32 02/06S	416,963.43	0.01
650,000	CANADA 3.75 22-53 02/12S	455,063.66	0.01
150,000	CANADA 3.75 23-28 26/04S	150,783.24	0.00
82,000	CANADA 3.8 14-45 14/08S	57,194.16	0.00
100,000	CANADA 3.8 22-53 05/09S	68,851.99	0.00
150,000	CANADA 3.9 22-32 22/11S	114,955.61	0.00
75,000	CANADA 3 16-26 02/06S	55,435.80	0.00
448,000	CANADA 3 22-25 01/10S	330,851.96	0.01
526,000	CANADA 3 23-26 01/04S	389,160.21	0.01
200,000	CANADA 3 23-33 24/01A	227,414.99	0.01
1,301,000	CANADA 4.0000 23-29 01/03S	1,013,743.86	0.03
1,141,000	CANADA 4.00 08-41 01/06S	944,634.80	0.03
1,499,000	CANADA 4.0 24-26 01/05S	1,126,090.20	0.03
1,000,000	CANADA 4.0 24-26 01/08S	754,490.26	0.02
100,000	CANADA 4.05 13-45 05/09S	72,049.44	0.00
150,000	CANADA 4.15 22-33 01/06S	116,251.54	0.00
341,000	CANADA 4.25 11-43 01/12S	256,758.66	0.01
300,000	CANADA 4.25 22-53 18/12S	227,529.37	0.01
160,000	CANADA 4.3 10-42 18/06S	121,793.55	0.00
517,000	CANADA 4.4 22-55 01/12S	402,641.91	0.01
1,920,000	CANADA 4.5000 23-26 01/02S	1,446,716.22	0.04
15,000	CANADA 4.5 10-40 01/12S	11,711.51	0.00
996,000	CANADA 4.5 23-25 01/11S	747,171.15	0.02
440,000	CANADA 4.6 08-39 02/06S	348,325.60	0.01
74,000	CANADA 4.65 08-40 05/03S	58,064.94	0.00
462,000	CANADA 4.65 10-41 02/06S	367,351.08	0.01
554,000	CANADA 4.7 05-37 02/06S	444,384.96	0.01
100,000	CANADA 4.75 06-40 01/06S	80,272.57	0.00
100,000	CANADA 4.8 07-39 26/09S	79,967.32	0.00
150,000	CANADA 4.8 10-41 03/06S	119,697.38	0.00
100,000	CANADA 4.9 07-48 18/06S	82,380.81	0.00
50,000	CANADA 4.95 08-40 18/06S	40,933.69	0.00
549,000	CANADA 5.00 04-37 01/06S	489,809.92	0.01
100,000	CANADA 5.5 04-34 27/01S	84,790.16	0.00
300,000	CANADA 5.6 04-35 02/06S	258,101.20	0.01
36,000	CANADA 5.7 04-37 05/03S	31,169.68	0.00
604,000	CANADA 5.75 01-33 01/06S	542,792.09	0.02
200,000	CANADA 5.75 03-36 01/12S	174,946.06	0.01
547,000	CANADA 5.75 98-29 01/06S	459,418.84	0.01
536,000	CANADA 5 06-38 01/12S	440,308.71	0.01
334,000	CANADA 5 09-41 01/12S	275,631.85	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
166,000	CANADA 6.2 00-31 02/06S	144,423.69	0.00
499,000	CANADA 6.5 98-29 08/03S	422,742.84	0.01
100,000	CANADA 6 98-29 01/10S	84,174.17	0.00
200,000	CANADA 7.6 96-27 02/06S	165,570.28	0.01
154,000	CANADA 8.00 96-27 01/06S	129,457.92	0.00
200,000	CANADA HOUSING 1.1000 20-31 15/03S	131,374.82	0.00
200,000	CANADA HOUSING 1.1000 21-26 15/12S	142,296.20	0.00
200,000	CANADA HOUSING 1.4000 21-31 15/03S	133,972.46	0.00
200,000	CANADA HOUSING 1.5500 21-26 15/12S	143,713.33	0.00
200,000	CANADA HOUSING 1.6000 21-31 15/12S	133,750.51	0.00
390,000	CANADA HOUSING 2.1500 21-31 15/12S	270,956.09	0.01
200,000	CANADA HOUSING 2.25 15-25 15/12S	146,424.93	0.00
25,000	CANADA HOUSING 2.35 17-28 22/11S	18,196.10	0.00
310,000	CANADA HOUSING 2.65 18-28 15/03S	227,893.09	0.01
200,000	CANADA HOUSING 3.1 23-28 16/06S	149,252.63	0.00
300,000	CANADA HOUSING 3.65 23-33 15/06S	228,687.62	0.01
375,000	CANADA HOUSING 3.7000 24-29 15/06S	287,249.53	0.01
360,000	CANADA HOUSING 3.95 23-28 15/06S	276,555.43	0.01
200,000	CANADA HOUSING 4.15 23-33 15/06S	158,026.88	0.00
940,000	CANADA HOUSING 4.25 23-28 15/12S	733,241.39	0.02
460,000	CANADA HOUSING TRUST 1.25 21-26 15/06S	330,554.72	0.01
500,000	CANADA HOUSING TRUST 1.75 20-30 15/06S	346,525.76	0.01
300,000	CANADA HOUSING TRUST 1.9 16-26 15/09S	217,633.33	0.01
660,000	CANADA HOUSING TRUST 1.9 21-31 15/03S	456,292.95	0.01
570,000	CANADA HOUSING TRUST 1.95 15-25 15/12S	415,827.56	0.01
200,000	CANADA HOUSING TRUST 2.1 19-29 15/09S	142,529.81	0.00
600,000	CANADA HOUSING TRUST 2.35 17-27 15/06S	437,921.67	0.01
200,000	CANADA HOUSING TRUST 2.45 22-31 15/12S	141,806.00	0.00
140,000	CANADA HOUSING TRUST 2.65 18-28 15/12S	102,673.91	0.00
450,000	CANADA HOUSING TRUST 3.55 22-32 15/09S	341,467.57	0.01
400,000	CANADA HOUSING TRUST 3.6 22-27 15/12S	302,724.44	0.01
235,000	CANADA HOUSING TRUST 3.8 22-27 15/06S	178,035.43	0.01
1,035,000	CANADA HOUSING TRUST 4.25 23-34 15/03S	823,028.81	0.03
50,000	CANADA PAC RAILWAY CO 4.80 15-45 01/08S	47,912.49	0.00
1,202,000	CANADIAN 3.2500 23-28 01/09S	907,018.06	0.03
100,000	CANADIAN IMPERIAL 2.25 22-27 07/01S	72,097.83	0.00
100,000	CANADIAN IMPERIAL 5.0010 23-28 28/04S	102,395.14	0.00
50,000	CANADIAN IMPERIAL 5.2370 24-27 28/06S	51,368.31	0.00
100,000	CANADIAN IMPERIAL 6.0920 23-33 03/10S	109,226.81	0.00
200,000	CANADIAN IMPERIAL BA 1.25 21-26 22/06S	190,591.58	0.01
200,000	CANADIAN NATL RAILWAY 5.1 24-54 02/05S	160,630.02	0.00
200,000	CANADIAN NATURAL 2.95 20-30 15/07S	182,794.64	0.01
50,000	CANADIAN NATURAL RES 2.05 20-25 24/06S	48,906.39	0.00
100,000	CANADIAN PACIFIC 1.75 21-26 02/12S	95,149.33	0.00
100,000	CANADIAN PACIFIC 2.4500 21-31 02/12S	88,096.39	0.00
50,000	CANADIAN PACIFIC 6.125 15-15 15/09S	55,019.67	0.00
200,000	CANADIAN PACIFIC RAI 4.3 23-43 15/05S	181,047.54	0.01
100,000	CANADIAN PACIFIC RAILWA 3.1 21-51 02/12S	71,463.57	0.00
200,000	CAN IMP BK 1.846 22-27 19/01S	190,909.40	0.01
100,000	CAN IMP BK 3.807 24-29 09/07A	114,857.71	0.00
200,000	CAN IMP BK 4.414 23-28 08/06S	203,309.07	0.01
100,000	CAN IMP BK 4.95 22-27 29/06S	76,686.64	0.00
100,000	CAN IMP BK 5.05 22-27 07/10S	77,148.14	0.00
200,000	CAN IMP BK 5.986 23-28 03/10S	212,471.51	0.01
100,000	CAN IMP BK SYD 5.0 23-26 07/12S	76,356.04	0.00
100,000	CAPITAL POWER C 4.8310 24-31 16/09S	74,999.58	0.00
200,000	CCL INDUSTRIES 3.05 20-30 01/06S	183,576.27	0.01
250,000	CDP FINANCIAL INC. 1.75 22-27 01/02S	238,374.98	0.01
250,000	CDP FINANCIAL INC. 4.20 23-30 02/12S	194,953.74	0.01
250,000	CDP FINANCIAL INC 4.8750 24-29 05/06S	261,176.44	0.01
200,000	CENOVUS ENERGY 3.5000 20-28 07/02S	147,222.53	0.00
100,000	CENOVUS ENERGY 3.7500 21-52 15/02S	73,655.76	0.00
60,000	CENOVUS ENERGY 5.40 17-47 15/06S	58,083.14	0.00
13,000	CENOVUS ENERGY 6.75 10-39 15/11S	14,662.81	0.00
200,000	CHOICE PROPERTIES 2.9810 20-30 04/03S	140,987.54	0.00
100,000	CHOICE PROPERTIES 3.5320 19-29 11/06S	72,851.18	0.00
100,000	CIBC 0.04 19-27 09/07A	104,039.32	0.00
200,000	CIBC 0.37522-26 10/03A	216,432.66	0.01
29,000	CITY OF MONTREAL 3.1500 17-36 01/12S	19,533.82	0.00
100,000	CITY OF MONTREAL 3.5 18-38 01/12S	68,464.45	0.00
50,000	CITY OF MONTREAL 6 03-43 01/06S	44,720.90	0.00
200,000	CITY OF TORONTO 2.8000 19-49 22/11S	112,967.35	0.00
100,000	CITY OF TORONTO 4.2500 24-34 29/07S	77,005.47	0.00
200,000	CITY OF TORONTO 4.3 22-52 01/06S	147,405.15	0.00
50,000	CITY OF TORONTO 5.2 10-40 01/06S	41,056.43	0.00
200,000	COASTAL GASLINK 5.6070 24-44 30/06S	162,472.32	0.00
250,000	CPPIB CAPITAL 0.875 21-26 09/09S	236,526.57	0.01
250,000	CPPIB CAPITAL 3.25 22-27 15/06S	246,718.85	0.01
500,000	CPPIB CAPITAL 3.95 23-32 02/06S	384,510.66	0.01
250,000	CPPIB CAPITAL 4.375 24-27 30/01S	253,285.71	0.01
200,000	CPPIB CAPITAL 5.2 24-34 04/03S	143,728.51	0.00
250,000	CPPIB CAPITAL INC 1.25 22-27 07/12A	306,405.43	0.01
381,000	CPPIB CAPITAL INC 1.95 19-29 30/09S	268,339.27	0.01
100,000	CPPIB CAPITAL INC 4.2000 23-28 02/05S	69,663.72	0.00
60,000	CU INC 4.543 11-41 24/10S	44,308.61	0.00
200,000	CU INC 4.7220 13-43 09/09S	151,030.67	0.00
200,000	CU INC 5.088 23-53 20/09S	160,649.66	0.00
100,000	ELEMENT FINANCIAL 6.319 23-28 04/12S	106,515.38	0.00
100,000	ENBRIDGE 4.50 14-44 10/06S	88,610.14	0.00
100,000	ENBRIDGE 5.625 24-34 05/04S	105,053.74	0.00
100,000	ENBRIDGE 5.9 23-26 15/11S	103,271.81	0.00
100,000	ENBRIDGE 5.9 24-54 05/04S	105,901.46	0.00
100,000	ENBRIDGE 6.1 22-32 09/11S	83,067.39	0.00
100,000	ENBRIDGE GAS 5.67 23-53 06/10S	86,118.74	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ENBRIDGE GAS INC 3.65 20-50 01/04S	63,247.91	0.00
200,000	ENBRIDGE GAS INC 4.2000 14-44 02/06S	139,442.44	0.00
100,000	ENBRIDGE INC 3.1250 19-29 15/11S	94,360.84	0.00
100,000	ENBRIDGE INC 3.2000 17-27 08/06S	73,396.42	0.00
100,000	ENBRIDGE INC 3.40 21-51 01/08S	72,137.52	0.00
40,000	ENBRIDGE INC 4.57 14-44 11/03S	27,583.55	0.00
300,000	ENBRIDGE INC 5.7000 23-33 08/03S	316,295.78	0.01
200,000	ENBRIDGE INC 6.7000 23-53 15/11S	231,999.80	0.01
100,000	ENBRIDGE PIPELINES 3.52 19-29 22/02S	73,536.33	0.00
200,000	ENBRIDGE PIPELINES 5.82 23-53 17/08S	164,080.94	0.01
200,000	EXPO DEV CA 0.5 22-27 25/02A	213,958.48	0.01
100,000	EXPO DEV CA 2.875 23-28 19/01A	113,629.74	0.00
200,000	EXPO DEV CA 3.0 22-27 25/05S	196,647.13	0.01
200,000	EXPO DEV CA 4.125 24-29 13/02S	203,660.05	0.01
300,000	EXPO DEV CA 4.375 23-26 29/06S	302,684.66	0.01
200,000	EXPO DEV CA 4.5 24-29 08/08S	141,243.54	0.00
100,000	EXPORT DEVELOPMENT 4.7500 24-34 05/06S	106,836.31	0.00
200,000	EXPORT DEVELOPMENT C 3.875 23-28 14/02S	201,376.43	0.01
100,000	FAIRFAX FINL HL 3.9500 21-31 03/03S	73,513.56	0.00
100,000	FAIRFAX FINL HL 4.6250 20-30 29/04S	99,891.50	0.00
200,000	FAIRFAX FINL HL 6.0000 23-33 07/12S	210,832.64	0.01
100,000	FED CAISSES DESJARD 0.25 22-27 08/02A	105,789.43	0.00
250,000	FED CAISSES DESJARD 1.2000 21-26 14/10S	236,659.36	0.01
100,000	FED CAISSES DESJARD 5.475 23-28 16/08S	79,012.16	0.00
200,000	FED CAISSES DESJARD 5.70 23-28 14/03S	206,966.40	0.01
100,000	FORD CREDIT CANADA L 2.961 21-26 16/09S	72,438.72	0.00
200,000	FORD CREDIT CANADA L 7.0 23-26 10/02S	153,201.52	0.00
200,000	FORTISBC ENERGY 5.8000 08-38 13/05S	165,807.96	0.01
200,000	FORTISBC ENERGY 6.0500 08-38 15/02S	169,197.74	0.01
100,000	FORTIS INC 5.677 23-33 08/11S	81,667.88	0.00
100,000	GENERAL MOTO FIN CAN 3.15 22-27 08/02S	72,969.06	0.00
100,000	GRANITE REIT HOLDING 2.194 21-28 30/08S	69,561.57	0.00
200,000	GREATER TORONTO 2.7300 19-29 03/04S	144,383.94	0.00
150,000	GREATER TORONTO 2.7500 19-39 17/10S	91,131.57	0.00
200,000	HONDA CANADA FINANCE 1.337 20-26 17/09S	143,409.71	0.00
100,000	HSBC BK CANADA 3.625 23-28 07/03A	115,666.68	0.00
200,000	HYDRO ONE 4.16 23-33 27/01S	152,042.78	0.00
100,000	HYDRO ONE 4.91 22-28 27/01S	77,574.05	0.00
100,000	HYDRO ONE INC 3.6300 18-49 25/06S	64,334.63	0.00
200,000	HYDRO ONE INC 4.5900 13-43 09/10S	149,027.24	0.00
200,000	HYDRO ONE INC 4.8900 07-37 13/03S	154,638.50	0.00
300,000	HYDRO QUEBEC 2.0 22-28 01/09S	214,056.80	0.01
400,000	HYDRO-QUEBEC 2.1 20-60 09/11S	187,710.85	0.01
300,000	HYDRO QUEBEC 3.4 23-29 01/09S	225,834.15	0.01
317,000	HYDRO QUEBEC 4.0 14-55 15/08S	229,746.32	0.01
200,000	HYDRO QUEBEC 4.0 22-63 15/02S	145,734.31	0.00
266,000	HYDRO-QUEBEC 5.00 06-45 15/02S	219,745.32	0.01
261,000	HYDRO-QUEBEC 5 09-50 15/02S	219,798.50	0.01
130,000	HYDRO-QUEBEC 6.00 99-15 15/02S	117,822.36	0.00
235,000	HYDRO-QUEBEC 6.50 99-35 15/02S	214,696.37	0.01
50,000	HYUNDAI CAPITAL 4.5830 24-29 24/07S	38,114.19	0.00
200,000	INTACT FINANCIAL 5.1600 12-42 16/06S	157,954.27	0.00
100,000	INTER PIPELINE FUND 5.76 22-28 17/02S	77,878.96	0.00
50,000	MAGNA INTERNATIONAL 2.45 20-30 15/06S	45,179.87	0.00
100,000	MAGNA INTL 4.375 23-32 17/03A	118,741.00	0.00
100,000	MANULIFE FINANCIAL 4.15 16-26 04/03S	99,783.73	0.00
20,000	MANULIFE FINANCIAL 5.375 16-46 04/03S	20,732.44	0.00
200,000	MANULIFE FINANCIAL C 2.818 20-35 12/05S	139,486.66	0.00
50,000	MERCEDESBENZ FINANCE 4.64 24-27 09/07S	37,999.30	0.00
110,000	MONTREAL CITY 2.4 21-41 01/12S	62,714.70	0.00
40,000	MONTREAL CITY 3.0 17-27 01/09S	29,527.45	0.00
300,000	MUNICIPAL FINANCE 4.5 23-28 03/12S	234,855.75	0.01
150,000	MUSKRAT FALLS LABRAD 3.382 22-57 01/06S	97,819.36	0.00
100,000	NATIONAL BANK OF CAN 4.968 23-26 07/12S	76,361.16	0.00
100,000	NATIONAL BANK OF CAN 5.023 23-29 01/02S	78,174.04	0.00
131,000	NATIONAL BANK OF CAN 5.296 22-25 03/11S	98,533.67	0.00
200,000	NATIONAL BK CANADA 3.5000 23-28 25/04A	230,245.68	0.01
100,000	NATL BANK OF CANADA 3.75 23-28 25/01A	114,114.86	0.00
100,000	NATL GRID 5.602 23-28 12/06S	105,593.18	0.00
150,000	NORTHWESTERN CORP 4.05 14-44 22/07S	101,501.57	0.00
150,000	NORTH WEST REDWATER 2.8 17-27 01/06S	109,134.38	0.00
100,000	NORTH WEST REDWATER 4.8500 24-34 01/06S	77,467.49	0.00
100,000	NORTHWEST REDWATER P 2.8 21-31 01/06S	69,188.63	0.00
240,000	NOVA SCOTIA 3.15 19-51 01/12S	147,802.33	0.00
73,000	NOVA SCOTIA 5.8 03-33 01/06S	62,927.21	0.00
100,000	NUTRIEN LTD 4.9000 23-28 27/03S	102,021.52	0.00
50,000	NUTRIEN LTD 5.0000 19-49 01/04S	47,319.60	0.00
200,000	NUTRIEN LTD 5.625 17-40 01/12S	204,825.93	0.01
200,000	NUTRIEN LTD 5.95 22-25 07/11S	203,134.94	0.01
250,000	OMERS FINANCIAL TRUS 1.55 20-27 21/04S	178,042.34	0.01
250,000	OMERS FINANCIAL TRUS 4.0 23-28 20/04S	251,000.69	0.01
100,000	OMERS REALTY CO 3.6280 18-30 05/06S	73,200.42	0.00
200,000	ONTARIO (PROVINCE) 1.0500 20-27 08/09S	140,271.99	0.00
200,000	ONTARIO (PROVINCE) 2.3000 19-26 15/06S	194,659.51	0.01
100,000	ONTARIO ELEC FIN CORP 8.25 96-26 22/06S	80,333.37	0.00
100,000	ONTARIO ELECTRI 0.00 91-31 11/04U	59,083.91	0.00
100,000	ONTARIO POWER GENERAT 3.215 20-30 08/04S	72,291.38	0.00
100,000	ONTARIO POWER GENERAT 4.248 19-49 18/01S	69,396.31	0.00
250,000	ONTARIO TEACHER 0.8750 21-26 21/09S	235,907.34	0.01
100,000	ONTARIO TEACHER 0.9500 21-51 24/11A	63,749.45	0.00
250,000	ONTARIO TEACHER 2.0000 21-31 16/04S	221,119.18	0.01
200,000	ONTARIO TEACHERS' FI 0.05 20-30 25/11A	189,175.62	0.01
100,000	PEMBINA PIPELINE 4.02 18-28 27/03S	74,818.66	0.00
100,000	PEMBINA PIPELINE 4.24 15-27 15/06S	75,082.02	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	PEMBINA PIPELINE 4.5400 19-49 03/04S	33,498.32	0.00
200,000	PEMBINA PIPELINE 4.6700 20-50 28/05S	136,256.59	0.00
50,000	PEMBINA PIPELINE 4.7500 18-48 26/03S	34,617.03	0.00
100,000	PEMBINA PIPELINE 5.2200 24-33 28/06S	78,078.19	0.00
200,000	PEMBINA PIPELINE 5.67 24-54 12/01S	157,873.07	0.00
40,000	PETRO CANADA 6.80 08-38 15/05S	45,707.47	0.00
200,000	PRO OF BRITISH COL 4.2 23-33 06/07S	200,742.25	0.01
100,000	PROVINCE DE L'ONTARIO 1.125 20-30 07/10A	85,350.14	0.00
486,000	PROVINCE DE L ONTARI	374,819.33	0.01
100,000	PROVINCE DE L ONTARIO 1.05 20-27 21/05S	93,122.31	0.00
100,000	PROVINCE DE L ONTARIO 3.1 24-34 31/01A	114,488.54	0.00
100,000	PROVINCE DE L ONTARIO 4.05 23-32 02/02S	77,484.68	0.00
300,000	PROVINCE DE L ONTARIO 4.15 23-54 02/12S	224,685.11	0.01
200,000	PROVINCE DE L ONTARIO 5.05 24-34 24/04S	213,763.62	0.01
200,000	PROVINCE DE L ONTARIO 5.35 24-34 08/05S	144,511.04	0.00
200,000	PROVINCE OF ALBERTA 2.20 16-26 01/06S	146,061.84	0.00
60,000	PROVINCE OF ALBERTA 2.90 18-28 01/12S	44,292.90	0.00
100,000	PROVINCE OF ALBERTA 5.2000 24-34 15/05S	71,423.04	0.00
100,000	PROVINCE OF MANITOBA 2.05 21-31 02/06S	68,584.90	0.00
62,000	PROVINCE OF MANITOBA 2.60 16-27 02/06S	45,479.61	0.00
150,000	PROVINCE OF MANITOBA 2.85 15-46 05/09S	89,190.25	0.00
200,000	PROVINCE OF MANITOBA 3.9 22-32 02/12S	152,524.36	0.00
200,000	PROVINCE OF MANITOBA 4.3 23-33 27/07S	201,878.37	0.01
200,000	PROVINCE OF MANITOBA 4.4 24-55 05/09S	152,468.17	0.00
100,000	PROVINCE OF MANITOBA 4.85 24-34 28/08S	69,504.16	0.00
200,000	PROVINCE OF NEWFOUND 2.65 19-50 17/10S	108,290.13	0.00
200,000	PROVINCE OF NEWFOUND 3.15 21-52 02/12S	118,804.65	0.00
68,000	PROVINCE OF NEWFOUND 3.85 22-27 17/10S	51,537.11	0.00
200,000	PROVINCE OF NEWFOUND 4.15 23-33 02/06S	153,305.20	0.00
100,000	PROVINCE OF NEWFOUND 4.6000 24-55 17/10S	76,729.87	0.00
180,000	PROVINCE OF NOVA SCO 1.1 21-28 01/06S	124,696.70	0.00
200,000	PROVINCE OF NOVA SCO 4.75 23-54 01/12S	161,955.67	0.00
200,000	PROVINCE OF ONTARIO 3.1 22-27 19/05S	196,693.38	0.01
100,000	PROVINCE OF ONTARIO 3.4 23-28 08/09S	75,222.95	0.00
567,000	PROVINCE OF ONTARIO 3.50 11-43 02/06S	387,671.38	0.01
600,000	PROVINCE OF ONTARIO 3.65% 23-33 02/06S	448,524.17	0.01
200,000	PROVINCE OF ONTARIO 5.85 03-33 08/03S	172,997.62	0.01
100,000	PROVINCE OF QUEBEC 0.5 22-32 25/01A	95,645.69	0.00
569,000	PROVINCE OF QUEBEC 1.9 20-30 01/09S	393,185.95	0.01
255,000	PROVINCE OF QUEBEC 2.75 18-28 01/09S	187,352.36	0.01
200,000	PROVINCE OF QUEBEC 4.5 23-33 08/09S	205,412.13	0.01
200,000	PROVINCE OF SASKATCH 3.3 24-34 08/05A	231,302.96	0.01
200,000	PROVINCE OF SASKATCH 4.2 23-54 02/12S	150,262.17	0.00
200,000	PROV OF BRITISH COLUMB 3.55 23-33 18/06S	148,243.56	0.00
200,000	PROV OF BRITISH COLUMB 4.9 24-29 24/04S	209,058.42	0.01
200,000	PROVOF BRITISH COLUMBIA 4.8 23-28 15/11S	208,017.05	0.01
50,000	PROV OF NEW BRUNSWICK 3.05 19-50 14/08S	30,343.01	0.00
260,000	PROV OF NEW BRUNSWICK 3.95 22-32 14/08S	198,948.48	0.01
147,000	PROV OF SASKATCHEWAN 2.75 14-46 02/12S	86,975.40	0.00
100,000	PROV OF SASKATCHEWAN 2.8 21-52 02/12S	58,044.84	0.00
250,000	PSP CAPITAL 3.25 24-34 02/07A	286,286.42	0.01
150,000	PSP CAPITAL INC 0.9000 20-26 15/06S	107,081.55	0.00
180,000	PSP CAPITAL INC 1.5000 21-28 15/03S	126,881.09	0.00
500,000	PSP CAPITAL INC 3.75 22-29 15/06S	382,064.48	0.01
504,000	QUEBEC MONTREAL 3.6 23-33 01/09S	374,741.86	0.01
300,000	QUEBEC MONTREAL 3.625 23-28 13/04S	298,771.92	0.01
200,000	QUEBEC MONTREAL 4.45 24-34 01/09S	157,625.01	0.00
100,000	RBC TORONTO 0.05 19-26 19/06A	107,073.22	0.00
200,000	ROGERS COMMUNICATION 3.20 23-27 15/03S	194,757.01	0.01
100,000	ROGERS COMMUNICATION 3.75 22-29 15/04S	73,473.14	0.00
100,000	ROGERS COMMUNICATION 5.00 24-29 15/02S	102,070.48	0.00
100,000	ROGERS COMMUNICATION 5.3 24-34 15/02S	101,723.91	0.00
50,000	ROGERS COMMUNICATIONS 2.90 16-26 15/11S	48,597.16	0.00
40,000	ROGERS COMMUNICATIONS 3.625 15-25 15/12S	39,549.78	0.00
150,000	ROGERS COMMUNICATIONS 3.65 20-27 31/03S	110,910.54	0.00
100,000	ROGERS COMMUNICATIONS 4.35 19-49 01/05S	84,337.63	0.00
200,000	ROGERS COMMUNICATIONS 4.55 23-52 15/03S	173,214.92	0.01
150,000	ROGERS COMMUNICATIONS 5.00 14-44 15/03S	142,381.54	0.00
100,000	ROGERS COMMUNICATIONS 6.11 10-40 25/08S	80,944.90	0.00
50,000	ROGERS COMMUNICATIONS 6.75 22-39 09/11S	42,989.49	0.00
100,000	ROYAL BANK OF CANADA 0.01 21-28 05/10A	100,911.74	0.00
100,000	ROYAL BANK OF CANADA 0.01 21-31 27/01A	94,527.98	0.00
200,000	ROYAL BANK OF CANADA 1.2 21-26 27/04S	191,513.94	0.01
100,000	ROYAL BANK OF CANADA 2.125 22-29 26/04A	107,845.69	0.00
100,000	ROYAL BANK OF CANADA 2.14 31 03/11S	71,752.70	0.00
200,000	ROYAL BANK OF CANADA 2.3 21-31 03/11S	174,945.09	0.01
250,000	ROYAL BANK OF CANADA 2.328 20-27 28/01S	180,605.09	0.01
200,000	ROYAL BANK OF CANADA 2.375 22-27 13/09A	222,410.14	0.01
250,000	ROYAL BANK OF CANADA 2.60 22-27 24/03S	242,389.84	0.01
100,000	ROYAL BANK OF CANADA 3.5 23-28 25/07A	115,533.00	0.00
100,000	ROYAL BANK OF CANADA 4.612 22-27 26/07S	76,309.24	0.00
200,000	ROYAL BANK OF CANADA 4.632 23-28 01/05S	153,674.42	0.00
200,000	ROYAL BANK OF CANADA 4.642 23-28 17/01S	153,363.33	0.00
50,000	ROYAL BANK OF CANADA 4.65 16-26 27/01S	50,104.52	0.00
200,000	ROYAL BANK OF CANADA 4.851 23-26 14/12S	203,778.09	0.01
200,000	ROYAL BANK OF CANADA 4.9 23-28 12/01S	204,588.42	0.01
200,000	ROYAL BANK OF CANADA 5.00 23-33 01/02S	206,800.89	0.01
250,000	ROYAL BANK OF CANADA 5.235 22-26 02/11S	191,666.87	0.01
100,000	ROYAL BANK OF CANADA 5.341 23-26 23/06S	76,269.16	0.00
143,834	ROYAL OFFICE FINANCE 5.209 07-37 12/11S	115,466.98	0.00
100,000	SES GLOBAL AMERICAS 5.3 14-44 25/03S	80,381.00	0.00
200,000	SOUTH COAST BRIT COLUM 4.15 22-53 12/12S	143,534.25	0.00
200,000	ST MARYS CEMENT INC 5.75 24-34 02/04S	205,974.91	0.01
100,000	SUNCOR ENERGY INC 3.75 21-51 04/03S	75,483.73	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	SUNCOR ENERGY INC 4.00 17-47 15/11S	15,905.73	0.00
100,000	SUNCOR ENERGY INC 5.6 23-25 17/11S	75,409.81	0.00
100,000	SUNCOR ENERGY INC 6.50 07-38 15/06S	111,870.43	0.00
200,000	TELUS CORP 3.4 22-32 13/05S	183,016.02	0.01
200,000	TELUS CORP 3.6250 18-28 01/03S	147,998.92	0.00
100,000	TELUS CORP 3.75 15-26 10/03U	74,077.90	0.00
100,000	TELUS CORP 3.95 19-50 16/02S	61,186.96	0.00
100,000	TELUS CORP 4.60 18-48 16/11S	88,038.10	0.00
100,000	TELUS CORP 4.85 14-44 05/04S	71,039.49	0.00
100,000	TELUS CORP 5.25 22-32 15/11S	78,683.34	0.00
100,000	THE TORONTO DOMINION B 1.95 22-27 12/01S	95,841.15	0.00
50,000	THOMSON REUTERS 5.65 13-43 23/11S	51,572.83	0.00
330,000	TORONTO-DOMINION 3.8790 23-26 13/03A	375,268.87	0.01
100,000	TORONTO DOMINION BAN 3.191 24-29 16/02A	114,448.84	0.00
100,000	TORONTO DOMINION BANK 0.75 21-26 06/01S	95,834.07	0.00
100,000	TORONTO DOMINION BANK 0.864 22-27 24/03A	107,152.04	0.00
100,000	TORONTO DOMINION BANK 2.26 22-27 07/01S	72,127.93	0.00
100,000	TORONTO DOMINION BANK 3.2 22-32 10/03S	91,553.31	0.00
100,000	TORONTO DOMINION BANK 3.25 22-26 27/04A	112,825.62	0.00
200,000	TORONTO DOMINION BANK 3.301 22-27 20/04S	196,948.49	0.01
100,000	TORONTO DOMINION BANK 3.631 22-29 13/12A	114,434.70	0.00
100,000	TORONTO DOMINION BANK 4.477 23-28 18/01S	76,237.80	0.00
100,000	TORONTO DOMINION BANK 4.68 22-29 08/01S	77,136.58	0.00
200,000	TORONTO DOMINION BK 1.25 21-26 10/09S	189,787.06	0.01
100,000	TORONTO DOMINION BK 1.952 22-30 08/04A	104,685.26	0.00
100,000	TORONTO DOMINION BK 2.45 22-32 12/01S	87,574.99	0.00
100,000	TORONTO DOMINION BK 2.551 22-27 03/08A	110,914.41	0.00
100,000	TORONTO DOMINION BK 2 21-31 10/09S	86,628.37	0.00
100,000	TORONTO DOMINION BK 3.715 23-30 13/03A	117,618.32	0.00
100,000	TORONTO DOMINION BK 3.765 23-26 08/09A	114,340.81	0.00
100,000	TORONTO DOMINION BK 4.21 22-27 01/06S	75,382.71	0.00
200,000	TORONTO DOMINION BK 4.456 22-32 08/06S	198,680.81	0.01
200,000	TORONTO DOMINION BK 4.701 23-26 05/06S	202,206.86	0.01
200,000	TORONTO DOMINION BK 5.141 23-28 13/09S	208,517.43	0.01
200,000	TORONTO-DOMINION BK 5.1560 23-28 10/01S	205,986.53	0.01
100,000	TORONTO DOMINION BK 5.264 23-26 11/12S	102,474.19	0.00
100,000	TORONTO DOMINION BK 5.376 22-27 21/10S	78,007.83	0.00
100,000	TOTALENERGIES 2.125 14-29 18/09A	108,189.31	0.00
200,000	TOYOTA CREDIT CANADA 4.52 24-27 19/03S	151,614.01	0.00
50,000	TRANSCANADA PIPELINE 5.00 13-43 16/10S	47,920.26	0.00
100,000	TRANSCANADA PIPELINE 5.277 23-30 15/07S	78,904.74	0.00
200,000	TRANSCANADA PIPELINE 6.2 07-37 15/10S	219,699.35	0.01
100,000	TRANSCANADA PIPELINES 3.8 20-27 05/04S	74,454.10	0.00
100,000	TRANSCANADA PIPELINES 4.18 18-48 03/07S	65,029.91	0.00
200,000	TRANSCANADA PIPELINES 4.25 18-28 15/05S	199,385.30	0.01
100,000	TRANSCANADA PIPELINES 4.33 17-47 16/09S	66,751.37	0.00
100,000	TRANSCANADA PIPELINES 4.34 19-49 15/10S	66,587.88	0.00
100,000	TRANSCANADA PIPELINES 7.625 09-39 15/01S	122,947.16	0.00
200,000	VENTAS CANADA FINANC 5.398 23-28 21/04S	155,484.78	0.00
100,000	VIDEOTRON 3.125 21-31 15/01S	69,545.27	0.00
100,000	VIDEOTRON 4.5 19-30 15/01S	75,054.30	0.00
100,000	WASTE CONNECTIONS 2.2000 21-32 15/01S	85,890.22	0.00
250,000	WASTE CONNECTIONS IN 3.05 20-50 13/03S	177,274.54	0.01
50,000	WASTE CONNECTIONS INC 2.95 21-52 15/01S	34,298.40	0.00
100,000	WSP GLOBAL INC 5.548 23-30 22/11S	79,678.84	0.00
	Cayman Islands	**5,718,610.91**	**0.17**
200,000	ALIBABA GROUP HLD LTD 3.15 21-51 09/02S	143,138.64	0.00
200,000	ALIBABA GROUP HLD LTD 3.40 17-27 06/12S	195,347.98	0.01
200,000	ALIBABA GROUP HLD LTD 4.20 17-47 06/12S	174,376.21	0.01
200,000	AL RAJHI SUKUK 5.047 24-29 12/03S	204,884.02	0.01
200,000	AVI FUNDING REGS 3.80 15-25 16/09S	198,565.11	0.01
200,000	CHINA OVERSEAS FINAN 4.75 18-28 26/04S	198,631.80	0.01
150,000	CKE HUTCHISON FINANCE 2.00 16-28 06/04A	161,795.24	0.00
200,000	CK HUTCHISON INTERNA 2.5 20-30 08/05S	180,566.27	0.01
200,000	CK HUTCHISON INTERNA 3.25 17-27 29/09S	194,443.07	0.01
100,000	CK HUTCHISON INTERNA 3.375 20-50 08/05S	76,015.22	0.00
200,000	CK HUTCHISON INTL 21 3.125 21-41 15/04S	157,245.96	0.00
200,000	DIB SUKUK 4.8 23-28 16/08S	202,435.67	0.01
200,000	DIB SUKUK 5.493 22-27 30/11S	206,157.46	0.01
400,000	DP WORLD CRESCENT 3.875 19-29 18/07S	387,541.82	0.01
200,000	DP WORLD CRESCENT 4.848 18-28 26/09S	202,181.62	0.01
200,000	GACI FIRST INVEST 5.00 24-29 29/01S	203,039.92	0.01
200,000	GACI FIRST INVESTMENT 4.875 23-35 14/02S	196,787.24	0.01
200,000	GACI FIRST INVESTMENT 5.0 22-27 13/10S	202,514.45	0.01
200,000	GACI FIRST INVESTMENT 5.375 24-54 29/01S	187,142.16	0.01
200,000	HPHT FINANCE 21 2.00 21-26 19/03S	192,875.23	0.01
200,000	ICDPS SUKUK LTD 4.95 24-29 14/02A	202,520.18	0.01
200,000	KSA SUKUK 4.274 23-29 22/05S	200,456.91	0.01
200,000	KSA SUKUK 4.511 23-33 22/05S	199,737.36	0.01
200,000	KSA SUKUK 5.268 22-28 25/10S	208,219.09	0.01
200,000	KSA SUKUK LTD 3.628 17-27 20/04S	197,328.45	0.01
200,000	QNB FINANCE LTD 2.75 20-27 12/02S	192,511.78	0.01
200,000	SA GLOBAL SUKUK LIMI 2.694 21-31 17/06S	178,556.81	0.01
200,000	SAUDI ELECTRICITY SU 4.632 23-33 11/04S	200,708.19	0.01
200,000	SAUDI ELECTRICITY SU 5.194 24-34 13/02S	207,443.62	0.01
50,000	YORKS WATER BRAD 6.375 09-39 19/08A	65,443.43	0.00
	Chile	**6,488,772.18**	**0.20**
200,000	AES ANDES SA 6.3000 24-29 15/03S	207,824.84	0.01
198,588	ALFA DESARROLLO 4.55 21-51 27/09S	157,144.15	0.00
195,000,000	BONOS DE LA TRESO DE 6.0 23-33 01/04S	229,863.99	0.01
105,000,000	BONOS DE LA TRESO DE 6.2 24-40 01/10S	131,897.85	0.00
200,000	CELULOSA ARAUCO CONS 5.5 19-49 30/04S	188,792.57	0.01
200,000	CENCOSUD SA 4.375 17-27 17/07S	197,976.59	0.01
105,000,000	CHILE 0.0 24-29 01/04S	96,119.15	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CHILE 0.83 19-31 02/07A	95,677.72	0.00
100,000	CHILE 1.25 21-51 22/01A	64,207.05	0.00
100,000	CHILE 1.3 21-36 26/07A	87,355.62	0.00
200,000	CHILE 2.55 20-32 27/01S	176,684.53	0.01
200,000	CHILE 2.55 21-33 27/07S	171,551.40	0.01
200,000	CHILE 3.1000 21-41 07/05S	156,582.76	0.00
200,000	CHILE 3.125 16-26 21/01S	196,090.87	0.01
200,000	CHILE 3.24 18-28 02/02S	193,640.90	0.01
200,000	CHILE 4.00 22-52 31/01S	165,627.93	0.01
101,182	CHILE 4.125 23-34 05/07A	117,919.83	0.00
200,000	CHILE 4.34 22-42 07/03S	183,042.14	0.01
205,000,000	CHILE 4.50 15-26 01/03S	225,978.03	0.01
205,000,000	CHILE 4.70 18-30 01/09S	221,841.83	0.01
78,496	CHILE 4.95 23-36 05/01S	79,563.16	0.00
250,000,000	CHILE 5.00 21-28 01/10S	279,698.19	0.01
130,000,000	CHILE 5.10 19-50 15/07S	148,580.20	0.00
95,000,000	CHILE 5.30 23-37 01/11S	108,042.81	0.00
200,000	CHILE 5.33 23-54 05/01S	202,705.12	0.01
175,000,000	CHILE 5.8 23-34 01/10S	205,506.80	0.01
130,000,000	CHILE 6.00 13-43 01/01S	161,524.36	0.00
140,000,000	CHILE 7 22-34 01/05S	178,171.40	0.01
200,000	CODELCO INC 4.50 17-47 01/08S	169,656.63	0.01
200,000	CODELCO INC 6.44 24-36 26/01S	217,169.90	0.01
200,000	CORP NAC COBRE 3.625 17-27 01/08S	194,325.52	0.01
100,000	CORP NACIONAL COBRE 6.3 23-53 08/09S	105,825.52	0.00
200,000	CORPORACION NACI 5.95 23-34 08/01S	209,915.28	0.01
200,000	CORPORACION NACIONAL 3.70 19-50 30/01S	148,408.00	0.00
200,000	EMPRESA NACIONAL 5.95 24-34 30/07S	209,912.49	0.01
200,000	INVERSIONES CMP 6.1250 24-34 26/02S	211,759.09	0.01
200,000	METRO 4.70 20-50 07/05S	176,628.62	0.01
200,000	SOCIEDAD QUIMICA Y M 6.5 23-33 07/11S	215,559.34	0.01
	China	**302,750,850.48**	**9.24**
9,310,000	AGRICUL DEV BANK 2.8300 23-33 16/06A	1,385,453.88	0.04
5,500,000	AGRICULTURAL DEV BK 2.35 23-26 07/09A	792,100.73	0.02
4,080,000	AGRICULTURAL DEV BK 3.01 23-30 16/03A	608,207.11	0.02
4,750,000	AGRICULTURAL DEVELOP 2.22 24-29 09/04A	684,742.13	0.02
9,320,000	AGRICULTURAL DEVELOP 2.47 24-34 02/04A	1,351,544.52	0.04
6,800,000	AGRICULTURAL DEVELOP 2.55 23-25 01/12A	977,436.85	0.03
4,000,000	AGRICULTURAL DEVELOP 2.55 23-26 11/05A	576,654.62	0.02
3,210,000	AGRICULTURAL DEVELOP 2.72 23-26 16/03A	463,523.54	0.01
4,500,000	AGRICULTURAL DEVELOP 2.9 23-28 08/03A	661,973.19	0.02
9,100,000	AGRICULTURAL DEVELOP 3.1 23-33 27/02A	1,378,609.09	0.04
500,000	AGRICULTURAL DEVELOPMEN 2.3 24-34 04/07A	71,560.32	0.00
970,000	AGRI DEV BK OF CHINA 2.36 24-31 20/03A	139,871.77	0.00
7,000,000	AGRI DEV BK OF CHINA 2.5 22-27 24/08A	1,013,785.06	0.03
4,100,000	AGRI DEV BK OF CHINA 2.6 22-25 01/12A	590,186.68	0.02
6,000,000	AGRI DEV BK OF CHINA 2.74 22-27 23/02A	872,998.76	0.03
5,420,000	AGRI DEV BK OF CHINA 2.83 22-29 11/08A	800,727.82	0.02
5,490,000	AGRI DEV BK OF CHINA 2.91 22-29 21/02A	814,804.56	0.02
10,000,000	AGRI DEV BK OF CHINA 2.96 20-30 17/04A	1,496,646.91	0.05
8,500,000	AGRI DEV BK OF CHINA 2.97 22-32 14/10A	1,274,600.15	0.04
5,000,000	AGRI DEV BK OF CHINA 2.99 21-26 11/08A	728,150.96	0.02
9,000,000	AGRI DEV BK OF CHINA 3.06 22-32 06/12A	1,355,395.08	0.04
3,000,000	AGRI DEV BK OF CHINA 3.19 21-28 12/08A	447,762.56	0.01
8,800,000	AGRI DEV BK OF CHINA 3.3 21-31 05/11A	1,353,212.76	0.04
7,000,000	AGRI DEV BK OF CHINA 3.33 16-26 06/01A	1,016,926.63	0.03
6,000,000	AGRI DEV BK OF CHINA 3.35 21-26 24/03A	874,410.79	0.03
5,000,000	AGRI DEV BK OF CHINA 3.45 20-25 23/09A	724,572.72	0.02
5,000,000	AGRI DEV BK OF CHINA 3.48 21-28 04/02A	745,954.21	0.02
8,000,000	AGRI DEV BK OF CHINA 3.52 21-31 24/05A	1,241,093.59	0.04
6,000,000	AGRI DEV BK OF CHINA 3.58 16-26 22/04A	878,185.15	0.03
9,000,000	AGRI DEV BK OF CHINA 3.63 19-26 19/07A	1,324,233.21	0.04
9,600,000	AGRI DEV BK OF CHINA 3.74 19-29 12/07A	1,476,494.70	0.05
9,300,000	AGRI DEV BK OF CHINA 3.75 19-29 25/01A	1,421,422.83	0.04
11,000,000	AGRI DEV BK OF CHINA 3.79 20-30 26/10A	1,718,496.20	0.05
7,880,000	AGRI DEV BK OF CHINA 3.85 17-27 06/01A	1,172,415.49	0.04
1,000,000	AGRI DEV BK OF CHINA 3.92 21-51 18/06A	183,812.21	0.01
10,000,000	AGRI DEV BK OF CHINA 4.39 17-27 08/09A	1,522,126.14	0.05
10,300,000	AGRI DEV BK OF CHINA 4.65 18-28 11/05A	1,607,841.51	0.05
5,000,000	AGRI DEV BK OF CHINA 4 18-25 12/11A	729,906.81	0.02
4,000,000	AGRI DEVELOPMENT BA 2.63 23-28 07/06A	583,224.40	0.02
200,000	ASIAN INFRA INV BK 3.75 22-27 14/09S	200,430.19	0.01
100,000	ASIAN INFRA INV BK 4.375 23-26 11/06A	134,248.86	0.00
50,000	ASIAN INFRASTRUCTURE 0.50 21-26 27/01S	47,790.62	0.00
70,000	ASIAN INFRASTRUCTURE 3.0 23-28 14/02A	79,814.26	0.00
140,000	ASIAN INFRASTRUCTURE 4.125 24-29 18/01S	142,554.19	0.00
100,000	ASIAN INFRASTRUCTURE 4.25 24-34 13/03S	102,696.26	0.00
200,000	ASIAN INFRASTRUCTURE 4.875 23-26 14/09S	204,220.78	0.01
200,000	BAIDU INC 1.72 20-26 09/10S	192,070.20	0.01
100,000	CHINA 0.125 19-26 12/11A	105,703.15	0.00
100,000	CHINA 0.25 20-30 25/11A	95,994.93	0.00
200,000	CHINA 0.55 20-25 21/10S	192,955.71	0.01
100,000	CHINA 0.625 20-25 25/11A	86,625.06	0.00
200,000	CHINA 1.25 21-26 26/10S	190,540.50	0.01
27,520,000	CHINA 1.67 24-26 15/06A	3,938,219.43	0.12
7,640,000	CHINA 1.85 24-27 15/05A	1,095,179.58	0.03
23,160,000	CHINA 1.9900 24-26 15/03A	3,325,446.58	0.10
100,000	CHINA 1 19-39 12/11A	79,638.38	0.00
19,440,000	CHINA 2.04 24-27 25/02A	2,798,338.01	0.09
23,830,000	CHINA 2.05 24-29 15/04A	3,426,709.17	0.10
10,410,000	CHINA 2.11 24-34 25/08S	1,478,132.84	0.05
3,570,000	CHINA 2.12 24-31 25/06A	510,387.44	0.02
18,110,000	CHINA 2.18 23-26 15/08A	2,607,883.76	0.08
27,330,000	CHINA 2.22 23-25 25/09A	3,916,511.52	0.12

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,230,000	CHINA 2.27 24-34 25/05S	2,911,494.09	0.09
23,790,000	CHINA 2.2800 24-31 25/03A	3,433,933.03	0.10
7,900,000	CHINA 2.28 22-25 25/11A	1,135,744.50	0.03
12,930,000	CHINA 2.3 23-26 15/05A	1,864,603.98	0.06
12,720,000	CHINA 2.330 23-25 15/12A	1,829,056.61	0.06
30,180,000	CHINA 2.35 24-34 25/02S	4,368,346.11	0.13
9,910,000	CHINA 2.37 22-27 20/01A	1,436,684.90	0.04
23,040,000	CHINA 2.39 23-26 15/11A	3,333,916.91	0.10
13,260,000	CHINA 2.4 23-28 15/07A	1,929,476.13	0.06
13,020,000	CHINA 2.44 22-27 15/10A	1,895,997.69	0.06
11,830,000	CHINA 2.46 23-26 15/02A	1,704,796.24	0.05
8,150,000	CHINA 2.48 22-27 15/04A	1,186,669.43	0.04
6,820,000	CHINA 2.48 23-28 25/09A	996,016.01	0.03
11,810,000	CHINA 2.5 22-27 25/07A	1,718,827.27	0.05
16,470,000	CHINA 2.52 23-33 25/08S	2,413,876.15	0.07
17,460,000	CHINA 2.54 23-30 25/12A	2,558,575.55	0.08
17,290,000	CHINA 2.55 23-28 15/10A	2,531,836.11	0.08
16,450,000	CHINA 2.60 23-30 15/09A	2,416,771.28	0.07
16,300,000	CHINA 2.62 22-29 25/09A	2,407,750.85	0.07
9,280,000	CHINA 2.6 22-32 01/09S	1,365,686.89	0.04
13,360,000	CHINA 2.62 23-28 15/04A	1,958,111.57	0.06
12,850,000	CHINA 2.62 23-30 25/06A	1,891,589.69	0.06
12,900,000	CHINA 2.64 23-28 15/01A	1,891,556.72	0.06
690,000	CHINA 2.6500 24-74 25/03S	105,173.90	0.00
12,530,000	CHINA 2.67 23-33 25/05S	1,855,266.30	0.06
15,520,000	CHINA 2.67 23-33 25/11S	2,302,686.55	0.07
15,720,000	CHINA 2.68 20-30 21/05S	2,316,026.47	0.07
14,880,000	CHINA 2.69 21-26 12/08A	2,162,226.24	0.07
11,390,000	CHINA 2.69 22-32 15/08S	1,684,680.09	0.05
4,470,000	CHINA 2.74 16-26 04/08S	650,782.77	0.02
400,000	CHINA 2.75 19-39 03/12S	342,396.30	0.01
10,590,000	CHINA 2.75 22-29 15/06A	1,571,239.38	0.05
10,550,000	CHINA 2.75 22-32 17/02S	1,567,769.29	0.05
9,390,000	CHINA 2.76 22-32 15/05S	1,400,052.45	0.04
8,110,000	CHINA 2.79 22-29 15/12A	1,204,881.18	0.04
10,730,000	CHINA 2.8 22-29 24/03A	1,594,949.95	0.05
11,800,000	CHINA 2.8 22-32 15/11S	1,760,659.59	0.05
14,020,000	CHINA 2.8 23-30 25/03A	2,088,996.57	0.06
1,020,000	CHINA 2.85 16-26 28/01S	147,975.96	0.00
17,140,000	CHINA 2.85 20-49 04/06A	2,517,906.29	0.08
19,280,000	CHINA 2.88 23-33 25/02S	2,896,684.59	0.09
10,240,000	CHINA 2.89 21-31 18/11S	1,534,947.11	0.05
14,070,000	CHINA 2.91 21-28 14/10A	2,091,228.15	0.06
5,000,000	CHINA 2.9 16-26 05/05S	727,920.49	0.02
13,380,000	CHINA 3.01 21-28 13/05A	1,993,204.44	0.06
14,700,000	CHINA 3.02 20-25 22/10A	2,129,200.49	0.06
14,760,000	CHINA 3.02 21-31 27/05S	2,233,328.53	0.07
10,060,000	CHINA 3.0 23-53 15/10S	1,633,478.35	0.05
13,360,000	CHINA 3.03 21-26 11/03A	1,944,830.63	0.06
11,980,000	CHINA 3.12 19-26 05/12A	1,765,127.16	0.05
6,630,000	CHINA 3.12 22-52 25/10S	1,081,704.70	0.03
10,800,000	CHINA 3.13 19-29 21/11S	1,637,390.00	0.05
6,520,000	CHINA 3.19 23-53 15/04S	1,088,047.30	0.03
9,500,000	CHINA 3.22 18-25 06/12A	1,381,645.25	0.04
8,090,000	CHINA 3.25 18-28 22/11S	1,224,528.30	0.04
12,980,000	CHINA 3.25 19-26 06/06A	1,901,783.32	0.06
16,480,000	CHINA 3.27 20-30 19/11S	2,543,880.03	0.08
4,550,000	CHINA 3.27 23-73 25/03S	809,813.69	0.02
14,580,000	CHINA 3.28 20-27 03/12A	2,186,845.77	0.07
13,361,000	CHINA 3.29 19-29 23/05S	2,033,867.88	0.06
8,010,000	CHINA 3.32 22-52 15/04S	1,353,069.95	0.04
13,260,000	CHINA 3.3900 20-50 16/03S	2,245,472.27	0.07
8,350,000	CHINA 3.4 22-72 15/07S	1,556,080.76	0.05
4,420,000	CHINA 3.52 16-46 25/04S	769,571.69	0.02
5,070,000	CHINA 3.52 17-27 04/05S	758,969.42	0.02
9,600,000	CHINA 3.53 21-51 18/10S	1,680,450.74	0.05
4,990,000	CHINA 3.54 18-28 26/08S	762,596.32	0.02
5,320,000	CHINA 3.59 17-27 03/08S	801,371.52	0.02
2,100,000	CHINA 3.6 18-25 06/09A	305,765.47	0.01
7,180,000	CHINA 3.69 18-28 17/05S	1,102,616.79	0.03
8,475,000	CHINA 3.72 21-51 12/04S	1,534,874.96	0.05
12,420,000	CHINA 3.73 20-70 25/05S	2,499,863.37	0.08
14,480,000	CHINA 3.76 21-71 22/03S	2,992,989.69	0.09
6,850,000	CHINA 3.77 17-47 20/02S	1,233,173.95	0.04
3,000	CHINA 3.77 18-25 08/03A	432.37	0.00
14,300,000	CHINA 3.81 20-50 14/09S	2,604,867.08	0.08
1,000,000	CHINA 3.82 10-30 02/09S	159,277.52	0.00
1,150,000	CHINA 3.82 18-68 19/11S	231,863.76	0.01
3,180,000	CHINA 3.85 18-28 01/02S	488,037.53	0.01
11,360,000	CHINA 3.86 19-49 22/07S	2,069,985.69	0.06
610,000	CHINA 3.96 10-40 16/08S	106,625.36	0.00
4,650,000	CHINA 3.97 18-48 23/07S	868,353.73	0.03
4,040,000	CHINA 4.05 17-47 24/07S	762,215.00	0.02
9,270,000	CHINA 4.08 18-48 22/10S	1,753,594.06	0.05
2,200,000	CHINA 4.1 12-32 27/09S	358,669.78	0.01
3,720,000	CHINA 4.22 18-48 19/03S	724,768.40	0.02
8,970,000	CHINA 4.27 07-37 17/05S	1,602,720.10	0.05
3,950,000	CHINA 4.28 17-47 23/10S	769,287.14	0.02
1,540,000	CHINA 4.32 13-33 12/08S	258,212.52	0.01
5,470,000	CHINA 4 19-69 24/06S	1,116,479.59	0.03
5,410,000	CHINA DEVELOPMENT BA 2.34 24-27 05/01A	779,553.31	0.02
510,000	CHINA DEVELOPMENT BA 2.35 23-25 16/10A	73,179.75	0.00
9,310,000	CHINA DEVELOPMENT BA 2.59 23-26 11/01A	1,341,904.40	0.04
15,190,000	CHINA DEVELOPMENT BA 2.63 24-34 08/01A	2,232,601.74	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,000,000	CHINA DEVELOPMENT BA 2.64 24-31 08/01A	293,540.42	0.01
3,040,000	CHINA DEVELOPMENT BA 2.87 23-30 09/01A	450,672.97	0.01
700,000	CHINA DEVELOPMENT BANK 2.26 24-34 19/07A	99,856.04	0.00
2,000,000	CHINA DEVELOPMENT BANK 3.09 21-28 09/08A	296,944.17	0.01
200,000	CHINA DEVELOPMENT BK 1.00 20-25 27/10S	193,194.24	0.01
16,280,000	CHINA DEVELOPMENT BK 2.35 24-34 06/05A	2,340,141.28	0.07
8,630,000	CHINA DEVELOPMENT BK 2.52 23-28 25/05A	1,256,640.09	0.04
8,000,000	CHINA DEVELOPMENT BK 2.65 22-27 24/02A	1,160,979.80	0.04
690,000	CHINA DEVELOPMENT BK 2.65 23-26 03/03A	99,667.97	0.00
1,310,000	CHINA DEVELOPMENT BK 2.68 22-29 13/09A	192,713.72	0.01
12,000,000	CHINA DEVELOPMENT BK 2.69 22-27 16/06A	1,746,651.81	0.05
3,600,000	CHINA DEVELOPMENT BK 2.69 23-33 11/09A	530,990.00	0.02
10,560,000	CHINA DEVELOPMENT BK 2.73 23-28 11/01A	1,544,718.74	0.05
14,000,000	CHINA DEVELOPMENT BK 2.77 22-32 24/10A	2,071,439.23	0.06
12,390,000	CHINA DEVELOPMENT BK 2.82 23-33 22/05A	1,841,374.13	0.06
6,000,000	CHINA DEVELOPMENT BK 2.83 21-26 10/09A	872,117.01	0.03
11,260,000	CHINA DEVELOPMENT BK 2.96 22-32 18/07A	1,687,206.94	0.05
11,500,000	CHINA DEVELOPMENT BK 2.98 22-32 22/04A	1,722,017.02	0.05
3,000,000	CHINA DEVELOPMENT BK 2.99 22-29 01/03A	445,525.67	0.01
10,200,000	CHINA DEVELOPMENT BK 3.02 23-33 06/03A	1,537,641.84	0.05
5,560,000	CHINA DEVELOPMENT BK 3.03 23-43 24/07A	870,311.33	0.03
10,240,000	CHINA DEVELOPMENT BK 3.05 16-26 25/08A	1,493,001.59	0.05
12,000,000	CHINA DEVELOPMENT BK 3.07 20-30 10/03A	1,799,741.45	0.05
12,000,000	CHINA DEVELOPMENT BK 3.09 20-30 18/06A	1,803,592.81	0.06
12,540,000	CHINA DEVELOPMENT BK 3.12 21-31 13/09A	1,896,006.78	0.06
11,560,000	CHINA DEVELOPMENT BK 3.18 16-26 05/04A	1,682,240.87	0.05
13,000,000	CHINA DEVELOPMENT BK 3.3 21-26 03/03A	1,891,355.37	0.06
3,530,000	CHINA DEVELOPMENT BK 3.39 20-27 10/07A	523,725.93	0.02
12,000,000	CHINA DEVELOPMENT BK 3.41 21-31 07/06A	1,840,658.60	0.06
4,000,000	CHINA DEVELOPMENT BK 3.4 21-28 08/01A	596,968.77	0.02
4,000,000	CHINA DEVELOPMENT BK 3.43 20-27 14/01A	589,970.26	0.02
12,700,000	CHINA DEVELOPMENT BK 3.45 19-29 20/09A	1,934,188.85	0.06
15,400,000	CHINA DEVELOPMENT BK 3.48 19-29 08/01A	2,326,119.97	0.07
8,820,000	CHINA DEVELOPMENT BK 3.49 21-41 08/11A	1,451,935.09	0.04
5,500,000	CHINA DEVELOPMENT BK 3.5 19-26 13/08A	807,641.71	0.02
9,900,000	CHINA DEVELOPMENT BK 3.65 19-29 21/05A	1,513,189.19	0.05
12,460,000	CHINA DEVELOPMENT BK 3.66 21-31 01/03A	1,937,108.04	0.06
5,500,000	CHINA DEVELOPMENT BK 3.68 19-26 26/02A	804,626.42	0.02
13,000,000	CHINA DEVELOPMENT BK 3.7 20-30 20/10A	2,014,164.97	0.06
10,000,000	CHINA DEVELOPMENT BK 3.74 15-25 10/09A	1,452,637.05	0.04
9,200,000	CHINA DEVELOPMENT BK 3.8 16-36 25/01A	1,503,999.59	0.05
2,000,000	CHINA DEVELOPMENT BK 3.9 20-40 03/08A	342,306.35	0.01
12,000,000	CHINA DEVELOPMENT BK 3 22-32 17/01A	1,799,660.23	0.05
2,260,000	CHINA DEVELOPMENT BK 4.01 17-37 09/01A	379,867.88	0.01
9,800,000	CHINA DEVELOPMENT BK 4.04 17-27 10/04A	1,471,194.82	0.04
10,260,000	CHINA DEVELOPMENT BK 4.04 18-28 06/07A	1,570,332.17	0.05
4,190,000	CHINA DEVELOPMENT BK 4.15 18-25 26/10A	612,164.80	0.02
6,700,000	CHINA DEVELOPMENT BK 4.24 17-27 24/08A	1,017,649.04	0.03
4,000,000	CHINA DEVELOPMENT BK 4.42 10-40 07/04S	722,478.23	0.02
9,000,000	CHINA DEVELOPMENT BK 4.88 18-28 09/02A	1,405,432.80	0.04
1,160,000	CHINA EXIMBANK 2.31 24-29 15/03A	167,522.26	0.01
33,070,000	CHINA GOVERNMENT BON 2.37 24-29 15/01A	4,817,318.63	0.15
200,000	CHINA GREAT WALL INT 2.375 20-30 18/08S	167,828.06	0.01
200,000	CITIC LTD 2.875 22-27 17/02S	193,888.97	0.01
5,000,000	EXP IMP BANK CHINA 2.61 22-27 27/01A	724,700.08	0.02
3,000,000	EXP IMP BANK CHINA 2.74 22-29 05/09A	442,304.94	0.01
8,500,000	EXP IMP BANK CHINA 2.82 22-27 17/06A	1,241,391.23	0.04
200,000	EXP IMP BANK CHINA 2.875 16-26 26/04S	196,734.82	0.01
14,000,000	EXP IMP BANK CHINA 2.9 22-32 19/08A	2,084,950.96	0.06
5,000,000	EXP IMP BANK CHINA 3.18 16-26 05/09A	730,896.88	0.02
11,000,000	EXP IMP BANK CHINA 3.18 22-32 11/03A	1,667,254.84	0.05
7,000,000	EXP IMP BANK CHINA 3.22 21-26 14/05A	1,020,411.52	0.03
9,070,000	EXP IMP BANK CHINA 3.23 20-30 23/03A	1,371,476.88	0.04
5,500,000	EXP IMP BANK CHINA 3.26 20-27 24/02A	809,736.10	0.02
8,920,000	EXP IMP BANK CHINA 3.33 16-26 22/02A	1,298,390.10	0.04
9,000,000	EXP IMP BANK CHINA 3.38 21-31 16/07A	1,379,478.64	0.04
8,000,000	EXP IMP BANK CHINA 3.43 20-25 23/10A	1,160,227.29	0.04
9,000,000	EXP IMP BANK CHINA 3.74 20-30 16/11A	1,396,499.62	0.04
9,540,000	EXP IMP BANK CHINA 3.86 19-29 20/05A	1,475,493.28	0.05
5,000,000	EXP IMP BANK CHINA 3.87 15-25 14/09A	727,239.89	0.02
3,000,000	EXP IMP BANK CHINA 4.11 17-27 20/03A	450,601.02	0.01
5,000,000	EXP IMP BANK CHINA 4.89 18-28 26/03A	783,738.08	0.02
200,000	EXPO IMPORT BK CHINE 3.875 23-26 16/05S	199,882.14	0.01
6,960,000	EXPORT IMPORT BANK C 2.44 24-34 12/04A	1,007,278.33	0.03
3,000,000	EXPORT IMPORT BANK C 2.5 23-26 13/10A	433,791.88	0.01
9,080,000	EXPORT IMPORT BANK C 2.85 23-33 07/07A	1,353,605.92	0.04
7,000,000	EXPORT IMPORT BANK C 2.87 23-28 06/02A	1,027,384.39	0.03
1,480,000	EXPORT IMPORT BANK C 2.92 23-30 17/04A	220,569.19	0.01
11,640,000	EXPORT IMPORT BANK C 3.1 23-33 13/02A	1,762,518.57	0.05
1,710,000	EXPORT IMPORT BANK CHI 3.88 16-36 12/01A	281,531.14	0.01
2,000,000	EXPORT IMPORT BK CHINA 2.64 22-25 05/12A	287,996.16	0.01
200,000	GUANGZHOU DEVELOP 6.30 23-25 06/12S	201,576.67	0.01
200,000	LENOVO GROUP LTD 6.536 22-32 27/07S	219,956.68	0.01
200,000	NEW DEVELOP BANK 0.6250 20-25 29/09A	192,067.54	0.01
200,000	SF HOLDING INVEST 2.375 21-26 17/11S	191,769.86	0.01
200,000	SINOPEC GROUP 2.95 19-29 08/08S	191,127.25	0.01
200,000	SINOPEC GRP DEV 2018 2.7 20-30 13/05S	187,656.08	0.01
200,000	SINOPEC GRP DEV 3.1000 21-51 08/01S	151,170.56	0.00
200,000	TENCENT HOLDINGS LTD 3.24 20-50 03/06S	145,722.65	0.00
200,000	TENCENT HOLDINGS LTD 3.595 18-28 19/01S	196,012.38	0.01
200,000	TENCENT HOLDINGS LTD 3.84 21-51 22/04S	162,180.98	0.00
200,000	TENCENT HOLDINGS LTD 3.925 18-38 19/01S	181,771.82	0.01
200,000	WUHAN REAL ESTATE DE 5.7 24-27 24/06S	201,796.19	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Colombia	**3,240,885.56**	**0.10**
1,561,800,000	COLOMBIA 13.25 22-33 09/02A	442,985.54	0.01
1,498,600,000	COLOMBIA 6.00 12-28 28/04A	326,890.33	0.01
820,000,000	COLOMBIA 6.25 20-36 09/07A	143,527.44	0.00
123,200,000	COLOMBIA 7.00 21-31 26/03A	26,170.35	0.00
1,447,100,000	COLOMBIA 7.0 16-32 30/06A	296,025.11	0.01
1,043,400,000	COLOMBIA 7.25 18-34 18/10A	206,534.71	0.01
1,656,800,000	COLOMBIA 7.25 20-50 26/10A	274,210.36	0.01
1,239,700,000	COLOMBIA 7.50 11-26 26/08A	293,411.56	0.01
958,800,000	COLOMBIA 7.75 15-30 18/09A	213,439.78	0.01
1,374,700,000	COLOMBIA 7 17-32 30/06A	303,453.81	0.01
1,218,800,000	COLOMBIA 7 21-31 26/03A	257,426.72	0.01
2,169,500,000	COLOMBIA 9.25 21-42 28/05A	456,809.85	0.01
	Croatia	**841,509.32**	**0.03**
100,000	CROATIA 1.125 19-29 19/06A	104,189.79	0.00
100,000	CROATIA 1.125 21-33 04/03A	96,713.24	0.00
200,000	CROATIA 1.50 20-31 17/06A	205,847.72	0.01
100,000	CROATIA 1.75 21-41 04/03A	90,340.17	0.00
100,000	CROATIA 2.70 18-28 15/06A	112,177.14	0.00
100,000	CROATIA 2.8750 22-32 22/04A	111,933.57	0.00
100,000	CROATIA 4.0 23-35 14/06A	120,307.69	0.00
	Cyprus	**408,624.46**	**0.01**
100,000	CYPRUS 1.5 20-27 16/04A	109,109.63	0.00
45,000	CYPRUS 19-34 26/02U	49,537.09	0.00
100,000	CYPRUS 2.2500 20-50 16/04A	86,330.08	0.00
100,000	CYPRUS 2.375 18-28 25/09A	111,112.54	0.00
53,000	CYPRUS 2.75 19-49 03/05A	52,535.12	0.00
	Czech Republic	**5,152,296.46**	**0.16**
100,000	CEZ AS 2.375 22-27 06/04A	109,264.79	0.00
3,570,000	CZECH REPUBLIC 0.0500 20-29 29/11A	133,314.90	0.00
4,650,000	CZECH REPUBLIC 0.25 17-27 10/02A	191,035.61	0.01
9,990,000	CZECH REPUBLIC 0.95 15-30 15/05A	386,294.06	0.01
150,000	CZECH REPUBLIC 0 20-27 27/07A	155,287.26	0.00
14,030,000	CZECH REPUBLIC 1.00 15-26 26/06A	595,198.65	0.02
7,210,000	CZECH REPUBLIC 1.2 20-31 13/03A	277,410.00	0.01
3,470,000	CZECH REPUBLIC 1.50 20-40 24/04A	109,470.43	0.00
4,930,000	CZECH REPUBLIC 1.75 21-32 23/06A	191,663.15	0.01
2,520,000	CZECH REPUBLIC 1.95 21-37 30/07A	89,424.63	0.00
5,570,000	CZECH REPUBLIC 2.00 17-33 13/10A	214,787.65	0.01
5,350,000	CZECH REPUBLIC 2.40 14-25 17/09A	234,470.42	0.01
5,140,000	CZECH REPUBLIC 2.50 13-28 25/08A	220,350.27	0.01
6,350,000	CZECH REPUBLIC 2.75 18-29 23/07A	272,990.64	0.01
2,030,000	CZECH REPUBLIC 3.0 24-33 03/03A	85,390.97	0.00
4,690,000	CZECH REPUBLIC 3.5 22-35 30/05A	202,268.54	0.01
4,060,000	CZECH REPUBLIC 4.20 06-36 04/12A	185,588.12	0.01
4,050,000	CZECH REPUBLIC 4.5 23-32 11/11A	190,268.49	0.01
950,000	CZECH REPUBLIC 4.85 07-57 26/11A	45,602.74	0.00
4,940,000	CZECH REPUBLIC 4.9 23-34 14/04A	238,171.61	0.01
4,140,000	CZECH REPUBLIC 5.5 22-28 12/12A	198,561.48	0.01
1,870,000	CZECH REPUBLIC 5.75 23-29 29/03A	90,894.99	0.00
9,130,000	CZECH REPUBLIC 5 22-30 30/09A	437,991.52	0.01
1,510,000	CZECH REPUBLIC 6.2 23-31 16/06A	77,695.56	0.00
2,680,000	CZECH REPUBLIC 6 22-26 26/02A	122,856.61	0.00
100,000	EP INFRASTRUCTURE AS 1.816 21-31 02/03A	96,043.37	0.00
	Denmark	**10,198,465.12**	**0.31**
200,000	AP MOLLER-MAERS 5.8750 23-33 14/09S	213,838.16	0.01
100,000	CARLSBERG BREWERIES 0.625 20-30 09/03A	97,974.24	0.00
200,000	CARLSBERG BREWERIES 3.50 23-26 26/11A	226,537.98	0.01
100,000	CARLSBERG BREWERIES A 4.25 23-33 05/10A	118,436.53	0.00
100,000	DANSKE BANK A/S 4.0000 23-27 12/01A	113,111.14	0.00
2,706,000	DENMARK 0.00 21-31 15/11A	354,217.83	0.01
3,053,222	DENMARK 0.25 20-52 15/11A	263,354.84	0.01
4,041,172	DENMARK 0.5 17-27 15/11A	581,231.01	0.02
5,079,895	DENMARK 0.5 18-29 15/11A	710,909.03	0.02
630,000	DENMARK 0 22-31 15/11A	82,629.01	0.00
4,145,838	DENMARK 1.75 13-25 15/11A	618,032.66	0.02
648,000	DENMARK 2.25 23-33 15/11A	99,064.07	0.00
2,706,000	DENMARK 2.25 23-33 15/11A	412,553.93	0.01
7,116,000	DENMARK 2.25 24-26 15/11A	1,073,774.53	0.03
4,948,920	DENMARK 4.5% 15-11-39	945,531.61	0.03
200,000	DLR KREDIT AS 1.0 22-27 01/04A	29,057.19	0.00
100,000	ISS GLOBAL AS 0.875 19-26 18/06A	107,649.43	0.00
100,000	JYSKE BANK AS 5.50 22-27 16/11A	117,003.91	0.00
100,000	JYSKE REALKREDIT 0.50 16-26 01/10A	107,388.43	0.00
100,000	JYSKE REALKREDIT AS 3.0 24-31 01/04A	114,319.95	0.00
200,000	JYSKE REALKREDIT AS 3.25 23-30 01/07A	231,449.87	0.01
100,000	KOMMUNEKREDIT 0.00 21-31 03/03A	95,573.66	0.00
100,000	KOMMUNEKREDIT 0.01 20-34 04/05A	86,818.10	0.00
200,000	KOMMUNEKREDIT 0.75 18-28 05/07A	211,307.36	0.01
100,000	KOMMUNEKREDIT 0.875 16-36 03/11A	89,976.19	0.00
100,000	KOMMUNEKREDIT 2.375 22-32 15/09A	110,386.87	0.00
100,000	KOMMUNEKREDIT 3.125 24-38 24/11A	114,462.84	0.00
100,000	KOMMUNEKREDIT 3.375 23-43 26/04A	116,671.95	0.00
200,000	KOMMUNEKREDIT 3.75 23-28 24/05A	199,880.79	0.01
500,000	NORDEA KREDIT 1.0000 20-26 01/04A	73,517.09	0.00
1,000,000	NORDEA KREDIT 1.0 21-27 01/04A	145,263.98	0.00
0	NORDEA KREDIT 3.00 12-44 01/10Q	-	0.00
879,000	NORDEA KREDIT REALKR 1.000 21-26 01/10A	128,524.77	0.00
100,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	112,811.03	0.00
37,000	NYKREDIT REALKREDIT 0.375 21-28 24/02A	37,744.95	0.00
150,000	NYKREDIT REALKREDIT 0.75 20-27 20/01A	159,736.28	0.00
2,145,000	NYKREDIT REALKREDIT 1.0000 20-26 01/07A	314,387.36	0.01
1,000,000	NYKREDIT REALKREDIT 1.0 16-27 01/01A	145,810.17	0.00
200,000	NYKREDIT REALKREDIT 1.0 17-28 01/01A	28,831.52	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
600,000	NYKREDIT REALKREDIT 1.0 21-27 01/07A	87,055.71	0.00
1,500,000	NYKREDIT REALKREDIT 2.0000 15-26 01/01A	223,552.73	0.01
100,000	NYKREDIT REALKREDIT 4 23-28 17/07A	114,794.75	0.00
100,000	ORSTED 2.5 21-3021 18/02A	99,165.76	0.00
100,000	ORSTED 2.875 22-33 14/06A	107,893.92	0.00
200,000	ORSTED 4.125 23-35 01/03A	235,544.23	0.01
100,000	ORSTED 5.125 22-34 13/09A	132,842.44	0.00
2,000,000	REALKREDIT DANMARK AS 1.00 14-26 01/01A	294,420.73	0.01
100,000	VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	113,424.59	0.00
	Egypt	**177,462.08**	**0.01**
200,000	AFRICAN EX-IM BKREXI 3.798 21-31 17/05S	177,462.08	0.01
	Finland	**13,467,991.90**	**0.41**
200,000	AKTIA OYJ 3.375 23-27 31/05	228,548.28	0.01
100,000	BALDER FINLAND OYJ 1.0 22-27 18/01A	105,671.20	0.00
100,000	BALDER FINLAND OYJ 2 22-31 18/01A8/01A	97,730.20	0.00
200,000	BANK OF ALAND PLC 3.0 24-27 22/07A	225,159.62	0.01
100,000	DANSKE MORTGAGE 0.0100 20-28 14/01A	102,853.42	0.00
100,000	DANSKR MORTGAGE BK 2.125 22-25 16/09A	110,946.78	0.00
255,000	FINLAND 0.000 20-30 15/09A	247,483.22	0.01
328,000	FINLAND 0.125 20-36 15/04A	271,040.89	0.01
407,000	FINLAND 0.125 21-31 15/09A	387,857.97	0.01
186,000	FINLAND 0.125 21-52 15/04A	99,970.19	0.00
217,000	FINLAND 0.25 20-49 15/09A	160,528.43	0.00
157,000	FINLAND 0.50 16-26 15/04A	170,655.08	0.01
316,000	FINLAND 0.50 17-27 15/09A	336,381.64	0.01
365,000	FINLAND 0.5 18-28 15/09A	380,967.25	0.01
383,000	FINLAND 0.5 19-29 15/09A	391,907.04	0.01
207,000	FINLAND 0.5 22-43 15/04A	151,067.97	0.00
242,000	FINLAND 0.75 15-31 15/04A	243,125.33	0.01
232,000	FINLAND 0.875 15-25 15/09A	254,687.28	0.01
165,000	FINLAND 0 21-26 15/09A	176,495.38	0.01
183,000	FINLAND 1.125 18-34 15/04A	178,598.64	0.01
312,000	FINLAND 1.375 17-47 15/04A	259,389.92	0.01
216,000	FINLAND 1.375 22-27 15/04A	236,390.34	0.01
222,000	FINLAND 1.5000 22-32 15/09A	229,604.02	0.01
261,000	FINLAND 2.625 12-42 04/07A	279,238.43	0.01
427,000	FINLAND 2.75 12-28 04/07A	486,284.50	0.01
149,000	FINLAND 2.75 23-38 15/04A	164,119.98	0.01
139,000	FINLAND 2.875 23-29 15/04A	159,139.42	0.00
207,000	FINLAND 2.95 24-55 15/04A	228,441.66	0.01
317,000	FINLAND 3.00 23-33 15/09A	365,306.07	0.01
300,000	FINLAND 3.0 24-34 15/09A	344,909.62	0.01
100,000	FINNVERA OYJ 0.375 19-29 09/04A	102,450.56	0.00
200,000	FINNVERA OYJ 2.875 24-29 30/08A	228,344.06	0.01
200,000	FINNVERA OYJ 4.0 23-28 15/06S	201,650.56	0.01
100,000	INDUSTRIAL POWER 2.625 22-27 31/03A	110,582.87	0.00
100,000	MUNICIPALITY FINANCE 0.0500 19-29 06/09A	99,679.61	0.00
100,000	MUNICIPALITY FINANCE 0.25 22-32 25/02A	94,578.98	0.00
100,000	MUNICIPALITY FINANCE 0.375 21-25 17/12A	127,579.53	0.00
100,000	MUNICIPALITY FINANCE 0.625 17-26 26/11A	107,819.93	0.00
100,000	MUNICIPALITY FINANCE 0.75 17-27 07/09A	106,910.59	0.00
100,000	MUNICIPALITY FINANCE 1.25 18-33 28/02A	100,312.82	0.00
200,000	MUNICIPALITY FINANCE 1.50 22-29 17/05A	215,024.92	0.01
100,000	MUNICIPALITY FINANCE 2.875 23-28 18/01A	113,618.34	0.00
100,000	MUNICIPALITY FINANCE 3.125 23-30 29/07A	115,763.34	0.00
400,000	MUNICIPALITY FINANCE 3.25 22-27 24/08S	394,614.23	0.01
100,000	MUNICIPALITY FINANCE 4.25 24-29 09/01A	134,958.64	0.00
100,000	NESTE OYJ 3.875 23-29 16/03A	114,747.11	0.00
100,000	NESTE OYJ 3.875 23-31 21/05A	114,293.50	0.00
100,000	NOKIA OYJ 3.125 20-28 15/05A	111,687.69	0.00
100,000	NORDEA BANK 1.375 18-33 28/02A	100,774.60	0.00
100,000	NORDEA BANK ABP 0.375 19-26 28/05A	107,548.74	0.00
100,000	NORDEA BANK ABP 0.5 20-27 14/05A	105,844.11	0.00
200,000	NORDEA BANK ABP 1.5000 21-26 30/09S	189,524.21	0.01
100,000	NORDEA BKP 3.375 24-29 11/06A	114,198.73	0.00
200,000	NORDEA MORTGAGE BANK 1 22-29 30/03A	209,414.77	0.01
200,000	NORDEA MORTGAGE BANK 3.0 24-31 31/01A	228,915.74	0.01
100,000	NORDEA MORTGAGE BANK 3.625 23-28 26/10A	116,682.19	0.00
200,000	NORDEA MTGE 0.25 19-26 18/03A	215,970.62	0.01
200,000	NORDIC INVEST BANK 0.375 20-25 11/09S	193,160.56	0.01
100,000	NORDIC INVEST BANK 3.875 23-26 19/02A	133,285.33	0.00
100,000	NORDISKA INVESTERING 4.125 24-27 22/07A	134,415.51	0.00
200,000	NORDISKA INVESTERING 4.375 23-28 14/03S	204,579.01	0.01
200,000	NORDISKA INVESTERING 5.0 23-25 15/10S	201,903.97	0.01
100,000	OMA SAVINGS BANK 3.5 23-29 15/01A	115,364.52	0.00
100,000	OP CORPORATE BANK 0.1 20-27 16/11A/11A	103,011.67	0.00
100,000	OP CORPORATE BANK 0.6250 22-27 27/07A	104,853.97	0.00
100,000	OP CORPORATE BANK PLC 0.375 21-28 08/12A	99,783.58	0.00
124,000	OP MORTGAGE BANK 0.625 18-25 01/09A	135,697.66	0.00
200,000	OP MORTGAGE BANK 2.75 23-30 25/01A	225,328.14	0.01
100,000	OP MORTGAGE BANK 3.125 23-28 20/10A	114,313.05	0.00
100,000	OP-MORTGAGE BANK PLC 0.05 21-31 25/03A3A	94,787.42	0.00
100,000	OP- MORTGAGE BANK PLC 0.625 19-29 15/02A	102,871.17	0.00
100,000	OP-MORTGAGE BANK PLC 3.375 23-27 15/02A	113,967.44	0.00
100,000	SPMORTGAGE BANK 3.125 22-27 01/11A	113,584.76	0.00
100,000	STORA ENSO OYJ 7.25 06-36 15/04S6 15/04S	110,804.52	0.00
100,000	UPM KYMMENE CORP 2.25 22-29 23/05A	108,288.86	0.00
	France	**159,132,018.27**	**4.86**
100,000	ACTION LOGEMENT SERV 1.375 22-32 13/04A	99,489.32	0.00
100,000	ACTION LOGEMENT SERV 3.125 22-37 28/09A	107,943.35	0.00
200,000	ACTION LOGEMENT SERV 3.625 23-43 25/05A	220,456.58	0.01
100,000	AEROPORTS DE PARIS 1.125 19-34 18/06A	92,670.86	0.00
200,000	AEROPORTS DE PARIS 2.125 20-26 02/10A	220,953.80	0.01
100,000	AEROPORTS DE PARIS 2.75 20-30 02/04A	109,828.95	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	AEROPORTS DE PARIS-ADP- 1 17-27 13/12A	105,949.09	0.00
200,000	AFD 1.00 18-28 31/01A	211,722.74	0.01
100,000	AFD 1.375 17-32 05/07A	99,361.41	0.00
100,000	AFD 2.25 14-26 28/05A	110,955.80	0.00
100,000	AFD 3.75 12-27 15/02A	114,469.07	0.00
200,000	AFD 5.375 23-25 24/10A	202,278.68	0.01
100,000	AFD EMTN 0.25 16-26 21/07A	107,077.73	0.00
100,000	AGENCE FRANCAISE 0.3750 21-36 25/05A	80,524.59	0.00
100,000	AGENCE FRANCAISE DE 2.875 23-30 21/01A	112,069.50	0.00
200,000	AGENCE FRANCAISE DE 4.5 23-26 17/02A	200,923.14	0.01
100,000	AGENCE FRANCAISE DEV 0.125 21-31 29/09A	92,010.32	0.00
100,000	AGENCE FRANCAISE DEV 0.25 19-29 29/06A	99,286.77	0.00
100,000	AGENCE FRANCAISE DEV 0.5 20-30 25/05A	98,334.55	0.00
200,000	AGENCE FRANCAISE DEV 0.625 21-26 22/01A	191,254.74	0.01
200,000	AGENCE FRANCAISE DEV 3.375 23-33 25/05A	229,253.80	0.01
200,000	AGENCE FRANCE DE DEV 1.625 22-32 25/05A	202,993.63	0.01
100,000	AGENCE FRANCE LOCALE 0.00 20-27 28/10A	103,165.01	0.00
100,000	AGENCE FRANCE LOCALE 0.2 22-29 20/03A	99,713.62	0.00
200,000	AGENCE FRANCE LOCALE 3.125 24-34 20/03A	223,846.26	0.01
100,000	AGENCE FRANCE LOCALE 3.25 22-31 20/12A	113,531.29	0.00
200,000	AIR LIQUIDE FIN 144A 3.50 16-46 27/09S	163,309.22	0.00
100,000	AIR LIQUIDE FINANCE 0.6250 19-30 20/06A	98,752.33	0.00
100,000	AIR LIQUIDE FINANCE 1.25 16-28 13/06A	106,946.07	0.00
100,000	AIR LIQUIDE FINANCE 1.375 20-30 02/04A	103,560.35	0.00
200,000	AIR LIQUIDE FINANCE 2.2500 19-29 10/09S	184,172.21	0.01
100,000	ALSTOM SA 0.125 21-27 27/07A	103,735.46	0.00
100,000	APRR SA 1.50 17-33 17/01A	98,953.74	0.00
100,000	ARKEA HOME LOANS 0.125 19-29 12/07A	99,360.46	0.00
100,000	ARKEA PUBLIC SECTOR 3.25 23-31 10/01A	115,009.91	0.00
100,000	ARKEMA SA 1.50 17-27 20/04A	108,463.70	0.00
100,000	ARVAL SERVICE LEASE 0 21-25 01/10U	108,320.91	0.00
100,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	113,288.75	0.00
100,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	113,052.29	0.00
200,000	ASFFP 1.25 17-27 18/01A	216,654.21	0.01
200,000	AUTOROUTES DU SUD 1.375 18-30 22/01A	207,830.78	0.01
100,000	AX 3.625 23-33 10/01A	116,682.60	0.00
100,000	AXA BANK EUROPE SCF 1.375 18-33 18/04A	99,467.77	0.00
100,000	AXA HOME LOAN S 0.7500 22-26 22/10A	107,802.11	0.00
200,000	AYVENS 3.875 24-28 24/01A	227,342.32	0.01
100,000	AYVENS 4.25 23-27 18/01A	114,641.69	0.00
100,000	AYVENS 4.75 22-25 13/10A	113,481.36	0.00
250,000	BANQUE DE DEVELOPPEME 2.875 23-30 13/04A	286,507.85	0.01
100,000	BANQUE FED CRED 1.1250 22-32 19/01A	94,635.48	0.00
100,000	BANQUE FEDERATIVE DU 0.625 20-31 21/10A	93,951.54	0.00
100,000	BANQUE FEDERATIVE DU 0.625 21-28 03/06A	100,974.20	0.00
200,000	BANQUE FEDERATIVE DU 4.375 24-34 11/01A	225,402.27	0.01
200,000	BANQUE FEDERATIVE DU 5.194 24-28 16/02S	205,141.28	0.01
100,000	BANQUE POSTALE HOME L.0.5 19-26 30/01A	108,599.63	0.00
100,000	BFCM 0.01 21-26 11/05A	106,724.87	0.00
100,000	BFCM 0.75 19-26 08/06A	107,877.60	0.00
100,000	BFCM 1.375 18-28 16/07A	105,796.14	0.00
100,000	BFCM 1.875 19-29 18/06A	103,918.54	0.00
100,000	BFCM 2.625 22-29 06/11A	108,419.17	0.00
200,000	BFCM 3.125 22-27 14/09A	224,917.25	0.01
100,000	BFCM 3.875 23-28 26/01A	114,252.83	0.00
200,000	BFCM 4.375 23-30 02/05A	233,416.75	0.01
100,000	BFCM 4.524 22-25 13/07S	107,358.72	0.00
100,000	BFCM 5.125 23-33 13/01A	120,012.84	0.00
100,000	BFCM BANQUE FEDERATI 0.875 21-27 07/12A	119,755.22	0.00
200,000	BFCM BANQUE FEDERATI 3.75 22-33 01/02A	231,054.43	0.01
200,000	BFCM BANQUE FEDERATI 4.125 23-33 14/06A	237,278.39	0.01
200,000	BFCM BANQUE FEDERATI 4.753 22-27 13/07S	202,414.17	0.01
100,000	BFCM BANQUE FEDERATI 4.875 22-25 25/09A	133,896.72	0.00
100,000	BNP PARIBAS 1.375 19-29 28/05A	102,929.66	0.00
200,000	BNP PARIBAS 1.50 16-28 25/05A	213,759.49	0.01
100,000	BNP PARIBAS 2.0000 21-31 24/05A	126,833.99	0.00
100,000	BNP PARIBAS 2.1 22-32 07/04A	101,519.57	0.00
100,000	BNP PARIBAS 2.25 16-27 11/01A	109,539.76	0.00
200,000	BNP PARIBAS 2.5910 22-28 20/01S	191,889.58	0.01
200,000	BNP PARIBAS 2.871 21-32 19/04S	178,048.42	0.01
100,000	BNP PARIBAS 3.3750 19-26 23/01A	131,510.73	0.00
100,000	BNP PARIBAS 3.8750 23-31 10/01A	115,938.95	0.00
100,000	BNP PARIBAS 4.125 23-33 24/05A	119,456.62	0.00
200,000	BNP PARIBAS 4.625 17-27 13/03S	199,452.15	0.01
200,000	BNP PARIBAS 5.1760 24-30 09/01S	205,215.26	0.01
200,000	BNP PARIBAS 5.738 24-35 20/02S	211,874.24	0.01
100,000	BNP PARIBAS 5.75 23-32 13/06A	138,582.64	0.00
100,000	BNP PARIBAS 6.0000 23-29 18/08S	139,555.12	0.00
100,000	BNP PARIBAS SA 0.25 21-27 13/04A	106,874.36	0.00
100,000	BNP PARIBAS SA 0.625 20-32 03/12A	90,004.92	0.00
100,000	BNP PARIBAS SA 1.25 21-31 13/01A	105,418.37	0.00
100,000	BNP PARIBAS SA 1.625 19-31 02/07A	98,086.18	0.00
100,000	BNP PARIBAS SA 2.125 19-27 23/01A	110,057.25	0.00
100,000	BNP PARIBAS SA 3.625 22-29 01/09A	113,662.26	0.00
200,000	BNP PARIBAS SA 4.4 18-28 14/08S	199,154.18	0.01
100,000	BNPP HOME 3.0 23-28 25/05A	113,698.93	0.00
100,000	BNPP HOME 3.0 23-30 31/01A	113,816.11	0.00
100,000	BOUYGUES 1.375 16-27 07/06A	107,998.06	0.00
100,000	BOUYGUES 4.625 22-32 07/06A	120,968.86	0.00
100,000	BOUYGUES 5.375 22-42 30/06A	130,778.04	0.00
200,000	BOUYGUES SA 0.5000 21-30 11/02A	195,924.47	0.01
100,000	BPCE 0.375 22-26 02/02A	107,965.83	0.00
100,000	BPCE 0.5 20-27 15/09A	106,297.52	0.00
100,000	BPCE 1.75 22-27 26/04A	108,623.31	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	BPCE 3.25 18-28 11/01S	240,494.58	0.01
100,000	BPCE 3.50 23-28 25/01A	113,775.58	0.00
100,000	BPCE 3.625 23-26 17/04A	112,874.36	0.00
100,000	BPCE 4.0 22-32 29/11A	117,377.18	0.00
100,000	BPCE S.A. 0.01 21-27 14/01A	104,930.21	0.00
100,000	BPCE S.A. 0.25 20-26 15/01A	107,898.60	0.00
100,000	BPCE S.A. 0.75 21-31 03/03A	94,498.05	0.00
250,000	BPCE S.A 4.625 18-28 12/09S	249,402.52	0.01
100,000	BPCE SA 0.25 21-31 14/01A	93,888.75	0.00
100,000	BPCE SA 0.5000 19-27 24/02A	105,271.19	0.00
100,000	BPCE SA 1.0 21-25 22/12A	128,046.15	0.00
200,000	BPCE SA 1.75 22-34 02/02A	205,263.44	0.01
250,000	BPCE SA 2.2770 21-32 20/01S	212,791.11	0.01
250,000	BPCE SA 3.5 17-27 23/10S	242,159.30	0.01
100,000	BPCE SA 4.5 23-33 13/01A	118,414.04	0.00
100,000	BPCE SFH 0.01 19-26 08-11A	106,142.99	0.00
100,000	BPCE SFH 0.01 20-28 23/03A	102,338.40	0.00
100,000	BPCE SFH 0.01 20-30 27/05A	96,131.58	0.00
100,000	BPCE SFH 0.01 21-36 29/01A	80,408.67	0.00
100,000	BPCE SFH 0.125 21-30 03/06A	95,470.51	0.00
100,000	BPCE SFH 0.625 19-27 22/09A	105,715.09	0.00
200,000	BPCE SFH 0.75% 0.75 22-29 23/02A	206,307.10	0.01
100,000	BPCE SFH 1.125 22-30 12/04A	102,836.73	0.00
100,000	BPCE SFH 3.0 23-29 17/10A	113,494.35	0.00
200,000	BPCE SFH 3.0 24-29 20/02A	227,069.42	0.01
100,000	BPCE SFH 3.125 22-28 24/01A	113,736.59	0.00
100,000	BPCE SFH 3.125 23-27 20/07A	113,541.75	0.00
100,000	BPCE SFH 3.125 23-33 20/01A	114,131.66	0.00
200,000	BPCE SFH 3.25 23-28 12/04A	228,468.11	0.01
100,000	BPCE SFH 3.375 23-29 13/03A	115,155.70	0.00
100,000	BPCE SFH - SOCIETE 1.00 17-29 08/06A	103,683.21	0.00
100,000	BPCE SUB 5.25 14-29 16/04A	132,748.08	0.00
100,000	BPIFRANCE 2.125 22-27 29/11A	110,229.98	0.00
300,000	BPIFRANCE 3.0 22-26 10/09A	337,986.72	0.01
100,000	BPI FRANCE E 3.375% 25-05-34	114,545.33	0.00
200,000	BPIFRANCE FINAN 0.0000 21-28 25/05A	203,604.16	0.01
200,000	BPIFRANCE SA 0.125 20-27 06/05A	210,851.44	0.01
100,000	BPIFRANCE SA 0.125 22-28 25/11A	100,686.55	0.00
100,000	BPIFRANCE SA 0.25 21-31 04/06A	94,432.89	0.00
100,000	BPIFRANCE SA 0.875 17-26 15/11A	107,838.52	0.00
100,000	BPIFRANCE SA 1.00 17-27 25/05A	107,242.61	0.00
100,000	BPIFRANCE SA 2.875 23-29 25/11A	112,467.63	0.00
100,000	BQ POSTALE 4.0 23-28 03/05A	115,429.26	0.00
200,000	CADES 0.125 21-31 15/09A	186,823.30	0.01
400,000	CADES 0.375 20-25 23/09S	385,481.41	0.01
300,000	CADES 0.45 22-32 19/01A	284,508.25	0.01
300,000	CADES 0.6 22-29 25/11A	302,447.95	0.01
200,000	CADES 0.625 21-26 18/02S	190,959.46	0.01
200,000	CADES 0 20-28 25/02A	205,322.79	0.01
300,000	CADES 0 20-30 25/11A	284,698.24	0.01
200,000	CADES 0 21-26 25/11A	211,946.97	0.01
200,000	CADES 0 21-29 25/05A	198,168.04	0.01
100,000	CADES 0 21-31 25/05A	93,477.51	0.00
200,000	CADES 1.25 21-26 28/10S	189,731.39	0.01
200,000	CADES 1.375 21-31 20/01S	171,990.46	0.01
200,000	CADES 1.5 22-32 25/05A	203,772.09	0.01
100,000	CADES 1.75 22-27 25/11A	109,191.86	0.00
600,000	CADES 2.125 22-32 26/01S	532,153.14	0.02
200,000	CADES 2.75 22-32 25/11A	221,968.17	0.01
200,000	CADES 2.75 24-27 24/09A	225,125.50	0.01
200,000	CADES 3.00 23-31 25/11A	226,844.59	0.01
300,000	CADES 3.0 23-28 25/05A	340,340.81	0.01
200,000	CADES 3.125 23-30 01/03A	228,767.68	0.01
400,000	CADES 3.75 23-28 24/05S	400,177.29	0.01
335,000	CADES 4.00 12-25 15/12A	379,797.44	0.01
200,000	CADES 4.0 23-26 25/01S	199,826.73	0.01
200,000	CADES 4.625 22-25 02/11S	200,935.91	0.01
100,000	CAFFIL 3.625 23-29 17/01A	116,382.90	0.00
100,000	CA HOME LOAN 0.375 22-33 01/02A	91,606.68	0.00
100,000	CA HOME LOAN 1.5 18-38 28/09A	91,958.25	0.00
100,000	CA HOME LOAN 2.75 24-28 12/01A	112,427.77	0.00
200,000	CA HOME LOAN 3.25 23-32 28/09A	230,788.43	0.01
100,000	CA HOME LOAN SFH 0.875 19-34 06/05A	93,176.44	0.00
100,000	CA HOME LOAN SFH 3.00 24-30 01/12A	113,445.63	0.00
100,000	CA HOME LOAN SFH 3.25 23-33 08/06A	115,199.80	0.00
200,000	CAISSE AMORTISSEMENT 4.875 23-26 19/09S	203,820.79	0.01
100,000	CAISSE D AMORT 2.7500 24-29 25/02A	112,349.94	0.00
200,000	CAISSE D AMORT 2.8750 22-27 25/05A	225,698.41	0.01
100,000	CAISSE DES DEPOTS ET 3.125 23-33 25/05A	113,205.11	0.00
200,000	CAISSE DES DEPOTS ET 4.25 23-26 20/01A	200,318.71	0.01
200,000	CAISSE DES DEPOTS ET 4.25 24-27 31/01A	201,508.41	0.01
100,000	CAISSE FRANCAIS 0.1250 21-31 30/06A	93,651.93	0.00
100,000	CAISSE FRANCAIS 1.0000 18-28 25/04A	105,736.76	0.00
100,000	CAISSE FRANCAIS 1.4500 19-34 16/01A	98,603.71	0.00
100,000	CAISSE FRANCAIS 3.5000 23-29 20/03A	115,845.06	0.00
100,000	CAISSE FRANCAISE 0.625 16-26 13/04A	108,418.54	0.00
100,000	CAISSE FRANCAISE DE 0.01 20-28 22/02A	102,486.35	0.00
100,000	CAISSE FRANCAISE DE 0.01 20-30 24/06A	95,899.36	0.00
100,000	CAISSE FRANCAISE DE 0.01 21-31 18/01A	93,738.68	0.00
100,000	CAISSE FRANCAISE FIN 1.25 15-35 22/01A	95,157.07	0.00
100,000	CAISSE FR DE FI LOCAL 0.375 20-40 13/02A	75,152.94	0.00
100,000	CAISSE FR FIN LOCAL 0.75 17-27 11/01A	107,328.35	0.00
100,000	CAISSE REFI HABITAT 3.125 23-33 23/02A	113,853.54	0.00
100,000	CAISSE REFINANCEMENT 0.01 19-26 27/11A	105,981.08	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	CAISSE REFINANCEMENT 2.7500 24-29 12/01A	225,293.21	0.01
100,000	CAISSE REFINANCEMENT 3.0 23-30 11/01A	113,501.38	0.00
100,000	CAISSE REFIN HABITAT 2.75 22-28 12/04A	112,389.82	0.00
100,000	CAPGEMINI SE 1.125 20-30 23/06A	100,964.36	0.00
100,000	CAPGEMINI SE 1.625 20-26 15/04A	109,766.80	0.00
100,000	CAPGEMINI SE 2.0 20-29 15/04A	107,840.03	0.00
100,000	CARREFOUR SA 1.875 22-26 30/10A	109,396.86	0.00
100,000	CARREFOUR SA 2.375 22-29 30/10A	107,869.74	0.00
100,000	CARREFOUR SA 2.625 20-27 15/12A	110,594.61	0.00
100,000	CCF SFH 2.625 22-32 07/09A	110,289.05	0.00
100,000	CFFL 0.5 18-26 19/01A	108,667.44	0.00
100,000	C FR FIN LOCA 0.5 19-27 19/02A	106,521.55	0.00
100,000	CIE DE FIN.FONCIER 0.225 16-26 14/09A	106,846.84	0.00
100,000	CIE DE FIN.FONCIER 1.00 16-26 02/02A	109,300.96	0.00
100,000	CIE DE FIN.FONCIER 1.25 17-32 15/11A	99,107.46	0.00
100,000	CIE DE FIN.FONCIER 2.375 22-30 15/03A	110,075.36	0.00
50,000	CIE DE FIN.FONCIER 3.875 06-55 25/04A	63,216.73	0.00
100,000	CIE DE FIN.FONCIER 4.00 10-25 24/10A	113,164.90	0.00
100,000	CIE DE FINANCE FONCIER 0.01 21-26 15/07A	106,827.36	0.00
100,000	CIE DE FINANCEMENT F 3.0 24-32 24/04A	113,324.81	0.00
100,000	CIE DE FINANCEMENT F 3.125 23-29 17/05A	114,008.19	0.00
100,000	CIE DE FINANCEMENT F 3.375 23-31 16/09A	115,915.44	0.00
100,000	CIE DE FINANCEMENT FO 0.875 18-28 11/09A	104,621.61	0.00
100,000	CIE DE FINAN FONCIER 3.125 22-27 18/05A	113,372.79	0.00
100,000	CIE DE SAINT GOBAIN 1.375 17-27 14/06A	108,036.90	0.00
100,000	CIE DE SAINT-GOBAIN 1.875 19-31 15/03A	103,243.75	0.00
100,000	CIE FINANCEMENT 0.6000 21-41 25/10A	75,777.38	0.00
100,000	CIE FINANCEMENT FONCIER 0.5 22-28 16/03A	104,128.14	0.00
200,000	CIE GEN DES ETS MICH 3.125 24-31 16/05A	224,124.36	0.01
100,000	CIE GEN DES ETS MICH 3.375 24-36 16/05A	110,805.67	0.00
100,000	CI FINANCEMENT FONCIER 0.01 20-30 25/09A	95,242.14	0.00
100,000	CM HOME LOAN SFH SA 0.01 21-31 06/05A	93,448.48	0.00
100,000	CM HOME LOAN SFH SA 0.125 20-30 28/01A	97,700.52	0.00
100,000	CM HOME LOAN SFH SA 0.625 22-27 04/03A	106,817.92	0.00
100,000	CM HOME LOAN SFH SA 0.75 17-27 15/09A	106,099.99	0.00
100,000	CM HOME LOAN SFH SA 1 19-29 30/01A	104,370.73	0.00
100,000	CM HOME LOAN SFH SA 2.375 22-28 08/02A	111,022.41	0.00
100,000	CM HOME LOAN SFH SA 3.125 23-27 22/06A	113,610.85	0.00
100,000	CNP ASSURANCES 0.375 20-28 08/03A	101,362.05	0.00
100,000	CNP ASSURANCES 2.5 20-51 30/06A	101,529.35	0.00
100,000	COMPAGNIE DE FINANCE 0.01 21-29 16/04A	99,370.76	0.00
100,000	COMPAGNIE DE SAINT-G 2.375 20-27 03/04A	110,672.98	0.00
200,000	COMPAGNIE DE SAINT G 3.375 24-30 08/04A	225,926.13	0.01
200,000	COMPAGNIE DE SAINT G 3.625 24-34 08/04A	226,758.58	0.01
100,000	COUNCIL OF EUROPE 0.00 21-28 15/04A	103,120.83	0.00
100,000	COUNCIL OF EUROPE 0.125 22-27 10/03A	106,112.80	0.00
200,000	COUNCIL OF EUROPE 0.25 22-32 19/01A	190,969.66	0.01
28,000	COUNCIL OF EUROPE 0.375 16-26 08/06A	30,262.98	0.00
126,000	COUNCIL OF EUROPE 0.75 18-28 24/01A	134,124.00	0.00
100,000	COUNCIL OF EUROPE 4.125 24-29 24/01S	101,790.97	0.00
100,000	COUNCIL OF EUROPE 4.6250 24-27 11/06S	102,465.09	0.00
200,000	COUNCIL OF EUROPE D 4.25 23-26 16/03A	267,705.65	0.01
100,000	COVIVIO SA 1.625 20-30 23/06A	101,182.89	0.00
100,000	COVIVIO SA 4.6250 23-32 05/06A	117,163.71	0.00
100,000	CREDIT AGRICOLE 0.1250 21-31 08/12A	93,163.77	0.00
100,000	CREDIT AGRICOLE 0.5000 18-25 10/10A	109,182.31	0.00
100,000	CREDIT AGRICOLE 0.8750 18-28 11/08A	104,825.94	0.00
100,000	CREDIT AGRICOLE 1.0000 19-29 16/01A	104,600.89	0.00
250,000	CREDIT AGRICOLE 1.247 21-27 26/01S	238,941.48	0.01
100,000	CREDIT AGRICOLE 2.5 22-29 29/08A	109,479.41	0.00
100,000	CREDIT AGRICOLE 2.5 22-34 22/04A	103,101.94	0.00
200,000	CREDIT AGRICOLE 4.125 24-36 26/02A	231,933.84	0.01
100,000	CREDIT AGRICOLE 4.875 23-29 23/10A	134,587.57	0.00
100,000	CREDIT AGRICOLE 5.8750 23-33 25/10A	124,840.02	0.00
200,000	CREDIT AGRICOLE HOME 0.01 21-28 12/04A	204,521.04	0.01
100,000	CREDIT AGRICOLE HOME 1.25 16-31 24/03A	102,051.07	0.00
200,000	CREDIT AGRICOLE HOME 2.875 24-34 12/01A	223,798.29	0.01
100,000	CREDIT AGRICOLE SA 2.625 15-27 17/03A	110,373.22	0.00
100,000	CREDIT AGRICOLE SA 2 19-29 25/03AA	105,778.17	0.00
100,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	113,279.76	0.00
200,000	CREDIT AGRICOLE SA 4.125 23-30 07/03A	235,313.58	0.01
250,000	CREDIT AGRICOLE SA 5.589 23-26 05/07S	255,648.67	0.01
100,000	CREDIT MUTUEL ARKEA 0.875 21-33 11/03A	91,865.50	0.00
100,000	CREDIT MUTUEL ARKEA 3.072 24-34 07/02A	113,777.74	0.00
200,000	CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	220,500.18	0.01
100,000	CREDIT MUTUEL ARKEA 3.625 24-33 03/10A	114,613.76	0.00
100,000	CREDIT MUTUEL ARKEA 3.875 23-28 22/05A	115,196.90	0.00
200,000	CREDIT MUTUEL ARKEA 4.125 23-34 01/02A	237,694.04	0.01
100,000	CREDIT MUTUEL ARKEA 4.25 22-32 01/12A	118,165.35	0.00
100,000	CREDIT MUTUEL HOME L 3.0 24-30 28/11A	113,525.81	0.00
200,000	CREDIT MUTUEL HOME L 3.0 24-31 03/02A	227,039.55	0.01
100,000	CRH-CAISSE DE REFINA 0.25 20-35 07/02A	85,407.99	0.00
100,000	CRMUTUEL ARKEA HOME 3.0 23-27 30/03A	112,944.42	0.00
100,000	CTE CO TRANSP ELEC 2.125 17-32 29/07A	102,602.75	0.00
200,000	DANONE 3.071 22-32 07/09A	222,291.50	0.01
100,000	DANONE SA 0.395 20-29 10/06A	100,440.13	0.00
100,000	DANONE SA 0 21-25 01/06A	108,060.21	0.00
100,000	DANONE SA EMTN 1.208 16-28 03/11A	105,564.69	0.00
300,000	DEXIA 0.00 21-28 21/01A	309,708.75	0.01
100,000	DEXIA 0.625 19-26 1701A	108,841.01	0.00
100,000	DEXIA 1.00 17-27 18/10A	107,213.63	0.00
100,000	DEXIA 3.125 23-28 01/06A	114,395.45	0.00
250,000	DEXIA 4.5 24-27 19/03S	253,715.64	0.01
100,000	DEXIA MUN 2.875 23-30 30/01A	112,628.26	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	DEXIA MUN 3.125 24-33 24/11A	113,818.18	0.00
100,000	DEXIA MUN 3.125 24-39 17/05A	112,522.73	0.00
100,000	DEXIA MUN 3.25 22-29 19/02A	114,574.24	0.00
100,000	DEXIA MUN 3.5 23-32 16/03A	116,800.34	0.00
100,000	EDENRED SA 1.375 20-29 18/06A	104,903.15	0.00
100,000	EDENRED SA 1.875 18-26 06/03A	110,125.72	0.00
100,000	EDF 1.00 16-26 13/10A	107,736.74	0.00
100,000	EDF 1.00 21-33 29/11A	90,564.56	0.00
100,000	EDF 1.875 16-36 13/10A	91,619.55	0.00
20,000	EDF 144A 4.95 15-45 13/10S	18,842.56	0.00
100,000	EDF 4.375 22-29 12/10A	117,949.26	0.00
200,000	EDF 4.50 19-69 04/12S	153,805.78	0.00
200,000	EDF 4.625 23-43 25/01A	232,405.83	0.01
100,000	EDF 4.75 24-44 17/06A	117,512.58	0.00
50,000	EDF 5.125 10-50 22/09A	57,382.14	0.00
100,000	EDF 5.625 23-53 25/01A	121,876.68	0.00
100,000	EDF EMTN 6.125 09-34 02/06A	139,129.66	0.00
100,000	EDF ENERGY EMTN 4.625 10-30 26/04A	119,973.92	0.00
100,000	EDF SA 6.95 09-39 26/01S	113,423.99	0.00
200,000	ELECT.DE FRANCE 6.00 14-14 23/01S	248,195.95	0.01
50,000	ELECT.DE FRANCE EMTN 4.75 15-35 13/10S	48,979.28	0.00
100,000	ELECTRICITE DE FRANCE 3.750 23-27 05/06A	114,101.37	0.00
100,000	ELECTRICITE DE FRANCE 4.75 22-34 12/10A	121,544.27	0.00
100,000	ELECTRICITE DE FRANCE 5.50 11-41 17/10A	124,994.04	0.00
200,000	ELECTRICITE DE FRANCE 5.65 24-29 22/04S	209,680.33	0.01
200,000	ELECTRICITE DE FRANCE 5 18-48 21/09S	187,648.93	0.01
200,000	ENGIE 1.00 15-26 13/03A	216,961.01	0.01
100,000	ENGIE 5.00 10-60 01/10S	118,723.68	0.00
200,000	ENGIE 5.625 23-53 03/04A	258,872.43	0.01
100,000	ENGIE SA 0.375 20-27 11/06A	104,895.11	0.00
100,000	ENGIE SA 0.5 19-30 24/10A	96,138.52	0.00
100,000	ENGIE SA 1.25 19-41 24/10A	74,050.73	0.00
100,000	ENGIE SA 2.375 14-26 19/05A	110,865.75	0.00
100,000	ENGIE SA 3.625 23-26 06/12A	113,493.04	0.00
100,000	ENGIE SA 3.625 23-30 11/01A	114,645.07	0.00
100,000	ENGIE SA 3.875 23-33 06/12A	115,416.00	0.00
100,000	ENGIE SA 4 23-35 11/01A	116,153.52	0.00
100,000	ENGIE SA 7 08-28 30/10A	145,393.24	0.00
100,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	103,590.84	0.00
100,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	108,393.06	0.00
100,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	108,935.47	0.00
2,080,900	FRANCE 0.0000 19-29 25/11A	2,046,569.77	0.06
2,592,523	FRANCE 0.0000 20-30 25/11A	2,477,223.15	0.08
2,275,584	FRANCE 0.00 20-26 25/02A	2,458,894.48	0.08
2,772,000	FRANCE 0.00 21-31 25/11A	2,568,046.17	0.08
1,671,907	FRANCE 0.25 15-26 25/11A	1,787,108.72	0.05
1,258,944	FRANCE 0.50 20-40 25/05A	936,856.82	0.03
2,282,742	FRANCE 0.5 15-26 25/05A	2,474,848.13	0.08
2,761,156	FRANCE 0.5 18-29 25/05A	2,819,950.97	0.09
1,297,299	FRANCE 0.5 20-44 25/06A	863,025.19	0.03
1,024,107	FRANCE 0.5 20-72 25/05A	416,441.15	0.01
2,062,000	FRANCE 0.7500 22-28 25/02A	2,182,530.74	0.07
2,810,526	FRANCE 0.75 17-28 25/11A	2,933,879.40	0.09
1,580,887	FRANCE 0.75 19-52 25/05A	926,363.15	0.03
1,446,000	FRANCE 0.75 21-53 25/05A	825,589.21	0.03
2,059,000	FRANCE 0 21-27 25/02U	2,176,310.48	0.07
895,000	FRANCE 0 22-32 25/05A	815,553.59	0.02
1,914,771	FRANCE 1.00 16-27 25/05A	2,066,269.66	0.06
2,152,883	FRANCE 1.25 15-36 25/05A	1,989,080.96	0.06
2,737,416	FRANCE 1.25 17-34 25/04A	2,642,333.93	0.08
1,239,000	FRANCE 1.25 21-38 25/05A	1,091,994.05	0.03
2,889,663	FRANCE 1.50 15-31 25/05A	3,014,220.45	0.09
1,419,054	FRANCE 1.50 18-50 25/05A	1,063,790.82	0.03
765,304	FRANCE 1.75 15-66 25/05A	542,466.45	0.02
450,757	FRANCE 1.75 16-39 25/06A	420,011.46	0.01
1,827,136	FRANCE 1 14-25 25/11A	2,006,584.89	0.06
1,217,614	FRANCE 2.00 17-48 25/05A	1,050,346.29	0.03
1,687,000	FRANCE 2.5000 23-27 24/09A	1,892,197.28	0.06
2,600,503	FRANCE 2.50 13-30 25/05A	2,899,852.44	0.09
2,355,000	FRANCE 2.5 22-26 24/09A	2,638,331.86	0.08
1,065,000	FRANCE 2.5 22-43 25/05A	1,050,979.57	0.03
2,799,624	FRANCE 2.75 11-27 25/10A	3,163,955.69	0.10
2,390,000	FRANCE 2.75 23-29 25/02A	2,699,653.94	0.08
611,000	FRANCE 2.75 24-30 25/02A	688,993.87	0.02
2,109,000	FRANCE 2 21-32 25/11A	2,227,245.18	0.07
356,000	FRANCE 3.00 24-49 25/06A	369,424.81	0.01
1,801,000	FRANCE 3.0 23-33 25/05A	2,041,812.51	0.06
667,000	FRANCE 3.0 24-34 24/11A	749,432.69	0.02
1,478,399	FRANCE 3.25 12-45 25/05A	1,624,281.42	0.05
568,000	FRANCE 3.25 24-55 25/05A	597,983.11	0.02
2,230,720	FRANCE 3.50 10-26 25/04A	2,534,755.47	0.08
1,333,000	FRANCE 3 22-54 25/05A	1,343,508.35	0.04
926,265	FRANCE 4.00 04-55 25/04A	1,121,650.28	0.03
990,196	FRANCE 4.00 09-60 25/04A	1,209,781.90	0.04
1,795,268	FRANCE 4.50 09-41 25/04A	2,320,059.99	0.07
1,387,367	FRANCE 4.75 03-35 25/04A	1,802,876.65	0.06
1,214,404	FRANCE 4 05-38 25/10A	1,484,166.04	0.05
1,227,000	FRANCE 5.5 97-29 25/04A	1,546,426.45	0.05
1,304,139	FRANCE 5.75 00-32 25/10A	1,769,404.99	0.05
910,000	FRANCE 6.00 94-25 25/10A	1,052,664.76	0.03
2,744,463	FRANCE GOVERNMENT 0.75 17-28 25/05A	2,893,144.18	0.09
2,181,000	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	2,563,014.64	0.08
200,000	GECINA 0.875 22-33 25/01A	185,532.93	0.01
100,000	GECINA 1.375 17-28 26/01A	106,209.33	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	GECINA 1.625 18-30 14/03A	103,823.96	0.00
100,000	GROUPAMA SA 3.375 18-28 24/09A	111,202.04	0.00
100,000	HLDG INFRA TRANSPORT 1.475 22-31 18/01A	98,813.09	0.00
200,000	HLDG INFRA TRANSPORT 1.625 20-29 18/09A	206,336.60	0.01
100,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	103,709.96	0.00
100,000	ICADE SA 0.625 21-31 18/01A	92,391.45	0.00
100,000	ICADE SA 1.75 16-26 10/06A	109,389.89	0.00
200,000	IDF 3.2 24-34 25/05A	224,045.51	0.01
200,000	IDF MOBILITES 0.95 22-32 16/02A2 16/02A	193,668.02	0.01
100,000	ILE-DE-FRANCE MOBILI 0.2 20-35 16/11A	80,151.84	0.00
100,000	INDIGO GROUP SA 4.5 23-30 18/04A	117,098.05	0.00
100,000	JCDECAUX SA 2.625 20-28 24/04A	110,077.60	0.00
100,000	KERING 1.875 22-30 05/05A	105,751.79	0.00
200,000	KERING FINANCE 3.375 24-32 11/03A	223,493.90	0.01
100,000	KLEPIERRE 1.375 17-27 16/02A	108,417.71	0.00
100,000	KLEPIERRE 1.625 17-32 13/12A	98,844.28	0.00
200,000	KLEPIERRE 3.875 24-33 23/09A	226,371.66	0.01
200,000	LA BANQUE POSTALE 2.00 18-28 13/07A	213,687.51	0.01
200,000	LA BANQUE POSTALE 3.00 23-31 31/01A	227,435.19	0.01
100,000	LA BANQUE POSTALE 3.125 23-29 19/02A	113,970.99	0.00
100,000	LA BANQUE POSTALE 4.095 24-34 13/02A	115,889.18	0.00
100,000	LA BANQUE POSTALE 4.375 23-30 17/01A	117,070.91	0.00
100,000	LA BANQUE POSTALE SUB 3.00 16-28 09/06A	110,710.67	0.00
100,000	LA MONDIALE SOCIETE 2.125 20-31 23/06A	100,756.04	0.00
100,000	LA POSTE 0.3750 19-27 17/09A	104,139.64	0.00
100,000	LA POSTE 0 21-29 18/01A	97,048.73	0.00
100,000	LA POSTE 1.375 20-32 21/04A	98,471.12	0.00
100,000	LA POSTE 3.75 23-30 12/06A	115,681.89	0.00
100,000	LA POSTE 4.00 23-35 12/06A	117,824.47	0.00
300,000	LEGRAND SA 0.375 21-31 06/10A	282,516.96	0.01
200,000	LEGRAND SA HOLDING 3.5 23-29 29/05A	230,279.72	0.01
200,000	LVMH 3.5 23-33 07/09A	231,598.40	0.01
100,000	LVMH MOET HENNESSY 0.125 20-28 11/02A	102,977.79	0.00
100,000	LVMH MOET HENNESSY 1.125 20-27 11/02A	124,775.00	0.00
100,000	MICHELIN 2.5 18-38 03/09A	100,527.52	0.00
100,000	ORANGE SA 0.5 19-32 04/09A	92,151.46	0.00
200,000	ORANGE SA 1.25 20-27 07/04A	215,460.92	0.01
100,000	ORANGE SA 1.875 18-30 12/09A	105,796.91	0.00
100,000	ORANGE SA 2.0000 19-29 15/01A	108,510.33	0.00
100,000	ORANGE SA 3.25 19-32 15/01A	121,626.96	0.00
70,000	ORANGE SA 8.125 03-33 28/01AA	107,485.21	0.00
100,000	ORANO SA 5.375 22-27 15/05A	117,201.37	0.00
100,000	PARIS VILLE DE 3.75 24-48 22/06A	113,145.98	0.00
100,000	PERNOD RICARD SA 1.375 22-29 07/04A	104,604.08	0.00
100,000	PERNOD RICARD SA 1.50 16-26 18/05A	109,399.26	0.00
100,000	PERNOD RICARD SA 1.75 20-30 06/04A	104,850.96	0.00
200,000	PERNOD RICARD SA 3.75 22-32 02/11A	232,410.27	0.01
100,000	PERNOD RICARD SA 3.75 23-33 15/09A	114,961.53	0.00
100,000	RCI BANQUE SA 1.625 18-26 24/05A	108,577.73	0.00
100,000	RCI BANQUE SA 4.125 22-25 01/12A	112,134.39	0.00
100,000	RCI BANQUE SA 4.625 23-26 13/07A	113,649.85	0.00
100,000	RCI BANQUE SA 4.875 23-28 14/06A	116,791.38	0.00
100,000	RCI BANQUE SA 4.875 23-29 02/10A	117,454.80	0.00
100,000	REGIE AUTONOME TRANS 0.875 17-27 25/05A	106,822.35	0.00
200,000	REGION ILE DE FRANCE 2.9 23-31 30/04A	222,621.55	0.01
300,000	RFF 3.125 13-28 25/10A	339,700.43	0.01
50,000	RFF 4.83 10-60 25/03A	62,535.07	0.00
100,000	RTE EDF TRANSPORT 1.625 15-25 27/11A	109,881.95	0.00
100,000	RTE EDF TRANSPORT 2.75 14-29 20/06A	111,009.31	0.00
100,000	RTE EDF TRANSPORT 3.75 23-25 04/07A	114,578.92	0.00
100,000	RTE RESEAU DE TRANSP 1.125 20-40 08/07A	79,273.60	0.00
100,000	RTE RESEAU DE TRANSP 3.5000 23-31 07/12A	114,361.19	0.00
100,000	SANOFI SA 1.00 18-26 21/03A	109,039.20	0.00
100,000	SANOFI SA 1.2500 22-29 06/04A	105,290.61	0.00
100,000	SANOFI SA 1.375 18-30 21/03A	105,072.77	0.00
100,000	SANOFI SA 1.5 20-30 30/03A	105,148.22	0.00
100,000	SANOFI SA 1.875 18-38 21/03A	97,209.27	0.00
100,000	SANOFI SA 3.6250 18-28 19/06S	99,125.75	0.00
100,000	SCHNEIDER ELECT 3.2500 24-35 10/10A	112,132.27	0.00
100,000	SCHNEIDER ELECTRIC 1.5000 19-28 15/01A	107,600.70	0.00
100,000	SCHNEIDER ELECTRIC S 0.25 20-29 11/03A	100,328.33	0.00
100,000	SCHNEIDER ELECTRIC S 3.375 23-34 13/04A	114,676.22	0.00
100,000	SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	107,882.86	0.00
100,000	SERVICES FOR LA CDC 3.0 23-28 25/05A	113,355.04	0.00
100,000	SFIL 3.125 24-29 17/09A	113,530.64	0.00
200,000	SFIL SA 0.625 21-26 09/02A	190,722.55	0.01
100,000	SFIL SA 0.75 18-26 06/02A	108,840.83	0.00
100,000	SG SFH 0.12522-29 02/02A	100,596.63	0.00
200,000	SG SFH 1.75 22-34 05/05A	202,925.17	0.01
300,000	SNCF 0.625 20-30 14/04A	297,497.26	0.01
100,000	SNCF 0.875 20-51 30/10A	54,643.83	0.00
100,000	SNCF 1.50 17-29 02/02A	105,751.31	0.00
100,000	SNCF 1 20-40 16/06A	77,016.17	0.00
100,000	SNCF 3.125 24-34 25/05A	111,405.99	0.00
100,000	SNCF 3.375 23-33 25/05A	114,316.68	0.00
100,000	SNCF RESEAU 1.00 16-31 09/11A	97,785.06	0.00
100,000	SNCF RESEAU 1.125 15-30 25/05A	101,743.02	0.00
100,000	SNCF RESEAU 1.50 16-37 29/05A	90,005.14	0.00
100,000	SNCF RESEAU 1.875 17-34 30/03A	99,804.05	0.00
100,000	SNCF RESEAU 2.00 18-48 05/02A	79,770.59	0.00
100,000	SNCF RESEAU 2.625 14-25 29/12A	111,455.91	0.00
200,000	SNCF RESEAU 4.25 11-26 07/10A	230,478.96	0.01
180,000	SNCF RESEAU 5 03-33 10/10A	229,667.73	0.01
100,000	SOCIETE DE FINANCEMENT 0.05 21-29 04/06A	98,617.00	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	SOCIETE DE FIN LOCAL 3.25 23-30 25/11A	228,290.67	0.01
100,000	SOCIETE DES AUTOROUT 2.75 22-32 02/09A	108,203.92	0.00
200,000	SOCIETE DES AUTOROUT 3.125 23-30 24/01A	224,546.14	0.01
200,000	SOCIETE DES AUTOROUTE 1.875 22-29 03/01A	214,537.17	0.01
100,000	SOCIETE DES GRANDS 0.30 21-31 25/11A	93,198.11	0.00
300,000	SOCIETE DES GRANDS 0.7 20-60 15/10A	133,694.52	0.00
200,000	SOCIETE DES GRANDS 0 20-30 25/11A10A	188,510.07	0.01
100,000	SOCIETE DES GRANDS 1.0000 21-51 26/11A	60,869.58	0.00
200,000	SOCIETE DES GRANDS 1.125 19-34 25/05A05A	186,717.06	0.01
300,000	SOCIETE DES GRANDS 1.625 22-42 08/04A	251,424.76	0.01
100,000	SOCIETE DES GRANDS 3.50 23-43 25/05A	110,249.44	0.00
100,000	SOCIETE DES GRANDS 3.7 23-53 25/05A	111,242.11	0.00
100,000	SOCIETE DES GRANDS PRO 1.7 19-50 25/05A	75,526.17	0.00
100,000	SOCIETE DES GRANDS PROJ 1 20-70 18/02A	46,342.28	0.00
100,000	SOCIETE GENERALE 3.3750 23-30 31/07A	115,870.45	0.00
100,000	SOCIETE GENERALE 4.25 22-30 06/12A	114,693.62	0.00
100,000	SOCIETE GENERALE 5.625 23-33 02/06A	120,212.37	0.00
300,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	322,645.77	0.01
100,000	SOCIETE GENERALE SA 0.75 20-27 23/01A	105,905.79	0.00
100,000	SOCIETE GENERALE SA 1.125 21-31 30/06A	106,392.22	0.00
100,000	SOCIETE GENERALE SA 1.25 20-30 12/06A	98,609.04	0.00
200,000	SOCIETE GENERALE SA 1.488 20-26 14/12S	191,621.18	0.01
100,000	SOCIETE GENERALE SA 1.75 19-29 22/03A	103,925.26	0.00
200,000	SOCIETE GENERALE SA 2.797 22-28 19/01S	191,007.15	0.01
200,000	SOCIETE GENERALE SA 4.0 22-27 16/11A	230,363.15	0.01
100,000	SOCIETE GENERALE SA 4.25 22-32 16/11A	119,439.22	0.00
100,000	SOCIETE GENERALE SA 6.25 23-33 22/06A	142,834.56	0.00
300,000	SOCIETE GENERALE SFH 0.01 21-26 02/12A	318,028.98	0.01
100,000	SOCIETE GENERALE SFH 0.125 19-29 18/07A	99,443.86	0.00
100,000	SOCIETE GENERALE SFH 1.375 22-28 05/05A	107,196.91	0.00
100,000	SOCIETE GENERALE SFH 3.125 23-26 24/02A	112,480.25	0.00
100,000	SOCIETE GENERALE SFH 3.125 23-32 24/02A	114,381.14	0.00
100,000	SODEXO 0.75 16-27 14/04A	106,869.35	0.00
100,000	SODEXO SA 1 20-29 27/04A	102,792.05	0.00
100,000	STE ANONYME DE GEST 3.375 23-30 29/06A	114,118.76	0.00
200,000	STE FONCIERE LYONNAISE 1.5 20-27 05/06A	213,744.80	0.01
100,000	SUEZ 1.25 16-28 19/05A	105,782.84	0.00
100,000	SUEZ 1.625 17-32 21/09A	100,160.93	0.00
100,000	SUEZ 1.875 22-27 24/05A	108,348.40	0.00
100,000	SUEZ 2.875 22-34 24/05A	104,990.34	0.00
200,000	SUEZ 5.0000 22-32 03/11A	244,704.19	0.01
100,000	SUEZ SA 1.25 20-27 02/04A	107,554.55	0.00
100,000	TELEPERFORMANCE SE 0.25 20-27 26/11A	101,696.89	0.00
100,000	TELEPERFORMANCE SE 5.75 23-31 22/11A	118,763.82	0.00
100,000	THALES 4.125 23-28 18/10A	116,341.17	0.00
100,000	THALES SA 1 20-28 14/05A	104,524.45	0.00
100,000	TOTALENERGIES CAP 2.986 20-41 29/06S	77,588.73	0.00
100,000	TOTALENERGIES CAP 5.1500 24-34 05/04S	104,050.01	0.00
100,000	TOTALENERGIES CAP 5.638 24-64 05/04S	104,411.52	0.00
100,000	TOTALENERGIES CAP FIN 1.618 20-40 18/05A	85,679.23	0.00
100,000	TOTALENERGIES CAPI 0.696 19-28 31/05A	103,889.01	0.00
100,000	TOTALENERGIES CAPI 0.75 16-28 12/07A	104,364.85	0.00
100,000	TOTALENERGIES CAPIT 2.829 19-30 10/01S	93,998.40	0.00
100,000	TOTALENERGIES CAPITA 0.952 20-31 18/05A	97,858.73	0.00
100,000	TOTALENERGIES CAPITA 1.491 20-27 08/04A	108,626.36	0.00
100,000	TOTALENERGIES CAPITA 1.994 20-32 08/04A	104,213.66	0.00
50,000	TOTALENERGIES CAPITA 3.127 20-50 29/05S	36,108.09	0.00
150,000	TOTALENERGIES CAPITA 3.455 19-29 19/02S	146,537.01	0.00
100,000	UNEDIC 0.01 21-31 25/05A	93,623.70	0.00
400,000	UNEDIC 0.25 20-29 25/11A	396,320.92	0.01
200,000	UNEDIC 0.25 20-35 16/07A	168,051.42	0.01
100,000	UNEDIC 0.8750 18-28 25/05A	105,354.49	0.00
100,000	UNEDIC 1.50 17-32 20/04A	102,190.80	0.00
200,000	UNEDIC 3.125 23-33 25/04A	227,969.72	0.01
100,000	UNIBAIL-RODAMCO 1.375 20-31 04/12A	96,498.04	0.00
100,000	UNIBAIL-RODAMCO 1.75 19-49 01/07AA	70,455.14	0.00
200,000	UNIBAIL-RODAMCO SE 1.125 18-25 15/09A	218,810.61	0.01
100,000	UNIBAIL RODAMCO SE 4.125 23-30 11/12A	115,047.51	0.00
200,000	UNIEDIC 1.25 17-27 28/03A	216,677.28	0.01
200,000	UNION NAT.INTERPRO.EMP 0.0 20-28 25/11A	201,168.65	0.01
100,000	UNION NAT. INTERPRO 0.01 21-31 25/11A	92,088.76	0.00
200,000	UNION NATIONALE INT 0.00 21-34 25/05A	171,081.79	0.01
100,000	VEOLIA ENVIRONNEMENT 0.8 20-32 15/06A	94,489.92	0.00
200,000	VEOLIA ENVIRONNEMENT 1.25 20-28 15/04A	211,731.21	0.01
100,000	VEOLIA ENVIRONNEMENT 1.496 17-26 30/11A	108,954.42	0.00
100,000	VINCI SA 1.0000 18-25 26/09A	109,484.00	0.00
100,000	VINCI SA 1.625 19-29 18/01A	106,482.42	0.00
100,000	VINCI SA 1.7500 18-30 26/09A	104,841.23	0.00
100,000	VIVENDI SA 1.1250 19-28 11/12A	107,243.27	0.00
100,000	WORLDLINE SA 0.875 20-27 30/06A	101,121.81	0.00
100,000	WPP FINANCE SA 2.375 20-27 19/05A	110,507.37	0.00
	Germany	**129,367,977.00**	**3.95**
100,000	AAREAL BANK AG 0.01 21-28 12/01A	102,160.99	0.00
200,000	AAREAL BANK AG 2.875 24-28 10/05A	224,467.25	0.01
100,000	AAREAL BANK AG 3.00 23-27 11/10A	112,589.79	0.00
50,000	AAREAL BANK AG 3.125 23-26 13/02A	56,010.72	0.00
200,000	AAREAL BANK AG 5.875 24-26 29/05A	231,370.61	0.01
100,000	AMPHENOL TECHNOLOGIE 0.75 20-26 04/05A	107,926.61	0.00
200,000	AMPRION GMBH 0.6250 21-33 23/09A	176,597.62	0.01
100,000	AMPRION GMBH 4.125 23-34 07/09A	117,933.89	0.00
100,000	ANDESK BADEN WUERTTE 4.75 24-26 16/06A	135,013.87	0.00
100,000	APO BANK 0.75 17-27 05/10A	106,136.05	0.00
100,000	BADEN-WUERTTEMBERG 0.625 16-26 27/01A	108,968.06	0.00
100,000	BASF 0.7522-26 17/03A	108,477.96	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BASF 0.875 17-27 15/11A	106,249.34	0.00
100,000	BASF SE 0.25 20-27 05/06A	105,160.11	0.00
100,000	BASF SE1.5 22-31 17/03A	101,809.72	0.00
100,000	BASF SE 1.625 17-37 15/11A	90,789.35	0.00
100,000	BAUSPARKASSE SCHWAEB 2.875 23-32 24/06A	113,345.43	0.00
100,000	BAUSPARKASSE SCHWAEB 2.875 24-29 16/01A	113,625.00	0.00
200,000	BAYER AG 0.375 21-29 12/01A	198,872.58	0.01
100,000	BAYER AG 0.75 20-27 06/07A	105,957.68	0.00
100,000	BAYER AG 1.375 20-32 06/07A	94,662.02	0.00
100,000	BAYER AG 1 21-36 12/01A	81,949.41	0.00
200,000	BAYERISCHE LANDESBANK 0.75 19-29 05/02A	207,642.81	0.01
50,000	BAYERISCHE LANDESBANK 3.50 23-27 11/01A	57,160.49	0.00
66,000	BAYERISCHE LANDESBK 0.625 17-27 22/11A	69,949.81	0.00
100,000	BAYERISCHE LANDESBK 0.7500 18-28 19/01A	105,688.68	0.00
200,000	BAYERISCHE LANDESBOD 2.875 24-31 28/02A	229,003.85	0.01
50,000	BAYER LAND BK 3.125 22-27 19/10A	57,061.39	0.00
100,000	BAYER LAND BK 3.75 24-31 14/02A	114,523.61	0.00
100,000	BERLIN 1.3 18-33 13/06A	101,190.51	0.00
70,000	BERLIN-HANNOVERSCHE 0.625 18-25 22/10A	76,427.48	0.00
100,000	BERLIN HYP AG 0.125 21-30 18/01A	98,564.62	0.00
70,000	BERLIN HYP AG 0.25 21-33 19/05A	63,708.46	0.00
100,000	BERLIN HYP AG 0.375 21-31 21/04A	93,209.82	0.00
35,000	BERLIN HYP AG 0.75 18-26 26/02A	38,091.21	0.00
100,000	BERLIN HYP AG 1.0 19-26 05/02A	108,669.62	0.00
100,000	BERLIN HYP AG 1.75 22-32 10/05A	105,202.06	0.00
100,000	BERLIN HYP AG 3.0 23-26 11/05A	112,539.39	0.00
100,000	BERLIN HYP AG 3.375 23-28 07/03A	115,005.37	0.00
100,000	BERTELSMANN SE CO. 1.5 20-30 15/05A	103,761.74	0.00
200,000	BREMEN 0.15 21-31 24/10A	190,625.83	0.01
100,000	BREMEN 0.50 21-41 06/05A	76,050.76	0.00
100,000	BREMEN 1.20 19-34 30/01A	99,104.19	0.00
200,000	BREMEN 2.75 24-32 30/01A	227,970.38	0.01
354,000	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	403,519.36	0.01
300,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	338,847.80	0.01
912,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	1,030,881.10	0.03
879,000	BUNDSOBLIGATION 2.1 24-29 12/04A	987,564.91	0.03
546,000	BUNDSOBLIGATION 2.5 24-29 11/10A	625,327.51	0.02
100,000	CA ASSURANCES SA 1.5 21-31 06/10A 06/10A	95,110.89	0.00
200,000	CLEARSTREAM BANK 0.0000 20-25 01/12A	215,707.89	0.01
100,000	CMZB FRANCFORT 0.5 22-27 15/03A	106,669.53	0.00
100,000	CMZB FRANCFORT 2.75 22-25 08/12A	111,938.18	0.00
50,000	CMZB FRANCFORT 2.875 22-28 13/10A	56,675.27	0.00
50,000	CMZB FRANCFORT 2.875 23-26 28/04A	56,208.91	0.00
100,000	CMZB FRANCFORT 3.125 23-29 20/04A	114,576.51	0.00
100,000	COMMERZBANK AG 0.01 20-30 10/03A	97,467.90	0.00
100,000	COMMERZBANK AG 0.1 21-25 11/03A	108,676.31	0.00
100,000	COMMERZBANK AG 0.875 20-27 22/01A	106,354.14	0.00
100,000	COMMERZBANK AG 1.00 19-26 25/02A	109,013.35	0.00
100,000	COMMERZBANK AG FRANC 1.25 19-34 09/01A	98,269.45	0.00
100,000	COMMERZBANK AKTIENGE 3.0 24-34 13/03A	114,343.28	0.00
50,000	COMMERZBANK AKTIENGE 3.125 23-33 13/06A	57,889.57	0.00
50,000	COMMERZBANK FRANCFORT 2.25 22-32 01/09A	54,268.54	0.00
100,000	COMMERZBANK REGS 0.625 17-27 24/08A	106,054.33	0.00
100,000	CONTINENTAL AG 4 23-28 01/06A	114,564.97	0.00
100,000	DEKABANK 3.25 24-29 08/02A	114,266.74	0.00
200,000	DEKABANK 3.375 24-27 02/07A	227,177.34	0.01
100,000	DEUT PFANDBRIEF 0.2500 21-25 27/10A	106,032.24	0.00
40,000	DEUT PFANDBRIEFBANK 1.25 16-35 20/04A	37,324.80	0.00
50,000	DEUTSCHE BAHN FIN 0.10 19-29 19/06A	57,356.69	0.00
100,000	DEUTSCHE BAHN FIN 1.00 18-27 17/12A	107,058.94	0.00
50,000	DEUTSCHE BAHN FIN 1.375 18-31 28/09A	51,862.75	0.00
67,000	DEUTSCHE BAHN FIN 1.625 18-33 16/08A	68,627.78	0.00
25,000	DEUTSCHE BAHN FIN 3.875 22-42 13/10A	29,473.02	0.00
100,000	DEUTSCHE BAHN FINANC 0.625 20-50 08/12A	58,468.08	0.00
200,000	DEUTSCHE BAHN FINANC 0.625 21-36 15/04A	169,492.44	0.01
100,000	DEUTSCHE BAHN FINANC 1.125 21-51 01/07A	67,397.44	0.00
200,000	DEUTSCHE BAHN FINANC 1.375 20-40 16/04A	168,820.14	0.01
100,000	DEUTSCHE BAHN FINANC 1.37522-24 03/03A	97,722.92	0.00
200,000	DEUTSCHE BAHN FINANC 3.375 24-38 29/01A	225,586.68	0.01
200,000	DEUTSCHE BAHN FINANC 3.625 23-37 18/12A	233,424.75	0.01
50,000	DEUTSCHE BAHN FINANCE 1.875 22-30 24/05A	53,632.42	0.00
25,000	DEUTSCHE BANK 0.25 16-28 31/08A	25,602.61	0.00
200,000	DEUTSCHE BANK 3.00 22-28 28/03A	227,086.71	0.01
100,000	DEUTSCHE BANK AG 0.75 21-27 17/02A	108,203.59	0.00
200,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	215,961.48	0.01
100,000	DEUTSCHE BANK AKTIEN 3.125 23-33 19/05A	115,525.38	0.00
100,000	DEUTSCHE BK 2.25 22-27 20/09A	110,939.80	0.00
100,000	DEUTSCHE BOERSE 1.125 18-28 26/03A	107,439.13	0.00
100,000	DEUTSCHE BOERSE AG 0.0 21-26 22/02A	107,321.19	0.00
200,000	DEUTSCHE GENOSSENS 0.75 22-29 21/11A	204,550.57	0.01
255,000	DEUTSCHE GENOSSENSCH 0.01 21-29 20/04A	254,501.40	0.01
100,000	DEUTSCHE GENOSSENSCH 2.5 22-31 28/11A	111,028.98	0.00
50,000	DEUTSCHE HYPOTHEKENBAN 0.75 19-29 05/01A	51,753.96	0.00
100,000	DEUTSCHE HYPOTHEKENBK 0.50 18-26 29/06A	107,868.31	0.00
50,000	DEUTSCHE KREDITBANK 3.0 23-35 31/01A	56,882.88	0.00
100,000	DEUTSCHE KREDITBANK A 0.50 15-27 19/03A	106,559.26	0.00
200,000	DEUTSCHE LUFTHANSA A 4.0 24-30 21/05A	228,683.83	0.01
17,000	DEUTSCHE PFANDBRIEF 2.375 13-28 29/05A	18,732.99	0.00
100,000	DEUTSCHE PFANDBRIEFB 0.1 21-26 01/02A	104,912.62	0.00
100,000	DEUTSCHE PFANDBRIEFB 1.0 22-26 13/04A	108,524.36	0.00
100,000	DEUTSCHE PFANDBRIEFB 2.875 23-29 19/01A	111,829.00	0.00
100,000	DEUTSCHE PFANDBRIEFBAN 1.75 22-27 01/03A	109,076.04	0.00
100,000	DEUTSCHE POST AG 0.375 20-26 20/05A	107,681.90	0.00
200,000	DEUTSCHE POST AG 3.5 24-36 25/03A	224,868.20	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	106,068.15	0.00
70,000	DEUTSCHE TELEKOM AG 1.75 19-31 25/03A	73,750.94	0.00
100,000	DEUTSCHE TELEKOM AG 1.75 19-49 09/12A	80,105.73	0.00
100,000	DEUTSCHE TELEKOM AG 2.25 19-39 29/03A	98,593.36	0.00
200,000	DEUTSCHE TELEKOM AG 3.25 24-36 20/03A	222,693.71	0.01
200,000	DEUTSCHE WOHNEN SE 1.5 20-30 30/04A	202,135.91	0.01
100,000	DZ HYP AG 0.01 19-27 15/01A	105,583.97	0.00
100,000	DZ HYP AG 0.01 20-25 12/09A	108,791.12	0.00
100,000	DZ HYP AG 0.01 20-28 29/10A	101,063.62	0.00
100,000	DZ HYP AG 0.5 18-25 13/11A	109,036.62	0.00
85,000	DZ HYP AG 0.75 18-27 30/06A	90,680.39	0.00
100,000	DZ HYP AG MORTGAGE CO 0.875 19-29 30/01A	104,278.06	0.00
100,000	E.ON SE 0.375 20-27 16/01A	104,925.57	0.00
100,000	E.ON SE 0.75 20-30 16/01A	97,637.74	0.00
200,000	E.ON SE 3.75 23-29 01/03A	231,340.38	0.01
200,000	EON 1.625 22-31 29/03A	205,011.00	0.01
100,000	E ON SE 1.625 17-29 22/05A	106,648.77	0.00
100,000	EON SE 3.5 23-28 12/01A	114,445.27	0.00
100,000	EON SE 3.875 23-35 12/01A	115,586.33	0.00
100,000	EUROGRID GMBH 3.2790 22-31 05/09A	111,272.82	0.00
100,000	EUROGRID GMBH 3.9150 24-34 02/01A	114,745.65	0.00
100,000	EVONIK INDUSTRIES AG 0.625 20-25 18/05A	108,899.60	0.00
100,000	FOERDERBANK 0.75 22-32 16/03A	98,886.23	0.00
50,000	FREE HAN CITY BREMEN 2.875 24-31 18/07A	57,425.82	0.00
78,000	FREE STATE OF SAXONY 2.875 23-28 29/03A	88,857.07	0.00
105,000	FREE STATE OF SAXONY 3.375 23-26 21/09A	119,685.65	0.00
100,000	FRESENIUS MEDICAL CA 1.5 20-30 29/05A	101,093.01	0.00
200,000	FRESENIUS SE 2.875 22-30 24/05A	218,842.40	0.01
200,000	GEMEINSAME BUND 3.0 23-30 26/04A	230,792.45	0.01
200,000	GEMEINSAME BUNDESLAND 2.625 24-31 07/02A	226,045.58	0.01
410,000	GERMANY 0.0000 20-30 15/08A	409,956.37	0.01
1,486,306	GERMANY 0.00 16-26 15/08A	1,598,858.67	0.05
1,139,196	GERMANY 0.00 20-25 10/10A	1,241,633.29	0.04
397,000	GERMANY 0.00 20-25 10/10A	432,872.85	0.01
1,050,917	GERMANY 0.00 20-30 15/02A	1,060,440.99	0.03
1,014,213	GERMANY 0.00 20-35 15/05A	899,857.81	0.03
1,056,025	GERMANY 0.00 21-26 09/10A	1,132,429.68	0.03
1,398,233	GERMANY 0.00 21-26 10/04A	1,512,322.63	0.05
1,276,000	GERMANY 0.00 21-28 15/11A	1,320,196.40	0.04
1,254,659	GERMANY 0.00 21-31 15/02A	1,241,219.29	0.04
701,000	GERMANY 0.00 21-31 15/08A	685,917.23	0.02
1,125,336	GERMANY 0.00 21-36 15/05A	970,246.61	0.03
241,300	GERMANY 0.00 21-50 15/08A	144,924.00	0.00
1,414,000	GERMANY 0.00 21-52 15/08A	808,311.06	0.02
1,238,000	GERMANY 0.00 22-32 15/02A	1,197,547.36	0.04
49,000	GERMANY 0.01 20-27 04/08A	51,358.02	0.00
100,000	GERMANY 0.01 20-27 07/05A	105,381.15	0.00
100,000	GERMANY 0.01 20-27 18/05A	105,281.32	0.00
200,000	GERMANY 0.01 20-30 02/07A	195,223.17	0.01
100,000	GERMANY 0.01 20-30 03/06A	97,815.22	0.00
100,000	GERMANY 0.01 20-30 11/03A	98,520.20	0.00
100,000	GERMANY 0.01 20-30 22/05A	97,963.28	0.00
100,000	GERMANY 0.01 20-30 26/08A	97,415.79	0.00
100,000	GERMANY 0.01 20-35 17/12A	83,435.18	0.00
100,000	GERMANY 0.01 20-35 18/01A	86,381.21	0.00
100,000	GERMANY 0.01 21-27 08/10A	104,405.78	0.00
100,000	GERMANY 0.01 21-31 10/01A	96,334.87	0.00
100,000	GERMANY 0.01 21-31 21/01A	96,227.57	0.00
1,052,647	GERMANY 0.0 20-30 15/08A	1,052,538.88	0.03
100,000	GERMANY 0.05 20-25 09/03A	85,717.19	0.00
100,000	GERMANY 0.05 20-40 10/08A	71,656.00	0.00
42,000	GERMANY 0.1 16-26 07/10A	44,873.25	0.00
100,000	GERMANY 0.1 21-41 18/01A	71,296.01	0.00
100,000	GERMANY 0.125 19-27 08/04A	105,838.59	0.00
100,000	GERMANY 0.125 19-29 12/06A	100,823.05	0.00
100,000	GERMANY 0.125 21-31 04/06A	96,106.50	0.00
25,000	GERMANY 0.125 21-46 26/01A	15,445.19	0.00
100,000	GERMANY 0.125 22-32 09/01A	94,544.45	0.00
200,000	GERMANY 0.2 20-27 31/03A	212,166.38	0.01
250,000	GERMANY 0.2 20-30 09/04A	248,275.14	0.01
100,000	GERMANY 0.2 21-51 27/01A	54,336.21	0.00
128,000	GERMANY 0.25 16-26 19/10A	137,172.26	0.00
1,337,538	GERMANY 0.25 17-27 15/02A	1,436,119.22	0.04
1,232,590	GERMANY 0.25 18-28 15/08A	1,294,555.97	0.04
100,000	GERMANY 0.25 19-28 18/04A	103,919.62	0.00
758,493	GERMANY 0.25 19-29 15/02A	790,293.43	0.02
100,000	GERMANY 0.25 21-41 18/02A	73,161.86	0.00
100,000	GERMANY 0.35 20-50 09/09A	58,368.35	0.00
100,000	GERMANY 0.35 22-32 09/02A	96,136.82	0.00
150,000	GERMANY 0.375 16-26 06/07A	161,853.07	0.00
100,000	GERMANY 0.375 20-50 02/09A	58,252.13	0.00
150,000	GERMANY 0.375 21-41 01/04A	112,909.43	0.00
39,000	GERMANY 0.4 19-49 20/08A	23,520.13	0.00
100,000	GERMANY 0.4 21-51 23/11A	57,681.23	0.00
1,618,850	GERMANY 0.50 17-27 15/08A	1,739,030.58	0.05
1,625,117	GERMANY 0.5 16-26 15/02A	1,774,003.62	0.05
132,000	GERMANY 0.5 16-26 16/04A	143,262.32	0.00
100,000	GERMANY 0.5 17-27 25/06A	106,358.96	0.00
1,171,632	GERMANY 0.5 18-28 15/02A	1,250,601.01	0.04
200,000	GERMANY 0.5 19-39 25/11A	158,281.00	0.00
100,000	GERMANY 0.5 21-52 15/01A	59,282.06	0.00
100,000	GERMANY 0.6 21-41 04/06A	77,219.02	0.00
100,000	GERMANY 0.6 21-51 13/10A	62,322.58	0.00
100,000	GERMANY 0.625 16-26 20/03A	108,840.44	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	GERMANY 0.625 16-36 25/08A	88,105.56	0.00
200,000	GERMANY 0.625 17-27 07/04A	214,246.66	0.01
55,000	GERMANY 0.625 17-27 25/10A	58,445.98	0.00
50,000	GERMANY 0.625 22-52 26/01A	31,173.38	0.00
11,000	GERMANY 0.75 16-36 04/08A	9,831.97	0.00
173,000	GERMANY 0.75 18-28 15/02A	183,579.63	0.01
70,000	GERMANY 0.75 19-29 29/01A	73,217.56	0.00
100,000	GERMANY 0.75 22-32 23/02A	98,935.99	0.00
50,000	GERMANY 0.8 19-49 30/07A	34,173.15	0.00
100,000	GERMANY 0.95 21-21 10/01A	50,516.87	0.00
100,000	GERMANY 0 19-26 10/07A	107,135.63	0.00
1,029,027	GERMANY 0 19-29 15/08A	1,048,871.83	0.03
1,684,990	GERMANY 0 19-50 15/08A	1,010,587.54	0.03
100,000	GERMANY 0 20-25 15/09U	108,876.27	0.00
100,000	GERMANY 0 20-29 15/01A	101,106.75	0.00
100,000	GERMANY 0 20-35 12/10A	83,413.76	0.00
1,136,514	GERMANY 0 20-49 15/11U	1,196,267.79	0.04
1,036,000	GERMANY 0 22-27 16/04A	1,101,582.57	0.03
70,000	GERMANY 1.1 19-34 13/03A	68,412.17	0.00
100,000	GERMANY 1.2 18-33 03/06A	100,309.64	0.00
118,000	GERMANY 1.25 16-36 12/05A	112,894.39	0.00
1,788,409	GERMANY 1.25 17-48 15/08A	1,565,915.18	0.05
1,474,000	GERMANY 1.30 22-27 15/10A	1,617,347.52	0.05
40,000	GERMANY 1.3 18-33 10/10A	40,258.41	0.00
420,000	GERMANY 1.3 22-27 15/10A	460,926.83	0.01
55,000	GERMANY 1.375 17-37 05/06A	52,288.08	0.00
300,000	GERMANY 1.375 22-27 14/07A	326,802.19	0.01
50,000	GERMANY 1.45 17-43 16/02A	43,489.61	0.00
100,000	GERMANY 1.5 18-40 12/06A	92,087.33	0.00
100,000	GERMANY 1.5 22-29 17/10A	107,209.58	0.00
151,000	GERMANY 1.55 17-48 16/06A	127,069.90	0.00
138,000	GERMANY 1.65 17-47 16/05A	119,832.84	0.00
93,000	GERMANY 1.65 18-38 22/02A	90,453.35	0.00
1,299,000	GERMANY 1.70 22-32 15/08A	1,420,403.19	0.04
150,000	GERMANY 1.75 17-57 26/10A	122,242.41	0.00
129,000	GERMANY 1.75 18-68 11/07A	100,490.22	0.00
1,396,000	GERMANY 1.8 22-53 15/08A	1,348,673.09	0.04
291,000	GERMANY 1.8 23-53 15/08A	281,608.78	0.01
100,000	GERMANY 1.95 18-78 26/09A	80,382.22	0.00
100,000	GERMANY 1 16-32 19/05A	100,433.91	0.00
48,000	GERMANY 1 16-46 16/10A	36,243.96	0.00
100,000	GERMANY 1 21-26 21/04A	95,555.35	0.00
889,800	GERMANY 1 22-38 15/05A	838,979.13	0.03
767,000	GERMANY 2.1 22-29 15/11A	862,462.29	0.03
125,000	GERMANY 2.15 19-19 21/03A	103,488.04	0.00
1,169,000	GERMANY 2.2 23-28 13/04A	1,317,361.13	0.04
1,115,000	GERMANY 2.2 24-34 15/02A	1,255,740.02	0.04
100,000	GERMANY 2.25 22-52 14/06A	94,555.98	0.00
1,438,000	GERMANY 2.3 23-33 15/02A	1,638,432.26	0.05
150,000	GERMANY 2.375 13-33 13/05A	165,634.70	0.01
789,000	GERMANY 2.4 23-20 15/11A	901,766.43	0.03
1,173,000	GERMANY 2.4 23-28 19/10A	1,333,488.68	0.04
1,642,074	GERMANY 2.50 12-44 04/07A	1,842,914.72	0.06
1,539,398	GERMANY 2.50 14-46 15/08A	1,728,166.70	0.05
1,767,000	GERMANY 2.5 24-26 19/03A	1,980,567.38	0.06
636,000	GERMANY 2.6 23-33 15/08A	740,862.88	0.02
226,000	GERMANY 2.6 24-41 15/05A	257,796.77	0.01
100,000	GERMANY 2.625 22-27 10/09A	112,719.62	0.00
300,000	GERMANY 2.75 23-31 17/02A	341,791.96	0.01
132,000	GERMANY 2.75 23-33 14/02A	150,302.07	0.00
200,000	GERMANY 2.875 23-28 18/04A	227,646.30	0.01
200,000	GERMANY 2.875 23-33 10/01A	229,830.82	0.01
100,000	GERMANY 2 22-32 15/06A	107,853.71	0.00
1,138,000	GERMANY 3.1 23-25 12/12A	1,281,582.44	0.04
889,443	GERMANY 3.25 10-42 04/07A	1,107,390.66	0.03
200,000	GERMANY 3 23-33 10/01A	231,807.86	0.01
1,283,977	GERMANY 4.00 05-37 04/01A	1,693,230.03	0.05
713,882	GERMANY 4.25 07-39 04/07A	979,369.02	0.03
839,056	GERMANY 4.75 03-34 04/07A	1,152,334.72	0.04
907,494	GERMANY 4.75 08-40 04/07A	1,321,015.80	0.04
576,220	GERMANY 4.75 98-28 04/07A	709,027.52	0.02
923,854	GERMANY 5.50 00-31 04/01A	1,243,348.16	0.04
847,886	GERMANY 5.625 98-28 04/01A	1,056,376.91	0.03
541,164	GERMANY 6.25 00-30 04/01A	732,100.96	0.02
100,000	HAMBURG 0.50 16-26 27/04A	108,392.40	0.00
200,000	HAMBURG COMMERCIAL B 3.625 24-26 30/01A	225,391.73	0.01
100,000	HAMBURGER SPARKASSE 0.75 22-27 30/03A	107,097.25	0.00
100,000	HAMBURGER SPARKASSE 3.00 24-31 28/02A	114,207.11	0.00
100,000	HERAEUS FINANCE	110,543.69	0.00
100,000	HOCHTIEF AG 0.625 21-29 26/04A	99,849.42	0.00
100,000	HOWOGE WOHNUNGSBAUGE 3.875 24-30 05/06A	114,233.85	0.00
100,000	HOWOGE WOHNUNGSBAUGES 1.125 21-33 01/11A	91,202.90	0.00
100,000	INFINEON TECHNO 1.625 20-29 24/06A	105,624.27	0.00
200,000	ING DIBA 0.625 22-29 25/02A	206,201.27	0.01
100,000	ING-DIBA AG 0.0100 21-28 07/10A	101,256.88	0.00
100,000	ING-DIBA AG 0.125 19-27 23/05A	105,130.39	0.00
100,000	ING-DIBA AG 1.0000 19-39 23/05A	86,108.13	0.00
100,000	ING DIBA AG 2.375 22-30 13/09A	110,653.90	0.00
200,000	INVESTITIONSBANK BER 3.125 23-33 01/03A	232,907.45	0.01
100,000	INVESTITIONSBANK BERLI 0.01 21-28 18/04A	103,060.97	0.00
100,000	INVESTITIONSBANK DES 3.0 24-32 18/06A	115,116.00	0.00
200,000	INVESTITIONSBANK SCH 2.875 24-34 21/02A	228,414.44	0.01
100,000	KFW 0.0100 19-27 05/05A	105,398.22	0.00
240,000	KFW 0.0500 19-34 29/09A	208,039.91	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
450,000	KFW 0.1250 22-32 09/01A	425,793.86	0.01
270,000	KFW 0.2500 18-25 15/09A	294,829.97	0.01
100,000	KFW 0.375 15-30 23/04A	100,206.39	0.00
200,000	KFW 0.375 21-36 20/05A	172,382.78	0.01
221,000	KFW 0.50 17-27 15/09A	234,377.84	0.01
50,000	KFW 0.5 18-26 28/09A	53,998.40	0.00
300,000	KFW 0.6250 21-26 22/01S	287,483.24	0.01
220,000	KFW 0.625 17-27 22/02A	236,256.11	0.01
303,000	KFW 0.625 18-28 07/01A	320,881.22	0.01
236,000	KFW 0.7500 19-29 15/01A	246,850.30	0.01
290,000	KFW 0.75 18-28 28/06A	306,310.44	0.01
120,000	KFW 0.75 20-30 30/09S 0.75 20-30 25/08S	101,412.14	0.00
100,000	KFW 0.75 21-27 07/12A	121,207.70	0.00
200,000	KFW 0.875 19-39 04/07A	172,110.89	0.01
307,000	KFW 0 19-26 30/09A	327,624.17	0.01
320,000	KFW 0 20-27 31/03A	337,729.88	0.01
250,000	KFW 0 20-28 15/09A	255,318.33	0.01
300,000	KFW 0 20-30 17/09A	291,002.77	0.01
300,000	KFW 0 21-26 15/06A	322,107.92	0.01
300,000	KFW 0 21-28 09/11A	305,016.88	0.01
200,000	KFW 0 21-29 15/06A	200,495.16	0.01
400,000	KFW 0 21-31 10/01A	384,792.51	0.01
290,000	KFW 0 21-31 15/09A	274,520.74	0.01
300,000	KFW 0 22-27 30/04A	316,204.73	0.01
250,000	KFW 1.0000 21-26 01/10S	237,013.63	0.01
100,000	KFW 1.125 17-32 15/09A	101,141.23	0.00
211,000	KFW 1.125 17-37 15/06A	195,438.56	0.01
54,000	KFW 1.125 18-33 09/05M	53,877.22	0.00
250,000	KFW 1.125 22-37 31/03A	233,097.68	0.01
95,000	KFW 1.25 16-36 04/07A	90,813.44	0.00
350,000	KFW 1.25 22-27 30/06A	380,429.69	0.01
100,000	KFW 1.3750 19-25 15/12A	129,331.58	0.00
95,000	KFW 1.375 15-35 31/07A	93,415.74	0.00
260,000	KFW 1.375 18-28 02/02A	24,997.88	0.00
50,000	KFW 1.375 22-32 07/06A	51,746.10	0.00
200,000	KFW 1.75 19-29 14/09S	183,055.88	0.01
5,000,000	KFW 2.05 06-26 16/02S	35,803.34	0.00
200,000	KFW 2.6250 24-34 10/01A	224,468.67	0.01
200,000	KFW 2.75 23-28 15/03A	226,856.33	0.01
300,000	KFW 2.8750 24-32 31/03A	344,886.74	0.01
80,000	KFW 2.875 18-28 03/04S	78,051.63	0.00
196,000	KFW 2.875 22-29 28/12A	224,438.38	0.01
250,000	KFW 2 22-29 15/11A	274,823.79	0.01
70,000	KFW 3.2 16-26 11/09S	47,896.32	0.00
200,000	KFW 3.7500 23-28 15/02S	200,794.68	0.01
200,000	KFW 3 22-27 20/05S	196,803.24	0.01
100,000	KFW 4.1 22-26 20/02S	69,445.88	0.00
200,000	KFW 4.1250 24-28 31/01A	202,821.59	0.01
100,000	KFW 4.125 23-26 18/02A	133,763.24	0.00
200,000	KFW 4.3 23-27 13/07S	140,187.67	0.00
200,000	KFW 4.6250 23-26 07/08S	203,089.74	0.01
100,000	KFW 5.0000 24-26 16/03S	101,597.46	0.00
40,000	KFW 5.00 01-36 09/06A	57,415.74	0.00
100,000	KFW 6 00-28 07/12A	144,355.54	0.00
100,000	KNOR BR 3.25 22-27 21/09A	112,566.99	0.00
250,000	KREDITANSTALT 2.7500 23-33 14/02U	284,907.26	0.01
200,000	KREDITANSTALT FUER 3.875 24-29 15/02A	19,192.72	0.00
200,000	KREDITANSTALT FUER W 0.125 21-26 30/12A	245,984.92	0.01
200,000	KREDITANSTALT FUER W 0.875 19-26 15/09A	252,037.14	0.01
400,000	KREDITANSTALT FUER W 2.375 24-27 05/08A	447,950.12	0.01
230,000	KREDITANSTALT FUER W 2.625 24-29 26/04A	260,025.52	0.01
300,000	KREDITANSTALT FUER W 2.75 24-27 01/10A	339,497.36	0.01
300,000	KREDITANSTALT FUER W 2.875 23-26 29/05A	337,698.68	0.01
300,000	KREDITANSTALT FUER W 2.875 23-33 07/06A	344,458.84	0.01
250,000	KREDITANSTALT FUER W 3.125 23-28 10/10A	287,732.64	0.01
300,000	KREDITANSTALT FUER W 3.125 23-30 07/06A	348,709.62	0.01
200,000	KREDITANSTALT FUER W 3.25 23-31 24/03A	234,607.79	0.01
200,000	KREDITANSTALT FUER W 3.625 23-26 01/04S	199,340.23	0.01
200,000	KREDITANSTALT FUER W 3.75 23-27 30/07A	266,071.08	0.01
320,000	KREDITANSTALT FUER W 3.875 23-28 15/06S	322,879.33	0.01
450,000	KREDITANSTALT FUER W 4.0 24-29 15/03S	456,883.53	0.01
300,000	KREDITANSTALT FUER W 4.125 23-33 15/07S	305,769.45	0.01
200,000	KREDITANSTALT FUER W 4.375 24-27 01/03S	203,393.39	0.01
200,000	KREDITANSTALT FUER W 4.375 24-34 28/02S	207,938.04	0.01
200,000	KREDITANSTALT FUER W 4.75 23-30 29/10S	211,687.53	0.01
200,000	KREDITANSTALT FUER W 5.125 23-25 29/09S	202,051.02	0.01
100,000	KREDITANSTALT KFW 2.5 22-25 19/11A	111,748.01	0.00
100,000	LAND BA 2.75 23-28 16/02A	113,134.19	0.00
100,000	LAND BA WUERT FDBANK 4.5 24-26 26/01U	100,571.16	0.00
100,000	LAND BERLIN 2.875 23-29 05/04A	114,354.84	0.00
200,000	LAND BERLIN 2.875 24-34 15/02A	229,243.87	0.01
300,000	LAND BERLIN 3.00 23-28 04/05A	343,149.17	0.01
100,000	LAND BERLIN 3.0 24-29 15/05A	115,029.42	0.00
100,000	LAND BERLIN 3.0 24-54 13/03A	111,464.45	0.00
100,000	LANDESBANK BADEN-WU 0.01 19-28 18/09A	101,498.52	0.00
100,000	LANDESBANK BADEN-WUE 0.375 20-27 18/02A	104,953.62	0.00
100,000	LANDESBANK HESSENTH 2.625 22-27 24/08A	110,597.80	0.00
200,000	LANDESBANK HESSENTHU 2.875 24-34 06/02A	226,910.96	0.01
100,000	LANDESBANK LAND BADE 3.0 24-34 16/02A	114,602.17	0.00
200,000	LANDESBANK LAND BADE 4.761 24-26 02/02A	201,102.59	0.01
200,000	LANDESK BADEN WUERTT 2.7 24-27 18/01A	224,865.22	0.01
100,000	LAND HESSEN 0.1250 21-31 10/10A	95,170.21	0.00
100,000	LAND HESSEN 2.875 23-33 04/07A	114,759.90	0.00
100,000	LAND HESSEN 2.875 24-29 12/03A	114,278.80	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
148,000	LAND NORDRHEIN 0.2500 19-26 13/03A	160,226.99	0.00
141,000	LAND RENTENBANK 3.25 23-30 06/09A	164,926.66	0.01
100,000	LANDWIRT.RENTENBANK 0.00 20-27 22/09A	104,468.40	0.00
50,000	LANDWIRT.RENTENBANK 0.00 21-26 28/09A	53,373.89	0.00
200,000	LANDWIRT.RENTENBANK 0.625 17-27 18/05A	214,053.54	0.01
200,000	LANDWIRT RENTENBANK 3.875 22-27 28/09S	201,289.10	0.01
150,000	LANDWIRTSCH. RE 3.0000 22-29 21/05A	145,606.11	0.00
200,000	LANDWIRTSCH. RENTEN 0.8750 21-26 30/03S	191,208.15	0.01
200,000	LANDWIRTSCHAFTLICHE 0.00 21-28 19/07A	205,010.45	0.01
100,000	LANDWIRTSCHAFTLICHE 0.01 20-40 26/11A	70,282.36	0.00
200,000	LANDWIRTSCHAFTLICHE 0.50 19-29 28/02A	206,602.73	0.01
100,000	LANDWIRTSCHAFTLICHE 0.875 19-26 15/12A	125,135.27	0.00
100,000	LANDWIRTSCHAFTLICHE 1.75 20-27 14/01A	95,713.90	0.00
154,000	LANDWIRTSCHAFTLICHE 2.50 17-27 15/11S	148,795.42	0.00
100,000	LANDWIRTSCHAFTLICHE 2.75 23-32 16/02A	113,801.98	0.00
100,000	LANDWIRTSCHAFTLICHE 2.875 24-31 09/07A	114,661.26	0.00
200,000	LANDWIRTSCHAFTLICHE 3.875 24-29 09/02A	266,673.32	0.01
200,000	LANDWIRTSCHAFTLICHE 4.125 24-31 06/02A	203,939.61	0.01
100,000	LANDWIRTSCHAFTLICHE 4.3 24-29 14/02S	70,170.14	0.00
150,000	LANDWIRTSCHAFTLICH RENT 0.1 22-27 08/03A	159,113.45	0.00
100,000	LANDWIRTSCH RENTENBK 0.0 21-28 13/12A	101,549.82	0.00
50,000	LANDWIRTSCH RENTENBK 3.25 17-28 12/04S	33,878.66	0.00
200,000	LANDW RENTENBANK 0.00 19-29 27/11A	198,265.30	0.01
50,000	LANDW RENTENBANK 0.625 16-36 31/10A	43,997.39	0.00
50,000	LANDW RENTENBANK 4.75 14-26 06/05S	35,103.46	0.00
109,000	LANDW RENTENBANK REGS 0.625 15-30 20/02A	111,225.73	0.00
100,000	LANXESS AG 0.625 21-29 01/12A	95,827.30	0.00
200,000	L-BANK BW FOERD 0.0100 21-31 20/01A	192,596.12	0.01
49,000	L-BANK BW FOERDERB 0.375 16-26 13/04A	53,039.19	0.00
100,000	LBBW 0.375 21-31 21/02A.375 21-31 21/01A	92,336.11	0.00
100,000	LBBW 2.375 22-27 26/02A	111,548.40	0.00
100,000	LB HESSEN-THUERINGEN 0.5 22-37 19/01A	84,257.57	0.00
100,000	LB HESSEN-THUERINGEN 0.625 17-27 12/01A	107,167.91	0.00
100,000	LB HESSEN-THUERINGEN 0.875 18-28 20/03A	105,764.83	0.00
100,000	LB HESSEN-THUERINGEN 4 23-30 04/02A	117,189.75	0.00
110,000	LBK BAD.WUERT 0.875 15-25 15/09A	120,588.85	0.00
100,000	LDBK BADEN-WUERTT 0.375 19-26 14/01A	108,457.09	0.00
100,000	LEG IMMOBILIEN 0.3750 22-26 17/01A	107,652.01	0.00
100,000	LEG IMMOBILIEN SE 0.875 21-33 30/03A	88,911.73	0.00
100,000	MERCEDESBENZ GROUP 0.75 20-30 10/09A	98,143.96	0.00
100,000	MERCEDESBENZ GROUP 0.75 21-33 11/03A	91,627.02	0.00
50,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	53,293.53	0.00
100,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	104,970.32	0.00
100,000	MERCK FINANCIAL 19-31 05/07A	97,846.43	0.00
200,000	MERCK FIN SERVI 2.3750 22-30 15/06A	217,759.41	0.01
100,000	MUENCHENER HYPOTHEK 2.50 13-28 04/07A	111,922.96	0.00
50,000	MUENCHENER HYPOTHEKE 0.01 20-40 03/11A	34,884.37	0.00
200,000	MUENCHENER HYPOTHEKE 0.125 22-29 01/02A	202,299.12	0.01
50,000	MUENCHENER HYPOTHEKE 1.00 19-39 18/04A	43,099.03	0.00
50,000	MUENCHENER HYPOTHEKE 1.25 22-30 14/02A	52,461.29	0.00
150,000	MUENCHENER HYPOTHEKE 2.75 23-25 24/09A	167,471.64	0.01
200,000	MUENCHENER HYPOTHEKE 3.0 23-30 14/08A	229,435.14	0.01
50,000	MUENCHENER HYPOTHEKENBK3.0 22-27 04/08A	56,770.76	0.00
100,000	MUEN HY 1.875 22-32 25/08A	106,078.58	0.00
200,000	NORDDEUTSCHE LANDES 1.375 22-25 03/11A	220,187.33	0.01
100,000	NORDDEUTSCHE LANDES 2.875 23-30 19/03A	113,354.96	0.00
100,000	NORDRHEIN-WESTFALEN 3.375 23-28 31/10A	116,328.99	0.00
350,000	NORDRHEIN-WESTFALEN 3.4 23-73 07/03A	424,251.41	0.01
150,000	NRW.BANK 0.1 20-35 09/07A	127,012.55	0.00
100,000	NRW.BANK 0.5000 21-41 17/06A	75,121.06	0.00
100,000	NRW.BANK 0.5 16-26 11/05A	108,281.62	0.00
200,000	NRW.BANK 0.625 16-26 11/02A	217,684.93	0.01
100,000	NRW.BANK 0.625 19-29 02/02A	103,730.24	0.00
43,000	NRW.BANK 1.2 19-39 28/03A	38,161.82	0.00
28,000	NRW.BANK 1.2500 19-49 13/05A	21,234.37	0.00
100,000	NRW.BANK 1.625 22-32 03/08A	104,733.26	0.00
100,000	NRW.BANK 2.5 22-37 07/09A	107,321.59	0.00
100,000	NRW.BANK 3.125 23-28 30/08A	114,938.13	0.00
200,000	NRW.BANK 4.625 22-25 04/11A	200,869.29	0.01
100,000	NRW 0.00 19-29 26/11A	99,085.92	0.00
200,000	NRW 2.75 23-32 15/01A	227,524.33	0.01
100,000	NRW 2.9 23-33 07/06A	114,824.21	0.00
100,000	NRW 2.9 23-53 15/01A	108,133.83	0.00
100,000	NRW 3.0 22-28 27/01A	114,232.95	0.00
100,000	NRW 3.0 24-29 06/06A	114,951.75	0.00
200,000	NRW 3.0 24-54 20/03A	221,072.27	0.01
100,000	NRW 3.15 23-26 20/11A	113,658.06	0.00
200,000	NRW 4.375 24-27 16/02A	202,385.78	0.01
200,000	NRWBANK 2.625 24-29 06/02A	225,877.28	0.01
37,000	NRWBANK 2.75 24-28 21/02A	41,893.04	0.00
100,000	NRW BANK 3.00 23-30 31/05A	115,155.79	0.00
200,000	NRWBANK 4.625 24-27 08/03A	203,718.28	0.01
100,000	OLDENBURGISCHE LANDE 3.125 24-32 29/01A	114,934.46	0.00
769,000	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	865,552.33	0.03
450,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	523,307.34	0.02
100,000	RWE AG 0.5 21-28 26/11A	101,950.54	0.00
100,000	RWE AG 2.7500 22-30 24/05A	109,441.64	0.00
100,000	RWE AG 4.125 23-35 13/02A	116,551.64	0.00
100,000	SACHSEN-ANHALT 2.95 23-33 20/06A	115,603.43	0.00
100,000	SAP EMTN 1.625 18-31 10/03A	104,562.93	0.00
200,000	SAP SE 1.25 18-28 10/03A	213,584.57	0.01
50,000	SAXONY-ANHALT 0.5 21-51 24/03A	30,447.44	0.00
200,000	SPARKASSE PFORZHEIM 3.0 24-31 22/01A	227,911.58	0.01
100,000	STATE MECKLENBURGVOR 2.95 24-34 05/06A	115,459.77	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	STATE OF BADENWUERT 2.875 24-31 26/06A	229,864.76	0.01
100,000	STATE OF BADENWUERTT 2.75 24-29 16/05A	113,820.96	0.00
200,000	STATE OF BADEN-WUERTTE 3.0 23-33 27/06A	232,510.74	0.01
100,000	STATE OF BRANDENBURG 0.75 16-36 08/08A	89,732.19	0.00
100,000	STATE OF BRANDENBURG 3.0 23-33 20/07A	115,759.14	0.00
200,000	STATE OF LOWER SAXON 2.625 24-29 15/03A	226,293.07	0.01
90,000	STATE OF NORTH RW 0.95 18-28 13/03A	96,085.37	0.00
200,000	STATE OF RHINELANDPA 2.75 24-28 23/02A	226,862.33	0.01
100,000	STATE OF RHINELANDPA 2.75 24-31 25/07A	114,057.35	0.00
100,000	STATE OF SCHLESWIG-HO 0.25 19-26 27/02A	108,238.76	0.00
100,000	STATE OF SCHLESWIG-HO 2.75 24-32 02/08A	113,720.83	0.00
200,000	STATE OF SCHLESWIGHO 2.875 24-29 25/06A	228,915.83	0.01
100,000	STATE OF SCHLESWIGHO 2.875 24-34 30/05A	114,661.66	0.00
100,000	TATE OF SCHLESWIGHOL 2.875 24-31 06/03A	114,571.17	0.00
100,000	THURINGIA 0.01 21-31 24/03A	95,805.98	0.00
200,000	THURINGIA 0.05 20-30 06/05A	196,430.34	0.01
40,000	THURINGIA 0.125 21-51 13/01A	21,317.69	0.00
50,000	UNICREDIT BANK 0.0100 20-28 15/09A	50,646.55	0.00
100,000	UNICREDIT BANK 0.0100 20-30 24/06A	96,638.90	0.00
100,000	UNICREDIT BANK 3.125 24-28 24/02A	114,038.89	0.00
100,000	UNICREDIT BANK AG 0.01 21-31 10/03A	94,779.23	0.00
200,000	UNICREDIT BANK AG 0.25 20-32 15/01A	188,539.04	0.01
100,000	UNICREDIT BANK AG 0.375 22-33 17/01A	92,791.92	0.00
100,000	UNICREDIT BANK AG 0.5 22-27 23/02A	106,501.54	0.00
29,000	UNICREDIT BANK AG 0.8500 19-34 22/05A	27,186.86	0.00
100,000	UNICREDIT BANK AG 2.75 22-26 27/02A	111,804.37	0.00
50,000	UNICREDIT BANK AG 3.0 23-26 13/07A	56,311.42	0.00
100,000	VIER GAS TRANSPORT 0.125 19-29 10/09A	97,598.90	0.00
100,000	VOLKSWAGEN BANK 4.25 23-26 07/01A	112,948.86	0.00
50,000	VOLKSWAGEN FIN SVS AG 3.875 24-30 10/09A	56,088.30	0.00
200,000	VOLKSWAGEN LEASING 3.8750 24-28 11/10A	226,155.33	0.01
100,000	VONOVIA 0.75 21-32 01/09A	89,675.66	0.00
200,000	VONOVIA SE 0.0 21-25 01/12A	215,028.15	0.01
200,000	VONOVIA SE 0.2500 21-28 01/09A	198,797.82	0.01
100,000	VONOVIA SE 1.8750 22-28 28/06A	106,485.79	0.00
300,000	VONOVIA SE 1 21-33 16/06A	266,849.80	0.01
100,000	VW FINANCIAL SERV 0.875 22-28 31/01A	103,039.87	0.00
100,000	WIRT INFRA 1.25 18-33 06/09A	100,107.26	0.00
100,000	WIRTSCHAFTS UND INFR 2.625 23-33 26/01A	112,713.45	0.00
200,000	WL BANK 0.50 15-27 01/04A	212,751.66	0.01
	Greece	**4,221,598.00**	**0.13**
183,000	GREECE 0.00 20-35 04/02A	180,473.27	0.01
300,000	GREECE 0.750 21-31 18/06A	293,788.49	0.01
278,000	GREECE 1.5 20-30 18/06A	291,347.34	0.01
306,000	GREECE 1.875 19-26 23/07A	340,423.90	0.01
180,000	GREECE 1.875 21-52 24/01A	139,061.24	0.00
175,000	GREECE 3.375 24-34 15/06A	199,604.15	0.01
550,000	GREECE 3.75 17-28 30/01A	644,582.75	0.02
380,000	GREECE 3.90 17-33 30/01A	452,792.16	0.01
187,000	GREECE 3.9 19-29 12/03A	221,518.12	0.01
286,000	GREECE 4.00 17-37 30/01A	341,254.34	0.01
140,000	GREECE 4.125 24-54 15/06A	161,259.28	0.00
270,000	GREECE 4.20 17-42 30/01A	322,725.62	0.01
361,000	GREECE 4.25 23-33 15/06A	440,704.71	0.01
157,000	GREECE 4.375 23-38 18/07A	192,062.63	0.01
	Honduras	**203,826.90**	**0.01**
200,000	CENTRAL AMERICAN BANK 5.0 24-27 25/01S	203,826.90	0.01
	Hong Kong	**3,596,960.89**	**0.11**
200,000	AIA GROUP LTD 3.375 20-30 07/04S	189,898.57	0.01
200,000	AIA GROUP LTD 3.60 19-29 09/04S	193,940.03	0.01
200,000	AIRPORT AUTHORITY 1.625 21-31 04/02S	172,475.60	0.01
200,000	AIRPORT AUTHORITY 1.75 22-27 12/01S	190,589.16	0.01
200,000	AIRPORT AUTHORITY 4.8750 23-33 12/01S	210,351.40	0.01
200,000	BOCOM LEASING MAN 5.0 24-27 26/06S	203,889.21	0.01
200,000	CHINA CINDA 2020 3.00 21-31 20/01S	176,727.93	0.01
200,000	CHINA CINDA 2020 I MG 3.125 20-30 18/03S	182,584.18	0.01
200,000	CHINA CONSTR BK LDN 5.00 23-26 30/11S	203,532.96	0.01
200,000	CHINA MERCHANTS BANK 1.20 20-25 10/09S	193,884.70	0.01
200,000	CHINA PING AN INSU 2.85 21-31 12/08S	173,118.73	0.01
200,000	CNAC HK FINBRIDGE 3.00 20-30 22/09S	183,321.52	0.01
700,000	HONG KONG 1.59 21-36 04/03S	78,529.25	0.00
2,050,000	HONG KONG 2 .13 15-30 16/07S	256,908.36	0.01
200,000	HONG KONG 4.0 23-33 07/06S	200,984.32	0.01
200,000	HONG KONG 4.375 23-26 11/07S	201,355.86	0.01
200,000	HONGKONG ELECTRIC FINA 2.25 20-30 09/06S	179,100.82	0.01
200,000	HONG KONG MONETARY A 4.5 23-28 11/01S	205,011.65	0.01
200,000	ICBC 4.5 23-26 19/01S	200,756.64	0.01
	Hungary	**4,037,982.70**	**0.12**
200,000	HUNGARIAN DEV 6.50 23-28 29/06S	208,986.06	0.01
400,000	HUNGARIAN EXPORT IMPO 6.125 23-27 04/12S	410,370.46	0.01
70,000	HUNGARY 0.50 20-30 18/11A	64,612.81	0.00
67,490,000	HUNGARY 1.00 19-25 26/11A	180,651.94	0.01
62,380,000	HUNGARY 1.50 20-26 22/04A	164,911.69	0.01
97,000	HUNGARY 1.50 20-50 17/11A	61,186.59	0.00
5,500,000	HUNGARY 1.5 21-26 26/08A	14,342.00	0.00
70,000	HUNGARY 1.75 17-27 10/10A	74,564.52	0.00
100,000	HUNGARY 1.75 20-35 05/06A	87,493.45	0.00
200,000	HUNGARY 2.125 21-31 22/09S	165,854.86	0.01
48,910,000	HUNGARY 2.25 20-33 20/04A	103,344.23	0.00
41,650,000	HUNGARY 2.25 21-34 22/06A	84,515.90	0.00
76,710,000	HUNGARY 2 20-29 23/05A	183,826.40	0.01
54,450,000	HUNGARY 3.00 16-27 27/10A	141,878.41	0.00
59,110,000	HUNGARY 3.00 18-38 27/10A	115,299.58	0.00
30,330,000	HUNGARY 3.00 19-30 21/08A	73,694.46	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
63,250,000	HUNGARY 3.25 15-31 22/10A	151,290.99	0.00
17,780,000	HUNGARY 3 20-41 25/04A	32,704.31	0.00
37,020,000	HUNGARY 4.5 22-28 23/03A	100,236.69	0.00
58,460,000	HUNGARY 4.5 22-32 27/05A	149,343.29	0.00
49,160,000	HUNGARY 4.75 22-32 24/11A	126,998.26	0.00
100,000	HUNGARY 5.0000 22-27 22/02A	116,069.20	0.00
200,000	HUNGARY 5.5 22-34 16/06S	204,103.60	0.01
113,100,000	HUNGARY 6.75 11-28 22/10A	329,869.83	0.01
200,000	HUNGARY 6.75 23-52 25/09S	225,427.23	0.01
50,000	HUNGARY 7.625 11-41 29/03S	59,534.83	0.00
66,080,000	HUNGARY 9.5 23-26 21/10A	199,420.52	0.01
200,000	MVM ENERGETIKA ZRT 6.5 24-31 13/03S	207,450.59	0.01
	Iceland	**105,703.39**	**0.00**
100,000	ARION BANK 0.05 21-26 05/10A	105,703.39	0.00
	India	**1,714,176.24**	**0.05**
200,000	ADANI PORTS AND 3.1000 21-31 02/02S	169,906.63	0.01
400,000	EXP IMP BANK INDI 3.25 20-30 15/01S	375,886.50	0.01
200,000	HDFC BANK 5.18 24-29 15/02S	204,829.89	0.01
200,000	INDIAN RAILWAY FINANCE 3.57 22-32 21/01S	185,188.21	0.01
400,000	POWER FINANCE CORP 3.95 20-30 23/04S	383,471.74	0.01
200,000	REC LTD 5.625 23-28 11/04S	205,415.96	0.01
250,000	RELIANCE INDUSTRIES 3.625 22-52 12/01S	189,477.31	0.01
	Indonesia	**19,248,857.04**	**0.59**
200,000	FREEPORT INDONESIA 4.763 22-27 14/04S	200,827.78	0.01
200,000	INDOFOOD CBP SUKSES 3.398 21-31 09/06S	182,377.54	0.01
100,000	INDONESIA 1.10 21-33 12/03A	91,836.12	0.00
400,000	INDONESIA 1.85 21-31 12/03S	344,145.42	0.01
1,125,000,000	INDONESIA 11.00 06-25 15/09S	77,647.69	0.00
200,000	INDONESIA 3.4 20-29 18/09S	192,811.14	0.01
200,000	INDONESIA 3.55 22-32 31/03S	188,158.49	0.01
100,000	INDONESIA 3.75 16-28 14/06A	113,353.92	0.00
200,000	INDONESIA 3.85 17-27 18/07S	199,083.58	0.01
200,000	INDONESIA 4.1 18-28 24/04S	200,295.51	0.01
200,000	INDONESIA 4.2 20-50 15/10S	179,034.06	0.01
200,000	INDONESIA 4.75 15-26 08/01S	201,529.73	0.01
200,000	INDONESIA 4.75 17-47 18/07S	196,943.77	0.01
200,000	INDONESIA 5.1 24-54 10/02S	202,550.06	0.01
5,586,000,000	INDONESIA 5.125 21-27 15/04S	359,884.53	0.01
200,000	INDONESIA 5.25 12-42 17/01S	207,962.94	0.01
3,530,000,000	INDONESIA 5.5 20-26 15/04S	230,775.48	0.01
200,000	INDONESIA 5.6500 23-53 11/01S	217,043.25	0.01
5,629,000,000	INDONESIA 6.125 12-28 15/05S	371,030.35	0.01
4,019,000,000	INDONESIA 6.25 21-36 15/06S	258,658.09	0.01
8,939,000,000	INDONESIA 6.375 21-32 15/04S	589,263.11	0.02
6,996,000,000	INDONESIA 6.375 22-28 15/08S	464,950.79	0.01
5,296,000,000	INDONESIA 6.375 22-37 15/07S	344,124.79	0.01
8,913,000,000	INDONESIA 6.5 20-31 15/02S	593,786.95	0.02
6,991,000,000	INDONESIA 6.625 23-34 15/02S	467,757.23	0.01
200,000	INDONESIA 6.75 14-44 15/01S	243,978.03	0.01
4,020,000,000	INDONESIA 6.875 21-51 15/08S	266,272.44	0.01
14,091,000,000	INDONESIA 6.875 23-29 15/04S	957,238.75	0.03
4,532,000,000	INDONESIA 7.00 11-27 15/05S	305,097.29	0.01
8,927,000,000	INDONESIA 7.00 19-30 15/09S	609,785.40	0.02
6,000,000,000	INDONESIA 7.1250 22-38 15/06S	412,641.27	0.01
5,062,000,000	INDONESIA 7.125 21-42 15/06S	347,807.98	0.01
7,841,000,000	INDONESIA 7.125 22-43 15/06S	536,444.60	0.02
113,000,000	INDONESIA 7.25 20-26 15/02S	7,564.62	0.00
5,734,000,000	INDONESIA 7.375 11-48 15/05S	403,522.35	0.01
235,000,000	INDONESIA 7.375 22-30 15/10S	16,112.94	0.00
7,429,000,000	INDONESIA 7.50 17-38 15/05S	525,661.18	0.02
7,734,000,000	INDONESIA 7.50 19-35 15/06S	547,368.00	0.02
6,495,000,000	INDONESIA 7.5 19-40 15/04S	460,305.11	0.01
6,608,000,000	INDONESIA 7 22-33 15/02S	452,481.36	0.01
2,179,000,000	INDONESIA 8.25 15-36 15/05S	163,096.98	0.00
5,226,000,000	INDONESIA 8.25 18-29 15/05S	373,115.61	0.01
9,944,000,000	INDONESIA 8.375 10-26 15/09S	683,762.74	0.02
9,463,000,000	INDONESIA 8.375 13-34 15/03S	706,648.24	0.02
3,341,000,000	INDONESIA 8.75 13-44 15/02S	265,578.20	0.01
10,229,000,000	INDONESIA 8.75 15-31 15/05S	758,504.87	0.02
400,000	INDONESIA ASAHAN ALUM 5.80 20-50 15/05S	398,278.90	0.01
200,000	PERTAMINA PERSERO 5.625 13-43 20/05S	203,342.36	0.01
200,000	PERTAMINA PERSERO 6.45 14-44 30/05S	220,892.13	0.01
200,000	PERUSAHAAN LISTRIK 3.00 20-30 30/06S	182,078.10	0.01
200,000	PERUSAHAAN LISTRIK 4.125 17-27 15/05S	197,836.37	0.01
200,000	PERUSAHAAN PENERBIT 2.8 20-30 23/06S	184,685.12	0.01
5,954,000,000	PERUSAHAAN PENERBIT 4.875 21-26 15/07S	384,101.81	0.01
500,000	PERUSAHAAN PENERBIT 5.6 23-33 15/11S	538,132.50	0.02
700,000,000	PERUSAHAAN PENERBIT 6.00 12-27 15/01S	45,887.62	0.00
4,444,000,000	PERUSAHAAN PENERBIT 6.3750 21-34 15/03S	287,267.23	0.01
2,625,000,000	PERUSAHAAN PENERBIT 6.625 22-29 15/09S	172,985.88	0.01
3,880,000,000	PERUSAHAAN PENERBIT 6.75 22-47 15/06S	253,552.73	0.01
1,736,000,000	PERUSAHAAN PENERBIT 6.875 23-36 15/03S	115,592.50	0.00
200,000	PERUSAHAAN PERSEROAN 4 20-50 30/06S	154,177.21	0.00
200,000	PT PERTAMINA 1.4000 21-26 09/02S	191,226.30	0.01
	Ireland	**12,728,000.52**	**0.39**
100,000	ABBOTT IRL FINANCING 1.50 18-26 27/09A	109,213.23	0.00
150,000	AERCAP IRELAND 2.45 21-26 29/10S	144,097.27	0.00
150,000	AERCAP IRELAND 3.3 21-32 30/01S	135,186.09	0.00
350,000	AERCAP IRELAND 3.8500 21-41 29/10S	293,676.02	0.01
150,000	AERCAP IRELAND 6.1500 23-30 30/09S	161,470.71	0.00
150,000	AERCAP IRELAND 6.4500 24-27 15/04S	157,187.18	0.00
150,000	AERCAP IRELAND CAP 3.65 17-27 21/07S	147,119.14	0.00
150,000	AERCAP IRELAND CAP LTDA 3.0% 29-10-28	141,693.21	0.00
200,000	APTIV 3.25 22-32 01/03S	178,935.15	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	APTIV PLC 3.1000 21-51 01/12S	63,251.93	0.00
200,000	AVOLON HOLDINGS 2.5280 21-27 18/11S	186,619.03	0.01
100,000	AVOLON HOLDINGS 5.5000 20-26 15/01S	100,520.08	0.00
200,000	AVOLON HOLDINGS FUND 2.125 21-26 21/01S	192,435.75	0.01
100,000	CA AUTO BANK SPA 6.0 23-26 06/12A	136,405.57	0.00
100,000	CCEP FINANCE IRELAND 0.875 21-33 06/05AA	91,872.43	0.00
100,000	CCEP FINANCE IRELAND 0 21-25 06/05A	108,515.84	0.00
100,000	CLOVERIE PLC ZURICH 1.50 18-28 15/12A	106,199.66	0.00
100,000	CRH SMW FINANCE DAC 1.25 20-26 05/05A	108,202.94	0.00
100,000	CRH SMW FINANCE DAC 4.25 23-35 11/07A	117,604.28	0.00
100,000	DCC GROUP FIN I 4.3750 24-31 27/06A	113,581.92	0.00
100,000	DELL BANK INTL DAC 3.625 24-29 24/06A	113,765.36	0.00
100,000	DXC CAPITAL FUNDING 0.95 21-31 15/09A	90,768.11	0.00
100,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	107,476.74	0.00
100,000	ESB FINANCE 4.0 22-32 03/05A	117,135.88	0.00
100,000	ESB FINANCE LIMITED 1.75 17-29 07/02A	107,003.71	0.00
100,000	ESB FINANCE LIMITED 4.25 23-36 03/03A	119,124.30	0.00
200,000	FRESENIUS FINANCE IR 0.875 21-31 01/04A	188,014.04	0.01
50,000	GE CAPITAL 5.875 08-33 18/01A	69,676.73	0.00
300,000	GE CAPITAL INTL 4.418 16-35 15/11S	293,288.11	0.01
100,000	HAMMERSON IRL FIN 1.75 21-27 03/06A	107,030.35	0.00
365,000	IRELAND 0.00 21-31 18/10A	347,907.63	0.01
338,717	IRELAND 0.20 20-30 18/10A	335,092.76	0.01
360,496	IRELAND 0.2 20-27 15/05A	383,613.13	0.01
221,000	IRELAND 0.35 22-32 18/10A	211,556.85	0.01
299,910	IRELAND 0.4 20-35 15/05A	268,668.09	0.01
206,000	IRELAND 0.55 21-41 22/04A	163,314.72	0.00
303,453	IRELAND 0.9 18-28 15/02A	325,224.43	0.01
561,788	IRELAND 1.00 16-26 15/05A	615,589.79	0.02
434,645	IRELAND 1.1 19-29 15/05A	463,029.06	0.01
311,831	IRELAND 1.30 18-33 15/05A	319,743.60	0.01
312,273	IRELAND 1.35 18-31 18/03A	330,124.51	0.01
421,256	IRELAND 1.50 19-50 15/05A	358,980.61	0.01
370,722	IRELAND 1.70 17-37 15/05A	371,882.89	0.01
624,284	IRELAND 2.4 14-30 15/05A	704,060.65	0.02
523,579	IRELAND 2 15-45 18/02A	509,887.82	0.02
191,000	IRELAND 3 23-43 18/10A	220,238.48	0.01
200,000	JOHNSON CONTROL INTL 3 22-28 15/09A	223,279.94	0.01
200,000	JOHNSON CONTROL INTL 4.9 22-32 01/12S	204,325.26	0.01
100,000	JOHNSON CONTROLS INT 1 20-32 15/09A	94,066.50	0.00
100,000	KERRY GROUP FIN SERV 2.375 15-25 10/09A	110,843.82	0.00
100,000	LINDE 1.375 22-31 31/03A	101,666.48	0.00
100,000	LINDE PLC 0.00 21-26 30/09A	105,823.72	0.00
100,000	LINDE PLC 1.0000 21-51 30/09A	65,583.09	0.00
100,000	LINDE PUBLIC LIMITED 3.625 23-34 12/06A	115,615.01	0.00
100,000	RYANAIR DAC 0.875 21-26 25/05A	107,984.75	0.00
100,000	SECURITAS TREASURY I 4.25 23-27 04/04A	114,724.68	0.00
250,000	SHIRE ACQ INV IRL 3.20 16-26 23/09S	246,114.64	0.01
200,000	SMBC AVIATION CAPITA 5.3 24-29 03/04S	204,988.63	0.01
100,000	SMURFIT KAPPA TSY 0.5000 21-29 22/09A	98,625.94	0.00
200,000	SMURFIT KAPPA TSY 5.7770 24-54 03/04S	214,058.81	0.01
100,000	TRAN TECH 5.25 23-33 03/03S	105,091.94	0.00
200,000	VODAFONE INTERNATIONAL 3.25 22-29 02/03A	228,012.45	0.01
400,000	ZURICH FINANCE 3 21-51 19/01A	351,209.08	0.01
	Israel	**4,984,101.07**	**0.15**
824,000	ISRAEL 0.5 21-26 01/03A	209,966.90	0.01
100,000	ISRAEL 0.625 22-32 18/01A	88,217.20	0.00
1,479,000	ISRAEL 1.3 21-32 30/04A	311,810.66	0.01
100,000	ISRAEL 1.50 17-27 18/01A	105,468.02	0.00
1,389,000	ISRAEL 1.50 20-37 31/05A	251,784.83	0.01
100,000	ISRAEL 1.5 19-29 16/01A	100,917.06	0.00
1,943,596	ISRAEL 1 19-30 31/03A	432,181.68	0.01
1,232,739	ISRAEL 2.00 16-27 31/03A	309,486.46	0.01
1,429,926	ISRAEL 2.25 18-28 28/09A	353,148.93	0.01
200,000	ISRAEL 2.50 20-30 15/01S	175,286.14	0.01
30,000	ISRAEL 2.5 19-49 16/01A	27,158.38	0.00
200,000	ISRAEL 2.75 20-30 03/07S	175,088.60	0.01
848,000	ISRAEL 2.8 22-52 29/11A	142,043.66	0.00
200,000	ISRAEL 2.875 16-26 16/03S	193,512.48	0.01
1,120,885	ISRAEL 3.75 17-47 31/03A	233,835.97	0.01
1,203,000	ISRAEL 3.75 23-29 28/02A	313,046.34	0.01
141,000	ISRAEL 3.75 24-27 30/09A	37,156.54	0.00
400,000	ISRAEL 3.80 20-60 13/05S	275,926.11	0.01
200,000	ISRAEL 3.875 20-50 03-07S	146,159.01	0.00
620,000	ISRAEL 4.0 24-35 30/03A	154,821.19	0.00
200,000	ISRAEL 4.125 18-48 17/01S	154,877.43	0.00
200,000	ISRAEL 4.5 23-33 17/01S	187,677.50	0.01
956,417	ISRAEL 5.5 12-42 31/01A	256,710.92	0.01
1,321,000	ISRAEL 6.25 06-26 30/10A	347,819.06	0.01
	Italy	**96,017,569.21**	**2.93**
100,000	2I RETE GAS SPA 2.195 18-25 11/09A	110,692.42	0.00
100,000	A2A SPA 1.5 22-28 16/03A	107,211.68	0.00
100,000	A2A SPA 1 21-33 02/11A	89,575.99	0.00
100,000	ACEA SPA 0.25 21-30 28/07A	94,451.14	0.00
100,000	ACEA SPA 1.50 18-27 08/06	108,052.88	0.00
100,000	AMCO AM COMPANY SPA 4.625 23-27 06/02A	115,570.09	0.00
100,000	AMCO - ASSET MANAGEM 2.25 20-27 17/07A	109,080.19	0.00
100,000	ASSICURAZ GENERALI 2.124 19-30 01/10A	103,087.36	0.00
100,000	ASTM SPA 1.5000 21-30 25/01A	101,068.77	0.00
100,000	ASTM SPA 2.3750 21-33 25/11A	97,338.15	0.00
100,000	AUTOSTRADE 1.875 15-25 04/11A	110,099.52	0.00
200,000	AUTOSTRADE 2 20-28 08/03A	212,392.06	0.01
100,000	AUTOSTRADE 2 21-30 15/01A	103,868.81	0.00
100,000	BANCA MONTE DEI 2.125 15-25 26/11A	110,481.56	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BANCA POPOLARE DI SO 3.25 24-29 22/07A	113,742.12	0.00
100,000	BANCO BPM 3.75 23-28 27/06A	115,282.43	0.00
100,000	BANCO BPM SPA 0.875 21-26 15/07A	107,911.02	0.00
100,000	BANCO BPM SPA 3.8750 23-26 18/09A	114,096.62	0.00
100,000	BANCO DESIO DEL 4.0000 23-28 13/03A	115,706.89	0.00
100,000	BPER BANCA S.P.A. 1.125 19-26 22/04A	109,009.95	0.00
100,000	BPER BANCA S.P.A. 3.75 23-27 22/10A	116,326.40	0.00
917,000	BUONI POLIENNAL 0.5000 20-26 01/02S	996,605.46	0.03
675,000	BUONI POLIENNAL 1.50 21-45 30/04S	504,804.71	0.02
355,000	BUONI POLIENNAL 2.15 21-72 01/03S	250,429.19	0.01
776,000	BUONI POLIENNAL 2.45 20-50 01/09S	657,701.75	0.02
736,000	BUONI POLIENNAL 3.5000 24-31 15/02S	846,212.77	0.03
838,000	BUONI POLIENNAL 4.1500 23-39 01/10S	975,889.73	0.03
100,000	CASSA DEPOSITI 1.875 18-26 07/02A	110,165.46	0.00
100,000	CASSA DEPOSITI 2.125 19.26 21/03A	110,549.31	0.00
100,000	CASSA DEPOSITI 3.50 22-27 19/09A	113,616.82	0.00
200,000	CASSA DEPOSITI 5.875 24-29 30/04S	209,945.01	0.01
100,000	CASSA DI RISPARMIO D 3.5 23-30 15/01A	115,552.09	0.00
100,000	CASSA RISPARMIO PARM 3.5 24-36 11/03A	116,224.42	0.00
100,000	CDP RETI 3.875 24-31 12/07A	114,752.65	0.00
21,000	COMUNE DI MILANO 4.019 05-35 29/06A	23,881.03	0.00
100,000	CREDIT AGRICOLE ITAL 0.375 22-32 20/01A	93,829.74	0.00
100,000	CREDIT AGRICOLE ITAL 1.625 17-29 21/03A	106,539.96	0.00
100,000	ENI 3.625 23-27 19/05A	113,821.32	0.00
200,000	ENI S.P.A. 2 20-31 18/05A	208,041.68	0.01
100,000	ENI SPA 1.625 16-28 15/05A	107,438.51	0.00
100,000	ENI SPA 3.75 13-25 12/09A	112,364.46	0.00
400,000	ENI SPA 4.750 18-28 12/09S	405,733.94	0.01
100,000	ERG SPA 0.5 20-27 11/09A	103,620.46	0.00
100,000	FERROVIE DELLO STATO 0.375 21-28 25/03A	102,637.12	0.00
100,000	FERROVIE STATO ITALIA 3.75 22-27 14/04AA	114,059.46	0.00
100,000	FNM SPA 0.75 21-26 19/10A	106,427.07	0.00
100,000	HERA SPA 1 21-34 25/04A	88,357.92	0.00
100,000	ICCREA BANCA 3.5 24-34 05/06A	115,136.73	0.00
300,000	INTESA SANPAOLO 1.75 18-28 20/03A	322,030.78	0.01
100,000	INTESA SANPAOLO 1.75 19-29 04/07A	105,438.35	0.00
200,000	INTESA SANPAOLO 1 19-26 19/11A	214,904.56	0.01
100,000	INTESA SANPAOLO 3.25 14-26 10/02A	112,344.14	0.00
100,000	INTESA SANPAOLO 3.625 23-28 30/06A	115,265.83	0.00
150,000	INTESA SANPAOLO 5 23-28 08/03A	174,941.58	0.01
200,000	INTESA SANPAOLO 8.2480 22-33 21/11S	232,282.32	0.01
100,000	INTESA SANPAOLO SPA 1.125 17-27 16/06A	107,242.88	0.00
200,000	INTESA SANPAOLO SPA 6.625 23-33 31/05S	287,424.74	0.01
100,000	IREN SPA 1.95 18-25 19/09A	110,426.79	0.00
100,000	ITALGAS SPA 0.875 19-30 24/04A	99,304.41	0.00
100,000	ITALGAS SPA 1.625 17-27 19/01A	108,959.59	0.00
1,026,000	ITALY 0.00 21-26 01/04	1,104,219.49	0.03
952,000	ITALY 0.25 21-28 15/03S	983,912.34	0.03
698,000	ITALY 0.45 21-29 15/02S	709,334.23	0.02
909,000	ITALY 0.5 21-28 15/07S	940,591.63	0.03
1,032,000	ITALY 0.60 21-31 01/08S	983,888.13	0.03
830,000	ITALY 0.85 19-27 15/01S	894,943.52	0.03
1,067,000	ITALY 0.9 20-31 01/04S	1,047,720.12	0.03
993,000	ITALY 0.95 20-27 15/09S	1,061,832.23	0.03
1,069,000	ITALY 0.95 20-30 01/08S	1,071,236.35	0.03
985,000	ITALY 0.95 21-31 01/12S	954,470.33	0.03
868,000	ITALY 0.95 21-32 01/06S	829,977.30	0.03
807,000	ITALY 0.95 21-37 01/03S	667,714.16	0.02
890,000	ITALY 0 21-26 01/08S	950,994.81	0.03
702,000	ITALY 1.10 22-27 01/04S	758,661.13	0.02
885,000	ITALY 1.25 16-26 01/12S	964,792.67	0.03
1,128,000	ITALY 1.35 19-30 01/04S	1,166,699.44	0.04
722,000	ITALY 1.45 20-36 01/03S	653,694.34	0.02
1,119,000	ITALY 1.60 16-26 01/06S	1,232,804.24	0.04
1,189,000	ITALY 1.65 15-32 01/03S	1,206,754.83	0.04
1,116,000	ITALY 1.65 20-30 01/12S	1,156,815.83	0.04
732,000	ITALY 1.70 20-51 01/09S	521,331.37	0.02
826,000	ITALY 1.80 20-41 01/03S	697,799.07	0.02
984,000	ITALY 2.00 15-25 01/12S	1,091,838.62	0.03
1,145,000	ITALY 2.00 18-28 01/02S	1,258,869.50	0.04
812,000	ITALY 2.05 17-27 01/08S	897,267.16	0.03
824,000	ITALY 2.10 19-26 15/07S	914,794.30	0.03
454,000	ITALY 2.15 22-52 01/09S	352,643.44	0.01
1,026,000	ITALY 2.20 17-27 01/06S	1,139,417.87	0.03
829,000	ITALY 2.25 16-36 01/09S	813,583.00	0.02
830,000	ITALY 2.45 16-33 01/09S	873,681.24	0.03
881,000	ITALY 2.50 22-32 01/12S	940,205.59	0.03
965,000	ITALY 2.5 18-25 15/11S	1,076,982.80	0.03
888,000	ITALY 2.65 22-27 01/12S	997,024.00	0.03
895,000	ITALY 2.7 16-47 01/03S	821,753.29	0.03
465,000	ITALY 2.8 16-67 01/03S	396,958.15	0.01
1,163,000	ITALY 2.8 18-28 01/12S	1,309,580.62	0.04
586,000	ITALY 2.8 22-29 15/06S	656,897.42	0.02
700,000	ITALY 2.95 17-38 01/09S	720,694.38	0.02
1,237,000	ITALY 3.00 19-29 01/02S	1,399,355.40	0.04
703,000	ITALY 3.1 19-40 01/03S	723,468.75	0.02
849,000	ITALY 3.25 14-46 01/09S	856,708.06	0.03
876,000	ITALY 3.35 18-35 01/06S	974,138.11	0.03
903,000	ITALY 3.4 22-28 01/04S	1,036,860.86	0.03
926,000	ITALY 3.45 17-48 01/03S	958,343.11	0.03
1,397,000	ITALY 3.5 14-30 01/03S	1,618,051.50	0.05
852,000	ITALY 3.85 18-49 01/09S	932,903.52	0.03
1,088,000	ITALY 3.85 22-29 15/12S	1,276,751.02	0.04
213,000	ITALY 3.875 21-51 06/05S	156,549.72	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,430,000	ITALY 4.00 05-37 01/02S	1,677,931.38	0.05
803,000	ITALY 4.1 23-29 01/02S	948,173.05	0.03
1,346,000	ITALY 4.2 23-34 01/03S	1,610,794.51	0.05
910,000	ITALY 4.35 23-33 01/11S	1,102,618.67	0.03
1,015,000	ITALY 4.4 22-33 01/05S	1,236,064.38	0.04
504,000	ITALY 4.45 22-43 01/09S	601,978.00	0.02
1,448,000	ITALY 4.5 10-26 01/03S	1,660,593.87	0.05
709,000	ITALY 4.5 23-53 01/10S	846,724.43	0.03
1,043,000	ITALY 4.75 13-28 01/09S	1,257,299.96	0.04
1,008,000	ITALY 4.75 13-44 01/09S	1,255,512.10	0.04
200,000	ITALY 4 19-49 17/10S	153,725.05	0.00
579,000	ITALY 4 22-35 30/04S	682,496.61	0.02
1,547,000	ITALY 5.00 03-34 01/08S	1,969,110.98	0.06
1,117,000	ITALY 5.00 09-40 01/09S	1,421,749.36	0.04
1,481,466	ITALY 5.25 98-29 01/11S	1,852,180.31	0.06
100,000	ITALY 5.375 03-33 15/06S	102,981.41	0.00
1,194,000	ITALY 5.75 02-33 01/02S	1,580,166.52	0.05
1,216,000	ITALY 5 07-39 01/08S	1,547,756.83	0.05
1,333,000	ITALY 6.5 97-27 01/11S	1,666,585.28	0.05
1,515,000	ITALY 6 99-31 01/05S	2,000,761.82	0.06
557,000	ITALY 7.25 96-26 01/11S	682,918.14	0.02
294,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	331,836.15	0.01
462,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	529,011.45	0.02
872,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	1,013,414.63	0.03
1,086,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	1,225,879.28	0.04
615,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	691,721.61	0.02
571,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	609,878.42	0.02
880,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	1,008,837.07	0.03
739,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	834,210.77	0.03
764,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	859,909.27	0.03
746,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	867,943.02	0.03
740,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	841,922.20	0.03
847,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	986,678.39	0.03
959,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	1,098,778.29	0.03
669,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	790,805.23	0.02
591,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	702,440.46	0.02
100,000	MEDIOBANCA-BCA CRED 2.375 22-27 30/06A	110,462.75	0.00
100,000	MEDIOBANCA SPA 1.25 17-29 24/11A	103,139.34	0.00
100,000	SNAM SPA 0.7500 22-29 20/06A	100,742.02	0.00
150,000	SNAM SPA 0.75 20-30 17/06A	146,540.10	0.00
100,000	SNAM SPA 0.875 16-26 25/10A	107,446.22	0.00
200,000	SNAM SPA 3.875 24-34 19/02A	227,769.44	0.01
200,000	TERNA RETE ELETTRICA 3.625 23-29 21/04A	228,628.31	0.01
100,000	TERNA SPA 1.0000 19-26 10/04A	108,678.43	0.00
100,000	TERNA SPA 1.375 17-27 26/07A	107,723.39	0.00
100,000	UNICREDIT 3.375 23-27 31/01A	113,741.14	0.00
100,000	UNICREDIT SPA 0.3750 16-26 31/10A	106,727.91	0.00
100,000	UNICREDIT SPA 0.85 21-31 19/01A	96,452.33	0.00
150,000	UNICREDIT SPA 4.20 24-34 11/06A	172,669.15	0.01
	Ivory coast	**1,100,967.50**	**0.03**
100,000	AFRICAN DEV BANK 0.5 19-29 21/03A	102,905.49	0.00
100,000	AFRICAN DEV BANK 0.5 22-27 22/03A	106,859.14	0.00
200,000	AFRICAN DEV BANK 0.875 21-26 22/07S	189,909.30	0.01
200,000	AFRICAN DEV BANK 0.875 21-26 23/03S	191,477.81	0.01
100,000	AFRICAN DEVELOPMENT 4.125 24-27 25/02S	100,940.77	0.00
200,000	AFRICAN DEVELOPMENT 4.375 22-27 03/11S	204,191.20	0.01
200,000	AFRICAN DEVELOPMENT 4.375 23-28 14/03S	204,683.79	0.01
	Japan	**338,084,487.89**	**10.32**
100,000	ASAHI BREWERIES 3.464 24-32 16/04A	113,251.46	0.00
100,000	ASAHI GROUP HLD 0.541 20-28 23/10A	101,574.95	0.00
100,000,000	CENTRAL NIPPON EXPRE 0.439 23-28 17/08S	694,221.93	0.02
100,000	DBJ 0.01 21-25 09/09A	108,738.18	0.00
200,000	DBJ 144A 1.875 16-26 01/09S	192,563.13	0.01
200,000	DEV BANK JAPAN 1.7500 21-31 20/10S	173,039.55	0.01
100,000	DEV BK OF JAPAN 2.125 22-26 01/09A	110,770.33	0.00
100,000	DEVE BA OF JAPAN INC 3.5 23-27 13/09A	114,890.50	0.00
200,000	DEVELOPMENT BANK JAP 3.125 23-28 13/04A	227,844.78	0.01
200,000	DEVELOPMENT BANK OF 1.25 21-31 28/01S	170,150.09	0.01
200,000	DEVELOPMENT BANK OF 3.25 22-27 28/04S	196,671.49	0.01
100,000	EAST JAPAN RAILWAY 1.1040 21-39 15/09A	81,016.73	0.00
100,000	EAST JAPAN RAILWAY 1.85 22-33 13/04A/04A	101,566.58	0.00
100,000	EAST JAPAN RAILWAY 2.614 22-25 08/09A09A	111,204.22	0.00
100,000	EAST JAPAN RAILWAY 4.11 23-43 22/02A	116,649.63	0.00
200,000	HONDA MOTOR CO LTD 2.534 22-27 10/03S	193,163.75	0.01
420,950,000	JAPAN-(10 YEAR ISSUE) 0.4 23-33 20/06S	2,864,448.19	0.09
400,550,000	JAPAN (10 YEAR ISSUE) 0.5 23-33 20/03S	2,755,535.25	0.08
456,550,000	JAPAN-(10 YEAR ISSUE) 0.6 24-33 20/12S	3,139,787.06	0.10
51,500,000	JAPAN (10 YEAR ISSUE) 0.7 24-33 20/12S	357,299.69	0.01
70,350,000	JAPAN (20 YEAR) 1.9000 24-44 20/06S	509,082.00	0.02
149,100,000	JAPAN - (2 YEAR ISSUE) 0.1 24-26 01/02S	1,039,785.14	0.03
381,600,000	JAPAN - (2 YEAR ISSUE) 0.2 24-26 01/04S	2,663,111.78	0.08
126,750,000	JAPAN - (2 YEAR ISSUE) 0.4 24-26 01/09S	886,741.31	0.03
141,550,000	JAPAN (30 YEAR) 1.2000 23-53 20/06S	804,427.53	0.02
135,500,000	JAPAN (30 YEAR) 1.4000 23-53 20/03S	811,720.93	0.02
126,050,000	JAPAN (30 YEAR) 1.8000 23-53 20/09S	828,554.30	0.03
17,800,000	JAPAN (30 YEAR) 2.8000 99-29 20/09S	138,752.38	0.00
114,050,000	JAPAN (5 YEAR) 0.2000 23-28 20/03S	792,738.09	0.02
123,900,000	JAPAN (5 YEAR I 0.3000 23-28 20/09S	862,143.70	0.03
146,200,000	JAPAN-(5 YEAR ISSUE) 0.100 23-28 20/06S	1,012,453.94	0.03
120,000,000	JAPAN (5 YEAR ISSUE) 0.2000 23-28 20/06S	833,294.24	0.03
100,800,000	JAPAN (5 YEAR ISSUE) 0.2 24-28 20/12S	698,118.55	0.02
154,600,000	JAPAN-(5 YEAR ISSUE) 0.3 23-28 20/06S	1,077,230.35	0.03
38,650,000	JAPAN-(5 YEAR ISSUE) 0.3 24-28 20/12S	268,663.07	0.01
375,900,000	JAPAN 0.005 21-26 20/03S	2,616,699.21	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
384,600,000	JAPAN 0.005 21-26 20/06S	2,673,344.06	0.08
405,300,000	JAPAN 0.005 21-26 20/09S	2,813,884.75	0.09
368,100,000	JAPAN 0.005 21-26 20/12S	2,554,403.88	0.08
271,500,000	JAPAN 0.005 22-27 20/03S	1,881,704.85	0.06
407,300,000	JAPAN 0.005 22-27 20/06S	2,819,293.23	0.09
264,150,000	JAPAN 0.100 23-28 03/20S	1,829,734.20	0.06
412,550,000	JAPAN 0.10 16-26 20/12S	2,866,970.83	0.09
363,150,000	JAPAN 0.10 18-28 20/09S	2,507,565.35	0.08
408,450,000	JAPAN 0.1 16-26 20/03S	2,847,416.25	0.09
393,850,000	JAPAN 0.1 16-26 20/06S	2,742,125.09	0.08
397,200,000	JAPAN 0.1 16-26 20/09S	2,762,903.99	0.08
429,300,000	JAPAN 0.1 17-27 20/03S	2,982,768.99	0.09
388,050,000	JAPAN 0.1 17-27 20/06S	2,693,957.14	0.08
370,300,000	JAPAN 0.1 17-27 20/09S	2,568,288.76	0.08
376,900,000	JAPAN 0.1 17-27 20/12S	2,611,712.06	0.08
487,950,000	JAPAN 0.1 18-28 20/03S	3,378,808.85	0.10
396,900,000	JAPAN 0.1 18-28 20/06S	2,745,361.80	0.08
362,850,000	JAPAN 0.1 18-28 20/12S	2,502,848.31	0.08
329,000,000	JAPAN 0.1 19-29 20/03S	2,263,735.03	0.07
329,700,000	JAPAN 0.1 19-29 20/06S	2,266,379.21	0.07
357,350,000	JAPAN 0.1 19-29 20/09S	2,455,021.78	0.07
360,700,000	JAPAN 0.1 19-29 20/12S	2,472,840.66	0.08
393,050,000	JAPAN 0.1 20-25 20/09S	2,745,128.11	0.08
428,050,000	JAPAN 0.1 20-30 20/06S	2,928,551.99	0.09
394,300,000	JAPAN 0.1 20-30 20/09S	2,694,278.72	0.08
369,900,000	JAPAN 0.1 21-25 20/12S	2,581,296.38	0.08
395,800,000	JAPAN 0.1 21-30 20/12S	2,694,543.01	0.08
402,600,000	JAPAN 0.1 21-31 20/03S	2,737,231.93	0.08
390,750,000	JAPAN 0.1 21-31 20/06S	2,652,781.78	0.08
398,900,000	JAPAN 0.1 21-31 20/09S	2,704,515.25	0.08
484,150,000	JAPAN 0.1 21-31 20/12S	3,269,813.50	0.10
134,200,000	JAPAN 0.1 22-27 20/03S	932,299.88	0.03
362,550,000	JAPAN 0.1 22-27 20/09S	2,515,632.81	0.08
145,750,000	JAPAN 0.1 23-25 01/11S	1,017,624.80	0.03
148,000,000	JAPAN 0.1 24-26 01/01S	1,032,675.98	0.03
202,200,000	JAPAN 0.2 16-36 20/06S	1,278,141.53	0.04
271,450,000	JAPAN 0.2 22-27 20/12S	1,887,507.89	0.06
422,850,000	JAPAN 0.2 22-32 20/03S	2,872,102.09	0.09
391,650,000	JAPAN 0.2 22-32 20/06S	2,649,269.74	0.08
414,000,000	JAPAN 0.2 22-32 20/09S	2,792,872.05	0.09
418,750,000	JAPAN 0.3 15-25 20/12S	2,928,694.26	0.09
132,400,000	JAPAN 0.3 16-46 20/06S	676,056.76	0.02
175,650,000	JAPAN 0.3 19-39 20/06S	1,056,501.52	0.03
158,000,000	JAPAN 0.3 19-39 20/09S	944,623.18	0.03
160,900,000	JAPAN 0.3 19-39 20/12S	956,794.28	0.03
149,850,000	JAPAN 0.3 22-27 20/12S	1,045,207.14	0.03
136,100,000	JAPAN 0.3 24-28 20/12S	946,541.74	0.03
412,850,000	JAPAN 0.40 15-25 20/09S	2,891,994.54	0.09
193,150,000	JAPAN 0.40 16-36 20/03S	1,259,081.72	0.04
193,000,000	JAPAN 0.40 16-56 20/03S	820,567.36	0.03
148,550,000	JAPAN 0.4 19-39 20/03S	912,602.04	0.03
107,350,000	JAPAN 0.4 19-49 20/06S	525,132.82	0.02
121,100,000	JAPAN 0.4 19-49 20/09S	588,473.24	0.02
111,200,000	JAPAN 0.4 19-49 20/12S	538,102.47	0.02
136,500,000	JAPAN 0.4 20-40 20/03S	820,320.18	0.03
185,900,000	JAPAN 0.4 20-40 20/06S	1,111,353.93	0.03
188,950,000	JAPAN 0.4 20-40 20/09S	1,123,213.51	0.03
90,400,000	JAPAN 0.4 20-50 20/03S	434,463.24	0.01
186,250,000	JAPAN 0.4 21-41 20/06S	1,089,308.28	0.03
126,000,000	JAPAN 0.4 24-28 20/12S	879,882.88	0.03
99,450,000	JAPAN 0.4 24-29 20/03S	694,390.41	0.02
229,500,000	JAPAN 0.50 18-38 20/03S	1,460,765.41	0.04
188,500,000	JAPAN 0.50 21-40 20/12S	1,133,265.33	0.03
219,850,000	JAPAN 0.5 16-36 20/09S	1,434,505.25	0.04
139,200,000	JAPAN 0.5 16-46 20/09S	741,699.21	0.02
162,200,000	JAPAN 0.5 18-38 20/06S	1,028,513.40	0.03
215,550,000	JAPAN 0.5 18-38 20/12S	1,351,040.21	0.04
104,650,000	JAPAN 0.5 19-49 20/03S	528,887.50	0.02
139,650,000	JAPAN 0.5 19-59 20/03S	583,028.46	0.02
206,350,000	JAPAN 0.5 20-60 20/03S	842,653.51	0.03
177,250,000	JAPAN 0.5 21-41 20/03S	1,060,487.59	0.03
186,100,000	JAPAN 0.5 21-41 20/09S	1,101,859.46	0.03
196,750,000	JAPAN 0.5 21-41 20/12S	1,160,902.46	0.04
387,950,000	JAPAN 0.5 22-32 20/12S	2,676,756.87	0.08
29,750,000	JAPAN 0.5 24-29 20/06S	208,009.42	0.01
179,050,000	JAPAN 0.6 16-36 20/12S	1,178,966.49	0.04
119,200,000	JAPAN 0.6 16-46 20/12S	647,280.63	0.02
177,650,000	JAPAN 0.6 17-37 20/06S	1,159,891.84	0.04
176,150,000	JAPAN 0.6 17-37 20/09S	1,144,968.49	0.03
176,400,000	JAPAN 0.6 17-37 20/12S	1,145,993.32	0.03
137,600,000	JAPAN 0.6 20-50 20/06S	695,894.18	0.02
138,650,000	JAPAN 0.6 20-50 20/09S	697,005.28	0.02
182,100,000	JAPAN 0.6 24-29 20/03S	1,281,974.64	0.04
180,850,000	JAPAN 0.6 24-29 20/06S	1,272,635.95	0.04
174,000,000	JAPAN 0.7 17-37 20/03S	1,154,597.37	0.04
160,050,000	JAPAN 0.7 18-38 20/09S	1,038,518.71	0.03
119,800,000	JAPAN 0.7 18-48 20/06S	647,113.35	0.02
151,150,000	JAPAN 0.7 18-48 20/12S	808,787.90	0.02
139,450,000	JAPAN 0.7 21-50 20/12S	717,207.02	0.02
130,750,000	JAPAN 0.7 21-51 20/03S	669,090.49	0.02
133,350,000	JAPAN 0.7 21-51 20/06S	678,694.60	0.02
139,450,000	JAPAN 0.7 21-51 20/09S	706,196.53	0.02
154,350,000	JAPAN 0.7 21-51 20/12S	778,083.55	0.02
193,600,000	JAPAN 0.7 21-61 20/03S	838,063.06	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
133,550,000	JAPAN 0.8 16-46 20/03S	769,209.08	0.02
126,300,000	JAPAN 0.8 17-47 20/03S	714,445.00	0.02
126,250,000	JAPAN 0.8 17-47 20/06S	711,038.51	0.02
123,800,000	JAPAN 0.8 17-47 20/09S	694,041.57	0.02
132,200,000	JAPAN 0.8 17-47 20/12S	737,932.43	0.02
160,850,000	JAPAN 0.8 18-48 20/03S	893,354.53	0.03
134,300,000	JAPAN 0.8 18-58 20/03S	637,711.76	0.02
179,950,000	JAPAN 0.8 22-42 20/03S	1,113,211.08	0.03
166,750,000	JAPAN 0.9 17-57 20/03S	831,742.97	0.03
117,700,000	JAPAN 0.9 18-48 20/09S	664,423.16	0.02
188,500,000	JAPAN 0.9 22-42 20/06S	1,181,397.15	0.04
21,400,000	JAPAN 002 JGB 2.40 00-30 20/02S	164,975.03	0.01
29,400,000	JAPAN 003 JGB 2.30 00-30 20/05S	226,122.90	0.01
37,250,000	JAPAN 1.1 03-33 20/03S	269,296.91	0.01
179,050,000	JAPAN 1.1 22-42 20/09S	1,156,132.86	0.04
174,100,000	JAPAN 1.1 23-43 20/06S	1,113,479.24	0.03
242,500,000	JAPAN 1.1 24-34 20/06M	1,736,885.82	0.05
222,850,000	JAPAN 1.2 14-34 20/12S	1,600,689.81	0.05
187,750,000	JAPAN 1.2 15-35 20/03S	1,347,502.77	0.04
201,800,000	JAPAN 1.2 15-35 20/09S	1,439,893.33	0.04
213,500,000	JAPAN 1.3 15-35 20/06S	1,542,412.29	0.05
137,400,000	JAPAN 1.3 22-52 20/06S	807,457.25	0.02
271,200,000	JAPAN 1.40 14-34 20/09S	1,991,509.88	0.06
130,700,000	JAPAN 1.4 15-45 20/09S	855,411.37	0.03
129,450,000	JAPAN 1.4 15-45 20/12S	844,644.98	0.03
110,850,000	JAPAN 1.4 15-55 20/03S	654,091.21	0.02
182,050,000	JAPAN 1.4 22-42 20/12S	1,232,661.22	0.04
141,000,000	JAPAN 1.4 22-52 20/09S	850,048.34	0.03
194,250,000	JAPAN 1.50 14-34 20/03S	1,444,570.74	0.04
77,600,000	JAPAN 1.5 12-32 20/06S	577,952.36	0.02
85,650,000	JAPAN 1.5 13-33 20/03S	638,050.29	0.02
215,800,000	JAPAN 1.5 14-34 20/06S	1,600,194.41	0.05
114,450,000	JAPAN 1.5 14-44 20/12S	769,744.01	0.02
153,350,000	JAPAN 1.5 15-45 20/03S	1,028,312.28	0.03
96,250,000	JAPAN 1.6 10-30 20/06S	716,244.79	0.02
62,050,000	JAPAN 1.6 12-32 20/03S	466,108.16	0.01
87,650,000	JAPAN 1.6 12-32 20/06S	657,084.03	0.02
144,700,000	JAPAN 1.6 13-33 20/03S	1,087,529.85	0.03
215,400,000	JAPAN 1.6 13-33 20/12S	1,614,635.93	0.05
136,000,000	JAPAN 1.6 15-45 20/06S	925,746.01	0.03
128,200,000	JAPAN 1.6 23-52 20/12S	807,606.05	0.02
203,700,000	JAPAN 1.70 13-33 20/09S	1,541,989.80	0.05
91,150,000	JAPAN 1.70 14-44 20/06S	637,869.45	0.02
104,350,000	JAPAN 1.70 14-54 20/03S	667,289.52	0.02
50,150,000	JAPAN 1.7 03-33 20/06S	379,921.75	0.01
58,400,000	JAPAN 1.7 11-31 20/09S	439,553.86	0.01
126,400,000	JAPAN 1.7 11-31 20/12S	952,548.01	0.03
82,900,000	JAPAN 1.7 12-32 20/03S	627,251.97	0.02
76,250,000	JAPAN 1.7 12-32 20/06S	576,747.49	0.02
200,150,000	JAPAN 1.7 12-32 20/09S	1,514,051.60	0.05
140,350,000	JAPAN 1.7 12-32 20/12S	1,062,092.89	0.03
209,600,000	JAPAN 1.7 13-33 20/06S	1,587,872.86	0.05
98,550,000	JAPAN 1.7 13-43 20/12S	693,701.60	0.02
106,800,000	JAPAN 1.7 14-44 20/03S	749,476.49	0.02
108,450,000	JAPAN 1.7 14-44 20/09S	756,910.58	0.02
75,200,000	JAPAN 1.80 10-30 20/06S	565,152.95	0.02
62,100,000	JAPAN 1.80 11-31 20/06S	469,971.33	0.01
39,700,000	JAPAN 1.8 02-32 22/11S	302,568.87	0.01
63,250,000	JAPAN 1.8 10-30 20/09S	476,438.06	0.01
130,300,000	JAPAN 1.8 11-31 20/09S	987,490.90	0.03
119,850,000	JAPAN 1.8 11-31 20/12S	911,540.96	0.03
98,950,000	JAPAN 1.8 12-32 20/03S	753,014.96	0.02
71,100,000	JAPAN 1.8 12-32 20/12S	542,315.68	0.02
128,300,000	JAPAN 1.8 13-43 20/03S	923,461.78	0.03
89,300,000	JAPAN 1.8 13-43 20/09S	639,566.65	0.02
192,400,000	JAPAN 1.90 12-42 20/09S	1,410,474.66	0.04
102,400,000	JAPAN 1.90 13-53 20/03S	689,760.90	0.02
107,250,000	JAPAN 1.9 08-28 20/12S	796,035.23	0.02
78,800,000	JAPAN 1.9 09-29 20/03S	586,060.38	0.02
117,700,000	JAPAN 1.9 10-30 20/09S	891,318.46	0.03
79,550,000	JAPAN 1.9 11-31 20/03S	605,083.67	0.02
119,850,000	JAPAN 1.9 11-31 20/06S	914,544.33	0.03
118,700,000	JAPAN 1.9 13-43 20/06S	865,751.38	0.03
317,950,000	JAPAN 10 YEAR ISSUE 0.1 20-30 20/03S	2,177,815.35	0.07
408,600,000	JAPAN10 YEAR ISSUE 0.8000 23-33 20/09U	2,870,701.74	0.09
402,450,000	JAPAN10 YEAR ISSUE 0.8 24-34 20/03S	2,811,113.73	0.09
16,350,000	JAPAN10 YEAR ISSUE 1.0 24-34 20/03S	116,054.58	0.00
218,150,000	JAPAN 1 15-35 20/12S	1,521,328.07	0.05
182,200,000	JAPAN 1 22-52 20/03S	994,482.21	0.03
214,500,000	JAPAN 1 22-62 20/03S	1,023,190.02	0.03
185,700,000	JAPAN 2.00 10-40 20/09S	1,399,206.35	0.04
58,100,000	JAPAN 2.00 11-31 20/03S	444,459.31	0.01
94,500,000	JAPAN 2.00 12-52 20/03S	653,911.90	0.02
32,850,000	JAPAN 2.10 05-25 20/09S	233,906.31	0.01
135,400,000	JAPAN 2.10 06-26 20/12S	982,710.90	0.03
145,350,000	JAPAN 2.10 07-27 20/12S	1,073,024.57	0.03
217,800,000	JAPAN 2.10 09-29 20/09S	1,643,277.63	0.05
24,850,000	JAPAN 2.1 03-33 20/09S	194,167.66	0.01
51,250,000	JAPAN 2.1 05-25 20/12S	366,356.07	0.01
60,000,000	JAPAN 2.1 06-26 20/03S	430,440.50	0.01
111,200,000	JAPAN 2.1 07-27 20/03S	810,350.44	0.02
94,800,000	JAPAN 2.1 08-28 20/06S	704,448.68	0.02
123,100,000	JAPAN 2.1 08-28 20/09S	917,289.21	0.03
72,250,000	JAPAN 2.1 08-28 20/12S	540,241.19	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
77,050,000	JAPAN 2.1 09-29 20/03S	577,767.72	0.02
230,850,000	JAPAN 2.1 09-29 20/06S	1,738,646.00	0.05
122,450,000	JAPAN 2.1 09-29 20/12S	928,439.48	0.03
121,250,000	JAPAN 2.1 10-30 20/03S	921,935.75	0.03
139,100,000	JAPAN 2.1 10-30 20/12S	1,067,393.29	0.03
97,550,000	JAPAN 2.20 07-27 20/09S	718,564.18	0.02
21,700,000	JAPAN 2.2 06-26 20/03S	155,922.55	0.00
55,250,000	JAPAN 2.2 06-26 20/06S	398,589.31	0.01
85,350,000	JAPAN 2.2 06-26 20/09S	618,334.66	0.02
102,700,000	JAPAN 2.2 08-28 20/03S	762,962.81	0.02
71,050,000	JAPAN 2.2 08-28 20/09S	531,676.92	0.02
71,250,000	JAPAN 2.2 09-29 20/06S	537,663.50	0.02
80,000,000	JAPAN 2.2 09-29 20/12S	608,172.96	0.02
128,300,000	JAPAN 2.2 09-39 20/09S	996,656.64	0.03
66,800,000	JAPAN 2.2 09-49 20/03S	491,869.29	0.02
85,550,000	JAPAN 2.2 10-30 20/03S	652,693.76	0.02
66,050,000	JAPAN 2.2 10-50 20/03S	483,700.44	0.01
92,400,000	JAPAN 2.2 11-31 20/03S	713,935.74	0.02
159,400,000	JAPAN 2.2 11-41 20/03S	1,229,479.78	0.04
95,000,000	JAPAN 2.2 11-51 20/03S	690,123.28	0.02
40,450,000	JAPAN 2.30 05-35 20/06S	320,932.82	0.01
32,600,000	JAPAN 2.3 02-32 20/05S	256,073.76	0.01
62,900,000	JAPAN 2.3 05-35 20/03S	498,847.32	0.02
89,400,000	JAPAN 2.3 06-26 20/06S	646,245.84	0.02
60,650,000	JAPAN 2.3 06-26 20/09S	440,192.82	0.01
62,550,000	JAPAN 2.3 06-36 20/12S	496,453.28	0.02
121,300,000	JAPAN 2.3 07-27 20/06S	892,552.32	0.03
63,050,000	JAPAN 2.3 08-28 20/06S	471,748.90	0.01
123,250,000	JAPAN 2.3 09-39 20/03S	972,945.79	0.03
158,900,000	JAPAN 2.3 10-40 20/03S	1,247,242.48	0.04
26,850,000	JAPAN 2.4 01-31 20/11S	211,624.10	0.01
62,000,000	JAPAN 2.4 04-34 20/03S	495,952.28	0.02
46,850,000	JAPAN 2.4 06-34 20/12S	374,743.56	0.01
106,700,000	JAPAN 2.4 07-37 20/03S	856,774.62	0.03
51,650,000	JAPAN 2.4 07-48 20/03S	396,487.05	0.01
84,000,000	JAPAN 2.4 08-28 20/03S	627,542.80	0.02
91,500,000	JAPAN 2.4 08-28 20/06S	686,959.53	0.02
109,800,000	JAPAN 2.4 08-38 20/09S	878,558.69	0.03
7,000,000	JAPAN 2.5 04-34 20/06S	56,612.57	0.00
50,650,000	JAPAN 2.5 04-34 20/09S	408,341.59	0.01
60,250,000	JAPAN 2.5 06-36 20/03S	487,168.95	0.01
69,800,000	JAPAN 2.5 06-36 20/06S	564,920.65	0.02
51,700,000	JAPAN 2.5 06-36 20/09S	419,197.97	0.01
93,750,000	JAPAN 2.5 07-37 20/09S	759,721.55	0.02
113,850,000	JAPAN 2.5 08-38 20/03S	922,221.48	0.03
44,700,000	JAPAN 2 03-33 20/12S	346,509.72	0.01
51,200,000	JAPAN 2 07-27 20/03S	372,227.63	0.01
168,100,000	JAPAN 20 YEAR ISSUE 1.1 23-43 20/03S	1,079,513.08	0.03
143,350,000	JAPAN 20 YEAR ISSUE 1.3 24-43 20/12S	943,388.87	0.03
206,800,000	JAPAN 20 YEAR ISSUE 1.6 24-44 20/03S	1,427,192.78	0.04
67,500,000	JAPAN 2 10-30 20/06S	512,314.78	0.02
102,600,000	JAPAN 2 10-30 20/12S	782,980.76	0.02
193,200,000	JAPAN 2 11-41 20/09S	1,447,496.26	0.04
186,300,000	JAPAN 2 12-42 20/03S	1,389,885.42	0.04
134,050,000	JAPAN 2 YEAR (ISSUE) 0.40 24-26 01/06S	938,196.22	0.03
315,850,000	JAPAN 2 YEAR (ISSUE) 0.4 24-26 01/08S	2,210,302.54	0.07
164,600,000	JAPAN 2 YEAR ISSUE 0.005 23-25 01/10S	1,148,451.32	0.04
142,700,000	JAPAN - 2 YEAR ISSUE 0.005 23-25 01/12S	994,792.00	0.03
340,900,000	JAPAN 2 YEAR ISSUE 0.2 24-26 01/03S	2,379,818.16	0.07
134,250,000	JAPAN 2 YEAR ISSUE 0.3 24-26 01/05S	938,099.58	0.03
150,950,000	JAPAN 2 YEAR ISSUE 0.4 24-26 01/07S	1,057,094.93	0.03
141,650,000	JAPAN 30 YEAR ISSUE 1.6 24-53 20/12S	886,481.78	0.03
151,450,000	JAPAN 30 YEAR ISSUE 1.8 24-54 20/03S	991,947.11	0.03
78,250,000	JAPAN 30 YEAR ISSUE 2.2 24-54 20/06S	560,227.99	0.02
202,200,000	JAPAN 40 YEAR ISSUE 1.3 23-63 20/03S	1,055,052.77	0.03
61,850,000	JAPAN 40 YEAR ISSUE 2.2 24-64 20/03S	418,030.01	0.01
100,000	JAPAN BANK FOR INTL 3.125 23-28 15/02A	113,896.58	0.00
200,000	JAPAN BANK FOR INTL 4.25 23-26 26/01S	200,292.16	0.01
200,000	JAPAN BANK FOR INTL 4.25 23-26 27/04S	200,582.50	0.01
200,000	JAPAN BANK INTL COOP 2.75 16-26 21/01S	196,485.54	0.01
200,000	JAPAN BK FOR INT CO 3.875 22-25 16/09S	199,237.59	0.01
100,000,000	JAPAN EXPRESSWAY HOL 0.155 23-28 31/05S	690,460.18	0.02
100,000,000	JAPAN EXPRESSWAY HOL 0.284 23-28 31/08S	693,030.12	0.02
200,000	JAPAN INTERNATIONAL 2.75 17-27 27/04S	194,264.18	0.01
200,000	JAPAN INTERNATIONAL C 3.375 18-28 12/06S	196,507.35	0.01
200,000	JPN BANK FOR IN 1.8750 21-31 15/04S	176,223.64	0.01
200,000	JPN BANK FOR IN 2.2500 16-26 04/11S	193,303.76	0.01
200,000	JPN BANK FOR IN 4.6250 24-27 22/07S	204,203.45	0.01
250,000	JPN BANK INT COOP 2.75 17-27 16/11S	241,931.16	0.01
100,000,000	MAJOR JOINT LOCAL GO 0.14 19-29 22/02S	685,934.94	0.02
100,000,000	MAJOR JOINT LOCAL GO 0.205 17-27 23/04S	694,102.51	0.02
100,000,000	MAJOR JOINT LOCAL GO 0.466 15-25 24/10S	700,009.18	0.02
100,000,000	MAJOR JOINT LOCAL GO 0.51 15-25 25/09S	700,364.26	0.02
100,000,000	MAJOR JOINT LOCAL GO 0.59 23-33 25/07S	683,329.80	0.02
100,000,000	MAJOR JOINT LOCAL GO 0.778 23-33 25/08S	693,815.34	0.02
200,000	MARUBENI CORP 1.319 20-25 18/09S	193,579.13	0.01
200,000	MITSUBISHI UFJ 2.757 16-26 13/09S	194,658.53	0.01
50,000	MITSUBISHI UFJ 3.741 19-29 07/03S	49,175.40	0.00
200,000	MITSUBISHI UFJ FIN 3.85 16-26 01/03S	198,740.73	0.01
200,000	MITSUBISHI UFJ FINA 3.556 22-32 15/06A	229,539.99	0.01
200,000	MITSUBISHI UFJ FINAN 2.048 20-30 17/07S	175,958.28	0.01
200,000	MITSUBISHI UFJ FINAN 2.309 21-32 20/07S	173,154.44	0.01
200,000	MITSUI FUDOSAN CO LTD 2.572 22-32 21/01S	174,679.46	0.01
100,000	MIZU FI 4.416 23-33 20/05A	118,440.46	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	MIZU FI 5.754 23-34 27/05S	213,187.04	0.01
200,000	MIZUHO FINANCIAL 2.5640 21-31 13/09S	171,187.29	0.01
100,000	MIZUHO FINANCIAL GP 2.096 22-32 08/04A	102,576.66	0.00
200,000	MIZUHO FINANCIAL GR 2.839 16-26 13/09S	195,099.27	0.01
100,000	MIZUHO FINANCIAL GRO 5.628 23-28 13/06A	137,528.18	0.00
100,000	MIZUHO FINANCIAL GRP 0.402 19-29 06/09A	98,546.83	0.00
100,000	MIZUHO FINANCIAL GRP 0.693 20-30 07/10A	96,102.23	0.00
100,000	MIZUHO FINANCIAL GRP 3.49 22-27 05/09A	113,550.46	0.00
200,000	MIZUHO FIN GROUP 144A 3.477 16-26 12/04S	197,504.93	0.01
200,000	NIPPON LIFE INSURANCE 2.75 21-51 21/01S	174,498.58	0.01
100,000	NISSAN MOTOR CO 2.6520 20-26 17/03A	110,234.92	0.00
400,000	NKT A/S 27.06.23 RIGHT	389,814.01	0.01
200,000	NOMURA HOLDINGS 2.329 22-27 22/01S	190,320.53	0.01
200,000	NOMURA HOLDINGS 6.0700 23-28 12/07S	210,273.62	0.01
200,000	NOMURA HOLDINGS INC 1.653 21-26 12/07S	190,220.54	0.01
200,000	NOMURA HOLDINGS INC 2.608 21-31 12/07S	173,650.35	0.01
100,000,000	NTT FINANCE CORP 0.38 20-30 20/09S	679,606.95	0.02
200,000	NTT FINANCE CORP 1.162 21-26 03/03S	191,050.85	0.01
200,000	NTT FINANCE CORP 5.1100 24-29 02/07S	206,327.32	0.01
100,000	ORIX 5.0 22-27 13/09S	101,712.96	0.00
100,000	ORIX 5.2 22-32 13/09S	102,596.38	0.00
200,000	SMTB 5.65 23-26 09/03S	203,701.11	0.01
200,000	SUMITOMO LIFE INSURA 4 17-77 14/09S	194,786.96	0.01
200,000	SUMITOMO MITSUI 5.5200 23-28 13/01S	207,301.01	0.01
200,000	SUMITOMO MITSUI 5.7160 23-28 14/09S	209,968.92	0.01
100,000	SUMITOMO MITSUI BANK 0.01 20-25 10/09A	108,676.21	0.00
100,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	109,245.38	0.00
100,000	SUMITOMO MITSUI FIN 2.142 20-30 23/09S	87,578.62	0.00
200,000	SUMITOMO MITSUI FIN 3.364 17-27 12/07S	195,696.31	0.01
200,000	SUMITOMO MITSUI FIN 5.558 24-34 09/07S	212,352.18	0.01
200,000	SUMITOMO MITSUI FIN 5.808 23-33 14/09S	216,498.86	0.01
200,000	SUMITOMO MITSUI FINA 0.948 21-26 12/01S	191,543.24	0.01
200,000	SUMITOMO MITSUI FINA 2.296 21-41 12/01S	143,088.39	0.00
200,000	SUMITOMO MITSUI FINAN 1.902 21-28 17/09S	182,352.31	0.01
100,000	SUMITOMO MITSUI FINL 0.303 20-27 28/10A	103,367.77	0.00
250,000	SUMITOMO MITSUI FINL 2.632 16-26 14/07S	243,271.77	0.01
200,000	SUMITOMO MITSUI FINL 3.04 19-29 16/07S	188,289.01	0.01
100,000	SUMITOMO MITSUI FINL 3.352 17-27 18/10S	97,579.85	0.00
100,000	SUMITOMO MITSUI TRUS 0.01 20-27 15/10A	102,757.12	0.00
200,000	SUMITOMO MITSUI TRUST 5.5 23-28 09/03S	207,411.81	0.01
100,000	TAKEDA PHARMA 1.375 20-32 09/07A	98,107.69	0.00
200,000	TAKEDA PHARMA 2.05 20-30 31/03S0 09/07S	177,671.50	0.01
100,000	TAKEDA PHARMA 2.25 18-26 21/11A	110,472.76	0.00
100,000	TAKEDA PHARMA 2 20-40 09/07A	88,902.74	0.00
200,000	TAKEDA PHARMA 3.175 20-50 09/07S	143,476.37	0.00
100,000,000	TOKYO METROPOLITAN G 0.3 23-28 17/03S	694,110.25	0.02
100,000,000	TOKYO METROPOLITAN G 1.293 15-35 20/06S	714,333.91	0.02
200,000	TOYOTA MOTOR CORP 1.339 21-26 25/03S	192,170.49	0.01
	Jersey	**1,054,977.36**	**0.03**
100,000	AA BOND 8.45 23-28 31/01S	142,389.28	0.00
200,000	GLENCORE FINANCE 1.5 19-26 15/10A	216,498.75	0.01
100,000	GLENCORE FINANCE EURO 3.125 19-26 26/03A	130,862.18	0.00
50,000	HEATHROW 6.45 08-31 10/12S	71,951.53	0.00
100,000	HEATHROW FDG 4.625 13-46 31/10A	115,635.52	0.00
200,000	HEATHROW FU 3.726 21-33 13/04S	141,004.69	0.00
100,000	HEATHROW FUNDING LTD 1.875 19-34 14/03A	97,430.49	0.00
100,000	HEATHROW REG SHS 6.75 09-26 03/12A	139,204.92	0.00
	Kazakhstan	**372,300.22**	**0.01**
200,000	KAZMUNAYGAS 3.5000 20-33 14/04S	173,956.19	0.01
200,000	KAZMUNAYGAS 6.375 18-48 24/04S	198,344.03	0.01
	Kuwait	**197,281.44**	**0.01**
200,000	KUWAIT 3.50 17-27 20/03S	197,281.44	0.01
	Latvia	**506,624.77**	**0.02**
100,000	LATVIA 0.00 21-29 24/01A	99,525.90	0.00
100,000	LATVIA 0.25 21-30 23/01A	96,942.12	0.00
100,000	LATVIA 0.375 16-26 07/10A	106,549.41	0.00
100,000	LATVIA 2.25 17-47 15/02A	87,343.67	0.00
100,000	LATVIA 3.875 23-29 22/05A	116,263.67	0.00
	Liechtenstein	**93,283.79**	**0.00**
100,000	SWISS LIFE FINANCE 0.5 21-31 15/09A	93,283.79	0.00
	Lithuania	**582,017.36**	**0.02**
49,000	LITHUANIA 0.50 20-50 28/07A	28,337.44	0.00
100,000	LITHUANIA 0.5 19-29 19/06A	100,194.94	0.00
100,000	LITHUANIA 0.75 20-30 06/05A	99,033.32	0.00
97,000	LITHUANIA 1.25 15-25 22/10A	106,602.32	0.00
100,000	LITHUANIA 1.625 19-49 19/06A	76,262.80	0.00
100,000	LITHUANIA 2.125 15-35 22/10A	99,535.06	0.00
61,000	LITHUANIA 3.875 23-33 14/06A	72,051.48	0.00
	Luxembourg	**39,847,493.65**	**1.22**
50,000	ARCELLOR MITTAL 6.8 22-32 29/11S	55,768.38	0.00
100,000	ARCELORMITTAL 4.2500 19-29 16/07S	99,397.62	0.00
100,000	ARCELORMITTAL SA 1.75 19-25 19/11A	109,712.00	0.00
50,000	ARCELORMITTAL SA 6.0000 24-34 17/06S	53,062.39	0.00
200,000	ARCELORMITTAL SA 6.5500 22-27 29/11S	212,245.50	0.01
100,000	AROUNDTOWN SA 0.3750 21-27 15/04A	102,119.04	0.00
200,000	AROUNDTOWN SA 0 20-26 16/07A	208,889.72	0.01
100,000	AROUNDTOWN SA 1.625 18-28 31/01A	102,911.86	0.00
100,000	BANQUE EURO D INVEST 3.625 24-32 12/01A	130,860.19	0.00
100,000	BANQUE EUROPEAN 4.55 23-33 02/06S	69,869.76	0.00
200,000	BANQUE EUROPEAN D IN 3.0 24-39 15/02A	224,382.87	0.01
100,000	BANQUE EUROPEAN D IN 4.0 24-29 15/02A	134,078.02	0.00
300,000	BANQUE EUROPEAN D IN 4.5 23-28 16/10S	309,933.62	0.01
200,000	BANQUE EUROPEAN D IN 4.75 24-29 15/06S	209,534.40	0.01
200,000	BANQUE EUROPEAN D INV 4.125 24-34 13/02S	203,733.44	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BANQUE EUROPEAN INV 4.375 24-31 10/10S	103,888.56	0.00
250,000	BANQUE EUROPEENNE D 2.875 24-31 15/10A	286,505.59	0.01
250,000	BANQUE EUROPEENNE D I2.75 24-29 17/07A	284,034.82	0.01
300,000	BANQUE EUROPEENNE D IN 2.75 24-34 16/01A	337,892.55	0.01
250,000	BANQUE EUROP INVEST 0.05 19-34 13/10A	215,826.95	0.01
100,000	BANQUE EUROP INVEST 0.1 19-26 15/10A	107,031.36	0.00
100,000	BANQUE EUROP INVEST 0.125 21-26 14/12A	123,265.44	0.00
210,000	BANQUE EUROP INVEST 0.25 16-29 14/09A	211,564.69	0.01
200,000	BANQUE EUROP INVEST 0.25 22-32 20/01A	190,567.60	0.01
300,000	BANQUE EUROP INVEST 0.375 16-26 14/04A	325,303.59	0.01
100,000	BANQUE EUROP INVEST 0.375 18-26 15/05A	108,305.28	0.00
300,000	BANQUE EUROP INVEST 0.375 20-25 15/12S	287,463.04	0.01
200,000	BANQUE EUROP INVEST 0.375 22-27 15/09A	211,588.01	0.01
242,000	BANQUE EUROP INVEST 0.5 17-27 15/01A	260,121.70	0.01
258,000	BANQUE EUROP INVEST 0.625 19-29 22/01A	268,513.69	0.01
200,000	BANQUE EUROP INVEST 0.75 21-26 26/10S	188,330.89	0.01
200,000	BANQUE EUROP INVEST 0 19-31 14/11A	24,920.15	0.00
150,000	BANQUE EUROP INVEST 0 21-26 22/12A	159,618.50	0.00
50,000	BANQUE EUROP INVEST 0 21-27 15/11A	52,133.07	0.00
200,000	BANQUE EUROP INVEST 0 21-28 28/09U	204,199.64	0.01
200,000	BANQUE EUROP INVEST 0 21-31 14/01A	192,164.20	0.01
240,000	BANQUE EUROP INVEST 1.125 17-33 13/04A	238,918.85	0.01
200,000	BANQUE EUROP INVEST 1.25 14-26 13/11A	219,183.14	0.01
180,000	BANQUE EUROP INVEST 1.375 18-28 12/05A	17,231.88	0.00
200,000	BANQUE EUROP INVEST 1.375 22-27 15/03S	189,429.73	0.01
174,000	BANQUE EUROP INVEST 1.5 18-48 16/10A	143,955.06	0.00
400,000	BANQUE EUROP INVEST 1.5 22-32 15/06A	416,096.87	0.01
100,000	BANQUE EUROP INVEST 1.75 22-29 15/03S	92,319.85	0.00
150,000	BANQUE EUROP INVEST 1.8 22-27 19/01S	99,272.78	0.00
145,000	BANQUE EUROP INVEST 1 16-32 14/04A	145,727.62	0.00
122,000	BANQUE EUROP INVEST 1 19-42 14/11A	98,373.06	0.00
100,000	BANQUE EUROP INVEST 1 21-28 28/01S	69,592.47	0.00
200,000	BANQUE EUROP INVEST 2.25 22-30 15/03A	221,993.40	0.01
259,000	BANQUE EUROP INVEST 2.75 23-28 28/07A	294,751.17	0.01
250,000	BANQUE EUROP INVEST 2.75 23-30 30/07A	284,134.05	0.01
250,000	BANQUE EUROP INVEST 2.875 23-33 12/01A	285,636.67	0.01
300,000	BANQUE EUROP INVEST 3.0 23-33 15/07A	345,412.41	0.01
100,000	BANQUE EUROP INVEST 3.1 16-26 17/08S	68,347.01	0.00
200,000	BANQUE EUROP INVEST 3.25 22-27 15/11S	197,867.26	0.01
90,000	BANQUE EUROP INVEST 3.3 17-28 03/02S	61,197.63	0.00
200,000	BANQUE EUROP INVEST 3.5 12-27 15/04A	230,404.64	0.01
180,000	BANQUE EUROP INVEST 3.625 23-30 15/07S	179,571.28	0.01
300,000	BANQUE EUROP INVEST 3.75 23-33 14/02S	297,929.25	0.01
200,000	BANQUE EUROP INVEST 3.875 23-28 12/04A	267,551.84	0.01
200,000	BANQUE EUROP INVEST 3.875 23-28 15/03S	201,626.14	0.01
232,000	BANQUE EUROP INVEST 3 13-33 14/10A	267,891.77	0.01
400,000	BANQUE EUROP INVEST 4.5 09-25 15/10A	455,499.47	0.01
50,000	BANQUE EUROP INVEST 4.875 06-36 15/02S	54,211.39	0.00
100,000	BECTON DICKINSON 0.334 21-28 13/08A	101,265.15	0.00
100,000	BECTON DICKINSON EUR 3.553 23-29 13/09A	114,064.19	0.00
100,000	BECTON DICKINSON EURO 1.336 21-41 13/08A	77,663.59	0.00
300,000	BEI 0.0000 20-27 17/06A	315,542.79	0.01
66,000	BEI 0.00 16-26 13/03U	71,261.70	0.00
100,000	BEI 0.00 20-28 28/03A	103,327.99	0.00
200,000	BEI 0.00 20-30 09/09A	193,890.13	0.01
50,000	BEI 0.0100 21-41 15/05A	34,357.64	0.00
150,000	BEI 0.01 20-35 15/11A	124,627.10	0.00
200,000	BEI 0.05 20-30 16/01A	198,037.45	0.01
153,000	BEI 0.125 19-29 20/06A	154,229.11	0.00
150,000	BEI 0.20 21-36 17/03A	126,254.83	0.00
200,000	BEI 0.3750 21-26 26/03S	189,996.02	0.01
200,000	BEI 0.5 16-37 13/11A	167,177.47	0.01
133,000	BEI 0.875 16-47 13/09A	97,276.98	0.00
100,000	BEI 1.00 15-31 14/03A	102,165.19	0.00
134,000	BEI 1.125 16-36 15/09A	124,992.10	0.00
300,000	BEI 1.25 21-31 14/02S	258,587.32	0.01
90,000	BEI 1.50 17-47 15/11A	75,590.04	0.00
70,000	BEI 1.75 14-45 15/09A	63,132.95	0.00
26,000	BEI 2.125 16-26 13/04S	25,344.72	0.00
200,000	BEI 2.375 17-27 24/05S	193,681.30	0.01
300,000	BEI 2.75 12-25 15/09A	335,487.21	0.01
46,000	BEI 2.75 13-40 15/03A	50,214.72	0.00
42,000	BEI 3.625 12-42 14/03A	50,855.49	0.00
220,000	BEI 4.00 05-37 15/10A	277,542.70	0.01
25,000	BEI 4.5 07-44 18/04A	32,995.59	0.00
200,000	BEI 4 10-30 15/04A	242,009.02	0.01
100,000	BEVCO LUX S.A R.L.1.5 20-27 16/09A	107,096.97	0.00
100,000	BLACKSTONE PP 1.7500 19-29 12/03A	102,545.11	0.00
200,000	BLACKSTONE PROPERTY 1.0 21-28 04/05A	203,424.83	0.01
100,000	BLACKSTONE PROPERTY 1.25 20-27 26/10A	105,702.51	0.00
100,000	CBRE GLOBAL INVESTOR 0.5 21-28 27/01A	101,787.93	0.00
193,000	CHILE ELECTRICITY LUX 6.01 23-33 20/01S	200,819.02	0.01
100,000	CKH GRP TELECOM FIN 1.125 19-28 17/10A	103,527.29	0.00
200,000	CK HUTCHISON GROUP 2.625 19-34 17/10A	198,166.91	0.01
100,000	CNH IND FIN EUROPE 1.625 19-29 03/07A	103,896.78	0.00
100,000	CNH INDUSTRIAL 1.75 19-27 25/03A	108,356.14	0.00
100,000	DH EUROPE FIN 0.20 19-26 18/03A	107,548.17	0.00
100,000	DH EUROPE FIN 1.35 19-39 18/09A	84,179.54	0.00
50,000	DH EUROPE FIN 3.25 19-39 15/11S	42,208.96	0.00
100,000	DH EUROPE FINANCE 0.45 19-28 18/03A	103,299.11	0.00
100,000	EFSF 0.7000 22-53 17/01A	61,908.75	0.00
300,000	EFSF 3.0000 23-28 15/12A	343,447.57	0.01
200,000	EIB 4.00 24-29 15/02S	202,956.71	0.01
200,000	EIB 4.2 23-28 21/08S	139,930.99	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	EIB REGS 1.00 16-26 21/09A	252,509.40	0.01
200,000	EIG PEARL HOLDINGS 4.387 22-46 30/11S11S	164,485.53	0.01
100,000	EUROFINS SCIENTIFIC 4 22-29 06/07A06/07A	113,196.56	0.00
100,000	EUROP.INVEST.BK 5.625 00-32 07/06A	148,209.68	0.00
100,000	EUROP.INVEST.BK PAR.BD6.00 98-28 07/12A	144,418.76	0.00
100,000	EUROP.INVEST.BK REGS 3.875 12-37 08/06A	128,670.33	0.00
200,000	EUROPEAN FINL STAB 3.375 23-38 30/08A	233,057.01	0.01
300,000	EUROPEAN FINL STABIL 2.875 24-34 13/02A	339,873.67	0.01
100,000	EUROPEAN FINL STABIL 3.50 23-29 11/04A	117,039.55	0.00
300,000	EUROPEAN FINL STABILI 2.625 24-29 16/07A	338,547.57	0.01
100,000	EUROPEAN FIN STAB 3.00 23-30 10/07A	114,759.73	0.00
200,000	EUROPEAN INVEST 4.3750 24-27 19/03S	203,496.84	0.01
100,000	EUROPEAN INVEST 4.8750 23-30 16/12A	140,459.93	0.00
100,000	EUROPEAN INVEST 5.0000 99-39 15/04A	142,446.07	0.00
40,000	EUROPEAN INVESTMEN 3.750000 12-27 07/12A	53,209.95	0.00
100,000	EUROPEAN STABILITY 0.01 20-30 04/03A	98,294.54	0.00
100,000	EUROPEAN STABILITY 0.01 21-31 15/10A	94,311.81	0.00
200,000	EUROPEAN STABILITY 0.375 20-25 10/09S	193,163.59	0.01
200,000	EUROPEAN STABILITY 0.5 16-26 02/03A	217,535.58	0.01
39,000	EUROPEAN STABILITY 0.5 19-29 05/03A	40,251.05	0.00
300,000	EUROPEAN STABILITY 0.75 17-27 15/03A	323,029.71	0.01
250,000	EUROPEAN STABILITY 0.75 18-28 05/09A	263,165.01	0.01
50,000	EUROPEAN STABILITY 0.875 16-42 18/07A	39,648.68	0.00
100,000	EUROPEAN STABILITY 0 21-26 15/12A	106,268.33	0.00
200,000	EUROPEAN STABILITY 1.0 22-27 23/06A	215,901.10	0.01
134,083	EUROPEAN STABILITY 1.125 16-32 03/05A	135,809.65	0.00
50,000	EUROPEAN STABILITY 1.2 18-33 23/05A	50,081.07	0.00
100,000	EUROPEAN STABILITY 1.625 15-36 17/11A	98,454.83	0.00
200,208	EUROPEAN STABILITY 1.8 17-46 02/11A	181,883.73	0.01
162,882	EUROPEAN STABILITY 1.85 15-55 01/12A	137,064.67	0.00
421,880	EUROPEAN STABILITY 1 15-25 23/09A	463,698.92	0.01
200,000	EUROPEAN STABILITY 2.625 24-29 18/09A	226,102.86	0.01
200,000	EUROPEAN STABILITY 3 23-28 15/03A	228,609.18	0.01
100,000	EUROPEAN STABILITY M 3.00 23-33 23/08A	115,253.86	0.00
200,000	EUROPEAN STABILITY M 4.75 23-26 14/09S	203,660.04	0.01
200,000	EUROP FIN STABILITY 0.05 19-29 17/10A	198,652.83	0.01
100,000	EUROP FIN STABILITY 0.05 21-52 18/01A	50,546.91	0.00
300,000	EUROP FIN STABILITY 0.125 22-30 18/03A	295,805.90	0.01
220,000	EUROP FIN STABILITY 0.4 16-26 31/05A	238,087.73	0.01
100,000	EUROP FIN STABILITY 0.4 19-26 26/01A	108,768.56	0.00
59,000	EUROP FIN STABILITY 0.625 18-26 16/10A	63,697.26	0.00
300,000	EUROP FIN STABILITY 0.7 20-50 20/01A	198,389.97	0.01
305,000	EUROP FIN STABILITY 0.75 17-27 03/05A	327,777.99	0.01
269,000	EUROP FIN STABILITY 0.875 17-27 26/07A	289,140.14	0.01
148,000	EUROP FIN STABILITY 0.875 19-35 10/04A	137,220.74	0.00
200,000	EUROP FIN STABILITY 0.875 22-28 05/09A	211,331.19	0.01
266,000	EUROP FIN STABILITY 0.95 18-28 14/02A	284,183.76	0.01
200,000	EUROP FIN STABILITY 0 20-25 15/10A	217,517.92	0.01
400,000	EUROP FIN STABILITY 0 20-27 13/10A	416,639.21	0.01
200,000	EUROP FIN STABILITY 0 21-26 20/07A	214,284.52	0.01
300,000	EUROP FIN STABILITY 0 21-31 20/01A	286,892.69	0.01
170,000	EUROP FIN STABILITY 1.2 15-45 17/02A	137,727.98	0.00
200,000	EUROP FIN STABILITY 1.25 17-33 24/05A	200,074.92	0.01
204,000	EUROP FIN STABILITY 1.375 16-47 31/05A	167,686.50	0.01
144,000	EUROP FIN STABILITY 1.45 17-40 05/09A	129,419.80	0.00
350,000	EUROP FIN STABILITY 1.5 22-25 15/12A	386,324.76	0.01
200,000	EUROP FIN STABILITY 1.7 17-43 13/02A	182,225.01	0.01
104,000	EUROP FIN STABILITY 1.75 18-53 17/07A	86,754.02	0.00
219,000	EUROP FIN STABILITY 1.8 17-48 10/07A	193,153.09	0.01
150,000	EUROP FIN STABILITY 2.35 14-44 29/07A	150,722.42	0.00
300,000	EUROP FIN STABILITY 2.375 22-28 11/04A	335,588.44	0.01
200,000	EUROP FIN STABILITY 2.375 22-32 21/06A	220,463.63	0.01
100,000	EUROP FIN STABILITY 2.75 23-26 16/08A	112,487.86	0.00
180,000	EUROP FIN STABILITY 2.875 23-33 16/02A	205,424.67	0.01
100,000	EUROP FIN STABILITY 2 17-28 28/02A	87,669.31	0.00
150,000	EUROP FIN STABILITY 3.375 12-37 03/04A	176,103.56	0.01
101,000	EUROP FIN STABILITY 3 13-34 04/09A	115,541.06	0.00
240,000	EUROP INVEST BK 0.875 18-28 14/01A	256,480.06	0.01
191,993	FEL ENERGY VI SARL 5.75 20-40 01/12S2S	182,021.31	0.01
200,000	FGB SUKUK COMPANY 4.581 23-28 17/01S	201,788.58	0.01
100,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	99,746.73	0.00
100,000	GRAND CITY PROPERTIES 1.375 17-26 03/08A	107,447.90	0.00
100,000	HEIDELBERG MATERI 1.625 17-26 07/04A	109,885.39	0.00
100,000	HEIDELBERG MATERIALS 1.75 18-28 24/04A	107,849.33	0.00
100,000	HOLCIM FINANCE 0.5000 20-31 23/04A	93,482.37	0.00
100,000	HOLCIM FINANCE 0.50 21-30 03/09A	95,310.59	0.00
200,000	HOLCIM FINANCE 0.625 21-30 06/04A	195,015.30	0.01
150,000	HOLCIM FINANCE 2.25 16-28 26/05A	164,567.93	0.01
200,000	ISDB TRUST SERVICES 3.213 22-27 28/04S	196,591.88	0.01
100,000	ISDB TRUST SERVICES 3.456 23-28 14/11A	115,392.25	0.00
200,000	ISDB TRUST SERVICES 4.598 23-28 14/03S	204,713.48	0.01
200,000	ISDB TRUST SERVICES 4.754 24-29 15/05S	207,675.75	0.01
200,000	ISDB TRUST SERVICES 4.906 23-28 03/10S	207,938.12	0.01
200,000	JBS USA 5.500 23-30 01/15S	202,600.96	0.01
73,000	JBS USA 5.75 23-33 01/04S	75,586.89	0.00
100,000	JBS USA LUX SA / 6.500 23-52 01/12S	106,601.99	0.00
100,000	JBS USA LUX SA / JBS 3.625 23-32 15/01S	91,326.21	0.00
100,000	JOHN DEERE BANK 3.3 24-29 15/10A	113,558.75	0.00
100,000	JOHN DEERE CASH 1.6500 19-39 13/06A	91,224.44	0.00
100,000	LOGICOR FINANCING 1.625 19-27 15/07A/07A	106,520.53	0.00
104,000	LUXEMBOURG 0.00 20-32 14/09A	95,628.39	0.00
299,000	LUXEMBOURG 1.3750 22-29 25/05A	320,400.79	0.01
59,000	LUXEMBOURG 1.75 22-42 25/05A	55,112.41	0.00
143,000	LUXEMBOURG 3.00 23-33 02/03A	165,582.01	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	MEDTRONIC GLOBAL HLDG 2.25 19-39 07/03A	94,855.84	0.00
100,000	MEDTRONIC GLOBAL HLDG 3.125 22-31 15/10A	112,296.88	0.00
200,000	MEDTRONIC GLOBAL HLDG 3 22-28 15/10A/10A	225,357.07	0.01
100,000	MEDTRONIC GLOBAL HOL 1.625 20-50 29/09A	72,881.83	0.00
100,000	MEDTRONIC GLOBAL HOL 4.25 23-28 30/03S	100,834.89	0.00
100,000	MEDTRONIC GLOBAL HOL 4.50 23-33 30/03S	100,565.50	0.00
100,000	MEDTRONIC GLOBAL HOLD 0.0 20-25 15/10A	108,278.12	0.00
100,000	MEDTRONIC GLOBAL HOLD 1.125 19-27 07/03A	107,503.96	0.00
200,000	MEXICO 6.4000 24-54 07/05S	200,522.22	0.01
100,000	MOHAWK CAPITAL FIN 1.75 20-27 12/06A06A	108,671.65	0.00
200,000	NESTLE FIN 3.0 22-28 15/03A	229,551.41	0.01
200,000	NESTLE FIN 3.0 24-31 23/01A	227,062.58	0.01
100,000	NESTLE FIN 3.75 23-33 13/03A	119,429.90	0.00
100,000	NESTLE FINANCE INTER 0.375 20-32 12/05A	93,944.22	0.00
100,000	NESTLE FINANCE INTER 0 21-26 14/06A	107,035.34	0.00
100,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	109,314.05	0.00
100,000	NESTLE FINANCE INTL 1.5 20-30 01/04A	105,294.73	0.00
200,000	NOVARTIS FINANCE 1.70 18-38 14/08A	190,215.24	0.01
100,000	NOVARTIS FINANCE SA 0 20-28 23/09A	100,961.30	0.00
100,000	PROLOGIS IN 4.625 23-35 21/02A	118,667.95	0.00
200,000	PROLOGIS INTERNATION 0.75 21-33 23/03A	177,749.86	0.01
200,000	REPSOL EUROPE FINANC 0.375 21-29 06/07A	198,510.54	0.01
100,000	REPSOL EUROPE FINANC 0.875 21-33 06/07A	91,857.71	0.00
100,000	RICHEMONT INTERNATIO 1.625 20-40 26/05A	86,704.54	0.00
100,000	RICHEMONT INTL 2.0 18-38 26/03A	94,864.56	0.00
100,000	RICHEMONT INTL HLDG 1 18-26 26/03A	108,786.68	0.00
200,000	SCHLUMBERGER IN 4.5000 23-28 15/05S	202,919.53	0.01
100,000	SCHLUMBERGER INVESTM 2.65 20-30 26/06S	91,933.35	0.00
100,000	SEGRO CAPITAL SARL 1.25 22-26 23/03A/03A	108,680.71	0.00
100,000	SEGRO CAPITAL SARL 1.8750 22-30 23/03A	103,512.29	0.00
100,000	SELP FINANCE SARL 1.50 19-26 20/12A	107,854.19	0.00
100,000	SES 3.5 22-29 14/01A	110,041.48	0.00
100,000	SIMON INTERNATIONAL 1.125 21-33 19/03A	93,323.48	0.00
400,000	TMS ISSUER SARL 5.78 23-32 23/08S	420,163.08	0.01
200,000	TRANE TECHNOLOG 4.5000 19-49 21/03S	184,009.71	0.01
100,000	TRATON FINANCE LUXEM 0.75 21-29 24/03A	99,270.19	0.00
100,000	TRATON FINANCE LUXEM 4.0 23-25 16/09A	112,130.08	0.00
100,000	TRATON FINANCE LUXEM 4.5 23-26 23/11A	114,520.84	0.00
100,000	WHIRLPOOL FINANCE 1.25 06-16 15/06A	108,254.07	0.00
	Malaysia	**13,303,510.88**	**0.41**
200,000	DUA CAPITAL LTD 2.78 21-31 11/05Q	179,505.30	0.01
1,381,000	MALAYSIA 2.6320 20-31 15/04S	314,670.00	0.01
2,932,000	MALAYSIA 3.422 20-27 30/09S	711,628.83	0.02
530,000	MALAYSIA 3.447 21-36 15/07S	123,485.37	0.00
1,330,000	MALAYSIA 3.465 20-30 15/10S	319,472.80	0.01
3,169,000	MALAYSIA 3.5190 23-28 20/04S	770,147.40	0.02
1,200,000	MALAYSIA 3.582 22-32 15/07S	288,052.99	0.01
1,413,000	MALAYSIA 3.599 23-28 31/07S	344,375.95	0.01
3,751,000	MALAYSIA 3.726 19-26 31/03S	915,489.62	0.03
490,000	MALAYSIA 3.733 13-28 15/06S	119,946.55	0.00
1,137,000	MALAYSIA 3.757 19-40 22/05S	269,055.85	0.01
439,000	MALAYSIA 3.804 24-31 08/10S	107,214.21	0.00
2,052,000	MALAYSIA 3.828 19-34 05/07S	502,273.68	0.02
745,000	MALAYSIA 3.844 13-33 15/04S	181,785.65	0.01
829,000	MALAYSIA 3.885 19-29 15/08S	204,514.69	0.01
1,301,000	MALAYSIA 3.892 12-27 15/03S	319,729.37	0.01
1,177,000	MALAYSIA 3.899 17-27 16/11S	289,770.28	0.01
1,549,000	MALAYSIA 3.90 16-26 30/11S	380,596.16	0.01
1,009,000	MALAYSIA 3.906 19-26 15/07S	247,352.77	0.01
122,000	MALAYSIA 3.955 15-25 15/09S	29,799.49	0.00
530,000	MALAYSIA 4.054 24-39 18/04S	130,844.08	0.00
1,370,000	MALAYSIA 4.065 20-50 15/06S	328,011.74	0.01
810,000	MALAYSIA 4.127 12-32 15/04S	201,357.35	0.01
1,150,000	MALAYSIA 4.13 19-29 09/07S	286,420.34	0.01
430,000	MALAYSIA 4.18 24-44 16/05S	106,546.34	0.00
1,099,000	MALAYSIA 4.193 22-32 07/10S	274,383.37	0.01
1,039,000	MALAYSIA 4.245 15-30 30/09S	260,268.97	0.01
2,015,000	MALAYSIA 4.254 15-35 31/05S	508,162.81	0.02
456,000	MALAYSIA 4.28 24-54 23/03S	112,112.00	0.00
1,009,000	MALAYSIA 4.291 23-43 14/08S	252,450.19	0.01
911,000	MALAYSIA 4.457 23-53 31/03S	231,092.44	0.01
1,539,000	MALAYSIA 4.467 19-39 15/09S	396,515.88	0.01
1,334,000	MALAYSIA 4.498 10-30 15/04S	338,073.92	0.01
486,000	MALAYSIA 4.504 22-29 30/04S	122,821.51	0.00
1,187,000	MALAYSIA 4.642 18-33 07/11S	307,265.85	0.01
559,000	MALAYSIA 4.662 22-38 31/03S	146,539.72	0.00
1,208,000	MALAYSIA 4.696 22-42 15/10S	318,131.78	0.01
1,897,000	MALAYSIA 4.762 17-37 07/04S	499,690.86	0.02
1,288,000	MALAYSIA 4.893 18-38 08/06S	344,577.91	0.01
810,000	MALAYSIA 4.9210 18-48 06/07S	220,990.99	0.01
1,200,000	MALAYSIA 4.935 13-43 30/09S	324,951.51	0.01
902,000	MALAYSIA 5.248 08-28 15/09S	232,914.58	0.01
760,000	MALAYSIA 5.357 22-52 15/05S	219,143.56	0.01
200,000	PETRONAS CAPITAL LTD 3.404 21-61 28/04S	145,061.40	0.00
200,000	PETRONAS CAPITAL LTD 3.5000 20-30 21/04S	191,409.80	0.01
200,000	PETRONAS CAPITAL LTD 4.55 20-50 21/04S	184,905.02	0.01
	Mexico	**14,675,110.98**	**0.45**
100,000	AMERICA MOVIL 0.75 19-27 26/06A	105,997.17	0.00
200,000	AMERICA MOVIL 3.625 19-29 22/04S	193,638.94	0.01
200,000	AMERICA MOVIL4.7000 22-32 21/07S	200,089.41	0.01
200,000	AMERICA MOVIL 5.375 22-32 04/04S	193,772.67	0.01
100,000	AMERICA MOVIL 5.75 10-30 28/06A	139,898.36	0.00
100,000	AMERICA MOVIL 6.125 10-40 30/03S	108,670.67	0.00
50,000	AMX 6.375 05-35 01/03S	56,009.01	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	COCA-COLA FEMSA 5.25 13-43 26/11S	156,240.43	0.00
200,000	COMISION FEDERA 4.6770 21-51 09/02S	149,497.23	0.00
200,000	CPE REGS 6.125 15-45 16/06S	191,139.27	0.01
200,000	GCC SAB DE CV 3.614 22-32 20/04S	178,212.09	0.01
200,000	GRUOP TELEVISA 5.00 14-45 13/05S	163,153.96	0.00
110,000	GRUPO TELEVISA S.A. 6.625 10-40 15/01S	109,128.80	0.00
200,000	INDUSTRIAS PENOLES SA 5.65 19-49 12/09S	181,320.22	0.01
200,000	INFRA ENERGETICA NOVA 4.875 17-48 14/01S	159,731.98	0.00
204,493	MEXICAN BONOS 7.75 11-31 29/05S	969,514.87	0.03
106,000	MEXICAN BONOS 8.5 23-29 01/03S	527,320.69	0.02
231,000	MEXICO 1.45 21-33 25/10A	201,085.03	0.01
100,000	MEXICO 1.625 19-26 08/04A	108,596.75	0.00
31,000	MEXICO 10.00 06-36 20/11S	165,528.44	0.01
100,000	MEXICO 2.125 21-51 25/10A	65,736.59	0.00
100,000	MEXICO 2.375 22-30 11/02A	103,098.14	0.00
200,000	MEXICO 2.659 20-31 24/05S	171,932.22	0.01
100,000	MEXICO 2.875 19-39 08/04A	89,170.13	0.00
61,000	MEXICO 3.375 16-31 23/02A	279,940.09	0.01
100,000	MEXICO 3.375 16-31 23/02A	107,448.97	0.00
200,000	MEXICO 3.5 22-34 12/02S	170,391.99	0.01
200,000	MEXICO 3.75 21-71 19/04S	127,166.87	0.00
200,000	MEXICO 3.771 20-61 24/05S	130,694.83	0.00
200,000	MEXICO 4.35 16-47 15/01S	157,711.84	0.00
200,000	MEXICO 4.4 22-52 12/02S	153,890.40	0.00
200,000	MEXICO 4.50 19-29 22/04S	197,730.95	0.01
200,000	MEXICO 4.50 19-50 31/01S	159,224.29	0.00
200,000	MEXICO 4.60 17-48 10/02S	161,133.55	0.00
200,000	MEXICO 4.75 12-44 08/03S	169,352.14	0.01
200,000	MEXICO 5.0000 20-51 27/04S	168,953.26	0.01
200,000	MEXICO 5.4 23-28 09/02S	204,386.92	0.01
189,000	MEXICO 5.50 21-27 04/03S	888,980.96	0.03
166,000	MEXICO 5.75 10-10 12/10S	144,420.71	0.00
187,188	MEXICO 5.75 15-26 05/03S	906,987.46	0.03
178,000	MEXICO 6.05 08-40 11/01S	180,457.91	0.01
200,000	MEXICO 6.3380 23-53 04/05S	198,877.46	0.01
200,000	MEXICO 6.35 23-35 09/02S	209,926.23	0.01
152,961	MEXICO 7.50 06-27 03/06S	750,620.73	0.02
116,000	MEXICO 7.50 22-33 26/05S	529,626.96	0.02
167,370	MEXICO 7.75 11-42 13/11S	712,201.62	0.02
72,934	MEXICO 7.75 13-34 23/11S	333,431.88	0.01
142,589	MEXICO 8.50 09-29 31/05S	709,605.84	0.02
100,320	MEXICO 8.50 09-38 18/11S	471,987.92	0.01
129,258	MEXICO 8 17-47 07/11S	557,326.22	0.02
136,000	MEXICO 8 22-53 31/07S	580,324.72	0.02
200,000	MEXICO CITY AIRPORT 5.50 16-46 31/10S	171,718.78	0.01
200,000	ORBIA ADVANCE CORP 2.875 21-31 11/05S	169,114.58	0.01
200,000	TRUST F/1401 5.25 15-26 30/01S	199,122.98	0.01
100,000	TRUST F/1401 6.39 19-50 15/01S	83,868.85	0.00
	Netherlands	**57,953,341.63**	**1.77**
200,000	ABB FINANCE BV 3.375 23-31 16/01A	228,707.61	0.01
100,000	ABN AMRO BANK 0.4 21-40 17/09A	71,951.35	0.00
100,000	ABN AMRO BANK 0.6 20-27 15/01A	106,202.90	0.00
200,000	ABN AMRO BANK 0.625 22-37 24/01A	170,472.92	0.01
200,000	ABN AMRO BANK 0.875 16-26 14/01A	218,538.60	0.01
100,000	ABN AMRO BANK 1.375 17-37 12/01A	93,988.58	0.00
100,000	ABN AMRO BANK 1 16-31 13/04A	101,146.79	0.00
300,000	ABN AMRO BANK 3.625 23-26 10/01A	337,932.23	0.01
200,000	ABN AMRO BANK 4.25 22-30 21/02A	234,798.59	0.01
100,000	ABN AMRO BANK 4.375 23-28 20/10A	117,060.15	0.00
100,000	ABN AMRO BANK 5.5 23-33 21/09A	118,332.91	0.00
100,000	ABN AMRO BANK NV 0.375 20-35 14/01A	87,519.82	0.00
100,000	ABN AMRO BANK NV 1.125 17-32 12/01A	100,586.74	0.00
100,000	ABN AMRO BANK NV 1.25 18-33 10/01A	99,838.99	0.00
100,000	ABN AMRO BANK NV 4.5 22-34 21/11A	121,754.79	0.00
200,000	ABN AMRO BANK NV 6.339 27 18/09S	207,038.41	0.01
100,000	ACHMEA BV 1.5 20-27 26/05A	107,915.90	0.00
100,000	AEGON BANK NV 0.01 20-25 16/11A	108,226.37	0.00
50,000	AEGON NV 6.625 10-39 16/12S	75,616.34	0.00
100,000	AIRBUS SE 1.375 20-26 09/06A	108,934.79	0.00
100,000	AIRBUS SE 2.375 20-32 07/04A	107,097.07	0.00
100,000	AIRBUS SE 2.375 20-40 09/06A	96,021.09	0.00
150,000	AIRBUS SE 3.15 17-27 10/04S	146,653.51	0.00
100,000	AKZO NOBEL NV 2.0 22-32 28/03A	101,943.00	0.00
100,000	ALLIANDER NV 0.375 20-30 10/06A06A	97,719.48	0.00
100,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	105,726.13	0.00
100,000	ALLIANZ FINANCE 4.50 13-43 13/03A	126,222.97	0.00
100,000	ALLIANZ FIN II 1.375 16-31 21/04A	102,127.60	0.00
100,000	AMERICAN MEDICAL SYS 1.375 22-28 08/03A	106,555.17	0.00
100,000	AMERICAN MEDICAL SYS 3.5 24-32 08/03A	113,614.33	0.00
200,000	ARCADIS NV 4.875 23-28 28/02A	233,356.92	0.01
100,000	ASML HOLDING NV 0.625 20-29 07/05A	101,843.30	0.00
100,000	ASML HOLDING NV 1.375 16-26 07/07S	109,218.44	0.00
100,000	ASR NEDERLAND NV 3.625 23-28 12/12A	114,221.61	0.00
100,000	B.A.T. NL FINANCE BV 3.125 20-28 07/04A	112,723.02	0.00
262,000	BANK V.NED.GEM.REGS 1.00 16-26 12/01A	287,095.70	0.01
100,000	BAT NET 5.375 23-31 16/02A	121,674.56	0.00
100,000	BAYER CAPITAL CORP 1.5 18-26 26/06A6/06A	109,070.44	0.00
100,000	BK NEDERLANDSE GEM 0.875 16-36 24/10A	89,495.54	0.00
400,000	BMW FIN 2.85 19-29 14/08S	373,750.46	0.01
100,000	BMW FIN 3.25 23-30 22/07A	113,249.93	0.00
150,000	BMW FINANCE 3.625 23-35 22/05A	169,917.07	0.01
100,000	BMW FINANCE NV 0.875 20-32 14/01A	95,684.76	0.00
100,000	BMW FINANCE NV 0 21-26 11/01A	107,739.18	0.00
100,000	BMW FINANCE NV 1.5000 19-29 06/02A	105,783.10	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	BNG BANK 1.25 22-37 30/03A	185,098.01	0.01
200,000	BNG BANK N.V. 0.00 21-31 20/01A	191,023.40	0.01
200,000	BNG BANK N.V. 0.1 20-30 15/01A	197,946.54	0.01
200,000	BNG BANK N.V. 0.125 19-26 11/04A	215,839.13	0.01
200,000	BNG BANK N.V. 0.125 20-35 09/07A	169,537.27	0.01
100,000	BNG BANK N.V. 0.125 21-33 19/04A	90,596.66	0.00
200,000	BNG BANK N.V. 0.5 20-25 24/11S	192,024.91	0.01
100,000	BNG BANK N.V. 1.6 20-30 27/11S	58,900.38	0.00
400,000	BNG BANK N.V. 3.5 23-28 19/05S	397,108.75	0.01
300,000	BNG BANK N.V 0.75 19-29 24/01A	313,215.66	0.01
100,000	BNG BANK NV 0.25 21-36 22/11A	82,352.01	0.00
100,000	BNG BANK NV 0.25 22-32 12/01A	94,776.27	0.00
50,000	BNG BANK NV 1.375 15-30 21/10A	52,357.50	0.00
100,000	BNG BANK NV 1.50 17-38 29/03A	93,693.27	0.00
100,000	BNG BANK NV 1.875 22-32 13/07A	106,308.57	0.00
100,000	BNG BANK NV 2.75 22-27 04/10A	113,209.07	0.00
100,000	BNG BANK NV 3.00 23-28 23/02A	114,245.22	0.00
200,000	BNG BANK NV 3.0 23-30 23/04A	229,901.06	0.01
200,000	BNG BANK NV 3.0 23-33 11/01A	230,014.49	0.01
70,000	BNG BANK NV 3.3 18-28 17/07S	47,210.15	0.00
50,000	BNG BANK NV 3.3 18-29 26/04S	33,430.51	0.00
100,000	BNG BANK NV 4.75 24-26 02/02A	134,749.20	0.00
100,000	COCA COLA HBC FIN 2.75 22-25 23/09A3/09A	111,301.76	0.00
100,000	COMPASS GRP FIN NL 1.5 18-28 05/09A	106,799.40	0.00
100,000	COOPERATIEVE RABOBANK 0.00 19-27 21/06A	104,787.54	0.00
100,000	COOPERATIEVE RABOBANK 0.010 20-30 02/07A	96,898.51	0.00
100,000	COOPERATIEVE RABOBANK 0.01 20-40 27/11A	68,992.05	0.00
100,000	COOPERATIEVE RABOBANK 0.125 21-31 01/12A	94,009.13	0.00
100,000	COOPERATIEVE RABOBANK 0.750 22-32 02/03A	97,807.63	0.00
100,000	COOPERATIEVE RABOBANK 1.25 17-32 31/05A	100,982.15	0.00
200,000	COOPERATIEVE RABOBANK 3.106 23-33 07/06A	229,745.58	0.01
100,000	COOPERATIEVE RABOBANK 3.296 23-28 22/11A	115,763.01	0.00
100,000	COOPERATIEVE RABOBK 2.875 23-33 19/01A	113,048.73	0.00
100,000	CTP NV 1.5000 21-31 27/09A	95,171.84	0.00
100,000	DAIMLER AG 2 20-26 22/05A	109,762.49	0.00
75,000	DAIMLER INTL 1.00 18-25 11/05A	81,922.54	0.00
100,000	DAIMLER TRUCK INTL FI 1.625 22-27 06/04A	108,153.57	0.00
100,000	DANFOSS FINANCE I B. 0.125 21-26 28/04A	106,797.02	0.00
100,000	DANFOSS FINANCE I BV 0.375 21-28 28/10AA	99,993.74	0.00
100,000	DEUTSCHE TELEKOM AG 1.375 17-27 30/01A	108,768.63	0.00
150,000	DEUTSCHE TEL INTL FIN 4.375 18-28 21/06S	150,326.77	0.00
300,000	DEUTSCHE TEL INTL FIN 4.875 12-42 06/03S	287,365.90	0.01
100,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	107,666.37	0.00
50,000	DEUT TELEKOM INT FIN 2.00 18-29 01/12A	53,943.60	0.00
100,000	DE VOLKSBANK NV 0.3750 21-41 16/09A	71,444.65	0.00
100,000	DE VOLKSBANK NV 3.0 24-31 26/03A	114,267.09	0.00
100,000	DE VOLKSBANK NV 4.625 23-27 23/11A	115,690.21	0.00
100,000	DE VOLKSBANK NV 4.875 23-30 07/03A	119,307.03	0.00
100,000	DIAGEO CAPITAL BV 1.875 22-34 08/06A	100,056.26	0.00
100,000	DIGITAL DUTCH FINCO 1 20-32 23/09A	92,767.30	0.00
100,000	DSV PANALPINA FINANCE 0.875 21-36 17/09A	82,966.65	0.00
100,000	E.ON INTER FINANCE 6.65 08-38 30/04S	113,412.74	0.00
100,000	EDP FINANCE BV 1.625 18-26 26/01A	109,689.13	0.00
100,000	EDP FINANCE BV 1.875% 21-09-29 EMTN	105,558.28	0.00
200,000	EDP FINANCE BV 3.875 22-30 11/03A	231,394.66	0.01
100,000	ENBW INTERNATIONAL FI 0.5 21-33 01/03A	89,343.84	0.00
200,000	ENBW INTL FINANCE 3.85 23-30 23/05A	232,692.14	0.01
100,000	ENBW INTL FINANCE 4.0 23-35 24/01A	116,210.07	0.00
200,000	ENEL FINANCE INTERNA 0.25 21-27 17/06A	209,297.29	0.01
100,000	ENEL FINANCE INTERNA 1 20-27 20/10A	120,667.02	0.00
100,000	ENEL FINANCE INTL 0.5 21-30 17/06A	97,951.30	0.00
100,000	ENEL FINANCE INTL 0.875 21-36 17/06A	82,323.61	0.00
100,000	ENEL FINANCE INTL 1.125 18-26 16/09A	108,421.76	0.00
100,000	ENEL FINANCE INTL 1.25 22-35 17/01A7/01A	90,895.07	0.00
100,000	ENEL FINANCE INTL 3.875 22-29 09/03A	115,817.34	0.00
50,000	ENEL FINANCE INTL 5.75 09-40 14/09A	67,881.33	0.00
100,000	ENEL FINANCE INTL 6.00 09-39 07/10S	107,104.34	0.00
100,000	ENEL FINANCE INTL NV 2.875 22-29 11/04A	123,873.69	0.00
100,000	ENEL FIN INTL 0.25 22-25 17/11A	108,550.58	0.00
200,000	ENEL FIN INTL 1.875 21-28 12/07S	183,656.01	0.01
200,000	ENEL FIN INTL 144A 3.625 17-24 25/05S	196,140.95	0.01
100,000	ENEL FIN INTL 4.5 23-43 20/02A	115,860.28	0.00
200,000	ENEL FIN INTL 5.00 22-32 15/06S	202,339.52	0.01
100,000	ENEXIS HOLDING NV 0.875 16-26 28/04A	108,401.38	0.00
100,000	EON INTL FINAN BV 1.25 17-27 19/10A	107,268.09	0.00
100,000	EON INTL FINAN BV 1.50 18-29 31/07A	105,222.17	0.00
100,000	E ON INTL FINANCE REGS6.75 09-39 27/01A	149,756.21	0.00
200,000	EQUATE PETROCHEMICAL 2.625 21-28 28/04S	185,073.91	0.01
200,000	ESSITY CAPITAL BV 3.0 22-26 21/09A	223,862.98	0.01
100,000	EURONEXT NV 0.125 21-26 17/05A	107,100.22	0.00
100,000	EURONEXT NV 1.5 21-41 17/05A	83,416.78	0.00
100,000	EXOR N.V. 2.25 20-30 29/04A	107,147.97	0.00
100,000	EXOR NV 0.875 21-31 19/01A	96,751.22	0.00
100,000	GIVAUDAN FINANCE 1.625 20-32 22/04A	101,024.67	0.00
100,000	HEIMSTADEN BOSTAD TSY 0.75 21-29 06/09A	91,812.76	0.00
100,000	HEIMSTADEN BOSTAD TSY 1 21-28 13/04A	98,352.46	0.00
100,000	HEINEKEN NV 1.00 16-26 04/05A	108,576.64	0.00
300,000	HEINEKEN NV 2.25 20-30 30/03A	323,921.68	0.01
100,000	HEINEKEN NV 3.50 17-28 29/01S	98,234.41	0.00
50,000	HEINEKEN NV 4.3500 17-47 29/03S	44,891.29	0.00
100,000	IBERDROLA 0.375 16-25 15/09A	108,902.16	0.00
100,000	IMPERIAL BRANDS FINA 1.75 21-33 18/03A	94,396.71	0.00
100,000	ING BANK N.V. 3.00 23-33 15/02A	114,187.65	0.00
100,000	ING BANK NV 0.1250 21-31 08/12A	93,577.72	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ING BANK NV 0.5 22-27 17/02A	106,677.39	0.00
200,000	ING BANK NV 0.8750 18-28 11/04A	211,455.17	0.01
100,000	ING BANK NV 2.75 22-25 21/11A	111,819.34	0.00
100,000	ING BANK NV 3.0 23-26 15/02A	112,297.91	0.00
200,000	ING BANK NV 4.125 23-26 02/10A	229,448.43	0.01
100,000	ING GROEP NV 0.875 21-30 29/11A	99,267.65	0.00
200,000	ING GROEP NV 5.335 -30 19/03S	206,989.47	0.01
200,000	ING GROEP NV 5.55 -35 19/03S	209,641.22	0.01
100,000	ING GROUP NV 0.25 21-30 11/01A	98,486.79	0.00
100,000	ING GROUP NV 1.125 21-28 07/12A	120,189.43	0.00
100,000	ING GROUP NV 1.75 22-31 16/02A	103,394.70	0.00
100,000	ING GROUP NV 2.0 18-28 20/09A	107,537.31	0.00
100,000	ING GROUP NV 2.5 18-30 15/11A	108,036.95	0.00
100,000	JAB HOLDINGS B.V. 2.25 19-39 19/12A	87,430.71	0.00
100,000	JAB HOLDINGS BV 1.7500 18-26 25/06A	109,464.98	0.00
100,000	JAB HOLDINGS BV 2.5000 18-29 25/06A	109,675.89	0.00
250,000	JAB HOLDINGS BV 3.7500 21-51 28/05S	172,709.67	0.01
100,000	JDE PEET'S B.V. 0.5 21-29 16/06A	99,587.17	0.00
100,000	JDE PEET'S B.V. 0 21-26 16/06A	107,173.88	0.00
100,000	JDE PEET S BV 4.5 23-34 23/01A	117,091.69	0.00
100,000	JT INTL FIN SER 1.1250 18-25 28/09A	109,437.39	0.00
200,000	JT INTL FIN SER 6.8750 22-32 24/10S	227,748.37	0.01
100,000	KONINKLIJKE AHOLD 3.5 23-28 04/04A	114,221.15	0.00
100,000	KONINKLIJKE AHOLD DE 3.875 24-36 11/03A	114,495.03	0.00
100,000	KPN NV 1.125 16-28 11/09A	105,269.33	0.00
300,000	KPN NV 3.875 23-31 03/07A	348,905.38	0.01
200,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	215,128.29	0.01
100,000	LSEG NETHERLANDS BV 4.231 23-30 29/09A	118,013.12	0.00
200,000	LYB INTERNATIONAL 3.5 17-27 02/03S	196,107.79	0.01
100,000	LYB INTL FINANCE 4.875 14-44 15/03S	92,920.92	0.00
100,000	LYONDELLBASELL 4.6250 15-55 26/02S	87,021.82	0.00
100,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	112,641.13	0.00
100,000	MERCEDESBENZ INTL FI 3.7 23-31 30/05A	115,154.85	0.00
200,000	MINEJESA CAP BV 5.625 17-37 10/08S	192,325.90	0.01
100,000	MONDELEZ INTL HLDINGS 1.25 21-41 09/09A	78,621.57	0.00
100,000	NATLENEDERLANDEN BK 0.375 21-41 04/03A	72,913.49	0.00
200,000	NATURGY FINANCE 1.50 18-28 29/01A	214,089.94	0.01
100,000	NEDERLANDSE GASUNIE 0.75 21-36 13/10A	82,172.13	0.00
100,000	NEDERLANDSE WATERS BK 0.25 22-32 19/01A	94,819.05	0.00
100,000	NEDERLANDSE WATERSCH 0.00 21-37 16/02A	78,812.94	0.00
100,000	NEDERLANDSE WATERSCH 0.25 20-25 15/12A	127,430.33	0.00
100,000	NEDERLANDSE WATERSCH 2.75 22-27 09/11A	113,105.90	0.00
100,000	NEDERLANDSE WATERSCH 2.75 23-29 17/12A	113,519.72	0.00
70,000	NEDERLANDSE WATERSCHAP 3.3 18-29 02/05S	46,734.24	0.00
100,000	NEDER WATERSCHAPSBANK 0.00 19-26 16/11A	106,469.08	0.00
100,000	NEDER WATERSCHAPSBANK 0.50 15-30 29/04A	100,449.68	0.00
100,000	NEDER WATERSCHAPSBANK 1.00 18-28 01/03A	106,709.31	0.00
100,000	NEDER WATERSCHAPSBANK 1.25 16-36 27/05A	94,399.95	0.00
150,000	NEDER WATERSCHAPSBANK 1.625 17-48 29/01A	127,035.70	0.00
100,000	NEDER WATERSCHAPSBK 0.375 21-46 28/09A	63,885.57	0.00
31,000	NEDER WATERSCHAPSBK 5.375 01-32 07/06A	44,665.23	0.00
300,000	NEDE WATERSCHAPSBANK 0.75 16-41 04/10A	231,258.69	0.01
100,000	NEDWBK 3.0 24-31 05/06A	115,252.57	0.00
200,000	NEDWBK 4.375 24-29 28/02S	204,804.94	0.01
680,709	NETHERLANDS 0.00 20-27 15/01A	725,392.55	0.02
692,013	NETHERLANDS 0.00 20-30 15/07A	682,000.23	0.02
727,709	NETHERLANDS 0.00 21-31 15/07A	699,145.86	0.02
745,000	NETHERLANDS 0.00 21-38 15/01A	589,298.35	0.02
712,208	NETHERLANDS 0.25 19-29 15/07A	728,071.78	0.02
790,077	NETHERLANDS 0.50 16-26 15/07A	857,482.12	0.03
801,549	NETHERLANDS 0.50 19-40 15/01A	656,310.93	0.02
575,000	NETHERLANDS 0.5 22-32 15/07A	560,489.81	0.02
865,752	NETHERLANDS 0.75 17-27 15/07A	932,746.08	0.03
811,781	NETHERLANDS 0.75 18-28 15/07A	862,618.02	0.03
827,775	NETHERLANDS 0 20-52 15/01U	457,696.63	0.01
687,000	NETHERLANDS 0 21-29 15/01A	701,274.33	0.02
636,000	NETHERLANDS 0 22-26 15/01A	689,919.15	0.02
718,887	NETHERLANDS 2.50 12-33 15/01A	813,146.86	0.02
503,000	NETHERLANDS 2.5 23-30 15/01A	570,624.04	0.02
581,000	NETHERLANDS 2.5 23-33 15/07A	655,662.27	0.02
643,000	NETHERLANDS 2.5 24-34 15/07A	722,725.09	0.02
957,758	NETHERLANDS 2.75 14-47 15/01A	1,082,256.82	0.03
635,000	NETHERLANDS 2 22-54 15/01A	612,326.49	0.02
446,000	NETHERLANDS 3.25 23-44 15/01A	540,004.51	0.02
868,139	NETHERLANDS 3.75 10-42 15/01A	1,112,137.66	0.03
646,271	NETHERLANDS 4.00 05-37 15/01A	829,510.01	0.03
730,250	NETHERLANDS 5.50 98-28 15/01A	902,695.32	0.03
100,000	NIBC BANK NV 0.25 21-26 09/09A	105,742.24	0.00
100,000	NIBC BANK NV 1.875 22-27 16/06A	109,812.20	0.00
100,000	NICKEL INDUSTRIES 6.5 21-24 01/04S	94,430.72	0.00
100,000	NN BANK NV 3.625 23-26 16/10A	114,168.90	0.00
100,000	NN GROUP NV 1.625 17-27 01/06A	108,457.33	0.00
200,000	NWB 2.375 16-26 24/03S	195,474.09	0.01
100,000	NXP B.V./NXP FDG LLC 2.65 22-32 15/02S	86,835.78	0.00
100,000	NXP B.V./NXP FDG LLC 3.25 22-41 11/05S	77,976.81	0.00
100,000	NXP B.V./NXP FDG LLC 3.4 22-30 01/05S	94,472.71	0.00
100,000	NXP B.V./NXP FDG LLC 4.3 21-29 18/06S	99,519.31	0.00
100,000	NXP BV/NXP FUND 5.5500 22-28 01/12S	103,803.53	0.00
100,000	POSTNL NV 4.75 24-31 12/06A	114,528.56	0.00
100,000	PROSUS NV 1.288 21-29 13/07A	99,788.70	0.00
200,000	PROSUS NV 1.985 21-33 13/07A	185,820.70	0.01
200,000	PROSUS NV 3.257 22-27 19/01S	192,872.21	0.01
200,000	PROSUS NV 3.8320 20-51 08/02S	140,044.42	0.00
100,000	RABOBANK 0.875 19-29 01/02A	104,604.41	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	RABOBANK 1.125 19-31 07/05A	98,840.79	0.00
100,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	109,262.37	0.00
100,000	RABOBANK NEDERLAND 5.25 11-41 24/05S	105,624.50	0.00
100,000	RABOBANK REGS SUB 5.25 12-14 14/09A	134,605.07	0.00
100,000	RECKITT BENCKISER TR 0.75 20-30 19/05A	98,700.72	0.00
300,000	RELX FINANCE BV 0.5 20-28 10/03A	311,075.63	0.01
300,000	ROBERT BOSCH EMTN 2.625 13-28 24/05A	332,651.16	0.01
100,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	114,271.78	0.00
100,000	ROCHE FINANCE EUROPE 3.586 23-36 04/12A	116,615.87	0.00
100,000	ROYAL PHILIPS NV 0.50 19-26 22/05A	107,644.47	0.00
100,000	ROYAL PHILIPS NV 2.125 22-29 05/11A	106,839.06	0.00
50,000	ROYAL PHILIPS NV 5.00 12-42 15/03S	48,597.44	0.00
100,000	ROYAL SCHIPHOL GROUP 0.75 21-33 22/04A	91,639.69	0.00
200,000	ROYAL SCHIPHOL GROUP 2 20-29 06/04A	214,842.48	0.01
100,000	RWE FINANCE 4.75 12-34 31/01A	129,527.87	0.00
200,000	SABIC CAPITAL I 2.15 20-30 14/09S	175,057.09	0.01
200,000	SAGAX EURO MTN NL BV 1 21-29 17/05A7/05A	199,978.42	0.01
100,000	SANDOZ FINANCE BV 4.2200 23-30 17/04A	117,008.26	0.00
100,000	SANDOZ FINANCE BV 4.5 23-33 17/11A	120,012.06	0.00
100,000	SARTORIUS FINANCE 4.5000 23-32 14/09A	117,708.71	0.00
200,000	SARTORIUS FINANCE 4.8750 23-35 14/09A	239,546.63	0.01
100,000	SCHLUMBERGER FINANCE 1.375 20-26 06/05A	108,544.21	0.00
100,000	SCHLUMBERGER FINANCE 2 20-32 06/05A	103,084.84	0.00
100,000	SHELL INTERNATIONAL 2.75 20-30 06/04S	93,100.49	0.00
100,000	SHELL INTERNATIONAL 3.2500 20-50 06/04S	73,850.90	0.00
200,000	SHELL INTERNATIONAL 3.8750 18-28 13/11S	199,399.85	0.01
100,000	SHELL INTERNATIONAL 4.375 15-45 11/05S	90,823.86	0.00
200,000	SHELL INTERNATIONAL FI 3.00 21-51 26/11S	139,757.36	0.00
50,000	SHELL INT FIN 3.75 16-46 12/09S	40,926.80	0.00
200,000	SHELL INT FIN 4.00 16-46 10/05S	171,508.27	0.01
100,000	SHELL INTL FINANCE 0.125 19-27 08/11A	103,516.83	0.00
100,000	SHELL INTL FINANCE 1.625 14-27 10/01A	109,068.59	0.00
200,000	SHELL INTL FINANCE 1.875 20-32 07/04A	204,863.58	0.01
400,000	SHELL INTL FINANCE 2.875 16-26 10/05SS	392,464.69	0.01
200,000	SHELL INTL FINANCE 3.625 12-42 21/08S	167,700.19	0.01
100,000	SHELL INTL FINANCE 6.375 08-38 15/12S	116,178.04	0.00
100,000	SIEMENS ENERGY 4.0000 23-26 05/04A	112,788.26	0.00
100,000	SIEMENS ENERGY FI 4.25 23-29 05/04A	115,505.06	0.00
250,000	SIEMENS FINANCIER 1.7 21-28 11/03 S	231,701.28	0.01
100,000	SIEMENS FINANCIERING 0.125 19-29 05/09A	101,064.80	0.00
250,000	SIEMENS FINANCIERING 2.35 16-26 15/10S	241,970.16	0.01
250,000	SIEMENS FINANCIERING 4.4 15-45 27/05S	231,855.94	0.01
200,000	SIEMENS FINANCIERING 6.125 06-26 17/08S	207,612.01	0.01
100,000	SIEMENS FINANCIERINGS 3.375 23-31 24/08A	115,101.57	0.00
100,000	SIEMENS FINANCIER NV 2.75 12-25 10/09A	131,727.24	0.00
100,000	SIEMENS FIN NV 0.375 20-26 05/06A	107,797.07	0.00
250,000	SIEMENS FIN NV 1.2 21-26 11/03S	240,581.73	0.01
100,000	SIEMENS FIN NV 1.3750 18-30 06/09A	104,282.76	0.00
100,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	111,583.12	0.00
50,000	SIEMENS FIN NV 2.875 13-28 10/03A	56,960.11	0.00
100,000	SIEMENS FIN NV 3 22-33 08/09A	111,513.83	0.00
200,000	SIKA CAPITAL BV 3.75 23-26 03/11A	227,574.63	0.01
100,000	SIKA CAPITAL BV 3.75 23-30 03/05A	115,424.24	0.00
200,000	SMRC AUTOMOTIVE HOLD 5.625 24-29 11/07S	205,959.65	0.01
100,000	STEDIN HOLDING 3.6250 24-31 20/06A	114,635.90	0.00
100,000	STEDIN HOLDING NV 0.50 19-29 14/11A	98,989.39	0.00
100,000	STELLANTIS N.V. 3.875 20-26 07/07A	112,039.11	0.00
100,000	STELLANTIS NV 0.625 21-27 30/03A	104,832.06	0.00
200,000	STELLANTIS NV 4.25 23-31 16/06A	229,112.70	0.01
141,000	STELLANTIS NV 4.375 23-30 14/03A	163,254.43	0.00
100,000	SWISSCOM FINANCE 3.5000 24-31 29/11A	115,022.48	0.00
100,000	SWISSCOM FINANCE B.V 0.375 20-28 14/05A	101,725.68	0.00
100,000	SWISSCOM FINANCE BV 3.6250 24-36 29/11A	114,520.79	0.00
100,000	SWISSCOM FINANCE BV 3.875 24-44 29/05A	114,839.57	0.00
100,000	TELEFONICA EUROPE BV 8.25 00-30 15/09S	117,781.20	0.00
100,000	TENNET HOLDING BV 0.875 21-35 16/06A	88,019.22	0.00
100,000	TENNET HOLDING BV 1.00 16-26 13/06A	108,161.97	0.00
100,000	TENNET HOLDING BV 1.50 19-39 13.06A	87,794.57	0.00
100,000	TENNET HOLDING BV 2.375 22/33 17/05A	105,624.10	0.00
100,000	TENNET HOLDING BV 2.75 22-42 17/05A	97,233.88	0.00
100,000	TENNET HOLDING BV 4.50 22-34 28/10A	122,546.27	0.00
100,000	TENNET HOLDING BV 4.75 22-42 28/10A	122,798.98	0.00
100,000	TENNET HOLDING REGS 1.75 15-27 04/06A	108,600.46	0.00
100,000	THERMO FISHER SCIENT 0.80 21-30 18/10A	99,168.79	0.00
100,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	108,032.76	0.00
141,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	158,108.25	0.00
100,000	UNILEVER FINANCE 0.7500 22-26 28/02A	108,724.77	0.00
200,000	UNILEVER FINANCE 2.2500 22-34 16/05A	210,792.35	0.01
100,000	UNILEVER FINANCE NET 1.75 20-30 25/03A	106,509.65	0.00
100,000	UNILEVER FINANCE NET 3.5 23-35 23/02A	115,880.86	0.00
200,000	UNILEVER FINANCE NETH 3.25 23-31 23/02A	229,244.17	0.01
100,000	UNILEVER FINANCE NETHE 1.75 22-28 16/11A	108,081.71	0.00
200,000	UNIVERSAL MUSIC GROUP N 3.0 22-27 30/06A	223,856.34	0.01
100,000	UPJOHN FINANCE 1.908 20-32 23/06A06A	97,402.78	0.00
100,000	VESTEDA FINANCE 2 18-26 10/07A	109,668.27	0.00
100,000	VOLKSWAGEN FINANCIAL 1.375 21-28 14/09A	115,913.08	0.00
100,000	VOLKSWAGEN FINANCIAL 2.125 22-28 18/01A	121,413.04	0.00
200,000	VOLKSWAGEN INTL FIN 0.875 20-28 22/09A	201,803.38	0.01
100,000	VOLKSWAGEN INTL FIN 1.875 17-27 30/03A	107,973.80	0.00
100,000	VOLKSWAGEN INTL FIN 4.125 22-25 15/11A	112,757.23	0.00
100,000	VOLKSWAGEN INTL FINA 3.875 23-26 29/03A	112,546.33	0.00
100,000	VONOVIA FINANCE BV 2.75 18-38 22/03A	95,434.60	0.00
100,000	VW INTL FINANCE 4.125 18-38 16/11A	112,089.09	0.00
100,000	WINTERSHALL DEA FIN 0.84 19-25 25/09A09A	108,909.01	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	WINTERSHALL DEA FIN 1.823 19-31 25/09A	96,649.91	0.00
100,000	WINTERSHALL DEA FINA 1.3320 19-28 25/09A	102,945.71	0.00
200,000	WOLTERS KLUWER 3.0 22-26 23/09A	224,482.96	0.01
200,000	WPC EUROBOND BV 1.350 19-28 15/04A	209,427.64	0.01
100,000	WPC EUROBOND BV 2.125 18-27 15/04A	109,272.21	0.00
	New Zealand	**6,829,023.51**	**0.21**
200,000	ASB BANK1.625 21-26 22/10S	189,754.32	0.01
200,000	AUCKLAND COUNCIL 0.25 21-31 17/11A	188,083.11	0.01
500,000	AUCKLAND COUNCIL 4.8500 24-29 17/05S	354,631.61	0.01
250,000	BANK OF NEW ZEALAND. 2.285 22-27 27/01S	240,161.90	0.01
200,000	BANK OF NEW ZEALAND 2.552 22-27 29/06A	222,632.56	0.01
100,000	BANK OF NEW ZEALAND 3.661 24-29 17/07A	114,231.21	0.00
100,000	HOUSING NEW ZEALAND 3.42 18-28 18/10S	62,361.98	0.00
835,000	NEW ZEALAND 0.25 20-28 15/05S	469,953.69	0.01
833,000	NEW ZEALAND 0.5 21-26 15/05S	502,519.72	0.02
779,000	NEW ZEALAND 1.500 19-31 15/05S	423,862.81	0.01
320,000	NEW ZEALAND 1.75 20-41 15/05/S	134,036.79	0.00
622,000	NEW ZEALAND 2.00 21-32 15/05S	341,294.11	0.01
483,000	NEW ZEALAND 2.75 16-37 15/04S	255,228.74	0.01
354,000	NEW ZEALAND 2.75 21-51 15/05S	155,141.14	0.00
849,000	NEW ZEALAND 3.00 17-29 20/04S	522,949.32	0.02
838,000	NEW ZEALAND 3.50 15-33 14/04S	506,488.54	0.02
250,000	NEW ZEALAND 4.25 22-34 15/05S	159,039.10	0.00
300,000	NEW ZEALAND 4.25 24-36 15/05S	187,752.37	0.01
130,000	NEW ZEALAND 4.5000 24-35 15/05S	83,811.08	0.00
991,000	NEW ZEALAND 4.50 14-27 15/04S	643,199.99	0.02
244,000	NEW ZEALAND 4.50 23-30 15/05S	159,909.31	0.00
200,000	NEW ZEALAND LOCAL GOV 4.4 4-27 08/09S	140,133.56	0.00
150,000	NEW ZEALAND LOCAL GOV 4.7 23-28 01/08S	106,050.25	0.00
145,000	NZ LOCAL GOVT 2.25 21-28 15/05S	86,915.78	0.00
50,000	NZ LOCAL GOVT 2.25 21-31 15/05S	27,803.16	0.00
50,000	NZ LOCAL GOVT 2 20-37 15/04S	22,816.36	0.00
200,000	NZ LOCAL GOVT 4.50 14-27 15/04S	129,327.53	0.00
305,000	NZ LOCAL GOVT F 4.5000 23-30 15/05S	195,539.63	0.01
200,000	WEST NE 4.902 23-28 15/02S	203,393.84	0.01
	Nigeria	**183,328.15**	**0.01**
200,000	AFRICA FINANCE CORPO 2.875 21-28 28/04S	183,328.15	0.01
	Norway	**9,232,902.96**	**0.28**
200,000	AKER ASA 3.75 20-30 15/01S	190,979.07	0.01
200,000	AKER BP ASA 2.0000 21-26 15/07S	191,307.27	0.01
100,000	AKER BP ASA 4.0 24-32 29/05A	113,373.95	0.00
100,000	AVINOR AS 0.75 20-30 01/10A	98,282.03	0.00
200,000	DNB BANK ASA 0.375 22-28 18/01A	211,312.13	0.01
100,000	DNB BOLIGKREDITT 0.625 19/26 14-01A	108,858.12	0.00
200,000	DNB BOLIGKREDITT 3.3750 23-28 14/11A	231,379.13	0.01
100,000	DNB BOLIGKREDITT AS 0.01 21-31 21/01A	95,067.67	0.00
200,000	EIKA BOLIGKREDITT AS 2.5 22-28 22/09A	223,536.83	0.01
100,000	EQUINOR ASA 1.375 20-32 22/05A	99,677.60	0.00
200,000	EQUINOR ASA 1.7500 20-26 22/01S	194,236.00	0.01
100,000	EQUINOR ASA 3.125 20-30 06/04S	94,999.76	0.00
100,000	EQUINOR ASA 3.7 20-50 06/04S	81,181.55	0.00
100,000	EQUINOR ASA 3.95 13-43 15/05S	87,558.15	0.00
100,000	EQUINOR ASA 3 20-27 06/04S	97,688.40	0.00
30,000	EQUINOR ASA 4.80 13-43 08/11S	29,741.68	0.00
200,000	KBN 4.125 24-27 22/07A	268,152.04	0.01
200,000	KBN 5.125 23-27 01/03S	206,249.91	0.01
100,000	KOMMUNALBANKEN 0.05 19-29 24/10A	99,308.93	0.00
100,000	KOMMUNALBANKEN 0.25 21-25 15/12A	127,402.80	0.00
200,000	KOMMUNALBANKEN 1.5 22-27 20/01S	189,965.29	0.01
100,000	KOMMUNALBANKEN 2.75 22-27 29/11A	112,974.24	0.00
200,000	KOMMUNALBANKEN 4.2500 24-29 24/01U	204,151.29	0.01
200,000	KOMMUNALBANKEN A/S 0.5 21-26 13/01S	191,325.22	0.01
2,847,000	NORWAY 1.25 21-31 17/09A	236,893.96	0.01
2,915,000	NORWAY 1.375 20-30 19/08A	249,229.02	0.01
3,626,000	NORWAY 1.50 16-26 19/02A	334,304.84	0.01
2,425,000	NORWAY 1.75 17-27 17/02A	221,725.72	0.01
2,080,000	NORWAY 1.75 19-29 09/06A	184,108.06	0.01
6,943,000	NORWAY 2.00 18-28 26/04A	630,756.61	0.02
2,096,000	NORWAY 2.125 22-32 18/05A	184,134.38	0.01
2,675,000	NORWAY 3.0 23-33 15/08A	248,285.37	0.01
1,450,000	NORWAY 3.5 22-42 06/10A	140,484.77	0.00
2,470,000	NORWAY 3.625 24-34 13/04A	239,904.10	0.01
440,000	NORWAY 3.625 24-39 31/05A	42,888.43	0.00
100,000	SOR BOLIGKREDITT AS 3.125 22-25 14/11A	112,258.45	0.00
100,000	SPAREBANK 1 BOLIG 0.01 20-27 22/09A	104,104.30	0.00
200,000	SPAREBANK 1 BOLIGKRE 0.05 21-28 03/11A	202,516.83	0.01
100,000	SPAREBANK 1 BOLIGKRE 0.1250 21-31 12/05A	94,590.55	0.00
100,000	SPAREBANK 1 BOLIGKRE 1.75 22-27 25/05A	109,770.54	0.00
100,000	SPAREBANK 1 BOLIGKRE 3.625 23-28 31/07A	116,532.81	0.00
100,000	SPAREBANK 1 BOLIGKRED 1.0 19-29 30/01A	104,841.76	0.00
100,000	SPAREBANKEN VEST 0.375 22-32 20/01A	94,518.23	0.00
100,000	SPAREBANKEN VEST 0.5 19-26 12/02A	108,592.10	0.00
100,000	SPAREBANKEN VEST BOLI 3.375 23-28 15/11A	115,582.43	0.00
300,000	SPAREBANK MIDT NORGE 3.5 24-29 23/05A	342,440.26	0.01
100,000	SR BANK SPAREBANKEN 3.75 23-27 23/11A	114,554.17	0.00
100,000	SR-BOLIGKREDIT AS 0.7500 18-25 17/10A	109,444.24	0.00
100,000	SR BOLIGKREDIT AS 1.0 22-29 01/04A	104,381.52	0.00
100,000	SR-BOLIGKREDITT AS 0.01 21-32 10/03A	94,336.06	0.00
100,000	STATKRAFT AS 3.125 23-26 13/12A	112,500.90	0.00
100,000	STATKRAFT AS 3.125 23-31 13/12A	112,344.63	0.00
200,000	STATOIL ASA 1.625 16-36 09/11A	187,921.11	0.01
100,000	TELENOR ASA 0.7500 19-26 31/05A	108,058.47	0.00
200,000	TELENOR ASA 1.125 19-29 31/05A	207,928.01	0.01
100,000	TELENOR ASA 1.75 19-34 31/05A	100,340.59	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	VAR ENERGI ASA 7.5000 22-28 15/01S	213,920.68	0.01
	Panama	**1,404,091.78**	**0.04**
200,000	AEROPUERTO INTL 4.0000 21-41 11/08S	161,990.49	0.00
200,000	PANAMA 2.2520 20-32 29/09S	155,006.05	0.00
200,000	PANAMA 3.16 19-30 23/01S	178,990.23	0.01
200,000	PANAMA 3.87 19-60 23/07S	125,859.70	0.00
200,000	PANAMA 3.875 16-28 17/03S	192,875.27	0.01
200,000	PANAMA 4.50 17-47 15/05S	152,207.98	0.00
113,000	PANAMA 4.50 18-50 16/04S	83,130.48	0.00
200,000	PANAMA 4.50 20-56 01/04S	143,990.99	0.00
200,000	PANAMA 6.875 23-36 31/01S	210,040.59	0.01
	Peru	**3,385,230.35**	**0.10**
200,000	CONSORCIO TRANSMANTA 5.2 22-38 11/04S	195,470.43	0.01
200,000	CORP FINANCIERA DE DES 5.95 24-29 30/04S	206,863.91	0.01
100,000	PERU 1.95 21-36 17/11A	88,688.11	0.00
100,000	PERU 2.75 15-26 30/01A	110,715.58	0.00
100,000	PERU 2.78 20-60 01/12S	60,363.48	0.00
198,000	PERU 2.7830 20-31 23/01S	176,745.78	0.01
50,000	PERU 2.844 19-30 20/06S	45,593.72	0.00
80,000	PERU 3.3 21-41 11/03S	63,217.28	0.00
88,000	PERU 3.55 21-51 10/03S	66,747.32	0.00
50,000	PERU 3.60 21-72 15/01S	34,315.61	0.00
1,601,000	PERU 5.35 19-40 12/08S	377,760.11	0.01
1,390,000	PERU 5.4 19-34 12/08S	351,061.33	0.01
161,000	PERU 5.625 10-50 18/11S	165,810.62	0.01
868,000	PERU 5.94 18-29 12/02S	241,736.19	0.01
44,000	PERU 6.15 17-32 12/08S	12,011.23	0.00
1,393,000	PERU 6.95 08-31 12/08S	400,771.65	0.01
1,007,000	PERU 7.3 23-33 12/08S	292,668.02	0.01
128,000	PERU 7.6 24-39 12/08S	37,544.86	0.00
585,000	PERU 8.20 06-26 12/08S	167,347.12	0.01
230,000	PERU 8.75 03-33 21/11S	289,798.00	0.01
	Philippines	**6,818,989.54**	**0.21**
300,000	ASIA DEV BK 3.75 23-28 25/04S	301,067.79	0.01
100,000	ASIA DEV BK 3.875 23-33 14/06S	100,078.81	0.00
90,000	ASIAN DEVELOPMENT BA 1.50 21-31 04/03S	78,614.80	0.00
100,000	ASIAN DEVELOPMENT BA 1.875 22-29 15/03S	92,799.40	0.00
100,000	ASIAN DEVELOPMENT BA 2.55 24-31 10/01A	112,390.65	0.00
100,000	ASIAN DEVELOPMENT BA 4.125 24-29 14/02A	134,694.10	0.00
100,000	ASIAN DEVELOPMENT BA 4.125 24-34 12/01S	101,843.70	0.00
200,000	ASIAN DEVELOPMENT BA 4.5 23-28 25/08S	206,111.29	0.01
160,000	ASIAN DEVELOPMENT BA 4.875 24-26 21/05S	162,741.42	0.00
200,000	ASIAN DEVELOPMENT BAN 4.125 24-27 12/01S	202,034.54	0.01
70,000	ASIAN DEVELOPMENT BK 0.025 20-30 31/01A	69,034.21	0.00
150,000	ASIAN DEVELOPMENT BK 0.375 20-25 03/09S	144,973.05	0.00
200,000	ASIAN DEVELOPMENT BK 0.5 21-26 04/02S	191,199.57	0.01
100,000	ASIAN DEVELOPMENT BK 0.75021-26 10/02S	71,622.37	0.00
100,000	ASIAN DEVELOPMENT BK 0.75 20-30 08/10S	84,317.76	0.00
100,000	ASIAN DEVELOPMENT BK 0.75 21-27 07/12A	121,120.73	0.00
100,000	ASIAN DEVELOPMENT BK 0.8 21-25 06/11S	66,902.64	0.00
100,000	ASIAN DEVELOPMENT BK 1.4 17-37 06/02A	95,637.50	0.00
100,000	ASIAN DEVELOPMENT BK 1.5 21-28 04/05S	70,426.26	0.00
200,000	ASIAN DEVELOPMENT BK 1.5 22-27 20/01S	190,509.91	0.01
100,000	ASIAN DEVELOPMENT BK 1.75 19-29 19/09S	91,434.39	0.00
400,000	ASIAN DEVELOPMENT BK 1 21-26 14/04S	383,263.82	0.01
100,000	ASIAN DEVELOPMENT BK 2.5 17-27 02/11S	96,685.16	0.00
50,000	ASIAN DEVELOPMENT BK 2.625 17-27 12/01S	48,852.77	0.00
100,000	ASIAN DEVELOPMENT BK 2 22-37 10/06A	102,048.79	0.00
300,000	ASIAN DEVELOPMENT BK 3.125 22-27 20/08S	295,904.51	0.01
120,000	ASIAN DEVELOPMENT BK 3.30 18-28 08/08S	81,272.17	0.00
100,000	ASIAN DEVELOPMENT BK 3.875 22-32 28/09S	100,782.51	0.00
100,000	ASIAN DEVELOPMENT BK 3.875 23-26 10/02A	133,305.04	0.00
200,000	ASIAN DEVELOPMENT BK 3.875 24-27 22/07S	266,940.41	0.01
160,000	ASIAN DEVELOPMENT BK 4.25 23-26 09/01S	160,632.18	0.00
200,000	ASIAN DEVELOPMENT BK 4.3750 24-29 06/03S	206,006.13	0.01
100,000	ASIAN DEVELOPMENT BK 4 23-33 12/01S	100,986.21	0.00
100,000	PHILIPPINES 0.875 19-27 17/05A	104,903.39	0.00
100,000	PHILIPPINES 1.20 21-33 28/04A	92,809.54	0.00
200,000	PHILIPPINES 2.95 20-45 05/05S	147,814.28	0.00
200,000	PHILIPPINES 3.00 18-28 01/02S	192,539.84	0.01
200,000	PHILIPPINES 3.2 21-46 06/07S	152,224.60	0.00
200,000	PHILIPPINES 3.229 22-27 29/03S	195,775.32	0.01
200,000	PHILIPPINES 3.75 19-29 14/01S	196,484.14	0.01
200,000	PHILIPPINES 3.95 15-40 20/01S	180,941.43	0.01
200,000	PHILIPPINES 4.2 22-47 29/03S	178,560.21	0.01
200,000	PHILIPPINES 5.17 22-27 13/10S	205,770.28	0.01
200,000	PHILIPPINES 6.375 09-34 23/10S	227,619.81	0.01
100,000	PHILIPPINES 7.75 06-31 14/01S	118,189.88	0.00
128,000	PHILIPPINES 9.50 05-30 02/02S	159,122.23	0.00
	Poland	**10,122,314.23**	**0.31**
100,000	BANK GO 5.125 23-33 22/02A	123,802.42	0.00
100,000	BANK GOSPODARSTWA 0.5 21-31 08/07A/07A	92,446.61	0.00
200,000	BANK GOSPODARSTWA 4.3750 24-39 13/03A	229,109.94	0.01
200,000	BANK GOSPODARSTWA KR 4.0 24-32 13/03A	230,187.98	0.01
200,000	BANK GOSPODARSTWA KRAJ 5.75 24-34 09/07S	209,505.58	0.01
200,000	BGK 5.375 23-33 22/05S	205,076.35	0.01
555,000	POLAND 0.00 24-26 25/04U	134,958.70	0.00
707,000	POLAND 0.25 21-26 25/10A	168,496.60	0.01
2,115,000	POLAND 1.25 20-30 25/10A	446,789.44	0.01
10,000	POLAND 1.375 17-27 22/10A	10,791.44	0.00
2,367,000	POLAND 1.75 21-32 25/04A	490,231.33	0.01
100,000	POLAND 2.375 16-36 18/01A	100,165.49	0.00
2,762,000	POLAND 2.50 15-26 25/07A	693,007.21	0.02
1,720,000	POLAND 2.50 16-27 25/07A	422,634.40	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,256,000	POLAND 2.75 13-28 25/04A	550,481.96	0.02
2,024,000	POLAND 2.75 18-29 25/10A	477,829.16	0.01
168,000	POLAND 2.75 22-32 25/05A	182,134.30	0.01
12,000	POLAND 2 16-46 25/10A	10,279.72	0.00
20,000	POLAND 2 19-49 08/03A	16,403.80	0.00
81,000	POLAND 3.25 16-26 06/04S	79,993.41	0.00
2,893,000	POLAND 3.7500 22-27 25/05A	735,457.05	0.02
348,000	POLAND 3.875 23-33 14/02A	406,563.70	0.01
50,000	POLAND 4.125 24-44 11/01A	57,727.69	0.00
2,663,000	POLAND 4.7500 23-29 25/07A	688,340.56	0.02
200,000	POLAND 4.875 23-33 04/10S	203,363.44	0.01
361,000	POLAND 4 16-47 25/04A	78,074.62	0.00
206,000	POLAND 5.1250 24-34 18/09S	211,845.29	0.01
114,000	POLAND 5.5000 24-54 18/03S	116,494.61	0.00
109,000	POLAND 5.5 23-53 04/04S	111,635.60	0.00
1,717,000	POLAND 5.75 08-29 25/04A	463,152.74	0.01
199,000	POLAND 5.75 22-32 16/11S	213,622.05	0.01
2,321,000	POLAND 6.00 22-33 25/10A	639,820.85	0.02
2,093,000	POLAND 7.5 22-28 25/07A	595,934.51	0.02
1,484,000	POLAND G ZCP 22-25 25/10U	369,565.85	0.01
200,000	REPUBLIC OF POL 3.6250 24-34 11/01A	227,852.14	0.01
503,000	REPUBLIC OF POLAND G 5.0 24-34 25/10A	128,537.69	0.00
	Portugal	**8,489,224.78**	**0.26**
100,000	BANCO BPI 3.25 24-30 22/03A	114,125.44	0.00
246,000	OBRIGACOES DO T 1.1500 22-42 11/04A	200,864.66	0.01
134,000	OBRIGACOES DO T 3.6250 24-54 12/06A	153,756.44	0.00
449,000	PORTUGAL 0.30 21-31 17/10A	435,328.15	0.01
541,796	PORTUGAL 0.475 20-30 18/10A	544,835.68	0.02
316,043	PORTUGAL 0.70 20-27 15/10A	338,923.16	0.01
346,413	PORTUGAL 0.90 20-35 12/10A	317,870.86	0.01
304,875	PORTUGAL 1.00 21-52 12/04A	198,383.26	0.01
358,000	PORTUGAL 1.65 22-32 16/07A	376,828.37	0.01
722,301	PORTUGAL 1.95 19-29 15/06A	798,451.64	0.02
786,864	PORTUGAL 2.125 18-28 17/10A	879,900.62	0.03
380,687	PORTUGAL 2.25 18-34 18/04A	411,504.93	0.01
275,000	PORTUGAL 2.8750 24-34 20/10A	311,665.21	0.01
736,397	PORTUGAL 2.875 15-25 15/10A	825,901.40	0.03
514,993	PORTUGAL 2.875 16-26 21/07A	582,422.88	0.02
182,000	PORTUGAL 3.5 23-38 18/06A	214,167.22	0.01
209,846	PORTUGAL 3.875 14-30 15/02A	253,563.18	0.01
513,462	PORTUGAL 4.10 06-37 15/04A	644,463.91	0.02
297,464	PORTUGAL 4.1 15-45 15/02A	371,569.36	0.01
438,464	PORTUGAL 4.125 17-27 14/04A	514,698.41	0.02
	Qatar	**2,391,780.10**	**0.07**
200,000	QATAR 3.75 20-30 16/04S	197,658.05	0.01
200,000	QATAR 4.00 19-29 14/03S	200,312.72	0.01
200,000	QATAR 4.40 20-50 16/04S	185,492.14	0.01
200,000	QATAR 4.5 18-28 23/046	203,911.92	0.01
200,000	QATAR 4.625 16-46 02/06S	194,023.72	0.01
400,000	QATAR 4.817 19-49 14/03S	394,818.32	0.01
200,000	QATAR 5.103 18-48 23/04S	205,733.40	0.01
100,000	QATAR 6.4 09-40 20/01S	118,745.89	0.00
200,000	QATAR PETROLEUM 1.375 21-26 12/07S	189,543.14	0.01
200,000	QATAR PETROLEUM 3.125 21-41 12/07S	158,640.93	0.00
200,000	QATAR PETROLEUM 3.3 21-51 12/07S	149,277.29	0.00
189,550	RAS LAFFAN 144A-E-3C7 6.332 06-27 30/09S	193,622.58	0.01
	Romania	**6,032,179.65**	**0.18**
255,000	ROMANIA 1.7500 21-30 13/07A	242,282.08	0.01
300,000	ROMANIA 2.0 21-33 14/04A	259,617.32	0.01
239,000	ROMANIA 2.375 17-27 19/04A	258,448.97	0.01
164,000	ROMANIA 2.6250 20-40 02/12A	122,173.99	0.00
100,000	ROMANIA 2.75 15-25 29/10A	110,950.43	0.00
50,000	ROMANIA 2.75 21-41 14/04A	37,629.36	0.00
100,000	ROMANIA 2.875 16-28 26/05A	107,436.67	0.00
92,000	ROMANIA 2.875 18-29 11/03A	97,509.24	0.00
50,000	ROMANIA 3.00 20-31 14/02S	43,627.47	0.00
2,915,000	ROMANIA 3.25 20-26 24/06A	624,825.62	0.02
50,000	ROMANIA 3.3750 20-50 28/01A	37,970.42	0.00
55,000	ROMANIA 3.375 18-38 08/02A	48,055.65	0.00
163,000	ROMANIA 3.6240 20-30 26/05A	173,766.69	0.01
150,000	ROMANIA 3.625 22-32 27/03S	133,274.58	0.00
1,255,000	ROMANIA 3.65 16-31 24/09A	236,202.17	0.01
37,000	ROMANIA 3.875 15-35 29/10A	35,623.31	0.00
100,000	ROMANIA 4.00 20-51 14/02S	72,965.89	0.00
50,000	ROMANIA 4.125 18-39 11/03A	46,644.64	0.00
1,920,000	ROMANIA 4.15 20-28 26/01A	404,353.66	0.01
950,000	ROMANIA 4.25 21-36 28/04A	173,165.77	0.01
127,000	ROMANIA 4.625 19-49 03/04A	119,059.62	0.00
425,000	ROMANIA 4.75 19-34 11/10A	82,687.65	0.00
1,445,000	ROMANIA 4.85 21-29 25/07A	303,256.88	0.01
50,000	ROMANIA 5.375 24-31 22/03A	57,133.13	0.00
50,000	ROMANIA 5 22-26 27/09A	57,332.44	0.00
16,000	ROMANIA 6.125 14-44 22/01S	15,968.36	0.00
365,000	ROMANIA 6.3000 24-29 25/04A	81,417.56	0.00
129,000	ROMANIA 6.375 23-33 18/09A	154,488.17	0.00
280,000	ROMANIA 6.625 22-29 27/09A	342,458.21	0.01
100,000	ROMANIA 6 22-34 25/05A	101,404.10	0.00
600,000	ROMANIA 7.1 23-34 31/07A	138,801.61	0.00
100,000	ROMANIA 7.125 23-33 17/01S	109,421.84	0.00
695,000	ROMANIA 7.20 23-26 28/10A	159,122.08	0.00
280,000	ROMANIA 7.2 23-33 30/10A	65,237.84	0.00
695,000	ROMANIA 7.35 23-31 28/04A	162,215.63	0.00
150,000	ROMANIA 7.6250 23-53 17/01S	172,282.02	0.01
465,000	ROMANIA 7.9 23-38 24/02A	116,049.06	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
950,000	ROMANIA 8.25 22-32 29/09A	234,300.86	0.01
1,225,000	ROMANIA 8 23-30 29/04A	293,018.66	0.01
	Russia	**-**	**0.00**
28,116,000	RUSSIA 5.7 20-28 17/05S	-	0.00
	Saudi Arabia	**4,783,665.52**	**0.15**
200,000	ARAB PETROLEUM INVES 5.428 24-29 02/05S	208,701.35	0.01
200,000	SAUDI ARABIA 3.25 16-46 26/10S	196,272.53	0.01
200,000	SAUDI ARABIA 3.625 17-28 04/03S	196,227.29	0.01
200,000	SAUDI ARABIA 4.375 19-29 16/04S	201,021.31	0.01
400,000	SAUDI ARABIA 4.50 16-46 26/10S	352,484.03	0.01
300,000	SAUDI ARABIA 4.50 18-30 17/04S	301,373.86	0.01
400,000	SAUDI ARABIA 4.5 20-60 22/04S	336,753.80	0.01
200,000	SAUDI ARABIA 4.625 17-47 04/10S	178,726.46	0.01
200,000	SAUDI ARABIA 4.75 23-28 18/01S	203,721.98	0.01
200,000	SAUDI ARABIA 4.875 23-33 18/07S	203,486.88	0.01
173,000	SAUDI ARABIA 5.25 19-50 16/01S	169,613.28	0.01
200,000	SAUDI ARABIA 5.5 22-32 25/10S	212,078.57	0.01
555,000	SAUDI ARABIA 5.7500 24-54 16/01S	565,349.99	0.02
200,000	SAUDI ARABIA 5 18-49 17/04S	187,997.99	0.01
200,000	SAUDI ARABIA 5 23-53 18/01S	185,354.80	0.01
200,000	SAUDI ARABIAN OIL CO 3.5 19-29 16/04S	192,465.51	0.01
200,000	SAUDI ARABIAN OIL CO 3.5 20-70 24/11SS	133,203.17	0.00
200,000	SAUDI ARABIAN OIL CO 4.25 19-39 16/04S	181,507.71	0.01
200,000	SAUDI ARABIAN OIL CO 5.75 24-54 17/07S	201,819.70	0.01
200,000	SAUDI ARABIAN OIL COM 4.375 19-49 16/04S	172,776.41	0.01
200,000	SAUDI ELECTRICITY 4.723 18-28 27/09S	202,728.90	0.01
	Singapore	**10,100,149.32**	**0.31**
200,000	BOC AVIATION LTD 3.875 16-26 27/04S	198,160.42	0.01
100,000	DBS BANK LTD 0.01 21-26 26/10A	106,097.06	0.00
200,000	DBS BANK LTD 2.375 22-27 17/03S	192,442.09	0.01
200,000	DBS GROUP HOLDINGS 1.194 21-27 15/03S	187,135.10	0.01
100,000	PFIZER INVESTMENT EN 4.45 23-26 19/05S	100,628.48	0.00
320,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	324,735.58	0.01
100,000	PFIZER INVESTMENT EN 4.65 23-30 19/05S	102,417.48	0.00
200,000	PFIZER INVESTMENT EN 4.75 23-33 19/05S	204,157.17	0.01
200,000	PFIZER INVESTMENT EN 5.11 23-43 19/05S	203,323.74	0.01
100,000	PFIZER INVESTMENT EN 5.3 23-53 19/05S	103,419.94	0.00
200,000	PFIZER INVESTMENT EN 5.34 23-63 19/05S	205,209.47	0.01
243,000	SINGAPORE 0.500 20-25 01/11S	185,223.92	0.01
941,000	SINGAPORE 1.25 21-26 01/11S	716,528.49	0.02
389,000	SINGAPORE 1.625 21-31 01/07S	285,944.71	0.01
335,000	SINGAPORE 1.875 20-50 01/03S	223,740.15	0.01
211,000	SINGAPORE 1.875 21-51 01/10S	139,797.40	0.00
892,000	SINGAPORE 2.125 16-26 01/06S	692,344.92	0.02
508,000	SINGAPORE 2.25 16-36 01/08S	379,773.88	0.01
238,000	SINGAPORE 2.375 19-39 01/07S	178,808.73	0.01
355,000	SINGAPORE 2.625 18-28 01/05S	278,767.74	0.01
311,000	SINGAPORE 2.625 22-32 01/08S	242,994.69	0.01
409,000	SINGAPORE 2.75 12-42 01/04S	322,206.32	0.01
466,000	SINGAPORE 2.75 16-46 01/03S	368,435.58	0.01
362,000	SINGAPORE 2.875 10-29 01/07S	287,167.06	0.01
460,000	SINGAPORE 2.875 10-30 01/09S	365,665.03	0.01
251,000	SINGAPORE 2.875 22-27 01/09S	198,322.72	0.01
455,000	SINGAPORE 2.875 23-28 01/08S	360,386.96	0.01
530,000	SINGAPORE 3.0 24-29 01/04S	423,046.12	0.01
190,000	SINGAPORE 3.25 24-54 01/06S	166,542.48	0.01
444,000	SINGAPORE 3.375 13-33 01/09S	367,235.84	0.01
350,000	SINGAPORE 3.375 24-34 01/05S	290,509.23	0.01
403,000	SINGAPORE 3.5 07-27 01/03S	322,222.67	0.01
258,000	SINGAPORE 3 22-72 01/08S	221,315.49	0.01
200,000	SINGTEL GROUP TSY 2.375 19-29 28/08S	184,648.00	0.01
150,000	TEMASEK FINANCIA 3.50 23-33 15/02A	173,524.30	0.01
250,000	TEMASEK FINANCIAL 2.7500 21-61 02/08S	177,857.82	0.01
150,000	TEMASEK FINANCIAL I 3.25 23-27 15/02A	169,556.13	0.01
250,000	TEMASEK FINANCIAL I 3.625 18-28 01/08S	248,120.17	0.01
100,000	UNITED OVERSEAS 0.1000 21-29 25/05A	98,947.02	0.00
100,000	UNITED OVERSEAS BANK 0.01 20-27 01/12A	102,789.22	0.00
	Slovakia	**3,452,795.16**	**0.11**
100,000	PRIMA BANKA SLOVENSKO 0.010 19-26 01/10A	105,400.28	0.00
357,000	SLOVAKIA 0.125 20-27 17/06A	373,734.64	0.01
99,000	SLOVAKIA 0.375 21-36 21/04A	77,529.61	0.00
106,129	SLOVAKIA 0.625 16-26 22/05A	114,939.79	0.00
133,902	SLOVAKIA 0.75 19-30 09/04A	134,914.96	0.00
93,229	SLOVAKIA 1.00 18-28 12/06A	98,698.35	0.00
167,000	SLOVAKIA 1.0 20-30 09/10A	168,248.37	0.01
50,844	SLOVAKIA 1.375 15-27 21/01A	55,373.14	0.00
121,409	SLOVAKIA 1.625 16-31 21/01A	125,742.62	0.00
169,616	SLOVAKIA 1.875 17-37 09/03A	157,112.95	0.00
122,000	SLOVAKIA 1 21-51 13/10A	75,935.43	0.00
148,322	SLOVAKIA 2.00 17-47 17/10A	121,471.89	0.00
19,000	SLOVAKIA 2.25 18-68 12/06A	15,038.48	0.00
118,804	SLOVAKIA 3.625 14-29 16/01A	138,927.43	0.00
340,000	SLOVAKIA 3.625 23-33 08/06A	392,352.21	0.01
89,000	SLOVAKIA 3.75 23-35 23/02A	102,101.52	0.00
217,795	SLOVAKIA 4.35 10-25 14/10A	247,046.79	0.01
278,000	SLOVAKIA 4 22-32 19/10A	329,322.01	0.01
76,000	SLOVAKIA 4 23-43 23/02A	88,088.18	0.00
178,000	SLOVAKIA GOVERNMENT 3.75 24-34 06/03A	205,709.68	0.01
100,000	SLOVENSKA SPORITELNA 3.25 23-26 12/01A	112,051.42	0.00
200,000	VSEOBECNA UVEROVA 0.87522-27 22/03A	213,055.41	0.01
	Slovenia	**1,661,733.07**	**0.05**
125,000	SLOVENIA 0.275 20-30 14/01A	125,220.79	0.00
96,000	SLOVENIA 0.4875 20-50 20/10A	54,958.94	0.00
23,000	SLOVENIA 0.6875 21-81 03/03A	11,168.89	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
58,000	SLOVENIA 0.875 20-30 15/07A	59,377.35	0.00
61,000	SLOVENIA 0 21-31 12/02A	57,944.93	0.00
100,000	SLOVENIA 0 22-26 13/02A	108,138.82	0.00
45,000	SLOVENIA 1.00 18-28 06/03A	48,281.64	0.00
28,000	SLOVENIA 1.1750 22-62 13/02A	17,815.16	0.00
133,000	SLOVENIA 1.1875 19-29 14/03A	141,694.89	0.00
146,000	SLOVENIA 1.25 17-27 22/03A	159,338.45	0.00
104,000	SLOVENIA 1.50 15-35 25/03A	101,148.80	0.00
143,000	SLOVENIA 1.75 16-40 03/11A	130,635.32	0.00
185,000	SLOVENIA 2.25 16-32 03/03A	200,304.19	0.01
44,000	SLOVENIA 3.0 24-34 10/03A	49,472.33	0.00
86,000	SLOVENIA 3.125 15-45 07/08A	93,059.36	0.00
174,000	SLOVENIA 3.625 23-33 11/03A	206,795.45	0.01
83,000	SLOVENIA 5.125 11-26 30/03A	96,377.76	0.00
	South Korea	**45,720,738.81**	**1.40**
970,650,000	COREE DTY 2.625 18-48 10/03S	705,255.14	0.02
200,000	EXP IMP BANK KOREA 1.75 21-28 19/10S/10S	182,826.41	0.01
200,000	EXPORT IMP BK KOREA 2.625 16-26 26/05S	195,062.41	0.01
200,000	EXPORT-IMPORT BANK 2.5000 21-41 29/06S	148,206.85	0.00
200,000	EXPORT-IMPORT BANK 3.25 14-26 12/08S	196,943.30	0.01
200,000	EXPORT-IMPORT BANK 3.25 15-25 10/11S	197,642.26	0.01
10,260,000	KGB SEPARATE TRADING 0.00 10-24 10/12U	7,801.36	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-25 10/06U	7,694.19	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-25 10/12U	7,579.10	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-26 10/06U	7,481.02	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-26 10/12U	7,359.77	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-27 10/06U	7,271.92	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-27 10/12U	7,168.17	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-28 10/06U	7,038.84	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-28 10/12U	6,962.13	0.00
10,260,000	KGB SEPARATE TRADING 0.00 10-29 10/12U	6,757.55	0.00
10,260,000	KGB SEPARATE TRADING 0.00 11-30 10/06U	6,656.38	0.00
10,260,000	KGB SEPARATE TRADING 0.00 11-30 10/12U	6,556.16	0.00
10,260,000	KGB SEPARATE TRADING 0.00 11-31 10/06U	6,457.08	0.00
10,260,000	KGB SEPARATE TRADING 0.00 11-31 10/12U	6,359.48	0.00
10,260,000	KGB SEPARATE TRADING 0.00 12-32 10/06U	6,263.64	0.00
10,260,000	KGB SEPARATE TRADING 0.0 10-29 10/06U	6,828.90	0.00
608,000,000	KOREA 0.00 22-32 10/06U	371,310.77	0.01
459,980,000	KOREA 1.125 19-39 10/09S	273,731.56	0.01
790,540,000	KOREA 1.25 21-26 10/03S	591,070.32	0.02
1,065,270,000	KOREA 1.375 19-29 10/12S	752,531.52	0.02
1,784,350,000	KOREA 1.375 20-30 10/06S	1,250,805.23	0.04
638,670,000	KOREA 1.5 16-26 10/12S	474,113.58	0.01
462,270,000	KOREA 1.5 16-36 10/09S	300,519.94	0.01
880,760,000	KOREA 1.5 20-30 10/12S	615,828.76	0.02
416,050,000	KOREA 1.5 20-40 10/09S	258,619.28	0.01
2,121,580,000	KOREA 1.5 20-50 10/03S	1,229,118.29	0.04
474,640,000	KOREA 1.625 20-70 10/09S	252,764.60	0.01
1,702,730,000	KOREA 1.75 21-26 10/09S	1,276,949.57	0.04
200,000	KOREA 1.75 21-31 15/10S	172,603.76	0.01
565,370,000	KOREA 1.875 16-26 10/06S	425,086.58	0.01
615,350,000	KOREA 1.875 19-29 10/06S	448,488.60	0.01
2,381,540,000	KOREA 1.875 21-51 10/03S	1,484,996.72	0.05
721,300,000	KOREA 2.00 16-46 10/03S	468,560.06	0.01
611,670,000	KOREA 2.125 17-27 10/06S	458,799.39	0.01
1,159,050,000	KOREA 2.125 17-47 10/03S	770,810.51	0.02
489,470,000	KOREA 2.25 17-37 10/09S	343,640.48	0.01
545,620,000	KOREA 2.375 17-27 12/10S	414,342.88	0.01
666,950,000	KOREA 2.375 18-28 10/12S	498,654.25	0.02
474,240,000	KOREA 2.375 18-38 10/09S	336,411.14	0.01
1,065,930,000	KOREA 2.375 21-31 10/12S	782,308.83	0.02
795,260,000	KOREA 2.375 22-27 10/03S	601,087.99	0.02
1,390,850,000	KOREA 2.5 22-52 10/03S	979,619.95	0.03
716,750,000	KOREA 2.625 15-35 10/09S	527,668.21	0.02
744,050,000	KOREA 2.625 18-28 10/06S	568,239.75	0.02
686,940,000	KOREA 2.75 14-44 10/12S	504,300.75	0.02
322,990,000	KOREA 2 18-68 13/09S	195,958.87	0.01
1,091,690,000	KOREA 2 19-49 10/03S	700,954.13	0.02
1,043,640,000	KOREA 2 21-31 10/06S	748,726.66	0.02
575,000,000	KOREA 3.125 22-27 10/09S	442,805.72	0.01
768,420,000	KOREA 3.125 22-52 10/09S	612,214.16	0.02
478,430,000	KOREA 3.25 22-42 10/09S	380,409.37	0.01
68,380,000	KOREA 3.375 22-32 10/06S	53,521.95	0.00
841,630,000	KOREA 3.75 13-33 10/12S	681,928.41	0.02
983,370,000	KOREA 3 12-42 10/12S	754,989.54	0.02
1,040,230,000	KOREA 4.00 11-31 10/12S	835,580.45	0.03
1,682,040,000	KOREA 4.25 22-25 10/12S	1,306,210.27	0.04
699,820,000	KOREA 4.25 22-32 10/12S	581,961.14	0.02
300,720,000	KOREA 5.25 07-27 10/03S	242,063.96	0.01
466,520,000	KOREA 5.50 11-20 01/09S	385,513.25	0.01
691,640,000	KOREA 5.5 09-29 10/12S	592,950.86	0.02
200,000	KOREA DEVELOPMENT BK 4.375 23-28 15/02S	201,848.32	0.01
200,000	KOREA DEVELOPMENT BK 4.375 23-33 15/02S	198,707.42	0.01
200,000	KOREA DEVELOPMENT BK 4.625 24-27 15/02S	203,020.40	0.01
400,000	KOREA DEVELOPMENT BK 4.75 4-27 26/06S	408,005.12	0.01
200,000	KOREA DEVELOPMENT BK 5.375 23-26 23/10S	204,989.06	0.01
836,590,000	KOREA -DY- 2.25 15-25 10/12S	635,546.83	0.02
200,000	KOREA EL PO 4.875 24-27 31/01S	203,034.27	0.01
200,000	KOREA GAS CORP 3.50 14-26 02/07	197,417.07	0.01
100,000	KOREA HOUSING FIN4.082 23-27 25/09A	116,303.40	0.00
200,000	KOREA HOUSING FIN 4.8750 24-27 27/08S	204,520.73	0.01
100,000	KOREA HOUSING FINANCE 0.258 21-28 27/10A	101,636.62	0.00
25,000	KOREA HOUSING FINANCE 1.963 22-26 19/07A	27,587.65	0.00
32,000	KOREA HOUSING FINANCE 3.714 23-27 11/04A	36,653.17	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	KOREA HOUSING FINANCE 4.625 23-28 24/02S	202,875.04	0.01
200,000	KOREA HYDRO N 4.6250 24-29 29/07S	202,138.00	0.01
200,000	KOREA LAND AND HOUSING 5.750 23-25 06/10S	202,168.64	0.01
200,000	KOREA NATIONAL OIL C 3.375 17-27 27/03S	196,183.75	0.01
200,000	KOREA NATL OIL 4.875 24-27 03/04S	203,412.56	0.01
113,900,000	KOREA TREASURY BOND 1.50 16-66 10/09S	58,855.55	0.00
440,480,000	KOREA TREASURY BOND 1.875 21-41 10/09S	287,754.04	0.01
469,220,000	KOREA TREASURY BOND 3.0 24-29 10/09S	360,767.64	0.01
6,154,270,000	KOREA TREASURY BOND 3.125 23-26 10/06S	4,724,026.46	0.14
601,490,000	KOREA TREASURY BOND 3.25 23-28 10/03S	465,190.95	0.01
626,860,000	KOREA TREASURY BOND 3.25 23-33 10/06S	487,242.86	0.01
1,345,080,000	KOREA TREASURY BOND 3.25 23-53 10/03S	1,095,492.55	0.03
469,360,000	KOREA TREASURY BOND 3.25 24-26 10/09S	360,729.33	0.01
414,930,000	KOREA TREASURY BOND 3.25 24-29 10/03S	321,668.29	0.01
1,427,200,000	KOREA TREASURY BOND 3.25 24-54 10/03S	1,169,598.24	0.04
405,300,000	KOREA TREASURY BOND 3.5 22-72 10/09S	366,641.73	0.01
530,300,000	KOREA TREASURY BOND 3.5 23-28 10/09S	414,352.51	0.01
404,200,000	KOREA TREASURY BOND 3.5 24-34 10/06S	322,134.22	0.01
846,780,000	KOREA TREASURY BOND 3.625 23-25 10/09S	652,490.67	0.02
924,300,000	KOREA TREASURY BOND 3.625 23-53 10/09S	803,990.85	0.02
308,770,000	KOREA TREASURY BOND 3.875 23-43 10/09S	266,866.80	0.01
200,000	LG ENERGY SOLUTION LT 5.375 24-29 02/07S	204,794.21	0.01
200,000	LG ENERGY SOLUTION LTD 5.5 24-34 02/07S	205,532.34	0.01
200,000	MIRAE ASSET SEC 5.5 24-27 31/07S	202,824.99	0.01
200,000	NONGHYUP BANK 4.7500 24-29 22/07S	203,932.35	0.01
25,000	SHINHAN BANK 3.3200 24-27 29/01A	28,286.73	0.00
200,000	SHINHAN BANK 5.75 24-34 15/04S	207,558.91	0.01
200,000	SK HYNIX INC 6.5000 23-33 17/01S	220,271.42	0.01
300,000	THE EXP IMP KOREA 3.625 23-30 07/06A	347,467.35	0.01
200,000	THE EXP IMP KOREA 5.125 23-33 11/01S	209,283.55	0.01
200,000	THE KOREA DEVELOPMENT 0.8 21-26 19/07S	188,620.82	0.01
100,000	THE KOREA DEVELOPMENT 2.625 22-27 08/09A	111,371.33	0.00
	Spain	**68,476,699.51**	**2.09**
100,000	ABERTIS INFRAESTRUCT 1.00 16-27 27/02A	107,231.09	0.00
100,000	ABERTIS INFRAESTRUCT 2.375 19-27 27/09A	109,610.38	0.00
100,000	ABERTIS INFRAESTRUCT 3 19-31 27/03A	109,988.74	0.00
100,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	115,978.05	0.00
100,000	ACCIONA ENERGIA FINA 5.125 23-31 23/04A	119,541.37	0.00
100,000	ADIF 1.25 18-26 04/05A	109,142.11	0.00
100,000	ADIF ALTA VELOCIDAD 3.5 23-28 30/07A	114,611.44	0.00
200,000	ADIF ALTA VELOCIDAD 3.9 23-33 30/04A	235,413.05	0.01
100,000	AENA SA 4.25 23-30 13/10A	118,360.10	0.00
100,000	AMADEUS IT GROUP SA 1.875 20-28 24/09A	107,444.85	0.00
200,000	BANCO BILBAO VI 0.3750 19-26 15/11A	212,769.62	0.01
100,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	108,258.11	0.00
100,000	BANCO DE BADELL 3.5 23-26 28/08A	113,459.92	0.00
100,000	BANCO DE SABADELL SA 0.125 20-28 10/02A	102,626.56	0.00
100,000	BANCO SANTANDER 0.125 19-30 04/06A	96,434.09	0.00
100,000	BANCO SANTANDER 2.00 14-34 27/11A	102,860.69	0.00
100,000	BANCO SANTANDER 2.375 22-27 08/09A	111,165.56	0.00
100,000	BANCO SANTANDER 2.75 22-32 08/09A	111,142.17	0.00
100,000	BANCO SANTANDER 3.25 23-28 14/02A	114,139.73	0.00
100,000	BANCO SANTANDER 3.3750 23-30 11/01A	115,233.49	0.00
100,000	BANCO SANTANDER 3.375 23-26 11/01A	112,556.81	0.00
100,000	BANCO SANTANDER 3.75 23-26 16/01A	113,144.20	0.00
200,000	BANCO SANTANDER 3.75 24-34 09/01A	230,806.28	0.01
200,000	BANCO SANTANDER 4.25 17-27 11/04S	199,096.41	0.01
200,000	BANCO SANTANDER 5.4390 24-31 15/07S	209,436.05	0.01
200,000	BANCO SANTANDER ALL 3.875 24-29 22/04A	229,160.68	0.01
100,000	BANCO SANTANDER ALL 5.5 24-29 11/06A	135,967.60	0.00
200,000	BANCO SANTANDER ALL 5.588 23-28 08/08S	208,325.60	0.01
200,000	BANCO SANTANDER ALL 6.938 23-33 07/11S	231,724.44	0.01
100,000	BANCO SANTANDER S.A 0.875 19-31 09/05A	99,032.24	0.00
100,000	BANCO SANTANDER SA 0.1 20-32 27/02A	91,656.38	0.00
100,000	BANCO SANTANDER SA 0.2 21-28 11/02A	102,142.55	0.00
100,000	BANCO SANTANDER SA 0.25 19-29 10/07A	99,743.65	0.00
200,000	BANCO SANTANDER SA 0.5 20-27 04/02A	212,707.69	0.01
100,000	BANCO SANTANDER SA 1.125 20-27 23/06A	107,059.19	0.00
100,000	BANCO SANTANDER SA 1.375 20-26 05/05A	109,733.62	0.00
100,000	BANCO SANTANDER SA 1.5 21-26 14/04A	127,524.20	0.00
100,000	BANCO SANTANDER SA 1 21-31 04/11A	96,272.48	0.00
200,000	BANCO SANTANDER SA 2.125 18-28 08/02A	216,059.27	0.01
100,000	BANCO SANTANDER SA 2.25 21-32 04/10A	121,929.71	0.00
100,000	BANCO SANTANDER SA 3.875 23-28 16/01A	115,322.75	0.00
200,000	BANCO SANTANDER SA 4.379 18-28 12/04S	199,097.32	0.01
200,000	BANCO SANTANDER SA 5.125 23-30 25/01A	271,342.05	0.01
200,000	BANCO SANTANDER SA 6.9210 23-33 08/08S	221,061.72	0.01
100,000	BANCO SANTANDER SPN 3.125 24-29 28/05A	114,323.71	0.00
200,000	BANKIA SA 1.00 15-25 25/09A	219,167.82	0.01
100,000	BANKINTER SA 0.625 20-27 06/10A	104,243.92	0.00
100,000	BBVA 3.125 23-27 17/07A	113,503.60	0.00
100,000	BBVA 3.375 22-27 20/09A	114,008.58	0.00
100,000	BBVA 3.625 24-30 07/06A	115,197.33	0.00
100,000	BBVA 4.375 22-29 14/10A	119,285.33	0.00
100,000	BBVA SA 3.5 17-27 10/02A	113,021.91	0.00
100,000	CAIXABANK REGS 1.25 17-27 11/01A	108,395.29	0.00
100,000	CAIXABANK SA 1.125 19-26 27/03A	108,967.78	0.00
100,000	CAIXABANK SA 1.375 19-26 19/06A	108,869.36	0.00
100,000	CAIXABANK SA 1.625 17-32 14/07A	102,569.72	0.00
200,000	CAIXABANK SA 4.25 23-30 06/09A	237,781.45	0.01
200,000	CAIXABANK SA 5.6730 24-30 15/03S	207,751.00	0.01
200,000	CAIXABANK SA 6.2080 23-29 18/01S	209,441.98	0.01
100,000	CAJAMAR CAJACAJAMAR 3.375 24-29 25/07A	114,386.64	0.00
100,000	CEDULAS TDA A-5 4.25 07-27 28/03A	116,099.22	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	CEDULAS TDA A-6 4.25 06-31 10/04A	243,769.52	0.01
100,000	CELLNEX FINANCE CO 1.25 21-29 15/01A	103,183.26	0.00
200,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	221,065.98	0.01
200,000	CELLNEX FINANCE COMP 3.625 24-29 24/01A	227,202.06	0.01
100,000	CEPSA FINANCE SAU 2.25 20-26 13/07A	110,188.22	0.00
100,000	COMMUNIDAD MADRID 0.827 20-27 30/07A	106,675.93	0.00
100,000	COMMUNIDAD MADRID 1.571 19-29 30/04A	106,705.53	0.00
200,000	COMUNIDAD MADRID 3.462 24-34 30/04A	231,277.98	0.01
100,000	DRAGADOS SA 1.8750 18-26 20/04A	109,445.25	0.00
100,000	EDP SERVICIOS FINANC 4.375 23-32 04/04A	119,095.55	0.00
100,000	EL CORTE INGLES 4.25 24-31 26/06A	114,448.94	0.00
100,000	ENAGAS FINANCIACIONES 1.375 16-28 05/05A	106,192.27	0.00
100,000	FERROVIAL EMISIONES 1.382 20-26 14/05A	109,003.64	0.00
100,000	FONDO DE AMORTIZACION 0.010 20-25 17/09A	108,714.04	0.00
100,000	IBERDROLA FINANZAS 1.25 18-26 28/10A	108,594.17	0.00
100,000	IBERDROLA FINANZAS 1.3750 22-32 11/03A	99,864.10	0.00
100,000	INMOBILIARIA COLONIAL 0.75 21-29 22/06A	100,730.11	0.00
200,000	INSTITUTO DE CREDITO 3.05 24-29 31/10A	228,740.14	0.01
100,000	INSTITUTO DE CREDITO 3.25 23-28 31/10A	114,924.86	0.00
100,000	INSTITUTO DE CREDITO 3.80 23-29 31/05A	117,555.33	0.00
100,000	INSTITUTO DE CREDITO O 3.05 23-27 31/10A	113,733.91	0.00
100,000	JUNTA DE ANDALUCIA 3.2 24-30 30/04A	114,396.83	0.00
200,000	JUNTA DE ANDALUCIA 3.95 23-33 30/04A	238,011.69	0.01
100,000	LIBERBANK SA 0.2500 19-29 25/09A	98,324.32	0.00
41,000	MADRID 2.08 15-30 12/03A	44,367.04	0.00
100,000	MADRID 2.146 17-27 30/04A	110,572.66	0.00
100,000	MADRID 2.822 22-29 31/10A	112,525.73	0.00
100,000	MADRID 4.30 06-26 15/09A	115,289.07	0.00
100,000	MAPFRE 2.875 22-30 13/04A	107,236.42	0.00
100,000	MERLIN PROPERTIES 1.875 16-26 02/11A	109,135.73	0.00
100,000	MERLIN PROPERTIES 1.875 19-34 04/12A	92,966.52	0.00
100,000	RED ELECTRICA FIN 0.375 20-28 24/07A	103,049.16	0.00
100,000	SANTANDER CONSUMER 3.75 24-29 17/01A	114,957.64	0.00
200,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	211,970.13	0.01
1,050,000	SPAIN 0.00 20-26 31/01A	1,135,046.96	0.03
1,101,000	SPAIN 0.00 21-27 31/01A	1,165,149.74	0.04
1,401,000	SPAIN 0.00 21-28 31/01A	1,448,096.81	0.04
1,253,000	SPAIN 0.1 21-31 30/04A	1,192,557.11	0.04
100,000	SPAIN 0.45 21-32 30/04A	94,000.70	0.00
1,137,000	SPAIN 0.50 20-30 30/04A	1,140,332.82	0.03
1,401,000	SPAIN 0.5 21-31 31/10A	1,353,465.54	0.04
1,188,000	SPAIN 0.6 19-29 31/10A	1,210,899.74	0.04
1,177,000	SPAIN 0.7 22-32 30/04A	1,139,763.67	0.03
1,142,000	SPAIN 0.80 20-27 30/07A	1,223,171.31	0.04
1,322,000	SPAIN 0.8 22-29 30/07A	1,366,711.75	0.04
653,000	SPAIN 0.85 21-37 30/07A	551,782.04	0.02
1,112,000	SPAIN 1.00 20-50 31/10A	708,943.39	0.02
956,000	SPAIN 1.2 20-40 31/10A	782,844.70	0.02
1,296,000	SPAIN 1.25 20-30 31/10A	1,343,518.56	0.04
1,445,000	SPAIN 1.30 16-26 31/10A	1,581,098.81	0.05
1,278,000	SPAIN 1.40 18-28 30/07A	1,377,858.38	0.04
1,291,000	SPAIN 1.4 18-28 30/04A	1,395,731.15	0.04
1,237,000	SPAIN 1.45 17-27 31/10A	1,346,180.68	0.04
1,074,000	SPAIN 1.45 19-29 30/04A	1,149,947.77	0.04
351,000	SPAIN 1.45 21-71 31/10A	202,135.76	0.01
1,096,000	SPAIN 1.50 17-27 30/04A	1,199,540.06	0.04
1,106,000	SPAIN 1.85 19-35 30/07A	1,107,030.12	0.03
883,000	SPAIN 1.9 22-52 31/10A	690,777.17	0.02
1,234,000	SPAIN 1.95 15-30 30/07A	1,337,619.27	0.04
1,132,000	SPAIN 1.95 16-26 30/04A	1,255,753.80	0.04
563,000	SPAIN 1 21-42 30/07A	429,232.36	0.01
1,331,000	SPAIN 2.15 15-25 31/10A	1,480,130.33	0.05
1,090,000	SPAIN 2.35 17-33 30/07A	1,176,022.06	0.04
474,000	SPAIN 2.5000 24-27 31/05A	531,354.65	0.02
1,074,000	SPAIN 2.55 22-32 31/10A	1,185,060.70	0.04
877,000	SPAIN 2.70 18-48 31/10A	846,233.39	0.03
1,118,000	SPAIN 2.8 23-26 31/05A	1,256,256.03	0.04
910,000	SPAIN 2.9 16-46 31/10A	922,171.38	0.03
184,000	SPAIN 3.1 24-31 30/07A	211,534.11	0.01
1,036,000	SPAIN 3.15 23-33 30/04A	1,189,701.45	0.04
755,000	SPAIN 3.45 16-66 30/07A	796,045.76	0.02
662,000	SPAIN 3.45 22-43 30/07A	734,509.17	0.02
1,039,000	SPAIN 3.5 23-29 31/05A	1,213,793.58	0.04
200,000	SPAIN 3.5 23-33 30/04A	233,584.64	0.01
1,196,000	SPAIN 3.55 23-33 31/10A	1,411,140.99	0.04
732,000	SPAIN 3.9 23-39 30/07A	873,399.64	0.03
993,000	SPAIN 4.20 05-37 31/01A	1,232,366.73	0.04
1,211,000	SPAIN 4.7 09-41 30/07A	1,579,678.22	0.05
956,000	SPAIN 4.90 07-40 30/07A	1,269,268.89	0.04
927,000	SPAIN 5.15 13-28 31/10A	1,145,263.34	0.03
738,000	SPAIN 5.15 13-44 31/10A	1,022,239.84	0.03
1,196,000	SPAIN 5.75 01-32 30/07A	1,622,791.08	0.05
1,297,000	SPAIN 5.90 11-26 30/07A	1,538,858.49	0.05
1,315,063	SPAIN 6 98-29 31/01A	1,685,700.64	0.05
100,000	TELEFONICA EMISIONES 0.664 20-30 03/02A	99,312.95	0.00
100,000	TELEFONICA EMISIONES 1.201 20-27 21/05A	106,749.13	0.00
200,000	TELEFONICA EMISIONES 1.807 20-32 21/05A	201,481.47	0.01
100,000	TELEFONICA EMISIONES 1.957 19-39 01/07A	88,908.74	0.00
100,000	TELEFONICA EMISIONES 2.592 22-31 25/05A	107,799.99	0.00
100,000	TELEFONICA EMISIONES 4.183 23-33 21/11A	117,200.07	0.00
150,000	TELEFONICA EMISIONES 5.213 17-47 08/03S	142,168.24	0.00
200,000	TELEFONICA EMISIONES 5.52 19-49 01/03S	197,908.90	0.01
100,000	TELEFONICA EMISIONES 7.045 06-36 20/06S	115,317.41	0.00
100,000	WERFENLIFE 4.625 23-28 06/06A	116,314.95	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
	Sweden	**19,312,495.74**	**0.59**
2,000,000	DANSKE HYPOTEK 1.0000 19-25 17/12A	194,216.00	0.01
2,000,000	DANSKE HYPOTEK AB 0.5 21-26 16/12A	190,243.56	0.01
2,000,000	DANSKE HYPOTEK AB 3.5 23-28 20/12A	206,708.50	0.01
100,000	ESSITY AB 0.25 21-31 10/02A	94,797.34	0.00
100,000	INVESTOR AB 1.50 19-39 20/06A	85,737.17	0.00
1,000,000	KOMMUNINVEST I 0.7500 21-28 12/05A	93,880.20	0.00
750,000	KOMMUNINVEST I SVERI 3.0 22-29 12/03A	76,359.60	0.00
3,080,000	KOMMUNINVEST I SVERI 3.25 23-29 12/11A	317,633.72	0.01
100,000	KOMMUNINVEST I SVERI 3.375 23-27 15/03A	114,613.26	0.00
200,000	KOMMUNINVEST I SVERI 4.25 23-25 10/12S	200,334.69	0.01
2,000,000	KOMMUNINVEST I SVERIGE AB 1 19-26 12/11A	192,927.79	0.01
2,000,000	KOMMUNINV I SVERIGE 0.5 21-27 15/06A	189,109.95	0.01
2,050,000	KOMMUNINV I SVERIGE 0.75 20-26 04/02A	198,444.65	0.01
200,000	KOMMUNINV I SVERIGE 4.75 22-25 22/10S	201,247.78	0.01
1,000,000	LANSFORSAKRINGAR HYP 0.5 21-28 20/09A	92,074.90	0.00
1,600,000	LANSFORSAKRINGAR HYP 1.25 17-25 17/09A	156,036.81	0.00
100,000	LANSFORSAKRINGAR HYP 1.375 22-27 31/05A	108,446.37	0.00
2,000,000	LANSFORSAKRINGAR HYP 3.0 22-29 19/09A	202,850.66	0.01
100,000	LANSFORSAKRINGAR HYP 3.25 23-29 04/05A	115,082.59	0.00
1,500,000	LANSFORSAKRINGAR HYPOT 1.5 19-26 16/09A	146,050.67	0.00
2,000,000	LANSFORSAKRINGAR HYPOTE 1.0 20-27 15/09A	190,645.05	0.01
3,100,000	NORDEA HYPOTEK AB 0.5 20-26 16/09A	296,073.40	0.01
3,100,000	NORDEA HYPOTEK AB 1.0 19-25 17/09A	301,611.99	0.01
4,000,000	NORDEA HYPOTEK AB 1.0 21-27 16/06A	382,496.75	0.01
4,000,000	NORDEA HYPOTEK AB 3.5 22-28 20/09A	412,688.29	0.01
2,000,000	NORDEA HYPOTEK AB 3.5 23-29 26/10A	207,494.03	0.01
200,000	SBAB BANK AB 1.875 22-25 10/12AA	220,733.80	0.01
200,000	SKANDINAV ENSKIL BK 0.75 17-27 15/11A	211,828.34	0.01
100,000	SKANDINAVISKA ENSK BK 0.75 22-27 28/06A	106,643.05	0.00
2,000,000	SKANDINAVISKA ENSKI 0.5000 21-26 16/12A	190,272.81	0.01
2,000,000	SKANDINAVISKA ENSKI 3.0000 22-27 06/12A	202,041.83	0.01
2,000,000	SKANDINAVISKA ENSKI BK 1.0 19-25 17/12A	194,216.24	0.01
100,000	SKANDINAVISKA ENSKIL 0.375 19-26 09/02A	108,352.45	0.00
200,000	SKANDINAVISKA ENSKIL 0.625 19-29 12/11A	198,752.66	0.01
100,000	SKANDINAVISKA ENSKIL 1.4 21-25 19/11S	96,851.07	0.00
300,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	328,577.20	0.01
100,000	SKANDINAVISKA ENSKIL 3.25 23-25 04/11A	112,400.22	0.00
200,000	SKANDINAVISKA ENSKIL 3.25 23-28 04/05A	228,861.91	0.01
100,000	SKANDINAVISKA ENSKIL 4.00 22-26 09/11A	113,972.05	0.00
100,000	STAD AB 2.625 22-29 27/09A	112,052.94	0.00
2,000,000	STADSHYPOTEK AB	195,307.64	0.01
100,000	STADSHYPOTEK AB 0.01 20-28 24/11A	100,881.73	0.00
100,000	STADSHYPOTEK AB 0.3750 19-26 13/03A	108,218.45	0.00
4,000,000	STADSHYPOTEK AB 0.5000 20-26 01/06A	383,742.24	0.01
100,000	STADSHYPOTEK AB 0.75 17-27 01/11A	106,138.03	0.00
2,000,000	STADSHYPOTEK AB 1.0 19-25 03/09A	194,685.73	0.01
4,000,000	STADSHYPOTEK AB 1.0 21-27 01/03A	383,902.13	0.01
4,000,000	STADSHYPOTEK AB 2.5 22-27 01/12A	398,206.42	0.01
200,000	STADSHYPOTEK AB 2.875 24-29 21/03A	227,030.55	0.01
200,000	STADSHYPOTEK AB 3.125 23-28 04/04A	228,317.53	0.01
2,000,000	STADSHYPOTEK AB 4.0 23-29 02/05A	211,302.06	0.01
100,000	SVENSKA HANDELSBANKE 0.05 21-28 06/09A	100,635.00	0.00
200,000	SVENSKA HANDELSBANKE 5.00 23-28 02/03S	140,745.43	0.00
250,000	SVENSKA HANDELSBANKE 5.5 23-28 15/06S	258,685.74	0.01
100,000	SVENSKA HANDELSBANKEN 0.125 21-26 03/11A	105,745.57	0.00
200,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	226,561.53	0.01
200,000	SVENSK EXPORTKREDIT 2.25 22-27 22/03S	192,683.65	0.01
200,000	SVENSK EXPORTKREDIT 4.125 23-28 14/06S	202,754.25	0.01
200,000	SVENSK EXPORTKREDIT 4.25 24-29 01/02S	203,780.10	0.01
200,000	SVENSK EXPORTKREDIT 4.875 23-30 04/10S	210,812.40	0.01
200,000	SWEDBANK AB 1.3 22-27 17/02A	215,207.21	0.01
200,000	SWEDBANK AB 1.5380 21-26 16/11S	189,828.59	0.01
100,000	SWEDBANK AB 3.75 22-25 14/11A	112,601.99	0.00
200,000	SWEDBANK AB 5.3370 22-27 20/09S	205,470.39	0.01
1,000,000	SWEDBANK HYPOTE 3.0000 22-28 15/03A	101,132.57	0.00
100,000	SWEDBANK MORTGAGE 0.50 19-26 05/02A	108,563.31	0.00
100,000	SWEDBANK MORTGAGE 3.125 23-28 05/07A	114,062.09	0.00
1,000,000	SWEDBANK MORTGAGE AB 1.0 21-27 17/03A	95,918.09	0.00
200,000	SWEDBANK MORTGAGE AB 1.375 22-27 31/05A	217,077.44	0.01
1,000,000	SWEDBANK MORTGAGE AB 1 20-26 18/03A	96,911.42	0.00
1,200,000	SWEDBANK MORTGAGE AB 3.0 23-29 28/03A	121,658.06	0.00
2,000,000	SWEDEN 0.1250 20-30 09/09A	179,238.62	0.01
2,400,000	SWEDEN 0.125 20-49 12/05A	212,241.74	0.01
870,000	SWEDEN 0.50 20-45 24/11A	61,185.40	0.00
17,625,000	SWEDEN 0.75 16-28 12/05A	1,683,903.37	0.05
4,695,000	SWEDEN 0.75 17-29 12/11A	441,256.75	0.01
6,985,000	SWEDEN 1.00 14-26 12/11A	679,391.59	0.02
390,000	SWEDEN 1.3750 21-71 23/06A	26,635.79	0.00
1,475,000	SWEDEN 1.75 21-33 11/12A	143,251.57	0.00
2,245,000	SWEDEN 2.25 11-32 01/06A	227,614.32	0.01
1,390,000	SWEDEN 2.25 24-35 11/05A	140,220.01	0.00
2,090,000	SWEDEN 3.50 09-39 30/03A	240,108.51	0.01
100,000	SWEDISH COV BD CORP 1.75 22-32 10/02A	104,597.86	0.00
2,000,000	SWEDISH COV BOND COR 0.25 20-27 09/06A	187,488.88	0.01
2,000,000	SWEDISH COVERED 1.0000 19-30 12/06A	182,382.26	0.01
100,000	SWEDISH COVERED BOND 0.01 21-30 14/03A	97,283.40	0.00
2,000,000	SWEDISH COVERED BOND 0.75 20-32 09/06A	172,884.11	0.01
100,000	SWEDISH COVERED BOND 0.875 17-27 29/03A	107,439.65	0.00
2,000,000	SWEDISH COVERED BOND 2.00 16-26 17/06A	196,638.44	0.01
100,000	SWEDISH COVERED BOND 3.25 23-28 03/05A	114,733.74	0.00
100,000	TELE2 AB 0.75 21-31 23/03A	97,753.50	0.00
100,000	TELEFON AB LM ERICSS 5.375 23-28 29/05A	118,966.89	0.00
100,000	TELEFON ERICSSON 1.125 22-27 08/02A	106,778.62	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	TELIA COMPANY AB 3.625 23-32 22/02A	115,601.72	0.00
100,000	VATTENFALL AB 3.75 22-26 18/10A26 18/10A	113,631.39	0.00
50,000	VATTENFALL EMTN 6.875 09-39 15/04A	77,093.11	0.00
200,000	VOLVO TR 2.625 22-26 20/02A	222,121.32	0.01
100,000	VOLVO TREASURY AB 1.625 22-25 18/09A	110,123.55	0.00
	Switzerland	**21,728,461.79**	**0.66**
200,000	ABB 0.7522-27 25/03A	236,296.23	0.01
15,000	BANQUE DES LETTRES 0.25 18-26 16/11A	17,590.43	0.00
70,000	BASLER KANTONALBAN 0.3 17-27 22/06A	81,770.60	0.00
110,000	CANTON OF VAUD 2.00 13-33 24/10A	145,547.12	0.00
250,000	CREDIT SUISSE 3.869 18-29 12/01S	244,478.62	0.01
100,000	CREDIT SUISSE GROUP 0.65 19-29 10/09A	99,264.74	0.00
250,000	CREDIT SUISSE GROUP 3.091 21-32 14/05S	225,121.99	0.01
200,000	EUROFIMA 0.1 20-30 20/05A	196,581.83	0.01
35,000	EUROFIMA 3.00 06-26 15/05A	43,004.32	0.00
100,000	EUROFIMA EUROPAEISCH 1.625 22-27 20/07A	109,398.55	0.00
100,000	NESTLE LTD 0.75 18-19 28/06A	118,165.36	0.00
40,000	NOVARTIS 0.625 15-29 13/11A	46,868.59	0.00
50,000	NOVARTIS AG 1.75 24-34 16/06A	63,365.49	0.00
100,000	PFANDBREIFBANK 0.375 18-28 07/09A	116,657.45	0.00
45,000	PFANDBRIEFBANK SCHWEI 0.25 17-26 27/04A	52,889.66	0.00
295,000	PFANDBRIEF SCHW 0.0000 21-29 05/02A	337,534.09	0.01
135,000	PFANDBRIEF SCHW 0.1000 19-31 03/12A	151,253.18	0.00
100,000	PFANDBRIEF SCHW 0.1250 21-31 19/03A	112,963.62	0.00
100,000	PFANDBRIEF SCHW 0.1250 21-31 19/12A	112,180.01	0.00
200,000	PFANDBRIEF SCHW 0.55 19-31 08/02A	232,485.66	0.01
105,000	PFANDBRIEF SCHW 0.6250 18-29 08/03A	123,494.65	0.00
25,000	PFANDBRIEF SCHWEIZ 0.125 16-28 06/09A	28,860.15	0.00
70,000	PFANDBRIEF SCHWEIZ 0.125 21-31 20/06A	78,884.96	0.00
130,000	PFANDBRIEF SCHWEIZ 0.25 16-26 05/08A	152,622.54	0.00
30,000	PFANDBRIEF SCHWEIZ 0.25 16-38 04/08A	32,251.67	0.00
200,000	PFANDBRIEF SCHWEIZ 0.25 17-27 18/01A	234,323.31	0.01
55,000	PFANDBRIEF SCHWEIZ 0.375 15-30 21/01	63,617.82	0.00
50,000	PFANDBRIEF SCHWEIZ 0.375 16-39 08/07	54,527.72	0.00
80,000	PFANDBRIEF SCHWEIZ 0.375 16-43 23/09A	85,096.19	0.00
40,000	PFANDBRIEF SCHWEIZ 0.375 16-46 15/06A	41,954.12	0.00
70,000	PFANDBRIEF SCHWEIZ 0.50 15-28 05/05A	82,101.59	0.00
50,000	PFANDBRIEF SCHWEIZ 0.50 16-35 05/10A	56,364.22	0.00
100,000	PFANDBRIEF SCHWEIZ 0.75 15-34 28/11A	116,202.90	0.00
45,000	PFANDBRIEF SCHWEIZ 1.375 22-32 09/04A	55,232.80	0.00
5,000	PFANDBRIEF SCHWEIZ 1.50 12-40 14/02A	6,369.95	0.00
200,000	PFANDBRIEF SCHWEIZ 1.5 -22 06/09A	248,706.41	0.01
100,000	PFANDBRIEF SCHWEIZ 1.75 23-43 23/12A	134,920.56	0.00
155,000	PFANDBRIEF SCHWEIZ 1.875 10-31 15/09A	196,094.09	0.01
200,000	PFANDBRIEF SCHWEIZ 2.125 23-30 15/11A	255,032.25	0.01
70,000	PFANDBRIEF SCHWEIZ 2.25 22-37 25/09A	96,066.09	0.00
200,000	PFANDBRIEF SCHWEIZ H 1.625 24-39 28/01A	258,475.97	0.01
100,000	PFANDBRIEF SCHWEIZ H 1.75 23-38 09/07A	130,359.82	0.00
200,000	PFANDBRIEF SCHWEIZ H 1.75 23-49 26/01A	278,799.78	0.01
200,000	PFANDBRIEF SCHWEIZ HYP 0.00 2°-29 26/10A	227,205.02	0.01
200,000	PFANDBRIEF SCHWEIZ HYP 2.00 22-34 25/08A	260,641.78	0.01
100,000	PFANDBRIEF SCHWEIZ HYPO 2.0 23-38 02/04A	134,016.07	0.00
100,000	PFANDBRIEF SCHW HYPO 2.375 22-37 20/05A	138,709.57	0.00
80,000	PFANDBRIEF SCHWIEZ 1.50 12-33 02/08A	99,437.63	0.00
30,000	PFANDBRIEF SCHW KA 0.25 17-25 01/12A	35,349.06	0.00
20,000	PFANDBRIEF SCHW KA 0.25 17-27 26/05A	23,389.33	0.00
120,000	PFANDBRIEF SCHW KA 0.30 16-31 06/06A	136,894.82	0.00
20,000	PFANDBRIEF SCHW KA 0.375 16-28 24/10A	23,294.77	0.00
20,000	PFANDBRIEF SCHW KA 0.375 17-26 07/12A	23,509.03	0.00
110,000	PFANDBRIEF SCHW KA 0.50 17-29 12/10A	128,244.57	0.00
65,000	PFANDBRIEF SCHW KA 0.5 17-32 20/02A	74,889.73	0.00
45,000	PFANDBRIEF SCHW KA 0.60 16-35 11/12A	51,296.52	0.00
70,000	PFANDBRIEF SCHW KA 1.25 14-29 16/11A	84,728.61	0.00
80,000	PFANDBRIEF SCHW KA 1.375 13-27 05/11A	96,536.33	0.00
100,000	PFANDBRIEFZENTRALE 0.50 18-28 19/05A	117,290.85	0.00
70,000	PFANDBRIEFZENTRALE 1.4 22-32 30/08A	86,152.01	0.00
40,000	PFANDBRIEFZENTRALE 1.45 22/42 14/03A	51,053.84	0.00
200,000	PFANDBRIEFZENTRALE 1.7 22-32 27/07A	251,489.78	0.01
100,000	PFANDBRIEFZENTRALE 1.85 23-38 26/11A	132,784.89	0.00
200,000	PFANDBRIEFZENTRALE S 1.85 23-38 19/07A	264,912.31	0.01
100,000	PFANDBRIEFZENTRALE SC 0.0 21-28 13/03A	115,337.61	0.00
70,000	PFANDBRIEFZENTRALE SC 0.3 19-29 05/03A	81,039.45	0.00
220,000	PFANDBRIEFZENTRALE SC 1.65 22-32 21/12A	276,125.85	0.01
200,000	PFANDBRIEFZENTRALE SCH 0.00 20-30 15/03A	226,312.96	0.01
100,000	PFANDBR SCHWEIZ HYPO 1.625 13-30 03/07A	123,695.55	0.00
65,000	PFANDBR SCHWEIZ HYPO 2.25 10-32 13/08A	84,994.24	0.00
200,000	PFAN SC 1.85 22-37 02/04A	262,164.50	0.01
15,000	PFBRF SCHWZ KANTBK 0.05 16-26 06/11A	17,515.86	0.00
230,000	PFBRF SCHWZ KANTBK 0.25 17-27 06/12A	268,030.78	0.01
15,000	PFBRF SCHWZ KANTBK 0.625 15-30 01/11A	17,528.95	0.00
210,000	PFBRF SCHWZ KANTBK 1.00 14-28 22/09A	250,740.52	0.01
200,000	PFDBRF SCHWEIZ HYPO 0.125 20-28 07/06A	231,264.62	0.01
200,000	RAIFFEISEN SCHWEIZ 5.23 22-27 01/11A	237,501.01	0.01
150,000	ROCHE KAPITALMA 0.5000 22-27 25/02A	176,721.83	0.01
648,000	SWITZERLAND 0.00 16-29 22/06U	755,126.09	0.02
340,000	SWITZERLAND 0.25 21-35 23/06A	395,862.95	0.01
491,000	SWITZERLAND 0.5000 18-32 27/06A	587,373.46	0.02
460,000	SWITZERLAND 0.50 15-30 27/05A	548,870.34	0.02
187,000	SWITZERLAND 0.5 16-58 30/05A	230,623.84	0.01
286,000	SWITZERLAND 0.5 17-45 28/06A	343,482.38	0.01
113,000	SWITZERLAND 0.5 17-55 24/05A	137,040.72	0.00
570,000	SWITZERLAND 0 19-34 26/06U	649,376.36	0.02
187,000	SWITZERLAND 0 19-39 24/07U	207,792.49	0.01
219,000	SWITZERLAND 1.25 12-37 27/06A	286,137.14	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
1,739,000	SWITZERLAND 1.25 14-26 28/05A	2,089,237.81	0.06
100,000	SWITZERLAND 1.25 23-43 28/06A	135,872.56	0.00
215,000	SWITZERLAND 1.50 12-42 30/04A	300,473.26	0.01
98,000	SWITZERLAND 1.5 22-38 26/10A	133,006.19	0.00
151,000	SWITZERLAND 2.00 14-64 25/06A	290,230.64	0.01
342,000	SWITZERLAND 2.25 11-31 22/06A	455,589.67	0.01
22,000	SWITZERLAND 2.50 06-36 08/03A	32,143.52	0.00
60,000	SWITZERLAND 3.25 07-27 27/06A	76,726.51	0.00
303,000	SWITZERLAND 3.50 03-33 08/04A	452,699.96	0.01
98,000	SWITZERLAND 4.00 99-49 06/01A	211,575.29	0.01
314,000	SWITZERLAND GOVERNME 4.0 98-28 08/04A	419,518.65	0.01
200,000	UBS GROUP 5.711 23-27 12/01S	202,659.05	0.01
250,000	UBS GROUP 6.537 22-33 12/08S	276,035.08	0.01
100,000	UBS GROUP AG 0.625 21-33 18/01A	88,957.29	0.00
200,000	UBS GROUP AG 5.959 23-34 12/01S	213,692.20	0.01
250,000	UBS GROUP AG 6.2460 23-29 22/09S	265,429.34	0.01
250,000	UBS GROUP AG 6.3010 23-34 22/09S	274,182.75	0.01
200,000	UBS GROUP FDG 144A 4.125 16-26 15/04S	199,020.15	0.01
200,000	UBS GROUP FUNDING 4.125 15-25 24/09S	199,453.49	0.01
250,000	UBS GROUP INC 4.282 17-28 09/01S	248,045.30	0.01
200,000	UBS GROUP SA 4.253 17-28 23/03S	198,101.50	0.01
200,000	UBS SWITZERLAND AG 3.146 24-31 21/06A	229,626.36	0.01
200,000	UBS SWITZERLAND AG 3.304 24-29 05/03A	229,922.10	0.01
	Thailand	**10,859,435.17**	**0.33**
200,000	EXPORT IMP BK OF THAI 3.902 22-27 02/06S	197,532.81	0.01
10,929,000	THAILAND 1.585 20-35 17/12S	308,648.96	0.01
13,106,000	THAILAND 1.60 19-29 17/12S	394,580.39	0.01
7,984,000	THAILAND 1.6 19-35 17/06S	226,366.35	0.01
3,450,000	THAILAND 1.875 19-49 17/06S	84,406.75	0.00
14,818,000	THAILAND 1 21-27 17/06S	446,530.08	0.01
5,436,000	THAILAND 2.00 20-42 17/06S	150,602.59	0.00
12,814,000	THAILAND 2.125 16-26 17/12S	398,020.04	0.01
16,450,000	THAILAND 2.2500 23-27 17/03S	512,505.71	0.02
16,660,000	THAILAND 2.4 23-29 17/03S	521,491.82	0.02
7,150,000	THAILAND 2.4 24-27 17/11S	223,881.25	0.01
1,629,000	THAILAND 2.5 20-71 17/06S	38,850.76	0.00
24,949,000	THAILAND 2.65 22-28 17/06S	788,273.23	0.02
5,537,000	THAILAND 2.75 21-52 17/06S	160,552.60	0.00
3,910,000	THAILAND 2.8 24-34 17/06S	124,861.15	0.00
14,395,000	THAILAND 2.875 16-46 17/06S	431,043.10	0.01
9,458,000	THAILAND 2.875 18-28 17/12S	301,812.08	0.01
16,863,000	THAILAND 2 21-31 17/12S	512,448.32	0.02
5,275,000	THAILAND 3.14 22-47 17/06S	166,549.70	0.01
16,514,000	THAILAND 3.30 18-38 17/06S	550,607.19	0.02
8,499,000	THAILAND 3.35 22-33 17/06S	282,315.23	0.01
10,870,000	THAILAND 3.39 22-37 17/06S	365,312.93	0.01
11,318,000	THAILAND 3.40 15-36 17/06S	381,378.84	0.01
6,763,000	THAILAND 3.45 22-43 17/06S	227,529.20	0.01
10,575,000	THAILAND 3.60 17-67 17/06S	330,587.01	0.01
8,872,000	THAILAND 3.65 10-31 20/06S	298,815.14	0.01
9,803,000	THAILAND 3.775 12-32 25/06S	334,287.68	0.01
3,789,000	THAILAND 3.8 10-41 14/06S	133,338.27	0.00
5,241,000	THAILAND 4.0 22-72 17/06S	182,994.91	0.01
10,678,000	THAILAND 4.26 12-37 12/12S	383,642.29	0.01
8,420,000	THAILAND 4.675 13-44 29/06S	329,339.94	0.01
9,050,000	THAILAND 4.85 11-61 17/06S	361,325.54	0.01
8,143,000	THAILAND 4.875 09-29 22/06S	283,089.74	0.01
8,163,000	THAILAND 4 15-66 17/06S	278,062.17	0.01
200,000	THAIOIL TSY CENTER 3.75 20-50 18/06S	147,851.40	0.00
	Togo	**182,500.02**	**0.01**
200,000	BANQUE OUEST AFRICAI 4.7 19-31 22/10S	182,500.02	0.01
	United Arab Emirates	**5,366,242.70**	**0.16**
200,000	ABU DHABI 5.50 24-54 30/04S	213,306.63	0.01
200,000	ABU DHABI CRUDE OIL 4.60 17-47 02/11S	187,655.12	0.01
200,000	ABU DHABI DEVELOPMENT 5.5 24-34 08/05S	212,045.26	0.01
200,000	ABU DHABI NATL ENERGY 2.00 21-28 29/04S	185,335.91	0.01
200,000	ABU DHABI NATL ENERGY 3.4 21-51 29/04S	152,586.60	0.00
200,000	ABU DHABI REGS 3.125 16-26 03/05S	196,943.03	0.01
200,000	DAE FUNDING LLC 3.375 21-28 20/03S	190,781.32	0.01
200,000	DP WORLD CRESCENT 4.70 19-49 30/09S	175,769.52	0.01
100,000	DP WORLD PLC 4.25 18-30 25/09A	127,967.73	0.00
200,000	EMIRATE OF ABU DHABI 4.125 17-47 11/10S	176,848.90	0.01
200,000	EMIRATES BANK NBD 5.625 22-27 21/10S	207,391.21	0.01
200,000	EMIRATES DEVELOPMENT 1.639 21-26 15/06S	189,790.74	0.01
100,000	EMIRATES TELECOM 0.3750 21-28 17/05A	101,264.40	0.00
162,080	GALAXY PIPELINE ASSET 2.16 21-34 31/03S	143,757.47	0.00
183,156	GALAXY PIPELINE ASSET 2.94 21-40 30/09S	154,422.54	0.00
200,000	MAJID AL FUTTAI 5.0000 23-33 01/06S	204,315.07	0.01
200,000	MDGH GMTN B.V. 2.5 20-26 21/05S	193,189.92	0.01
200,000	MDGH GMTN RSC 4.375 23-33 22/11S	196,966.73	0.01
200,000	MDGH GMTN RSC LTD 3.95 20-50 21/05S	167,113.10	0.01
200,000	MDGH GMTN RSC LTD 5.084 23-53 22/05S	199,366.53	0.01
200,000	NATL BANK ABU DHABI 4.375 23-28 24/04S	200,234.37	0.01
200,000	NATL BK RAS AL 5.3750 24-29 25/07S	206,044.37	0.01
200,000	UNITED ARAB EMIRATES 2.5 19-29 30/09S	186,205.83	0.01
200,000	UNITED ARAB EMIRATES 2.875 21-41 19/10S	154,265.28	0.00
200,000	UNITED ARAB EMIRATES 3.125 17-27 11/10S	195,350.36	0.01
200,000	UNITED ARAB EMIRATES 3.125 19-49 30/09S	146,875.60	0.00
200,000	UNITED ARAB EMIRATES 3.125 20-30 16/04S	191,039.18	0.01
200,000	UNITED ARAB EMIRATES 3.2500 21-61 19/10S	143,604.45	0.00
200,000	UNITED ARAB EMIRATES 3.875 20-50 16/04S	167,782.61	0.01
200,000	UNITED ARAB EMIRATES 4.05 22-32 07/07S	198,022.92	0.01
	United Kingdom	**124,982,308.18**	**3.82**
100,000	3I GROUP 4.875 23-29 14/06A	118,452.53	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ABBEY NAT TREAS.SERV 5.75 11-26 02/03A	136,451.65	0.00
100,000	ABBEY NAT TREAS EMTN 5.25 12-29 16/02A	138,992.98	0.00
50,000	AFFINITY WATER 5.8750 04-26 13/07A	66,743.90	0.00
100,000	ANGLIAN WATER 6.0 23-39 20/06A	134,364.41	0.00
200,000	ANGLO AMER CAPITAL 4.125 24-32 15/03A	228,846.03	0.01
400,000	ANGLO AMERICAN CAPIT 5.625 20-30 01/04S	415,699.70	0.01
100,000	ANGLO AMERICAN CAPITAL 23-31 15/03A	120,082.45	0.00
100,000	ANNINGTON FUNDING 3.184 17-29 12/07S	121,133.34	0.00
100,000	ANNINGTON FUNDING 3.935 17-47 12/07S	96,590.85	0.00
100,000	ANNINGTON FUNDING 4.75 22-33 09/08S	124,025.71	0.00
200,000	ANZ NEW ZEALAND 1.2500 21-26 22/06S	190,233.91	0.01
50,000	AON CORP 3.875 16-25 15/12S	49,812.52	0.00
100,000	AON PLC 4.75 15-45 15/05S	93,609.56	0.00
100,000	ASB FINANCE LTD LOND 0.25 21-31 21/05A	94,358.08	0.00
77,942	ASPIRE DEFENCE 4.6740 06-40 31/03S	101,121.28	0.00
100,000	ASTRAZENECA 3.375 15-25 16/11S	99,202.11	0.00
100,000	ASTRAZENECA 4.0 18-29 17/08S	100,030.75	0.00
200,000	ASTRAZENECA PLC 0.375 21-29 03/06A	201,231.98	0.01
100,000	ASTRAZENECA PLC 1.375 20-30 06/08S	85,977.20	0.00
100,000	ASTRAZENECA PLC 3.125 17-27 12/06S	97,998.67	0.00
100,000	ASTRAZENECA PLC 3.625 23-27 03/03A	114,047.56	0.00
100,000	ASTRAZENECA PLC 4.375 15-45 16/11S	93,414.45	0.00
200,000	ASTRAZENECA PLC 6.45 07-37 15/09S	233,877.00	0.01
100,000	AVIVA PLC 3.375 15-45 04/12A	110,978.58	0.00
100,000	BARCLAYS PLC 0.577 21-29 09/08A	101,413.93	0.00
100,000	BARCLAYS PLC 1.125 21-31 22/03A	107,442.92	0.00
100,000	BARCLAYS PLC 3.25 16-27 12/02A	129,089.06	0.00
100,000	BARCLAYS PLC 3.25 18-33 17/01A	115,085.25	0.00
100,000	BARCLAYS PLC 3.75 20-30 22/05A	131,125.16	0.00
100,000	BARCLAYS PLC 3 19-26 08/05A	130,271.50	0.00
200,000	BARCLAYS PLC 4.375 16-26 12/01	199,674.08	0.01
200,000	BARCLAYS PLC 4.95 17-47 10/01S	193,684.73	0.01
200,000	BARCLAYS PLC 5.20 16-26 12/05S	201,295.38	0.01
200,000	BARCLAYS PLC 5.5010 22-28 09/08S	205,159.75	0.01
100,000	BAT INTERNATIONAL FIN 1.668 20-26 25/09S	96,077.03	0.00
100,000	BAT INTERNATIONAL FIN 2.25 17-30 16/01A	105,200.13	0.00
100,000	BAT INTL FINANCE 4.44822-28 16/03S	100,034.47	0.00
50,000	BAT INTL FINANCE 6.00 09-34 24/11A	68,950.92	0.00
57,000	BG ENERGY CAP EMTN 5.125 10-25 01/12A	76,564.44	0.00
200,000	BK OF ENGLAND 4.5000 24-27 05/03S	203,635.87	0.01
100,000	BP CAPITAL MARKETS 2.822 20-32 07/04A	108,427.78	0.00
300,000	BP CAP MK BV 4.323 23-35 12/05A	355,046.53	0.01
100,000	BRITISH TELECOM 1.50 17-27 23/06A	107,805.17	0.00
100,000	BRITISH TELECOM 1.75 16-26 10/03A	109,481.02	0.00
100,000	BRITISH TELECOM 2.75 22-27 30/08A	111,381.19	0.00
100,000	BRITISH TELECOM 3.125 17-31 21/11A	119,357.23	0.00
200,000	BRITISH TELECOM 3.25 19-29 08/11S	188,637.55	0.01
100,000	BRITISH TELECOM 3.875 24-34 20/01A	114,486.34	0.00
50,000	CENTRICA EMTN 7.00 08-33 19/09A	75,254.89	0.00
100,000	CIRCLE ANGLIA S 7.2500 08-38 12/11S	159,658.14	0.00
100,000	CLYDESDALE BANK PLC 3.75 23-28 22/08A	115,977.00	0.00
100,000	COCA-COLA EUROPACIFIC 0.2 20-28 02/12A	100,122.95	0.00
100,000	COCA-COLA EUROPACIFIC 1.5 18-27 08/11A	107,557.33	0.00
100,000	COCA-COLA EUROPACIFIC 1.75 20-26 27/03A	110,000.66	0.00
100,000	COLOPLAST FINANCE 2.25 22-27 19/05A	110,003.67	0.00
100,000	COVENTRY BUILDING SO 0.01 21-29 08/07A	101,138.98	0.00
100,000	COVENTRY BUILDING SOC 1.0 20-25 21/09S	129,058.33	0.00
100,000	CREDIT AGRICOLE 1.75 19-29 05/03A	105,235.25	0.00
250,000	CREDIT AGRICOLE 5.3010 23-28 12/07S	258,258.12	0.01
250,000	CREDIT AGRICOLE 6.3160 23-29 03/10S	266,013.35	0.01
100,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	109,182.56	0.00
100,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	107,971.36	0.00
250,000	CREDIT AGRICOLE LDN 4.125 17-27 10/01S	248,543.64	0.01
100,000	CRH FIN UK PLC 4.125 15-29 02/12A	131,173.68	0.00
100,000	CSL FINANCE PLC 4.25 22-32 27/04S	98,338.78	0.00
100,000	CSL FINANCE PLC 4.7500 22-52 27/04S	93,533.80	0.00
200,000	DB LONDON 5.52 23-28 01/09Q	203,696.78	0.01
100,000	DIAGEO CAPITAL 3.875 13-43 29/04S	87,561.07	0.00
200,000	DIAGEO CAPITAL 5.6250 23-33 05/10S	215,506.39	0.01
100,000	DIAGEO FINANCE PLC 2.375 14-26 20/05A	111,070.96	0.00
100,000	DIAGEO FINANCE PLC 2.75 22-38 08/06A	105,449.29	0.00
200,000	DIAGO CAP PLC EMETTE 5.2 22-25 24/10S	202,144.90	0.01
100,000	DS SMITH PLC 08750 1 4.375 23-27 27/07A	115,809.64	0.00
100,000	DWR CYMRU FINAN 1.6250 20-26 31/03A	126,519.81	0.00
100,000	EASTERN POWER NETWOR 5.375 24-42 26/02A	132,239.35	0.00
200,000	EUROPEAN BANK FOR 0.5 21-26 28/01S	191,168.16	0.01
100,000	EUROPEAN BANK FOR RE 3.875 24-29 07/02A	133,351.10	0.00
150,000	EUROPEAN BANK FOR RE 4.125 24-29 25/01S	152,684.87	0.00
200,000	EUROPEAN BK REC 4.3750 23-28 09/03S	204,731.09	0.01
100,000	EVERSHOLT FUNDING 3.529 17-42 07/08S	107,971.80	0.00
100,000	EXPERIAN FINANCE PLC 0.739 20-25 29/10A	128,180.08	0.00
400,000	FERGUSON FINANCE PLC 4.65 22-32 20/04S4S	392,275.55	0.01
100,000	FFORDABLE HOUSING FIN 2.893 15-43 11/08S	101,922.34	0.00
200,000	GLAXOSMITHKLINE CAPI 1.25 20-28 12/05A	239,668.73	0.01
53,000	GLAXOSMITHKLINE REGS 5.25 01-33 19/12S	74,747.71	0.00
100,000	GSK CAPITAL BV 3.0 22-27 28/11A	112,565.63	0.00
100,000	GSK CAPITAL BV 3.125 22-32 28/11A	112,271.77	0.00
100,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	109,025.90	0.00
140,000	HIGH SPEED RAIL FI 1 4.375 13-38 01/11S	175,833.86	0.01
100,000	HSBC BANK 2.625 16-28 16/08A	123,811.49	0.00
200,000	HSBC HOLDINGS PLC 2.804 21-32 24/05S	176,907.00	0.01
200,000	HSBC HOLDINGS PLC 4.95 20-30 31/03S	204,982.75	0.01
200,000	HSBC HOLDINGS PLC 5.887 23-27 14/08S	205,480.05	0.01
100,000	HSBC HOLDINGS PLC 6.5 22-37 15/09S	109,533.33	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	HSBC HOLDINGS PLC 6.80 22-38 01/06S	112,922.21	0.00
100,000	HSBC HOLDINGS PLC 7 08-38 07/04A	145,606.17	0.00
200,000	HSBC HOLDINGS PLC 8.113 22-33 03/11S	238,110.29	0.01
50,000	HSBC HOLDINGS PLC SUB.5.75 02-27 20/12A	68,462.32	0.00
100,000	IMPERIAL BRANDS FIN 5.5 11-26 28/09A	135,442.14	0.00
131,000	IMPERIAL TOBACCO 4.875 14-32 07/06A	168,268.92	0.01
200,000	IMPERIAL TOBACCO FIN 4.25 15-25 21/07S	198,966.88	0.01
100,000	INDUST COMMERCIAL BA 3.697 24-27 23/05A	112,309.80	0.00
100,000	INFORMA PLC 1.2500 19-28 22/04A	104,915.25	0.00
100,000	INTERHOTELS GR 4.375 23-29 28/11A	116,729.56	0.00
100,000	ITV PLC 1.375 19-26 26/09A	108,139.63	0.00
100,000	ITV PLC 4.25 24-32 19/06A	113,899.31	0.00
100,000	LAND SEC CAP MARK PLC 2.75 17-57 22/09S	79,790.00	0.00
100,000	LAND SECURITIES 2.625 17-37 22/09S	103,958.40	0.00
34,000	LCR FINANCE PLC 4.50 99-38 12/07S	45,710.57	0.00
50,000	LCR FINANCE PLC 5.10 02-07 07/03S	70,384.52	0.00
100,000	LLOYDS BANKING GROUP 1.50 17-27 12/09A	107,357.14	0.00
100,000	LLOYDS BANKING GROUP 2.707 20-35 12/03	112,539.64	0.00
200,000	LLOYDS BANKING GROUP 4.375 18-28 22/03S	199,740.80	0.01
200,000	LLOYDS BANKING GROUP 5.679 24-35 05/01S	210,571.48	0.01
200,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	221,889.12	0.01
100,000	LLOYDS TSB BANK PLC 4.875 12-27 30/03A	135,579.92	0.00
100,000	LLOYDS TSB BK 6.00 11-29 08/02A	142,896.35	0.00
100,000	LOGICOR 2019-1 UK PLC 1.875 19-26 17/11Q	126,483.71	0.00
200,000	LONDON QUADRA 2.6250 16-26 05/05S	259,112.26	0.01
100,000	LONDON STOCK EX 1.7500 18-27 06/12A	108,418.03	0.00
200,000	LSEGA FINANCING PLC 3.2 21-41 06/04S	159,124.15	0.00
200,000	MANCHESTER AIRPORT G 5.75 24-42 30/09S	269,045.36	0.01
100,000	MITSUBISHI HC CAPITA 3.733 24-27 02/02A	113,397.76	0.00
100,000	MOTABILITY OPERATION 2.375 -19-39 03/07S	95,853.98	0.00
100,000	MOTABILITY OPERATIONS 1.5 21-41 20/01S	80,049.75	0.00
200,000	MOTABILITY OPERATIONS 3.625 16-36 03/10S	236,041.72	0.01
110,000	MOTABILITY OPERATIONS4.875 23-43 17/01S	138,303.30	0.00
100,000	NATIONAL GRID ELEC 0.872 20-40 26/11A11A	74,513.79	0.00
100,000	NATIONAL GRID ELEC 2.75 16-46 22/09A	82,613.34	0.00
100,000	NATIONAL GRID GAS FI 4.25 23-29 05/07A	117,111.49	0.00
100,000	NATIONAL GRID PLC 0.25 21-28 01/09A	100,416.18	0.00
200,000	NATIONAL GRID PLC 0.553 20-29 18/09A	196,837.53	0.01
200,000	NATIONAL GRID PLC 3.875 23-29 16/01A	229,982.68	0.01
100,000	NATIONAL GRID PLC 4.275 23-35 16/01A	117,066.60	0.00
100,000	NATIONAL GRID PLC 5.602 23-28 12/06S	104,450.95	0.00
100,000	NATIONAL GRID PLC 5.809 23-33 12/06S	106,921.43	0.00
100,000	NATIONWIDE BUILDING 1.375 17-32 29/06A	101,063.71	0.00
100,000	NATIONWIDE BUILDING 3.309 24-34 02/05A	116,549.86	0.00
100,000	NATIONWIDE BUILDING 3.375 23-28 27/11A	115,173.53	0.00
100,000	NATIONWIDE BUILDING 3.625 23-28 15/03A	115,607.22	0.00
200,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	230,902.88	0.01
100,000	NATIONWIDE BUILDING SO 0.25 21-28 14/09A	100,841.33	0.00
100,000	NATL GRID ELECTRICITY 3.5 18-26 16/10A	130,718.58	0.00
200,000	NATL GRID GAS FINANC 3.75 24-33 16/04A	224,748.84	0.01
200,000	NATWEST GROUP 5.778 24-35 01/35S	212,746.68	0.01
100,000	NATWEST GROUP PLC 2.105 21-31 28/11S	125,769.84	0.00
200,000	NATWEST GROUP PLC 4.892 18-29 18/05S	202,042.42	0.01
300,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	320,458.58	0.01
100,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	108,299.96	0.00
200,000	NATWEST MKTS 6.375 22-27 08/11A	280,846.12	0.01
70,000	NETWORK RAIL FIN EMTN 4.75 04-35 29/11A	97,061.31	0.00
100,000	NORTHERN POWERGRID 2.2500 19-59 09/10A	67,907.55	0.00
100,000	NORTHERN POWERGRID Y 5.625 23-33 14/11A	140,243.76	0.00
100,000	NORTHUM WATER FINANC 6.375 22-34 28/10A	138,423.44	0.00
100,000	PEABODY CAPITAL 5.2500 11-43 17/03S	131,596.23	0.00
100,000	PENSION INSURANCE CORPO 8.0 23-33 13/11A	145,776.13	0.00
50,000	PRUDENTIAL FIN.EMTN 6.125 01-31 19/12A	70,066.92	0.00
200,000	RECKITT 144A 3.00 17-27 26/08S	194,039.85	0.01
100,000	RECKITT BENCKISER TR 5.0 24-32 20/12A	134,658.73	0.00
100,000	RENTOKIL INITIAL FIN 3.875 22-27 27/06A	113,641.92	0.00
50,000	RIO TINTO FIN USA 4.125 12-42 21/08S	45,002.64	0.00
200,000	RIO TINTO FIN USA 5.1250 23-53 09/03S	202,982.37	0.01
200,000	ROYALTY PHARMA 3.3500 21-51 02/09S	137,636.20	0.00
200,000	ROYALTY PHARMA PLC 1.2 21-25 02/03S	193,743.73	0.01
50,000	ROYALTY PHARMA PLC 3.3 21-40 02/09S	38,745.50	0.00
50,000	ROYALTY PHARMA PLC 3.5500 21-50 02/09S	36,235.29	0.00
1,249,702	ROYAUME-UNI DE GRANDE 1.625 19-54 22/10S	881,542.15	0.03
100,000	SALTAIRE FINANCE PLC 4.818 23-33 01/12S	137,871.06	0.00
400,000	SANTANDER UK GROUP 2.469 22-28 11/01S	380,846.58	0.01
100,000	SANTANDER UK PLC 1.1250 22-27 12/03A	107,926.69	0.00
100,000	SANTANDER UK PLC 3.0000 24-29 12/03A	113,680.48	0.00
100,000	SEVERN TRENT 4.875 12-42 24/01A	120,119.11	0.00
100,000	SEVERN TRENT WATER U 4.0 24-34 05/03A	113,790.72	0.00
100,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	110,670.66	0.00
50,000	SOUTHERN ELECT POWER 4.625 06-37 20/02A	63,042.01	0.00
100,000	SOUTHERN WATER 3.0000 20-37 28/05A	93,139.73	0.00
100,000	SSE PLC 1.375 18-27 04/09A	107,569.67	0.00
50,000	SSE PLC 6.2500 08-38 27/08A	72,678.49	0.00
200,000	STANDARD CHARTERED 4.05 16-26 12/04S	198,641.75	0.01
200,000	STANDARD CHARTERED 4.644 20-31 31/03S	199,083.30	0.01
200,000	STANDARD CHARTERED 5.7 14-44 26/03S/03S	207,586.49	0.01
200,000	STANDARD CHARTERED 6.301 23-29 09/01S	210,060.65	0.01
100,000	SW FINANCE I 7.375 23-41 12/12A	118,801.63	0.00
233,526	TELEREAL SECURISATIO 6.1645 04-31 10/12Q	317,575.82	0.01
100,000	TELEREAL SECURITISAT 5.634 24-31 10/12Q	135,271.78	0.00
100,000	TESCO CORP 4.25 23-31 27/02A	117,095.20	0.00
185,038	TESCO PLC 5.66 12-41 13/10Q	248,420.67	0.01
144,110	TESCO PROPERTY FIN 2 6.0517 09-39 13/10Q	200,106.95	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
263,694	TESCO PROPERTY FIN 5.411 13-44 13/07Q	345,368.04	0.01
176,884	TESCO PTY FIN REGS 5.744 10-40 13/04Q	239,112.45	0.01
151,600	TESCO PTY REGS 7.622 09-39 13/07Q	230,344.12	0.01
100,000	THFC FUNDING NO 5.2 11-43 11/10S	131,117.23	0.00
100,000	TP ICAP 7.875 23-30 17/04S	144,809.86	0.00
100,000	TRANSPORT REGS 4.00 14-64 07/04A	109,930.75	0.00
100,000	TRITAX EUROBOX PLC 0.95 21-26 02/06A	107,256.38	0.00
300,000	UBS AG LONDON 0.2500 21-28 01/09A	302,630.85	0.01
100,000	UBS AG LONDON 1.1250 21-25 15/12A	128,296.50	0.00
1,400,507	UK TREASURY GILT 1.75 16-37 07/09S	1,430,198.75	0.04
996,550	UK TREASURY STOCK 2.50 15-65 22/07S	846,915.73	0.03
1,112,885	UK TREASURY STOCK 4.25 09-39 07/09S	1,484,812.30	0.05
1,677,328	UK TREASURY STOCK 4.50 09-34 07/09S	2,342,452.43	0.07
1,843,238	UK TSY 1.625 18-28 22/10S	2,282,941.10	0.07
1,688,211	UNITED KINGDOM 0.1250 20-26 30/01S	2,159,941.81	0.07
1,520,886	UNITED KINGDOM 0.125 20-28 31/01S	1,816,178.23	0.06
1,736,000	UNITED KINGDOM 0.25 20-31 31/07S	1,836,787.11	0.06
1,845,656	UNITED KINGDOM 0.3750 20-30 22/10S	2,028,101.73	0.06
2,570,809	UNITED KINGDOM 0.375 21-26 22/10S	3,218,089.56	0.10
1,327,000	UNITED KINGDOM 0.500 21-29 31/01S	1,551,275.62	0.05
1,221,940	UNITED KINGDOM 0.50 20-61 22/10S	500,551.16	0.02
1,649,859	UNITED KINGDOM 0.625 20-35 31/07S	1,556,369.86	0.05
1,954,057	UNITED KINGDOM 0.625 20-50 22/10S	1,078,596.75	0.03
1,455,000	UNITED KINGDOM 0.8750 21-33 31/07S	1,509,400.37	0.05
1,941,550	UNITED KINGDOM 0.875 19-29 22/10S	2,267,520.64	0.07
1,071,000	UNITED KINGDOM 0.875 21-46 31/01S	728,122.69	0.02
1,152,000	UNITED KINGDOM 1.125 21-39 31/01S	1,032,648.94	0.03
424,000	UNITED KINGDOM 1.125 22-73 22/10S	211,547.21	0.01
1,580,000	UNITED KINGDOM 1.250 21-51 31/07S	1,045,727.02	0.03
1,909,379	UNITED KINGDOM 1.25 17-27 22/07S	2,392,423.20	0.07
1,555,056	UNITED KINGDOM 1.25 20-41 22/10S	1,308,599.68	0.04
1,158,000	UNITED KINGDOM 1.5000 21-53 31/07S	798,283.66	0.02
2,173,148	UNITED KINGDOM 1.50 16-26 22/07S	2,795,372.76	0.09
1,398,296	UNITED KINGDOM 1.50 16-47 22/07S	1,074,070.07	0.03
1,139,291	UNITED KINGDOM 1.625 18-71 22/10S	706,199.37	0.02
1,460,371	UNITED KINGDOM 1.75 17-57 22/07S	1,043,613.52	0.03
1,680,000	UNITED KINGDOM 1 21-32 31/01S	1,846,661.86	0.06
1,774,069	UNITED KINGDOM 2.00 15-25 07/09S	2,329,844.45	0.07
1,344,066	UNITED KINGDOM 3.25 12-44 22/01S	1,515,502.93	0.05
1,581,000	UNITED KINGDOM 3.25 23-33 31/01S	2,019,145.59	0.06
969,946	UNITED KINGDOM 3.50 13-68 22/07S	1,061,915.86	0.03
1,371,428	UNITED KINGDOM 3.50 14-45 22/01S	1,593,547.79	0.05
1,623,000	UNITED KINGDOM 3.5 23-25 22/10S	2,157,060.18	0.07
1,008,000	UNITED KINGDOM 3.7500 24-27 07/03S	1,345,078.09	0.04
1,152,552	UNITED KINGDOM 3.75 11-52 22/07S	1,347,976.13	0.04
1,184,000	UNITED KINGDOM 3.75 22-38 29/01S	1,517,375.64	0.05
1,331,000	UNITED KINGDOM 3.75 23-53 22/10S	1,549,075.71	0.05
1,175,791	UNITED KINGDOM 4.00 09-60 22/01S	1,431,700.11	0.04
1,514,000	UNITED KINGDOM 4.125 22-27 29/01S	2,037,020.40	0.06
1,873,378	UNITED KINGDOM 4.25 00-32 07/06S	2,581,484.94	0.08
1,474,393	UNITED KINGDOM 4.25 03-36 07/03S	2,006,513.09	0.06
1,274,383	UNITED KINGDOM 4.25 05-55 07/12S	1,620,170.96	0.05
1,565,081	UNITED KINGDOM 4.25 06-27 07/12S	2,129,276.40	0.06
1,189,822	UNITED KINGDOM 4.25 06-46 07/12S	1,531,380.30	0.05
973,794	UNITED KINGDOM 4.25 08-49 07/12S	1,246,141.26	0.04
1,228,417	UNITED KINGDOM 4.25 10-40 07/12S	1,626,561.21	0.05
1,222,261	UNITED KINGDOM 4.50 07-42 07/12S	1,652,564.30	0.05
1,550,000	UNITED KINGDOM 4.5 23-28 07/06S	2,123,502.24	0.06
868,000	UNITED KINGDOM 4.7500 23-43 22/10S	1,204,248.18	0.04
1,179,034	UNITED KINGDOM 4.75 04-38 07/12S	1,667,943.10	0.05
2,000,810	UNITED KINGDOM 4.75 07-30 07/12S	2,824,673.74	0.09
945,894	UNITED KINGDOM 6 98-28 07/12S	1,380,612.44	0.04
1,445,980	UNITED KINGDOM GILT 1.75 18-49 22/01Q	1,150,475.95	0.04
610,000	UNITED KINGDOM GILT 4.0 23-63 22/10S	739,185.46	0.02
355,000	UNITED KINGDOM GILT 4.0 24-31 22/10S	479,196.38	0.01
825,000	UNITED KINGDOM GILT 4.125 24-29 22/07S	1,119,199.61	0.03
734,000	UNITED KINGDOM GILT 4.375 24-54 31/07S	950,935.12	0.03
1,365,000	UNITED KINGDOM GILT 4.625 23-34 31/01S	1,921,775.83	0.06
100,000	UNITED UTILITIES 5.7500 23-36 26/06A	136,660.24	0.00
100,000	UNITED UTILITIES WAT 3.75 24-34 23/05A	112,173.64	0.00
100,000	UNITE GROUP 5.625 24-32 25/06A	136,441.74	0.00
100,000	VODAFONE 5.875 24-64 28/06S	103,116.81	0.00
100,000	VODAFONE GROUP 2.50 19-39 24/05A	96,537.67	0.00
100,000	VODAFONE GROUP 3.375 16-49 08/08A	91,663.37	0.00
70,000	VODAFONE GROUP 4.2500 19-50 17/09S	58,368.99	0.00
80,000	VODAFONE GROUP 4.8750 19-49 19/06S	73,278.77	0.00
100,000	VODAFONE GROUP 5.75 24-54 28/06S	103,452.45	0.00
71,000	VODAFONE GROUP 6.15 07-27 27/02S	78,266.90	0.00
200,000	VODAFONE GROUP PLC 1.125 17-25 20/11A	219,311.68	0.01
100,000	VODAFONE GROUP PLC 1.60 16-31 29/07A	102,353.10	0.00
100,000	VODAFONE GROUP PLC 1.875 14-25 11/09A	110,533.74	0.00
100,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	111,053.28	0.00
100,000	VODAFONE GROUP PLC 5.75 23-63 10/02S	100,839.92	0.00
100,000	WELCOME TRUST LTD 1.125 15-27 21/01A	108,351.96	0.00
100,000	WELLCOME TRUST FIN 2.517 18-18 07/02A	69,368.82	0.00
100,000	WELLCOME TRUST FIN 4.625 06-36 25/07A	134,036.97	0.00
100,000	WESTPAC SECURITIES 1.099 22-26 24/03A	108,729.88	0.00
100,000	WESTPAC SECURITIES NZ 3.75 23-28 20/04A	115,636.04	0.00
100,000	WEST POWER DIS WM REGS 5.75 11-32 16/04A	138,413.06	0.00
100,000	WPP FINANCE 2013 4.0 24-33 12/09A	114,004.58	0.00
50,000	YORK POWE FIN 7.25 98-28 04/08A	71,492.42	0.00
100,000	YORKSHIRE BUILDING 0.0100 21-28 16/11A	100,520.40	0.00
50,000	YORK WATER SER REGS 5.50 07-37 28/05S	64,623.39	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	United States of America	**932,843,687.42**	**28.48**
100,000	3M CO 1.50 16-31 02/06A	100,519.70	0.00
100,000	3M CO 1.5 14-26 09/11A	108,840.86	0.00
100,000	3M CO 3.05 20-30 27/03S	94,821.92	0.00
100,000	3M CO 3.25 19-49 26/08S	74,861.80	0.00
200,000	3M CO 4.0 18-48 14/09S	177,133.56	0.01
30,000	3M CO 5.7 07-37 15/03S	33,363.02	0.00
50,000	6297782 LLC 6.1760 24-54 01/10S	50,565.53	0.00
100,000	7-ELEVEN INC 0.95 21-26 10/02S	95,482.05	0.00
100,000	7-ELEVEN INC 1.8000 21-31 10/02S	84,248.22	0.00
50,000	7-ELEVEN INC 2.5000 21-41 10/02S	35,011.31	0.00
50,000	7-ELEVEN INC 2.8 21-51 10/02S	32,009.06	0.00
100,000	A AND T INC 1.80 18-26 05/09A	109,560.82	0.00
100,000	A AND T INC 3.15 17-36 04/09A	106,357.12	0.00
100,000	ABB FINANCE USA INC 4.375 12-42 08/05S	93,552.05	0.00
100,000	ABBOTT LABORATORIES 1.15 20-28 30/01S	91,851.20	0.00
200,000	ABBOTT LABORATORIES 1.4000 20-30 30/06S	174,756.10	0.01
100,000	ABBOTT LABORATORIES 3.75 16-26 30/03S	99,927.59	0.00
200,000	ABBOTT LABORATORIES 4.75 16-36 30/11S	205,025.08	0.01
40,000	ABBOTT LABORATORIES 4.75 17-43 15/04S	40,500.08	0.00
50,000	ABBOTT LABORATORIES 5.3 10-40 27/05S	53,893.25	0.00
100,000	ABBVIE INC 0.75 19-27 18/11A	105,437.88	0.00
200,000	ABBVIE INC 2.95 20-26 21/11S	195,807.38	0.01
50,000	ABBVIE INC 3.20 16-26 14/05S	49,360.14	0.00
200,000	ABBVIE INC 4.05 20-39 21/11S	184,737.09	0.01
100,000	ABBVIE INC 4.25 18-28 14/11S	101,046.50	0.00
200,000	ABBVIE INC 4.25 20-49 21/11S	178,975.28	0.01
150,000	ABBVIE INC 4.30 16-36 14/05S	145,926.97	0.00
230,000	ABBVIE INC 4.40 13-42 06/11S	216,855.13	0.01
40,000	ABBVIE INC 4.45 16-46 14/05S	37,328.56	0.00
100,000	ABBVIE INC 4.50 15-35 14/05S	99,656.46	0.00
230,000	ABBVIE INC 4.55 20-35 15/03S	230,084.55	0.01
100,000	ABBVIE INC 4.7 15-45 14/05S	96,680.23	0.00
200,000	ABBVIE INC 4.80 24-29 15/03S	205,786.31	0.01
200,000	ABBVIE INC 4.8 24-27 15/03S	203,859.15	0.01
200,000	ABBVIE INC 4.85 20-44 15/06S	197,536.73	0.01
100,000	ABBVIE INC 4.8750 18-48 14/11S	98,373.91	0.00
100,000	ABBVIE INC 5.0500 24-34 15/03S	104,444.95	0.00
150,000	ABBVIE INC 5.4 24-54 15/03U	159,068.56	0.00
40,000	ABBVIE INC 5.5000 24-64 15/03S	42,691.42	0.00
188,000	AB INBEV FINANCE INC 4.7 16-36 01/02S	188,789.36	0.01
100,000	AB INBEV WORLDWIDE 3.5 20-30 01/06S	97,040.74	0.00
50,000	AB INBEV WORLDWIDE 4.439 17-48 06/10S	46,286.80	0.00
50,000	AB INBEV WORLDWIDE 4.75 18-58 15/04S	48,025.95	0.00
200,000	AB INBEV WORLDWIDE 4.75 19-29 23/01S	205,265.94	0.01
50,000	AB INBEV WORLDWIDE 4.95 16-42 15/01S	49,979.09	0.00
100,000	AB INBEV WORLDWIDE 4 18-28 13/04S	100,215.35	0.00
100,000	AB INBEV WORLDWIDE 5.45 19-39 23/03S	106,945.82	0.00
350,000	AB INBEV WORLDWIDE 5.55 19-49 23/01S	377,326.71	0.01
50,000	AB INBEV WORLDWIDE 8.2 11-39 15/01S	67,246.34	0.00
200,000	ADOBE INC 2.15 20-27 01/02S	192,350.22	0.01
50,000	ADVOCATE HEALTH & HOS 4.272 18-48 15/08S	45,358.04	0.00
100,000	ADVOCATE HEALTH 3.8290 18-28 15/08S	98,854.28	0.00
100,000	AEP TEXAS INC 2.1 20-30 01/07S	88,092.51	0.00
50,000	AEP TRANSMISSION 3.7500 17-47 01/12S	40,498.44	0.00
100,000	AEP TRANSMISSION CO 4.5 22-52 15/06S/06S	90,185.77	0.00
100,000	AES CORP/THE 5.4500 23-28 01/06S	102,983.19	0.00
100,000	AES CORP 2.45 21-31 15/01S	86,590.84	0.00
100,000	AETNA INC 3.875 17-47 15/08S	78,106.79	0.00
50,000	AETNA INC 6.75 07-37 15/12S	56,600.86	0.00
200,000	AFLAC INC 3.6 20-30 01/04S	193,298.54	0.01
100,000	AGILENT TECHNOLOGIES 2.3 21-31 12/03S	87,707.27	0.00
200,000	AGL CAPITAL 4.40 13-43 01/06S	179,023.43	0.01
200,000	AGREE LP 5.6250 24-34 15/06S	209,224.13	0.01
100,000	AIG GLOBAL FUNDING 0.9 20-25 22/09S	96,671.54	0.00
100,000	AIRCASTLE LTD 4.2500 19-26 15/06S	99,264.88	0.00
200,000	AIRCASTLE LTD 6.5000 23-28 18/07S	209,580.19	0.01
200,000	AIR LEASE CORP 1.875 21-26 15/08S	191,080.24	0.01
100,000	AIR LEASE CORP 2.8750 20-26 15/01S	97,938.37	0.00
150,000	AIR LEASE CORP 3.625 17-27 01/12S	146,669.77	0.00
100,000	AIR LEASE CORP 5.3000 23-28 01/02S	102,691.71	0.00
100,000	AIR PROD CHEMICALS 2.05 20-30 15/05S	89,793.69	0.00
100,000	AIR PRODUCTS AND CHEMIC 4.8 23-33 03/03S	103,341.87	0.00
100,000	AIR PRODUCTS CHEMIC 1.85 20-27 30/04S	95,024.83	0.00
100,000	AIR PRODUCTS CHEMIC 4.0 23-35 03/03A	117,568.74	0.00
150,000	ALABAMA POWER 3.7 17-47 01/12S	121,472.80	0.00
40,000	ALABAMA POWER CO 3.85 12-42 01/12S	34,269.93	0.00
100,000	ALABAMA POWER COMPAN 1.45 20-30 27/08S	85,652.85	0.00
200,000	ALABAMA POWER COMPANY 3.75 15-45 01/03S	166,470.77	0.01
50,000	ALBEMARLE CORP 4.6500 22-27 01/06S	50,242.01	0.00
200,000	ALBEMARLE CORP 5.65 22-52 01/06S	186,949.90	0.01
200,000	ALCON FINANCE CORP 3.00 19-29 23/09S	188,139.17	0.01
100,000	ALEXANDRIA REAL 1.8750 20-33 01/02S	80,277.54	0.00
100,000	ALEXANDRIA REAL 2.0000 21-32 18/05S	82,774.98	0.00
200,000	ALEXANDRIA REAL 3.0000 21-51 18/05S	133,321.05	0.00
100,000	ALEXANDRIA REAL 3.5500 22-52 15/03U	73,356.56	0.00
50,000	ALEXANDRIA REAL EST 4.00 19-50 01/02S	39,865.61	0.00
100,000	ALEXANDRIA REAL ESTATE 2.95 22-34 15/03S	86,440.91	0.00
100,000	ALLEGION US HOLDING 5.411 22-32 01/07S	104,192.27	0.00
200,000	ALLIANT ENERGY 5.9500 23-29 30/03S	211,209.92	0.01
100,000	ALLSTATE CORP 0.75 20-25 24/11S	95,854.08	0.00
200,000	ALLSTATE CORP 1.45 20-30 15/12S	167,768.05	0.01
60,000	ALLSTATE CORP 4.20 16-46 15/12S	52,484.36	0.00
50,000	ALLSTATE CORP 5.25 23-33 30/03S	52,138.23	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ALLY FINANCIAL INC 6.8480 23-30 03/01S	105,613.33	0.00
200,000	ALLY FINANCIAL INC 7.1 22-27 15/11S	212,008.42	0.01
100,000	ALLY FINANCIAL INC 8.00 09-31 01/11S	113,212.49	0.00
100,000	ALPHABET INC 1.1000 20-30 15/08S	86,092.26	0.00
100,000	ALPHABET INC 1.9000 20-40 15/08S	71,362.45	0.00
100,000	ALPHABET INC 1.998 16-26 15/08S	96,933.97	0.00
100,000	ALPHABET INC 2.2500 20-60 15/08S	61,358.68	0.00
100,000	ALTRIA GROUP INC 1.7 19-25 15/06A	110,358.39	0.00
100,000	ALTRIA GROUP INC 2.4500 21-32 04/02S	85,301.87	0.00
200,000	ALTRIA GROUP INC 2.625 16-26 16/09S	193,935.87	0.01
100,000	ALTRIA GROUP INC 3.125 19-31 15/06A	108,437.04	0.00
200,000	ALTRIA GROUP INC 3.4000 20-30 06/05S	188,853.23	0.01
100,000	ALTRIA GROUP INC 3.4000 21-41 04/02S	77,921.07	0.00
100,000	ALTRIA GROUP INC 3.875 16-46 16/09S	78,039.53	0.00
30,000	ALTRIA GROUP INC 4.50 13-43 02/05U	26,493.64	0.00
119,000	ALTRIA GROUP INC 4.8 19-29 14/02S	120,439.84	0.00
50,000	ALTRIA GROUP INC 5.375 13-44 31/01S	50,360.80	0.00
100,000	ALTRIA GROUP INC 5.80 19-39 14/02S	105,103.34	0.00
150,000	ALTRIA GROUP INC 5.95 19-49 14/02S	157,395.68	0.00
200,000	AMAZON.COM 4.80 14-34 05/12S	209,135.82	0.01
200,000	AMAZON.COM INC 1.0000 21-26 12/05S	191,275.00	0.01
100,000	AMAZON.COM INC 1.5 20-30 03/06S	87,482.49	0.00
300,000	AMAZON.COM INC 2.1000 21-31 12/05S	265,606.82	0.01
100,000	AMAZON.COM INC 2.5 20-50 03/06S	66,092.09	0.00
50,000	AMAZON.COM INC 2.7 20-60 03/06S	32,120.79	0.00
200,000	AMAZON.COM INC 2.8750 21-41 12/05S	159,140.70	0.00
200,000	AMAZON.COM INC 3.15 18-27 22/08S	196,334.28	0.01
200,000	AMAZON.COM INC 3.2500 21-61 12/05S	144,820.76	0.00
100,000	AMAZON.COM INC 3.45 22-29 13/04S	98,532.49	0.00
100,000	AMAZON.COM INC 3.6000 22-32 13/04S	96,624.45	0.00
100,000	AMAZON.COM INC 3.9500 22-52 13/04S	87,066.89	0.00
300,000	AMAZON.COM INC 4.05 18-47 22/08S	269,587.13	0.01
50,000	AMAZON.COM INC 4.25 18-57 22/08S	45,193.12	0.00
30,000	AMAZON.COM INC 4.95 14-44 05/12S	31,150.79	0.00
100,000	AMAZON COM 3.3 22/27 13/04S	98,716.03	0.00
200,000	AMAZON COM 3.875 18-37 22/02S	188,366.58	0.01
50,000	AMAZON COM 4.55 22-27 01/12S	51,048.31	0.00
200,000	AMCOR FINANCE USA 5.6250 23-33 26/05S	210,846.04	0.01
366,029	AMER AIRLINE 21 2.8750 21-34 11/07S	318,930.63	0.01
100,000	AMER ELECTRIC POWER 5.20 23-29 15/01S	103,253.38	0.00
50,000	AMEREN CORP 5.00 23-29 15/01S	51,209.43	0.00
200,000	AMEREN CORP 5.7000 23-26 01/12S	205,634.78	0.01
50,000	AMEREN ILLINOIS COMP 4.5 18-49 15/03S	45,960.19	0.00
30,000	AMEREN ILLINOIS COMP 5.55 24-54 01/07S	32,233.79	0.00
200,000	AMERICAN ELECTR 5.6250 23-33 01/03S	211,009.50	0.01
200,000	AMERICAN ELECTR 5.9500 22-32 01/11S	216,846.23	0.01
150,000	AMERICAN ELECTRIC 4.3 18-28 01/12S	149,947.58	0.00
100,000	AMERICAN ELECTRIC PO 5.75 22-27 01/11S	104,546.77	0.00
200,000	AMERICAN EXPRESS 1.6500 21-26 04/11S	190,181.79	0.01
200,000	AMERICAN EXPRESS 2.55 22-27 04/03S	193,050.86	0.01
100,000	AMERICAN HOMES 5.5000 24-34 15/07S	103,375.29	0.00
100,000	AMERICAN HONDA 1.0000 20-25 10/09S	96,957.38	0.00
30,000	AMERICAN HONDA 4.9000 24-34 10/01S	30,515.37	0.00
200,000	AMERICAN HONDA 4.9500 24-26 09/01S	201,838.42	0.01
100,000	AMERICAN HONDA 5.2500 23-26 07/07S	101,955.02	0.00
100,000	AMERICAN HONDA FIN 2.25 22-29 12/01S	92,450.36	0.00
100,000	AMERICAN HONDA FIN 3.65 24-31 23/04A	113,562.17	0.00
200,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	205,105.34	0.01
50,000	AMERICAN HONDA FIN 5.05 24-31 10/07S	51,479.91	0.00
100,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	101,301.37	0.00
100,000	AMERICAN INTERNATION 4.375 20-50 11/05S	89,581.49	0.00
100,000	AMERICAN INTL GROUP 1.875 17-27 21/06A	108,684.64	0.00
70,000	AMERICAN INTL GROUP 4.80 15-45 10/07S	66,872.13	0.00
100,000	AMERICAN TOWER 0.45 21-27 21/05A	105,514.49	0.00
200,000	AMERICAN TOWER 0.5 20-28 10/09A	205,558.90	0.01
200,000	AMERICAN TOWER 3.375 16-26 15/10S	196,482.85	0.01
100,000	AMERICAN TOWER 3.55 17-27 15/07S	97,954.24	0.00
50,000	AMERICAN TOWER 3.7000 19-49 15/10S	38,849.18	0.00
200,000	AMERICAN TOWER 5.8 23-28 15/11S	210,251.87	0.01
100,000	AMERICAN TOWER CORP 0.95 21-30 05/10A	97,560.01	0.00
100,000	AMERICAN TOWER CORP 1.3 20-25 03/06S	96,919.26	0.00
100,000	AMERICAN TOWER CORP 1 20-32 10/09A	94,189.72	0.00
100,000	AMERICAN TOWER CORP 2.30 21-31 15/09S	86,061.11	0.00
100,000	AMERICAN TOWER CORP 3.1 20-50 03/06S	69,693.58	0.00
100,000	AMERICAN TRANSM 2.65 32 15/01S	87,829.90	0.00
200,000	AMERICAN WATER 2.3000 21-31 01/06S	175,742.55	0.01
83,000	AMERICAN WATER CAP 2.95 17-27 01/09S	80,592.83	0.00
100,000	AMERICAN WATER CAP 4.15 19-49 01/06S/06S	86,088.01	0.00
200,000	AMERICAN WATER CAP 4.45 22-32 01/06S	200,804.37	0.01
50,000	AMERICAN WATER CAPIT 3.45 20-50 14/04S	38,819.20	0.00
100,000	AMERIPRISE FINANCI 2.875 16-26 15/09S	97,741.18	0.00
100,000	AMERISOURCEBERGEN 3.45 17-27 15/12S	97,805.70	0.00
100,000	AMERISOURCEBERGEN CO 2.7 21-31 30/03S	89,833.24	0.00
50,000	AMEX 4.42 22-33 03/08S	49,554.74	0.00
50,000	AMEX 5.85 22-27 05/11S	52,514.08	0.00
300,000	AMGEN 4.40 15-45 01/05S	269,304.64	0.01
20,000	AMGEN 4.563 16-48 15/06S	18,099.94	0.00
200,000	AMGEN INC 1.65 21-28 09/08S	182,062.53	0.01
200,000	AMGEN INC 2.2 20-27 21/02S	191,460.38	0.01
50,000	AMGEN INC 2.60 16-26 19/08S	48,631.40	0.00
100,000	AMGEN INC 2.8 21-41 15/08S	75,704.61	0.00
300,000	AMGEN INC 3.15 20-40 21/02S	239,260.25	0.01
100,000	AMGEN INC 3.35 22-32 22/02S	93,094.73	0.00
100,000	AMGEN INC 3.375 20-50 21/02S	76,121.72	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	AMGEN INC 3 21-52 15/01S	35,294.19	0.00
100,000	AMGEN INC 4.00 12-29 13/09A	130,625.09	0.00
100,000	AMGEN INC 4.4000 22-62 22/02S	85,308.80	0.00
180,000	AMGEN INC 4.663 16-51 15/06S	164,583.30	0.01
200,000	AMGEN INC 5.15 23-28 02/03S	206,022.06	0.01
200,000	AMGEN INC 5.25 23-30 02/03S	208,567.90	0.01
300,000	AMGEN INC 5.25 23-33 02/03S	312,264.13	0.01
100,000	AMGEN INC 5.6 23-43 02/03S	104,810.29	0.00
200,000	AMGEN INC 5.65 23-53 02/03S	210,462.56	0.01
100,000	AMGEN INC 5.75 23-63 02/03S	105,453.18	0.00
100,000	AMPHENOL CORP 2.2000 21-31 15/09S	86,449.38	0.00
100,000	ANALOG DEVICES INC 2.1 21-31 01/10S	87,063.54	0.00
100,000	ANALOG DEVICES INC 2.8000 21-41 01/10S	75,853.38	0.00
200,000	ANALOG DEVICES INC 5.0500 24-34 01/04S	209,357.26	0.01
100,000	ANHEUSER BUSCH 4.90 16-46 01/02S	98,262.46	0.00
60,000	ANHEUSERBUSCH COS 3.65 19-26 01/02S	59,704.14	0.00
200,000	ANHEUSER-BUSCH COS 4.7 19-36 01/02S/01S	200,723.39	0.01
550,000	ANHEUSER-BUSCH COS 4.9 19-46 01/02S/02S	541,489.89	0.02
100,000	ANHEUSER-BUSCH INBEV 4.375 18-38 15/04S	96,276.76	0.00
20,000	ANHEUSER BUSCH INV 4.60 18-48 15/04S	18,999.16	0.00
100,000	AON CORP/AON GLOBAL HO 2.85 22-27 28/05S	97,046.75	0.00
100,000	AON CORP 2.8 20-30 15/05S	92,072.47	0.00
200,000	AON CORP 3.9 22-52 28/02S.9 22-52 28/02S	159,868.07	0.00
200,000	AON CORP 6.2500 10-40 30/09S	220,052.60	0.01
100,000	APACHE CORP 5.35 19-49 01/07S	86,406.96	0.00
100,000	APPALACHIAN POW 4.4000 14-44 15/05S	87,591.89	0.00
80,000	APPLE 2.45 16-26 04/08S	78,089.04	0.00
100,000	APPLE 2.90 17-27 12/09S	97,751.22	0.00
100,000	APPLE 3.00 17-27 13/11S	97,968.21	0.00
100,000	APPLE 3.05 15-29 31/07S	128,224.13	0.00
100,000	APPLE 3.35 22-32 08/08S	95,498.78	0.00
100,000	APPLE 3.75 17-47 12/09S	86,153.06	0.00
100,000	APPLE 3.85 16-46 04/08S	88,024.28	0.00
100,000	APPLE 4.0 23-28 10/05S	101,102.00	0.00
80,000	APPLE 4.25 17-47 09/02S	75,232.62	0.00
200,000	APPLE INC 0.7 21-26 08/02S	191,784.55	0.01
200,000	APPLE INC 1.2 21-28 08/02S	184,190.03	0.01
100,000	APPLE INC 1.2500 20-30 20/08S	86,510.57	0.00
100,000	APPLE INC 1.375 17-29 24/05A	106,847.37	0.00
100,000	APPLE INC 1.4000 21-28 05/08S	91,742.62	0.00
100,000	APPLE INC 1.625 14-26 10/11A	109,669.07	0.00
200,000	APPLE INC 1.6500 20-30 11/05S	177,346.08	0.01
100,000	APPLE INC 1.65 21-31 08/02S	87,432.67	0.00
50,000	APPLE INC 2.55 20-60 20/08S	32,926.82	0.00
200,000	APPLE INC 2.65 20-50 11/05S	138,412.71	0.00
100,000	APPLE INC 2.65 21-51 08/02S	68,663.03	0.00
100,000	APPLE INC 2.8000 21-61 08/02S	66,829.68	0.00
150,000	APPLE INC 3.25 16-26 23/02S	148,648.64	0.00
100,000	APPLE INC 3.35 17-27 09/02S	99,083.73	0.00
100,000	APPLE INC 3.75 17-47 13/11S	86,282.63	0.00
200,000	APPLE INC 3.85 13-43 04/05S	179,959.02	0.01
100,000	APPLE INC 3.9500 22-52 08/08S	87,924.53	0.00
100,000	APPLE INC 4.1000 22-62 08/08S	88,585.41	0.00
100,000	APPLE INC 4.3000 23-33 10/05S	103,199.12	0.00
100,000	APPLE INC 4.375000 15-45 13/05S	96,039.88	0.00
120,000	APPLE INC 4.50 16-36 23/02S	124,168.92	0.00
320,000	APPLE INC 4.65 16-46 23/03S	317,647.99	0.01
50,000	APPLIED MATERIALS 3.3 17-27 01/2017S	49,226.97	0.00
100,000	APPLIED MATERIALS INC 2.75 20-50 29/05S	69,827.82	0.00
100,000	APPLIED MATERIALS INC 3.90 15-25 01/10S	99,697.04	0.00
100,000	ARCH CAPITAL FI 4.0110 16-26 15/12S	99,463.62	0.00
50,000	ARCH CAPITAL GROUP L 3.635 20-50 30/06S	38,831.40	0.00
200,000	ARCHER DANIEL MIDLAND 2.50 16-26 11/08S	194,556.96	0.01
100,000	ARCHER-DANIELS 2.9000 22-32 01/03S	90,544.06	0.00
100,000	ARCHER DANIELS MIDLA 3.25 20-30 27/03S	95,394.59	0.00
200,000	ARES CAPITAL CORP 2.875 21-28 10/06S	184,495.28	0.01
100,000	ARES FINANCE CORP 3.6500 22-52 01/02S	74,664.09	0.00
200,000	ARIZONA PUBLIC 5.5500 23-33 01/08S	208,652.56	0.01
50,000	ARIZONA PUBLIC SER CO 3.50 19-49 18/11S	36,679.20	0.00
50,000	ASCENSION HEALTH 3.945 16-46 15/11S	43,637.83	0.00
100,000	ASCENSION HEALTH ALL 4.847 13-53 15/11S	100,616.52	0.00
200,000	ASHTEAD CAPITAL 4.2500 19-29 01/11S	194,551.15	0.01
200,000	ASHTEAD CAPITAL 5.5000 22-32 11/08S	204,717.34	0.01
200,000	ASHTEAD CAPITAL 5.8000 24-34 15/04S	209,075.68	0.01
241,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	247,599.46	0.01
40,000	ASTRAZENECA FINANCE 4.9 24-31 26/02S	41,600.94	0.00
100,000	AT&T INC 2.25 20-32 01/02S	85,809.40	0.00
100,000	AT&T INC 2.3 20-27 28/05S	95,506.78	0.00
200,000	AT&T INC 2.55 21-33 01/12S	168,600.05	0.01
100,000	AT&T INC 2.60 14-29 17/12A	109,532.50	0.00
100,000	AT&T INC 2.75 20-31 01/06S	90,394.03	0.00
300,000	AT&T INC 3.50 21-53 15/09S	220,320.27	0.01
100,000	AT&T INC 3.55 12-32 17/12A	113,716.67	0.00
309,000	AT&T INC 3.55 21-55 15/09S	225,767.19	0.01
100,000	AT&T INC 3.65 20-51 01/06S	76,704.63	0.00
304,000	AT&T INC 3.65 21-59 15/09S	220,333.40	0.01
400,000	AT&T INC 3.800 21-57 01/12S	302,816.95	0.01
100,000	AT&T INC 3.8500 20-60 01/06S	75,708.37	0.00
200,000	AT&T INC 4.30 13-42 15/12S	178,295.65	0.01
200,000	AT&T INC 4.50 15-35 15/05S	194,790.36	0.01
100,000	AT&T INC 4.50 16-48 09/03S	88,664.76	0.00
150,000	AT&T INC 5.1000 18-48 25/11S	110,108.20	0.00
100,000	ATANDT INC 2.9 18-26 04/12A	129,320.84	0.00
100,000	ATHENE GLOBAL FUNDIND 0.366 21-26 10/09A	106,048.51	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ATHENE GLOBAL FUNDING 0.832 22-27 08/01A	106,140.79	0.00
200,000	ATHENE GLOBAL FUNDING 5.516 24-27 25/03S	204,797.51	0.01
100,000	ATMOS ENERGY 4.3 18-48 01/10S	88,432.89	0.00
100,000	ATMOS ENERGY CORP 1.5 20-31 01/10S	84,837.47	0.00
50,000	ATMOS ENERGY CORP 3.3750 19-49 15/09S	37,875.03	0.00
200,000	ATMOS ENERGY CORP 4.125 14-44 15/10S	176,976.94	0.01
200,000	AT T 4.25 13-43 01/06A	221,618.16	0.01
200,000	AT T 4.35 13-45 15/06S	176,690.36	0.01
100,000	AT T 4.375 16-29 14/09A	131,545.38	0.00
100,000	AT T 4.875 12-44 01/06A	119,869.59	0.00
50,000	AT T EMTN REGD 7.00 09-40 30/04A	76,320.63	0.00
100,000	ATT INC 1.6 20-28 19/05A	106,683.05	0.00
200,000	ATT INC 1.65 20-28 04/08S	184,354.12	0.01
100,000	ATT INC 1.7 21-26 23/03S	96,351.61	0.00
100,000	ATT INC 2.35 18-29 05/09A	108,655.41	0.00
100,000	ATT INC 3.5 20-41 28/05S	81,921.92	0.00
200,000	ATT INC 3.55 23-25 18/11A	224,320.31	0.01
300,000	AT T INC 4.3 18-30 15/02S	299,640.76	0.01
250,000	AT T INC 4.35 19-29 01/03S	251,431.05	0.01
100,000	AT T INC 4.75 15-46 15/05S	93,600.89	0.00
200,000	AT T INC 5.539 23-26 20/02S	199,983.83	0.01
250,000	AUSTRALIA NEW ZEALAN 4.9 24-27 16/07S	256,239.65	0.01
200,000	AUTODESK INC 2.4000 21-31 15/12S	175,085.58	0.01
100,000	AUTODESK INC 2.85 20-30 14/01S	92,911.76	0.00
100,000	AUTOMATIC DATA PROCESS 1.70 21-28 15/05S	92,850.02	0.00
100,000	AUTONATION INC 3.8500 22-32 01/03S	92,225.40	0.00
200,000	AUTOZONE INC 4.0000 20-30 15/04S	196,321.59	0.01
200,000	AUTOZONE INC 4.7500 22-32 01/08S	200,945.92	0.01
50,000	AUTOZONE INC 5.1000 24-29 15/07S	51,503.80	0.00
30,000	AUTOZONE INC 5.4000 24-34 15/07S	31,094.90	0.00
200,000	AVALONBAY COMMU 4.3500 18-48 15/04S	177,809.20	0.01
100,000	AVALONBAY COMMUNITIE 2.45 20-31 22/05S	89,147.28	0.00
100,000	AVANGRID INC 3.80 19-29 01/06S	97,245.99	0.00
100,000	AVERY DENNISON CORP 2.65 20-30 11/03S	91,251.42	0.00
200,000	AVIATION CAPITA 6.7500 23-28 25/10S	213,643.31	0.01
100,000	AVIATION CAPITAL 1.95 21-26 30/01S	96,330.30	0.00
50,000	AVIATION CAPITAL 3.5 17-27 01/11S	48,241.71	0.00
200,000	AVIATION CAPITAL 6.2500 23-28 15/04S	208,911.11	0.01
50,000	BAIN CAPITAL SPECIALTY 2.55 21-26 13/10S	47,306.41	0.00
200,000	BAKER HUGHES 3.337 17-27 15/12S	195,144.56	0.01
50,000	BAKER HUGHES 5.125 10-40 15/09S	49,937.34	0.00
30,000	BALTIMORE GAS & ELECT 3.50 16-46 15/08S	23,532.74	0.00
200,000	BALTIMORE GAS AND 5.4000 23-53 01/06S	207,477.01	0.01
100,000	BANK OF AMERICA CORP 1.102 21-32 24/05A	97,089.47	0.00
100,000	BANK OF AMERICA CORP 1.667 21-29 02/06A	120,255.68	0.00
500,000	BANK OF AMERICA CORP 1.734 21-27 22/04S	477,389.22	0.01
200,000	BANK OF AMERICA CORP 2.299 21-32 21/07S	173,113.67	0.01
200,000	BANK OF AMERICA CORP 2.482 21-36 21/09S	168,795.53	0.01
200,000	BANK OF AMERICA CORP 2.551 22-28 04/02S	192,131.61	0.01
200,000	BANK OF AMERICA CORP 2.687 21-32 22/04S	178,319.11	0.01
200,000	BANK OF AMERICA CORP 2.819 29 15/09S	210,490.81	0.01
200,000	BANK OF AMERICA CORP 2.972 22-33 04/02S	179,176.18	0.01
150,000	BANK OF AMERICA CORP 3.311 21-42 22/04S	122,017.86	0.00
30,000	BANK OF AMERICA CORP 3.5 16-26 19/04S	29,709.34	0.00
175,000	BANK OF AMERICA CORP 4.183 16-27 25/11S	174,501.10	0.01
200,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	200,278.81	0.01
30,000	BANK OF AMERICA CORP 4.45 16-26 03/03S	30,037.50	0.00
200,000	BANK OF AMERICA CORP 4.571 22-33 27/04S	198,854.29	0.01
20,000	BANK OF AMERICA CORP 4.875 14-44 01/04S	19,991.93	0.00
200,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	203,470.30	0.01
100,000	BANK OF AMERICA CORP 6.11 07-37 29/01S	110,493.76	0.00
100,000	BANK OF AMERICA CORP 7.00 08-28 31/07S	144,788.75	0.00
100,000	BANK OF AMERICA CORP 7.75 08-38 14/05S	126,331.98	0.00
250,000	BANK OF AMERICA NAT 5.526 23-26 18/08S	256,670.39	0.01
200,000	BANK OF AMERICA SUB 5.00 14-44 21/01S	203,463.87	0.01
50,000	BANK OF NEW YORK MELL 1.8 21-31 28/07S	42,909.36	0.00
100,000	BANK OF NY MELL 5.8340 22-33 25/10S	108,305.27	0.00
200,000	BANK OF NY MELLON 2.05 22-27 26/01S	191,542.39	0.01
100,000	BANK OF NY MELLON 2.80 16-26 04/05S	98,079.40	0.00
170,000	BANK OF NY MELLON 3.25 17-27 16/05S	166,796.10	0.01
200,000	BANK OF NY MELLON 3.8500 18-28 28/04S	198,792.42	0.01
100,000	BANQUE INTERNATIONAL 0.01 20-28 24/04A	103,080.42	0.00
109,000	BANQUE INTERNATIONAL 0.125 20-51 03/01A	58,951.58	0.00
100,000	BANQUE INTERNATIONAL 0.2 21-61 21/01A	43,994.83	0.00
50,000	BANQUE INTERNATIONAL 0.25 19-29 21/05A	50,778.15	0.00
50,000	BANQUE INTERNATIONAL 0.5 19-35 21/06A	44,382.79	0.00
500,000	BANQUE INTERNATIONAL 0.5 20-25 28/10S	481,376.09	0.01
50,000	BANQUE INTERNATIONAL 0.5 20-26 18/05S	32,800.25	0.00
230,000	BANQUE INTERNATIONAL 0.625 16-33 12/01A	220,875.51	0.01
100,000	BANQUE INTERNATIONAL 0.7 21-46 22/10A	71,190.50	0.00
200,000	BANQUE INTERNATIONAL 0.75 20-26 15/12A	249,724.37	0.01
200,000	BANQUE INTERNATIONAL 0.75 20-27 24/11S	183,157.54	0.01
200,000	BANQUE INTERNATIONAL 0.75 20-30 26/08S	169,090.25	0.01
200,000	BANQUE INTERNATIONAL 0.875 20-30 14/05S	171,765.51	0.01
200,000	BANQUE INTERNATIONAL 0.875 21-26 15/07S	190,218.17	0.01
100,000	BANQUE INTERNATIONAL 0 20-30 21/02A	98,427.23	0.00
50,000	BANQUE INTERNATIONAL 1.1 20-30 18/11S	28,800.50	0.00
200,000	BANQUE INTERNATIONAL 1.125 21-28 13/09S	181,742.50	0.01
100,000	BANQUE INTERNATIONAL 1.2 18-34 08/08A	97,774.11	0.00
200,000	BANQUE INTERNATIONAL 1.25 21-31 10/02S	172,037.93	0.01
100,000	BANQUE INTERNATIONAL 1.25 22-28 13/12A	120,346.95	0.00
200,000	BANQUE INTERNATIONAL 1.375 21-28 20/04S	185,178.40	0.01
200,000	BANQUE INTERNATIONAL 1.625 21-31 03/11S	173,630.59	0.01
200,000	BANQUE INTERNATIONAL 1.8 22-27 19/01S	144,182.99	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BANQUE INTERNATIONAL 1 20-29 21/12A	115,559.82	0.00
250,000	BANQUE INTERNATIONAL 2.9 23-33 19/01A	286,594.09	0.01
450,000	BANQUE INTERNATIONAL 3.125 22-27 15/06S	444,191.49	0.01
100,000	BANQUE INTERNATIONAL 3.3 18-28 14/08S	67,753.17	0.00
200,000	BANQUE INTERNATIONAL 3.625 22-29 21/09S	199,782.84	0.01
340,000	BANQUE INTERNATIONAL 3.7 23-28 18/01S	257,669.29	0.01
275,000	BANQUE INTERNATIONAL 4.4 23-28 13/01S	193,446.76	0.01
100,000	BARRICK NA FINANCE 5.75 13-43 01/05S	106,194.74	0.00
100,000	BAT CAPITAL CORP 2.259 20-28 25/03S	92,992.64	0.00
53,000	BAT CAPITAL CORP 3.557 18-27 15/08S	51,916.18	0.00
50,000	BAT CAPITAL CORP 3.7340 20-40 25/09S	39,775.58	0.00
100,000	BAT CAPITAL CORP 3.9840 20-50 25/09S	76,392.71	0.00
100,000	BAT CAPITAL CORP 4.39 18-37 15/08S	90,954.35	0.00
100,000	BAT CAPITAL CORP 4.54 18-47 15/08S	84,482.36	0.00
100,000	BAT CAPITAL CORP 4.758 19-49 06/09S	86,136.85	0.00
100,000	BAT CAPITAL CORP 5.6500 22-52 16/03S	97,501.38	0.00
50,000	BAT CAPITAL CORP 6.0 24-34 20/02S	53,421.77	0.00
100,000	BAT CAPITAL CORP 6.3430 23-30 02/08S	108,266.62	0.00
100,000	BAT CAPITAL CORP 6.4210 23-33 02/08S	109,749.27	0.00
50,000	BAT CAPITAL CORP 7.079 23-43 02/08S	57,281.99	0.00
100,000	BAT CAPITAL CORP 7.0810 23-53 02/08S	116,120.59	0.00
100,000	BAT CAPITAL CORP 7.7500 22-32 19/10S	118,209.81	0.00
100,000	BAXALTA INC 5.25 15-45 23/06S	99,964.29	0.00
100,000	BAXTER INTERNATIONAL 1.915 22-27 01/02S	94,690.77	0.00
100,000	BAXTER INTL INC 1.73 21-31 01/04S	84,092.54	0.00
200,000	BAXTER INTL INC 2.539 22-32 01/02S	173,360.47	0.01
100,000	BAXTER INTL INC 3.132 22-51 01/12S	68,136.13	0.00
200,000	BAYER US FINANC 4.25 18-25 15/12S	198,501.10	0.01
200,000	BAYER US FINANC 4.3750 18-28 15/12S	197,235.81	0.01
200,000	BAYER US FINANC 6.1250 23-26 21/11S	206,234.71	0.01
200,000	BAYER US FINANCE LLC 6.5 23-33 21/11S	216,969.88	0.01
133,000	BECTON DICKINSON 3.70 17-37 06/06S	131,374.27	0.00
100,000	BECTON DICKINSON 4.298 22-32 22/08S	98,222.68	0.00
40,000	BECTON DICKINSON 4.685 14-44 15/12S	37,366.97	0.00
150,000	BECTON DICKINSON CO 3.794 20-50 20/05S	121,547.30	0.00
100,000	BERKSHIRE HAT ENERGY 4.50 14-45 01/02S	93,794.30	0.00
100,000	BERKSHIRE HATHAWAY 1.125 15-27 16/03A	107,467.08	0.00
150,000	BERKSHIRE HATHAWAY 3.125 16-26 15/03S	148,235.46	0.00
100,000	BERKSHIRE HATHAWAY 3.25 18-28 15/04S	97,322.79	0.00
200,000	BERKSHIRE HATHAWAY 3.7 21-30 15/07S	195,600.75	0.01
200,000	BERKSHIRE HATHAWAY 3.85 22-52 15/03S	168,759.84	0.01
150,000	BERKSHIRE HATHAWAY 4.20 18-48 15/08S	137,879.03	0.00
100,000	BERKSHIRE HATHAWAY 4.25 19-49 15/01S	92,729.67	0.00
100,000	BERKSHIRE HATHAWAY 4.45 18-49 15/01S	88,803.54	0.00
100,000	BERKSHIRE HATHAWAY 4.50 13-43 11/02S	99,905.79	0.00
50,000	BERKSHIRE HATHAWAY 5.1500 13-43 15/11S	50,434.36	0.00
100,000	BERKSHIRE HATHAWAY E 1.65 20-31 29/10S	84,560.38	0.00
100,000	BERKSHIRE HATHAWAY E 2.85 20-51 29/10S	67,607.94	0.00
200,000	BERKSHIRE HATHAWAY EN 4.600 23-53 01/05S	180,435.16	0.01
100,000	BERKSHIRE HATHAWAY F 2.85 20-50 15/10S	70,189.93	0.00
200,000	BERKSHIRE HATHAWAY FI 1.5 22-30 18/03A	209,369.66	0.01
100,000	BERKSHIRE HATHAWAY FI 2.0 22-34 18/03A	102,058.45	0.00
200,000	BERKSHIRE HATHAWAY I 0.5 21-41 15/01A	140,277.86	0.00
150,000	BERRY GLOBAL INC 1.57 21-26 15/01S	144,374.79	0.00
200,000	BERRY GLOBAL INC 5.5 24-28 15/04S	205,211.95	0.01
50,000	BGC GROUP INC 6.6000 24-29 10/06S	51,716.90	0.00
50,000	BGC GROUP INC 8.0 23-25 25/05S	53,830.92	0.00
200,000	BIMBO BAKERIES 4.0 21-51 17/05S	160,076.88	0.00
200,000	BIOGEN INC 2.25 20-30 30/04S	178,580.76	0.01
100,000	BIOGEN INC 3.15 20-50 30/04S	69,094.49	0.00
40,000	BIOGEN INC 4.05 15-25 15/09S	39,792.97	0.00
200,000	BIOGEN INC 5.2 15-45 15/09S 15-45 15/09S	194,385.57	0.01
100,000	BIRD EMTN 5.75 00-32 07/06A	148,658.33	0.00
70,000	BLAC FU 5.25 24-54 14/03S	72,461.25	0.00
200,000	BLACK HILLS 6.0 24-35 15/01S	213,122.61	0.01
100,000	BLACKROCK FUNDI 4.6000 24-27 26/07S	101,941.00	0.00
100,000	BLACKROCK FUNDING 5.3500 24-55 08/01S	105,105.03	0.00
50,000	BLACKROCK INC 1.9 20-31 28/01S	43,649.20	0.00
100,000	BLACKROCK INC 2.1000 21-32 25/02S	86,371.23	0.00
100,000	BLACKROCK INC 3.2500 19-29 30/04S	97,064.27	0.00
100,000	BLACKROCK INC 4.7500 23-33 25/05S	102,886.92	0.00
50,000	BLACKSTONE GSO SECUR 5.875 24-27 15/11S	50,841.15	0.00
100,000	BLACKSTONE HOLD 2.0000 21-32 30/01S	84,080.95	0.00
50,000	BLACKSTONE HOLD 2.8500 21-51 05/08S	32,806.34	0.00
100,000	BLACKSTONE HOLD 3.2 22-52 30/01S	71,291.81	0.00
100,000	BLACKSTONE HOLD 5.9000 22-27 03/11S	104,560.25	0.00
200,000	BLACKSTONE HOLD 6.2000 22-33 22/04S	220,317.04	0.01
200,000	BLACKSTONE PRIVATE C 7.3 23-28 27/11S	212,895.53	0.01
200,000	BLACKSTONE PRIV CRED 3.25 22-27 15/03S	190,548.09	0.01
200,000	BLACKSTONE SECURED LEN 2.85 22-28 30/09S	182,466.77	0.01
200,000	BLUE OWL CAPITAL 5.9500 24-29 15/03S	204,207.55	0.01
50,000	BLUE OWL CAPITAL COR 4.25 20-26 23/07S	49,418.98	0.00
100,000	BLUE OWL CAPITAL CORP 3.4 20-26 15/07S	96,808.34	0.00
100,000	BLUE OWL CREDIT INCO 7.95 24-28 13/06S	106,892.82	0.00
40,000	BLUE OWL CREDIT INCOME 6.65 24-31 15/03S	40,895.65	0.00
200,000	BLUE OWL FINANCE 3.125 21-31 10/06S	175,349.43	0.01
50,000	BLUE OWL TECHNOLOGY FI 6.75 24-29 04/04S	50,223.38	0.00
100,000	BMW US CAPITAL 2.5500 21-31 01/04S	88,473.41	0.00
200,000	BMW US CAPITAL LLC 2.8 16-26 11/04S	195,911.38	0.01
100,000	BMW US CAPITAL LLC 4.15 20-30 09/04S	98,658.00	0.00
200,000	BMW US LLC 3.375 24-34 02/02A	222,407.03	0.01
200,000	BOARDWALK PIPELINES 3.6 22-32 01/09S	181,079.51	0.01
300,000	BOEING CO 2.196 21-26 04/02S	289,057.43	0.01
200,000	BOEING CO 3.100 19-26 01/05S	193,711.08	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	BOEING CO 3.2 19-29 01/03S	46,278.67	0.00
200,000	BOEING CO 3.25 20-28 01/02S	189,547.11	0.01
100,000	BOEING CO 3.6 19-34 01/05S	85,359.95	0.00
200,000	BOEING CO 3.625 18-48 01/03S	138,240.31	0.00
50,000	BOEING CO 3.625 20-31 02/11S	45,796.17	0.00
250,000	BOEING CO 5.15 20-30 04/05S	250,558.34	0.01
200,000	BOEING CO 5.705 20-40 04/05S	195,322.72	0.01
400,000	BOEING CO 5.805 20-50 04/05S	386,463.57	0.01
200,000	BOEING CO 5.93 20-60 04/05S	191,958.41	0.01
200,000	BOEING CO 6.8750 09-39 15/03S	216,084.39	0.01
50,000	BOEING CO 7.008 24-64 01/05S	55,094.72	0.00
100,000	BOOKING HOLDING 3.75 23-36 01/03A	113,664.30	0.00
100,000	BOOKING HOLDING 4.125 23-33 12/05A	118,488.76	0.00
100,000	BOOKING HOLDING 4.5000 22-31 15/11A	121,176.66	0.00
100,000	BOOKING HOLDINGS 4.75 22-34 15/11A	124,454.14	0.00
200,000	BOOZ ALLEN HAMILTON 5.95 23-33 04/08S	213,865.60	0.01
100,000	BORGWARNER INC 1 21-31 19/05A	95,127.65	0.00
100,000	BORGWARNER INC 2.65 20-27 19/06S	96,099.00	0.00
100,000	BOSTON EDISON 3.2 17-27 15/05S	97,807.47	0.00
200,000	BOSTON GAS CO 6.119 23-53 20/07S	210,879.19	0.01
50,000	BOSTON PROPERTIES 2.75 16-26 01/10S	48,193.96	0.00
200,000	BOSTON PROPERTIES 6.75 22-27 01/12S	211,449.04	0.01
100,000	BOSTON PROPERTIES LP 3.25 20-31 05/05S	90,065.46	0.00
100,000	BOSTON PROPERTIES LP 3.65 16-26 01/02S	98,544.51	0.00
100,000	BOSTON PROPERTIES LP 4.5 18-28 01/12S	98,623.85	0.00
33,000	BOSTON SCIENTIFIC COR 4.7 19-49 01/03S	31,466.73	0.00
200,000	BOST SC 7.375 09-40 15/01S	248,130.40	0.01
50,000	BP CAPITAL MARKETS 2.939 20-51 04/06SS	33,954.16	0.00
200,000	BP CAPITAL MARKETS 3.017 18-27 16/01S	195,507.91	0.01
100,000	BP CAPITAL MARKETS 3.06 21-41 17/06S	77,654.80	0.00
20,000	BP CAPITAL MARKETS 3.119 18-26 04/05S	19,703.37	0.00
100,000	BP CAPITAL MARKETS 3.379 21-61 08/02S	70,399.80	0.00
200,000	BP CAPITAL MARKETS 3.41 19-26 11/02S	198,344.12	0.01
200,000	BP CAPITAL MARKETS 3.796 18-25 21/09S	199,232.62	0.01
100,000	BP CAPITAL MARKETS 3 20-50 24/02S	69,314.17	0.00
200,000	BP CAPITAL MARKETS 4.234 18-28 06/11S	200,740.67	0.01
200,000	BP CAPITAL MARKETS A 2.772 20-50 10/08S	131,494.44	0.00
200,000	BP CAP MARKETS 4.8120 23-33 13/02S	202,644.38	0.01
200,000	BP CAP MARKETS 5.2270 24-34 17/11S	208,229.62	0.01
250,000	BRANCH BANKING AND T 3.625 15-25 16/09S	247,276.21	0.01
140,000	BRIGHTHOUSE FINANCIA 5.625 20-30 15/05S	145,166.32	0.00
200,000	BRISTOL MYERS 5.9 23-33 15/11S	221,026.45	0.01
100,000	BRISTOL MYERS 6.25 23-53 15/11S	115,799.09	0.00
100,000	BRISTOL MYERS 6.4 23-63 15/11S	117,579.03	0.00
50,000	BRISTOL-MYERS SQUIBB 2.55 20-50 13/11S	31,847.07	0.00
100,000	BRISTOL MYERS SQUIBB 2.95 22-32 15/03S	91,141.31	0.00
200,000	BRISTOL-MYERS SQUIBB 3.2 20-26 15/06S	197,440.91	0.01
131,000	BRISTOL-MYERS SQUIBB 3.4 20-29 26/01S	127,245.91	0.00
100,000	BRISTOL MYERS SQUIBB 3.5522-42 15/03S	83,699.03	0.00
100,000	BRISTOL MYERS SQUIBB 3.7 22-52 15/03S	79,343.62	0.00
100,000	BRISTOL-MYERS SQUIBB 4.125 20-39 15/06S	92,605.28	0.00
100,000	BRISTOL-MYERS SQUIBB 4.25 20-49 26/04S	87,819.22	0.00
100,000	BRISTOL-MYERS SQUIBB 4.55 20-48 20/02S	92,121.95	0.00
120,000	BRISTOL-MYERS SQUIBB 5.2000 24-34 22/02S	126,458.02	0.00
100,000	BRISTOL-MYERS SQUIBB 5.5500 24-54 22/02S	106,041.79	0.00
200,000	BRISTOL-MYERS SQUIBB 5.6500 24-64 22/02S	211,978.33	0.01
200,000	BRISTOL-MYERS SQUIBB 5.7500 23-31 01/02S	216,433.89	0.01
100,000	BRISTOL-MYERS SQUIBB 5 20-45 15/02S	100,063.23	0.00
100,000	BRIXMOR OPERATING 4.125 19-29 15/05S/05S	97,892.00	0.00
100,000	BRIXMOR OPERATING PA 4.05 20-30 10/06S	97,069.55	0.00
200,000	BROADCOM 4.0 22-29 15/04S	196,948.00	0.01
200,000	BROADCOM INC 1.95 21-28 19/01S	185,607.73	0.01
200,000	BROADCOM INC 2.45 21-31 19/01S	177,162.76	0.01
50,000	BROADCOM INC 3.137 21-35 15/11S	42,748.04	0.00
200,000	BROADCOM INC 3.469 21-34 31/03S	180,232.01	0.01
300,000	BROADCOM INC 3.5000 21-41 15/02S	246,763.33	0.01
200,000	BROADCOM INC 3.7500 21-51 15/02S	158,774.64	0.00
41,000	BROADCOM INC 4.15 20-30 15/11S	40,336.19	0.00
200,000	BROADCOM INC 4.926 22-37 15/05S	199,647.43	0.01
50,000	BROADCOM INC 5.0500 24-29 12/07S	51,475.67	0.00
50,000	BROADCOM INC 5.1500 24-31 15/11S	51,830.93	0.00
200,000	BROADCOM TECHNOLOGIES 3.875 18-27 15/01S	198,643.94	0.01
100,000	BROOKLYN UNION 3.8650 19-29 04/03S	96,802.50	0.00
100,000	BROOKLYN UNION GAS 3.407 16-26 10/03S	98,181.43	0.00
50,000	BROOKLYN UNION GAS 4.273 18-48 15/03S	40,537.41	0.00
100,000	BROWN AND BROWN 4.95 22-52 17/03S	91,493.95	0.00
50,000	BRUNSWICK CORPORATIO 5.1 22-52 01/04S	41,900.19	0.00
100,000	BUNGE LTD FIN CORP 3.75 17-27 25/09S	98,884.32	0.00
100,000	BURLINGTN NORTH 3.3000 21-51 15/09S	75,596.14	0.00
40,000	BURLINGTN NORTH SA 3.90 16-46 01/08S	34,086.44	0.00
300,000	BURLINGTN NORTH SA 4.55 14-44 01/09S	283,352.90	0.01
50,000	BURLINGTN NORTH SA 4.70 15-45 01/09S	47,981.62	0.00
50,000	BURLINGTN NORTH SANTA 4.95 11-41 15/09S	50,005.51	0.00
100,000	BURLINGTN NORTH SANTA 4.95 14-44 01/04S	99,161.40	0.00
70,000	BURLINGTON NORTH 5.75 10-40 01/05S	76,522.47	0.00
100,000	BURLINGTON NORTHERN 4.15 15-45 01/04S	89,282.94	0.00
100,000	BURLINGTON NORTHERN 4.45 22-53 15/01S01S	92,626.10	0.00
200,000	CADILLAC FAIRVI 2.5000 21-31 15/10S	171,933.36	0.01
140,000	CALIFORNIA 7.55 09-39 01/04S	176,341.29	0.01
50,000	CALIFORNIA ENDO 2.4980 21-51 01/04S	33,004.92	0.00
50,000	CALIFORNIA INSTITUTE 4.70 11-11 01/11S	46,184.17	0.00
50,000	CALIFORNIA INSTITUTE O 3.65 19-XX 01/09S	35,811.16	0.00
200,000	CAMDEN PROPERTY 3.1500 19-29 01/07S	190,654.23	0.01
70,000	CAMERON LNG 3.302 19-35 15/01S	60,347.00	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CAMPBELL SOUP CO 4.15 18-28 15/03S	100,019.75	0.00
40,000	CAMPBELL SOUP CO 4.80 18-48 15/03S	37,356.75	0.00
50,000	CAMPBELL SOUP CO 5.2000 24-29 21/03S	51,769.22	0.00
50,000	CAMPBELL SOUP CO 5.4000 24-34 21/03S	52,351.31	0.00
100,000	CANTOR FITZGERA 7.2000 23-28 12/12S	106,083.08	0.00
200,000	CAPITAL ONE 6.377 23-34 08/06S	216,103.17	0.01
160,000	CAPITAL ONE FIN CORP 3.75 16-26 28/07S	157,807.14	0.00
300,000	CAPITAL ONE FIN CORP 3.75 17-27 09/03S	296,193.13	0.01
200,000	CAPITAL ONE FIN CORP 3.8 18-28 31/01S	195,778.34	0.01
100,000	CARDINAL HEALTH INC 3.41 17-27 15/06S	97,995.77	0.00
200,000	CARDINAL HEALTH INC 4.90 15-45 15/09S	187,145.39	0.01
150,000	CARGILL INC1.7000 21-31 02/02S	128,050.24	0.00
100,000	CARGILL INC 3.1250 21-51 25/05S	71,815.34	0.00
150,000	CARGILL INC 3.2500 19-29 23/05S	144,741.70	0.00
200,000	CARGILL INC 4.8750 22-25 10/10S	201,177.34	0.01
250,000	CARLISLE COMPANIES 2.0 21-32 01/03S	211,889.88	0.01
100,000	CARLYLE FINANCE 3.5000 19-29 19/09S	95,881.63	0.00
100,000	CARLYLE HOLDINGS II F 5.625 13-43 30/03S	101,791.01	0.00
50,000	CARRIER GLOBAL 6.20 24-54 15/03S	57,779.47	0.00
200,000	CARRIER GLOBAL CORPO 2.7 20-31 19/06S	180,566.73	0.01
100,000	CARRIER GLOBAL CORPO 3.577 20-50 05/10S	78,911.41	0.00
100,000	CARRIER GLOBAL CORPORATION 5.9% 15-03-34	109,109.52	0.00
50,000	CASE WESTERN RE 5.4050 22-22 01/06S	51,630.07	0.00
200,000	CATE FI 3.6 22-27 12/08S	198,662.67	0.01
50,000	CATERPILLAR 3.803 12-42 15/08S	43,891.46	0.00
50,000	CATERPILLAR 4.3 14-44 08/05S	46,862.28	0.00
100,000	CATERPILLAR FIN 3.742 23-26 04/09A	113,673.58	0.00
200,000	CATERPILLAR FIN 4.3500 23-26 15/05S	201,263.66	0.01
230,000	CATERPILLAR FINANCIA 0.8 20-25 13/11S	221,810.78	0.01
200,000	CATERPILLAR FINANCIA 4.8 23-26 06/01S	201,867.54	0.01
200,000	CATERPILLAR INC 2.6000 19-29 19/09S	187,296.68	0.01
100,000	CATERPILLAR INC 3.25 20-50 09/04S	76,595.26	0.00
200,000	CBRE SERVICES INC 5.9500 23-34 15/08S	214,702.26	0.01
200,000	CDW LLC/CDW FIN 2.6700 21-26 01/12S	192,612.18	0.01
100,000	CELANESE US HOL 6.33 22-29 15/07S	106,055.38	0.00
100,000	CELANESE US HOLDINGS 5.337 22-29 19/01A	118,903.88	0.00
100,000	CELANESE US HOLDINGS 6.165 22-27 15/07S	103,661.02	0.00
100,000	CELANESE US HOLDINGS 6.379 22-32 15/07S	106,970.54	0.00
200,000	CENTENE CORP 2.4500 21-28 15/07S	184,215.04	0.01
200,000	CENTENE CORP 2.5000 21-31 01/03S	171,969.58	0.01
200,000	CENTENE CORP 3.0000 20-30 15/10S	179,009.11	0.01
200,000	CENTENE CORP 4.625 20-29 15/12S	195,805.40	0.01
200,000	CENTERPOINT ENE 3.5500 12-42 01/08S	163,665.02	0.00
40,000	CENTERPOINT ENE 4.1000 17-47 01/09S	33,306.30	0.00
100,000	CENTERPOINT ENE 4.2500 19-49 01/02S	87,868.84	0.00
200,000	CENTERPOINT ENE 5.3000 23-53 01/04S	203,488.16	0.01
20,000	CENTERPOINT ENE 5.4000 24-34 01/07S	20,839.11	0.00
200,000	CENTERPOINT ENERGY 3.6 22-52 01/03S	155,372.43	0.00
100,000	CENTERPOINT ENERGY 4.4 22-32 01/07S1/07S	98,524.74	0.00
100,000	CENTERPOINT ENERGY 4.50 14-44 01/04S	91,689.86	0.00
100,000	CENTERPOINT ENERGY H 3.35 21-51 11/03S	74,484.70	0.00
100,000	CF INDUSTRIES 5.15 14-34 15/03S	101,131.84	0.00
100,000	CHARLES SCHWAB 1.1500 21-26 13/05S	95,374.91	0.00
100,000	CHARLES SCHWAB 1.9500 21-31 01/12S	85,161.88	0.00
200,000	CHARLES SCHWAB CORP 2.45 22-27 03/03S	192,059.69	0.01
100,000	CHARLES SCHWAB CORP 2.9 22-32 03/03S	89,796.18	0.00
100,000	CHARLES SCHWAB CORP 2 21-28 18/03S	93,102.17	0.00
100,000	CHARLES SCHWAB CORPO 5.875 23-26 24/08S	102,913.04	0.00
100,000	CHARTER COMM OP 3.5000 21-42 01/03S	69,495.55	0.00
100,000	CHARTER COMM OP 3.8500 20-61 01/04S	61,274.69	0.00
51,000	CHARTER COMM OP 4.4000 22-33 01/04S	46,689.32	0.00
50,000	CHARTER COMM OP 5.1250 19-49 01/07S	40,116.85	0.00
100,000	CHARTER COMM OP 5.2500 22-53 01/04S	81,637.69	0.00
200,000	CHARTER COMM OP 6.6500 23-34 01/02S	209,091.64	0.01
100,000	CHARTER COMMUNICATI 5.5 22-63 01/04S	81,198.15	0.00
100,000	CHARTER COMMUNICATI 6.15 23-26 10/11S	102,810.47	0.00
150,000	CHARTER COMMUNICATIO 3.9 21-52 04/03S	98,278.74	0.00
50,000	CHARTER COMMUNICATIO 6.1 24-29 01/06S	51,760.52	0.00
100,000	CHARTER COMMUNICATIONS 4.4 21-61 01/12S	68,010.88	0.00
150,000	CHARTER COM OPER 2.8000 20-31 01/04S	128,300.53	0.00
100,000	CHARTER COM OPER 3.7 20-51 01/04S7/04S	63,739.33	0.00
50,000	CHARTER COM OPER 3.75 17-28 15/02S	47,979.17	0.00
100,000	CHARTER COM OPER 4.800 19-50 01/03S	76,344.74	0.00
50,000	CHARTER COM OPER 5.3750 18-38 01/04S	45,705.88	0.00
50,000	CHARTER COM OPER 5.75 18-48 01/04S	43,566.91	0.00
100,000	CHARTER COM OPER 6.384 16-35 23/10S	102,085.02	0.00
50,000	CHARTER COM OPER 6.55 24-34 01/06S	51,939.45	0.00
100,000	CHARTER COM OPERATIN 5.375 17-47 01/05S	83,742.65	0.00
100,000	CHARTER COM OPERATING 5.05 19-29 30/03S	99,504.53	0.00
100,000	CHARTER COM OPERATING 6.484 16-45 23/10S	96,344.42	0.00
100,000	CHENIERE CORPUS 3.7 20-29 15/11S	96,130.72	0.00
200,000	CHENIERE ENERGY 3.2500 22-32 30/01S	178,716.06	0.01
200,000	CHENIERE ENERGY 5.65 24-34 15/04S	207,099.10	0.01
200,000	CHENIERE ENERGY 5.7500 24-34 15/08S	208,584.77	0.01
100,000	CHEVRON CORP 2.2360 20-30 11/05S	90,795.81	0.00
200,000	CHEVRON CORP 2.954 16-26 16/05S	197,060.18	0.01
200,000	CHEVRON CORPORATION 3.078 20-50 11/05S	146,484.32	0.00
100,000	CHEVRON PHILLIPS C 3.4 16-26 01/12S	98,131.66	0.00
50,000	CHOICE HOTELS INTL 5.85 24-34 01/08S	51,503.01	0.00
100,000	CHUBB INA HOLDINGS 1.55 18-28 15/03A	106,698.94	0.00
200,000	CHUBB INA HOLDINGS 2.5 18-38 15/03A	201,762.85	0.01
200,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	197,646.59	0.01
120,000	CHUBB INA HOLDINGS 4.35 15-45 03/11S	110,709.22	0.00
200,000	CIGNA CORPORATION 4.375 19-28 15/10S	200,764.63	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CIGNA GROUP/THE 5.0000 24-29 15/05S	102,900.75	0.00
200,000	CINTAS CORPORAT 4.0000 22-32 01/05S	195,828.74	0.01
50,000	CISCO SYSTEMS 2.95 16-26 28/02S	49,343.27	0.00
120,000	CISCO SYSTEMS 5.50 09-40 15/01S	129,928.91	0.00
100,000	CISCO SYSTEMS I 2.5000 16-26 20/09S	97,677.44	0.00
200,000	CISCO SYSTEMS I 4.8000 24-27 26/02S	204,414.72	0.01
50,000	CISCO SYSTEMS I 5.0500 24-34 26/02S	52,473.06	0.00
50,000	CISCO SYSTEMS I 5.3000 24-54 26/02S	53,025.68	0.00
200,000	CISCO SYSTEMS I 5.3500 24-64 26/02S	212,212.76	0.01
100,000	CISCO SYSTEMS INC 5.90 09-39 15/02S	112,631.54	0.00
250,000	CITIBANK NA 5.57 24-34 30/04S	266,663.11	0.01
250,000	CITIBANK NA 5.8030 23-28 29/09S	264,620.94	0.01
100,000	CITIGROUP INC 1.50 16-28 26/10A	105,868.83	0.00
50,000	CITIGROUP INC 2.666 20-31 29/01S	45,548.62	0.00
270,000	CITIGROUP INC 3.20 16-26 21/10S	264,407.62	0.01
230,000	CITIGROUP INC 3.40 16-26 01/05S	227,098.62	0.01
200,000	CITIGROUP INC 3.70 16-26 12/01S	198,692.44	0.01
30,000	CITIGROUP INC 4.125 16-28 25/07S	29,734.90	0.00
270,000	CITIGROUP INC 4.45 15-27 29/09S	270,219.06	0.01
150,000	CITIGROUP INC 4.60 16-26 09/03S	150,377.98	0.00
21,000	CITIGROUP INC 4.65 15-45 30/07S	19,875.34	0.00
20,000	CITIGROUP INC 4.75 16-46 18/05S	18,758.00	0.00
50,000	CITIGROUP INC 5.3 14-44 06/05S	50,782.08	0.00
100,000	CITIGROUP INC 5.4490 24-35 11/06S	104,358.63	0.00
200,000	CITIGROUP INC 5.50 13-25 13/09S	201,214.50	0.01
200,000	CITIGROUP INC 5.61 22-26 29/09S	201,747.09	0.01
100,000	CITIGROUP INC 5.875 12-42 30/01S	109,810.32	0.00
300,000	CITIGROUP INC 6.2700 22-33 17/11S	329,478.04	0.01
70,000	CITIGROUP INC 6.675 13-43 13/09S	82,450.62	0.00
30,000	CITIGROUP INC 8.125 09-39 15/07S	39,814.24	0.00
50,000	CITIGROUP SERIES 61 6.80 08-38 25/06S	77,722.53	0.00
100,000	CITIZENS FINANCIAL 2.8500 19-26 27/07S	96,883.13	0.00
200,000	CME GROUP INC 2.65 22-32 15/03S	180,770.56	0.01
100,000	CNA FINANCIAL CORPÂ 4.5 16-26 01/03S	100,075.75	0.00
30,000	CNO FINANCIAL G 6.4500 24-34 15/06S	31,680.87	0.00
150,000	CNO GLOBAL FUND 2.6500 22-29 06/01S	137,176.94	0.00
40,000	CNO GLOBAL FUND 5.8750 24-27 04/06S	41,215.83	0.00
100,000	COCA COLA 1.625 15-35 09/09A	96,954.03	0.00
100,000	COCA-COLA CO 0.8 20-40 18/09A	77,512.86	0.00
200,000	COCA-COLA CO 1.125 15-27 09/09A	215,238.76	0.01
100,000	COCA-COLA CO 1.45 20-27 01/05S	94,339.39	0.00
100,000	COCA-COLA CO 1.65 20-30 01/05S	88,036.22	0.00
200,000	COCA-COLA CO 1 21-41 09/03A	156,923.50	0.00
150,000	COCA-COLA CO 2.25 21-32 05/05S	133,366.39	0.00
50,000	COCA-COLA CO 2.5 20-51 18/09S	32,803.16	0.00
100,000	COCA-COLA CO 2.6 20-50 01/05S	67,596.80	0.00
200,000	COCA-COLA CO 3.375 20-27 25/03S	198,218.56	0.01
100,000	COCA-COLA CO 3.45 20-30 25/03S	97,478.40	0.00
100,000	COCA-COLA CO 3 21-51 05/03S	73,270.01	0.00
100,000	COCA-COLA CO 5.3000 24-54 13/05S	106,512.63	0.00
200,000	COCA-COLA CO 5.4000 24-64 13/05S	213,273.36	0.01
50,000	COLGATE PALMOLIVE 3.70 17-47 01/08S	43,157.93	0.00
100,000	COLGATE-PALMOLIVE CO 0.5 19-26 06/03A	108,312.75	0.00
100,000	COLGATE PALMOLIVE CO 4.600 23-33 01/03S	103,531.94	0.00
100,000	COLGATE PALMOLIVE CO 4.6 23-28 01/03S	102,616.29	0.00
50,000	COLONIAL PIPELINE 3.7500 15-25 01/10S	49,611.13	0.00
200,000	COLUMBIA PIPELINE 6.4970 23-43 15/08S	222,553.10	0.01
50,000	COLUMBIA PIPELINE 6.5440 23-53 15/11S	56,250.76	0.00
100,000	COLUMBIA PIPELINE 6.7140 23-63 15/08S	114,296.60	0.00
50,000	COLUMBIA PIPELINE GR 6.036 23-33 15/11S	53,457.16	0.00
100,000	COMCAST 6.95 92-12 15/07S	118,877.12	0.00
100,000	COMCAST CORP 0.00 21-26 14/09A	105,854.65	0.00
100,000	COMCAST CORP 0.7500 20-32 20/02A	94,625.80	0.00
100,000	COMCAST CORP 1.2500 20-40 20/02A	83,924.81	0.00
200,000	COMCAST CORP 1.5 20-31 25/08S	168,676.77	0.01
200,000	COMCAST CORP 1.8750 20-36 20/02A	196,660.74	0.01
30,000	COMCAST CORP 2.35 16-27 15/01S	28,918.84	0.00
200,000	COMCAST CORP 2.65 19-30 01/02S-30 01/02S	185,066.00	0.01
100,000	COMCAST CORP 2.8000 20-51 15/01S	66,342.50	0.00
328,000	COMCAST CORP 2.8870 22-51 01/11S	220,177.88	0.01
292,000	COMCAST CORP 2.937 22-56 01/11S	190,757.04	0.01
296,000	COMCAST CORP 2.987 22-63 01/11S	187,579.28	0.01
100,000	COMCAST CORP 3.150 17-28 15/02S	97,063.75	0.00
250,000	COMCAST CORP 3.15 16-26 01/03S	246,548.99	0.01
100,000	COMCAST CORP 3.30 17-27 01/02S	98,421.89	0.00
200,000	COMCAST CORP 3.40 16-46 15/07S	154,793.14	0.00
200,000	COMCAST CORP 3.4500 19-50 01/02S	151,096.10	0.00
100,000	COMCAST CORP 3.9500 18-25 15/10S	99,715.90	0.00
30,000	COMCAST CORP 3.969 17-47 01/11S	25,059.28	0.00
150,000	COMCAST CORP 3.999 17-49 01/11S	125,189.46	0.00
50,000	COMCAST CORP 4.00 17-47 15/08S	42,064.28	0.00
100,000	COMCAST CORP 4.0 18-48 01/03S	83,813.97	0.00
200,000	COMCAST CORP 4.15 18-28 15/10S	200,284.93	0.01
100,000	COMCAST CORP 4.2500 18-30 15/10S	99,773.46	0.00
100,000	COMCAST CORP 4.25 13-33 15/01S	98,222.89	0.00
50,000	COMCAST CORP 4.40 15-35 15/08S	48,759.52	0.00
200,000	COMCAST CORP 4.6000 18-38 15/10S	194,464.16	0.01
200,000	COMCAST CORP 4.6500 23-33 15/02S	202,892.30	0.01
200,000	COMCAST CORP 4.7000 18-48 15/10S	189,254.94	0.01
200,000	COMCAST CORP 5.5000 22-32 15/11S	214,037.85	0.01
50,000	COMERICA INC 4.0 19-29 01/02S	48,387.59	0.00
100,000	COMMONSPIRIT 4.187 19-49 01/04S1/10S	85,139.26	0.00
100,000	COMMONSPIRIT HEALTH 3.347 19-29 01/10S	95,243.21	0.00
100,000	COMMONSPIRIT HEALTH 3.8170 19-49 01/10S	81,344.51	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	COMMONSPIRIT HEALTH 6.4610 22-52 01/11S	232,410.98	0.01
250,000	COMMONWEALTH BANK 5.4990 23-25 12/09S	253,035.52	0.01
40,000	COMMONWEALTH EDISON 3.125 21-51 09/03S	28,507.49	0.00
30,000	COMMONWEALTH EDISON 3.65 16-46 15/06S	24,385.05	0.00
200,000	COMMONWEALTH EDISON 3.7000 18-28 15/08S	197,182.14	0.01
50,000	COMMONWEALTH EDISON CO 3.75 17-47 15/08S	40,712.11	0.00
100,000	COMMONWEALTH EDISON CO 4.00 18-48 01/03S	84,555.02	0.00
100,000	CONAGRA BRANDS INC4.85 18-28 01/11S	101,497.09	0.00
100,000	CONAGRA BRANDS INC 5.4 18-48 01/11S1/11S	98,827.88	0.00
285,000	CONCENTRIX CORPORATI 6.6 23-28 02/08S	297,065.15	0.01
200,000	CON EDISON CO O 5.5000 23-34 15/03S	214,011.55	0.01
200,000	CONNECTICUT LIGHT 4.00 18-48 01/04S	170,872.80	0.01
60,000	CONOCOPHILIPPS 4.30 14-44 15/11S	53,386.32	0.00
200,000	CONOCOPHILLIPS 5.0500 23-33 15/09S	206,986.99	0.01
200,000	CONOCOPHILLIPS 5.3000 23-53 15/05S	202,106.50	0.01
200,000	CONOCOPHILLIPS 6.50 09-39 01/02S	230,910.06	0.01
100,000	CONS EDISON CO NY 2.4 21-31 15/06S	89,143.96	0.00
100,000	CONS EDISON CO NY 3.85 16-46 15/06S	82,397.23	0.00
70,000	CONS EDISON CO NY 3.95 13-43 01/03S	60,116.28	0.00
100,000	CONS EDISON CO NY 3.95 20-50 01/04S	85,675.88	0.00
50,000	CONS EDISON CO NY 4.125 19-49 15/05S	42,734.64	0.00
100,000	CONS EDISON CO NY 4.45 14-44 15/03S	91,948.62	0.00
100,000	CONS EDISON CO NY 4.65 18-48 01/12S	92,315.44	0.00
100,000	CONS EDISON CO NY 6.75 08-38 01/04S	117,732.46	0.00
100,000	CONSOLIDATED EDISON 5.2 23-33 01/03S	104,725.81	0.00
200,000	CONSTEL BRD 4.75 22-32 09/05S	201,472.71	0.01
100,000	CONSTELLATION B 4.9000 23-33 01/05S	101,008.90	0.00
100,000	CONSTELLATION BRANDS 2.25 21-31 26/07S	86,394.74	0.00
100,000	CONSTELLATION BRANDS 3.70 16-26 06/12S	98,985.84	0.00
100,000	CONSTELLATION BRANDS 4.10 18-48 15/02S	84,470.94	0.00
100,000	CONSUMERS ENERG 2.5000 20-60 01/05S	62,070.90	0.00
100,000	CONSUMERS ENERG 4.6250 23-33 15/05S	101,264.29	0.00
2,000	CONSUMERS ENERGY CO 4.9 23-29 15/02S	2,062.88	0.00
200,000	CONSUMERS ENERGY COM 3.95 13-43 15/05S	173,279.66	0.01
100,000	CONSUMERS ENERGY COM 4.35 18-49 15/04S	90,399.99	0.00
200,000	CONTINENTAL RESOURCES 5.75 20-31 15/01S	204,606.27	0.01
250,000	COOPERATIEVE RABOBANK 4.8 24-29 09/01S	256,308.06	0.01
250,000	COOPERATIEVE RABOBANK 4.85 24-26 09/01S	252,149.25	0.01
100,000	COREBRIDGE FINANCIAL 5.75023-34 15/01S	105,417.79	0.00
100,000	COREBRIDGE FINANCIAL I 3.65 23-27 05/04Q	98,374.87	0.00
200,000	COREBRIDGE FINANCIAL I 3.85 23-29 05/04S	194,821.74	0.01
100,000	COREBRIDGE FINANCIAL IN 3.9 23-32 05/04S	93,768.35	0.00
300,000	CORNING 5.35 18-48 15/11S	302,033.89	0.01
100,000	CORNING INC 4.3750 17-57 15/11S	85,247.20	0.00
200,000	COSTCO WHOLESALE COR 1.75 20-32 20/04S	170,318.98	0.01
50,000	COX COMM -144A- 4.50 13-43 30/06S	42,897.12	0.00
50,000	COX COMMUNICATIONS 4.70 12-42 15/12S	43,221.52	0.00
200,000	COX COMMUNICATIONS 5.8 24-53 15/12S	196,121.85	0.01
90,000	COX COMMUNICATIONS INC 4.80 14-35 01/02S	85,838.50	0.00
250,000	CREDIT SUISSE NY 7.5000 23-28 15/02S	274,556.62	0.01
200,000	CRH 4.5 18-48 04/04S	175,126.65	0.01
200,000	CROWN CASTLE INC 3.8 18-28 15/02S	196,287.83	0.01
100,000	CROWN CASTLE INC 5.8000 23-34 01/03S	106,057.95	0.00
50,000	CROWN CASTLE INTL 2.25 20-31 15/01S	43,355.69	0.00
200,000	CROWN CASTLE INTL 3.650 17-27 01/09S	196,103.23	0.01
50,000	CROWN CASTLE INTL 4.15 20-50 03/04S	41,453.00	0.00
200,000	CROWN CASTLE INTL 5.1 23-33 01/05S	202,512.10	0.01
100,000	CROWN CASTLE INTL 5.6 23-29 01/06S	104,508.38	0.00
100,000	CSX CORP 2.6 16-26 01/11S	97,261.53	0.00
200,000	CSX CORP 3.25 17-27 01/06S	196,375.83	0.01
40,000	CSX CORP 3.35 19-49 15/09S	30,459.62	0.00
20,000	CSX CORP 3.95 15-50 01/05S	16,902.23	0.00
200,000	CSX CORP 4.10 13-44 15/03S	177,996.17	0.01
100,000	CSX CORP 4.25 16-66 01/11S	84,623.45	0.00
100,000	CSX CORP 4.25 18-29 15/03S	100,767.64	0.00
200,000	CUBESMART LP 4.375 19-29 15/02S	198,824.83	0.01
100,000	CUMMINS 5.45 24-54 20/02S	105,750.20	0.00
200,000	CUMMINS INC 0.75 20-25 01/09S	193,689.85	0.01
200,000	CVS HEALTH CORP 1.3 20-27 21/08S	183,793.38	0.01
30,000	CVS HEALTH CORP 2.875 16-26 01/06S	29,294.13	0.00
200,000	CVS HEALTH CORP 3.25 19-29 15/08S	188,945.72	0.01
100,000	CVS HEALTH CORP 3.75 20-30 31/03S	95,853.27	0.00
376,000	CVS HEALTH CORP 4.30 18-28 25/03S	374,848.90	0.01
200,000	CVS HEALTH CORP 4.78 18-38 25/03S	188,845.62	0.01
50,000	CVS HEALTH CORP 5.0000 23-26 20/02S	50,339.86	0.00
300,000	CVS HEALTH CORP 5.05 18-48 25/03S	273,753.87	0.01
150,000	CVS HEALTH CORP 5.125 15-45 20/07S	139,805.45	0.00
200,000	CVS HEALTH CORP 5.125 23-30 21/02S	205,041.30	0.01
200,000	CVS HEALTH CORP 5.2500 23-33 21/02S	204,319.30	0.01
200,000	CVS HEALTH CORP 5.625 23-53 21/02S	197,333.84	0.01
200,000	CVS HEALTH CORP 5.8750 23-53 01/06S	203,386.76	0.01
150,000	DAIMLER TRUCKS 2.5000 21-31 14/12S	129,956.44	0.00
150,000	DAIMLER TRUCKS FIN 3.65 22-27 07/04S	147,736.29	0.00
150,000	DAIMLER TRUCKS FINAN 2.0 21-26 14/12S	142,826.74	0.00
200,000	DALLAS FORT WOTH TEX 4.507 22-51 01/11S	188,477.48	0.01
100,000	DANAHER CORP 2.6000 20-50 01/10S	66,333.52	0.00
200,000	DANAHER CORP 2.8000 21-51 10/12S	137,119.40	0.00
50,000	DANAHER CORP 4.375 15-45 15/09S	46,504.58	0.00
50,000	DCP MIDSTREAM 5.6250 20-27 15/07S	51,441.79	0.00
200,000	DCP MIDSTREAM OPE 3.25 21-32 15/02S5/02S	177,763.34	0.01
100,000	DEERE AND CO 3.90 12-42 09/06S	89,573.17	0.00
100,000	DEERE AND COMPANY 2.8750 19-49 07/09S	72,338.18	0.00
200,000	DELL INTERNATIONAL 5.3 21-29 01/10S	208,091.34	0.01
250,000	DELL INTERNATIONAL 6.02 21-26 15/06S	256,084.61	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
81,000	DELL INTERNATIONAL 8.1 21-36 15/07S01S	100,745.50	0.00
200,000	DELL INTERNATIONAL LL 3.375 23-41 15/12S	157,511.34	0.00
100,000	DELL INTERNATIONAL LLC8.35 21-46 15/07S	135,262.08	0.00
200,000	DEUTSCHE BANK 7.0790 23-34 10/02S	215,711.94	0.01
200,000	DEUTSCHE BANK AG NY 3.729 21-32 14/01SS	179,660.42	0.01
200,000	DEVON ENERGY 4.75 12-42 15/05S	176,844.02	0.01
70,000	DEVON ENERGY 5.00 15-45 15/06S	62,555.15	0.00
50,000	DEVON ENERGY CORP 5.60 11-41 15/07S	49,035.63	0.00
80,000	DIAGEO INVEST CORP 4.25 12-42 05/11S	73,076.22	0.00
200,000	DIAMONDBACK ENE 6.2500 22-33 15/03S	215,711.69	0.01
100,000	DIAMONDBACK ENERGY 3.25 19-26 01/12S	97,869.91	0.00
100,000	DIAMONDBACK ENERGY 4.25 22-52 15/03S	81,061.27	0.00
100,000	DICK'S SPORTING 4.1000 22-52 15/01S	76,380.48	0.00
100,000	DIGITAL EURO FINCO 1.125 19-28 09/04A	103,674.77	0.00
100,000	DIGITAL EURO FINCO 2.5 19-26 16/01A	110,481.03	0.00
100,000	DIGITAL REALTY 3.6000 19-29 01/07S	96,656.85	0.00
100,000	DIGITAL REALTY TRU 3.70 17-27 15/08S	98,568.67	0.00
100,000	DIGITAL STOUT H 3.7500 18-30 17/10A	123,740.15	0.00
250,000	DISCOVER BANK 4.6500 18-28 13/09S	249,869.99	0.01
200,000	DISCOVER FINANCIAL 4.1 17-27 09/02S	198,220.89	0.01
100,000	DISCOVERY COMMUNIC 3.95 17-28 20/03S	95,359.20	0.00
50,000	DISCOVERY COMMUNIC 4.90 16-26 11/03M	49,964.84	0.00
70,000	DISCOVERY COMMUNICA 5.20 17-47 20/09S	56,904.10	0.00
50,000	DISCOVERY COMMUNICAT 4.65 20-50 15/05S	37,328.82	0.00
50,000	DISCOVERY COMMUNICATIONS 4 21-55 15/09S	33,588.36	0.00
100,000	DOCTORS CO INTE 4.5000 22-32 18/01S	85,186.18	0.00
100,000	DOLLAR GENERAL 5.0 22-32 01/11S	99,442.25	0.00
100,000	DOLLAR GENERAL COR 3.875 17-27 15/201	98,667.52	0.00
100,000	DOLLAR GENERAL CORPO 4.125 20-50 03/04S	77,761.87	0.00
100,000	DOLLAR TREE INC 4.2000 18-28 15/05S	98,703.63	0.00
200,000	DOMINION ENERGY 5.375 22-32 15/11S	209,354.81	0.01
100,000	DOMINION ENERGY INC 2.25 21-31 15/08S	86,546.37	0.00
100,000	DOMINION ENERGY INC 3.375 20-30 03/04S	94,792.90	0.00
100,000	DOMINION ENERGY INC 4.85 22-52 15/08S	92,651.95	0.00
120,000	DOMINION RESOURCES 3.90 15-25 01/10S	119,260.75	0.00
200,000	DOMINION RESOURCES INC4.90 11-41 01/08S	189,081.28	0.01
100,000	DOVER CORP 1.25 16-26 09/11	108,039.86	0.00
100,000	DOW CHEMICAL CO 0.5 20-27 25/02A	105,333.77	0.00
100,000	DOW CHEMICAL CO 2.1 20-30 26/08S	88,862.30	0.00
100,000	DOW CHEMICAL CO 3.6 20-50 26/08S	75,323.43	0.00
100,000	DOW CHEMICAL CO 4.375 12-42 15/11S	88,283.37	0.00
30,000	DOW CHEMICAL CO 4.625 14-44 1/10S	27,147.63	0.00
100,000	DOW CHEMICAL CO 6.90 22-53 15/05S	119,613.85	0.00
100,000	DOW CHEMICAL CO 7.375 99-29 01/11S	113,711.28	0.00
50,000	DOW CHEMICAL COMPANY 5.55 19-48 30/11S	50,486.79	0.00
100,000	DTE ELECTRIC CO 3.9500 19-49 01/03S	84,764.58	0.00
200,000	DTE ELECTRIC CO 4.0000 13-43 01/04S	175,186.02	0.01
200,000	DTE ENERGY CO 5.1000 24-29 01/03S	205,954.52	0.01
200,000	DTE ENERGY CO 5.8500 24-34 01/06S	214,782.96	0.01
100,000	DTE ENERGY COMPANY 4.875 23-28 01/06S	102,135.13	0.00
30,000	DUKE ENERGY 3.875 16-46 15/03S	24,937.64	0.00
200,000	DUKE ENERGY 4.3 22-28 15/03S	200,241.49	0.01
200,000	DUKE ENERGY 5.0 22-52 11/08S	189,350.87	0.01
150,000	DUKE ENERGY 6.4 08-38 15/06S	171,383.73	0.01
150,000	DUKE ENERGY CAR 3.9500 18-48 15/03S	124,799.31	0.00
200,000	DUKE ENERGY CAR 4.9500 23-33 15/01S	206,250.37	0.01
200,000	DUKE ENERGY CAR 5.3500 23-53 15/01S	206,394.50	0.01
200,000	DUKE ENERGY CAROLINAS 4.25 11-41 15/12S	181,383.90	0.01
200,000	DUKE ENERGY CORP 2.45 20-30 01/	180,476.76	0.01
100,000	DUKE ENERGY CORP 2.55 21-31 15/06S	88,388.67	0.00
100,000	DUKE ENERGY CORP 2.65 16-26 01/09S	97,293.74	0.00
200,000	DUKE ENERGY CORP 3.15 17-27 15/08S	194,431.67	0.01
100,000	DUKE ENERGY CORP 3.3 21-41 15/06S	78,844.65	0.00
100,000	DUKE ENERGY CORP 3.5 21-51 10/06S	74,005.72	0.00
120,000	DUKE ENERGY CORP 3.75 16-46 01/09S	95,183.07	0.00
100,000	DUKE ENERGY CORP 4.5000 22-32 15/08S	98,921.46	0.00
170,000	DUKE ENERGY CORP 4.8 15-45 15/12S	157,733.18	0.00
200,000	DUKE ENERGY FLORIDA 5.8750 23-33 15/11S	218,903.67	0.01
200,000	DUKE ENERGY FLORIDA 6.2000 23-53 15/11S	230,011.71	0.01
600,000	DUKE ENERGY PROGRESS 2.387 21-37 01/07S	509,835.83	0.02
300,000	DUKE ENERGY PROGRESS 2.799 21-41 01/07S	241,279.34	0.01
200,000	DUKE ENERGY PROGRESS 4.20 15-45 15/08S	176,012.84	0.01
100,000	DUPONT DE NEMOURS 4.4930 18-25 15/11S	99,791.80	0.00
100,000	DUPONT DE NEMOURS 4.7250 18-28 15/11S	101,951.17	0.00
60,000	DUPONT DE NEMOURS 5.319 18-38 15/11S	65,397.26	0.00
250,000	DUPONT DE NEMOURS 5.4190 18-48 15/11S	276,457.35	0.01
100,000	DXC TECHNOLOGY COMP 2.375 21-28 15/09S	90,595.72	0.00
100,000	EASTMAN CHEMICAL 4.65 14-44 15/10S	90,673.23	0.00
100,000	EASTMAN CHEMICAL CO 1.875 16-26 23/11A	109,863.26	0.00
200,000	EATON CORP 3.103 17-27 15/09S	195,318.40	0.01
100,000	EATON CORP 4.00 13-32 02/11S	98,274.00	0.00
200,000	EATON CORP 4.35 23-28 18/05S	202,510.55	0.01
200,000	EBAY INC 1.4 21-26 10/05S	191,404.09	0.01
100,000	EBAY INC 2.7 20-30 11/03S	92,290.69	0.00
100,000	EBAY INC 3.65 21-51 10/05S	76,878.04	0.00
50,000	ECOLAB INC 2.1250 20-50 15/08S	29,954.70	0.00
200,000	ECOLAB INC 2.1250 21-32 01/02S	173,871.22	0.01
200,000	ECOLAB INC 2.7 16-26 01/11S	194,919.55	0.01
100,000	ECOLAB INC 3.2500 17-27 01/12S	97,829.12	0.00
200,000	EDISON INTERNATIONAL 4.125 18-28 15/03S	198,273.49	0.01
100,000	EDISON INTERNATIONAL 5.4500 24-29 15/06S	103,864.20	0.00
100,000	EDISON INTERNATIONAL 5.75 19-27 15/06S	103,223.09	0.00
100,000	EIDP 4.8 23-33 15/05S	101,464.92	0.00
100,000	EIDP INC 4.5000 23-26 15/05S	100,631.15	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	ELECTRONIC ARTS INC 2.95 21-51 15/02S	34,481.31	0.00
100,000	ELEVANCE HEALTH 2.2500 20-30 15/05S	89,493.04	0.00
200,000	ELEVANCE HEALTH 3.65 17-27 01/12S	197,167.73	0.01
100,000	ELEVANCE HEALTH 3.7000 19-49 15/09S	78,676.62	0.00
100,000	ELEVANCE HEALTH 4.101 18-28 01/03S	99,582.59	0.00
100,000	ELEVANCE HEALTH 4.375 17-47 01/12S	88,475.22	0.00
50,000	ELEVANCE HEALTH 4.550 18-48 01/03S	45,016.38	0.00
100,000	ELEVANCE HEALTH 4.65 12-43 15/01S	94,062.41	0.00
50,000	ELEVANCE HEALTH 5.1 13-44 15/01S	49,392.07	0.00
100,000	ELEVANCE HEALTH 5.1250 23-53 15/02S	98,049.41	0.00
100,000	ELEVANCE HEALTH 5.3750 24-34 15/06S	105,081.45	0.00
200,000	ELEVANCE HEALTH 5.6500 24-54 15/06S	211,150.60	0.01
50,000	ELEVANCE HEALTH 6.1000 22-52 15/10S	55,474.16	0.00
100,000	ELEVANCE HEALTH INC 4.55 22-52 15/05S	89,176.02	0.00
100,000	ELI LILLY & CO 0.5000 21-33 14/09A	91,755.62	0.00
200,000	ELI LILLY & CO 1.70 19-XX 01/11A	161,455.50	0.00
100,000	ELI LILLY & CO 2.125 15-30 03/06A	108,569.40	0.00
50,000	ELI LILLY & CO 2.5 20-60 25/08S	30,279.32	0.00
200,000	ELI LILLY & CO 3.3750 19-29 15/03S	195,532.96	0.01
50,000	ELI LILLY & CO 3.9500 19-49 15/03S	43,479.69	0.00
100,000	ELI LILLY & CO 4.9500 23-63 27/02S	99,713.98	0.00
100,000	ELI LILLY AND CO 4.8750 23-53 27/02S	99,951.57	0.00
100,000	ELI LILLY CO 3.70 15-45 01/03S	85,582.27	0.00
200,000	ELI LILY AND CO 4.5 24-27 09/02S	202,741.10	0.01
230,000	EMERA US FINANCE L 4.75 17-46 15/06S	204,990.01	0.01
200,000	EMERSON ELECTRI 2.8000 21-51 21/12S	137,298.82	0.00
200,000	EMERSON ELECTRIC 1.95 20-30 15/10S	177,351.02	0.01
200,000	EMERSON ELECTRIC 2.2000 21-31 21/12S	175,566.57	0.01
100,000	EMERSON ELECTRIC CO 1.25 19-25 15/01A	109,612.03	0.00
200,000	EMPOWER FINANCE 1.3570 20-27 17/09S	183,327.78	0.01
50,000	ENBRIDGE ENERGY PA 5.5000 10-40 15/09S	50,276.54	0.00
200,000	ENEL FINANCE AM 7.1000 22-27 14/10S	214,632.37	0.01
200,000	ENERGY TRANSFER 4.90 15-35 15/03S	197,474.89	0.01
100,000	ENERGY TRANSFER 5.2500 24-29 01/07S	103,084.50	0.00
70,000	ENERGY TRANSFER 5.30 17-47 15/04S	65,907.90	0.00
200,000	ENERGY TRANSFER 5.5500 22-28 15/02S	206,812.13	0.01
200,000	ENERGY TRANSFER 5.7500 22-33 15/02S	209,639.54	0.01
100,000	ENERGY TRANSFER 6.0000 18-48 15/06S	102,293.79	0.00
20,000	ENERGY TRANSFER 6.125 15-45 15/12S	20,842.13	0.00
100,000	ENERGY TRANSFER 6.50 12-42 01/02S	109,161.70	0.00
100,000	ENERGY TRANSFER 6.5500 23-33 01/12S	110,436.96	0.00
100,000	ENERGY TRANSFER LP 4.4 17-27 15/03S5/03S	100,170.01	0.00
100,000	ENERGY TRANSFER LP 5.6 24-34 01/09S	103,902.12	0.00
100,000	ENERGY TRANSFER LP 5 20-50 15/05S01S	90,344.74	0.00
50,000	ENERGY TRANSFER LP 6.25 19-49 15/04S04S	52,608.97	0.00
130,000	ENERGY TRANSFER OP 4.75 15-26 15/01S	130,173.82	0.00
200,000	ENERGY TRANSFER OP 5.25 19-29 15/04S	205,696.75	0.01
250,000	ENERGY TRANSFER OPERATI 5.5 19-27 01/06S	256,427.00	0.01
100,000	ENLINK MIDSTREAM 5.6 14-44 01/10S01/04S	95,565.54	0.00
200,000	ENTERGY 2.95 16-26 01/09S	195,268.02	0.01
200,000	ENTERGY ARKANSA 4.2000 19-49 01/04S	170,474.20	0.01
50,000	ENTERGY ARKANSAS LLC 2.65 20-51 11/09S	32,090.15	0.00
100,000	ENTERGY CORP 2.4 21-31 05/03S	87,093.00	0.00
200,000	ENTERGY LOUISIANA 2.35 21-32 15/06S	172,304.20	0.01
150,000	ENTERGY LOUISIANA LLC 4 18-33 15/03S	143,537.93	0.00
200,000	ENTERGY MISSISSIPPI 3.85 19-49 01/06S	160,016.23	0.00
100,000	ENTERPRISE PRODUCTS 2.8 20-30 15/01S	93,300.12	0.00
100,000	ENTERPRISE PRODUCTS 3.125 19-29 31/07S	95,490.57	0.00
50,000	ENTERPRISE PRODUCTS 3.2 20-52 07/08S	35,436.91	0.00
200,000	ENTERPRISE PRODUCTS 3.95 20-60 31/01S	156,676.45	0.00
100,000	ENTERPRISE PRODUCTS 4.20 19-50 31/01S	85,273.08	0.00
100,000	ENTERPRISE PRODUCTS 4.25 18-48 15/02S	86,358.67	0.00
100,000	ENTERPRISE PRODUCTS 4.80 18-49 01/02S	93,513.19	0.00
100,000	ENTERPRISE PRODUCTS 4.85 13-44 15/03S	95,292.52	0.00
200,000	ENTERPRISE PRODUCTS 5.05 23-26 10/01S	202,341.54	0.01
100,000	ENTERPRISE PRODUCTS 5.10 14-45 15/02S	98,542.54	0.00
100,000	ENTERPRISE PRODUCTS 5.3500 23-33 31/01S	104,981.00	0.00
50,000	ENTERPRISE PRODUCTS 5.5500 24-55 16/02S	51,656.40	0.00
100,000	EOG RESOURCES I 4.3750 20-30 15/04S	100,717.12	0.00
200,000	EPR PROPERTIES 4.9500 18-28 15/04S	198,274.66	0.01
200,000	EQT CORPORATION 5.7 22-28 01/04S	206,768.93	0.01
100,000	EQUIFAX INC 2.3500 21-31 15/09S	86,829.77	0.00
100,000	EQUIFAX INC 2.6 20-25 27/04S	97,821.62	0.00
100,000	EQUINIX INC 0.2500 21-27 15/03A	104,599.75	0.00
200,000	EQUINIX INC 1.45 21-26 15/05S	191,142.55	0.01
100,000	EQUINIX INC 2.1500 20-30 15/07S	88,360.38	0.00
100,000	EQUINIX INC 3.4000 21-52 15/02S	72,708.74	0.00
200,000	EQUINIX INC 3.9 22-32 15/04S	191,465.64	0.01
100,000	EQUITABLE HLDG 4.35 18-28 20/04S	99,629.63	0.00
200,000	EQUITABLE HLDG 5.594 23-33 11/01S	209,537.01	0.01
100,000	EQUITABLE HLDG INC 5.00 18-48 20/04S	95,633.32	0.00
100,000	ERAC USA FINANCE 144A 3.30 16-26 01/12S	98,190.84	0.00
100,000	ERAC USA FINANCE COM 4.9 23-33 01/05S	101,802.31	0.00
100,000	ERAC USA FINANCE COM 5.4 23-53 01/05S	104,697.46	0.00
50,000	ERAC USA FINANCE COMPA7.00 08-37 15/10S	59,561.92	0.00
100,000	ERAC USA FINANCE L 3.8 15-25 01/11S	99,322.54	0.00
200,000	ERP OPERATING LP 1.85 21-31 01/08S	170,253.25	0.01
100,000	ERP OPERATING LP 3 19-29 01/07S	94,500.94	0.00
100,000	ERP OPERATING LTD PA 4.5 14-44 01/07S	92,092.73	0.00
100,000	ESSENT GROUP LT 6.2500 24-29 01/07S	104,301.45	0.00
100,000	ESSENTIAL UTILITIES 5.3 22-52 01/05S	99,382.93	0.00
200,000	ESSEX PORTFOLIO LP 2.65 20-32 11/02S	173,986.40	0.01
100,000	ESTEE LAUDER 4.375 23-28 15/05S	101,165.57	0.00
100,000	ESTEE LAUDER 4.65 23-33 15/05S	101,187.36	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ESTEE LAUDER 5.15 23-53 15/05S	103,877.98	0.00
50,000	ESTEE LAUDER CIE 3.125 19-49 01/12S	36,459.79	0.00
100,000	EVEREST REINSUR 3.1250 21-52 15/10S	66,852.05	0.00
200,000	EVERGY INC 2.9000 19-29 15/09S	185,777.39	0.01
200,000	EVERGY KANSAS C 3.4500 20-50 15/04S	149,054.70	0.00
100,000	EVERSOURCE ENERGY 3.375 22-32 01/03S	91,118.63	0.00
200,000	EVERSOURCE ENERGY 3.45 20-50 10/01S	149,152.92	0.00
241,000	EVERSOURCE ENERGY 5.45 23-28 01/03S	249,854.61	0.01
200,000	EXELON CORP 3.35 23-32 15/03S	185,904.92	0.01
100,000	EXELON CORP 4.05 20-30 01/04S	98,478.61	0.00
50,000	EXELON CORP 4.100 22-52 15/03S	41,314.45	0.00
100,000	EXELON CORP 4.7000 20-50 15/04S	91,836.69	0.00
200,000	EXELON CORP 5.10 15-45 15/06S	195,632.65	0.01
100,000	EXELON CORP 5.15 23-28 15/03S	102,741.64	0.00
100,000	EXELON CORP 5.600 23-53 15/03S	104,209.42	0.00
100,000	EXELON GENERATION 6.25 09-39 01/10S	111,938.66	0.00
100,000	EXELON GENERATION CO 5.60 23-28 01/03S	104,397.46	0.00
100,000	EXPEDIA GROUP INC 4.625 21-27 01/02S	100,765.11	0.00
100,000	EXPEDIA INC 5.0000 16-26 15/02S	100,561.55	0.00
200,000	EXTRA SPACE STORAGE 3.5 23-26 01/07S	197,425.15	0.01
200,000	EXTRA SPACE STORAGE 5.7 23-28 01/04S	208,235.64	0.01
100,000	EXTRA SPACE STORAGE 5.90 23-31 15/01S	106,113.82	0.00
50,000	EXXON MOBIL 3.095 19-49 16/08S	36,786.61	0.00
200,000	EXXON MOBIL CORP 0.524 20-28 26/06A	206,384.33	0.01
100,000	EXXON MOBIL CORP 0.835 20-32 26/06A	94,290.10	0.00
100,000	EXXON MOBIL CORP 2.61 20-30 15/04S	92,155.50	0.00
50,000	EXXON MOBIL CORP 3.043 16-26 01/03S	49,387.72	0.00
100,000	EXXON MOBIL CORP 3.4520 20-51 15/04S	77,553.00	0.00
200,000	EXXON MOBIL CORP 3.482 20-30 19/03S	194,280.70	0.01
30,000	EXXON MOBIL CORP 4.114 16-46 01/03S	26,737.54	0.00
240,000	EXXON MOBIL CORP 4.227 20-40 19/03S	224,755.24	0.01
250,000	EXXON MOBIL CORP 4.327 20-50 19/03S	226,384.35	0.01
200,000	FANNIE MAE 0.5 20-25 07/11S	192,729.90	0.01
600,000	FANNIE MAE 0.8750 20-30 05/08S	511,241.47	0.02
500,000	FANNIE MAE 2.125 16-26 24/04S	487,878.95	0.01
400,000	FANNIE MAE 5.625 07-37 15/07	459,790.98	0.01
100,000	FARMERS EXCHANG 7.0500 98-28 15/07S	105,379.41	0.00
100,000	FEDERAL FARM CREDIT 0.9 20-27 19/08S	91,809.75	0.00
100,000	FEDERAL FARM CREDIT 1.05 21-26 25/03S	95,693.04	0.00
800,000	FEDERAL FARM CREDIT 3.3 22-32 23/03S	747,665.00	0.02
200,000	FEDERAL FARM CREDIT 4.25 23-28 15/12S	204,406.33	0.01
200,000	FEDERAL FARM CREDIT 4.375 23-26 23/06S	202,106.99	0.01
200,000	FEDERAL FARM CREDIT 4.5 23-26 14/08S	202,796.51	0.01
100,000	FEDERAL FARM CREDIT 4.5 24-27 26/03S	101,898.80	0.00
100,000	FEDERAL FARM CREDIT 4.6250 24-26 10/07S	101,514.23	0.00
100,000	FEDERAL FARM CREDIT 4.625 23-25 08/12S	100,745.88	0.00
100,000	FEDERAL FARM CREDIT 5.125 23-25 10/10S	101,102.17	0.00
200,000	FEDERAL FARM CREDIT B 0.53 20-25 29/09S	192,627.52	0.01
200,000	FEDERAL HOME LOAN 3.25 18-28 16/11S	197,385.33	0.01
200,000	FEDERAL HOME LOAN 4.125 24-27 15/01S	201,998.04	0.01
200,000	FEDERAL HOME LOAN 5.50 06-36 15/07S	226,366.44	0.01
100,000	FEDERAL HOME LOAN BA 0.375 20-25 04/09S	96,724.98	0.00
100,000	FEDERAL HOME LOAN BA 0.75 21-26 24/02S	95,471.92	0.00
195,000	FEDERAL HOME LOAN BA 1 21-26 23/03S	186,627.85	0.01
200,000	FEDERAL HOME LOAN BA 4.0 23-28 30/06S	202,869.06	0.01
200,000	FEDERAL HOME LOAN BA 4.625 23-26 11/09S	203,497.49	0.01
100,000	FEDERAL HOME LOAN BA 4.625 23-26 17/11S	101,938.69	0.00
200,000	FEDERAL HOME LOAN BA 4.75 23-28 08/12S	208,359.08	0.01
100,000	FEDERAL HOME LOAN BA 4.875 23-25 12/09S	100,736.22	0.00
110,000	FEDERAL HOME LOAN BANK 3.00 14-27 12/03S	108,275.61	0.00
200,000	FEDERAL REALTY INVE 5.375 23-28 01/05S	205,401.99	0.01
200,000	FEDEX CORP 1.625 16-27 11/01A	217,290.97	0.01
100,000	FEDEX CORP 2.4 21-31 29/04S	88,440.59	0.00
100,000	FEDEX CORP 3.10 19-29 05/08S	95,063.41	0.00
30,000	FEDEX CORP 3.25 16-26 01/04S	29,573.99	0.00
100,000	FEDEX CORP 4.05 18-48 15/02S	82,668.98	0.00
70,000	FEDEX CORP 4.10 15-45 01/02S	58,907.84	0.00
20,000	FEDEX CORP 4.55 16-46 01/04S	17,827.76	0.00
150,000	FEDEX CORP 4.75 15-45 15/11S15-45 15/11S	137,801.30	0.00
200,000	FEDEX CORP 5.25 20-50 07/04S	197,353.87	0.01
100,000	FELLS POINT FUN 3.0460 22-27 31/01S	96,860.68	0.00
250,000	F G GLOBAL FUNDING 2.00 21-28 20/09S	222,757.19	0.01
200,000	FIDELITY NATIONAL FIN 2.45 20-31 15/03SS	173,359.19	0.01
100,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	108,094.56	0.00
100,000	FIDELITY NATIONAL INF 2.95 19-39 21/05A	101,374.27	0.00
200,000	FIDELITY NATIONAL INFO 1.15 21-26 01/03S	191,241.94	0.01
200,000	FIDELITY NATL INF SER 3.10 21/41 01/03S	154,367.91	0.00
100,000	FINNVERA 0.50 16-26 13/04A	108,410.51	0.00
200,000	FISERV 5.45 23-28 02/03S	207,499.80	0.01
200,000	FISERV 5.45 24-34 15/03S	209,126.21	0.01
200,000	FISERV 5.6 23-33 02/03S	211,780.22	0.01
100,000	FISERV INC 2.65 20-30 13/05S	91,132.96	0.00
100,000	FISERV INC 3.20 19-26 01/07S	98,264.89	0.00
100,000	FISERV INC 3.50 19-29 01/07S	96,597.90	0.00
100,000	FISERV INC 4.20 18-28 01/10S	99,612.93	0.00
50,000	FISERV INC 4.4000 19-49 01/07S	44,201.97	0.00
100,000	FIVE CORNERS FUNDING 2.85 20-30 22/05S	92,391.52	0.00
100,000	FIVE CORNERS FUNDING 5.997 23-53 15/02S	109,974.75	0.00
100,000	FLORIDA POWER L 2.8750 21-51 04/12S	69,243.60	0.00
200,000	FLORIDA POWER LIGHT 2.450 22-32 03/02S	176,843.99	0.01
20,000	FLORIDA POWER LIGHT 3.95 18-48 01/03S	17,182.46	0.00
100,000	FLORIDA POW LIGHT 5.1 23-33 01/04S	104,581.72	0.00
50,000	FLOWSERVE 2.8 21-32 15/01S	43,270.83	0.00
100,000	FMC CORP 4.5000 19-49 01/10S	82,683.16	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	FMR LLC 5.1500 13-43 01/02S	250,504.90	0.01
400,000	FNMA (FEDERAL NATION 0.875 20-26 18/12S	373,717.06	0.01
300,000	FNMA FEDERAL NATL 0.75 20-27 08/10S	275,740.89	0.01
200,000	FORD MOTOR 4.445 24-30 14/02A	226,345.39	0.01
200,000	FORD MOTOR CO 3.25 21-32 12/02S32 12/02S	170,387.19	0.01
100,000	FORD MOTOR CO DEBS 6.625 98.28 01/10S	105,797.01	0.00
200,000	FORD MOTOR COMPANY 6.10 22-32 19/08S	204,831.50	0.01
100,000	FORD MOTOR COMPANY 7.4 96-46 01/11Q	111,927.78	0.00
200,000	FORD MOTOR CREDIT 5.8 24-29 08/03S	203,429.54	0.01
200,000	FORD MOTOR CREDIT 5.8500 24-27 17/05S	203,669.66	0.01
200,000	FORD MOTOR CREDIT 6.125 24-34 08/03S	202,451.63	0.01
200,000	FORD MOTOR CREDIT 6.7980 23-28 07/11S	211,179.18	0.01
200,000	FORD MOTOR CREDIT 6.8 23-28 12/05S	209,589.23	0.01
100,000	FORD MOTOR CREDIT 6.86 23-26 05/06A	136,652.62	0.00
200,000	FORD MOTOR CREDIT CO 3.375 20-25 13/11S	196,147.29	0.01
200,000	FORD MOTOR CREDIT CO 4.95 22-27 28/05S	199,430.39	0.01
100,000	FORD MOTOR CREDIT CO 5.125 23-29 20/02A	116,900.23	0.00
200,000	FORD MOTOR CREDIT CO 7.35 22-27 04/11S	212,318.18	0.01
200,000	FOUNDRY JV HOLD 6.1500 24-32 25/01S	208,136.10	0.01
200,000	FOX CORP 4.709 20-29 25/01S	202,525.85	0.01
100,000	FOX CORP 5.576 20-49 25/01S	98,408.72	0.00
400,000	FREDDIE MAC 0.00 08-38 15/11A	213,981.53	0.01
200,000	FREDDIE MAC 5.05 24-27 08/01S	200,021.50	0.01
200,000	FREDDIE MAC 5.375 24-27 08/02S	200,093.11	0.01
200,000	FREDDIE MAC 5.5 24-29 21/02S	200,177.97	0.01
100,000	FREDDIE MAC 5.5 24-29 24/07S	100,145.69	0.00
500,000	FREDDIE MAC FHLMC 0.375 20-25 23/09S	482,758.66	0.01
200,000	FREDDIE MAC FHLMC 0.57 20-25 24/09S	192,999.14	0.01
200,000	FREEPORT MCMORAN 4.125 20-28 01/03S	197,357.27	0.01
200,000	FREEPORT MCMORAN 4.625 20-30 01/08S	199,833.62	0.01
100,000	FREEPORT MCMORAN 5.40 14-34 14/11S	103,566.76	0.00
100,000	FREEPORT MCMORAN 5.45 13-43 15/03S	100,376.62	0.00
150,000	FRESENIUS MED CARE 1.8750 21-26 01/12S	141,129.69	0.00
300,000	FRESENIUS MEDICAL CA 2.375 20-31 16/09S	253,661.68	0.01
100,000	FS KKR CAPITAL CORP 3.125 21-28 12/10S0S	90,830.07	0.00
150,000	GA GLOBAL 2.25 22-27 06/01S	142,849.41	0.00
150,000	GA GLOBAL 2.9 22-32 06/01S	130,404.02	0.00
200,000	GALLAGHER ARTHUR J A 5.45 24-34 15/07S	208,374.09	0.01
100,000	GALLAGHER ARTHUR J A 5.75 23-53 02/03S	104,127.89	0.00
150,000	GATX CORP 3.1000 21-51 01/06S	102,204.92	0.00
200,000	GATX CORP 4.55 18-28 07/11S	201,100.36	0.01
100,000	GE HEALTHCARE TECHNO 5.905 22-32 22/11S	108,278.22	0.00
200,000	GE HEALTHCARE TECHNOL 5.600 23-25 15/11S	202,156.15	0.01
100,000	GE HEALTHCARE TECHNOL 6.377 23-52 22/11S	116,894.78	0.00
100,000	GENERAL ELECTRIC CO 1.50 17-29 17/05A	105,175.13	0.00
100,000	GENERAL ELECTRIC CO 4.125 05-35 19/09A	118,076.63	0.00
200,000	GENERAL MILLS INC 3.0 21-51 01/02S	138,162.75	0.00
200,000	GENERAL MILLS INC 3.907 23-29 13/04A	230,790.47	0.01
200,000	GENERAL MILLS INC 4.95 23-33 29/03S	205,077.85	0.01
50,000	GENERAL MOTORS 5.4000 23-26 06/04S	50,627.44	0.00
100,000	GENERAL MOTORS 5.4000 24-27 08/05S	102,175.25	0.00
200,000	GENERAL MOTORS 5.8000 23-28 23/06S	207,567.61	0.01
250,000	GENERAL MOTORS 5.8500 23-30 06/04S	260,473.08	0.01
50,000	GENERAL MOTORS CO 5.15 17-38 01/04S	47,894.61	0.00
100,000	GENERAL MOTORS CO 5.95 18-49 01/04S	99,055.17	0.00
30,000	GENERAL MOTORS CO 6.60 16-36 01/04S	32,338.46	0.00
50,000	GENERAL MOTORS CO 6.8 20-27 01/10S	52,932.22	0.00
100,000	GENERAL MOTORS FIN 0.6000 21-27 20/05A	104,643.80	0.00
50,000	GENERAL MOTORS FIN 4.35 17-27 17/01S	49,854.99	0.00
150,000	GENERAL MOTORS FIN 5.2 14-45 01/04S	136,575.79	0.00
200,000	GENERAL MOTORS FIN 5.25 16-26 01/03S	201,399.80	0.01
100,000	GENERAL MOTORS FIN 5.6 22-32 15/10S	103,342.33	0.00
200,000	GENERAL MOTORS FIN 6.125 20-25 01/10S	201,922.24	0.01
200,000	GENERAL MOTORS FIN 6.25 14-43 02/10S	205,103.77	0.01
150,000	GENERAL MOTORS FINAN 1.25 21-26 08/01S	143,942.44	0.00
100,000	GENERAL MOTORS FINAN 4.3 23-29 15/02A	115,039.50	0.00
50,000	GENERAL MOTORS FINAN 5.0 22-27 09/04S	50,537.81	0.00
100,000	GENERAL MOTORS FINAN 5.55 24-29 15/07S	103,071.55	0.00
100,000	GENERAL MOTORS FINAN 5.8 23-29 07/01S	103,905.49	0.00
100,000	GENERAL MOTORS FINAN 5.95 24-34 04/04S	103,235.03	0.00
100,000	GENERAL MOTORS FINAN 6.10 23-34 07/01S	104,024.74	0.00
100,000	GENUINE PARTS 4.95 24-29 15/08S	101,663.36	0.00
200,000	GEORGETOWN UNIVERSITY 4.315 19-49 01/04S	182,816.64	0.01
50,000	GEORGE WASHINGT 4.3000 14-44 15/09S	45,880.85	0.00
200,000	GEORGIA PACIFIC LLC 0.95 20-26 15/05S	190,139.89	0.01
200,000	GEORGIA-PACIFIC LLC 1.75 20-25 30/04S	195,016.68	0.01
100,000	GEORGIA POWER 4.30 12-42 15/03S	91,065.51	0.00
100,000	GEORGIA POWER 5.125 22-52 15/05S	100,327.40	0.00
100,000	GEORGIA POWER C 3.2500 21-51 15/03S	73,851.43	0.00
100,000	GEORGIA POWER C 4.9500 23-33 17/05S	102,823.77	0.00
200,000	GILEAD SCIENCES 2.95 16-27 01/03S	195,031.24	0.01
100,000	GILEAD SCIENCES INC 2.6 20-40 30/09S	74,818.83	0.00
200,000	GILEAD SCIENCES INC 3.65 15-26 01/03S	198,405.84	0.01
100,000	GILEAD SCIENCES INC 4.15 16-47 01/03S	87,628.52	0.00
100,000	GILEAD SCIENCES INC 4.50 14-45 01/02S	92,541.67	0.00
170,000	GILEAD SCIENCES INC 4.60 15-35 01/09S	170,167.40	0.01
60,000	GILEAD SCIENCES INC 4.75 15-46 01/03S	57,420.54	0.00
50,000	GILEAD SCIENCES INC 4.80 14-44 01/04S	48,316.51	0.00
100,000	GILEAD SCIENCES INC 5.2500 23-33 15/10S	105,453.98	0.00
200,000	GLAXOSMITHKLINE 3.8750 18-28 15/05S	199,045.39	0.01
100,000	GLAXOSMITHKLINE 6.375 08-38 15/05S	116,270.52	0.00
50,000	GLENCORE FUNDING 3.875 21-51 27/04S	38,654.16	0.00
200,000	GLENCORE FUNDING 6.375 23-30 06/10S	217,400.44	0.01
100,000	GLENCORE FUNDING LLC 2.5 20-30 01/09S	89,453.69	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
170,000	GLENCORE FUNDING LLC 4 17-27 27/03S	168,384.22	0.01
200,000	GLENCORE FUNDING LLC 6.50 23-33 06/10S	220,693.99	0.01
100,000	GLOBAL PAYMENTS 5.3 22-29 15/08S	102,853.90	0.00
300,000	GLOBAL PAYMENTS INC3.2 19-29 15/08S	280,987.77	0.01
100,000	GLP CAPITAL LP/FIN II 4.00 19-30 15/01S	95,274.90	0.00
150,000	GLP CAPITAL LP 5.375 16-26 15/04S	150,655.93	0.00
100,000	GOLDMAN SACHS GROUP 0.25 21-28 26/01A	102,759.20	0.00
100,000	GOLDMAN SACHS GROUP 0.75 21-32 23/03A	93,183.46	0.00
50,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	51,781.80	0.00
170,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	186,320.37	0.01
100,000	GOLDMAN SACHS GROUP 1.992 21-32 27/01S	85,500.67	0.00
100,000	GOLDMAN SACHS GROUP 1 21-33 19/03A	93,366.24	0.00
100,000	GOLDMAN SACHS GROUP 2.00 18-28 01/11A	107,921.10	0.00
200,000	GOLDMAN SACHS GROUP 2.383 21-32 21/07S	173,401.49	0.01
200,000	GOLDMAN SACHS GROUP 2.6150 21-32 22/04S	176,632.95	0.01
100,000	GOLDMAN SACHS GROUP 2.6 20-30 07/02S	91,757.84	0.00
50,000	GOLDMAN SACHS GROUP 3.00 16-31 12/02A	55,508.91	0.00
100,000	GOLDMAN SACHS GROUP 3.1250 18-29 25/07A	125,879.37	0.00
100,000	GOLDMAN SACHS GROUP 3.21 21-42 22/04S	79,561.30	0.00
200,000	GOLDMAN SACHS GROUP 3.50 16-26 16/11S	196,986.29	0.01
200,000	GOLDMAN SACHS GROUP 3.615 22-28 15/03S	196,774.81	0.01
200,000	GOLDMAN SACHS GROUP 3.80 20-30 15/03S	194,512.96	0.01
300,000	GOLDMAN SACHS GROUP 3.85 17-27 26/01S	297,252.68	0.01
100,000	GOLDMAN SACHS GROUP -30 25/04S	105,092.69	0.00
100,000	GOLDMAN SACHS GROUP -35 25/04S	107,466.75	0.00
100,000	GOLDMAN SACHS GROUP 4.25 14-26 29/01S	133,255.15	0.00
175,000	GOLDMAN SACHS GROUP 4.25 15-25 21/10S	174,383.94	0.01
60,000	GOLDMAN SACHS GROUP 4.75 15-45 21/10S	58,222.86	0.00
200,000	GOLDMAN SACHS GROUP 4.8 14-44 08/08S	195,160.70	0.01
150,000	GOLDMAN SACHS GROUP 5.15 15-45 22/05S	149,833.66	0.00
50,000	GOLDMAN SACHS GROUP 6.25 11-41 01/02S	56,848.03	0.00
200,000	GOLDMAN SACHS GROUP 6.75 07-37 01/10S	230,252.27	0.01
50,000	GREAT-WEST LIFE 4.5810 18-48 17/05S	44,848.18	0.00
100,000	GREAT-WEST LIFECO FIN 4.15 17-47 03/06S	84,508.82	0.00
200,000	GUARDIAN LIFE G 5.5500 22-27 28/10S	208,032.71	0.01
50,000	GXO LOGISTICS INC 2.65 22-31 15.07S	42,612.68	0.00
250,000	HACKENSACK MERI 2.8750 20-50 01/09S	174,876.25	0.01
250,000	HALEON US CAPITAL LLC 3.024 22-24 24/03S	234,930.23	0.01
40,000	HALLIBURTON CO 4.50 11-41 15/11S	36,665.24	0.00
50,000	HALLIBURTON CO 4.8515-35 15/11S	49,923.97	0.00
100,000	HALLIBURTON CO 5.00 15-45 15/11S	95,996.02	0.00
200,000	HALLIBURTON CO 6.7 08-38 15/09S38 15/09S	230,142.82	0.01
100,000	HARLEY DAVIDSON FIN 5.125 23-26 05/04A	114,466.31	0.00
100,000	HARLEY DAVIDSON FINA 3.05 22-27 14/02S	96,008.44	0.00
200,000	HARTFORD FIN SERV GRP 4.40 18-48 15/03S	178,646.65	0.01
200,000	HASBRO INC 3.9 19-29 19/11S	192,784.82	0.01
200,000	HCA INC (EX: HCA-HEA 3.5 21-51 30/06S	143,981.66	0.00
100,000	HCA INC 2.375 21-31 15/07S	86,440.16	0.00
200,000	HCA INC 3.125 23-27 15/03S	194,328.71	0.01
200,000	HCA INC 3.50 20-30 01/09S	188,464.00	0.01
100,000	HCA INC3.625 23-32 15/03S	92,492.45	0.00
100,000	HCA INC 4.125 19-29 15/06S	98,457.65	0.00
100,000	HCA INC 4.625 23-52 15/03S	86,769.57	0.00
100,000	HCA INC 5.2500 19-49 15/06S	95,049.27	0.00
100,000	HCA INC 5.25 16-26 15/06S	100,727.88	0.00
200,000	HCA INC 5.5000 23-33 01/06S	207,634.74	0.01
50,000	HCA INC 5.50 17-47 15/06S	49,653.49	0.00
100,000	HCA INC 5.9 23-53 01/06S	104,349.33	0.00
100,000	HCA INC 6.0000 24-54 01/04S	105,716.25	0.00
100,000	HEALTH CARE SERVICE 5.4500 24-34 15/06S	103,951.74	0.00
200,000	HEALTHCARE TRUST O 2.00 20-31 15/03S	167,450.92	0.01
200,000	HEALTHPEAK PROPERTIES 3.50 19-29 15/07S	192,067.28	0.01
200,000	HERSHEY COMPANY 4.5000 23-33 04/05S	203,795.29	0.01
30,000	HESS CORP 5.60 10-41 15/02S	31,205.50	0.00
100,000	HESS CORP 6.00 09-40 15/01S	107,859.49	0.00
200,000	HESS CORP 7.30 01-31 15/08S	229,232.62	0.01
50,000	HOLLYFRONTIER 5.875 22-26 01/04S	50,676.28	0.00
150,000	HOME DEPOT INC 1.375 21-31 15/03S	126,259.28	0.00
50,000	HOME DEPOT INC 2.375 21-51 15/03S	31,376.33	0.00
200,000	HOME DEPOT INC 2.7 20-30 15/04S	186,045.53	0.01
100,000	HOME DEPOT INC 2.8 17-27 14/09S	97,150.39	0.00
100,000	HOME DEPOT INC 2.9500 19-29 15/06S	95,443.95	0.00
200,000	HOME DEPOT INC 3.00 16-26 01/04S	197,180.11	0.01
200,000	HOME DEPOT INC 3.2500 22-32 15/04S	187,114.62	0.01
100,000	HOME DEPOT INC 3.3 20-40 15/04S	83,555.70	0.00
100,000	HOME DEPOT INC 3.35 20-50 15/04S	76,731.37	0.00
100,000	HOME DEPOT INC 3.625 22-52 15/04S	80,294.56	0.00
50,000	HOME DEPOT INC 3.9 17-47 15/06S	42,733.42	0.00
70,000	HOME DEPOT INC 4.25 15-46 01/04S	63,671.13	0.00
100,000	HOME DEPOT INC 4.40 14-45 15/03S	93,150.42	0.00
100,000	HOME DEPOT INC 4.5000 18-48 06/12S	93,484.36	0.00
100,000	HOME DEPOT INC 4.5 22-32 15/09S	102,247.67	0.00
50,000	HOME DEPOT INC 4.8750 24-27 25/06S	51,280.66	0.00
100,000	HOME DEPOT INC 4.90 23-29 15/04S	103,584.26	0.00
50,000	HOME DEPOT INC 4.9500 23-26 30/09S	51,035.82	0.00
50,000	HOME DEPOT INC 4.9500 24-34 25/06S	51,954.79	0.00
100,000	HOME DEPOT INC 5.3000 24-54 25/06S	105,110.50	0.00
150,000	HOME DEPOT INC 5.875 06-36 16/12S	167,994.72	0.01
70,000	HOME DEPOT INC 5.95 11-41 01/04S	78,653.15	0.00
50,000	HONEYWELL INTERNATIONAL 1.1 21-27 01/03S	46,836.90	0.00
100,000	HONEYWELL INTL 1.35 20-25 01/06S	98,018.18	0.00
100,000	HONEYWELL INTL 1.75 21-31 09/01S	85,810.56	0.00
100,000	HONEYWELL INTL 1.95 20-30 18/05S	89,397.91	0.00
100,000	HONEYWELL INTL 2.50 16-26 01/11S	97,368.69	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	HONEYWELL INTL 3.5 23-27 17/05A	227,171.55	0.01
100,000	HONEYWELL INTL 3.812 17-47 21/11S	83,904.13	0.00
100,000	HONEYWELL INTL 4.125 22-34 02/11A	117,915.77	0.00
100,000	HONEYWELL INTL INC 2.25 16-28 22/02A	109,757.66	0.00
100,000	HORMEL FOODS CORP 1.7000 21-28 03/06S	92,098.98	0.00
100,000	HORMEL FOODS CORP 1.8 20-30 11/06S	88,015.63	0.00
200,000	HOST HOTELS RESORTS 20-30 20/08S	185,284.52	0.01
200,000	HP ENTERPRISE CO 1.75 20-26 01/04S	192,342.53	0.01
200,000	HP ENTERPRISE CO 4.90 16-25 15/10S	200,153.56	0.01
100,000	HP ENTERPRISE CO 6.20 16-35 15/10S	109,012.92	0.00
30,000	HP ENTERPRISE CO 6.35 16-45 15/10S15/10S	32,878.17	0.00
200,000	HP INC 1.45 21-26 17/06S	190,691.06	0.01
200,000	HP INC 2.65 21-31 17/06S	176,783.96	0.01
100,000	HP INC 5.5 22-33 15/01S	105,138.17	0.00
100,000	HPS CORPORATE LENDIN 6.75 24-29 30/01S	103,521.86	0.00
100,000	HUMANA 1.35 21-27 03/02S	93,476.59	0.00
200,000	HUMANA 3.7 22-29 23/03S	194,620.48	0.01
50,000	HUMANA 4.95 14-44 01/10S	46,420.28	0.00
100,000	HUMANA INC 3.1250 19-29 15/08S	94,407.54	0.00
100,000	HUMANA INC 5.5000 23-53 15/03S	98,647.64	0.00
50,000	HYATT HOTELS CORP 5.5000 24-34 30/06S	51,030.16	0.00
100,000	HYUNDAI CAPITAL 1.6500 21-26 17/09S	94,827.27	0.00
100,000	HYUNDAI CAPITAL 2.1000 21-28 15/09S	91,138.35	0.00
200,000	HYUNDAI CAPITAL 5.2500 24-27 08/01S	203,574.12	0.01
200,000	HYUNDAI CAPITAL 5.5000 23-26 30/03S	202,912.14	0.01
200,000	HYUNDAI CAPITAL AMER 5.6 23-28 30/03S	206,499.84	0.01
200,000	HYUNDAI CAPITAL AMERI5.68 23-28 26/06S	207,476.41	0.01
100,000	HYUNDAI CAPITAL AMERICA 1.8 21-28 08/01S	91,622.76	0.00
100,000	IBM 4.90 22-52 27/07S	96,127.94	0.00
100,000	IBM 5.10 23-53 06/02S	100,826.37	0.00
100,000	IBM CORP 1.25 19-27 29/01A	108,029.70	0.00
100,000	IBM CORP 1.95 20-30 15/05S 20-30 07/05S	88,481.29	0.00
100,000	IBM CORP 2.875 13-25 07/11A	111,490.96	0.00
300,000	IBM CORP 3.3000 19-26 15/05S	296,118.76	0.01
100,000	IBM CORP 3.45 16-26 19/02S	99,012.49	0.00
150,000	IBM CORP 3.5 19-29 15/05S	145,686.43	0.00
100,000	IBM CORP 3.6250 23-31 06/02A	115,251.28	0.00
100,000	IBM CORP 4.2500 19-49 15/05S	87,642.55	0.00
100,000	IBM CORP 4.5000 23-28 06/02S	101,390.64	0.00
50,000	IBM CORP 5.6 12-39 30/11S	53,820.45	0.00
100,000	IBM CORP 7.00 95-25 30/10S	102,923.80	0.00
100,000	IBM - INTERNATIONAL 4.15 19-3915/05S	91,987.93	0.00
100,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	113,261.81	0.00
100,000	IBM INTL BUSINESS MA 3.75 23-35 06/02A	116,053.69	0.00
100,000	IBM INTL BUSINESS MA 4.0 23-43 06/02A	114,315.92	0.00
100,000	IBM INTL BUSINESS MA 4.5 23-26 06/02S	100,503.17	0.00
50,000	IBRD 1.875 16-26 27/10S	48,181.82	0.00
200,000	ILLINOIS TOOL WORKS 2.65 16-26 15/11S	195,426.64	0.01
100,000	ILLINOIS TOOL WORKS 3.00 14-34 19/05A	109,930.69	0.00
200,000	ILLUMINA INC 5.8000 22-25 12/12S	202,589.30	0.01
100,000	INDIANA MICHIGAN POW 5.625 23-53 01/04S	105,979.27	0.00
200,000	INGERSOLL RAND 5.7000 24-54 15/06S	213,207.25	0.01
50,000	INTEL CORP 2.60 16-26 19/05S	48,509.67	0.00
100,000	INTEL CORP 3.05 21-51 12/08S	64,051.90	0.00
100,000	INTEL CORP 3.15 17-27 11/05S	96,676.81	0.00
200,000	INTEL CORP 3.2500 19-49 15/11S	134,632.45	0.00
200,000	INTEL CORP 3.734 18-47 08/12S	147,357.88	0.00
200,000	INTEL CORP 3.75 22-27 05/08S	195,981.43	0.01
100,000	INTEL CORP 4.15 22-32 05/08S	95,299.67	0.00
150,000	INTEL CORP 4.75 20-50 25/03S	129,359.98	0.00
50,000	INTEL CORP 4.8750 23-26 10/02S	50,245.24	0.00
100,000	INTEL CORP 4.8750 23-28 10/02S	100,997.27	0.00
100,000	INTEL CORP 4.9000 22-52 05/08S	87,620.53	0.00
100,000	INTEL CORP 4 22-29 05/08S	97,644.63	0.00
200,000	INTEL CORP 5.05 22-62 05/08S	175,709.03	0.01
121,000	INTEL CORP 5.1250 23-30 10/02S	123,588.94	0.00
100,000	INTEL CORP 5.2000 23-33 10/02S	101,266.91	0.00
100,000	INTEL CORP 5.7000 23-53 10/02S	98,224.95	0.00
100,000	INTEL CORP 5.9000 23-63 10/02S	100,130.92	0.00
50,000	INTEL CORPÂ 3.9 20-30 25/03S	48,046.94	0.00
34,000	INTER AMER DEVEL BK 3.20 12-42 01/08S	29,166.04	0.00
100,000	INTER AMERIACA DEV 5.0 23-30 20/07A	140,533.71	0.00
100,000	INTER-AMERICAN 3.5000 23-33 12/04S	97,286.82	0.00
200,000	INTER-AMERICAN 4.0000 23-29 17/12A	268,063.44	0.01
100,000	INTER-AMERICAN 4.3750 24-34 17/07S	103,648.73	0.00
200,000	INTER-AMERICAN 4.5000 23-26 15/05S	202,109.55	0.01
200,000	INTER AMERICAN DEV 4.5 23-33 13/09S	209,214.48	0.01
100,000	INTER AMERICAN DEV BANK 0.75 20-25 15/10	72,064.18	0.00
100,000	INTER AMERICAN DEV BANK 0.875 20-27 27/0	69,761.61	0.00
150,000	INTER AMERICAN DEV BANK 0.875 21-26 20/0	143,344.24	0.00
100,000	INTER AMERICAN DEV BANK 1.125 21-28 20/0	91,177.33	0.00
300,000	INTER AMERICAN DEV BANK 1.125 21-31 13/0	256,539.74	0.01
100,000	INTER AMERICAN DEV BANK 1.25 19-25 15/12	129,072.71	0.00
300,000	INTER AMERICAN DEV BANK 1.5 22-27 13/01S	285,840.24	0.01
100,000	INTER AMERICAN DEV BANK 2.125 22-28 15/1	124,601.56	0.00
100,000	INTER AMERICAN DEV BANK 2.25 19-29 18/06	93,972.15	0.00
150,000	INTER AMERICAN DEV BANK 2.375 17-27 07/0	144,969.48	0.00
100,000	INTER AMERICAN DEV BANK 3.125 18-28 18/0	98,168.51	0.00
200,000	INTER AMERICAN DEV BANK 3.5 22-29 14/09S	198,618.49	0.01
100,000	INTER AMERICAN DEV BANK 4 23-28 12/01S	101,107.25	0.00
150,000	INTER AMERICAN DEVEL 4.125 24-29 15/02S	152,911.98	0.00
200,000	INTER AMERICAN DEVEL 4.375 23-27 01/02S	203,058.26	0.01
100,000	INTERAMERICAN INVEST 3.125 23-30 07/06A	115,293.61	0.00
100,000	INTERAMERICAN INVEST 4.125 23-28 15/02S	101,249.59	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	INTERAMERICAN INVEST 4.75 23-28 19/09S	103,744.65	0.00
200,000	INTERBANK FOR RECO 4.0 23-30 25/07S	203,237.95	0.01
100,000	INTERCONT EXCH INC 3.00 20-50 15/06S	71,435.58	0.00
100,000	INTERCONTINENTAL EXC 2.1 20-30 15/06S	89,146.33	0.00
100,000	INTERCONTINENTAL EXC 2.65 20-40 15/09S	75,459.93	0.00
200,000	INTERCONTINENTAL EXC 3.75 15-25 01/12S	198,869.85	0.01
200,000	INTERCONTINENTAL EXC 3 20-60 20/08S	133,593.96	0.00
50,000	INTERCONTINENTAL EXC 4.25 18-48 21/09S	44,364.41	0.00
100,000	INTERCONTINENTAL EXCH 4.35 22-29 15/06S	100,766.55	0.00
100,000	INTERCONTINENTAL EXCH 4.6 22-33 15/03S	101,105.62	0.00
200,000	INTERNATIONAL BANK 3.45 23-38 13/09A	237,238.04	0.01
100,000	INTERNATIONAL BANK 4.2 3-33 21/04S	68,009.16	0.00
200,000	INTERNATIONAL BANK 4.25 23-30 18/09S	157,480.34	0.00
200,000	INTERNATIONAL BANK 4.625 23-28 01/08S	207,058.27	0.01
100,000	INTERNATIONAL BANK 4.75 23-33 14/11S	106,564.03	0.00
200,000	INTERNATIONAL BANK F 2.9 24-34 14/02A	228,537.78	0.01
200,000	INTERNATIONAL BANK F 4.875 23-30 15/08A	280,577.59	0.01
100,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	103,103.11	0.00
100,000	INTERNATIONAL BUSINE 0.65 20-32 11/02A	94,129.87	0.00
100,000	INTERNATIONAL BUSINE 1.2 20-40 11/02A	81,406.71	0.00
100,000	INTERNATIONAL BUSINE 1.7 20-27 07/05S	94,139.49	0.00
100,000	INTERNATIONAL BUSINE 2.95 20-50 07/05S	69,151.82	0.00
200,000	INTERNATIONAL FINANC 3.625 22-25 15/09S	199,148.62	0.01
100,000	INTERNATIONAL FINANC 4.5 23-28 02/10A	136,668.06	0.00
100,000	INTERNATIONAL FINANCE 0.25 20-25 15/12A	127,512.99	0.00
200,000	INTERNATIONAL FINANCE 0.75 21-26 08/10S	188,562.43	0.01
70,000	INTERNATIONAL FINANCE 3.15 18-29 26/06S	46,705.11	0.00
100,000	INTERNATIONAL FINANCE 4.375 23-27 15/01S	101,464.41	0.00
250,000	INTERNATIONAL FINANCE 4.45 22-27 14/05S	175,796.51	0.01
100,000	INTERNATIONAL PAPER 4.35 17-48 15/08S	87,082.42	0.00
200,000	INTERNATIONAL PAPER 4.8 14-44 15/06S	188,840.37	0.01
100,000	INTERNATIONAL PAPER 5.15 15-46 15/05S	97,209.24	0.00
50,000	INTERNATION DEV ASSO 3.2 24-44 18/01A	56,333.06	0.00
100,000	INTER PIPELINE 4.6370 14-44 30/05S	64,504.05	0.00
200,000	INTERPUBLIC GRP OF CO 3.375 21-41 01/03S	155,592.43	0.00
50,000	INTL BANK FOR RECO 4.5 24-31 10/04S	52,177.45	0.00
200,000	INTL BANK FOR RECONS 3.875 24-34 28/08S	199,254.31	0.01
200,000	INTL BANK FOR RECONS 4.0 24-26 27/08S	201,078.85	0.01
50,000	INTL BANK FOR RECONS 4.75 24-26 10/04S	50,683.50	0.00
100,000	INTL BK FOR RECONS A 3.1 23-38 14/04A	114,363.23	0.00
300,000	INTL BK FOR RECONS A 3.5 23-28 12/07S	298,688.29	0.01
100,000	INTL BK FOR RECONS A 3.875 23-30 14/02S	100,976.88	0.00
200,000	INTL BK RECON DEV 4.0000 24-31 10/01S	202,924.99	0.01
100,000	INTL BK RECON DEV 4.7500 24-29 30/07A	101,204.46	0.00
100,000	INTL DEV ASSOCIATION 0.375 21-27 22/09A	120,488.41	0.00
200,000	INTL DEV ASSOCIATION 0.7 22-42 17/01A	152,377.89	0.00
300,000	INTL DEV ASSOCIATION 0.875 21-26 28/04S	286,467.09	0.01
200,000	INTL DEV ASSOCIATION 0 21-31 15/07A	189,177.71	0.01
150,000	INTL DEV ASSOCIATION 2.5 22-38 15/01A	158,656.51	0.00
200,000	INTL DEVELOPMENT 1.75 22-37 05/05A	196,481.59	0.01
50,000	INTL DEVELOPMENT ASS 4.375 24-29 11/06S	51,578.82	0.00
150,000	INTL DEVELOPMENT ASS 4.875 23-28 01/11S	157,235.38	0.00
100,000	INTL FINANCE CORP 2.125 16-26 07/04S	97,463.68	0.00
100,000	INTL FINANCE CORP 4.2500 24-29 02/07S	102,579.05	0.00
100,000	INTL FINANCE CORP IF 4.5 23-28 13/07S	103,193.42	0.00
200,000	INTL FLAVOR 1.8320 20-27 15/10S	185,185.73	0.01
150,000	INTL FLAVOR AND FRAGRA2.300 20-30 01/11S	131,518.55	0.00
100,000	INTL FLAVORS AND FRAG 5.00 18-48 26/09S	91,992.38	0.00
200,000	INTUIT INC 5.1250 23-28 15/09S	208,260.01	0.01
100,000	INTUIT INC 5.2000 23-33 15/09S	105,487.51	0.00
50,000	INVITATION HOMES OPE 2.0 21-31 15/08S	41,942.08	0.00
200,000	INVITATION HOMES OPE 5.5 23-33 15/08S	206,474.92	0.01
200,000	IQVIA INC 5.70 24-28 15/05S	207,842.87	0.01
200,000	ISCO INCDELAWARE 4.9 24-26 26/02S	202,912.27	0.01
200,000	ITC HOLDINGS CO 2.9500 20-30 14/05S	184,615.65	0.01
200,000	ITC HOLDINGS CO 4.9500 22-27 22/09S	202,928.47	0.01
200,000	ITR CONCESSION COMPAN 5.183 15-35 15-35S	184,367.50	0.01
100,000	JABIL INC 3 20-31 13/07S	89,713.06	0.00
150,000	JACKSON NATL LIFE GL 5.55 24-27 02/07S	154,033.07	0.00
100,000	JBS USA LUX SA JBS U 7.25 23-53 15/11S	116,211.64	0.00
200,000	JEFFERIES FIN GP 5.8750 23-28 21/07S	208,747.99	0.01
100,000	JEFFERIES GROUP LLC 2.625 21-31 15/10S	86,743.26	0.00
200,000	JEFF GROUP 2.75 20-32 15/10S	170,650.99	0.01
100,000	JEFF GROUP 4.15 18-30 23/01S	97,604.83	0.00
95,600	JETBLUE AIRWAYS CORP 4 20-32 17/08S	91,154.42	0.00
100,000	JM SMUCKER 5.9 23-28 15/11S	106,449.20	0.00
200,000	JM SMUCKER 6.5 23-43 15/11S	225,867.98	0.01
100,000	JOHN DEERE CAPITAL 1.45 21-31 15/01S	85,338.45	0.00
100,000	JOHN DEERE CAPITAL 2.8 17-27 08/09S	96,821.60	0.00
100,000	JOHN DEERE CAPITAL 3.45 19-29 07/03S	97,696.88	0.00
100,000	JOHN DEERE CAPITAL 3.45 24-32 16/07A	114,401.61	0.00
200,000	JOHN DEERE CAPITAL 4.15 22-27 15/09S/09S	201,482.72	0.01
200,000	JOHN DEERE CAPITAL 4.7 23-30 10/06S	205,928.63	0.01
100,000	JOHN DEERE CAPITAL 4.7500 23-28 20/01S	102,390.86	0.00
200,000	JOHN DEERE CAPITAL 4.9 23-28 03/03S	205,967.10	0.01
100,000	JOHN DEERE CAPITAL 4.9500 23-28 14/07S	103,218.97	0.00
100,000	JOHN DEERE CAPITAL 5.15 23-33 08/09S	105,587.89	0.00
100,000	JOHN DEERE CAPITAL COR 3.35 22-29 18/04S	97,353.53	0.00
100,000	JOHNSON AND JOHNSON 1.65 16-35 20/05A	99,300.24	0.00
200,000	JOHNSON AND JOHNSON 2.45 16-26 01/03S	196,220.77	0.01
100,000	JOHNSON AND JOHNSON 2.90 17-28 15/01S	97,574.57	0.00
50,000	JOHNSON AND JOHNSON 2.95 17-27 03/03S	49,128.45	0.00
100,000	JOHNSON AND JOHNSON 3.40 17-38 15/01S	89,685.22	0.00
100,000	JOHNSON AND JOHNSON 3.50 17-48 15/01S	83,218.65	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	JOHNSON AND JOHNSON 3.625 17-37 03/03S	92,845.97	0.00
30,000	JOHNSON AND JOHNSON 3.70 16-46 01/03S	26,156.18	0.00
50,000	JOHNSON CONTROLS INTL 4.50 17-47 15/02S	44,759.67	0.00
100,000	JOHNSON JOHNSON 0.55 20-25 25/08S	96,859.08	0.00
200,000	JOHNSON JOHNSON 0.95 20-27 25/08S	185,359.88	0.01
100,000	JOHNSON JOHNSON 1.3 20-30 25/08S	86,919.19	0.00
100,000	JOHNSON JOHNSON 2.1 20-40 25/08S	72,500.85	0.00
100,000	JOHNSON JOHNSON 2.25 20-50 25/08S	64,732.52	0.00
50,000	JOHNSON JOHNSON 2.45 20-60 25/08S	31,282.89	0.00
200,000	JOHNSON JOHNSON 4.8000 24-29 01/06S	208,181.49	0.01
200,000	JOHNSON JOHNSON 4.9000 24-31 06/01S	210,136.09	0.01
200,000	JPMORGAN CHASE & CO 0.597 21-33 17/02A	185,658.29	0.01
50,000	JPMORGAN CHASE & CO 2.522 20-31 22/04S	45,434.72	0.00
100,000	JPMORGAN CHASE & CO 3.109 20-41 22/04S	80,552.73	0.00
100,000	JPMORGAN CHASE & CO 3.109 20-51 22/04S	73,866.69	0.00
100,000	JPMORGAN CHASE & CO 3.157 21-42 22/04S	80,203.64	0.00
40,000	JPMORGAN CHASE & CO 3.2 16-26 15/06S	39,430.33	0.00
100,000	JPMORGAN CHASE & CO 3.328 21-52 22/04S	77,200.98	0.00
100,000	JPMORGAN CHASE & CO 3.625 16-27 01/12S	98,451.87	0.00
100,000	JPMORGAN CHASE & CO 4.125 14-26 15/12S	99,955.53	0.00
50,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	50,326.28	0.00
50,000	JPMORGAN CHASE & CO 4.85 14-44 01/02S	49,732.27	0.00
150,000	JPMORGAN CHASE & CO 4.95 15-45 01/06S	149,642.12	0.00
40,000	JPMORGAN CHASE & CO 5.4 11-42 06/01S	42,603.61	0.00
50,000	JPMORGAN CHASE & CO 5.6 11-41 15/07S	54,346.65	0.00
100,000	JPMORGAN CHASE & CO 6.4 08-38 15/05S	117,901.96	0.00
50,000	JPMORGAN CHASE & CO 7.625 96-26 15/10S	53,376.99	0.00
150,000	JPMORGAN CHASE & CO 8 97-27 29/04S	164,453.81	0.01
200,000	JPMORGAN CHASE -28 22/04S	206,214.90	0.01
100,000	JPMORGAN CHASE -30 22/04S	104,984.73	0.00
200,000	JP MORGAN CHASE 5.336 24-35 23/01S	209,113.19	0.01
200,000	JPMORGAN CHASE 5.7660 24-35 22/04S	215,357.15	0.01
200,000	JP MORGAN CHASE AND 1.764 20-31 19/11S	172,009.85	0.01
250,000	JPMORGAN CHASE BANK 5.11 23-26 08/12S	255,542.02	0.01
400,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	383,376.56	0.01
300,000	JPMORGAN CHASE CO 2.58 21-32 22/04S	267,517.57	0.01
200,000	JPMORGAN CHASE CO 2.95 16-26 01/10S	195,918.32	0.01
200,000	JPMORGAN CHASE CO 4.586 22-33 26/04S	200,001.16	0.01
100,000	KAISER FOUNDATION 2.81 21-41 01/06S/06S	77,177.74	0.00
100,000	KAISER FOUNDATION 3.2660 19-49 01/11S	76,133.33	0.00
100,000	KAISER FOUNDATION 4.15 17-47 01/05S	89,695.77	0.00
200,000	KELLANOVA 3.25 16-26 01/04S	196,830.25	0.01
200,000	KENTUCKY UTILITIES 4.375 15-45 01/10S	178,585.96	0.01
100,000	KENVUE INC 5.05 23-53 22/03S	102,577.16	0.00
100,000	KENVUE INC 5.20 23-63 22/03S	102,539.59	0.00
100,000	KENVUE INC 5.35 23-26 22/03S	101,901.43	0.00
200,000	KEURIG DR PEPPER 4.5 22-52 15/04S	181,021.90	0.01
200,000	KEURIG DR PEPPER INC 3.95 22-29 15/04S4S	197,633.25	0.01
100,000	KEURIG DR PEPPER INC 4.597 19-28 25/05S	101,255.50	0.00
250,000	KEYBANK NATL ASSOCIA 4.7 23-26 26/01S	250,271.30	0.01
250,000	KEYBANK NATL ASSOCIA 6.95 98-28 01/02S	264,850.71	0.01
250,000	KEYCORP 4.1000 18-28 30/04S	246,166.41	0.01
20,000	KEYSPAN GAS EAST CORP 2.742 16-1715/08S	19,334.29	0.00
100,000	KILROY REALTY LP 6.25 24-36 15/01S	102,406.20	0.00
100,000	KIMBERLY-CLARK CORP 3.1 20-30 26/03S	95,409.28	0.00
200,000	KIMBERLY CLARK TAIWAN 2.0 21-31 02/11S	174,809.05	0.01
100,000	KIMBERLY CLARK TAIWAN 2.875 20-50 07/02S	71,882.00	0.00
100,000	KIMCO REALTY CORP 2.80 16-26 01/10S	97,014.97	0.00
100,000	KIMCO REALTY CORP 3.2000 22-32 01/04S	90,551.96	0.00
300,000	KIMCO REALTY CORP 4.6 22-33 01/02S	297,679.36	0.01
200,000	KINDER MORGAN ENERGY 5.50 14-44 01/03S	196,486.99	0.01
100,000	KINDER MORGAN ENERGY 6.95 07-38 15/01S	113,659.23	0.00
100,000	KINDER MORGAN INC 3.6 21-51 11/02S	72,429.47	0.00
100,000	KINDER MORGAN INC 4.30 18-28 01/03S	100,204.09	0.00
200,000	KINDER MORGAN INC 5.0000 24-29 02/01U	204,087.61	0.01
50,000	KINDER MORGAN INC 5.05 15-46 15/02S	46,209.68	0.00
100,000	KINDER MORGAN INC 5.1000 24-29 01/08S	102,630.20	0.00
100,000	KINDER MORGAN INC 5.2000 23-33 01/06S	101,261.82	0.00
100,000	KINDER MORGAN INC 5.30 14-34 01/12S	101,553.80	0.00
200,000	KINDER MORGAN INC 5.4 24-34 01/02S	204,988.05	0.01
100,000	KINDER MORGAN INC 5.4500 22-52 01/08S	97,250.46	0.00
100,000	KINDER MORGAN INC 5.55 14-45 01/06S	98,721.39	0.00
100,000	KKR GROUP 144A 5.125 14-44 01/06S	96,726.02	0.00
150,000	KKR GROUP 144A 5.50 13-43 01/02S	151,364.50	0.00
200,000	KKR GROUP FINANCE CO 3.50 20-50 25/08S	146,582.91	0.00
200,000	KLA CORPORATION 4.65 22-32 15/07S	204,675.55	0.01
200,000	KRAFT HEINZ FOODS 4.375 16-46 01/06S	177,009.63	0.01
100,000	KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	109,421.80	0.00
50,000	KRAFT HEINZ FOODS CO 4.875 21-49 01/10S	47,077.72	0.00
200,000	KRAFT HEINZ FOODS CO 5.20 16-45 15/07S	197,213.60	0.01
200,000	KRAFT HEINZ FOODS CO 5.5 20-50 01/06S	205,395.05	0.01
50,000	KRAFT HEINZ FOODS CO 6.875 12-39 26/01S	58,947.73	0.00
200,000	KROGER CO 2.65 16-26 15/10S	194,100.54	0.01
200,000	KROGER CO 3.70 17-27 01/08S	197,569.10	0.01
200,000	KROGER CO 4.50 19-29 15/01S	201,947.05	0.01
100,000	KROGER CO 5.000 24-34 15/09S	100,875.52	0.00
50,000	KROGER CO 5.500 24-54 15/09S	50,302.08	0.00
50,000	KROGER CO 5.65 24-64 15/09S	50,275.61	0.00
200,000	KUBOTA CREDIT USA 4.958 23-26 31/05S	201,560.89	0.01
100,000	KYNDRYL HOLDINGS INC 2.05 22-26 15/10S	95,083.03	0.00
100,000	KYNDRYL HOLDINGS INC 4.025 22-62 15/03S	80,737.64	0.00
100,000	KYNDRYL HOLDINGS INCO 4.1 22-41-15/10S	80,641.35	0.00
100,000	LABO CORP OF AMERICA 2.95 19-29 01/12S	93,031.28	0.00
50,000	LABORATORY CORP 4.70 15-45 01/02S	45,932.06	0.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	LAM RESEARCH CORP 1.9 20-30 05/05S	88,351.03	0.00
100,000	LAM RESEARCH CORP 4.8750 19-49 15/03S	97,881.44	0.00
50,000	LAS VEGAS SANDS 6.0000 24-29 15/08S	51,914.38	0.00
200,000	LAS VEGAS SANDS CORP 6.2 24-34 15/08S	209,314.46	0.01
100,000	LAZARD GROUP LLC 4.375 19-29 11/03S	99,041.28	0.00
100,000	LAZARD GROUP LLC 4.5 18-28 19/09S	99,463.06	0.00
100,000	LEAR CORP 3.8000 17-27 15/09S	98,291.80	0.00
100,000	LEAR CORP 5.25 19-49 15/05S	93,552.43	0.00
100,000	LEGGETT AND PLATT 4.4000 19-29 15/03S	96,222.76	0.00
100,000	LENNAR 4.75 18-27 29/05S	101,296.21	0.00
50,000	LIBERTY MUTUAL GROUP 3.951 19-50 15/10S	39,039.17	0.00
50,000	LIBERTY MUTUAL GROUP 3.95 20-60 07/05S	36,796.67	0.00
100,000	LIBERTY MUTUAL GROUP 4.569 19-29 28/01S	100,451.60	0.00
100,000	LIBERTY MUTUAL GROUP 4.625 22-30 02/12A	117,857.93	0.00
50,000	LIBERTY MUTUAL GROUP 5.5 22-52 15/06S06S	49,267.51	0.00
100,000	LIBERTY UTILITIES 5.869 24-34 31/01S	104,810.44	0.00
100,000	LIBERTY UTILS FIN GP1 2.05 20-30 15/09S	86,093.28	0.00
200,000	LINCOLN NATIONAL CORP 3.4 20-31 15/05S	185,342.01	0.01
100,000	LINCOLN NATIONAL CORP 7.00 10-40 15/06S	115,075.91	0.00
200,000	LINDE INC 2.0000 20-50 10/08S	117,201.95	0.00
100,000	LINDE INC 3.20 15-26 30/01S	98,953.85	0.00
100,000	LKQ CORP 6.25 23-33 15/06S	106,076.21	0.00
100,000	LOWE'S COMPANIES INC 2.625 21-31 31/03S	89,864.05	0.00
200,000	LOWE'S COS INC 1.7000 20-30 15/10S	172,004.04	0.01
50,000	LOWE'S COS INC 3.0000 20-50 15/10S	33,992.29	0.00
100,000	LOWE'S COS INC 4.8000 23-26 01/04S	100,818.81	0.00
200,000	LOWE'S COS INC 5.6250 22-53 15/04S	208,115.67	0.01
50,000	LOWE S CO INC 2.50 16-26 15/04S	48,849.93	0.00
100,000	LOWE S COMPANIES 3.10 17-27 03/05S	97,512.46	0.00
30,000	LOWE S COMPANIES 3.70 16-46 15/04S	23,828.26	0.00
200,000	LOWE S COMPANIES 3.75 22-32 01/04S	190,825.77	0.01
100,000	LOWE S COMPANIES 5.8 22-62 15/09S	104,637.29	0.00
100,000	LOWE S COMPANIES 5.85 23-63 01/04S	105,837.18	0.00
150,000	LOWE S COS INC 3.6500 19-29 05/04S	146,355.51	0.00
100,000	LOWE S COS INC 4.05 17-47 03/05S	83,710.94	0.00
100,000	LOWE S COS INC 5.1500 23-33 01/07S	104,204.91	0.00
100,000	LPL HOLDINGS 5.7 24-27 20/05S	102,248.10	0.00
50,000	LYB INT FINANCE 4.2000 19-49 15/10S	41,006.00	0.00
50,000	LYB INTL FINANCE III 5.5 24-34 01/03S	52,051.56	0.00
200,000	MAGELLAN MIDSTREAM 5.00 24-26 01/03U	201,006.66	0.01
250,000	MANUFACTURERS TRADE 4.65 23-26 27/01S	249,743.58	0.01
200,000	MARATHON OIL CORP 4.40 17-27 15/05S	200,292.91	0.01
200,000	MARATHON PETROLEUM 4.75 14-44 15/09S	178,288.20	0.01
200,000	MARATHON PETROLEUM 5.125 19-26 15/12S	203,142.12	0.01
50,000	MARATHON PETROLEUM 6.50 11/41 01/03S	54,446.47	0.00
200,000	MARKEL GROUP INC 3.45 21-52 07/05	141,771.93	0.00
50,000	MARKEL GROUP INC 5.0000 19-49 20/05S	46,895.71	0.00
200,000	MARRIOTT INTERN 2.85 21-31 15/04S	179,943.87	0.01
200,000	MARRIOTT INTERN 3.5 20-32 15/10S	182,995.42	0.01
150,000	MARRIOTT INTERN 5.0000 22-27 15/10S	153,083.06	0.00
100,000	MARRIOTT INTERN 5.5500 23-28 15/10S	104,645.21	0.00
100,000	MARRIOTT INTL 4.625 20-30 15/06S	100,930.85	0.00
100,000	MARSH AND MCLENNA 4.2000 18-48 01/03S	87,498.36	0.00
100,000	MARSH AND MCLENNA 4.3750 19-29 15/03S	101,087.21	0.00
200,000	MARSH AND MC LENNAN 5.75 22-32 01/11S	217,774.86	0.01
200,000	MARSH MCLENNAN 4.35 17-47 30/01S	179,031.98	0.01
50,000	MARSH MC LENNAN 4.9 19-49 15/01S	47,937.34	0.00
100,000	MARS INC 0.875 20-26 16/07S	94,340.44	0.00
100,000	MARS INC 3.95 19-49 29/03S	83,528.03	0.00
200,000	MARS INC 4.65 23-31 20/04S	201,718.26	0.01
60,000	MARS INC 4.75 23-33 20/04S	60,372.78	0.00
100,000	MARTIN MARIETTA 2.4 21-31 15/07S02/07S	87,410.55	0.00
100,000	MARTIN MARIETTA MATERIA 3.2 21-51 15/07S	71,869.25	0.00
100,000	MARVELL TECH 2.95 21-31 15/04S	90,309.84	0.00
100,000	MASCO CORP 3.125 21-51 04/03S	69,165.99	0.00
150,000	MASCO CORP 4.5000 17-47 15/05S	132,349.21	0.00
100,000	MASSACHUSETTS ELECT 1.7290 20-30 24/11S	84,247.03	0.00
20,000	MASSACHUSETTS ELECT 4.004 16-46 15/08S	16,341.55	0.00
100,000	MASSACHUSETTS ELECT 5.9 09-39 15/11S	104,871.72	0.00
100,000	MASSACHUSETTS MUTUAL 5.672 22-52 01/12S	102,872.44	0.00
100,000	MASS GENERAL BR 3.7650 17-48 01/07S	83,899.77	0.00
50,000	MASS INSTITUTE 2.9890 19-50 01/07S	37,581.77	0.00
40,000	MASS INSTITUTE 5.60 11-11 01/07S	44,876.21	0.00
40,000	MASS INSTITUTE OF TEC 3.885 16-16 01/07S	31,643.84	0.00
100,000	MASSMUTUAL GLOBAL FU 3.75 23-30 19/01A	115,631.50	0.00
100,000	MASSMUTUAL GLOBAL FU 5.0 23-27 12/12S	135,815.27	0.00
100,000	MASS MUTUAL LIFE 3.2000 21-61 01/12S	66,051.49	0.00
100,000	MASTEC INC 4.5 20-28 15/08S	98,232.05	0.00
100,000	MASTERCARD INC 1.00 22-29 22/02A	104,660.56	0.00
100,000	MASTERCARD INC 3.3000 20-27 26/03S	98,593.83	0.00
100,000	MASTERCARD INC 3.3500 20-30 26/03S	96,604.96	0.00
50,000	MASTERCARD INC 3.85 20-50 26/03S	42,250.76	0.00
100,000	MASTERCARD INC 3.950 18-48 26/02S	86,971.72	0.00
200,000	MASTERCARD INC 4.85 23-33 09/03S	207,893.15	0.01
50,000	MATTEL INC 3.375 21-26 19/03S	48,895.29	0.00
100,000	MATTEL INC 5.45 11-41 01/11S	95,627.24	0.00
100,000	MCCORMICK AND CO 0.9000 21-26 15/02S	95,536.00	0.00
100,000	MCCORMICK CO INC 3.4 17-27 15/08S	97,961.02	0.00
100,000	MCDONALD'S CORP 0.8750 21-33 04/10A	91,175.71	0.00
100,000	MCDONALD'S CORP 3.0000 22-34 31/05A	108,563.32	0.00
200,000	MCDONALD'S CORP 3.6 20-30 27/03S	194,123.83	0.01
100,000	MCDONALD'S CORP 3.8 18-28 01/04S	99,043.43	0.00
120,000	MCDONALD S 3.70 15-26 30/01S	119,285.22	0.00
200,000	MCDONALD S CORP 0.9 19-26 15/06A	216,267.13	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	MCDONALD S CORP 3.6250 19-49 01/09S	78,761.46	0.00
100,000	MC DONALD S CORP 4.25 23-35 07/03A	118,600.35	0.00
100,000	MCDONALD S CORP 4.45 17-47 01/03S	91,270.05	0.00
200,000	MCDONALD S CORP 4.7 15-35 09/12S	202,140.96	0.01
100,000	MC DONALD S CORP 4.8 23-28 14/08S	102,617.71	0.00
70,000	MC DONALD S CORP 4.875 15-45 09/12S	67,968.91	0.00
100,000	MCDONALD S CORP 4.95 23-33 14/08S	103,919.70	0.00
100,000	MCDONALD S CORP 6.30 07-37 15/10S	114,027.44	0.00
100,000	MDC HOLDINGS 6.00 13-43 15/01S	106,355.59	0.00
122,000	MEDTRONIC 4.375 15-35 15/03S	121,239.97	0.00
100,000	MEMORIAL SLOAN 5 11-42 01/07S	101,227.17	0.00
150,000	MERCEDES-BENZ 3.10 19-29 15/08S	141,493.56	0.00
150,000	MERCEDES-BENZ F 4.8000 23-26 30/03S	151,213.42	0.00
150,000	MERCEDES-BENZ F 4.8000 23-28 30/03S	152,329.32	0.00
200,000	MERCEDES-BENZ F 5.0500 23-33 03/08S	203,850.24	0.01
200,000	MERCEDES-BENZ F 5.2000 23-26 03/08S	203,634.45	0.01
150,000	MERCEDES BENZ FI 5.1 23-28 03/08S	154,137.49	0.00
150,000	MERCEDES-BENZ FINANCE 4.3 19-29 22-02S	149,874.73	0.00
130,000	MERCEDES-BENZ FINANCE 8.50 01-31 18/01S	157,541.48	0.00
100,000	MERCK & CO INC 1.7000 21-27 10/06S	94,740.76	0.00
100,000	MERCK & CO INC 2.7500 21-51 10/12S	67,583.45	0.00
200,000	MERCK & CO INC 5.0000 23-53 17/05S	201,501.54	0.01
100,000	MERCK & CO INC 5.1500 23-63 17/05S	102,052.83	0.00
80,000	MERCK AND CO INC 1.4500 20-30 24/06S	69,356.71	0.00
100,000	MERCK AND CO INC 2.1500 21-31 10/12S	87,537.30	0.00
200,000	MERCK AND CO INC 2.45 20-50 24/06S	128,635.24	0.00
100,000	MERCK AND CO INC 2.9 21-61 10/12S	64,374.02	0.00
150,000	MERCK AND CO INC 3.40 19-29 07/03S	146,526.67	0.00
50,000	MERCK AND CO INC 3.60 12-42 15/09S	42,162.48	0.00
120,000	MERCK AND CO INC 3.70 15-45 10/02S	101,129.01	0.00
50,000	MERCK AND CO INC 4 19-49 07/03S	43,341.36	0.00
150,000	MERCK CO INC 1.375 16-36 02/11A	137,608.20	0.00
200,000	MERCK CO INC 4.5 23-33 17/05S	203,197.41	0.01
100,000	META PLATFORMS 3.5 22-27 15/08S	99,177.01	0.00
100,000	META PLATFORMS 4.6500 22-62 15/08S	92,969.82	0.00
200,000	META PLATFORMS 4.9500 23-33 15/05S	209,561.27	0.01
200,000	META PLATFORMS 5.4000 24-54 15/08S	209,430.45	0.01
100,000	META PLATFORMS 5.6000 23-53 15/05S	108,420.96	0.00
200,000	META PLATFORMS INC 3.850 22-32 15/08S	194,429.56	0.01
130,000	META PLATFORMS INC 4.45 22-52 15/08S	119,892.17	0.00
50,000	META PLATFORMS INC 4.6 23-28 15/05S	51,275.30	0.00
100,000	META PLATFORMS INC 4.80 23-30 15/05S	104,019.45	0.00
100,000	MET LIFE GLOBAL FDG 3.75 22-30 05/12A	116,021.21	0.00
100,000	MET LIFE GLOB F 1.6250 19-29 21/09S	117,073.95	0.00
150,000	MET LIFE GLOB F 2.9500 20-30 09/04S	139,821.84	0.00
200,000	MET LIFE GLOB F 5.0000 23-26 06/01S	201,929.59	0.01
50,000	MET LIFE GLOB FUND 3.45 16-26 18/12S	49,378.78	0.00
30,000	METLIFE INC 10.75 09-39 01/08S	42,922.23	0.00
30,000	METLIFE INC 4.125 12-42 13/08S	26,827.28	0.00
100,000	METLIFE INC 4.55 20-30 23/03S	102,325.96	0.00
20,000	METLIFE INC 4.6 15-46 13/05S	18,936.87	0.00
100,000	METLIFE INC 5.0000 22-52 15/07S	98,877.95	0.00
100,000	METLIFE INC 5.2500 23-54 15/01S	103,067.62	0.00
100,000	METLIFE INC 5.375 23-33 15/07S	106,307.40	0.00
100,000	METLIFE INC 5.7 05-35 15/06S	108,955.53	0.00
100,000	METROPOLITAN LIFE GL 3.394 20-30 09/04S	73,133.45	0.00
100,000	METROPOLITAN LIFE GL 5.0 23-30 10/01S	136,384.39	0.00
150,000	METROPOLITAN LIFE GLOB 5.15 23-33 28/03S	155,604.48	0.00
150,000	MET TOWER GLOBAL FUN 5.25 24-29 12/04S	156,898.16	0.00
100,000	MICROCHIP TECHNOLOGY 4.185 19-27 15/02S	99,713.67	0.00
100,000	MICROCHIP TECHNOLOGY 4.25 20-25 01/09S	99,638.38	0.00
100,000	MICRON TECHNOLOGY 2.703 21-32 15/04S/04S	87,361.15	0.00
241,000	MICRON TECHNOLOGY 5.8750 23-33 09/02S	257,397.73	0.01
50,000	MICRON TECHNOLOGY INC 3.477 21-51 01/11S	36,583.99	0.00
100,000	MICROSOFT 2.625 13-33 02/05A	112,403.20	0.00
24,000	MICROSOFT 3.45 16-36 08/08S	22,376.54	0.00
200,000	MICROSOFT CORP 2.40 16-26 08/08S	195,067.26	0.01
300,000	MICROSOFT CORP 2.525 20-50 01/06S	205,874.61	0.01
113,000	MICROSOFT CORP 2.675 20-60 01/06S	74,542.69	0.00
309,000	MICROSOFT CORP 2.921 21-52 17/03S	226,822.85	0.01
367,000	MICROSOFT CORP 3.041 21-62 17/03S	263,408.55	0.01
200,000	MICROSOFT CORP 3.125 13-28 06/12A	228,905.27	0.01
200,000	MICROSOFT CORP 3.125 15-25 03/11S	198,130.87	0.01
100,000	MICROSOFT CORP 3.3 17-27 06/02S	99,083.16	0.00
200,000	MICROSOFT CORP 3.40 24-26 15/09S	198,671.13	0.01
100,000	MICROSOFT CORP 3.50 15-35 12/02S	95,507.44	0.00
100,000	MICROSOFT CORP 3.70 16-46 08/08S	88,657.98	0.00
100,000	MICROSOFT CORP 3.95 16-56 08/08S	88,087.82	0.00
200,000	MID-AMERICA APARTMEN 3.95 19-29 15/03S	197,813.27	0.01
200,000	MIDAMERICAN ENERGY 4.25 19-49 15/07S	176,720.37	0.01
200,000	MIDAMERICAN ENERGY CO 6.125 06-36 01/04S	220,890.83	0.01
200,000	MID-ATLANTIC INTERST 4.1 18-28 15/05S	198,315.18	0.01
174,706	MILEAGE PLUS HOLDING 6.5 20-27 02/07Q	176,883.95	0.01
200,000	MIT 2.294 20-51 01/07S2.294 20-51 01/07S	127,941.24	0.00
100,000	MOISON COORS 4.20 16-46 15/07S	86,453.73	0.00
50,000	MOLSON COORS 3.00 16-26 15/07S	49,097.95	0.00
110,000	MOLSON COORS 5.00 12-42 01/05S	107,647.33	0.00
200,000	MOLSON COORS BE 3.8000 24-32 15/06A	229,575.52	0.01
46,000	MONDELEZ INTERNATIONAL 2.75 20-30 13/04S	42,659.12	0.00
100,000	MONDELEZ INTL 0.25 21-28 17/03A	102,140.51	0.00
200,000	MONDELEZ INTL 2.625 20-50 04/09S	130,081.55	0.00
200,000	MONDELEZ INTL 2.625 22-27 17/03S	193,174.45	0.01
100,000	MOODY S CORP 4.25 22-32 08/08S	98,518.10	0.00
100,000	MOODY S CORP 5.25 14-44 15/07S	101,577.29	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	MORGAN STANLEY 0.406 21-27 30/04A	105,964.70	0.00
100,000	MORGAN STANLEY 0.497 21-31 07/02A	96,570.83	0.00
212,000	MORGAN STANLEY 1.593 21-27 04/05S	202,914.43	0.01
100,000	MORGAN STANLEY 1.875 17-27 27/04A	108,765.41	0.00
240,000	MORGAN STANLEY 2.2390 21-32 21/07S	206,498.74	0.01
100,000	MORGAN STANLEY 2.8020 21-52 25/01S	69,020.44	0.00
100,000	MORGAN STANLEY 3.125 16-26 27/07S	98,231.46	0.00
200,000	MORGAN STANLEY 3.622 20-31 31/03S	192,078.82	0.01
270,000	MORGAN STANLEY 3.625 17-27 20/01S	267,433.37	0.01
200,000	MORGAN STANLEY 3.875 16-26 27/01S	199,132.58	0.01
50,000	MORGAN STANLEY 3.95 15-27 23/04S	49,485.89	0.00
100,000	MORGAN STANLEY 3.9550 24-35 21/03A	114,820.67	0.00
200,000	MORGAN STANLEY 5.00 13-25 24/11S	201,009.39	0.01
200,000	MORGAN STANLEY 5.297 22-37 20/04S	201,458.24	0.01
100,000	MORGAN STANLEY 5.597 20-51 24/03S	109,413.63	0.00
200,000	MORGAN STANLEY 6.2960 22-28 18/10S	211,511.27	0.01
200,000	MORGAN STANLEY 6.3420 22-33 18/10S	222,348.82	0.01
100,000	MORGAN STANLEY CAPIT 1.102 21-33 29/04A	94,976.10	0.00
50,000	MORGAN STANLEY DIREC 6.15 24-29 17/05S	50,638.14	0.00
100,000	MORGAN STANLEY F 4.30 15-45 27/01S	92,142.78	0.00
50,000	MORGAN STANLEY F 6.375 12-42 24/07S	58,985.12	0.00
100,000	MOSAIC 5.45 13-33 15/11S	103,335.92	0.00
200,000	MOTOROLA SOLUTIONS 2.3 20-30 15/11S08S	176,501.69	0.01
100,000	MPLX LP 1.75 20-26 18/08S	96,307.00	0.00
100,000	MPLX LP 4.00 18-28 15/03S	98,654.00	0.00
50,000	MPLX LP 4.125 17-27 01/03S	49,729.09	0.00
100,000	MPLX LP 4.50 18-38 15/04S	92,394.63	0.00
50,000	MPLX LP 4.70 18-48 15/04S	43,621.56	0.00
150,000	MPLX LP 4.8000 18-29 15/02S	152,301.27	0.00
200,000	MPLX LP 5.0000 23-33 01/03S	200,172.45	0.01
150,000	MPLX LP 5.5000 18-49 15/02S	145,899.38	0.00
200,000	MSCI INC 3.875 20-31 15/02S	189,252.63	0.01
100,000	MYLAN NV 5.25 17-46 15/06S	87,598.97	0.00
100,000	NARRAGANSETT ELECTRI 3.395 20-30 09/04S	94,925.06	0.00
200,000	NASDAQ INC 0.875 20-30 13/02A	200,059.18	0.01
200,000	NASDAQ INC 2.5 20-40 21/12S	142,111.54	0.00
100,000	NASDAQ INC 3.85 16-26 30/06S	99,358.92	0.00
100,000	NASDAQ INC 6.1 23-63 28/06S	110,140.51	0.00
250,000	NATIONAL AUSTRAL BK 4.787 24-29 10/01S	256,613.56	0.01
250,000	NATIONAL AUSTRALIA BK 4.75 24-25 10/12S	251,506.10	0.01
100,000	NATIONAL GRID 0.41 22-26 20/01A	107,904.80	0.00
200,000	NATIONAL RURAL 3.4000 18-28 07/02S	195,605.35	0.01
100,000	NATIONAL RURAL 4.4500 23-26 13/03S	100,488.05	0.00
100,000	NATIONAL RURAL UTILI 5.80 22-33 15/01S	108,497.29	0.00
200,000	NATIONAL RURAL UTILIT 2.40 20-30 15/03S	181,529.93	0.01
250,000	NATIONAL SECS C 5.0000 23-28 30/05S	256,766.04	0.01
250,000	NATIONAL SECS C 5.1500 24-26 26/06S	254,231.65	0.01
100,000	NATIONWIDE MUTUAL IN 4.35 20-50 30/04S	81,220.98	0.00
250,000	NATL AUSTRALIA BK US 3.905 22-27 09/06S	249,479.61	0.01
150,000	NESTLE 1.875 21-31 14/09S	128,577.12	0.00
100,000	NESTLE 2.5 22-32 04/04A	117,437.43	0.00
150,000	NESTLE 4.3 22-32 01/10S	151,349.05	0.00
200,000	NESTLE 4.7 22-53 15/01S	194,478.19	0.01
150,000	NESTLE 4.85 23-33 14/03S	155,425.23	0.00
150,000	NESTLE 5.0 23-28 14/03S	154,475.65	0.00
200,000	NESTLE HOLDINGS 1.2500 20-30 15/09S	169,898.70	0.01
100,000	NESTLE HOLDINGS 2.1920 21-29 26/01S	70,655.22	0.00
150,000	NESTLE HOLDINGS 2.6250 21-51 14/09S	100,136.34	0.00
150,000	NESTLE HOLDINGS INC 4.95 23-30 14/03S	155,743.07	0.00
100,000	NETFLIX INC 3.6250 19-30 15/06S	114,866.48	0.00
100,000	NETFLIX INC 3.625 17-27 05/02S	113,865.49	0.00
100,000	NETFLIX INC 3.8750 19-29 15/11S	116,169.41	0.00
100,000	NETFLIX INC 4.875 17-28 15/04S	102,392.68	0.00
100,000	NETFLIX INC 5.8750 19-28 15/11S	106,541.82	0.00
200,000	NEWMONT CORPORATION 2.25 20-30 18/03S	179,157.07	0.01
100,000	NEWMONT CORPORATION 4.875 12-42 15/03S	98,863.12	0.00
100,000	NEW YORK LIFE 144A 5.875 03-33 15/05S	107,804.69	0.00
100,000	NEW YORK LIFE 4.5500 23-33 28/01S	100,265.00	0.00
100,000	NEW YORK LIFE GLOBAL 0.25 19-27 18/10A	116,253.78	0.00
100,000	NEW YORK LIFE GLOBAL 0.75 21-28 14/01S	115,628.05	0.00
100,000	NEW YORK LIFE GLOBAL 3.625 24-34 07/06A	115,435.20	0.00
200,000	NEW YORK LIFE GLOBAL 4.70 23-26 02/04S	201,807.36	0.01
100,000	NEW YORK LIFE GLOBAL 4.85 23-28 09/01S	102,370.55	0.00
100,000	NEW YORK LIFE GLOBAL 5.45 23-26 18/09S	102,782.66	0.00
200,000	NEW YORK LIFE GLOBAL FD4.9 23-28 13/06S	205,285.89	0.01
100,000	NEW YORK LIFE INSUR 4.45 19-69 15/05S	86,978.14	0.00
100,000	NEXTERA ENERGY 1.8750 21-27 15/01S	94,963.84	0.00
100,000	NEXTERA ENERGY 2.4400 21-32 15/01S	86,763.97	0.00
100,000	NEXTERA ENERGY 3.55 17-27 01/05S	98,593.71	0.00
200,000	NEXTERA ENERGY 4.9000 23-28 28/02S	204,325.76	0.01
200,000	NEXTERA ENERGY 5.2500 23-53 28/02S	200,786.68	0.01
200,000	NEXTERA ENERGY 5.2500 24-34 15/03S	207,636.55	0.01
100,000	NEXTERA ENERGY 5.7490 23-25 01/09S	101,048.95	0.00
100,000	NEXTERA ENERGY CAP 1.9 21-28 15/06S	92,189.61	0.00
200,000	NEXTERA ENERGY CAP 2.25 20-30 01/06S05S	178,880.06	0.01
100,000	NEXTERA ENERGY CAPIT 5.05 23-33 28/02S	102,840.32	0.00
200,000	NEXTERA ENERGY CAPIT 5.11 17-57 29/09S	190,660.47	0.01
100,000	NEXTERA ENERGY CAPIT 5.55 24-54 15/03S	104,368.47	0.00
100,000	NEXTERA ENERGY CAPITA 4.625 22-27 15/07S	101,530.47	0.00
200,000	NIKE INC 2.85 20-30 27/03S	188,337.75	0.01
100,000	NIKE INC 3.3750 20-50 27/03S	78,698.81	0.00
100,000	NIKE INC 3.375 16-46 01/11S	79,967.21	0.00
100,000	NIKE INC 3.875 15-45 01/11S	87,194.15	0.00
50,000	NISOURCE 3.95 17-48 30/03S	41,059.31	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
78,000	NISOURCE FINANCE 5.25 12-43 15/02S	77,741.92	0.00
100,000	NISOURCE FINANCE CORP 3.49 17-27 15/05S	98,299.46	0.00
100,000	NISOURCE FINANCE CORP 4.375 17-47 15/05S	87,885.35	0.00
30,000	NISOURCE INC 5.2000 24-29 01/07S	31,067.43	0.00
200,000	NISOURCE INC 5.2500 23-28 30/03S	206,020.59	0.01
200,000	NNN REIT INC 5.6 3-33 15/10S	209,340.46	0.01
40,000	NORFOLK SOUTHERN 2.90 16-26 15/06S	39,184.97	0.00
50,000	NORFOLK SOUTHERN 4.1000 21-21 15/05S	37,961.94	0.00
100,000	NORFOLK SOUTHERN 4.15 18-48 28/02S	86,238.98	0.00
50,000	NORFOLK SOUTHERN 4.45 15-45 15/06S	45,733.59	0.00
100,000	NORFOLK SOUTHERN 4.55 22-53 01/06S	90,649.93	0.00
100,000	NORFOLK SOUTHERN 5.9500 23-64 15/03S	110,810.62	0.00
100,000	NORFOLK SOUTHERN COR 3.942 18-47 01/11S	83,339.97	0.00
100,000	NORFOLK SOUTHERN CORP 2.3 21-31 12/05S	88,599.90	0.00
100,000	NORFOLK SOUTHERN CORP 4.65 15-46 15/01S	93,799.41	0.00
250,000	NORTHERN NATURAL GAS 3.4 21-51 09/04S	178,628.05	0.01
50,000	NORTHERN STATES POWER 3.60 17-47 15/09S	40,141.71	0.00
200,000	NORTHERN STATES PWR 3.40 12-42 15/08S	163,640.04	0.00
150,000	NORTHERN TRUST CORP 1.95 20-30 01/05S	133,602.47	0.00
100,000	NORTHERN TRUST CORP 4 22-27 10/05S	100,090.63	0.00
100,000	NORTHWESTERN 144A 6.063 10-40 30/03S	109,773.59	0.00
200,000	NORTHWESTERN MU 3.4500 21-51 30/03S	149,373.19	0.00
50,000	NORTHWESTERN MU 3.6250 19-59 30/09S	37,171.68	0.00
200,000	NORTHWESTERN MUT GLO 4.35 22-27 15/09S	202,130.73	0.01
50,000	NORTHWESTERN MUTUAL 3.85 17-47 30/09S	40,355.53	0.00
100,000	NORTHWESTERN MUTUAL 4.109 23-30 15/03A	117,574.12	0.00
100,000	NORTHWESTERN MUTUAL 5.07 24-27 25/03S	102,687.55	0.00
200,000	NORTHWESTERN PORT CEM 4.125 14-44 15/05S	175,169.51	0.01
50,000	NOVARTIS CAP 3.00 15-25 20/11S	49,415.90	0.00
100,000	NOVARTIS CAPITAL 2.7500 20-50 14/08S	70,442.74	0.00
100,000	NOVARTIS CAPITAL 4.40 14-44 06/05S	95,184.33	0.00
200,000	NOVARTIS CAPITAL CORP 2.2 20-30 14/08S	181,529.65	0.01
100,000	NOV INC 3.6000 19-29 01/12S	94,924.17	0.00
100,000	NRG ENERGY INC 2 20-25 02/12S	96,469.95	0.00
200,000	NSTAR ELECTRIC 3.2500 19-29 15/05S	192,157.23	0.01
100,000	NUCOR CORP 3.9500 18-28 01/05S	99,582.22	0.00
100,000	NUCOR CORPORATION 6.4 7-37 01/12S	114,966.56	0.00
100,000	NVIDIA CORP 1.55 21-28 15/06S	92,395.23	0.00
100,000	NVIDIA CORP 2.0000 21-31 15/06S	88,428.84	0.00
100,000	NVIDIA CORP 2.85 20-30 31/03S	94,601.09	0.00
100,000	NVIDIA CORP 3.5 20-50 31/03S	82,064.56	0.00
100,000	NY PRESBYTERI 3.9540 19-19 01/08S	78,389.55	0.00
100,000	NY PRESBYTERI 4.0630 16-56 01/08S	86,611.91	0.00
100,000	NYU HOSPITALS CENTER 4.368 17-47 01/07S	92,539.56	0.00
100,000	NYU HOSPITALS CENTER 5.75 13-43 01/07S	109,512.29	0.00
200,000	OCCIDENTAL PETROLEUM 6.125 20-31 01/01S	211,023.85	0.01
200,000	OCCIDENTAL PETROLEUM 6.375 20-28 01/09S	210,411.72	0.01
200,000	OCCIDENTAL PETROLEUM 6.625 20-30 01/09S	215,689.31	0.01
100,000	OHIO CASUALTY 5.5 22-33 15/01S	104,093.58	0.00
200,000	OHIO EDISON CO 6.875 06-36 15/07S	233,494.47	0.01
100,000	OMEGA HEALTHCARE INV 3.375 20-31 09/10S	90,984.11	0.00
100,000	OMEGA HEALTHCARE INV 4.5 15-27 01/04S	99,513.74	0.00
200,000	OMNICOM GROUP 3.60 16-26 15/04S	197,805.80	0.01
200,000	ONCOR ELEC DELIVERY 3.75 15-45 01/04S	165,142.75	0.01
200,000	ONCOR ELECTRIC 4.5500 23-32 15/09S	200,962.64	0.01
50,000	ONCOR ELECTRIC DELIVE 2.75 20-30 15/05S	46,072.48	0.00
200,000	ONCOR ELECTRIC DELIVER 4.15 23-32 01/06S	195,730.04	0.01
100,000	ONE GAS INC 5.1 23-29 01/04S	103,693.06	0.00
100,000	ONEOK INC 3.1 20-30 10/03S	93,098.38	0.00
100,000	ONEOK INC 5.2000 18-48 15/07S	93,311.97	0.00
200,000	ONEOK INC 6.0500 23-33 01/09S	213,792.37	0.01
100,000	ONEOK INC 6.1 19-32 15/11S	107,824.84	0.00
200,000	ONEOK INC 6.6250 23-53 01/09S	221,980.49	0.01
50,000	ONEOK INC NEW 4.85 19-49 01/02S	44,446.09	0.00
50,000	ONEOK PARTNERS LP 6.85 07-37 15/10S	56,512.30	0.00
200,000	ORACLE 4.30 14-34 08/07S	193,580.14	0.01
50,000	ORACLE 6.50 08-38 15/04S	56,845.37	0.00
100,000	ORACLE CORP 1.6500 21-26 25/03S	96,129.31	0.00
200,000	ORACLE CORP 2.3 21-28 25/03S	187,715.59	0.01
100,000	ORACLE CORP 2.65 16-26 15/07S	97,251.08	0.00
200,000	ORACLE CORP 2.875 21-31 25/03S	181,921.23	0.01
200,000	ORACLE CORP 2.95 20-30 01/04S	186,062.51	0.01
100,000	ORACLE CORP 3.25 17-27 15/11S	97,352.30	0.00
100,000	ORACLE CORP 3.6000 20-40 01/04S	83,170.35	0.00
150,000	ORACLE CORP 3.60 20-50 01/04S	114,141.81	0.00
200,000	ORACLE CORP 3.65 21-41 25/03S	165,163.16	0.01
70,000	ORACLE CORP 3.80 17-37 15/11S	61,926.36	0.00
30,000	ORACLE CORP 3.85 16-36 15/07S	27,111.97	0.00
150,000	ORACLE CORP 3.85 20-60 01/04S	112,945.60	0.00
200,000	ORACLE CORP 3.95 21-51 25/03S	161,015.84	0.00
100,000	ORACLE CORP 4.00 16-46 15/07S	82,944.15	0.00
100,000	ORACLE CORP 4.00 17-47 15/11S	82,215.04	0.00
100,000	ORACLE CORP 4.1000 21-61 25/03S	78,591.27	0.00
220,000	ORACLE CORP 4.125 15-45 15/05S	186,535.84	0.01
100,000	ORACLE CORP 4.375 15-55 15/05S	85,256.84	0.00
100,000	ORACLE CORP 4.6500 23-30 06/05S	101,871.18	0.00
100,000	ORACLE CORP 4.900023-33 06/02S	101,748.56	0.00
100,000	ORACLE CORP 5.375 11-40 15/07S	101,929.34	0.00
100,000	ORACLE CORP 5.5500 23-53 06/02S	102,304.49	0.00
50,000	ORACLE CORP 6.125 09-39 08/07S	55,253.93	0.00
200,000	ORACLE CORP 6.9 22-52 09/11S	240,747.30	0.01
100,000	O REILLY AUTOMO 4.7000 22-32 15/06S	100,781.56	0.00
200,000	O REILLY AUTOMO 5.7500 23-26 20/11S	206,259.77	0.01
100,000	OTIS WORLDWIDE CORPO 2.293 20-27 27/02S	95,574.83	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	OTIS WORLDWIDE CORPO 3.362 20-50 15/08S	75,649.57	0.00
200,000	OTIS WORLDWIDE CORPO 5.25 23-28 16/08S	207,099.40	0.01
100,000	OVINTIV 6.250 23-33 15/07S	105,755.27	0.00
100,000	OWENS CORNING 5.7000 24-34 15/06S	106,167.30	0.00
200,000	PACCAR FINANCIAL 5.2000 23-26 09/11S	205,379.16	0.01
200,000	PACIFIC GAS & ELECTRIC 2.10 20-27 01/08S	187,521.33	0.01
100,000	PACIFIC GAS & ELECTRIC 3.3 17-27 29/11S	96,542.27	0.00
200,000	PACIFIC GAS ELECTRIC 6.40 23-33 15/06S	218,624.61	0.01
200,000	PACIFIC GAS ELECTRIC 6.70 23-53 01/04S	228,700.24	0.01
100,000	PACIFIC GAS ELECTRIC 6.75 23-53 15/01S	114,160.92	0.00
200,000	PACIFIC GAS ELECTRIC 6.95 23-34 15/03S	227,640.29	0.01
50,000	PACIFIC LIFECORP 3.35 20-50 15/09S	36,379.70	0.00
100,000	PACIFIC LIFECORP 5.4 22-52 15/09S 15/09S	101,942.96	0.00
100,000	PACIFIC LIFE GF 1.3750 21-26 14/04S	95,776.40	0.00
100,000	PACIFIC LIFE GF 1.4500 21-28 20/01S	91,726.67	0.00
200,000	PACIFIC LIFE GLOBAL 4.9 24-29 11/01S	204,733.43	0.01
50,000	PACIFICORP 2.9 21-52 09/07S	32,355.84	0.00
200,000	PACIFICORP 4.125 18-49 15/01S	165,913.90	0.01
50,000	PARAMOUNT GLOBAL 2.90 16-27 15/01S	47,852.47	0.00
50,000	PARAMOUNT GLOBAL 3.375 17-28 15/02	47,076.51	0.00
100,000	PARAMOUNT GLOBAL 4.375 13-43 15/03S	74,051.16	0.00
50,000	PARAMOUNT GLOBAL 4.60 15-45 15/01S	37,068.06	0.00
200,000	PARAMOUNT GLOBAL 4.90 14-44 15/08S	154,141.70	0.00
100,000	PARAMOUNT GLOBAL 4.95 20-31 01/04S	94,509.23	0.00
50,000	PARAMOUNT GLOBAL 5.85 13-43 01/09S	43,558.88	0.00
50,000	PARKER-HANNIFIN CORP 4.0 19-49 14/06S	42,551.70	0.00
100,000	PARKER HANNIFIN CORP 4.25 22-27 15/09S	100,332.87	0.00
100,000	PARKER-HANNIFIN CORP 4.45 14-44 21/11S	91,306.14	0.00
150,000	PARKER-HANNIFIN CORP 4.5 22-29 15/09S09S	151,753.30	0.00
200,000	PAYPAL HOLDINGS 2.3 20-30 01/06S	181,187.45	0.01
200,000	PAYPAL HOLDINGS 4.4000 22-32 01/06S	200,576.53	0.01
200,000	PEFCO PRIVATE EXPORT 3.9 23-27 15/10S	200,337.81	0.01
100,000	PEFCO PRIVATE EXPORT 4.6 24-34 15/02S	102,279.78	0.00
100,000	PENSKE TRUCK LE 5.2500 24-29 01/07S	102,927.08	0.00
200,000	PENSKE TRUCK LEASING 1.7 21-26 13/04S	190,971.41	0.01
200,000	PENSKE TRUCK LEASING 3.40 16-26 15/11S	195,970.99	0.01
200,000	PENSKE TRUCK LEASING 5.7 23-28 01/02S	207,084.18	0.01
100,000	PEPSI 0.7500 19-27 18/03A	106,973.55	0.00
200,000	PEPSI 4.2 22-52 18/07S	179,667.23	0.01
100,000	PEPSI 4.45 23-33 15/02S	104,343.11	0.00
100,000	PEPSI 4.5 24-29 17/07S	102,857.38	0.00
200,000	PEPSICO INC 0.5 20-28 06/05A	207,472.50	0.01
100,000	PEPSICO INC 0.8750 19-39 16/10A	79,945.19	0.00
200,000	PEPSICO INC 1.95 21-31 21/10S	173,647.00	0.01
100,000	PEPSICO INC 2.6250 19-29 29/07S	94,422.71	0.00
200,000	PEPSICO INC 2.75 20-30 19/03S	187,194.89	0.01
100,000	PEPSICO INC 2.75 21-51 21/10S	68,604.95	0.00
100,000	PEPSICO INC 3.00 17-27 15/10S	97,715.09	0.00
50,000	PEPSICO INC 3.45 16-46 06/10S	40,378.17	0.00
200,000	PEPSICO INC 3.5500 22-34 22/07S	248,767.94	0.01
100,000	PEPSICO INC 3.9 22-32 18/07S	98,335.09	0.00
100,000	PFIZER INC 2.6250 20-30 01/04S	92,776.17	0.00
200,000	PFIZER INC 2.7000 20-50 28/05S	138,517.59	0.00
100,000	PFIZER INC 2.735 17-43 15/06A	94,999.32	0.00
100,000	PFIZER INC 2.75 16-26 03/06S	98,051.18	0.00
100,000	PFIZER INC 3.4500 19-29 15/03S	97,948.09	0.00
100,000	PFIZER INC 3 16-26 15/12S	98,087.50	0.00
50,000	PFIZER INC 4.0000 19-49 15/03S	43,371.25	0.00
50,000	PFIZER INC 4.00 16-36 15/12S	47,626.45	0.00
100,000	PFIZER INC 4.1000 18-38 15/09S	93,853.98	0.00
130,000	PFIZER INC 4.125 16-46 15/12S	115,149.91	0.00
100,000	PFIZER INC 4.2000 18-48 15/09S	88,833.35	0.00
100,000	PFIZER INC 4.40 14-44 15/05S	95,099.29	0.00
100,000	PFIZER INC 5.95 07-37 01/04S	110,741.86	0.00
100,000	PFIZER INC 6.50 09-38 03/06A	154,455.59	0.00
100,000	PFIZER INC 7.2 09-39 15/03S	125,001.16	0.00
100,000	PG&E CORPORATION 2.5 20-31 01/02S	87,646.77	0.00
50,000	PG&E CORPORATION 4.5 20-40 01/07S	45,030.95	0.00
100,000	PG&E CORPORATION 4.95 20-50 01/07S	91,068.06	0.00
100,000	PG&E CORPORATION 5.9 22-32 15/06S 15/06S	105,887.31	0.00
400,000	PGANDE WILDFIRE R 5.0810 22-41 01/06S	418,811.85	0.01
150,000	PGANDE WILDFIRE R 5.2120 22-47 01/12S	152,697.75	0.00
100,000	PGE CORPORATION 3.15 20-26 01/07S	98,130.75	0.00
50,000	PGE CORPORATION 3.5 20-50 19/06S	36,206.84	0.00
100,000	PGE CORPORATION 4.55 20-30 01/07S	99,276.91	0.00
145,035	PGE RECOVERY FUNDING 1.46 21-31 15/07S	132,855.21	0.00
200,000	PGE RECOVERY FUNDING 2.28 21-36 15/01S	164,999.09	0.01
100,000	PGE WILDFIRE RECOVE 4.722 22-37 01/06S	101,282.37	0.00
100,000	PHILIP MORRIS 2.875 14-29 14/05A	111,257.71	0.00
100,000	PHILIP MORRIS 6.375 08-38 16/05S	114,225.34	0.00
100,000	PHILIP MORRIS INTERN 0.8 19-31 01/08A	94,830.88	0.00
100,000	PHILIP MORRIS INTERN 1.45 19-39 01/08A	78,252.03	0.00
200,000	PHILIP MORRIS INTL 3.375 15-25 11/08S	198,198.84	0.01
100,000	PHILIP MORRIS INTL 4.125 13-43 04/03S	87,441.03	0.00
50,000	PHILIP MORRIS INTL 4.25 14-44 10/11S	44,174.78	0.00
200,000	PHILIP MORRIS INTL 4.875 23-26 13/02S	202,012.96	0.01
100,000	PHILIP MORRIS INTL 4.87523-28 15/02S	102,175.08	0.00
100,000	PHILIP MORRIS INTL 5.1250 23-30 15/02S	103,707.79	0.00
100,000	PHILIP MORRIS INTL 5.125 22-27 17/11S	102,958.61	0.00
160,000	PHILIP MORRIS INTL 5.3750 23-33 15/02S	167,286.14	0.01
100,000	PHILIP MORRIS INTL 5.625 23-33 07/09S	106,464.55	0.00
100,000	PHILIP MORRIS INTL 5.75 22-32 17/11S	107,403.56	0.00
80,000	PHILIPS 66 4.875 14-44 15/11S	74,568.94	0.00
50,000	PHILLIPS 66 2.15 20-30 15/12S	43,851.21	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	PHILLIPS 66 3.3 21-52 15/03S	34,675.96	0.00
100,000	PHILLIPS 66 4.65 14-34 15/11S	97,644.50	0.00
200,000	PHILLIPS 66 4.95 23-27 01/12S	204,728.86	0.01
100,000	PHILLIPS 66 5.875 12-42 01/05S	105,803.77	0.00
100,000	PHYSICIANS REAL 2.6250 21-31 01/11S	87,231.09	0.00
100,000	PIEDMONT OPERAT 6.8750 24-29 15/07S	105,157.19	0.00
200,000	PIEDMONT OPERAT 9.2500 23-28 20/07S	223,747.81	0.01
200,000	PILGRIMS PRIDE 6.25 23-33 01/07S	212,204.57	0.01
100,000	PINE STREET TRUST III 6.223 24-54 15/05S	108,436.73	0.00
200,000	PIONEER NATURAL 5.1000 23-26 29/03S	202,812.14	0.01
200,000	PLAINS ALL AMERICAN 3.5500 19-29 15/12S	190,208.93	0.01
50,000	PLAINS ALL AMERICAN 4.70 14-44 15/06S	44,410.38	0.00
50,000	PLAINS ALL AMER PIPE 5.7 24-34 15/09S	51,957.88	0.00
250,000	PNC BANK NATIONAL 4.05 18-28 26.07S	248,286.30	0.01
50,000	PNC FINANCIAL SERV 3.15 17-27 19/05S	48,751.68	0.00
200,000	PNC FINANCIAL SERVIC 2.55 20-30 22/01S	183,421.27	0.01
200,000	PNC FINANCIAL SERVIC 2.6 19-26 23/07S	194,591.86	0.01
200,000	POTOMAC ELEC.POWER 4.15 13-43 15/03S	177,614.54	0.01
50,000	POTOMAC ELECTRIC POW 5.5 24-54 15/03S	52,774.81	0.00
100,000	PPG INDUSTRIES INC 1.2 21-26 04/03S	95,585.99	0.00
100,000	PPG INDUSTRIES INC 2.75 22-29 01/06A	110,673.25	0.00
100,000	PPL CAPITAL FUNDING 3.10 16-26 15/05S	97,906.70	0.00
100,000	PPL ELECTRIC UT 5.2500 23-53 15/05S	103,467.97	0.00
100,000	PPL ELECTRIC UTILITI 4.75 13-43 15/07S	96,414.03	0.00
200,000	PRES AND FELLOWS 3.30 16-56 15/07S	155,030.52	0.00
100,000	PRESIDENT FELLOWS HA 3.745 22-52 15/11S	85,595.83	0.00
100,000	PRICELINE GROUP 3.55 17-28 15/03S	98,495.79	0.00
200,000	PRINCIPAL FINANCIAL 5.375 23-33 15/03S	209,187.82	0.01
100,000	PRINCIPAL FINANCIAL 5.5000 23-53 15/03S	102,510.07	0.00
150,000	PRINCIPAL LIFE 144A 3.00 16-26 18/04S	147,160.94	0.00
100,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	117,968.01	0.00
100,000	PROCTER AND GAMBLE 0.3500 21-30 05/05A	98,155.79	0.00
200,000	PROCTER AND GAMBLE 1.0000 21-26 23/04S	191,597.40	0.01
50,000	PROCTER AND GAMBLE 2.70 16-26 02/02S	49,246.77	0.00
200,000	PROCTER AND GAMBLE 3.2 24-34A	227,734.74	0.01
100,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	112,990.50	0.00
150,000	PROCTER AND GAMBLE 4.05 23-33 26/01S	150,136.99	0.00
100,000	PROCTER AND GAMBLE 4.5500 24-34 29/01S	103,200.88	0.00
100,000	PROCTER AND GAMBLE CO 1.9 22-27 01/02S	95,870.22	0.00
100,000	PROCTER GAMBLE CO 3 20-30 25/03S	95,710.50	0.00
200,000	PROGRESSIVE CORP 3.95 20-50 26/03S	168,578.57	0.01
100,000	PROGRESSIVE CORP 4.125 17-47 15/04S	88,233.48	0.00
100,000	PROGRESSIVE CORP OH 2.5 22-27 15/03S	96,448.72	0.00
100,000	PROLOGIS EURO FINANC 3.875 23-30 31/01A	115,238.22	0.00
100,000	PROLOGIS EURO FINANCE 1.00 21-41 16/02A	72,616.50	0.00
100,000	PROLOGIS EURO FINANCE 1.50 22-34 08/02A	93,998.50	0.00
100,000	PROLOGIS EURO FINANCE 1.875 18-29 05/01A	106,427.19	0.00
100,000	PROLOGIS EURO FINANCE 4.625 23-33 23/05A	120,196.01	0.00
400,000	PROLOGIS LP 2.2500 20-30 15/04S	361,165.33	0.01
100,000	PROLOGIS LP 3.0000 20-50 15/04S	69,949.58	0.00
200,000	PROLOGIS LP 4.7500 23-33 15/06S	202,684.38	0.01
100,000	PROLOGIS LP 4.875 23-28 15/06S	102,521.90	0.00
150,000	PROTECTIVE LIFE 5.2150 24-29 12/06S	155,719.59	0.00
150,000	PROTECTIVE LIFE 5.3660 23-26 06/01S	151,758.73	0.00
150,000	PROTECTIVE LIFE GLOB 5.467 23-28 08/12S	156,811.37	0.00
100,000	PROVIDENCE ST JOSEPH 5.403 23-33 01/10S	103,913.67	0.00
40,000	PRUDENTIAL -D-49- 4.60 14-44 15/05S	37,822.19	0.00
100,000	PRUDENTIAL FINANCIAL 3.7000 19-51 13/03S	79,113.84	0.00
100,000	PRUDENTIAL FINANCIAL 3.935 17-49 07/12S	82,625.06	0.00
150,000	PRUDENTIAL FINANCIAL 4.3500 19-50 25/02S	133,147.84	0.00
30,000	PUBLIC SERV COLORADO 3.60 12-42 15/09S	24,502.64	0.00
100,000	PUBLIC SERVICE 1.8750 21-31 15/06S	85,250.03	0.00
200,000	PUBLIC SERVICE 3.6500 12-42 01/09S	166,887.75	0.01
200,000	PUBLIC SERVICE 6.5000 08-38 01/08S	230,168.59	0.01
100,000	PUBLIC SERVICE CO OF 5.25 23-53 01/04S	100,841.95	0.00
100,000	PUBLIC SERVICE ELECT 4.65 23-33 15/03S	101,344.52	0.00
200,000	PUBLIC SERVICE ELECT 5.2 23-33 01/08S	210,662.05	0.01
200,000	PUBLIC SERVICE ELECTR 3.8 16-46 01/03S	166,804.71	0.01
200,000	PUBLIC SERVICE ENTER 5.85 22-27 15/11S	209,490.52	0.01
100,000	PUBLIC STORAGE 1.5 21-26 09/11S	94,888.72	0.00
100,000	PUBLIC STORAGE 1.8500 21-28 01/05S	92,585.59	0.00
200,000	PUBLIC STORAGE 2.3000 21-31 01/05S	177,719.69	0.01
200,000	PUBLIC STORAGE INC 5.3500 23-53 01/08S	206,675.71	0.01
250,000	PUGET SOUND ENERGY 4.2230 18-48 15/06S	213,696.88	0.01
200,000	PULTE GROUP 6.375 03-33 15/05S	220,065.65	0.01
100,000	QORVO INC 3.375 20-31 01/04S	89,533.96	0.00
209,000	QUALCOMM INC 1.3 20-28 20/11S	190,186.17	0.01
100,000	QUALCOMM INC 1.65 20-32 20/11S	83,050.21	0.00
150,000	QUALCOMM INC 4.65 15-35 20/05S	152,955.08	0.00
100,000	QUALCOMM INC 4.80 15-45 20/05S	97,980.16	0.00
100,000	QUALCOMM INC 5.4 22-33 20/05S	107,789.21	0.00
100,000	QUALCOMM INC 6.0 22-53 20/05S	113,266.56	0.00
150,000	QUANTA SERVICES INC 2.9 20-30 22/09S	138,046.73	0.00
100,000	QUEST DIAGNOSTICS INC 4.2 19-29 30/06S	99,436.12	0.00
100,000	QUEST DIAGNOSTICS INC 6.4 23-33 30/11S	111,785.16	0.00
100,000	RAYMOND JAMES FINANC 3.75 21-51 01/04S	78,542.94	0.00
200,000	RAYTHEON TECHNO 2.25 20-30 01/07S	179,548.13	0.01
100,000	REALTY INCOME CORP 2.85 21-32 15/12S	87,444.84	0.00
100,000	REALTY INCOME CORP 3.25 20-31 08/05S	93,295.80	0.00
100,000	REALTY INCOME CORP 3.95 21-27 15/08S	99,423.42	0.00
60,000	REALTY INCOME CORP 4.65 17-47 15/03S	55,742.03	0.00
200,000	REALTY INCOME CORP 4.875 21-26 01/06S	201,687.12	0.01
200,000	REALTY INCOME CORP 5.6250 22-32 13/10S	212,405.47	0.01
100,000	REALTY INCOME CORP 6.00 23-39 05/12A	140,947.94	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	REGAL REXNORD CORP 6.0524-28 15/04S	103,863.84	0.00
100,000	REGAL REXNORD CORP 6.4 24-33 15/04S	106,878.55	0.00
200,000	REGENCY CENTERS LP 4.4 17-47 01/02S	175,611.63	0.01
200,000	REINSURANCE GROUP 6.6 23-33 15/09S	214,459.44	0.01
50,000	REINSURANCE GROUP AM 3.15 20-30 09/06S	46,593.63	0.00
100,000	RELAX CAPITAL INC 4.00 19-29 18/03S	99,094.95	0.00
100,000	REPUBLIC SERVICES 2.375 21-33 15/03S	84,954.77	0.00
100,000	REPUBLIC SERVICES 2.90 16-26 01/07S	97,964.67	0.00
100,000	REPUBLIC SERVICES INC 5.0 23-33 15/12S	103,092.63	0.00
200,000	REPUBLIC SERVICES INC 5.0 23-34 01/04S	205,872.16	0.01
200,000	REVVITY INC 3.300 19-29 15/09S	188,872.01	0.01
62,000	REYNOLDS AMERICAN 4.45 15-25 12/06S	61,781.73	0.00
70,000	REYNOLDS AMERICAN 5.85 15-45 15/08S	70,012.28	0.00
200,000	ROCHE HOLDING INC 2.375 16-27 28/01	192,966.35	0.01
200,000	ROCHE HOLDINGS 2.6070 21-51 13/12S	132,284.53	0.00
200,000	ROCHE HOLDINGS 5.4890 23-30 13/11S	213,544.06	0.01
200,000	ROCHE HOLDINGS 5.5930 23-33 13/11S	216,861.71	0.01
200,000	ROCHE HOLDINGS INC 2.314 22-27 10/03S	192,781.70	0.01
200,000	ROCHE HOLDINGS INC 2.625 16-26 15/05S	195,846.12	0.01
150,000	ROCKWELL AUTOMATION 4.2 19-49 01/03S	133,283.04	0.00
100,000	ROPER TECHNOLOGIES 1 20-25 15/09S	96,835.36	0.00
100,000	ROPER TECHNOLOGIES 4.2000 18-28 15/09S	99,967.55	0.00
200,000	RTX CORPORATION 1.9 21-31 01/09S	170,032.70	0.01
100,000	RTX CORPORATION 2.15 18-30 18/05A 18/05A	104,611.52	0.00
50,000	RTX CORPORATION 3.125 20-50 18/05S	35,801.16	0.00
300,000	RTX CORPORATION 3.5 20-27 15/09S	295,512.69	0.01
200,000	RTX CORPORATION 4.1250 18-28 16/11S	199,390.80	0.01
100,000	RTX CORPORATION 4.15 15-45 15/05S	87,272.68	0.00
100,000	RTX CORPORATION 4.35 20-47 15/10S	88,795.92	0.00
200,000	RTX CORPORATION 4.50 12-42 01/06S	186,205.33	0.01
100,000	RTX CORPORATION 5.3750 23-53 27/02S	102,800.61	0.00
200,000	RTX CORPORATION 6.1000 23-34 15/03S	220,712.76	0.01
100,000	RTX CORPORATION 6.4 23-54 15/03S	118,006.36	0.00
100,000	RTX CORPORATION C 5.0 23-26 27/02S	101,034.71	0.00
150,000	RWE FINANCE US LLC 5.875 24-34 16/04S	156,760.10	0.00
100,000	RYDER SYSTEM 6.6 23-33 01/12S	111,638.02	0.00
200,000	RYDER SYSTEM INC 5.2500 23-28 01/06S	206,239.35	0.01
100,000	S&P GLOBAL INC 3.2500 19-49 01/12S	75,842.81	0.00
200,000	SABINE PASS LIQ 4.20 17-28 15/03S	198,910.51	0.01
100,000	SABINE PASS LIQ 5.875 17-26 30/06S	101,661.06	0.00
70,000	SABINE PASS LIQUEFAC 5.00 17-27 15/03S	70,921.61	0.00
200,000	SABRA HEALTH CA 3.2000 21-31 01/12S	175,986.36	0.01
400,000	SALESFORCE.COM INC 1.95 21-31 12/07S	347,182.92	0.01
100,000	SALESFORCE.COM INC 2.7 21-41 12/07S	75,637.65	0.00
100,000	SALESFORCE INC 2.9 21-51 15/07S2/07S	69,807.32	0.00
200,000	SAMMONS FINANCIAL 3.35 21-31 16/04S	174,476.31	0.01
100,000	SAN DIEGO GAS AND ELEC 5.35 23-53 01/04S	102,781.65	0.00
200,000	SANDIEGO GAS ELECT 3.75 17-47 01/06S	162,869.55	0.00
200,000	SAN DIEGO GAS ELECTR 4.95 23-28 15/08S	205,552.24	0.01
50,000	SAN DIEGO GAS ELECTRI 3.7 22-52 15/03S	39,313.38	0.00
100,000	SANDP GLOBAL INC 3.7 22-52 01/03S	81,615.40	0.00
188,678	SCE RECOVERY FUNDING 4.697 23-40 15/06S	189,265.46	0.01
200,000	SCE RECOVERY FUNDING 5.112 23-47 15/12S	202,203.03	0.01
50,000	SCHLUMBERGER HL 5.0000 24-29 15/11S	51,615.15	0.00
100,000	SEALED AIR CORP 1.5730 21-26 15/10S	93,921.11	0.00
100,000	SELECT MEDICAL CORPO 6.25 05-26 05/26 S	70,226.94	0.00
100,000	SEMPRA ENERGY 3.4 18-28 01/02S	97,007.69	0.00
50,000	SEMPRA ENERGY 3.8 18-38 12/01S	43,694.41	0.00
100,000	SEMPRA ENERGY 4 18-48 01/02S	81,138.26	0.00
100,000	SEMPRA ENERGY 6.00 09-39 15/10S	106,961.77	0.00
100,000	SHERWIN-WILLIAMS CO 0.5 15-25 12/05A	67,164.33	0.00
100,000	SHERWIN-WILLIAMS CO 2.95 19-29 15/08S	94,050.28	0.00
100,000	SHERWIN-WILLIAMS CO 3.45 17-27 01/06S	98,369.40	0.00
50,000	SHERWIN-WILLIAMS CO 4.50 17-47 01/06S	45,642.66	0.00
100,000	SIERRA PACIFIC POWER 5.90 24-54 15/03S	109,506.93	0.00
100,000	SIMON PROPERTY GRP 2.45 19-29 13/09S	91,832.05	0.00
100,000	SIMON PROPERTY GRP 2.65 20-30 15/07S	91,651.01	0.00
100,000	SIMON PROPERTY GRP 2.65 22-32 01/02S	88,241.29	0.00
50,000	SIMON PROPERTY GRP 3.25 19-49 13/09S	36,370.75	0.00
150,000	SIMON PROPERTY GRP 3.3 16-26 15/01S	148,263.08	0.00
100,000	SIMON PROPERTY GRP 3.375 17-27 01/12S	98,049.69	0.00
50,000	SIMON PROPERTY GRP 4.75 12-42 15/03S	47,116.17	0.00
200,000	SIMON PRPERTY GROUP 6.25 23-24 15/01S	221,305.96	0.01
200,000	SIXTH STREET SP 2.5000 21-26 01/08S	190,891.68	0.01
113,184	SKYMILES IP LIMITED 4.50 20-25 20/10Q	112,783.60	0.00
200,000	SKYMILES IP LIMITED 4.75 20-28 20/10Q	199,667.00	0.01
100,000	SKYWORKS SOLUTIONS I 1.8 21-26 26/05S	95,616.20	0.00
100,000	SNAP-ON INC 3.1 20-50 30/04S	72,076.93	0.00
100,000	SOLVENTUM 5.4 24-29 01/03S	102,878.78	0.00
100,000	SOLVENTUM CORP 5.6 24-34 23/03S	103,584.28	0.00
40,000	SOLVENTUM CORP 5.9 24-54 30/04S	41,508.91	0.00
40,000	SOLVENTUM CORP 6.0 24-64 15/05S	41,298.23	0.00
50,000	SONOCO PRODUCTS CO 2.85 22-32 01/02S	43,714.41	0.00
200,000	SONOCO PRODUCTS CO 5.75 10-40 01/11S	207,798.03	0.01
40,000	SOUTH CAROLINA ELECT 5.1 15-65 01/06S	39,277.44	0.00
50,000	SOUTH CAROLINA ELECT 6.05 08-38 15/01S	55,329.30	0.00
100,000	SOUTHERN CAL ED 4.8750 19-49 01/03S	95,011.69	0.00
200,000	SOUTHERN CAL ED 5.2 24-34 01/06S	207,506.90	0.01
100,000	SOUTHERN CAL ED 5.8750 23-53 01/12S	108,448.73	0.00
100,000	SOUTHERN CAL EDISON 4.65 13-43 01/10S	93,340.35	0.00
100,000	SOUTHERN CALIF EDISON 3.65 20-50 01/02S	77,897.29	0.00
100,000	SOUTHERN CALIF EDISON 4.00 17-47 01/04S	83,665.40	0.00
100,000	SOUTHERN CALIF EDISON 4.125 18-48 01/03S	84,557.96	0.00
100,000	SOUTHERN CALIFORNIA 5.2 23-33 01/06S	104,102.57	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	SOUTHERN CO 1.875 21-81 15-09A	102,847.78	0.00
120,000	SOUTHERN CO 3.25 16-26 01/07S	117,998.32	0.00
100,000	SOUTHERN CO 3.75 21-51 06/05A	96,825.56	0.00
30,000	SOUTHERN CO 4.25 16-36 01/07S	28,507.95	0.00
70,000	SOUTHERN CO 4.40 16-46 01/07S	62,888.62	0.00
100,000	SOUTHERN CO 5.2000 23-33 15/06S	103,649.73	0.00
100,000	SOUTHERN CO GAS 5.1500 22-32 15/09S	103,420.27	0.00
50,000	SOUTHERN COPPER 5.25 12-42 08/11S	48,734.30	0.00
100,000	SOUTHERN COPPER 5.875 15-45 23/04S	104,601.85	0.00
150,000	SOUTHERN COPPER CORP 6.75 10-40 16/04S	171,203.61	0.01
200,000	SOUTHERN POWER CO 1.85 16-26 20/06A	219,161.94	0.01
100,000	SOUTHWEST AIRLINES 5.125 20-27 15/06S	101,717.51	0.00
100,000	SOUTHWESTERN ELEC 3.2500 21-51 01/11S	69,118.69	0.00
200,000	SOUTHWESTERN ELEC 3.90 15-45 01/04S	159,635.90	0.00
50,000	SPECTRUM MGT HLDG CO 6.75 09-39 15/06S6S	50,003.42	0.00
200,000	SP GLOBAL INC 1.25 20-30 13/08S	170,515.42	0.01
200,000	SPIRIT REALTY LP 2.1000 21-28 15/03S	183,580.02	0.01
50,000	SPRINT CAPITAL CORP 6.875 98-28 15/11S	54,570.13	0.00
200,000	SPRINT CORPORATION 7.625 18-26 01/03S	206,449.94	0.01
50,000	STANFORD UNIVERSITY 3.647 17-48 01/05S	42,639.57	0.00
100,000	STANLEY BLACKANDDECKER 2.30 20-30 15/03S	89,332.60	0.00
100,000	STANLEY BLACK DECKE 2.75 20-50 02/11S	62,933.88	0.00
100,000	STANLEY BLACK DECKER 6.0 23-28 23-28S	105,367.66	0.00
200,000	STANLEY BLACK DECKER IN 3.0 22-32 15/05S	179,717.37	0.01
200,000	STARBUCKS CORP 3.0 22-32 14/02S	182,130.15	0.01
100,000	STARBUCKS CORP 3.5 20-50 15/11S	76,104.87	0.00
50,000	STARBUCKS CORP 4.4500 19-49 15/08S	44,402.93	0.00
50,000	STARBUCKS CORP 4.5 18-48 10/08S	45,010.68	0.00
300,000	STARBUCKS CORP 4.7500 23-26 15/02S	302,210.47	0.01
100,000	STEEL DYNAMICS 3.4500 19-30 15/04S	94,737.58	0.00
200,000	STELLANTIS FINANCE U 6.375 22-32 12/09S	213,635.17	0.01
100,000	STRYKER CORP 1.9500 20-30 15/06S	88,133.92	0.00
100,000	STRYKER CORP 1 19-31 03/12A	96,818.83	0.00
30,000	STRYKER CORP 2.9 20-50 04/06S	21,190.50	0.00
100,000	STRYKER CORP 3.375 23-28 11/12A	113,678.34	0.00
70,000	STRYKER CORP 3.50 16-26 15/03S	69,289.54	0.00
100,000	STRYKER CORP 4.85 23-28 08/12S	102,547.61	0.00
200,000	SUN COMMUNITIES 4.2000 22-32 15/04S	188,851.93	0.01
50,000	SUNOCO LOGISTICS 5.40 17-47 01/10S	47,609.27	0.00
50,000	SUNOCO LOGITSICS PAR 5.3 14-44 01/04S	48,007.13	0.00
200,000	SUTTER HEALTH 5.5470 23-53 15/08S	217,181.11	0.01
100,000	SYSCO CORP 5.95 20-30 02/04S	107,378.52	0.00
100,000	SYSCO CORP 6.6 20-50 02/04S	117,246.33	0.00
100,000	SYSCO CORPORATION 3.1500 21-51 14/12S	69,962.52	0.00
200,000	SYSCO CORPORATION 5.7500 23-29 17/01S	211,384.06	0.01
50,000	TAKE-TWO INTERA 5.6000 24-34 12/06S	52,440.52	0.00
268,000	TAKE TWO INTERACTIVE 4.95 23-28 28/03S	273,379.74	0.01
50,000	TAKE TWO INTER SOFT 5.4 24-29 12/06S	51,824.99	0.00
200,000	TAMPA ELECTRIC 4.1000 12-42 15/06S	176,239.93	0.01
300,000	TAPESTRY INC 5.375 23-27 16/11A	348,265.91	0.01
200,000	TAPESTRY INC 7.35 23-28 27/11S	210,169.77	0.01
200,000	TARGA RESOURCES 4.0 21-31 15/01S	187,992.18	0.01
100,000	TARGA RESOURCES 4.2000 22-33 01/02S	94,659.88	0.00
200,000	TARGA RESOURCES 4.875 21-31 01/02S	198,505.52	0.01
100,000	TARGA RESOURCES 4.9500 22-52 15/04S	90,052.52	0.00
50,000	TARGA RESOURCES 5.2000 22-27 01/07S	51,134.66	0.00
200,000	TARGA RESOURCES 6.5000 23-34 30/03S	221,228.75	0.01
100,000	TARGA RES PART LP/TA 5.5 19-30 01/03S	101,892.48	0.00
200,000	TARGET CORP 1.9500 22-27 15/01S	192,094.97	0.01
100,000	TARGET CORP 2.35 20-30 28/01S	91,827.40	0.00
50,000	TARGET CORP 3.625 16-46 15/04S	41,081.37	0.00
100,000	TARGET CORP 4.0000 12-42 01/07S	90,665.76	0.00
200,000	TARGET CORP 4.8000 23-53 15/01S	196,669.08	0.01
100,000	TARGET CORPORATION 4.4 23-33 15/01S	100,816.53	0.00
50,000	TEACHERS INS ANN 6.85 09-39 16/12S	59,717.22	0.00
100,000	TEACHERS INSURANCE 3.3 20-50 07/05S	73,060.65	0.00
100,000	TEACHERS INSURANCE 4.27 17-47 15/05S	87,231.67	0.00
50,000	TELEDYNE TECHNOLOGIES 2.25 21-28 01/04S	46,659.17	0.00
200,000	TELEDYNE TEHNOLOGIES 2.75 21-31 01/04S	179,839.60	0.01
300,000	TENNESSEE VALLEY AUT 3.875 23-28 15/03S	302,618.31	0.01
400,000	TENNESSEE VALLEY AUT 4.25 22-52 15/09S	371,430.47	0.01
100,000	TENN VALLEY AUTHORIT 5.25 09-15 15/09S	108,946.94	0.00
200,000	TEXAS INSTRUMENTS 2.90 17-27 03/11S	194,097.79	0.01
200,000	TEXAS INSTRUMENTS 4.90 23-33 14/03S	209,523.63	0.01
200,000	TEXAS INSTRUMENTS 5.0000 23-53 14/03S	201,476.46	0.01
200,000	TEXAS INSTRUMENTS IN 1.75 20-30 04/05S	176,570.54	0.01
100,000	THE CIGNA GROUP 1.25 21-26 15/03S	73,033.93	0.00
100,000	THE CIGNA GROUP 2.375 21-31 03/03S	88,121.62	0.00
200,000	THE CIGNA GROUP 3. 25 20-25 15/04S	146,905.31	0.00
250,000	THE CIGNA GROUP 4.5 20-26 25/02S	250,619.57	0.01
150,000	THE CIGNA GROUP 4.90 19-48 15/12S	141,225.67	0.00
100,000	THE CIGNA GROUP 5.4 23-33 15/03S	104,905.43	0.00
200,000	THE CIGNA GROUP 5.6 24-54 15/02S	206,654.28	0.01
100,000	THE HARTFORD FIN SERV 3.6 19-49 19/08S8S	78,238.36	0.00
100,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	103,953.52	0.00
100,000	THERMO FISHER SCIENT 0.875 19-31 01/10A	97,327.29	0.00
200,000	THERMO FISHER SCIENT 1.875 19-49 01/10A	154,668.19	0.00
200,000	THERMO FISHER SCIENT 2.00 21-31 15/10S	173,171.24	0.01
100,000	THERMO FISHER SCIENT 2.60019-29 01/10S	93,376.67	0.00
200,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	224,276.54	0.01
100,000	THERMO FISHER SCIENT 4.953 23-26 10/08S	101,697.92	0.00
100,000	THERMO FISHER SCIENT 4.977 23-30 08/10S	104,180.37	0.00
100,000	THERMO FISHER SCIENT 5.00 23-26 05/12S	102,146.51	0.00
100,000	THERMO FISHER SCIENT 5.00 23-29 31/01S	103,649.92	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	THERMO FISHER SCIENT 5.086 23-33 10/08S	104,543.48	0.00
100,000	THERMO FISHER SCIENT 5.2 23-34 31/01S	105,530.29	0.00
100,000	THE WALT DISNEY COMP 4.7 20-50 23/03S	97,073.26	0.00
130,000	THE WALT DISNEY COMP 4.75 19-44 15/09S	125,315.30	0.00
200,000	THE WALT DISNEY COMP 7.75 19-45 01/12S	267,968.34	0.01
50,000	THE WALT DISNEY COMPA 6.65 19-37 15/11S	59,066.05	0.00
100,000	TIAA 144A SUB 4.90 14-44 15/09S	95,815.04	0.00
100,000	TIAA ASSET MANAGEMEN 4 18-28 01/11S	99,355.49	0.00
30,000	TIMES WARNER CABLE 5.875 10-40 15/11S	27,166.17	0.00
200,000	TIME WARNER 7.30 08-38 01/07S	211,352.36	0.01
100,000	TIME WARNER CABLE 6.55 07-37 01/05S	99,047.21	0.00
100,000	TIME WARNER ENT SUB 8.375 94-33 15/07S	114,788.20	0.00
100,000	TJX COS INC 2.25 16-26 15/09S	96,888.07	0.00
100,000	T-MOBILE USA 2.55 21-31 15/02S	89,101.56	0.00
100,000	T-MOBILE USA INC 2.25 21-26 15/02S	97,224.53	0.00
50,000	T-MOBILE USA INC 2.625 21-29 15/02S5/02S	46,605.18	0.00
100,000	T-MOBILE USA INC 2.70 22-32 15/03S	88,156.04	0.00
100,000	T-MOBILE USA INC 3.3 21-51 15/02S	72,419.31	0.00
400,000	T-MOBILE USA INC 3.375 21-29 15/04S	383,970.22	0.01
100,000	T-MOBILE USA INC 3.45 22-52 15/10S	73,181.12	0.00
200,000	T-MOBILE USA INC 3.50 21-31 15/04S	188,404.85	0.01
50,000	T-MOBILE USA INC 3.6 21-60 15/05S	36,269.60	0.00
200,000	T-MOBILE USA INC 3.75 21-27 15/04S	197,572.50	0.01
400,000	T-MOBILE USA INC 3.875 21-30 15/04S	388,991.43	0.01
300,000	T-MOBILE USA INC 3 21-41 15/02S	230,297.67	0.01
100,000	T-MOBILE USA INC 4.375 21-40 15/04S	92,215.87	0.00
100,000	T-MOBILE USA INC 4.5 21-50 15/04S	88,852.23	0.00
200,000	T-MOBILE USA INC 4.75 18-28 01/02S	200,338.61	0.01
200,000	T-MOBILE USA INC 4.9500 23-28 15/03S	204,574.33	0.01
100,000	T-MOBILE USA INC 5.05 23-33 15/07S	102,500.77	0.00
100,000	T-MOBILE USA INC 5.8 22-62 15/09S	105,935.23	0.00
200,000	T-MOBILE USA INC 6.0 23-54 15/06S	220,186.69	0.01
100,000	TOYOTA MOTOR CR 4.8000 24-26 05/01S	100,920.17	0.00
200,000	TOYOTA MOTOR CR 5.0000 24-27 19/03S	204,988.16	0.01
100,000	TOYOTA MOTOR CR 5.0500 24-29 16/05S	103,758.14	0.00
200,000	TOYOTA MOTOR CR 5.1000 24-31 21/03S	208,339.67	0.01
200,000	TOYOTA MOTOR CR 5.5500 23-30 20/11S	213,780.88	0.01
100,000	TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	102,799.13	0.00
100,000	TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	106,614.63	0.00
200,000	TOYOTA MOTOR CREDIT 2.15 20-30 13/02S	180,531.45	0.01
200,000	TOYOTA MOTOR CREDIT 3.05 22-27 22/03S	196,024.40	0.01
100,000	TOYOTA MOTOR CREDIT 3.375 20-30 27/03S	95,890.40	0.00
100,000	TOYOTA MOTOR CREDIT 3.625 24-31 15/07A	113,841.64	0.00
100,000	TOYOTA MOTOR CREDIT 3.85 23-30 24/07A	114,996.24	0.00
100,000	TOYOTA MOTOR CREDIT 4.05 23-29 13/09A	116,379.90	0.00
50,000	TOYOTA MOTOR CREDIT 4.45 23-26 18/05S	50,382.59	0.00
200,000	TOYOTA MOTOR CREDIT 4.7 23-33 12/01S	203,861.68	0.01
150,000	TRANSCANADA PIPELINE 4.875 18-48 15/05S	140,169.92	0.00
100,000	TRAVELERS COMPAGNI INC 6.25 07-37 15/06S	114,140.31	0.00
100,000	TRAVELERS COMPANIES 3.05 21-51 08/06S	72,045.06	0.00
30,000	TRAVELERS COS INC 3.75 16-46 15/05S	24,848.50	0.00
100,000	TRAVELERS COS INC 5.4500 23-53 25/05S	106,703.39	0.00
50,000	TRITON CONTAINER 3.15 21-31 15/06S	43,533.84	0.00
100,000	TRITON CONTAINER INTER 2.05 21-26 15/04S	95,764.59	0.00
200,000	TRUIST FINANCIAL -30 24/01S	207,038.17	0.01
200,000	TRUIST FINANCIAL CORP 4.916 22-33 28/07S	196,102.60	0.01
200,000	TRUSTEES OF PRINCETON 5.70 09-39 01/03S	226,633.18	0.01
200,000	TSMC ARIZONA CO 1.7500 21-26 25/10S	190,126.31	0.01
200,000	TSMC ARIZONA CO 4.5000 22-52 22/04S	197,143.58	0.01
200,000	TSMC ARIZONA CORP 2.5000 21-31 25/10S	176,543.06	0.01
100,000	TYSON FOODS 3.55 17-27 02/06S	98,121.59	0.00
47,000	TYSON FOODS 4.55 17-47 02/06S	41,034.14	0.00
100,000	TYSON FOODS 5.1 18-48 28/09S	94,655.22	0.00
200,000	TYSON FOODS INC 5.7000 24-34 15/03S	210,628.77	0.01
200,000	UBER TECHNOLOGIES 4.5 21-29 15/08S	198,411.79	0.01
200,000	UDR INC 4.4000 18-29 26/01S	199,283.69	0.01
100,000	UNILEVER CAPITAL 3.500 18-28 22/03S	98,451.32	0.00
100,000	UNILEVER CAPITAL 5.90 02-32 15/11S	111,155.47	0.00
100,000	UNILEVER CAPITAL CORP 2.90 17-27 05/05U	97,591.00	0.00
300,000	UNION ELECTRIC 3.9 22-52 01/04S	247,417.63	0.01
345,000	UNION ELECTRIC CO 4 18-48 01/04S	291,589.65	0.01
100,000	UNION PACIFIC 4.75 23-26 21/02S	100,782.68	0.00
200,000	UNION PACIFIC 4.95 22-52 09/09S	199,916.33	0.01
100,000	UNION PACIFIC 4.95 23-53 15/05S	100,100.49	0.00
200,000	UNION PACIFIC CORP 2.15 20-27 05/02S	191,773.40	0.01
100,000	UNION PACIFIC CORP 2.375 21-31 20/05S	89,692.36	0.00
30,000	UNION PACIFIC CORP 2.75 16-26 01/03S	29,446.52	0.00
100,000	UNION PACIFIC CORP 2.8000 22-32 14/02S	90,969.06	0.00
100,000	UNION PACIFIC CORP 2.973 21-62 16/03S	64,585.10	0.00
100,000	UNION PACIFIC CORP 3.2500 20-50 05/02S	75,448.54	0.00
100,000	UNION PACIFIC CORP 3.5000 22-53 14/02S	77,885.64	0.00
70,000	UNION PACIFIC CORP 3.60 17-37 15/09S	62,814.38	0.00
100,000	UNION PACIFIC CORP 3.7 19-29 01/03S	98,878.05	0.00
50,000	UNION PACIFIC CORP 3.799 21-71 06/04S	38,412.10	0.00
100,000	UNION PACIFIC CORP 3.8390 20-60 20/03S	80,208.07	0.00
100,000	UNION PACIFIC CORP 3.95 18-28 10/09S	99,914.87	0.00
100,589	UNITED AIRLINES 2020 5.875 20-27 28/10Q	102,718.79	0.00
195,531	UNITED AIRLINES 2023 5.8 23-36 15/07S	205,435.30	0.01
100,000	UNITEDHEALTH GROUP 2.3 21-31 15/05S	88,653.77	0.00
162,000	UNITEDHEALTH GROUP 2.75 20-40 15/05S	123,985.46	0.00
30,000	UNITEDHEALTH GROUP 3.10 16-26 15/03S	29,625.59	0.00
100,000	UNITEDHEALTH GROUP 3.25 21-51 15/05S	73,999.11	0.00
30,000	UNITEDHEALTH GROUP 3.375 17-27 15/04S	29,599.64	0.00
100,000	UNITEDHEALTH GROUP 3.7 19-49 15/08	80,413.48	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	UNITEDHEALTH GROUP 3.75 17-47 15/10S	41,048.33	0.00
200,000	UNITEDHEALTH GROUP 3.85 18-28 15/06S	199,088.11	0.01
50,000	UNITEDHEALTH GROUP 3.875 19-59 15/08S	39,713.48	0.00
100,000	UNITEDHEALTH GROUP 4.2 22-32 15/05S	99,198.01	0.00
60,000	UNITEDHEALTH GROUP 4.25 18-48 19/06S	52,988.96	0.00
30,000	UNITEDHEALTH GROUP 4.625 15-35 15/07S	30,312.36	0.00
100,000	UNITEDHEALTH GROUP 4.75 15-45 15/07S	97,080.95	0.00
100,000	UNITEDHEALTH GROUP 4.75 22-52 15/05S	95,264.14	0.00
100,000	UNITEDHEALTH GROUP 4.9500 24-32 15/01S	103,339.49	0.00
100,000	UNITEDHEALTH GROUP 5.0500 23-53 15/04S	99,264.91	0.00
100,000	UNITEDHEALTH GROUP 5.1500 24-34 15/07S	104,337.12	0.00
200,000	UNITEDHEALTH GROUP 5.2000 23-63 15/04S	199,942.32	0.01
200,000	UNITEDHEALTH GROUP 5.3 22-30 15/02S	210,929.11	0.01
100,000	UNITEDHEALTH GROUP 5.35 22-33 15/02S	106,140.97	0.00
200,000	UNITEDHEALTH GROUP 5.3750 24-54 15/04S	207,562.95	0.01
100,000	UNITEDHEALTH GROUP 5.5 24-44 15/07S	105,787.77	0.00
130,000	UNITEDHEALTH GROUP 5.6250 24-54 15/07S	139,391.03	0.00
50,000	UNITEDHEALTH GROUP 5.7500 24-64 15/07S	53,975.26	0.00
100,000	UNITEDHEALTH GROUP 5.8 06-36 15/03S	110,169.31	0.00
100,000	UNITEDHEALTH GROUP 5.875 22-53 15/02S	110,636.93	0.00
200,000	UNITEDHEALTH GROUP 5.9500 11-41 15/02S	220,595.39	0.01
70,000	UNITEDHEALTH GROUP 6.0500 22-63 15/02S	79,059.82	0.00
100,000	UNITEDHEALTH GROUP 6.875 08-38 15/02S	121,086.37	0.00
200,000	UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	201,600.82	0.01
100,000	UNITED PARCEL 1.50 17-32 15/11A	101,025.01	0.00
100,000	UNITED PARCEL 2.40 16-26 15/11S	96,818.46	0.00
100,000	UNITED PARCEL 6.20 08-38 15/01S	114,283.36	0.00
200,000	UNITED PARCEL S 5.5000 24-54 22/05S	213,632.37	0.01
100,000	UNITED PARCEL SE INC 5.05 23-53 03/03S	99,914.99	0.00
100,000	UNITED PARCEL SER IN 4.875 23-33 03/03S	103,443.50	0.00
50,000	UNITED PARCEL SERV 3.75 17-47 15/11S	41,081.51	0.00
100,000	UNITED PARCEL SERVIC 5.3 20-50 24/03S	103,944.98	0.00
100,000	UNITED RENTALS NORTH AM 6.0 22-29 15/12S	103,131.81	0.00
2,093,100	UNITED STATES 0.25 20-25 30/09S	2,017,388.66	0.06
2,882,000	UNITED STATES 0.25 20-25 31/10S	2,770,209.93	0.08
2,460,300	UNITED STATES 0.3750 20-27 30/09S	2,238,873.00	0.07
1,579,000	UNITED STATES 0.3750 20-27 31/07S	1,444,044.85	0.04
2,721,800	UNITED STATES 0.375 20-25 30/11S	2,614,203.85	0.08
2,716,900	UNITED STATES 0.375 20-25 31/12S	2,602,493.05	0.08
2,804,800	UNITED STATES 0.375 21-26 31/01S	2,680,008.30	0.08
1,742,700	UNITED STATES 0.50 20-27 31/10S	1,587,354.65	0.05
2,593,300	UNITED STATES 0.50 21-26 28/02S	2,476,702.79	0.08
1,120,700	UNITED STATES 0.5 20-27 30/04S	1,036,034.63	0.03
1,311,100	UNITED STATES 0.5 20-27 30/06S	1,206,212.00	0.04
1,796,000	UNITED STATES 0.5 20-27 31/05S	1,656,248.75	0.05
1,562,500	UNITED STATES 0.5 20-27 31/08S	1,430,542.00	0.04
2,770,300	UNITED STATES 0.625 20-27 30/11S	2,527,465.89	0.08
1,453,000	UNITED STATES 0.625 20-27 31/03S	1,350,722.43	0.04
3,851,300	UNITED STATES 0.625 20-30 15/05S	3,270,295.30	0.10
5,013,900	UNITED STATES 0.625 20-30 15/08S	4,225,385.91	0.13
2,592,000	UNITED STATES 0.625 21-26 31/07S	2,452,882.51	0.07
2,600,200	UNITED STATES 0.7500 21-26 31/03S	2,486,745.97	0.08
2,329,000	UNITED STATES 0.75 21-26 30/04S	2,222,557.43	0.07
2,784,000	UNITED STATES 0.75 21-26 31/05S	2,651,651.27	0.08
2,778,000	UNITED STATES 0.75 21-26 31/08S	2,629,442.11	0.08
3,242,600	UNITED STATES 0.75 21-28 31/01S	2,956,845.87	0.09
2,029,000	UNITED STATES 0.8750 21-26 30/06S	1,933,098.05	0.06
5,255,400	UNITED STATES 0.875 20-30 15/11S	4,473,248.70	0.14
2,625,000	UNITED STATES 0.875 21-26 30/09S	2,486,367.19	0.08
195,000	UNITED STATES 1.125 20-27 28/02S	183,909.37	0.01
2,055,100	UNITED STATES 1.125 20-40 15/05S	1,357,650.43	0.04
2,354,400	UNITED STATES 1.125 20-40 15/08S	1,541,764.12	0.05
2,752,000	UNITED STATES 1.125 21-26 31/10S	2,613,970.01	0.08
2,873,600	UNITED STATES 1.125 21-28 29/02S	2,648,875.52	0.08
3,051,000	UNITED STATES 1.125 21-28 31/08S	2,779,031.96	0.08
4,898,700	UNITED STATES 1.125 21-31 15/02S	4,213,264.73	0.13
4,540,000	UNITED STATES 1.2500 21-31 15/08S	3,877,443.75	0.12
2,940,000	UNITED STATES 1.250 21-28 30/04S	2,711,460.96	0.08
2,899,700	UNITED STATES 1.250 21-28 31/03S	2,679,504.03	0.08
2,327,900	UNITED STATES 1.25 20-50 15/05S	1,245,790.23	0.04
2,715,000	UNITED STATES 1.25 21-26 30/11S	2,581,795.32	0.08
2,869,000	UNITED STATES 1.25 21-26 31/12S	2,724,205.16	0.08
2,821,000	UNITED STATES 1.25 21-28 30/06S	2,591,793.75	0.08
3,038,000	UNITED STATES 1.25 21-28 30/09S	2,776,209.87	0.08
3,094,000	UNITED STATES 1.25 21-28 31/05S	2,847,688.61	0.09
2,691,900	UNITED STATES 1.3750 20-40 15/11S	1,826,706.52	0.06
1,201,000	UNITED STATES 1.375 19-26 31/08S	1,150,567.38	0.04
2,837,200	UNITED STATES 1.375 20-50 15/08S	1,563,119.88	0.05
2,511,000	UNITED STATES 1.375 21-28 31/10S	2,302,076.97	0.07
2,515,000	UNITED STATES 1.375 21-28 31/12S	2,298,670.71	0.07
5,138,600	UNITED STATES 1.375 21-31 15/11S	4,401,532.07	0.13
2,824,800	UNITED STATES 1.5000 20-30 15/02S	2,535,920.07	0.08
2,739,300	UNITED STATES 1.50 16-26 15/08S	2,632,082.10	0.08
3,524,000	UNITED STATES 1.50 20-27 31/01S	3,358,812.51	0.10
2,737,000	UNITED STATES 1.5 21-28 30/11S	2,518,253.83	0.08
2,876,300	UNITED STATES 1.625 16-26 15/02S	2,792,819.88	0.09
2,652,500	UNITED STATES 1.625 16-26 15/05S	2,564,843.19	0.08
1,141,000	UNITED STATES 1.625 19-26 30/09S	1,097,098.24	0.03
771,000	UNITED STATES 1.625 19-26 30/11S	738,955.31	0.02
1,166,700	UNITED STATES 1.625 19-26 31/10S	1,119,758.56	0.03
2,348,900	UNITED STATES 1.625 19-29 15/08S	2,148,509.46	0.07
2,797,000	UNITED STATES 1.625 20-50 15/11S	1,644,548.59	0.05
4,887,300	UNITED STATES 1.625 21-31 15/05S	4,309,224.03	0.13
1,209,000	UNITED STATES 1.75 19-26 31/12S	1,160,923.37	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,206,500	UNITED STATES 1.75 19-29 15/11S	2,021,533.24	0.06
3,638,000	UNITED STATES 1.75 21-41 15/08S	2,579,000.93	0.08
2,451,000	UNITED STATES 1.75 22-29 31/01S	2,272,345.09	0.07
1,102,000	UNITED STATES 1.875 19-26 30/06S	1,068,165.16	0.03
699,000	UNITED STATES 1.875 19-26 31/07S	676,719.38	0.02
3,124,700	UNITED STATES 1.875 21-41 15/02S	2,291,283.92	0.07
3,482,100	UNITED STATES 1.875 21-51 15/02S	2,182,297.35	0.07
3,199,000	UNITED STATES 1.875 21-51 15/11S	1,992,877.03	0.06
3,049,000	UNITED STATES 1.875 22-27 28/02S	2,928,231.03	0.09
2,313,000	UNITED STATES 1.875 22-29 28/02S	2,153,439.15	0.07
4,867,000	UNITED STATES 1.875 22-32 15/02S	4,298,169.37	0.13
3,114,000	UNITED STATES 1 21-28 31/07S	2,827,901.25	0.09
2,362,500	UNITED STATES 2.00 16-26 15/11S	2,283,873.04	0.07
1,445,000	UNITED STATES 2.00 20-50 15/02S	941,733.59	0.03
3,431,000	UNITED STATES 2.00 -51 15/08S	2,209,778.43	0.07
1,694,600	UNITED STATES 2.125 19-26 31/05S	1,651,242.07	0.05
2,743,000	UNITED STATES 2.250 21-41 15/05S	2,126,253.60	0.06
2,791,300	UNITED STATES 2.25 15-25 15/11S	2,740,598.67	0.08
1,649,000	UNITED STATES 2.25 16-46 15/08S	1,180,323.28	0.04
2,017,000	UNITED STATES 2.25 17-27 15/02S	1,954,914.22	0.06
1,687,800	UNITED STATES 2.25 17-27 15/08S	1,626,749.13	0.05
2,155,100	UNITED STATES 2.25 17-27 15/11S	2,070,916.41	0.06
807,500	UNITED STATES 2.25 19-26 31/03S	789,709.77	0.02
882,000	UNITED STATES 2.25 19-49 15/08S	611,198.44	0.02
2,917,000	UNITED STATES 2.25 22-52 15/02S	1,989,485.16	0.06
2,264,200	UNITED STATES 2.375 17-27 15/05S	2,195,389.55	0.07
899,300	UNITED STATES 2.375 19-26 30/04S	880,576.30	0.03
2,616,200	UNITED STATES 2.375 19-29 15/05S	2,482,732.93	0.08
804,000	UNITED STATES 2.375 19-49 15/11S	571,468.13	0.02
3,428,000	UNITED STATES 2.375 21-51 15/05S	2,418,882.51	0.07
2,602,000	UNITED STATES 2.375 22-29 31/03S	2,471,900.00	0.08
2,350,000	UNITED STATES 2.375 22-42 15/02S	1,830,429.69	0.06
1,531,300	UNITED STATES 2.50 15-45 15/02S	1,170,487.43	0.04
1,247,800	UNITED STATES 2.50 16-46 15/02S	943,258.81	0.03
1,285,500	UNITED STATES 2.50 16-46 15/05S	969,146.49	0.03
1,113,000	UNITED STATES 2.5 19-26 28/02S	1,093,174.69	0.03
2,100,000	UNITED STATES 2.5 22-27 31/03S	2,046,187.49	0.06
867,000	UNITED STATES 2.625 18-25 31/12S	853,927.27	0.03
1,022,000	UNITED STATES 2.625 19-26 31/01S	1,006,310.71	0.03
3,117,100	UNITED STATES 2.625 19-29 15/02S	2,997,042.97	0.09
2,043,000	UNITED STATES 2.625 22-27 31/05S	1,993,361.50	0.06
2,369,000	UNITED STATES 2.625 22-29 31/07S	2,268,872.74	0.07
1,201,000	UNITED STATES 2.750 17-47 15/08S	937,155.31	0.03
738,000	UNITED STATES 2.75 12-42 15/08S	607,927.50	0.02
1,067,900	UNITED STATES 2.75 12-42 15/11S	875,678.00	0.03
1,627,300	UNITED STATES 2.75 17-47 15/11S	1,267,259.88	0.04
2,909,500	UNITED STATES 2.75 18-28 15/02S	2,832,671.02	0.09
1,814,000	UNITED STATES 2.75 22-27 30/04S	1,776,727.98	0.05
1,730,000	UNITED STATES 2.75 22-27 31/07S	1,691,480.48	0.05
5,018,000	UNITED STATES 2.75 22-29 31/05S	4,838,841.75	0.15
4,613,000	UNITED STATES 2.75 22-32 15/08S	4,311,713.44	0.13
1,348,000	UNITED STATES 2.875 13-43 15/05S	1,119,261.25	0.03
1,108,200	UNITED STATES 2.875 15-45 15/08S	900,931.97	0.03
540,600	UNITED STATES 2.875 16-46 15/11S	434,591.72	0.01
4,041,000	UNITED STATES 2.875 18-25 30/11S	3,993,802.37	0.12
3,071,000	UNITED STATES 2.875 18-28 15/05S	2,997,583.91	0.09
3,069,500	UNITED STATES 2.875 18-28 15/08S	2,991,083.87	0.09
1,495,600	UNITED STATES 2.875 19-49 15/05S	1,180,589.25	0.04
2,028,000	UNITED STATES 2.875 22-29 30/04S	1,967,635.32	0.06
4,551,000	UNITED STATES 2.875 22-32 15/05S	4,303,539.37	0.13
2,780,000	UNITED STATES 2.875 22-52 15/05S	2,177,521.87	0.07
2,885,000	UNITED STATES 2 21-41 15/11S	2,121,827.35	0.06
647,000	UNITED STATES 3.00 12-42 15/05S	556,116.72	0.02
1,152,000	UNITED STATES 3.00 14-44 15/11S	961,200.00	0.03
777,000	UNITED STATES 3.00 15-45 15/05S	646,124.06	0.02
1,445,800	UNITED STATES 3.00 17-47 15/02S	1,184,878.28	0.04
1,045,800	UNITED STATES 3.00 17-47 15/05S	855,595.13	0.03
1,066,000	UNITED STATES 3.00 18-25 30/09S	1,055,756.41	0.03
1,004,000	UNITED STATES 3.00 18-25 31/10S	994,038.45	0.03
1,601,300	UNITED STATES 3.00 18-48 15/02S	1,302,307.26	0.04
1,787,300	UNITED STATES 3.00 18-48 15/08S	1,449,388.60	0.04
2,636,000	UNITED STATES 3.00 22-52 15/08S	2,118,685.00	0.06
3,134,300	UNITED STATES 3.1250 18-28 15/11S	3,079,694.65	0.09
1,737,600	UNITED STATES 3.1250 18-48 15/05S	1,443,294.00	0.04
524,600	UNITED STATES 3.125 11-41 15/11S	463,369.35	0.01
668,300	UNITED STATES 3.125 12-42 15/02S	588,417.27	0.02
908,900	UNITED STATES 3.125 13-43 15/02S	786,624.54	0.02
1,320,400	UNITED STATES 3.125 14-44 15/08S	1,125,847.32	0.03
2,524,000	UNITED STATES 3.125 22-27 31/08S	2,493,041.57	0.08
3,049,000	UNITED STATES 3.125 22-29 31/08S	2,985,876.19	0.09
2,694,000	UNITED STATES 3.25 22-27 30/06S	2,671,269.38	0.08
5,219,000	UNITED STATES 3.25 22-29 30/06S	5,143,569.16	0.16
2,168,000	UNITED STATES 3.25 22-42 15/05S	1,927,826.24	0.06
1,072,900	UNITED STATES 3.375 14-44 15/05S	953,539.88	0.03
1,982,100	UNITED STATES 3.375 18-48 15/11S	1,717,613.52	0.05
1,938,000	UNITED STATES 3.375 22-42 15/08S	1,749,347.82	0.05
4,582,000	UNITED STATES 3.375 23-33 15/05S	4,455,995.00	0.14
438,300	UNITED STATES 3.50 09-39 15/02S	418,234.08	0.01
1,096,000	UNITED STATES 3.5 22-25 15/09S	1,090,905.31	0.03
2,370,000	UNITED STATES 3.5 23-28 31/01S	2,364,815.62	0.07
1,680,000	UNITED STATES 3.5 23-30 31/01S	1,671,862.50	0.05
4,519,000	UNITED STATES 3.5 23-33 15/02S	4,441,329.68	0.14
1,023,800	UNITED STATES 3.625 13-43 15/08S	947,654.88	0.03
1,148,700	UNITED STATES 3.625 14-44 15/02S	1,059,855.23	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
2,362,000	UNITED STATES 3.625 23-26 15/05S	2,358,493.92	0.07
2,268,000	UNITED STATES 3.625 23-28 31/03S	2,272,784.08	0.07
2,681,000	UNITED STATES 3.625 23-53 15/02S	2,438,034.38	0.07
615,000	UNITED STATES 3.75 11-41 15/08S	592,706.25	0.02
1,090,900	UNITED STATES 3.75 13-43 15/11S	1,026,468.72	0.03
622,500	UNITED STATES 3.875 10-40 15/08S	613,162.50	0.02
2,382,000	UNITED STATES 3.875 22-27 30/11S	2,402,842.50	0.07
2,066,000	UNITED STATES 3.875 22-27 31/12S	2,085,852.98	0.06
1,835,000	UNITED STATES 3.875 22-29 30/09S	1,858,510.94	0.06
1,775,000	UNITED STATES 3.875 22-29 30/11S	1,798,435.56	0.05
1,794,000	UNITED STATES 3.875 22-29 31/12S	1,817,546.25	0.06
1,631,000	UNITED STATES 3.875 23-26 15/01S	1,631,828.24	0.05
1,784,000	UNITED STATES 3.875 23-43 15/02S	1,721,560.00	0.05
630,700	UNITED STATES 3 15-45 15/11S	523,185.36	0.02
1,829,400	UNITED STATES 3 19-49 15/02S	1,480,956.47	0.05
2,635,000	UNITED STATES 4.00 22-52 15/11S	2,564,596.09	0.08
2,086,000	UNITED STATES 4.125 22-27 30/09S	2,119,571.57	0.06
1,694,000	UNITED STATES 4.125 22-27 31/10S	1,720,998.12	0.05
4,597,000	UNITED STATES 4.125 22-32 15/11S	4,729,163.74	0.14
596,000	UNITED STATES 4.25 09-39 15/05S	615,928.75	0.02
615,000	UNITED STATES 4.25 10-40 15/11S	632,873.44	0.02
2,212,000	UNITED STATES 4.25 22-25 15/10S	2,218,566.87	0.07
1,306,000	UNITED STATES 4.25 24-54 15/08S	1,333,956.56	0.04
318,700	UNITED STATES 4.375 08-38 15/02S	335,630.94	0.01
2,057,700	UNITED STATES 4.375 09-39 15/11S	2,152,225.60	0.07
709,000	UNITED STATES 4.375 10-40 15/05S	740,905.00	0.02
586,800	UNITED STATES 4.375 11-41 15/05S	612,014.06	0.02
1,817,000	UNITED STATES 4.375 23-30 30/11S	1,890,389.77	0.06
465,800	UNITED STATES 4.50 06-36 15/02S	498,769.91	0.02
381,500	UNITED STATES 4.50 08-38 15/05S	406,237.89	0.01
816,000	UNITED STATES 4.50 09-39 15/08S	865,470.00	0.03
1,844,000	UNITED STATES 4.5 22-25 15/11S	1,855,813.12	0.06
5,376,000	UNITED STATES 4.5 23-33 15/11S	5,678,400.00	0.17
2,808,000	UNITED STATES 4.5 24-27 15/04S	2,869,205.64	0.09
2,014,000	UNITED STATES 4.5 24-44 15/02S	2,101,483.13	0.06
1,138,900	UNITED STATES 4.625 10-40 15/02S	1,223,427.74	0.04
3,445,000	UNITED STATES 4.625 24-29 30/04S	3,597,871.88	0.11
3,391,000	UNITED STATES 4.625 24-54 15/05S	3,678,705.16	0.11
267,800	UNITED STATES 4.75 07-37 15/02S	292,362.28	0.01
673,000	UNITED STATES 4.75 11-41 15/02S	732,939.07	0.02
2,350,000	UNITED STATES 4 22-25 15/12S	2,353,580.08	0.07
1,833,000	UNITED STATES 4 22-29 31/10S	1,867,225.55	0.06
1,769,000	UNITED STATES 4 22-42 15/11S	1,741,082.98	0.05
1,896,000	UNITED STATES 4 23-26 15/02S	1,900,962.19	0.06
1,744,000	UNITED STATES 4 23-28 29/02S	1,767,980.00	0.05
1,736,000	UNITED STATES 4 23-30 28/02S	1,769,363.75	0.05
442,800	UNITED STATES 5.00 07-37 15/05S	494,413.87	0.02
184,800	UNITED STATES 5.375 01-31 15/02S	203,207.81	0.01
625,000	UNITED STATES 6.125 99-29 15/08S	694,873.05	0.02
247,000	UNITED STATES 6.25 99-30 15/05S	279,708.21	0.01
200,000	UNITED STATES 6.5 96-26 15/11S	212,328.13	0.01
1,897,000	UNITED STATES OF AMER 3.75 23-30 30/12S	1,908,411.65	0.06
2,627,000	UNITED STATES TR BI 4.25 24-25 31/12S	2,639,006.21	0.08
380,000	UNITED STATES TREAS 4.125 24-31 31/07S	390,687.50	0.01
1,995,000	UNITED STATES TREAS 4.375 23-43 15/08S	2,051,732.81	0.06
1,720,000	UNITED STATES TREASU 3.5 23-30 30/04S	1,710,728.13	0.05
2,145,000	UNITED STATES TREASU 3.625 23-28 31/05S	2,148,351.56	0.07
2,740,400	UNITED STATES TREASU 3.625 23-53 15/05S	2,494,620.37	0.08
2,097,000	UNITED STATES TREASU 3.75 23-26 15/04S	2,096,836.19	0.06
1,627,000	UNITED STATES TREASU 3.75 23-30 31/05S	1,637,931.41	0.05
3,430,000	UNITED STATES TREASU 3.75 24-26 31/08S	3,434,957.42	0.10
1,132,000	UNITED STATES TREASU 3.75 24-31 31/08S	1,138,190.62	0.03
1,907,000	UNITED STATES TREASU 3.875 23-43 15/05S	1,836,381.40	0.06
2,812,000	UNITED STATES TREASU 4.0 24-29 31/01S	2,859,891.88	0.09
2,434,000	UNITED STATES TREASU 4.125 23-28 31/07S	2,481,729.23	0.08
3,115,000	UNITED STATES TREASU 4.125 24-29 31/03S	3,186,304.31	0.10
636,000	UNITED STATES TREASU 4.125 24-44 15/08S	631,130.62	0.02
4,489,000	UNITED STATES TREASU 4.25 24-26 31/01S	4,512,847.81	0.14
2,616,000	UNITED STATES TREASU 4.25 24-27 15/03S	2,656,670.64	0.08
1,879,000	UNITED STATES TREASU 4.25 24-31 28/02S	1,943,443.83	0.06
1,967,000	UNITED STATES TREASU 4.375 23-26 15/08S	1,991,818.01	0.06
3,243,000	UNITED STATES TREASU 4.375 24-26 31/07S	3,282,270.70	0.10
5,740,000	UNITED STATES TREASU 4.375 24-34 15/05S	6,012,650.00	0.18
2,747,000	UNITED STATES TREASU 4.5 24-27 15/05S	2,809,022.12	0.09
1,911,000	UNITED STATES TREASU 4.625 23-26 15/03S	1,933,991.72	0.06
2,070,000	UNITED STATES TREASU 4.625 23-26 15/09S	2,107,195.31	0.06
2,143,000	UNITED STATES TREASU 4.625 23-26 15/10S	2,183,683.52	0.07
2,344,000	UNITED STATES TREASU 4.625 23-28 30/09S	2,435,013.13	0.07
2,250,000	UNITED STATES TREASU 4.625 24-27 15/06S	2,310,820.32	0.07
1,823,000	UNITED STATES TREASU 4.625 24-44 15/05S	1,932,664.84	0.06
2,291,700	UNITED STATES TREASU 4.875 23-28 31/10S	2,403,957.50	0.07
1,752,000	UNITED STATES TREASU 4.875 23-30 31/10S	1,869,986.25	0.06
2,210,000	UNITED STATES TREASU 5.0 23-25 30/09S	2,231,582.05	0.07
2,418,000	UNITED STATES TREASU 5.0 23-25 31/10S	2,444,635.80	0.07
1,617,000	UNITED STATES TREASUR 3.625 23-30 31/03S	1,618,263.29	0.05
6,573,000	UNITED STATES TREASUR 4.875 24-26 30/04S	6,685,459.95	0.20
1,621,000	UNITED STATES TRE NO 3.75 23-30 30/06S	1,631,637.81	0.05
1,731,000	UNITED STATES TRE NOT 4.25 24-31 30/06S	1,792,396.41	0.05
2,145,000	UNITED STATES TR NO 4.0 23-28 30/06S	2,177,175.00	0.07
2,501,000	UNITED STATES TR NO 4.375 23-26 15/12S	2,540,859.70	0.08
3,120,000	UNITED STATES TR NOT 4.875 23-25 30/11S	3,154,246.87	0.10
40,000	UNIVERITY OF PENNSYL 3.61 19-99 15/02S	28,921.72	0.00
50,000	UNIVERSITY OF PENNSYL 4.674 12-12 01/09S	46,910.47	0.00
150,000	UNIV SOUTH CALIFORNIA 3.028 16-39 01/10S	127,698.66	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	UNIV SOUTHERN C 2.9450 21-51 01/10S	36,318.54	0.00
50,000	UNUM GROUP 5.75 12-42 15/08S	51,105.92	0.00
2,095,000	USA TREASURY NOTE 4.00 24-31 31/01S	2,136,408.99	0.07
200,000	US BANCORP 2.375 16-26 22/07S	194,589.76	0.01
100,000	US BANCORP 4.967 22-33 22/07S	99,804.35	0.00
200,000	USC 3.841 17-47 01/10S	174,409.55	0.01
2,380,000	US TREASUR 4.125 24-27 15/02S	2,407,518.74	0.07
2,689,500	US TREASURY 0.625 20-27 31/12S	2,448,285.47	0.07
2,163,000	US TREASURY N/B 3.5000 23-28 30/04S	2,157,761.50	0.07
3,952,000	US TREASURY N/B 3.625 24-29 31/08S	3,964,350.00	0.12
2,906,000	US TREASURY N/B 3.7500 23-28 31/12S	2,925,751.72	0.09
5,053,000	US TREASURY N/B 3.8750 23-33 15/08S	5,094,845.16	0.16
2,180,000	US TREASURY N/B 3.8750 24-34 15/08S	2,195,668.75	0.07
3,498,000	US TREASURY N/B 4,0000 24-29 31/07S	3,564,680.63	0.11
1,426,000	US TREASURY N/B 4.0000 23-30 31/07S	1,453,962.98	0.04
2,422,000	US TREASURY N/B 4.0000 24-27 15/01S	2,442,246.42	0.07
1,894,400	US TREASURY N/B 4.1250 23-26 15/06S	1,907,202.00	0.06
1,764,000	US TREASURY N/B 4.1250 23-30 31/08S	1,810,305.00	0.06
3,073,000	US TREASURY N/B 4.1250 23-53 15/08S	3,060,996.10	0.09
2,020,000	US TREASURY N/B 4.1250 24-31 31/03S	2,075,234.37	0.06
2,975,000	US TREASURY N/B 4.2500 24-29 28/02S	3,057,974.63	0.09
3,307,000	US TREASURY N/B 4.2500 24-29 30/06S	3,404,143.13	0.10
2,640,000	US TREASURY N/B 4.3750 23-28 30/11S	2,721,056.27	0.08
2,505,000	US TREASURY N/B 4.3750 23-28 31/08S	2,577,410.16	0.08
1,418,000	US TREASURY N/B 4.5000 23-26 15/07S	1,437,663.67	0.04
3,394,000	US TREASURY N/B 4.5000 24-26 31/03S	3,429,663.51	0.10
3,728,000	US TREASURY N/B 4.5000 24-29 31/05S	3,877,411.27	0.12
2,051,000	US TREASURY N/B 4.6250 23-26 15/11S	2,091,859.77	0.06
3,312,000	US TREASURY N/B 4.6250 24-26 30/06S	3,362,973.76	0.10
2,083,000	US TREASURY N/B 4.6250 24-31 30/04S	2,200,819.68	0.07
821,000	US TREASURY N/B 4.6250 24-31 31/05S	867,566.10	0.03
2,014,000	US TREASURY N/B 4.7500 23-43 15/11S	2,173,231.88	0.07
3,103,000	US TREASURY N/B 4.7500 23-53 15/11S	3,428,330.15	0.10
3,173,000	US TREASURY N/B 4.8750 24-26 31/05S	3,231,502.19	0.10
5,663,000	US TREASURY NOTEBOND 4.0 24-34 15/02S	5,761,217.65	0.18
3,302,000	US TREASURY NOTEBOND 4.25 24-54 15/02S	3,365,976.26	0.10
2,901,000	US TREASURY NOTEBOND 4.625 24-26 28/02S	2,933,409.62	0.09
80,000	VALEO ENERGY 4.90 15-45 15/03S	74,798.78	0.00
200,000	VALERO ENERGY 2.8 21-31 01/12 S	176,192.00	0.01
100,000	VALERO ENERGY 6.625 07-37 15/06S	111,837.13	0.00
100,000	VENTAS REALTY LP 4.00 18-28 01/03S	98,662.05	0.00
70,000	VENTAS REALTY LP 4.4000 18-29 15/01S	69,789.34	0.00
200,000	VENTAS REALTY LP 4.875 19-49 15/04S	186,336.10	0.01
200,000	VERALTO CORPORATION 5.45 24-33 18/09S	209,575.08	0.01
200,000	VERALTO CORPORATION 5.5 24-26 18/09S	204,373.08	0.01
200,000	VERISK ANALYTICS 4.125 19-29 15/03S	198,934.26	0.01
100,000	VERISK ANLYTIC INC 5.2500 24-34 05/06S	103,253.43	0.00
100,000	VERIZON COM 6.40 13-33 15/09S	111,608.16	0.00
100,000	VERIZON COMM 0.875 19-27 08/04A	106,637.66	0.00
100,000	VERIZON COMM 1.125 21-35 19/09A	87,466.49	0.00
200,000	VERIZON COMM 2.55 21-31 21/03S31 22/03S	178,652.92	0.01
100,000	VERIZON COMM 2.625 16-26 15/08S	97,238.10	0.00
100,000	VERIZON COMM 2.65 20-40 20/11S	73,560.18	0.00
50,000	VERIZON COMM 3.15 20-30 22/03S	47,126.55	0.00
280,000	VERIZON COMM 4.016 19-29 03/12S	275,820.58	0.01
100,000	VERIZON COMM 4.25 22-30 31/10A	118,304.23	0.00
200,000	VERIZON COMM 4.329 18-28 21/09S	200,906.88	0.01
50,000	VERIZON COMM 4.4 14-34 01/11S	48,824.35	0.00
200,000	VERIZON COMM 4.75 22-34 31/10A	247,509.52	0.01
200,000	VERIZON COMM 5.0500 23-33 09/05S	206,400.13	0.01
200,000	VERIZON COMMUNIC 1.75 20-31 20/11S	170,565.52	0.01
100,000	VERIZON COMMUNIC 1.875 19-30 19/09A	113,835.88	0.00
150,000	VERIZON COMMUNIC 2.3750 21-28 22/03S	106,665.47	0.00
100,000	VERIZON COMMUNIC 2.875 20-50 20/11S	67,724.68	0.00
226,000	VERIZON COMMUNIC 2.987 21-56 30/04S	148,274.19	0.00
100,000	VERIZON COMMUNIC 3.375 17-36 27/10A	112,065.65	0.00
200,000	VERIZON COMMUNIC 3.55 21-51 22/03S	155,004.06	0.00
100,000	VERIZON COMMUNICATION 1.125 20-28 03/11A	117,430.72	0.00
100,000	VERIZON COMMUNICATION 1.3 20-33 18/05A	94,775.09	0.00
100,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	108,777.42	0.00
100,000	VERIZON COMMUNICATION 1.68 21-30 30/04S	85,510.99	0.00
200,000	VERIZON COMMUNICATION 2.10 21-28 22/03S	186,583.44	0.01
200,000	VERIZON COMMUNICATION 2.355 22-32 15/03S	172,273.58	0.01
100,000	VERIZON COMMUNICATION 2.875 17-38 15/01A	102,764.73	0.00
200,000	VERIZON COMMUNICATION 3.4 21-41 22/03S	163,451.86	0.00
200,000	VERIZON COMMUNICATION 3.7 21-61 22/03S	151,306.39	0.00
100,000	VERIZON COMMUNICATION 3 20-27 20/03S	97,484.74	0.00
50,000	VERIZON COMMUNICATION 3 20-60 20/11S	32,181.96	0.00
138,000	VERIZON COMMUNICATION 4.125 17-27 16/03S	137,762.26	0.00
100,000	VERIZON COMMUNICATION 4.50 17-33 10/08S	98,721.25	0.00
50,000	VERIZON COMMUNICATION 4.5 17-27 17/08S	34,635.88	0.00
200,000	VERIZON COMMUNICATION 4.522 15-48 15/09S	182,706.31	0.01
100,000	VERIZON COMMUNICATION 4.812 17-39 15/03S	98,365.60	0.00
100,000	VERIZON COMMUNICATION 4.862 15-46 21/08S	97,190.07	0.00
200,000	VERIZON COMMUNICATION 6.55 13-43 15/09S	234,204.17	0.01
100,000	VERIZON COMMUNIVATION 2.85 21-41 03/09S	75,202.03	0.00
100,000	VF CORP 2.95 20-30 23/04S	87,770.10	0.00
100,000	VF CORP 4.125 23-26 07/03A	111,510.31	0.00
100,000	VF CORP 4.25 23-29 07/03A	109,592.42	0.00
150,000	VIACOMCBS INC 4.85 12-42 01/07S	119,240.93	0.00
100,000	VIATRIS INC 2.7 21-30 22/06S	88,850.03	0.00
100,000	VIATRIS INC 3.125 16-28 22/11	111,546.04	0.00
151,000	VIATRIS INC 3.95 17-26 15/06S	149,487.11	0.00
270,000	VIATRIS INC 4.0% 21-50 22/06S	193,709.31	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	VICI PROPERTIES LP 4.25 19-26 01/12S/12S	99,022.27	0.00
100,000	VICI PROPERTIES LP 4.75 22-28 15/02S	100,424.26	0.00
150,000	VICI PROPERTIES LP 4.95 22-30 15/02S/02S	150,909.21	0.00
100,000	VICI PROPERTIES LP 5.1250 22-32 15/05S	100,500.41	0.00
50,000	VICI PROPERTIES LP 5.625 22-52 15/05S	48,930.25	0.00
40,000	VIRGINIA ELEC & POW-A-6.00 07-37 15/05S	43,733.65	0.00
200,000	VIRGINIA ELEC 2.9500 21-51 15/11S	136,378.95	0.00
200,000	VIRGINIA ELEC 3.8 18-28 01/04S	198,107.99	0.01
70,000	VIRGINIA ELEC AND PO 3.80 17-47 15/09S	56,727.76	0.00
100,000	VIRGINIA ELEC POWER 8.875 08-38 15/11S	138,079.64	0.00
100,000	VIRGINIA ELECTRIC 2.45 20-50 15/12S	61,766.68	0.00
100,000	VIRGINIA ELECTRIC 3.5 17-27 15/03S	98,759.48	0.00
100,000	VIRGINIA ELECTRIC AN 4.65 13-43 15/08S	94,169.52	0.00
100,000	VISA INC 1.5 22-26 15/06A	109,710.01	0.00
200,000	VISA INC 1.9000 20-27 15/04S	191,049.99	0.01
100,000	VISA INC 2.0000 20-50 15/08S	60,507.81	0.00
100,000	VISA INC 2.0 22-29 15/06A	108,584.04	0.00
100,000	VISA INC 2.0500 20-30 15/04S	90,532.16	0.00
100,000	VISA INC 2.7000 20-40 15/04S	78,624.94	0.00
180,000	VISA INC 3.15 15-25 14/12S	178,060.82	0.01
30,000	VISA INC 4.15 15-35 14/12S	29,539.51	0.00
100,000	VISA INC 4.30 15-45 14/12S	93,086.73	0.00
100,000	VISTRA OPERATIONS 6.95 23-33 15/10S	112,844.75	0.00
50,000	VISTRA OPERATIONS CO 3.70 19-27 30/01S	48,950.50	0.00
200,000	VMWARE INC 1.4 21-26 02/08S	189,622.27	0.01
100,000	VMWARE INC 2.2 21-31 02/08S	85,907.85	0.00
100,000	VMWARE INC 4.65 20-27 07/04S	100,719.99	0.00
200,000	VOLKSWAGEN GROUP 4.3500 22-27 08/06S	199,100.79	0.01
200,000	VOLKSWAGEN GROUP 5.4000 24-26 20/03S	202,198.07	0.01
200,000	VOLKSWAGEN GROUP 5.7000 23-26 12/09S	204,362.03	0.01
50,000	VONTIER CORP 2.95 21-31 01/04S	43,552.86	0.00
100,000	VULCAN MATERIALS CO 4.5 17-47 15/06S	89,825.52	0.00
200,000	VW GROUP OF AMER FIN 3.2 19-26 26/09S09S	194,961.99	0.01
200,000	VW GROUP OF AMER FIN 4.75 18-28 13/11S	200,084.24	0.01
50,000	WABTEC COR 4.7000 18-28 15/09S	50,633.55	0.00
100,000	WABTEC CORP 3.45 17-26 15/11S	98,266.86	0.00
200,000	WALMART 3.95 22-27 09/09S	201,417.86	0.01
200,000	WALMART 4.00 23-26 15/04S	200,581.79	0.01
100,000	WALMART 4.5 22-52 09/09S	96,978.91	0.00
150,000	WALMART INC 1.8000 21-31 22/09S	130,367.44	0.00
200,000	WALMART INC 3.0500 19-26 08/07S	197,771.00	0.01
100,000	WALMART INC 3.2500 19-29 08/07S	98,282.90	0.00
100,000	WALMART INC 3.70 18-28 26/06S	99,966.58	0.00
100,000	WALMART INC 3.9000 23-28 15/04S	100,461.00	0.00
100,000	WALMART INC 4.1000 23-33 15/04S	100,298.71	0.00
100,000	WALMART INC 4.1500 22-32 09/09S	101,165.11	0.00
100,000	WALMART INC 4.5000 23-53 15/04S	96,497.93	0.00
200,000	WALMART INC 5 10-40 25/10S	208,386.58	0.01
100,000	WAL-MART STORES INC 4.875 09-29 21/09A	123,837.79	0.00
100,000	WAL MART STORES REGS 5.625 09-34 27/03S	144,941.31	0.00
100,000	WALT DISNEY CO 2 19-29 01/09S	90,922.11	0.00
200,000	WALT DISNEY CO 3.5 20-40 13/05S	170,277.08	0.01
100,000	WALT DISNEY CO 4.625 20-40 23/03S	98,866.36	0.00
50,000	WALT DISNEY COM 3.7000 19-25 15/10S	49,801.98	0.00
50,000	WALT DISNEY COM 6.1500 19-37 01/03S	56,267.02	0.00
4,000	WALT DISNEY COM 6.4000 19-35 15/12S	4,591.97	0.00
200,000	WALT DISNEY COMPANY 1.75 20-26 13/01S	194,344.94	0.01
300,000	WALT DISNEY COMPANY 2.6500 20-31 13/01S	273,828.30	0.01
100,000	WALT DISNEY COMPANY 2.95 17-27 15/06S	97,416.93	0.00
200,000	WARNERMEDIA HOLDINGS 3.755 23-27 15/03S	193,387.73	0.01
200,000	WARNERMEDIA HOLDINGS 4.279 23-32 15/03S	177,627.21	0.01
100,000	WARNERMEDIA HOLDINGS 4.693 24-33 17/05A	111,120.60	0.00
500,000	WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	385,472.69	0.01
200,000	WARNERMEDIA HOLDINGS 5.391 23-62 15/03S	153,082.09	0.00
300,000	WARNERMEDIA HOLDINGS I 5.05 23-42 15/03S	245,045.95	0.01
200,000	WASTE MANAGEMENT 4.1500 22-32 15/04S	198,282.79	0.01
200,000	WASTE MANAGEMENT 4.875 23-34 15/02S	206,246.86	0.01
100,000	WASTE MANAGEMENT 4.95 24-27 03/07S	102,693.62	0.00
50,000	WASTE MANAGEMENT INC 4.15 19-49 15/07S	44,454.57	0.00
200,000	WASTE MANAGEMENT INC 4.625 23-33 15/02S	203,491.10	0.01
100,000	WEA FINANCE LLC 2.875 19-27 15/01S	95,701.23	0.00
100,000	WEA FINANCE LLC 4.625 18-48 20/09S	82,602.47	0.00
50,000	WEC ENERGY GROU 5.0000 22-25 27/09S	50,219.18	0.00
100,000	WEC ENERGY GROUP INC 1.375 20-27 15/10S	92,000.78	0.00
200,000	WEC ENERGY GROUP INC 4.75 23-26 09/01S	200,883.74	0.01
200,000	WEC ENERGY GROUP INC 5.6 23-26 12/09S	205,104.01	0.01
70,000	WELLS FARGO & CO 4.40 16-46 14/06S	61,152.87	0.00
30,000	WELLS FARGO 163 4.75 16-46 07/12S	27,491.70	0.00
200,000	WELLS FARGO 3.55 15-25 29/09S	198,330.06	0.01
200,000	WELLS FARGO 4.10 14-26 03/06S	199,296.00	0.01
200,000	WELLS FARGO 4.15 19-29 24/01S	199,266.70	0.01
150,000	WELLS FARGO 4.65 14-44 04/11S	136,987.58	0.00
30,000	WELLS FARGO 4.90 15-45 17/11S	28,151.21	0.00
250,000	WELLS FARGO 5.375 13-43 02/11S	251,287.22	0.01
100,000	WELLS FARGO AND CO 1.375 16-26 26/10A	108,169.86	0.00
100,000	WELLS FARGO AND CO 1 16-27 02/02A	106,596.35	0.00
100,000	WELLS FARGO AND CO 2.125 19-31 24/09A	112,448.92	0.00
200,000	WELLS FARGO AND COMP 3.00 16-26 22/04S	196,467.30	0.01
200,000	WELLS FARGO AND COMP 3 16-26 23/10S	195,456.75	0.01
250,000	WELLS FARGO BANK NA 4.811 24-26 15/01S	251,878.65	0.01
250,000	WELLS FARGO BANK NA 5.254 23-26 11/12S	256,231.28	0.01
150,000	WELLS FARGO CO 0.625 20-30 14/02A	144,269.57	0.00
100,000	WELLS FARGO CO 2.493 20-27 18/02S	72,180.83	0.00
70,000	WELLS FARGO CO 3.90 15-45 01/05S	59,877.48	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	WELLS FARGO CO 5.7070 24-28 22/04S	309,833.52	0.01
160,000	WELLS FARGO SUB 4.30 15-27 22/07S	160,268.05	0.00
200,000	WELLS FARGO SUB 5.606 14-44 15/01S	206,007.81	0.01
200,000	WELLTOWER 2.05 21-29 15/01S	182,378.17	0.01
100,000	WELLTOWER INC 2.75 20-31 30/06S	90,498.01	0.00
50,000	WELLTOWER OP INC 4.25 16-26 01/04S	49,944.08	0.00
100,000	WELLTOWER OP INC 4.95 18-48 01/09S01/09S	96,682.12	0.00
100,000	WEST AND SOUTH LIFE 5.15 19-49 15/01S	94,781.56	0.00
200,000	WESTERN DIGITAL CORP 2.85 21-29 01/02S	182,129.51	0.01
50,000	WESTERN GAS PARTNERS 5.30 18-48 01/03S	45,406.55	0.00
100,000	WESTERN GAS PARTNERS 6.15 23-33 01/04S	105,709.50	0.00
100,000	WESTERN GAS PARTNERS 6.35 23-29 15/01S	106,186.61	0.00
200,000	WESTLAKE CORP 3.1250 21-51 15/08S	135,238.67	0.00
165,000	WEYERHAEUSER CO 7.375 02-32 15/03S	191,197.76	0.01
200,000	WHIRLPOOL CORP 5.5 23-33 01/03S	204,114.84	0.01
100,000	WHISTLER PIPELINE 5.7000 24-31 30/09S	103,505.88	0.00
200,000	WILLIAMS COMPAN 5.3000 23-28 15/08S	206,592.22	0.01
200,000	WILLIAMS COMPANIES 5.4 23-26 02/03S	202,589.02	0.01
200,000	WILLIAMS COMPANIES 5.75 14-44 24/06S	205,207.93	0.01
100,000	WILLIAMS COS INC 5.3 22-52 15/08S	97,012.87	0.00
100,000	WILLIAMS PARTNERS 3.75 17-27 15/06S	98,544.36	0.00
100,000	WILLIAMS PARTNERS 4.85 18-48 01/03S	91,041.61	0.00
70,000	WILLIAMS PARTNERS 5.10 15-45 15/09S	66,666.52	0.00
100,000	WILLIAMS PARTNERS 6.30 10-40 15/04S	109,067.28	0.00
100,000	WILLIS NORTH AMERICA 2.95 19-29 15/09S9S	92,842.12	0.00
200,000	WILLIS NORTH AMERICA 4.65 22-27 15/06S	201,693.22	0.01
200,000	WISCONSIN POWER 3.9500 22-32 01/09S	192,245.75	0.01
1,559,000	WI TREASURY SEC 4.625 23-30 30/09S	1,642,065.47	0.05
100,000	WP CAREY INC 4.25 24-32 23/07A	115,093.15	0.00
50,000	WP CAREY INC 5.3750 24-34 30/06S	51,094.50	0.00
100,000	WRKCO INC 3 20-33 03/06S	87,862.95	0.00
100,000	WRKCO INC 4.9 18-29 15/03S	101,836.33	0.00
100,000	WW GRAINGER INC 4.60 15-45 15/06S	94,782.53	0.00
150,000	XCEL ENERGY INC 3.4 20-30 01/04S	142,284.66	0.00
100,000	XCEL ENERGY INC 4 18-28 15/06S	98,740.16	0.00
80,000	XYLEM INC 2.25 20-31 26/06S	70,314.31	0.00
100,000	ZIMMER BIOMET HLDG 1.164 19-27 15/11A	105,846.44	0.00
100,000	ZIMMER BIOMET HLDG 2.6 21-31 24/11S	87,724.51	0.00
100,000	ZIMMER BIOMET HOLDINGS 3.25 23-28 01/12S	103,802.46	0.00
100,000	ZIMMER HLDGS 4.45 15-45 15/08S	89,132.81	0.00
100,000	ZOETIS 4.50 15-25 13/11S	100,071.43	0.00
50,000	ZOETIS 4.70 13-43 01/02S	47,657.77	0.00
100,000	ZOETIS INC 3.00 17-27 12/09S	96,967.58	0.00
200,000	ZOETIS INC 5.4 22-25 14/11S	201,886.34	0.01
	Uruguay	**783,800.88**	**0.02**
461	URUGUAY 4.125 12-45 20/11S	424.67	0.00
100,000	URUGUAY 4.375 15-27 27/10S	100,699.03	0.00
281,791	URUGUAY 4.375 19-31 23/01S	282,973.83	0.01
98,675	URUGUAY 4.975 18-55 20/04S	95,815.48	0.00
180,000	URUGUAY 5.10 14-50 18/06S	179,582.70	0.01
100,000	URUGUAY 7.625 06-36 21/03S	124,305.17	0.00
	Venezuela	**755,258.71**	**0.02**
50,000	ANDEAN DEV CORP 1.625 20-25 23/09S	48,633.17	0.00
100,000	ANDEAN DEVELOPMENT C 2.25 22-27 08/02S	95,935.60	0.00
100,000	ANDEAN DEVELOPMENT C 3.625 24-30 13/02A	114,416.26	0.00
100,000	ANDEAN DEVELOPMENT C 5.25 22-25 21/11S	100,961.65	0.00
100,000	ANDEAN DEVELOPMENT C 6.0 23-27 26/04S	104,716.38	0.00
100,000	ANDE DE 5.3 24-29 19/02S	70,184.72	0.00
100,000	CORP ANDINA DE 5.0000 24-29 24/01S	103,416.09	0.00
100,000	CORPORACION ANDINA D 4.5 23-28 07/03A	116,994.84	0.00
Floating rate notes		**77,350,108.12**	**2.36**
	Australia	**1,098,677.75**	**0.03**
200,000	ANZ BANKING GROUP FL.R 22-32 12/08S	142,351.76	0.00
100,000	MACQUARIE GROUP FL.R 22-33 21/06S	96,524.73	0.00
100,000	MACQUARIE GROUP LTD FL.R 21-33 14/01S	86,805.02	0.00
200,000	QBE INSURANCE G FL.R -38 13/09S	237,974.58	0.01
100,000	WESTPAC BANKING CORP FL.R 19-34 24/07SS	96,656.97	0.00
100,000	WESTPAC BANKING CORP FL.R 20-35 16/11S	87,231.14	0.00
200,000	WESTPAC BANKING FL.R 16-32 23/11S	198,561.95	0.01
200,000	WESTPAC BANKING FL.R 23-38 15/11S	152,571.60	0.00
	Austria	**891,208.61**	**0.03**
100,000	ERSTE GROUP BANK AG FL.R 20-28 16/11A	102,836.72	0.00
100,000	ERSTE GROUP BANK AG FL.R 21-32 15/11A	102,818.36	0.00
100,000	OMV AG FL.R 15-XX 09/12A	114,398.28	0.00
100,000	OMV AG FL.R 20-XX 01/09A	104,925.17	0.00
200,000	RAIFFEISEN BANK INT FL.R 23-28 15/09A	237,037.60	0.01
100,000	RAIFFEISEN BANK INTL FL.R 24-30 31/05A	115,416.05	0.00
100,000	RAIFFEISENBK AUSTRIA FL.R 23-27 26/01A	113,776.43	0.00
	Belgium	**776,726.95**	**0.02**
100,000	BELFIUS SA/NV FL.R 23-33 19/04A	116,545.13	0.00
100,000	CRELAN FL.R 24-32 23/01A	119,900.73	0.00
100,000	KBC GROUPE FL.R 22-27 23/11A	114,907.51	0.00
200,000	KBC GROUPE NV FL.R 23-29 19/01S	207,373.70	0.01
200,000	KBC GROUPE SA FL.R 23-34 21/09S	217,999.88	0.01
	Canada	**1,139,266.01**	**0.03**
100,000	BANK OF MONTREAL FL.R 22-37 10/01S	86,538.82	0.00
100,000	CAIS DESJARDINS QUEB FL.R 22-32 23/08S	76,357.43	0.00
40,000	CANADIAN NATL RESO FL.R 17-47 30/06S	36,786.83	0.00
100,000	CAN IMP BK F.LR 22-32 07/04U	74,661.82	0.00
100,000	CAN IMP BK FL.R 23-33 20/01S	77,203.96	0.00
100,000	NATL BANK OF CANADA FL.R 22-32 16/08S	77,174.17	0.00
100,000	ROYAL BANK OF CANADA FL.R 24-27 23/07S	101,553.18	0.00
300,000	SUN LIFE FINANCIAL FL.R 20-32 10/05S	216,379.86	0.01
100,000	SUN LIFE FINANCIAL FL.R 20-35 01/10S	66,578.77	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	TORONTO DOMINION BA FL.R 24-34 09/04S	154,980.27	0.00
100,000	TORONTO DOMINION BANK FL.R 19-32 26/01S	72,901.05	0.00
100,000	TORONTO DOMINION BK FL.R 16-31 15/09S	98,149.85	0.00
	Czech Republic	**231,224.30**	**0.01**
200,000	CESKA SPORITELNA AS FL.R 23-27 29/06A	231,224.30	0.01
	Denmark	**935,650.93**	**0.03**
100,000	DANSKE BANK A/S FL.R 22-27 17/02A	109,007.49	0.00
200,000	DANSKE BK FL.R 23-27 13/04S	267,999.30	0.01
100,000	DANSKE BK FL.R 23-30 21/06A	119,024.23	0.00
200,000	DANSKE BK FL.R 24-30 01/03S	208,316.13	0.01
200,000	DANSKE BK FL.R 24-34 14/05A	231,303.78	0.01
	Finland	**336,629.42**	**0.01**
200,000	NORDEA BANK ABP FL.R 23-34 23/02A	235,836.29	0.01
100,000	SAMPO PLC FL.R 20-52 03/09A	100,793.13	0.00
	France	**7,106,114.10**	**0.22**
200,000	AXA FL.R 22-43 10/03A	225,579.76	0.01
100,000	AXA SA FL.R 14-XX 08/10A	111,499.54	0.00
100,000	AXA SA FL.R 16-47 06/07A	111,661.14	0.00
100,000	AXA SA FL.R 18-49 28/05A	110,318.32	0.00
100,000	AXA SA FL.R 22-42 10/07A	96,517.55	0.00
100,000	AXA SA FL.R 23-43 11/07A	121,946.50	0.00
200,000	BFCM FL.R 22-32 16/06A	224,062.00	0.01
100,000	BNP PARIBAS FL.R 20-29 17/04A	104,315.32	0.00
400,000	BNP PARIBAS FL.R 21-27 13/01S	383,289.29	0.01
200,000	BNP PARIBAS FL.R 23-29 12/06S	205,966.54	0.01
100,000	BNP PARIBAS FL.R 23-29 13/01A	115,912.38	0.00
100,000	BNP PARIBAS FL.R 23-31 13/04A	116,256.49	0.00
100,000	BNP PARIBAS SA FL.R 20-32 15/01A	105,220.13	0.00
100,000	BNP PARIBAS SA FL.R 21-30 19/01A	98,985.97	0.00
100,000	BNP PARIBAS SA FL.R 22-28 25/07A	110,437.23	0.00
100,000	BNP PARIBAS SA FL.R 22-30 11/07A	99,332.72	0.00
200,000	BNP PARIBAS SA FL.R 22-32 31/03A	216,491.37	0.01
100,000	BPCE FL.R 23-33 01/06A	119,293.41	0.00
250,000	BPCE SA FL.R 20-26 06/10S	242,152.40	0.01
100,000	BPCE SA FL.R 23-35 25/01A	117,353.64	0.00
250,000	BPCE SA FL.R 24-35 30/05S	261,837.60	0.01
100,000	CNP ASSURANCES FL.R 15-47 10/06A	113,313.33	0.00
250,000	CREDIT AGRICOLE FL.R. 35 10/01S	267,187.87	0.01
100,000	CREDIT AGRICOLE FL.R 16-48 27/09A	115,436.41	0.00
100,000	CREDIT AGRICOLE FL.R 23-33 28/08A	118,624.84	0.00
100,000	CREDIT AGRICOLE FL.R 24-31 23/01A	113,655.03	0.00
100,000	CREDIT AGRICOLE SA FL.R 21-29 21/09A	100,723.96	0.00
100,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	109,806.93	0.00
100,000	LA BANQUE POSTALE FL.R 21-32 02/02A	102,931.88	0.00
160,000	ORANGE SA FL.R 01-31 01/03S	197,914.66	0.01
200,000	ORANGE SA FL.R 14-26 01/10A	228,580.22	0.01
400,000	ORANGE SA FL.R 23-XX 18/04A	475,661.74	0.01
200,000	SOCIETE GENERALE FL.R 22-43 21/01S	148,585.37	0.00
100,000	SOCIETE GENERALE FL.R 23-29 28/09A	116,960.51	0.00
200,000	SOCIETE GENERALE FL.R 4-28 19/01S	202,683.63	0.01
100,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	107,815.79	0.00
100,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	105,471.93	0.00
200,000	SOCIETE GENERALE SA FL.R 22-33 15/06S	206,491.80	0.01
200,000	SOCIETE GENERALE SA FL.R 23-34 10/01S	216,615.09	0.01
100,000	SOGECAP SA FL.R 14-XX 18/02A14-49 29/12A	111,531.87	0.00
100,000	TOTALENERGIES SE FL.R 16-XX 06/10A	110,645.78	0.00
100,000	TOTALENERGIES SE FL.R 21-XX 25/01A	104,051.17	0.00
100,000	TOTALENERGIES SE FL.R 21-XX 25/01A	95,558.28	0.00
100,000	TOTALENERGIES SE FL.R 22-XX 17/04A	106,863.24	0.00
100,000	UNIBAIL-RODAMCO FL.R 18-XX 25/4A	109,133.40	0.00
100,000	UNIBAIL-RODAMCO FL.R 23-XX 03/10A	121,440.07	0.00
	Germany	**2,611,044.16**	**0.08**
100,000	ALLIANZ SE FL.R 19-49 25/09A	99,925.60	0.00
100,000	ALLIANZ SE FL.R 20-50 22/05A	102,818.24	0.00
100,000	ALLIANZ SE FL.R 22-38 07/09A	115,761.07	0.00
100,000	ALLIANZ SE FL.R 22-52 05/07A	114,395.85	0.00
200,000	CMZB FRANCFORT FL.R 23-30 18/01A	238,899.15	0.01
100,000	COMMERZBANK AKTIENG FL.R 24-32 16/07A	114,361.59	0.00
100,000	DEUTSCHE BANK A FL.R 23-30 12/12A	137,783.44	0.00
100,000	DEUTSCHE BANK AG FL.R 20-30 19/11A	101,960.19	0.00
100,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	114,200.31	0.00
100,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	108,098.20	0.00
200,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	222,984.74	0.01
100,000	DEUTSCHE BANK FL.R 22-30 05/09A	118,553.15	0.00
100,000	DEUTSCHE BK FL.R 24-28 12/07A	113,854.71	0.00
100,000	DEUTSCHE BOERSE AG FL.R 20-47 16/06A	105,116.80	0.00
100,000	ENBW ENERGIE B-W AG FL.R 19-79 05/08A	104,080.41	0.00
100,000	GERMANY FL.R 20-30 10/01A	99,483.04	0.00
100,000	HANNOVER RUECK SE FL.R 19-39 09/10A	99,618.05	0.00
100,000	HANNOVER RUECK SE FL.R 20-40 08/07A	100,959.91	0.00
100,000	MUENCHENER RUECK FL.R 20-41 26/05A	96,629.90	0.00
100,000	MUENCHENER RUECK FL.R 21-42 26/05A	92,132.80	0.00
200,000	MUNICH RE FL.R 22-42 23/05S	209,427.01	0.01
	Greece	**114,500.32**	**0.00**
100,000	PIRAEUS BANK FL.R 24-29 17/07A	114,500.32	0.00
	Hong Kong	**401,490.80**	**0.01**
200,000	AIA GROUP LTD FL.R 21-XX 07/10S	193,173.23	0.01
200,000	MASHREQBANK PSC FL.R 24-49 31/12S	208,317.57	0.01
	Hungary	**217,919.06**	**0.01**
38,930,000	HUNGARY FL.R 17-26 22/12A	103,065.71	0.00
100,000	RAIFFEISEN BANK FL.R 24-30 23/05A	114,853.35	0.00
	Ireland	**997,584.41**	**0.03**
100,000	AIB GROUP PLC FL.R 22-29 16/02A	120,712.88	0.00
200,000	AIB GROUP PLC FL.R 23-29 23/07A	234,455.44	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	BANK OF IRELAND GRP FL.R 21-27 10/05A	321,599.53	0.01
200,000	BANK OF IRELAND GRP FL.R 21-27 30/09S	190,733.46	0.01
100,000	ZURICH FIN IRELAND FL.R 22-52 23/11S	130,083.10	0.00
	Italy	**2,799,540.72**	**0.09**
100,000	ASSICURAZ GENERALI FL.R 14-XX 21/11A	111,990.58	0.00
100,000	ASSICURAZ GENERALI FL.R 15-47 27/10A	117,717.12	0.00
100,000	ASSICURAZ GENERALI FL.R 16-48 08/06A	116,690.75	0.00
150,000	BANCO BPM SPA FL.R 24-30 17/01A	175,936.13	0.01
100,000	ENEL SPA FL.R 21-XX 08/09A	96,538.32	0.00
100,000	ENEL SPA FL.R 21-XX 08/09A	102,955.61	0.00
100,000	ENEL SPA FL.R 23-XX 16/07A	119,301.76	0.00
100,000	ENI SPA FL.R 20-XX 13/01A	109,989.18	0.00
100,000	ENI SPA FL.R 20-XX 13/10A	107,138.44	0.00
100,000	ENI SPA FL.R 21-XX 11/05A	102,252.47	0.00
100,000	ICCREA BANCA SPA FL.R 21-27 17/01A	110,016.50	0.00
200,000	INTESA SANPAOLO FL.R 23-54 20/06S	226,047.72	0.01
300,000	MEDIOBANCA FL.R 22-29 07/02A	352,046.83	0.01
100,000	MEDIOBANCA FL.R 23-30 01/02A	117,335.32	0.00
150,000	UNICREDIT FL.R 23-29 16/02A	173,924.10	0.01
200,000	UNICREDIT FL.R 23-29 17/01A	235,972.12	0.01
200,000	UNICREDIT FL.R 24-31 23/01A	232,423.15	0.01
200,000	UNICREDIT SPA FL.R 21-27 03/06S	191,264.62	0.01
	Japan	**2,326,301.47**	**0.07**
200,000	DAI-ICHI LIFE HLD FL.R 16-XX 24/01S	196,336.45	0.01
200,000	MEIJI YASUDA LIFE INS FL.R 15-45 20/10S	199,643.63	0.01
200,000	MITSUBISHI UFJ FINAN FL.R 22-33 20/07S	206,107.93	0.01
200,000	MITSUBISHI UFJ FIN FL.R 23-34 22/02S	210,586.78	0.01
200,000	MITSUBISHI UFJ FL.R 21-27 20/07S	190,416.17	0.01
200,000	MITSUBISHI UFJ FL.R 23-34 19/04S	210,454.87	0.01
200,000	MITSUBISHI UFJ FL.R -28 19/01S	191,310.12	0.01
200,000	MIZUHO FINANCIAL FL.R 24-35 10/07S	211,036.82	0.01
200,000	MIZUHO FINANCIAL GRO FL.R 18-29 11/09S	198,284.23	0.01
100,000	MIZUHO FINANCIAL GRP FL.R 21-29 06/09A	101,138.53	0.00
200,000	MIZUHO FIN GROUP FL.R 22-33	211,841.54	0.01
200,000	NIPPON LIFE INSURANCE FL.R 16-46 20/01S	199,144.40	0.01
	Luxembourg	**294,401.87**	**0.01**
100,000	AROUNDTOWN SA FL.R 21-XX 15/07A12A	91,480.97	0.00
200,000	SWISS RE FINANCE LUX FL.R 19-XX 02/10S	202,920.90	0.01
	Macau	**551,077.51**	**0.02**
200,000	CHINA CONSTRUCTION BK FL.R 22-32 21/01S	193,850.65	0.01
200,000	SANDS CHINA LTD 22-29 08/03S	181,459.88	0.01
200,000	SANDS CHINA LTD FL.R 22-31 08/08S	175,766.98	0.01
	Netherlands	**4,169,139.26**	**0.13**
100,000	ADECCO INTL FIN SERV FL.R 21-82 21/03A	102,966.73	0.00
100,000	ASR NEDERLAND NV FL.R 22-43 07/12A	131,280.38	0.00
100,000	COOPERATIEVE RABOBANK FL.R 20-28 05/05A	106,077.83	0.00
250,000	COOPERATIEVE RABOBANK FL.R 21-27 15/12S	237,123.02	0.01
250,000	COOPERATIEVE RABOBANK FL.R 22-28 22/08S	251,806.41	0.01
250,000	COOPERATIEVE RABOBANK FL.R 24-30 05/03S	259,166.40	0.01
100,000	ENEL FINANCE INTL FL.R 21-26 28/05A	107,104.45	0.00
100,000	IBERDROLA INTL BV FL.R 20-XX 28/04A	103,802.10	0.00
100,000	IBERDROLA INTL BV FL.R 20-XX 28/04A	108,675.36	0.00
100,000	IBERDROLA INTL BV FL.R 21-XX 09/02A12A	100,355.03	0.00
100,000	ING GROEP NV FL.R 20-29 18/02A	101,358.20	0.00
200,000	ING GROEP NV FL.R 24-29 12/08A	228,926.84	0.01
100,000	ING GROEP NV FL.R 24-35 12/02A	115,701.94	0.00
100,000	ING GROUP NV FL.R 20-31 26/05A	109,230.05	0.00
100,000	ING GROUP NV FL.R 21-28 29/09A	103,207.80	0.00
200,000	ING GROUP NV FL.R 21-32 16/11A	206,896.28	0.01
100,000	ING GROUP NV FL.R 22-27 16/02A	108,939.45	0.00
200,000	ING GROUP NV FL.R 22-28 28/03S	198,476.38	0.01
100,000	ING GROUP NV FL.R 23-33 20/05A	137,272.97	0.00
100,000	NN GROUP NV FL.R 14-XX 15/07A	112,207.26	0.00
200,000	NN GROUP NV FL.R 23-43 03/11A	247,795.93	0.01
100,000	VOLKSWAGEN INTERNAT FL.R 23-99 31/12A	125,582.82	0.00
100,000	VOLKSWAGEN INTL FIN FL.R 14-26 24/03A	111,046.98	0.00
100,000	VOLKSWAGEN INTL FIN FL.R 17-XX 14/06A	108,112.10	0.00
100,000	VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	108,840.61	0.00
200,000	VOLKSWAGEN INTL FIN FL.R 20-XX 17/06A	207,846.21	0.01
100,000	VOLKSWAGEN INTL FIN FL.R 22-XX 28/03A3A	102,412.89	0.00
100,000	VOLKSWAGEN INTL FIN FL.R 22-XX 28/12A	106,951.47	0.00
100,000	VOLKSWAGEN INTL FIN FL.R 23-XX 06/09A	119,975.37	0.00
	Norway	**318,927.09**	**0.01**
200,000	DNB BANK ASA FL.R 22-26 09/10S	202,598.09	0.01
100,000	DNB BANK ASA FL.R 23-28 19/07A	116,329.00	0.00
	Poland	**114,209.20**	**0.00**
100,000	PKO BANK POLSKI FL.R 24-29 18/06A	114,209.20	0.00
	Portugal	**105,991.77**	**0.00**
100,000	CAIXA GERAL DE FL.R 21-27 21/09A	105,991.77	0.00
	Romania	**117,318.52**	**0.00**
100,000	BANCA COMERCIALA ROM FL.R 23-27 19/05A	117,318.52	0.00
	Saudi Arabia	**209,152.48**	**0.01**
200,000	AL RAJHI BANK FL.R 24-XX 16/11S	209,152.48	0.01
	Singapore	**189,608.17**	**0.01**
200,000	UNITED OVERSEAS FL.R 21-31 14/10S	189,608.17	0.01
	Slovenia	**113,895.46**	**0.00**
100,000	NOVA LJUBLJANSKA BANKA FL.R 24-30 29/05A	113,895.46	0.00
	Spain	**2,394,324.82**	**0.07**
100,000	BANCO DE BADELL FL.R 23-29 07/02A	118,817.35	0.00
100,000	BANCO DE BADELL FL.R 23-29 07/06A	119,120.32	0.00
100,000	BANCO DE SABADELL SA FL.R 21-28 16/06A	105,749.07	0.00
200,000	BANCO SANTANDER FL.R 23-33 23/08A	237,791.79	0.01
200,000	BANCO SANTANDER SA FL.R 21-29 24/06A	204,662.60	0.01
200,000	BBVA SA FL.R 21-27 24/03A	214,615.79	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BBVA SA FL.R 23-31 13/01A	118,853.60	0.00
100,000	CAIXABANK FL.R 22-28 06/04S	129,645.18	0.00
100,000	CAIXABANK FL.R 24-32 09/02A	115,579.45	0.00
100,000	CAIXABANK SA FL.R 21-31 18/03A	107,727.43	0.00
100,000	CAIXABANK SA FL.R 22-28 21/01A	106,280.03	0.00
100,000	CAIXABANK SA FL.R 23-34 19/07A	123,475.30	0.00
300,000	IBERDROLA FINANZAS FL.R 23-XX 25/07A	345,577.73	0.01
200,000	RED ELECTRICA FL.R 23-XX 07/08A	228,343.35	0.01
100,000	UNICAJA BANCO SA FL.R 23-29 21/02A	118,085.83	0.00
	Sweden	**106,591.65**	**0.00**
100,000	TELIA COMPANY AB FL.R 22-83 30/06A	106,591.65	0.00
	Switzerland	**2,183,052.01**	**0.07**
250,000	CREDIT SUISSE FL.R 22-28 11/08S	262,985.82	0.01
200,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	215,633.91	0.01
100,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	105,622.75	0.00
100,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	110,381.36	0.00
100,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	127,757.09	0.00
200,000	UBS AG LONDON BRANCH FL.R 21-27 10/08S	189,027.58	0.01
200,000	UBS GROUP AG FL.R 22-27 15/06A	222,128.43	0.01
200,000	UBS GROUP AG FL.R 22-43 11/02S	155,424.37	0.00
100,000	UBS GROUP AG FL.R -33 07/09A	151,893.16	0.00
200,000	UBS GROUP INC FL.R 20-31 01/04S	195,417.27	0.01
200,000	ZUERCHER KANTONALBA FL.R 23-27 15/09A	229,704.70	0.01
200,000	ZURCHER KANTONALBANK FL.R 22-28 13/04A	217,075.57	0.01
	United Arab Emirates	**399,333.25**	**0.01**
200,000	EMIRATES NBD BANK FL.R 21-XX 27/05S1/12S	191,626.89	0.01
200,000	NBK SPC FL.R 24-30 06/06S	207,706.36	0.01
	United Kingdom	**11,888,339.57**	**0.36**
10,000	AVIVA PLC FL.R 04-26 16/11A	13,725.97	0.00
100,000	AVIVA PLC FL.R 08-58 20/05S	139,276.25	0.00
100,000	AVIVA PLC FL.R 23-53 27/11S	141,064.51	0.00
200,000	BARCLAYS BANK PLC FL.R 23-27 13/09S	207,220.83	0.01
100,000	BARCLAYS PLC FL.R 21-32 12/05A	96,004.29	0.00
200,000	BARCLAYS PLC FL.R 21-42 10/03S	165,011.30	0.01
100,000	BARCLAYS PLC FL.R 22-27 31/01A	111,457.72	0.00
200,000	BARCLAYS PLC FL.R 22-28 02/11S	216,005.93	0.01
100,000	BARCLAYS PLC FL.R 22-28 28/01A	106,472.45	0.00
100,000	BARCLAYS PLC FL.R 22-32 14/11A	143,276.52	0.00
200,000	BARCLAYS PLC FL.R 22-33 02/11S	230,918.15	0.01
200,000	BARCLAYS PLC FL.R 23-27 09/05S	203,844.30	0.01
200,000	BARCLAYS PLC FL.R 23-34 09/05S	215,325.07	0.01
200,000	BARCLAYS PLC FL.R 23-34 13/09S	222,475.04	0.01
200,000	BARCLAYS PLC FL.R 24-36 31/05A	232,769.83	0.01
100,000	BP CAPITAL MARKETS FL.R 20-XX 22/06A	109,353.86	0.00
100,000	BP CAPITAL MARKETS FL.R 20-XX 22/06A	110,371.09	0.00
100,000	BP CAPITAL MARKETS FL.R 20-XX 22/06A	129,829.24	0.00
100,000	BRITISH AMER TOBACCO FL.R 21-XX 27/09A	106,764.42	0.00
50,000	BRITISH TELECOM FL.R 00-30 15/12S	63,127.13	0.00
100,000	HSBC FL.R 22-34 16/11A	147,684.62	0.00
200,000	HSBC FL.R 23-28 10/03A	232,148.28	0.01
200,000	HSBC FL.R 24-30 04/03S	207,626.35	0.01
100,000	HSBC HOLDINGS PLC FL.R 17-26 13/11A	129,884.29	0.00
224,000	HSBC HOLDINGS PLC FL.R 18-26 12/09S	223,043.43	0.01
100,000	HSBC HOLDINGS PLC FL.R 19-28 22/07A	127,187.25	0.00
200,000	HSBC HOLDINGS PLC FL.R 19-30 22/05S	194,914.56	0.01
100,000	HSBC HOLDINGS PLC FL.R 20-31 13/11A	96,364.84	0.00
200,000	HSBC HOLDINGS PLC FL.R 21-32 22/11S	175,836.77	0.01
100,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	111,662.62	0.00
200,000	HSBC HOLDINGS PLC FL.R 22-28 03/11S	216,485.39	0.01
200,000	HSBC HOLDINGS PLC FL.R 22-28 09/06S	201,398.84	0.01
200,000	HSBC HOLDINGS PLC FL.R 22-28 11/08S	204,066.03	0.01
100,000	HSBC HOLDINGS PLC FL.R 22-32 16/11A	120,466.04	0.00
200,000	HSBC HOLDINGS PLC FL.R 22-33 11/08S	207,187.97	0.01
200,000	HSBC HOLDINGS PLC FL.R 22-33 29/03S	197,192.95	0.01
200,000	HSBC HOLDINGS PLC FL.R 23-29 09/03S	210,497.20	0.01
100,000	HSBC HOLDINGS PLC FL.R 23-33 23/05A	121,493.16	0.00
200,000	HSBC HOLDINGS PLC FL.R 23-34 09/03S	218,386.05	0.01
200,000	HSBC HOLDINGS PLC FL.R 23-34 13/11S	229,699.97	0.01
200,000	HSBC HOLDINGS PLC FL.R 23-34 20/06S	219,015.60	0.01
200,000	HSBC HOLDINGS PLC FL.R 23-44 09/03S	225,862.00	0.01
100,000	INVESTEC BANK PLC FL.R 21-27 17/02A	107,393.40	0.00
100,000	INVESTEC BANK PLC FL.R 21-32 04/01A	123,172.43	0.00
200,000	LEGAL & GENERAL GRP FL.R 17-47 21/03S3S	201,088.43	0.01
100,000	LEGAL AND GENERAL GRP FL.R 20-50 01/11S	124,982.49	0.00
200,000	LLOYDS BANKING FL.R -27 07/08S	205,328.04	0.01
100,000	LLOYDS BANKING FL.R -28 12/04A	125,149.69	0.00
200,000	LLOYDS BANKING GR FL.R 17-28 07/11S	194,812.20	0.01
200,000	LLOYDS BANKING GROUP FL.R 21-46 14/12S2S	149,122.80	0.00
100,000	LLOYDS BANKING GROUP FL.R 22-30 24/08A	111,249.37	0.00
200,000	LLOYDS BANKING GROUP FL.R 22-33 15/11S	233,877.04	0.01
100,000	NATIONWIDE BUILDING FL.R 22-27 07/12A	137,691.36	0.00
100,000	NATIONWIDE BUILDING FL.R 24-32 24/07A	114,505.54	0.00
200,000	NATWEST GROUP FL.R 19-30 08/05S	198,571.75	0.01
100,000	NATWEST GROUP FL.R 22-33 06/06S	141,367.19	0.00
100,000	NATWEST GROUP PLC FL.R 18-26 19/09A	131,221.59	0.00
200,000	NATWEST GROUP PLC FL.R 18-30 27/01S	203,712.32	0.01
100,000	NATWEST GROUP PLC FL.R 22-28 06/09A	115,002.46	0.00
100,000	NATWEST GROUP PLC FL.R 23-29 13/09S	104,669.02	0.00
100,000	PHOENIX GROUP HOLDING FL.R 23-53 06/12S	142,641.91	0.00
200,000	PRUDENTIAL PLC FL.R 18-48 20/10S	207,992.28	0.01
100,000	PRUDENTIAL SUB FL.R 13-63 19/12S	128,852.41	0.00
100,000	SANTANDER UK GROUP FL.R 22-28 25/08A	112,956.18	0.00
200,000	SANTANDER UK GROUP FL.R 23-29 10/01S	211,945.16	0.01
100,000	SSE PLC FL.R 20-XX 14/04A 20-XX XX/XXA	130,960.19	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	SSE PLC FL.R 22-XX 21/04A	222,651.98	0.01
200,000	STANDARD CHARTERED FL.R 19-30 21/05S	197,135.79	0.01
300,000	STANDARD CHARTERED FL.R 20-28 16/01A	319,044.26	0.01
100,000	STANDARD CHARTERED FL.R 20-30 09/06A	110,444.37	0.00
200,000	STANDARD CHARTERED FL.R 22-33 12/01S	178,830.65	0.01
100,000	SWISS RE FINANCE UK FL.R 20-52 04/06A	103,197.01	0.00
100,000	VIRGIN MONEY UK PLC FL.R 23-28 29/10A	116,372.15	0.00
	United States of America	**32,210,866.48**	**0.98**
100,000	ALLY FINANCIAL INC FL.R 24-35 26/07S	102,339.65	0.00
100,000	AMERICAN EXPRESS CO FL.R 22-33 26/05S	101,092.87	0.00
200,000	AMERICAN EXPRESS FL.R 23-26 30/10S	203,989.84	0.01
100,000	AMERICAN EXPRESS FL.R 23-31 30/10S	110,502.53	0.00
100,000	AMERICAN EXPRESS FL.R 24-28 26/07S	102,206.80	0.00
100,000	AMERICAN EXPRESS FL.R 24-35 26/07S	104,132.34	0.00
100,000	AMEX FL.R 23-34 01/05S	102,514.45	0.00
200,000	AMEX FL.R 24-28 16/02S	203,834.02	0.01
100,000	BANK OF AMERICA CORP FL.R 17-28 20/01S	98,863.62	0.00
200,000	BANK OF AMERICA CORP FL.R 17-28 24/04S	197,069.56	0.01
100,000	BANK OF AMERICA CORP FL.R 17-38 24/04S	94,693.05	0.00
400,000	BANK OF AMERICA CORP FL.R 18-28 20/12S	389,244.93	0.01
100,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	108,345.90	0.00
100,000	BANK OF AMERICA CORP FL.R 18-29 05/03S	98,812.91	0.00
100,000	BANK OF AMERICA CORP FL.R 18-29 23/07S	99,704.97	0.00
200,000	BANK OF AMERICA CORP FL.R 19-27 23/04S	197,580.60	0.01
100,000	BANK OF AMERICA CORP FL.R 19-30 07/02S2S	98,217.10	0.00
100,000	BANK OF AMERICA CORP FL.R 19-30 23/07S	94,678.62	0.00
100,000	BANK OF AMERICA CORP FL.R 19-50 15/03S	90,694.02	0.00
100,000	BANK OF AMERICA CORP FL.R 20-29 31/03A	114,116.55	0.00
100,000	BANK OF AMERICA CORP FL.R 20-31 13/02S	90,565.90	0.00
100,000	BANK OF AMERICA CORP FL.R 20-31 21/10S	86,225.96	0.00
100,000	BANK OF AMERICA CORP FL.R 20-31 23/07S	86,745.82	0.00
100,000	BANK OF AMERICA CORP FL.R 20-31 26/10A	95,857.84	0.00
200,000	BANK OF AMERICA CORP FL.R 20-31 29/04S	181,505.77	0.01
250,000	BANK OF AMERICA CORP FL.R 20-41 19/06S	188,044.55	0.01
300,000	BANK OF AMERICA CORP FL.R 20-51 20/03S	260,583.61	0.01
200,000	BANK OF AMERICA CORP FL.R 21-27 11/03S	192,218.65	0.01
200,000	BANK OF AMERICA CORP FL.R 21-29 14/06S	184,648.83	0.01
100,000	BANK OF AMERICA CORP FL.R 21-31 22/03A	97,561.60	0.00
200,000	BANK OF AMERICA CORP FL.R 21-32 20/10S	175,294.61	0.01
100,000	BANK OF AMERICA CORP FL.R 21-52 21/07S	71,020.26	0.00
100,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	110,285.99	0.00
100,000	BANK OF AMERICA CORP FL.R 22-28 10/11S	105,530.36	0.00
100,000	BANK OF AMERICA CORP FL.R 22-28 16/03S	73,949.35	0.00
200,000	BANK OF AMERICA CORP FL.R 22-33 22/07S	205,085.06	0.01
100,000	BANK OF AMERICA CORP FL.R 22-33 27/04A	107,492.85	0.00
300,000	BANK OF AMERICA CORP FL.R 22-37 08/03S	277,068.96	0.01
300,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	302,512.93	0.01
234,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	240,591.68	0.01
291,000	BANK OF AMERICA CORP FL.R 23-34 25/04S	302,144.67	0.01
231,000	BANK OF AMERICA FL.R. -35 23/01S	242,944.67	0.01
200,000	BANK OF AMERICA FL.R 23-34 15/09S	215,863.02	0.01
50,000	BANK OF NEW YORK MEL FL.R 22-28 13/06S	49,763.58	0.00
50,000	BANK OF NEW YORK MEL FL.R 22-33 13/06S	49,045.07	0.00
100,000	BANK OF NY MELL FL.R 24-39 21/07S	105,051.46	0.00
200,000	BANK OF NY MELLON FL.R 17-28 07/02S	196,852.48	0.01
200,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	202,332.96	0.01
200,000	CAPITAL ONE FIN CORP FL.R 23-34 01/02S	208,176.20	0.01
200,000	CHARLES SCHWAB CORP FL.R 23-29 19/05S	208,866.21	0.01
200,000	CHARLES SCHWAB FL.R 23-29 17/11S	213,616.15	0.01
200,000	CITIGROUP FL.R 21-42 03/11S	150,549.54	0.00
200,000	CITIGROUP FL.R 24-35 13/02S	208,699.84	0.01
100,000	CITIGROUP INC FL.R. -30 13/02S	102,652.04	0.00
200,000	CITIGROUP INC FL.R 17-28 10/01S	197,973.04	0.01
200,000	CITIGROUP INC FL.R 17-28 24/07S	196,436.64	0.01
250,000	CITIGROUP INC FL.R 17-28 27/10S	244,011.97	0.01
100,000	CITIGROUP INC FL.R 19-27 08/10A	106,344.08	0.00
100,000	CITIGROUP INC FL.R 19-30 20/03S	97,947.28	0.00
200,000	CITIGROUP INC FL.R 20-31 03/06S	179,815.05	0.01
200,000	CITIGROUP INC FL.R 20-31 31/03S	198,534.47	0.01
200,000	CITIGROUP INC FL.R 21-27 09/06S	190,603.96	0.01
100,000	CITIGROUP INC FL.R 21-32 03/11S	86,709.76	0.00
200,000	CITIGROUP INC FL.R 21-32 04/05S	175,832.48	0.01
100,000	CITIGROUP INC FL.R 22-28 22/09A	114,254.44	0.00
200,000	CITIGROUP INC FL.R 22-33 17/03S	187,280.30	0.01
100,000	CITIGROUP INC FL.R 22-33 24/05S	100,705.74	0.00
100,000	CITIGROUP INC FL.R 22-33 25/01S	89,300.62	0.00
100,000	CITIGROUP INC FL.R 23-34 25/05S	106,713.30	0.00
250,000	CITIZENS BANK FL.R 22-28 09/08S	249,782.88	0.01
100,000	COREBRIDGE FINANCIAL FL.R 23-52 15/12S	103,457.22	0.00
200,000	DEUTSCHE BANK AG NEW FL.R 21-27 16/11S	190,155.26	0.01
200,000	DEUTSCHE BANK AG NEW Y FL.R 22-28 07/01S	190,594.31	0.01
200,000	DEUTSCHE BANK AG NY FL.R 20-26 24/11S	193,722.93	0.01
150,000	DEUTSCHE BANK AG NY FL.R 20-31 18/09S	139,684.08	0.00
200,000	DTE ELECTRIC CO FL.R 15-45 15/03S	166,184.78	0.01
100,000	ENTERPRISE PRODS E FL.R 17-77 16/08S	98,791.41	0.00
100,000	FIFTH THIRD BANCORP FL.R 22-28 27/10S	105,338.77	0.00
300,000	FIFTH THIRD BANCORP FL.R 22-30 28/07S	302,271.14	0.01
200,000	GOLDMAN SACHS B FL.R -27 21/05S	203,248.06	0.01
100,000	GOLDMAN SACHS GROUP FL.R 17-28 05/06S	98,413.25	0.00
100,000	GOLDMAN SACHS GROUP FL.R 17-38 31/10S	90,678.62	0.00
200,000	GOLDMAN SACHS GROUP FL.R 18-29 01/05S	198,808.31	0.01
200,000	GOLDMAN SACHS GROUP FL.R 18-39 23/04S	188,504.51	0.01
200,000	GOLDMAN SACHS GROUP FL.R 21-27 09/03S	191,361.60	0.01
200,000	GOLDMAN SACHS GROUP FL.R 21-27 10/09S	189,568.17	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10S	190,670.71	0.01
100,000	GOLDMAN SACHS GROUP FL.R 21-29 28/02S	70,101.57	0.00
200,000	GOLDMAN SACHS GROUP FL.R 21-32 21/10S	175,646.76	0.01
120,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	120,633.50	0.00
200,000	GOLDMAN SACHS GROUP FL.R 22-28 24/02S	192,192.63	0.01
300,000	GOLDMAN SACHS GROUP FL.R 22-33 24/02S	269,864.78	0.01
100,000	GOLDMAN SACHS GROUP FL.R 22-43 24/02S	81,404.65	0.00
100,000	GOLDMAN SACHS GROUP FL.R 23-29 24/10S	107,691.91	0.00
100,000	GOLDMAN SACHS GROUP FL.R 23-34 24/10S	112,876.74	0.00
100,000	GOLDMAN SACHS GROUP FL.R -30 23/07S	102,591.38	0.00
100,000	GOLDMAN SACHS GROUP FL.R -35 23/07S	103,623.45	0.00
250,000	HUNT BA FL.R 22-28 04/08S	250,447.75	0.01
200,000	JPM CHASE FL.R 23-27 23/10S	207,229.97	0.01
200,000	JPM CHASE FL.R 23-34 23/10S	222,428.60	0.01
200,000	JPM CHASE FL.R 24-30 23/01S	205,124.20	0.01
200,000	JPM CHASE FL.R 24-34 21/03A	229,251.57	0.01
100,000	JPMORGAN CHASE & CO FL.R 17-28 01/02S	98,905.79	0.00
50,000	JPMORGAN CHASE & CO FL.R 17-38 24/07S	45,686.55	0.00
50,000	JPMORGAN CHASE & CO FL.R 17-48 22/02S	45,342.36	0.00
100,000	JPMORGAN CHASE & CO FL.R 18-29 05/12S	100,445.82	0.00
50,000	JPMORGAN CHASE & CO FL.R 19-30 06/05S	48,635.98	0.00
200,000	JPMORGAN CHASE & CO FL.R 19-30 15/10S	185,364.05	0.01
100,000	JPMORGAN CHASE & CO FL.R 19-32 04/11A	96,601.69	0.00
100,000	JPMORGAN CHASE & CO FL.R 20-41 19/11S	73,801.96	0.00
200,000	JPMORGAN CHASE & CO FL.R 21-32 08/11S	175,912.05	0.01
200,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	203,660.08	0.01
100,000	JPMORGAN CHASE & CO FL.R 22-33 14/09S	105,785.96	0.00
200,000	JPMORGAN CHASE & CO FL.R 22-33 25/01S	179,838.69	0.01
200,000	JPMORGAN CHASE & CO FL.R 22-33 25/07S	204,308.60	0.01
100,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	108,081.37	0.00
200,000	JPMORGAN CHASE CO FL.R 17-48 15/11S	172,702.28	0.01
200,000	JPMORGAN CHASE CO FL.R 18-29 23/07S	199,232.59	0.01
200,000	JPMORGAN CHASE CO FL.R 18-49 23/01S1S	170,729.62	0.01
200,000	JPMORGAN CHASE CO FL.R 19-27 29/01S	198,841.13	0.01
100,000	JPMORGAN CHASE CO FL.R 19-31 25/07A	99,065.11	0.00
100,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	105,315.95	0.00
100,000	JPMORGAN CHASE CO FL.R 20-31 24/03S	100,558.17	0.00
200,000	JPMORGAN CHASE CO FL.R 21-27 22/09S	189,511.43	0.01
200,000	JPMORGAN CHASE CO FL.R 22-28 26/04S	200,403.56	0.01
100,000	JPMORGAN CHASE CO FL.R 22-30 23/03A	106,440.30	0.00
200,000	JPMORGAN CHASE CO FL.R 23-31 13/11A	238,733.67	0.01
200,000	JPMORGAN CHASE FL.R 23-29 23/10S	213,047.94	0.01
200,000	JPMORGAN CHASE FL.R 23-29 24/07S	206,903.90	0.01
200,000	JPMORGAN CHASE FL.R 23-34 01/06S	209,281.77	0.01
200,000	MANDT BANK CORPOR FL.R 23-34 27/01S	198,255.03	0.01
100,000	METLIFE INC FL.R 16-68 08/04S7-68 08/04S	119,180.26	0.00
100,000	MORGAN STAN CAP SERV FL.R 22-28 25/10A	117,735.57	0.00
100,000	MORGAN STANLEY CAP FL.R 22-33 18/11A	140,724.15	0.00
230,000	MORGAN STANLEY CAPIT FL.R 23-34 21/04S	237,594.57	0.01
200,000	MORGAN STANLEY FL.R 17-28 22/07S	195,907.36	0.01
200,000	MORGAN STANLEY FL.R 18-29 24/01S	196,613.59	0.01
100,000	MORGAN STANLEY FL.R 20-29 26/10A	100,703.18	0.00
300,000	MORGAN STANLEY FL.R 20-31 22/01S	274,850.64	0.01
100,000	MORGAN STANLEY FL.R 21-27 20/07S	95,095.40	0.00
250,000	MORGAN STANLEY FL.R 21-36 16/09S	209,233.37	0.01
100,000	MORGAN STANLEY FL.R 22-28 20/04S	99,805.62	0.00
100,000	MORGAN STANLEY FL.R 22-28 21/01S	96,008.62	0.00
250,000	MORGAN STANLEY FL.R 22-33 20/07S	253,159.78	0.01
200,000	MORGAN STANLEY FL.R 22-33 21/01S	178,647.18	0.01
200,000	MORGAN STANLEY FL.R 22-34 25/01A	249,722.87	0.01
200,000	MORGAN STANLEY FL.R 23-29 01/02S	204,951.81	0.01
200,000	MORGAN STANLEY FL.R 23-29 01/11S	214,933.81	0.01
250,000	MORGAN STANLEY FL.R 23-29 03/03A	293,242.46	0.01
120,000	MORGAN STANLEY FL.R 23-29 20/04S	123,328.01	0.00
100,000	MORGAN STANLEY FL.R 23-29 20/07S	103,856.00	0.00
200,000	MORGAN STANLEY FL.R 23-34 01/11S	226,327.32	0.01
100,000	MORGAN STANLEY FL.R 23-34 21/07S	104,379.42	0.00
100,000	MORGAN STANLEY FL.R 23-38 19/01S	104,926.17	0.00
200,000	MORGAN STANLEY FL.R 24-30 18/04S	210,399.67	0.01
200,000	MORGAN STANLEY FL.R 24-35 18/01S	209,111.99	0.01
100,000	MORGAN STANLEY FL.R 24-35 19/04S	107,373.77	0.00
100,000	MORGAN STANLEY MEDIIU FL.R 19-30 23/01S	100,229.95	0.00
200,000	NATIONAL RURAL FL.R 23-53 15/09S	210,016.19	0.01
200,000	NEXTERA ENERGY CAPI FL.R 24-54 01/09S	209,609.76	0.01
200,000	PNC FINANCIAL SERVICES FL.R 23-27 20/10S	209,016.80	0.01
50,000	PNC FINANCIAL SERVI FL.R 23-34 18/08S	53,895.23	0.00
200,000	PNC FINANCIAL S FL.R 22-33 28/10S	216,026.45	0.01
100,000	PNC FINANCIAL S FL.R 23-27 26/01S	100,399.28	0.00
100,000	PNC FINANCIAL S FL.R 23-34 24/01S	101,576.65	0.00
50,000	PRUDENTIAL FINANCIAL FL.R 17-47 15/09S	49,238.19	0.00
100,000	PRUDENTIAL FINANCIAL FL.R 18-48 15/09S	101,220.81	0.00
100,000	PRUDENTIAL FINANCIAL FL.R 22-52 01/03S	99,076.27	0.00
200,000	PRUDENTIAL FINANCIAL FL.R 23-53 01/03S	216,742.67	0.01
200,000	SANTANDER HOLDINGS U FL.R 23-29 09/03S	209,339.17	0.01
200,000	SOUTHERN CO FL.R 20-51 15/01S	197,316.15	0.01
100,000	STATE STREET CO FL.R 22-33 07/02S	88,201.15	0.00
100,000	STATE STREET CO FL.R 23-34 21/11S	109,055.11	0.00
100,000	STATE STREET CO FL.R 23-34 26/01S	101,258.99	0.00
200,000	STATE STREET CORP FL.R 23-34 18/05S	207,819.25	0.01
100,000	THE CIGNA GROUP FL.R 19-23 15/07Q	97,315.39	0.00
80,000	TRUIST FINANCIA FL.R 23-34 08/06S	85,079.75	0.00
100,000	TRUIST FINANCIAL CORP FL.R 22-33 28/10S	107,853.66	0.00
100,000	TRUIST FINANCIAL CORP FL.R 23-34 26/01S	101,090.51	0.00
100,000	TRUIST FINANCIAL CORP FL.R 24-35 24/01S	105,377.19	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	TRUIST FINANCIAL FL.R 23-27 08/06S	205,252.59	0.01
150,000	TRUIST FINANCIAL FL.R 23-29 30/10S	164,506.80	0.01
100,000	US BANCORP FL.R 21-36 03/11S	84,405.32	0.00
100,000	US BANCORP FL.R 22-26 21/10S	101,250.57	0.00
200,000	US BANCORP FL.R 23-29 01/02S	201,852.08	0.01
200,000	US BANCORP FL.R 23-29 12/06S	209,563.31	0.01
200,000	US BANCORP FL.R 23-34 01/02S	199,912.55	0.01
200,000	US BANCORP FL.R 23-34 12/06S	213,429.13	0.01
100,000	WELLS FARGO AND C FL.R 23-29 25/07S	104,029.85	0.00
200,000	WELLS FARGO AND C FL.R 23-34 23/10S	223,573.14	0.01
200,000	WELLS FARGO AND CO FL.R 20-28 02/06S	190,160.18	0.01
150,000	WELLS FARGO AND CO FL.R 20-41 30/04S	118,325.22	0.00
300,000	WELLS FARGO AND CO FL.R 22-28 24/03S	294,337.88	0.01
200,000	WELLS FARGO AND CO FL.R 22-33 02/03S	182,882.33	0.01
100,000	WELLS FARGO AND CO FL.R 22-33 25/07S	101,159.62	0.00
200,000	WELLS FARGO AND CO FL.R 22-53 25/04S	185,285.36	0.01
150,000	WELLS FARGO AND CO FL.R 23-34 24/04S	155,602.36	0.00
100,000	WELLS FARGO CO FL.R 20-30 04/05A	104,782.95	0.00
200,000	WELLS FARGO CO FL.R 20-51 30/03S	196,191.71	0.01
200,000	WELLS FARGO CO FL.R 24-35 23/01S	209,696.89	0.01
100,000	WELLS FARGO FL.R 17-28 22/05S	98,066.85	0.00
200,000	WELLS FARGO FL.R 19-30 30/10S	185,521.78	0.01
200,000	WELLS FARGO FL.R 22-28 25/07S	202,307.82	0.01
100,000	WELLS FARGO FL.R 23-29 23/10S	106,930.87	0.00
200,000	WELLS FARGO FL.R 24-32 22/07A	229,087.36	0.01
Convertible bonds		**979,565.41**	**0.03**
	United States of America	**979,565.41**	**0.03**
100,000	BANK OF NY MELL -32 22/07S	103,510.96	0.00
100,000	CAPITAL ONE FIN -30 26/07S	102,623.40	0.00
100,000	CAPITAL ONE FIN -35 26/07S	104,644.88	0.00
100,000	CITIZENS FINANCIAL -32 23/07S	103,866.93	0.00
100,000	JPMORGAN CHASE -30 22/07S	102,754.22	0.00
250,000	MORGAN STANLEY -28 14/07S	255,366.06	0.01
100,000	MORGAN STANLEY -35 19/07S	103,898.15	0.00
100,000	US BANCORP -30 23/07S	102,900.81	0.00
To Be Announced bonds		**320,814,014.24**	**9.79**
	United States of America	**320,814,014.24**	**9.79**
7,755,000	FANNIE MAE OR FREDDIE 2.0 19-50 25/04M	6,407,533.85	0.20
183,252,000	FNCI 2.50 12-27 01/10M	171,917,863.80	5.25
7,442,000	FNCL 2.50 13-43 01/10M	6,422,215.30	0.20
96,799,000	FNCL 3.00 12-42 01/10M	86,878,941.68	2.65
54,019,000	G2SF 3.00 12-42 01/10M	49,187,459.61	1.50
Other transferable securities		**40,767,853.59**	**1.24**
Bonds		**37,999,750.46**	**1.16**
	Australia	**273,824.33**	**0.01**
100,000	CW BK AUST 3.768 23-27 31/08A	115,517.74	0.00
100,000	QUEENSLAND TREASURY 5.00 24-37 21/07S	69,120.93	0.00
200,000	TREASURY CORP VICTORIA 2.25 20-42 20/11S	89,185.66	0.00
	Austria	**86,216.59**	**0.00**
100,000	RAIFFEISEN LB N 0.3750 20-35 15/01A	86,216.59	0.00
	Belgium	**1,143,051.95**	**0.03**
600,000	EUROPEAN UNION 3.0 24-34 04/12A	682,977.42	0.02
400,000	EUROPEAN UNION 3.375 24-39 04/10A	460,074.53	0.01
	Canada	**2,036,532.17**	**0.06**
200,000	407 INTERNATIONAL 2.84 20-50 07/03S	110,092.08	0.00
100,000	BELL TELEPHONE CANAD 5.25 23-29 15/03S	78,469.63	0.00
200,000	BELL TELEPHONE COM 5.15 24-34 24/08S	156,185.68	0.00
40,000	BRITISH COLUMBIA 4.4500 24-55 18/12S	31,374.35	0.00
200,000	CANADIAN NAT.RAILWAY 6.25 04-34 09/07S	228,414.50	0.01
200,000	CANADIAN NATL RAILWAY 4.6 24-29 02/05S	155,016.61	0.00
100,000	CANADIAN WESTERN BA 4.571 24-28 11/07S	76,583.57	0.00
250,000	CPPIB CAPITAL 0.875 19-29 06/02A	261,185.52	0.01
150,000	EPCOR UTILITIES 5.3260 23-53 03/10S	124,978.25	0.00
100,000	NORTH WEST REDWATER 5.0800 24-54 01/06S	78,342.23	0.00
300,000	PROVINCE DE QUEBEC 3.35 24-39 23/07A	343,549.48	0.01
100,000	PROV OF BRITISH COLUMB 5.25 24-34 23/05S	71,760.19	0.00
100,000	SUNCOR ENERGY INC 5.40 23-26 17/11S	76,731.71	0.00
200,000	TORONTO DOMINION BANK 5.532 23-26 17/07S	205,091.28	0.01
50,000	WINNIPEG 4.6500 24-64 01/06S	38,757.09	0.00
	Cayman Islands	**402,988.26**	**0.01**
200,000	QNB FINANCE 4.87 24-29 30/01S	203,917.02	0.01
200,000	SUCI SECOND INV 4.3750 24-27 10/09S	199,071.24	0.01
	Chile	**204,367.38**	**0.01**
200,000	CHILE 4.85 24-29 23/01S	204,367.38	0.01
	China	**11,667,362.59**	**0.36**
4,100,000	AGRICL DEV BK CHINA 3.37 16-26 26/02A	597,343.70	0.02
3,000,000	AGRICUL DEV BANK 2.0800 24-26 28/02A	429,117.92	0.01
4,990,000	AGRICUL DEV BANK 2.1200 24-27 12/03A	715,777.66	0.02
6,990,000	AGRICUL DEV BANK 2.5700 23-28 13/09A	1,019,478.25	0.03
3,640,000	AGRICUL DEV BANK 2.6700 23-30 01/09A	537,161.65	0.02
8,590,000	AGRICUL DEV BANK 2.8500 23-33 20/10A	1,281,541.92	0.04
3,500,000	AGRICUL DEV BANK 2.8700 20-27 14/05A	511,202.84	0.02
3,000,000	AGRICULTURAL DEVELOPME 3.95 16-36 26/02A	496,073.78	0.02
620,000	CHINA 3.9600 10-40 29/07S	108,334.01	0.00
1,710,000	CHINA 4.3100 11-41 24/02S	316,451.07	0.01
7,760,000	CHINA DEV BANK 2.0 24-27 12/04A	1,109,631.29	0.03
8,000,000	CHINA DEVELOPMENT BK 2.25 23-26 06/07A	1,149,057.15	0.04
12,140,000	CHINA DEVELOPMENT BK 2.3000 24-29 22/02A	1,756,766.96	0.05
680,000	CHINA DEVELOPMENT BK 3.5600 21-51 19/11A	117,889.35	0.00
5,200,000	EXPORT-IMPORT BANK 2.50 23-28 04/08A	756,686.36	0.02
5,300,000	EXPORT-IMPORT BANK 2.64 23-26 14/04A	764,848.68	0.02
	Colombia	**38,877.09**	**0.00**
155,100,000	COLOMBIA 11.5 24-46 25/07A	38,877.09	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Finland	**461,805.52**	**0.01**
200,000	NORDEA BKP 3.625 24-34 15/03A	228,966.79	0.01
200,000	OP CORPORATE BANK 4.0 23-28 13/06A	232,838.73	0.01
	France	**2,926,878.87**	**0.09**
100,000	AGENCE FRANCAISE DE 3.00 24-34 17/01A	111,066.20	0.00
100,000	ARKEA PUBLIC SECTOR 3.111 24-29 28/02A	114,009.78	0.00
100,000	AXA BANK EUR 0.01 20-27 22/01A	105,460.64	0.00
200,000	BPI FRANCE 3.50 23-27 27/09A	229,370.20	0.01
100,000	CAISSE FRANCAISE DE 0.01 21-29 01/10A	98,053.12	0.00
200,000	CIE FINANCEMENT 3.1250 24-27 24/04A	226,912.43	0.01
50,000	COUNCIL OF EUROPE DE 2.75 24-31 16/04A	56,917.68	0.00
100,000	CREDIT AGRICOLE 3.75 24-34 22/01A	115,738.08	0.00
200,000	CRH-CAISSE DE REFINA 2.875 24-31 25/03A	225,338.18	0.01
100,000	CRHCAISSE DE REFINAN 3.125 24-36 03/06A	113,679.35	0.00
100,000	ESSILORLUXOTTICA 2.875 24-29 05/03A	112,252.06	0.00
100,000	GROUPE DES ASSURANCE 3.75 24-29 30/04A	113,789.99	0.00
100,000	KERING FINANCE 3.625 24-36 11/03A	110,834.91	0.00
100,000	KERING SA 3.625 23-27 05/09A	114,228.57	0.00
100,000	LEGRAND SA 3.5 24-34 26/06A	113,901.80	0.00
200,000	L OREAL SA 3.375 23-29 23/11A	231,113.26	0.01
100,000	RATP 3.25 24-34 25/05A	112,951.54	0.00
100,000	SOCIETE GENERALE SA 3.625 23-26 31/07A	113,901.88	0.00
100,000	TELEPERFORMANCE 5.2500 23-28 22/11A	116,946.37	0.00
200,000	UNEDIC 1.25 18-33 30/05A	196,541.80	0.01
200,000	UNION NAT INTERPRO 0.00 20-30 05/03A	193,871.03	0.01
	Germany	**571,529.12**	**0.02**
200,000	COMMERZBANK AKTIENGE 3.375 23-28 28/08A	230,915.60	0.01
200,000	LAND HESSEN 2.75 24-34 10/01A	226,612.91	0.01
100,000	NRWBANK 2.875 24-34 25/07A	114,000.61	0.00
	Hungary	**215,480.25**	**0.01**
200,000	HUNGARY 5.50 24-36 26/03S	201,441.29	0.01
4,700,000	HUNGARY 7.0000 23-35 24/10A	14,038.96	0.00
	Ireland	**260,880.22**	**0.01**
131,000	IRELAND 2.6 24-34 18/10A	147,842.52	0.00
100,000	LINDE PUBLIC LIMITED 3.75 24-44 04/06A	113,037.70	0.00
	Italy	**712,694.50**	**0.02**
100,000	BANCO BPM 3.25 24-31 28/05A	114,232.55	0.00
100,000	CREDITO EMILIANO 3.25 24-29 18/04A	113,926.48	0.00
414,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	484,535.47	0.01
	Japan	**3,454,405.29**	**0.11**
187,000,000	JAPAN (20 YEAR) 1.5000 23-43 20/09S	1,276,234.03	0.04
296,300,000	JAPAN (5 YEAR ISUUE) 0.4000 23-28 20/09S	2,070,938.78	0.06
100,000	NIDEC CORP 0.046 21-26 30/03A	107,232.48	0.00
	Jersey	**273,460.83**	**0.01**
200,000	AA BOND CO LIMITED 6.85 24-31 31/07S	273,460.83	0.01
	Luxembourg	**1,122,678.37**	**0.03**
100,000	BANK EUROP INVEST 3.00 23-28 15/11A	114,660.03	0.00
50,000	BANQUE EUROP D'INV1.125 18-32 15/11A	50,262.48	0.00
50,000	BANQUE EUROPEENNE D 2.625 24-34 04/09A	55,596.28	0.00
100,000	BANQUE EUROP INVEST 0.05 22-29 15/11A	99,326.59	0.00
100,000	BK EUROPEENNE INVEST 0.00 20-28 15/05A	103,114.09	0.00
270,000	EUROPEAN FINL STABIL 2.875 24-31 28/05A	307,915.29	0.01
199,000	LUXEMBOURG 0.00 21-31 24/03A	190,511.13	0.01
200,000	SAUDI ARABIAN OIL CO 5.8750 24-64 17/07S	201,292.48	0.01
	Malaysia	**511,133.72**	**0.02**
545,000	MALAYSIA 4.4170 21-41 30/09S	139,043.05	0.00
960,000	MALAYSIA 4.6380 19-49 15/11S	250,678.20	0.01
450,000	MALAYSIA 4.8950 17-47 08/05S	121,412.47	0.00
	Mexico	**854,516.14**	**0.03**
145,000	MEXICO 23-26 03/09S	707,941.45	0.02
130,000	MEXICO 4.4899 24-32 25/05A	146,574.69	0.00
	Netherlands	**1,465,048.62**	**0.04**
100,000	ACHMEA BANK NV 3.75 23-26 19/10A	114,306.99	0.00
100,000	BNG BANK N.V. 2.875 24-31 11/06A	114,332.72	0.00
100,000	BNI (FINANCE) B.V. 3.875 23-30 01/12A	115,809.32	0.00
100,000	DANFOSS FINANCE II B 4.125 23-29 02/12A	116,159.54	0.00
100,000	DSV PANALPINA FINANC 3.5 24-29 26/06A	113,382.90	0.00
100,000	ENEXIS HOLDING NV 3.5 24-36 30/05A	114,292.27	0.00
200,000	ING BANK NEDERLAND N 3.0 24-34 21/05A	227,914.66	0.01
100,000	ING BANK NEDERLAND NV 2.625 24-28 10/01A	112,335.24	0.00
200,000	NEDERLANDSE WATERSCH 3.00 23-33 20/04A	230,693.50	0.01
200,000	VITERRA FIN BV 1 21-28 24/09A1-28 24/09A	205,821.48	0.01
	New Zealand	**130,018.95**	**0.00**
200,000	NEW ZEALAND 5.0000 24-54 15/05S	130,018.95	0.00
	Peru	**41,186.70**	**0.00**
150,000	PERU 6.7142 14-55 12/02S	41,186.70	0.00
	Philippines	**164,612.78**	**0.01**
100,000	ASIAN DEVELOPMENT BA 2.95 24-29 05/06A	114,904.59	0.00
50,000	ASIAN DEVELOPMENT BK 0.00 19-29 24/10A	49,708.19	0.00
	Portugal	**227,747.66**	**0.01**
200,000	BANCO SANTANDER TOT 3.75 23-26 11/09A	227,747.66	0.01
	South Korea	**1,076,240.01**	**0.03**
693,750,000	KOREA TREASURY 3.8750 23-26 10/12S	541,833.23	0.02
641,890,000	KOREA TREASURY 4.1250 23-33 10/12S	534,406.78	0.02
	Spain	**2,981,625.95**	**0.09**
1,357,000	SPAIN 3.25 24-34 30/04A	1,560,967.06	0.05
827,000	SPAIN 3.45 24-34 31/10A	964,531.69	0.03
388,000	SPAIN 4.0 24-54 31/10A	456,127.20	0.01
	Sweden	**344,466.81**	**0.01**
200,000	KOMMUNINVEST I SVERI 2.75 24-27 12/02A	225,607.26	0.01
100,000	SWEDBANK AB 4.375 23-30 05/09A	118,859.55	0.00
	Switzerland	**116,657.36**	**0.00**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	PFANDBRIEF SCHW 0.8750 19-43 19/06A	116,657.36	0.00
	United Arab Emirates	**207,736.09**	**0.01**
200,000	MDGH SUKUK LTD 4.9590 24-34 04/04S	207,736.09	0.01
	United Kingdom	**2,722,303.22**	**0.08**
200,000	BRITISH TELECOM 4.25 23-33 06/01A	237,202.15	0.01
100,000	GLAXOSMITHKLINE 1.6250 20-35 12/05A	98,887.63	0.00
100,000	LONDON QUADRA 2.7500 17-57 20/07S	78,764.26	0.00
100,000	NATIONAL EXPRES 2.3750 19-28 20/11A	120,747.09	0.00
100,000	OMNICOM FINANCE 3.7 24-32 06/03A	114,254.36	0.00
200,000	OPTIVO FINANCE 5.2500 12-43 13/03S	255,993.45	0.01
100,000	OSB GROUP PLC 8.875 24-30 16/01S	145,865.07	0.00
100,000	PLACES FOR PEOPLE TS 6.25 23-41 06/12A	141,210.79	0.00
50,000	SOUTHERN GAS NE 6.3750 08-40 15/05A	70,781.09	0.00
100,000	SOUTHERN GAS NE 6.6250 23-35 14/03A	145,473.39	0.00
200,000	TELEREAL SECURI 3.5625 01-31 10/12Q	245,581.72	0.01
701,000	UNITED KINGDOM GILT 4.25 24-34 31/07S	958,646.98	0.03
100,000	YORKSHIRE BUILDING S 0.625 20-25 21/09A	108,895.24	0.00
	United States of America	**1,303,423.12**	**0.04**
200,000	CONAGRA BRANDS 5.30 18-38 01/11S	200,753.81	0.01
100,000	COX COMMUNICATIONS 4.600 17-47 15/08S	85,294.64	0.00
200,000	FREDDIE MAC FHLMC 5.02 24-27 16/07S	199,960.58	0.01
200,000	INTERNATIONAL FINANCE 4.400 23-26 15/12S	140,130.79	0.00
100,000	METROPOLITAN LIFE 3.750 23-31 07/12A	116,243.45	0.00
200,000	NEW YORK LIFE GLOBAL 4.9500 23-29 07/12S	273,869.25	0.01
200,000	SANDP GLOBAL INC 2.70 23-29 01/03S	188,738.97	0.01
100,000	SMITHFIELD FOODS I 4.25 17-27 01/02S	98,431.63	0.00
Floating rate notes		**2,768,103.13**	**0.08**
	Australia	**114,468.37**	**0.00**
100,000	CW BK AUST FL.R 24-34 04/06A	114,468.37	0.00
	Belgium	**136,827.84**	**0.00**
100,000	KBC GROUPE FL.R 24-34 19/03S	136,827.84	0.00
	Canada	**309,188.23**	**0.01**
200,000	MANULIFE FINANCIAL FL.R 24-34 23/02S	154,597.84	0.00
200,000	ROYAL BANK OF CANAD FL.R 24-34 03/04S	154,590.39	0.00
	Czech Republic	**113,969.80**	**0.00**
100,000	CESKA SPORITELNA AS FL.R 24-31 03/07A	113,969.80	0.00
	Denmark	**115,037.65**	**0.00**
100,000	JYSKE BANK DNK FL.R 24-30 06/09A	115,037.65	0.00
	France	**117,991.38**	**0.00**
100,000	SOCIETE GENERALE FL.R 23-31 21/11A	117,991.38	0.00
	Germany	**244,946.53**	**0.01**
100,000	ALLIANZ SE FL.R 23-53 25/07A	126,040.57	0.00
100,000	ALLIANZ SE FL.R 24-54 26/07A	118,905.96	0.00
	Hungary	**227,804.04**	**0.01**
100,000	OTP BANK FL.R 24-29 31/01A	114,382.90	0.00
100,000	OTP BANK PLC FL.R 24-28 12/06A	113,421.14	0.00
	Ireland	**122,515.45**	**0.00**
100,000	AIB GROUP PLC FL.R 23-31 23/10A	122,515.45	0.00
	Italy	**229,280.46**	**0.01**
200,000	BANCA POPOLARE DI S FL.R 24-30 04/06A	229,280.46	0.01
	Netherlands	**228,498.43**	**0.01**
100,000	ALLIANDER NV FL.R 24-XX 27/06A	115,351.43	0.00
100,000	COOPERATIEVE RABOBANK FL.R 22-32 30/11A	113,147.00	0.00
	Spain	**360,262.98**	**0.01**
200,000	BBVA SA FL.R 23-33 15/09A	238,926.63	0.01
100,000	CAIXABANK SA FL.R 23-34 30/05A	121,336.35	0.00
	Switzerland	**124,875.41**	**0.00**
100,000	CREDIT SUISSE FL.R 20-28 09/06A	124,875.41	0.00
	United States of America	**322,436.56**	**0.01**
100,000	JPM CHASE FL.R 24-28 06/06A	113,786.13	0.00
200,000	JP MORGAN CHASE FL.R 24-35 22/07S	208,650.43	0.01
Money market instruments		**328,430,198.74**	**10.03**
Commercial papers & certificates of deposit debt claims		**214,533.75**	**0.01**
	France	**214,533.75**	**0.01**
200,000	UNIO NAT INTE 0.1% 25-11-26	214,533.75	0.01
Treasury market		**328,215,664.99**	**10.02**
	United States of America	**328,215,664.99**	**10.02**
120,000,000	UNIT STAT TREA BIL ZCP 03-10-24	119,380,559.99	3.64
110,000,000	UNIT STAT TREA BIL ZCP 07-11-24	109,414,350.82	3.34
100,000,000	UNIT STAT TREA BIL ZCP 31-10-24	99,420,754.18	3.03
Total securities portfolio		**3,564,302,866.38**	**108.80**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**24,458,960.52**	**98.92**
Bonds		**24,458,960.52**	**98.92**
	United States of America	**24,458,960.52**	**98.92**
532,200	UNITED STATES 0.125 16-26 15/07S	681,002.17	2.75
339,400	UNITED STATES 0.125 20-25 15/10S	403,542.95	1.63
620,600	UNITED STATES 0.125 20-30 05/07S	708,384.81	2.86
593,600	UNITED STATES 0.125 20-30 15/01S	677,469.74	2.74
576,400	UNITED STATES 0.125 21-26 15/04S	672,047.25	2.72
553,200	UNITED STATES 0.125 21-26 15/10S	619,158.82	2.50
626,600	UNITED STATES 0.125 21-31 15/01S	696,195.28	2.82
677,300	UNITED STATES 0.125 21-31 15/07S	727,685.43	2.94
260,000	UNITED STATES 0.125 21-51 15/02S	198,716.32	0.80
568,700	UNITED STATES 0.125 22-27 15/04S	609,931.02	2.47
738,300	UNITED STATES 0.125 22-32 15/01S	757,661.90	3.06
283,400	UNITED STATES 0.125 22-52 15/02S	199,504.48	0.81
575,500	UNITED STATES 0.25 19-29 15/07S	671,847.11	2.72
225,300	UNITED STATES 0.25 20-50 15/02S	183,273.73	0.74
556,500	UNITED STATES 0.375 17-27 15/01S	704,390.87	2.85
533,300	UNITED STATES 0.375 17-27 15/07S	666,949.24	2.70
561,200	UNITED STATES 0.50 18-28 15/01S	693,262.11	2.80
332,900	UNITED STATES 0.625 13-43 15/02S	366,244.34	1.48
614,100	UNITED STATES 0.625 16-26 15/01S	797,597.45	3.23
702,600	UNITED STATES 0.625 22-32 15/07S	712,527.68	2.88
334,700	UNITED STATES 0.75 12-42 15/02S	389,138.46	1.57
332,900	UNITED STATES 0.75 15-45 15/02S	356,002.85	1.44
270,400	UNITED STATES 0.875 17-47 15/02S	283,204.64	1.15
522,900	UNITED STATES 0.875 19-29 15/01S	636,298.56	2.57
270,500	UNITED STATES 1.00 18-48 15/02S	283,906.42	1.15
719,800	UNITED STATES 1.125 23-33 15/10S	733,638.13	2.97
333,200	UNITED STATES 1.375 14-44 15/02S	410,651.01	1.66
681,800	UNITED STATES 1.375 23-33 15/07S	696,325.93	2.82
287,400	UNITED STATES 1.5 23-53 15/02S	275,291.58	1.11
578,200	UNITED STATES 1.625 22-27 15/10S	618,174.40	2.50
225,700	UNITED STATES 1.75 08-28 15/01S	341,762.18	1.38
295,200	UNITED STATES 1 16-46 15/02S	327,029.02	1.32
222,300	UNITED STATES 1 19-49 15/02S	227,095.26	0.92
219,400	UNITED STATES 2.125 10-40 15/02S	333,584.77	1.35
346,300	UNITED STATES 2.125 11-41 15/02S	521,109.90	2.11
238,200	UNITED STATES 2.375 07-27 15/01S	377,759.49	1.53
204,500	UNITED STATES 2.50 09-29 15/01S	312,656.00	1.26
289,100	UNITED STATES 2 06-26 15/01S	457,430.23	1.85
72,200	UNITED STATES 3.375 01-32 15/04S	144,669.97	0.59
242,300	UNITED STATES 3.625 98-28 15/04S	505,186.90	2.04
282,300	UNITED STATES 3.875 99-29 15/04S	596,461.25	2.41
289,000	UNITED STATES INDEX 1.875 24-34 15/07S	296,904.14	1.20
736,200	UNITED STATES TREAS 1.75 24-34 15/01S	762,273.50	3.08
250,700	UNIT ST 2.125 24-54 15/02S	261,066.45	1.06
637,400	UNIT ST TRES INF BD 2.125 24-29 15/04S	666,528.44	2.70
606,400	USA TREAS INF 2.375 23-28 15/10S	647,035.44	2.62
529,900	US TREASURY INDEXED 0.75 18-28 15/07S	649,601.05	2.63
578,200	US TREASURY INDEXED 1.25 23-28 15/04S	600,781.85	2.43
Total securities portfolio		**24,458,960.52**	**98.92**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,810,829,410.63**	**98.17**
Bonds		**1,810,829,410.63**	**98.17**
	Austria	**69,244,510.57**	**3.75**
3,541,000	AUSTRIA 0.00 20-30 20/02A	3,127,435.35	0.17
3,712,000	AUSTRIA 0.00 21-31 20/02A	3,185,303.58	0.17
1,878,000	AUSTRIA 0.25 21-36 20/10A	1,392,197.42	0.08
3,888,000	AUSTRIA 0.50 17-27 20/04A	3,733,325.64	0.20
3,523,000	AUSTRIA 0.5 19-29 20/02A	3,270,541.89	0.18
1,079,000	AUSTRIA 0.70 21-71 20/04A	506,577.62	0.03
3,853,000	AUSTRIA 0.75 16-26 20/10A	3,748,057.65	0.20
3,503,000	AUSTRIA 0.75 18-28 20/02A	3,341,380.75	0.18
2,570,000	AUSTRIA 0.75 20-51 20/03A	1,533,766.16	0.08
1,347,000	AUSTRIA 0.85 20-20 30/06A	632,188.83	0.03
3,304,000	AUSTRIA 0.9 22-32 20/02A	2,951,477.47	0.16
1,946,000	AUSTRIA 0 20-40 20/10U	1,224,336.84	0.07
2,692,000	AUSTRIA 0 22-28 20/10A	2,462,357.94	0.13
3,380,000	AUSTRIA 1.20 15-25 20/10A	3,336,645.51	0.18
2,311,000	AUSTRIA 1.50 16-47 20/02A	1,748,377.02	0.09
667,000	AUSTRIA 1.50 16-86 02/11A	413,989.41	0.02
1,621,000	AUSTRIA 1.85 22-49 23/05A	1,297,557.05	0.07
1,553,000	AUSTRIA 2.10 17-17 20/09A	1,221,382.18	0.07
2,374,000	AUSTRIA 2.40 13-34 23/05A	2,327,799.59	0.13
1,261,000	AUSTRIA 2.5 24-29 20/10A	1,272,527.77	0.07
1,263,000	AUSTRIA 2.90 23-29 23/05A	1,299,019.80	0.07
4,290,000	AUSTRIA 2.9 23-33 20/02A	4,393,706.72	0.24
2,680,000	AUSTRIA 2.9 24-34 20/02A	2,738,947.96	0.15
1,079,000	AUSTRIA 2 22-26 15/07A	1,075,622.64	0.06
2,305,000	AUSTRIA 3.15 12-44 20/06A	2,355,915.54	0.13
1,032,000	AUSTRIA 3.15 23-53 20/10A	1,050,006.70	0.06
815,000	AUSTRIA 3.2 24-39 15/07A	842,702.24	0.05
1,639,500	AUSTRIA 3.45 23-30 20/10A	1,735,937.49	0.09
1,160,000	AUSTRIA 3.80 12-62 26/01A	1,359,498.73	0.07
3,875,000	AUSTRIA 4.15 06-37 15/03A	4,412,793.31	0.24
2,446,000	AUSTRIA 4.85 09-26 15/03A	2,535,202.13	0.14
2,447,310	AUSTRIA 6.25 97-27 15/07A	2,717,931.64	0.15
	Belgium	**94,588,286.91**	**5.13**
2,599,490	BELGIUM 0.0000 20-27 22/10A	2,432,687.98	0.13
3,572,970	BELGIUM 0.00 21-31 22/10U	3,002,194.04	0.16
3,611,908	BELGIUM 0.1 20-30 22/06A	3,178,648.18	0.17
4,226,730	BELGIUM 0.35 22-32 22/06A	3,573,006.23	0.19
2,020,660	BELGIUM 0.4000 20-40 22/06A	1,342,638.69	0.07
1,717,490	BELGIUM 0.65 21-71 22/06A	730,844.25	0.04
4,162,374	BELGIUM 0.80 17-27 22/06A	4,014,360.44	0.22
4,471,810	BELGIUM 0.8 18-28 22/06A	4,248,884.46	0.23
4,754,660	BELGIUM 0.9 19-29 22/06A	4,462,126.97	0.24
4,024,271	BELGIUM 1.00 16-26 22/06A	3,943,599.22	0.21
2,883,760	BELGIUM 1.25 18-33 22/04A	2,597,055.17	0.14
2,493,960	BELGIUM 1.4 22-53 22/06A	1,598,048.09	0.09
1,832,049	BELGIUM 1.45 17-37 22/06A	1,542,932.03	0.08
2,516,633	BELGIUM 1.6 16-47 22/06A	1,845,117.60	0.10
2,917,230	BELGIUM 1.7 19-50 22/06A	2,102,294.71	0.11
2,060,612	BELGIUM 1.90 15-38 22/06A	1,803,775.32	0.10
4,231,674	BELGIUM 1 15-31 22/06A	3,853,521.54	0.21
2,204,346	BELGIUM 2.15 16-66 22/06A	1,645,402.27	0.09
1,691,917	BELGIUM 2.25 17-57 22/06A	1,313,093.46	0.07
1,879,000	BELGIUM 2.7 24-29 22/10A	1,911,460.22	0.10
1,825,350	BELGIUM 2.75 22-39 22/04A	1,762,798.23	0.10
3,472,000	BELGIUM 2.8500 24-34 22/10A	3,501,758.20	0.19
2,742,370	BELGIUM 3.3 23-54 22/06A	2,684,873.31	0.15
1,129,820	BELGIUM 3.45 23-43 22/06A	1,166,185.23	0.06
2,166,000	BELGIUM 3.5 24-55 22/06A	2,190,076.56	0.12
2,464,464	BELGIUM 3.75 13-45 22/06A	2,647,422.98	0.14
2,250,824	BELGIUM 3 14-34 22/06A	2,307,705.90	0.13
4,596,960	BELGIUM 3 23-33 22/06A	4,727,711.30	0.26
4,451,085	BELGIUM 4.25 10-41 28/03A	5,080,866.06	0.28
2,974,448	BELGIUM 4.5 11-26 28/03A	3,071,209.80	0.17
2,211,717	BELGIUM 4 12-32 28/03A	2,425,724.97	0.13
5,144,856	BELGIUM 5.00 04-35 28/03A	6,158,807.36	0.33
5,158,911	BELGIUM 5.50 98-28 28/03A	5,721,456.14	0.31
	Finland	**30,702,089.21**	**1.66**
1,528,000	FINLAND 0.000 20-30 15/09A	1,328,756.09	0.07
1,251,000	FINLAND 0.125 20-36 15/04A	926,263.68	0.05
1,781,000	FINLAND 0.125 21-31 15/09A	1,520,752.64	0.08
1,158,000	FINLAND 0.125 21-52 15/04A	557,676.66	0.03
964,000	FINLAND 0.25 20-49 15/09A	638,977.53	0.03
1,849,000	FINLAND 0.50 16-26 15/04A	1,800,830.48	0.10
1,732,000	FINLAND 0.50 17-27 15/09A	1,651,997.71	0.09
1,702,000	FINLAND 0.5 18-28 15/09A	1,591,734.70	0.09
1,870,000	FINLAND 0.5 19-29 15/09A	1,714,518.76	0.09
1,118,000	FINLAND 0.5 22-43 15/04A	731,072.06	0.04
1,059,000	FINLAND 0.75 15-31 15/04A	953,294.63	0.05
1,166,000	FINLAND 0.875 15-25 15/09A	1,146,922.75	0.06
1,120,000	FINLAND 0 21-26 15/09A	1,073,454.82	0.06
1,195,000	FINLAND 1.125 18-34 15/04A	1,044,988.06	0.06
1,517,000	FINLAND 1.375 17-47 15/04A	1,130,057.22	0.06
1,050,000	FINLAND 1.375 22-27 15/04A	1,029,631.02	0.06
1,474,000	FINLAND 1.5000 22-32 15/09A	1,365,967.47	0.07
1,434,000	FINLAND 2.625 12-42 04/07A	1,374,675.47	0.07
1,213,000	FINLAND 2.75 12-28 04/07A	1,237,769.29	0.07
979,000	FINLAND 2.75 23-38 15/04A	966,215.93	0.05
1,413,000	FINLAND 2.875 23-29 15/04A	1,449,510.96	0.08

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,040,000	FINLAND 2.95 24-55 15/04A	1,028,382.44	0.06
1,782,000	FINLAND 3.00 23-33 15/09A	1,840,016.30	0.10
1,507,000	FINLAND 3.0 24-34 15/09A	1,552,435.84	0.08
1,037,000	FINLAND B 2.50 24-30 15/04A	1,046,186.70	0.06
	France	**448,877,503.87**	**24.33**
11,793,540	FRANCE 0.0000 19-29 25/11A	10,392,879.16	0.56
14,188,760	FRANCE 0.0000 20-30 25/11A	12,147,958.58	0.66
11,218,570	FRANCE 0.00 20-26 25/02A	10,861,776.74	0.59
14,284,440	FRANCE 0.00 21-31 25/11A	11,857,391.80	0.64
9,636,885	FRANCE 0.25 15-26 25/11A	9,229,791.37	0.50
6,895,690	FRANCE 0.50 20-40 25/05A	4,597,914.45	0.25
12,644,830	FRANCE 0.5 15-26 25/05A	12,283,469.98	0.67
14,321,580	FRANCE 0.5 18-29 25/05A	13,105,629.74	0.71
5,496,600	FRANCE 0.5 20-44 25/06A	3,276,377.00	0.18
3,284,560	FRANCE 0.5 20-72 25/05A	1,196,745.63	0.06
12,389,910	FRANCE 0.7500 22-28 25/02A	11,750,496.24	0.64
14,538,220	FRANCE 0.75 17-28 25/11A	13,598,225.36	0.74
8,120,020	FRANCE 0.75 19-52 25/05A	4,263,378.50	0.23
8,008,520	FRANCE 0.75 21-53 25/05A	4,096,984.49	0.22
11,314,730	FRANCE 0 21-27 25/02U	10,715,811.13	0.58
10,059,820	FRANCE 0 22-32 25/05A	8,213,646.96	0.45
11,095,086	FRANCE 1.00 16-27 25/05A	10,727,960.80	0.58
11,773,176	FRANCE 1.25 15-36 25/05A	9,746,350.30	0.53
14,308,038	FRANCE 1.25 17-34 25/04A	12,374,946.53	0.67
7,479,650	FRANCE 1.25 21-38 25/05A	5,906,722.84	0.32
16,078,104	FRANCE 1.50 15-31 25/05A	15,027,232.21	0.81
7,998,611	FRANCE 1.50 18-50 25/05A	5,372,646.14	0.29
4,438,758	FRANCE 1.75 15-66 25/05A	2,819,140.48	0.15
8,607,992	FRANCE 1.75 16-39 25/06A	7,186,821.47	0.39
9,170,148	FRANCE 1 14-25 25/11A	9,023,590.05	0.49
7,709,347	FRANCE 2.00 17-48 25/05A	5,958,772.62	0.32
6,815,000	FRANCE 2.5000 23-27 24/09A	6,849,100.48	0.37
15,784,589	FRANCE 2.50 13-30 25/05A	15,771,324.44	0.85
11,796,210	FRANCE 2.5 22-26 24/09A	11,841,244.62	0.64
5,099,240	FRANCE 2.5 22-43 25/05A	4,508,857.03	0.24
15,136,005	FRANCE 2.75 11-27 25/10A	15,327,040.15	0.83
13,348,240	FRANCE 2.75 23-29 25/02A	13,509,850.74	0.73
4,444,000	FRANCE 2.75 24-30 25/02A	4,490,188.18	0.24
12,060,860	FRANCE 2 21-32 25/11A	11,412,638.83	0.62
2,114,000	FRANCE 3.00 24-49 25/06A	1,965,610.24	0.11
10,487,500	FRANCE 3.0 23-33 25/05A	10,653,454.93	0.58
3,240,000	FRANCE 3.0 24-34 24/11A	3,261,881.35	0.18
7,878,815	FRANCE 3.25 12-45 25/05A	7,756,161.86	0.42
3,523,000	FRANCE 3.25 24-55 25/05A	3,323,300.16	0.18
11,074,160	FRANCE 3.50 10-26 25/04A	11,275,041.48	0.61
6,455,820	FRANCE 3 22-54 25/05A	5,830,126.51	0.32
5,579,765	FRANCE 4.00 04-55 25/04A	6,054,167.99	0.33
5,387,627	FRANCE 4.00 09-60 25/04A	5,897,932.31	0.32
9,361,806	FRANCE 4.50 09-41 25/04A	10,840,415.07	0.59
7,006,004	FRANCE 4.75 03-35 25/04A	8,157,580.75	0.44
6,638,269	FRANCE 4 05-38 25/10A	7,269,264.87	0.39
10,485,150	FRANCE 5.5 97-29 25/04A	11,840,654.35	0.64
8,646,438	FRANCE 5.75 00-32 25/10A	10,511,312.47	0.57
7,383,065	FRANCE 6.00 94-25 25/10A	7,652,471.71	0.41
15,714,034	FRANCE GOVERNMENT 0.75 17-28 25/05A	14,842,830.66	0.80
11,683,630	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	12,302,392.12	0.67
	Germany	**357,794,442.75**	**19.40**
2,195,400	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	2,242,286.58	0.12
2,328,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	2,356,040.36	0.13
4,655,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	4,714,653.41	0.26
6,071,000	BUNDSOBLIGATION 2.1 24-29 12/04A	6,111,577.95	0.33
3,038,000	BUNDSOBLIGATION 2.5 24-29 11/10A	3,117,590.01	0.17
2,464,370	GERMANY 0.0000 20-30 15/08A	2,207,882.95	0.12
7,986,156	GERMANY 0.00 16-26 15/08A	7,697,611.47	0.42
6,901,390	GERMANY 0.00 20-25 10/10A	6,739,812.47	0.37
1,951,280	GERMANY 0.00 20-25 10/10A	1,906,363.82	0.10
6,901,499	GERMANY 0.00 20-30 15/02A	6,239,903.63	0.34
5,877,410	GERMANY 0.00 20-35 15/05A	4,672,475.71	0.25
5,880,930	GERMANY 0.00 21-26 09/10A	5,650,662.95	0.31
6,987,450	GERMANY 0.00 21-26 10/04A	6,771,735.21	0.37
6,757,110	GERMANY 0.00 21-28 15/11A	6,264,194.06	0.34
7,029,750	GERMANY 0.00 21-31 15/02A	6,231,305.37	0.34
7,935,570	GERMANY 0.00 21-31 15/08A	6,957,419.18	0.38
6,441,060	GERMANY 0.00 21-36 15/05A	4,975,922.58	0.27
2,801,170	GERMANY 0.00 21-50 15/08A	1,507,435.71	0.08
7,887,790	GERMANY 0.00 21-52 15/08A	4,040,180.77	0.22
7,576,770	GERMANY 0.00 22-32 15/02A	6,567,083.03	0.36
8,371,630	GERMANY 0.0 20-30 15/08A	7,500,354.03	0.41
7,650,646	GERMANY 0.25 17-27 15/02A	7,360,356.03	0.40
6,945,601	GERMANY 0.25 18-28 15/08A	6,536,245.77	0.35
7,210,931	GERMANY 0.25 19-29 15/02A	6,732,005.85	0.36
8,014,387	GERMANY 0.50 17-27 15/08A	7,714,135.48	0.42
8,271,400	GERMANY 0.5 16-26 15/02A	8,090,311.35	0.44
7,070,438	GERMANY 0.5 18-28 15/02A	6,762,234.30	0.37
7,158,082	GERMANY 0 19-29 15/08A	6,537,454.39	0.35
10,374,162	GERMANY 0 19-50 15/08A	5,575,014.55	0.30
5,541,510	GERMANY 0 20-49 15/11U	5,226,345.15	0.28
2,166,340	GERMANY 0 21-31 15/08A	1,899,481.51	0.10
5,533,530	GERMANY 0 22-27 16/04A	5,272,006.24	0.29
9,402,111	GERMANY 1.25 17-48 15/08A	7,376,377.10	0.40
7,367,210	GERMANY 1.30 22-27 15/10A	7,243,112.92	0.39
2,339,650	GERMANY 1.3 22-27 15/10A	2,300,646.75	0.12
6,863,780	GERMANY 1.70 22-32 15/08A	6,724,843.63	0.36
7,267,870	GERMANY 1.8 22-53 15/08A	6,291,363.42	0.34

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,164,850	GERMANY 1.8 23-53 15/08A	1,877,142.99	0.10
6,629,500	GERMANY 1 22-38 15/05A	5,600,874.93	0.30
6,446,380	GERMANY 2.1 22-29 15/11A	6,494,967.79	0.35
991,000	GERMANY 2.1 24-29 12/04A	998,025.20	0.05
6,112,660	GERMANY 2.2 23-28 13/04A	6,172,156.43	0.33
8,640,000	GERMANY 2.2 24-34 15/02A	8,718,764.74	0.47
9,354,030	GERMANY 2.3 23-33 15/02A	9,549,589.65	0.52
6,185,070	GERMANY 2.4 23-20 15/11A	6,333,999.62	0.34
7,310,380	GERMANY 2.4 23-28 19/10A	7,446,421.64	0.40
7,714,098	GERMANY 2.50 12-44 04/07A	7,757,361.29	0.42
7,935,386	GERMANY 2.50 14-46 15/08A	7,982,135.98	0.43
4,640,000	GERMANY 2.5 24-26 19/03A	4,660,015.95	0.25
7,637,260	GERMANY 2.6 23-33 15/08A	7,971,400.73	0.43
1,291,000	GERMANY 2.6 24-41 15/05A	1,319,506.75	0.07
4,742,100	GERMANY 3.1 23-25 12/12A	4,785,103.54	0.26
4,152,020	GERMANY 3.1 23-25 18/09A	4,175,390.52	0.23
4,990,989	GERMANY 3.25 10-42 04/07A	5,567,826.55	0.30
6,924,596	GERMANY 4.00 05-37 04/01A	8,182,188.99	0.44
4,616,252	GERMANY 4.25 07-39 04/07A	5,674,476.30	0.31
6,049,673	GERMANY 4.75 03-34 04/07A	7,444,507.02	0.40
5,381,571	GERMANY 4.75 08-40 04/07A	7,019,233.25	0.38
3,388,690	GERMANY 4.75 98-28 04/07A	3,736,138.42	0.20
5,264,050	GERMANY 5.50 00-31 04/01A	6,347,836.98	0.34
4,121,560	GERMANY 5.625 98-28 04/01A	4,601,075.98	0.25
2,851,664	GERMANY 6.25 00-30 04/01A	3,456,660.94	0.19
3,263,694	GERMANY 6.5 97-27 04/07A	3,657,655.25	0.20
4,415,000	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	4,452,603.74	0.24
3,548,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	3,696,955.89	0.20
	Ireland	**27,726,187.97**	**1.50**
2,350,590	IRELAND 0.00 21-31 18/10A	2,007,540.52	0.11
2,015,790	IRELAND 0.20 20-30 18/10A	1,786,856.54	0.10
1,900,500	IRELAND 0.2 20-27 15/05A	1,812,079.39	0.10
1,100,850	IRELAND 0.35 22-32 18/10A	944,233.34	0.05
1,401,270	IRELAND 0.4 20-35 15/05A	1,124,768.97	0.06
983,470	IRELAND 0.55 21-41 22/04A	698,611.25	0.04
2,160,439	IRELAND 0.9 18-28 15/02A	2,074,675.13	0.11
2,872,416	IRELAND 1.00 16-26 15/05A	2,820,217.68	0.15
2,349,900	IRELAND 1.1 19-29 15/05A	2,243,051.74	0.12
1,148,822	IRELAND 1.30 18-33 15/05A	1,055,483.99	0.06
1,736,120	IRELAND 1.35 18-31 18/03A	1,644,521.00	0.09
2,264,143	IRELAND 1.50 19-50 15/05A	1,728,801.37	0.09
2,041,171	IRELAND 1.70 17-37 15/05A	1,834,651.49	0.10
2,449,047	IRELAND 2.4 14-30 15/05A	2,474,807.06	0.13
2,764,291	IRELAND 2 15-45 18/02A	2,412,084.56	0.13
1,029,640	IRELAND 3 23-43 18/10A	1,063,803.94	0.06
	Italy	**408,849,869.37**	**22.16**
4,828,000	BUONI POLIENNAL 0.5000 20-26 01/02S	4,701,511.85	0.25
3,559,000	BUONI POLIENNAL 1.50 21-45 30/04S	2,384,865.86	0.13
1,886,000	BUONI POLIENNAL 2.15 21-72 01/03S	1,192,105.32	0.06
4,040,000	BUONI POLIENNAL 2.45 20-50 01/09S	3,068,068.07	0.17
4,374,000	BUONI POLIENNAL 3.5000 24-31 15/02S	4,506,059.15	0.24
2,141,000	BUONI POLIENNAL 3.8500 24-35 01/02S	2,219,183.59	0.12
3,407,000	BUONI POLIENNAL 4.1500 23-39 01/10S	3,555,045.91	0.19
5,173,000	ITALY 0.00 21-26 01/04	4,988,464.35	0.27
4,801,000	ITALY 0.25 21-28 15/03S	4,445,980.07	0.24
3,857,000	ITALY 0.45 21-29 15/02S	3,512,056.46	0.19
3,997,000	ITALY 0.5 21-28 15/07S	3,705,849.01	0.20
5,262,000	ITALY 0.60 21-31 01/08S	4,495,036.40	0.24
4,891,000	ITALY 0.85 19-27 15/01S	4,725,323.48	0.26
6,321,000	ITALY 0.9 20-31 01/04S	5,561,385.53	0.30
5,387,000	ITALY 0.95 20-27 15/09S	5,161,429.23	0.28
4,474,000	ITALY 0.95 20-30 01/08S	4,017,167.33	0.22
5,144,000	ITALY 0.95 21-31 01/12S	4,466,254.96	0.24
5,172,000	ITALY 0.95 21-32 01/06S	4,431,199.96	0.24
4,406,000	ITALY 0.95 21-37 01/03S	3,266,464.15	0.18
4,726,000	ITALY 0 21-26 01/08S	4,524,787.67	0.25
4,293,000	ITALY 1.10 22-27 01/04S	4,157,076.02	0.23
5,046,000	ITALY 1.25 16-26 01/12S	4,928,948.94	0.27
5,529,000	ITALY 1.35 19-30 01/04S	5,124,043.71	0.28
3,979,000	ITALY 1.45 20-36 01/03S	3,227,957.51	0.17
5,609,000	ITALY 1.60 16-26 01/06S	5,536,889.07	0.30
6,415,000	ITALY 1.65 15-32 01/03S	5,833,782.07	0.32
5,639,000	ITALY 1.65 20-30 01/12S	5,237,432.88	0.28
4,545,000	ITALY 1.70 20-51 01/09S	2,900,367.35	0.16
4,108,000	ITALY 1.80 20-41 01/03S	3,109,546.99	0.17
4,960,000	ITALY 2.00 15-25 01/12S	4,931,299.51	0.27
5,874,000	ITALY 2.00 18-28 01/02S	5,786,627.35	0.31
4,828,000	ITALY 2.05 17-27 01/08S	4,780,236.11	0.26
4,292,000	ITALY 2.10 19-26 15/07S	4,269,453.56	0.23
1,981,000	ITALY 2.15 22-52 01/09S	1,378,734.93	0.07
5,039,000	ITALY 2.20 17-27 01/06S	5,014,139.03	0.27
4,354,000	ITALY 2.25 16-36 01/09S	3,828,706.80	0.21
4,991,000	ITALY 2.45 16-33 01/09S	4,707,375.40	0.26
4,665,000	ITALY 2.50 22-32 01/12S	4,460,822.18	0.24
4,672,000	ITALY 2.5 18-25 15/11S	4,671,976.36	0.25
4,530,000	ITALY 2.65 22-27 01/12S	4,557,295.61	0.25
4,472,000	ITALY 2.7 16-47 01/03S	3,679,057.33	0.20
2,379,000	ITALY 2.8 16-67 01/03S	1,819,711.59	0.10
5,429,000	ITALY 2.8 18-28 01/12S	5,477,579.78	0.30
3,897,000	ITALY 2.8 22-29 15/06S	3,914,233.23	0.21
4,339,000	ITALY 2.95 17-38 01/09S	4,002,755.79	0.22
5,777,000	ITALY 3.00 19-29 01/02S	5,855,676.09	0.32
3,435,000	ITALY 3.1 19-40 01/03S	3,167,433.77	0.17
4,670,000	ITALY 3.25 14-46 01/09S	4,222,390.44	0.23

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
4,612,000	ITALY 3.35 18-35 01/06S	4,595,386.79	0.25
4,507,000	ITALY 3.4 22-28 01/04S	4,636,995.13	0.25
4,697,000	ITALY 3.45 17-48 01/03S	4,355,589.54	0.24
7,255,000	ITALY 3.5 14-30 01/03S	7,529,215.06	0.41
4,425,000	ITALY 3.85 18-49 01/09S	4,341,369.63	0.24
5,728,000	ITALY 3.85 22-29 15/12S	6,022,775.43	0.33
7,967,000	ITALY 4.00 05-37 01/02S	8,376,244.06	0.45
4,376,000	ITALY 4.1 23-29 01/02S	4,629,837.19	0.25
5,036,000	ITALY 4.2 23-34 01/03S	5,400,042.16	0.29
5,005,000	ITALY 4.35 23-33 01/11S	5,433,809.13	0.29
5,346,000	ITALY 4.4 22-33 01/05S	5,833,381.14	0.32
3,324,000	ITALY 4.45 22-43 01/09S	3,557,356.96	0.19
5,681,000	ITALY 4.5 10-26 01/03S	5,837,622.50	0.32
3,654,000	ITALY 4.5 23-53 01/10S	3,910,035.86	0.21
6,520,000	ITALY 4.75 13-28 01/09S	7,042,365.06	0.38
4,934,000	ITALY 4.75 13-44 01/09S	5,506,502.78	0.30
3,089,000	ITALY 4 22-35 30/04S	3,262,542.62	0.18
6,593,000	ITALY 5.00 03-34 01/08S	7,519,332.72	0.41
6,069,000	ITALY 5.00 09-40 01/09S	6,921,549.88	0.38
7,683,060	ITALY 5.25 98-29 01/11S	8,606,808.60	0.47
6,437,000	ITALY 5.75 02-33 01/02S	7,633,054.97	0.41
6,642,000	ITALY 5 07-39 01/08S	7,575,030.30	0.41
6,847,614	ITALY 6.5 97-27 01/11S	7,671,018.15	0.42
7,926,000	ITALY 6 99-31 01/05S	9,378,927.43	0.51
2,921,439	ITALY 7.25 96-26 01/11S	3,209,420.49	0.17
1,453,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	1,469,461.93	0.08
1,237,000	ITALY BUONI POLIENNA 3.0 24-29 01/10S	1,249,307.41	0.07
2,001,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	2,053,031.04	0.11
2,283,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	2,342,315.33	0.13
4,834,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	5,033,773.61	0.27
4,137,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	4,184,270.44	0.23
3,891,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	3,921,333.84	0.21
3,166,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	3,029,942.67	0.16
4,540,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	4,663,484.78	0.25
4,380,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	4,430,184.46	0.24
3,728,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	3,759,685.54	0.20
4,115,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	4,289,815.12	0.23
4,046,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	4,124,606.05	0.22
4,248,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	4,433,973.15	0.24
4,389,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	4,505,815.34	0.24
4,033,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	4,271,574.49	0.23
2,621,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	2,791,292.84	0.15
	Netherlands	**79,767,077.83**	**4.32**
3,873,352	NETHERLANDS 0.00 20-27 15/01A	3,698,408.76	0.20
3,436,890	NETHERLANDS 0.00 20-30 15/07A	3,034,954.96	0.16
3,851,190	NETHERLANDS 0.00 21-31 15/07A	3,315,288.59	0.18
3,328,620	NETHERLANDS 0.00 21-38 15/01A	2,359,171.54	0.13
2,828,020	NETHERLANDS 0.25 19-29 15/07A	2,590,396.07	0.14
4,393,617	NETHERLANDS 0.50 16-26 15/07A	4,272,619.24	0.23
3,899,568	NETHERLANDS 0.50 19-40 15/01A	2,860,964.19	0.16
3,163,370	NETHERLANDS 0.5 22-32 15/07A	2,762,906.66	0.15
4,513,326	NETHERLANDS 0.75 17-27 15/07A	4,356,954.01	0.24
4,633,379	NETHERLANDS 0.75 18-28 15/07A	4,411,576.50	0.24
4,595,700	NETHERLANDS 0 20-52 15/01U	2,276,844.76	0.12
4,262,200	NETHERLANDS 0 21-29 15/01A	3,898,354.91	0.21
2,868,610	NETHERLANDS 0 22-26 15/01A	2,788,232.24	0.15
3,745,614	NETHERLANDS 2.50 12-33 15/01A	3,796,188.10	0.21
3,143,530	NETHERLANDS 2.5 23-30 15/01A	3,195,332.39	0.17
3,135,180	NETHERLANDS 2.5 23-33 15/07A	3,170,172.43	0.17
2,799,000	NETHERLANDS 2.5 24-34 15/07A	2,818,911.33	0.15
4,894,797	NETHERLANDS 2.75 14-47 15/01A	4,955,934.68	0.27
3,281,570	NETHERLANDS 2 22-54 15/01A	2,835,354.38	0.15
2,322,810	NETHERLANDS 3.25 23-44 15/01A	2,519,953.71	0.14
4,771,617	NETHERLANDS 3.75 10-42 15/01A	5,477,106.77	0.30
4,339,591	NETHERLANDS 4.00 05-37 15/01A	4,990,822.40	0.27
3,052,190	NETHERLANDS 5.50 98-28 15/01A	3,380,629.21	0.18
	Portugal	**39,047,069.84**	**2.12**
1,002,460	OBRIGACOES DO T 1.1500 22-42 11/04A	733,418.45	0.04
748,000	OBRIGACOES DO T 3.6250 24-54 12/06A	769,035.69	0.04
2,360,440	PORTUGAL 0.30 21-31 17/10A	2,050,594.23	0.11
2,605,700	PORTUGAL 0.475 20-30 18/10A	2,347,850.87	0.13
2,079,240	PORTUGAL 0.70 20-27 15/10A	1,997,910.51	0.11
1,670,040	PORTUGAL 0.90 20-35 12/10A	1,373,092.38	0.07
1,540,240	PORTUGAL 1.00 21-52 12/04A	898,023.99	0.05
1,835,570	PORTUGAL 1.65 22-32 16/07A	1,731,202.50	0.09
3,354,780	PORTUGAL 1.95 19-29 15/06A	3,322,850.48	0.18
3,837,037	PORTUGAL 2.125 18-28 17/10A	3,844,556.83	0.21
2,022,022	PORTUGAL 2.25 18-34 18/04A	1,958,435.29	0.11
1,489,000	PORTUGAL 2.8750 24-34 20/10A	1,512,051.85	0.08
3,377,204	PORTUGAL 2.875 15-25 15/10A	3,393,828.02	0.18
2,676,060	PORTUGAL 2.875 16-26 21/07A	2,711,747.80	0.15
1,166,510	PORTUGAL 3.5 23-38 18/06A	1,229,947.06	0.07
1,875,450	PORTUGAL 3.875 14-30 15/02A	2,030,520.27	0.11
2,716,993	PORTUGAL 4.10 06-37 15/04A	3,055,590.56	0.17
1,680,360	PORTUGAL 4.1 15-45 15/02A	1,880,720.11	0.10
2,097,055	PORTUGAL 4.125 17-27 14/04A	2,205,692.95	0.12
	Spain	**254,232,372.31**	**13.78**
5,357,000	SPAIN 0.00 20-26 31/01A	5,188,747.34	0.28
5,623,000	SPAIN 0.00 21-27 31/01A	5,331,861.47	0.29
7,052,000	SPAIN 0.00 21-28 31/01A	6,531,126.80	0.35
6,942,000	SPAIN 0.1 21-31 30/04A	5,920,100.46	0.32
6,232,000	SPAIN 0.50 20-30 30/04A	5,600,347.16	0.30
6,217,000	SPAIN 0.5 21-31 31/10A	5,381,536.41	0.29
6,399,000	SPAIN 0.6 19-29 31/10A	5,844,134.59	0.32

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,943,000	SPAIN 0.7 22-32 30/04A	6,024,234.34	0.33
5,761,000	SPAIN 0.80 20-27 30/07A	5,528,857.57	0.30
6,828,000	SPAIN 0.8 22-29 30/07A	6,324,924.29	0.34
3,998,000	SPAIN 0.85 21-37 30/07A	3,027,007.62	0.16
5,738,000	SPAIN 1.00 20-50 31/10A	3,277,809.20	0.18
5,050,000	SPAIN 1.2 20-40 31/10A	3,705,317.71	0.20
7,305,000	SPAIN 1.25 20-30 31/10A	6,785,396.59	0.37
6,886,000	SPAIN 1.30 16-26 31/10A	6,751,099.88	0.37
6,181,000	SPAIN 1.40 18-28 30/07A	5,971,024.02	0.32
6,853,000	SPAIN 1.4 18-28 30/04A	6,638,540.44	0.36
6,305,000	SPAIN 1.45 17-27 31/10A	6,148,017.48	0.33
5,675,000	SPAIN 1.45 19-29 30/04A	5,444,475.48	0.30
1,930,000	SPAIN 1.45 21-71 31/10A	995,886.12	0.05
6,411,000	SPAIN 1.50 17-27 30/04A	6,287,041.52	0.34
5,908,000	SPAIN 1.85 19-35 30/07A	5,298,600.08	0.29
5,050,000	SPAIN 1.9 22-52 31/10A	3,539,851.14	0.19
6,228,000	SPAIN 1.95 15-30 30/07A	6,048,982.24	0.33
5,783,000	SPAIN 1.95 16-26 30/04A	5,748,143.66	0.31
3,223,000	SPAIN 1 21-42 30/07A	2,201,713.07	0.12
6,488,000	SPAIN 2.15 15-25 31/10A	6,464,710.62	0.35
5,709,000	SPAIN 2.35 17-33 30/07A	5,519,063.17	0.30
4,947,000	SPAIN 2.5000 24-27 31/05A	4,968,947.51	0.27
5,538,000	SPAIN 2.55 22-32 31/10A	5,475,270.90	0.30
4,490,000	SPAIN 2.70 18-48 31/10A	3,881,979.64	0.21
5,756,000	SPAIN 2.8 23-26 31/05A	5,795,267.49	0.31
4,889,000	SPAIN 2.9 16-46 31/10A	4,439,219.62	0.24
750,000	SPAIN 3.1 24-31 30/07A	772,574.18	0.04
6,020,000	SPAIN 3.15 23-33 30/04A	6,194,283.53	0.34
3,928,000	SPAIN 3.45 16-66 30/07A	3,710,897.08	0.20
3,331,000	SPAIN 3.45 22-43 30/07A	3,311,541.60	0.18
5,458,000	SPAIN 3.5 23-29 31/05A	5,713,196.54	0.31
6,250,000	SPAIN 3.55 23-33 31/10A	6,607,475.94	0.36
4,129,000	SPAIN 3.9 23-39 30/07A	4,414,313.32	0.24
5,512,000	SPAIN 4.20 05-37 31/01A	6,129,376.19	0.33
5,344,000	SPAIN 4.7 09-41 30/07A	6,246,076.28	0.34
5,046,000	SPAIN 4.90 07-40 30/07A	6,002,875.45	0.33
4,973,000	SPAIN 5.15 13-28 31/10A	5,505,039.43	0.30
4,445,000	SPAIN 5.15 13-44 31/10A	5,516,765.91	0.30
6,557,000	SPAIN 5.75 01-32 30/07A	7,971,737.08	0.43
6,178,000	SPAIN 5.90 11-26 30/07A	6,567,845.94	0.36
6,511,804	SPAIN 6 98-29 31/01A	7,479,138.21	0.41
Other transferable securities		**16,070,158.53**	**0.87**
Bonds		**16,070,158.53**	**0.87**
	Ireland	**1,008,183.43**	**0.05**
997,000	IRELAND 2.6 24-34 18/10A	1,008,183.43	0.05
	Italy	**2,207,464.29**	**0.12**
2,105,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	2,207,464.29	0.12
	Spain	**12,854,510.81**	**0.70**
6,065,000	SPAIN 3.25 24-34 30/04A	6,251,166.20	0.34
4,441,000	SPAIN 3.45 24-34 31/10A	4,640,963.08	0.25
1,863,000	SPAIN 4.0 24-54 31/10A	1,962,381.53	0.11
Total securities portfolio		**1,826,899,569.16**	**99.04**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,219,351,581.40**	**98.66**
Bonds		**3,219,351,581.40**	**98.66**
	Australia	**52,018,984.18**	**1.59**
4,513,000	AUSTRALIA 0.25 20-25 21/11S	2,695,288.43	0.08
4,421,000	AUSTRALIA 0.50 20-26 21/09S	2,587,909.81	0.08
4,490,000	AUSTRALIA 1.00 20-31 21/11S	2,301,615.17	0.07
4,394,000	AUSTRALIA 1.25 20-32 21/05S	2,260,871.76	0.07
4,523,000	AUSTRALIA 1.50 19-31 21/06S	2,433,240.45	0.07
2,353,000	AUSTRALIA 1.75 20-51 21/06S	827,027.40	0.03
3,094,000	AUSTRALIA 1.75 21-32 21/11S	1,635,420.60	0.05
4,287,000	AUSTRALIA 1 19-30 21/12S	2,262,976.39	0.07
3,862,000	AUSTRALIA 2.25 15-28 21/04S	2,296,578.66	0.07
4,225,000	AUSTRALIA 2.50 18-30 21/05S	2,470,026.26	0.08
2,045,000	AUSTRALIA 2.75 14-35 21/06S	1,130,695.92	0.03
3,644,000	AUSTRALIA 2.75 15-27 21/11S	2,213,037.72	0.07
4,057,000	AUSTRALIA 2.75 16-28 21/11S	2,445,169.98	0.07
3,887,000	AUSTRALIA 2.75 17-29 21/11S	2,317,727.19	0.07
1,918,000	AUSTRALIA 2.75 18-41 21/05S	967,566.18	0.03
1,386,000	AUSTRALIA 3.00 16-47 21/03S	676,023.38	0.02
4,444,000	AUSTRALIA 3.25 12-29 21/04S	2,724,161.64	0.08
4,599,000	AUSTRALIA 3.25 13-25 21/04S	2,843,961.56	0.09
836,000	AUSTRALIA 3.25 15-39 21/06S	464,392.48	0.01
2,137,000	AUSTRALIA 3.5 23-34 21/12S	1,273,087.45	0.04
1,766,000	AUSTRALIA 3.75 14-37 21/04S	1,060,796.55	0.03
2,258,000	AUSTRALIA 3.75 22-34 21/05S	1,378,716.91	0.04
2,847,000	AUSTRALIA 3 22-33 21/11S	1,640,668.36	0.05
4,057,000	AUSTRALIA 4.25 13-26 21/04S	2,544,605.88	0.08
1,104,000	AUSTRALIA 4.25 24-34 21/06S	701,221.00	0.02
1,226,000	AUSTRALIA 4.25 24-35 21/12S	776,470.47	0.02
2,891,000	AUSTRALIA 4.50 13-33 21/04S	1,871,660.80	0.06
4,152,000	AUSTRALIA 4.75% 21-04-27	2,656,273.45	0.08
879,000	AUSTRALIAN GOVE 4.7500 23-54 21/06S	561,792.33	0.02
	Belgium	**44,739,152.61**	**1.37**
1,508,488	BELGIUM 0.0000 20-27 22/10A	1,411,750.63	0.04
1,557,061	BELGIUM 0.00 21-31 22/10U	1,307,975.30	0.04
1,270,757	BELGIUM 0.1 20-30 22/06A	1,118,506.34	0.03
1,680,000	BELGIUM 0.35 22-32 22/06A	1,420,069.89	0.04
1,065,633	BELGIUM 0.4000 20-40 22/06A	708,246.18	0.02
787,214	BELGIUM 0.65 21-71 22/06A	335,330.41	0.01
2,771,057	BELGIUM 0.80 15-25 22/06A	2,731,514.02	0.08
1,770,797	BELGIUM 0.80 17-27 22/06A	1,707,889.17	0.05
1,788,213	BELGIUM 0.8 18-28 22/06A	1,699,148.73	0.05
1,995,000	BELGIUM 0.9 19-29 22/06A	1,872,717.47	0.06
1,831,173	BELGIUM 1.00 16-26 22/06A	1,794,443.52	0.05
1,434,796	BELGIUM 1.25 18-33 22/04A	1,291,676.67	0.04
1,267,000	BELGIUM 1.4 22-53 22/06A	812,226.95	0.02
860,532	BELGIUM 1.45 17-37 22/06A	724,867.63	0.02
1,375,225	BELGIUM 1.6 16-47 22/06A	1,008,617.93	0.03
1,114,607	BELGIUM 1.7 19-50 22/06A	803,470.47	0.02
1,015,398	BELGIUM 1.90 15-38 22/06A	888,980.84	0.03
1,953,660	BELGIUM 1 15-31 22/06A	1,778,568.89	0.05
949,736	BELGIUM 2.15 16-66 22/06A	708,816.47	0.02
916,790	BELGIUM 2.25 17-57 22/06A	711,584.89	0.02
1,182,000	BELGIUM 2.7 24-29 22/10A	1,202,636.65	0.04
687,000	BELGIUM 2.75 22-39 22/04A	663,332.85	0.02
1,505,000	BELGIUM 2.8500 24-34 22/10A	1,517,624.40	0.05
1,259,000	BELGIUM 3.3 23-54 22/06A	1,232,573.59	0.04
437,000	BELGIUM 3.45 23-43 22/06A	451,032.07	0.01
753,000	BELGIUM 3.5 24-55 22/06A	761,343.24	0.02
1,042,007	BELGIUM 3.75 13-45 22/06A	1,119,603.60	0.03
1,151,466	BELGIUM 3 14-34 22/06A	1,180,426.65	0.04
2,106,000	BELGIUM 3 23-33 22/06A	2,165,677.30	0.07
1,932,000	BELGIUM 4.25 10-41 28/03A	2,205,223.44	0.07
1,039,584	BELGIUM 4.5 11-26 28/03A	1,073,360.09	0.03
1,099,542	BELGIUM 4 12-32 28/03A	1,205,426.46	0.04
2,122,887	BELGIUM 5.00 04-35 28/03A	2,540,451.67	0.08
2,329,705	BELGIUM 5.50 98-28 28/03A	2,584,038.20	0.08
	Canada	**65,184,554.72**	**2.00**
3,858,000	CANADA 0.25 20-26 01/03S	2,461,443.66	0.08
5,152,000	CANADA 0.50 20-25 01/09S	3,330,835.06	0.10
4,459,000	CANADA 0.50 20-30 01/12S	2,578,575.15	0.08
909,000	CANADA 1.00 16-27 01/06S	577,147.92	0.02
2,451,000	CANADA 1.00 21-26 01/09S	1,570,168.06	0.05
4,941,000	CANADA 1.25 19-30 01/06S	3,016,672.62	0.09
1,855,000	CANADA 1.25 21-27 01/03S	1,186,769.39	0.04
1,278,000	CANADA 1.50 15-26 01/06S	828,396.59	0.03
4,800,000	CANADA 1.50 21-31 01/06S	2,929,631.57	0.09
3,550,000	CANADA 1.5 21-31 01/12S	2,150,507.71	0.07
3,603,000	CANADA 1.75 21-53 01/12S	1,757,542.33	0.05
1,212,000	CANADA 2.00 17-28 01/06S	784,835.82	0.02
5,500,000	CANADA 2.00 17-51 01/12S	2,881,485.66	0.09
1,377,000	CANADA 2.25 14-25 01/06S	905,956.87	0.03
1,468,000	CANADA 2.25 18-29 01/06S	956,948.09	0.03
575,000	CANADA 2.25 22-29 01/12S	373,091.19	0.01
2,303,000	CANADA 2.5 22-32 01/12S	1,485,009.22	0.05
1,744,000	CANADA 2.7500 22-27 01/09S	1,156,655.73	0.04
1,431,000	CANADA 2.75 14-48 01/12S	885,383.50	0.03
861,000	CANADA 2.75 14-49 01/12S	529,151.67	0.02
1,936,000	CANADA 2.75 23-33 01/06S	1,269,035.00	0.04
2,692,000	CANADA 2.75 23-55 01/12S	1,647,659.33	0.05
2,670,000	CANADA 2 22-32 01/06S	1,665,307.91	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,928,000	CANADA 3.0 23-34 01/06S	2,614,507.02	0.08
2,113,000	CANADA 3.25 23-33 01/12S	1,437,092.25	0.04
1,684,000	CANADA 3.25 24-26 01/11S	1,126,456.66	0.03
1,687,000	CANADA 3.25 24-34 01/12S	1,144,597.76	0.04
1,633,000	CANADA 3.5000 23-25 01/08S	1,084,240.52	0.03
568,000	CANADA 3.5000 24-34 01/03S	394,576.82	0.01
1,469,000	CANADA 3.50 11-45 01/12S	1,028,821.25	0.03
1,874,000	CANADA 3.5 22-28 01/03S	1,274,021.71	0.04
2,993,000	CANADA 3.5 24-29 01/09S	2,054,137.94	0.06
1,378,000	CANADA 3.75 23-25 01/05S	914,831.15	0.03
824,000	CANADA 3 22-25 01/10S	545,198.07	0.02
952,000	CANADA 3 23-26 01/04S	631,050.82	0.02
3,183,000	CANADA 4.0000 23-29 01/03S	2,222,093.94	0.07
1,388,000	CANADA 4.00 08-41 01/06S	1,027,023.34	0.03
2,883,000	CANADA 4.0 24-26 01/05S	1,940,573.06	0.06
2,530,000	CANADA 4.0 24-26 01/08S	1,710,332.02	0.05
2,936,000	CANADA 4.5000 23-26 01/02S	1,982,109.13	0.06
1,875,000	CANADA 4.5 23-25 01/11S	1,260,089.53	0.04
1,194,000	CANADA 5.00 04-37 01/06S	954,281.38	0.03
894,000	CANADA 5.75 01-33 01/06S	719,403.92	0.02
850,000	CANADA 5.75 98-29 01/06S	639,573.21	0.02
46,000	CANADA 8.00 96-27 01/06S	34,646.98	0.00
217,000	CANADA 9.00 94-25 01/06S	149,069.76	0.00
2,023,000	CANADIAN 3.2500 23-28 01/09S	1,367,616.43	0.04
	Denmark	**7,466,252.35**	**0.23**
6,474,869	DENMARK 0.00 21-31 15/11A	759,905.76	0.02
7,025,278	DENMARK 0.25 20-52 15/11A	545,151.36	0.02
6,249,750	DENMARK 0.5 17-27 15/11A	805,687.69	0.02
5,643,955	DENMARK 0.5 18-29 15/11A	708,100.97	0.02
1,743,000	DENMARK 0 22-31 15/11A	204,965.96	0.01
7,778,094	DENMARK 1.75 13-25 15/11A	1,039,381.61	0.03
1,813,000	DENMARK 2.25 23-33 15/11A	248,385.39	0.01
6,091,000	DENMARK 2.25 23-33 15/11A	832,622.42	0.03
2,726,000	DENMARK 2.25 24-26 15/11A	368,703.42	0.01
11,392,300	DENMARK 4.5% 15-11-39	1,953,347.77	0.06
	France	**205,076,589.61**	**6.29**
5,508,438	FRANCE 0.0000 19-29 25/11A	4,855,213.82	0.15
6,369,265	FRANCE 0.0000 20-30 25/11A	5,453,907.99	0.17
4,375,226	FRANCE 0.00 20-26 25/02A	4,236,181.32	0.13
6,767,260	FRANCE 0.00 21-31 25/11A	5,618,605.59	0.17
4,327,816	FRANCE 0.25 15-26 25/11A	4,145,083.50	0.13
3,273,876	FRANCE 0.50 20-40 25/05A	2,183,356.42	0.07
4,723,873	FRANCE 0.5 14-25 25/05A	4,655,471.33	0.14
5,628,128	FRANCE 0.5 15-26 25/05A	5,466,944.61	0.17
6,907,089	FRANCE 0.5 18-29 25/05A	6,322,653.26	0.19
2,595,000	FRANCE 0.5 20-44 25/06A	1,546,983.30	0.05
1,465,196	FRANCE 0.5 20-72 25/05A	533,745.41	0.02
5,573,000	FRANCE 0.7500 22-28 25/02A	5,286,866.01	0.16
6,642,533	FRANCE 0.75 17-28 25/11A	6,213,712.99	0.19
3,665,855	FRANCE 0.75 19-52 25/05A	1,925,139.87	0.06
3,761,000	FRANCE 0.75 21-53 25/05A	1,923,958.73	0.06
5,136,000	FRANCE 0 21-27 25/02U	4,864,399.59	0.15
3,754,000	FRANCE 0 22-32 25/05A	3,066,156.07	0.09
5,355,584	FRANCE 1.00 16-27 25/05A	5,178,902.22	0.16
5,408,458	FRANCE 1.25 15-36 25/05A	4,478,388.20	0.14
6,838,035	FRANCE 1.25 17-34 25/04A	5,914,547.43	0.18
3,316,000	FRANCE 1.25 21-38 25/05A	2,619,009.96	0.08
7,470,087	FRANCE 1.50 15-31 25/05A	6,981,765.91	0.21
3,594,215	FRANCE 1.50 18-50 25/05A	2,414,380.49	0.07
1,986,408	FRANCE 1.75 15-66 25/05A	1,261,270.17	0.04
3,618,232	FRANCE 1.75 16-39 25/06A	3,020,514.91	0.09
4,272,322	FRANCE 1 14-25 25/11A	4,203,964.84	0.13
3,210,524	FRANCE 2.00 17-48 25/05A	2,481,478.53	0.08
3,289,000	FRANCE 2.5000 23-27 24/09A	3,305,660.43	0.10
7,092,485	FRANCE 2.50 13-30 25/05A	7,088,846.20	0.22
5,324,000	FRANCE 2.5 22-26 24/09A	5,344,756.15	0.16
2,313,000	FRANCE 2.5 22-43 25/05A	2,044,964.47	0.06
6,815,437	FRANCE 2.75 11-27 25/10A	6,902,664.38	0.21
5,879,000	FRANCE 2.75 23-29 25/02A	5,950,529.80	0.18
1,760,000	FRANCE 2.75 24-30 25/02A	1,778,851.18	0.05
5,276,000	FRANCE 2 21-32 25/11A	4,992,901.44	0.15
1,030,000	FRANCE 3.00 24-49 25/06A	957,709.24	0.03
4,535,000	FRANCE 3.0 23-33 25/05A	4,607,022.60	0.14
1,437,000	FRANCE 3.0 24-34 24/11A	1,446,484.20	0.04
3,394,101	FRANCE 3.25 12-45 25/05A	3,341,254.84	0.10
1,536,000	FRANCE 3.25 24-55 25/05A	1,449,276.36	0.04
5,015,025	FRANCE 3.50 10-26 25/04A	5,105,746.80	0.16
3,090,000	FRANCE 3 22-54 25/05A	2,789,744.71	0.09
2,223,928	FRANCE 4.00 04-55 25/04A	2,412,939.65	0.07
2,435,644	FRANCE 4.00 09-60 25/04A	2,666,269.53	0.08
4,258,849	FRANCE 4.50 09-41 25/04A	4,931,852.76	0.15
2,982,134	FRANCE 4.75 03-35 25/04A	3,472,247.72	0.11
2,937,605	FRANCE 4 05-38 25/10A	3,216,861.65	0.10
4,378,783	FRANCE 5.5 97-29 25/04A	4,946,702.85	0.15
4,036,660	FRANCE 5.75 00-32 25/10A	4,907,479.38	0.15
3,493,707	FRANCE 6.00 94-25 25/10A	3,621,087.55	0.11
5,952,534	FRANCE GOVERNMENT 0.75 17-28 25/05A	5,622,517.18	0.17
5,052,000	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	5,319,616.07	0.16
	Germany	**158,297,691.56**	**4.85**
834,000	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	851,867.45	0.03
1,150,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	1,163,935.82	0.04
2,370,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	2,400,561.62	0.07
2,923,000	BUNDSOBLIGATION 2.1 24-29 12/04A	2,943,316.89	0.09
1,520,000	BUNDSOBLIGATION 2.5 24-29 11/10A	1,559,917.78	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,039,161	GERMANY 0.0000 20-30 15/08A	931,394.91	0.03
3,169,006	GERMANY 0.00 16-26 15/08A	3,054,530.74	0.09
3,009,061	GERMANY 0.00 20-25 10/10A	2,938,654.09	0.09
1,164,871	GERMANY 0.00 20-25 10/10A	1,137,990.50	0.03
2,360,000	GERMANY 0.00 20-25 11/04U	2,325,850.80	0.07
2,544,449	GERMANY 0.00 20-30 15/02A	2,300,862.29	0.07
3,006,666	GERMANY 0.00 20-35 15/05A	2,390,934.48	0.07
2,696,000	GERMANY 0.00 21-26 09/10A	2,590,737.12	0.08
3,123,882	GERMANY 0.00 21-26 10/04A	3,027,204.74	0.09
3,129,000	GERMANY 0.00 21-28 15/11A	2,901,097.41	0.09
3,078,641	GERMANY 0.00 21-31 15/02A	2,729,846.06	0.08
3,800,000	GERMANY 0.00 21-31 15/08A	3,331,878.76	0.10
3,205,799	GERMANY 0.00 21-36 15/05A	2,478,226.89	0.08
1,672,000	GERMANY 0.00 21-50 15/08A	899,920.56	0.03
3,368,000	GERMANY 0.00 21-52 15/08A	1,724,719.12	0.05
3,654,000	GERMANY 0.00 22-32 15/02A	3,167,993.52	0.10
3,668,011	GERMANY 0.0 20-30 15/08A	3,285,951.72	0.10
2,933,113	GERMANY 0.25 17-27 15/02A	2,821,435.31	0.09
2,682,103	GERMANY 0.25 18-28 15/08A	2,524,094.01	0.08
2,881,135	GERMANY 0.25 19-29 15/02A	2,689,779.51	0.08
3,247,912	GERMANY 0.50 17-27 15/08A	3,126,538.83	0.10
3,069,776	GERMANY 0.5 16-26 15/02A	3,002,486.51	0.09
2,562,410	GERMANY 0.5 18-28 15/02A	2,450,763.74	0.08
2,841,732	GERMANY 0 19-29 15/08A	2,595,817.04	0.08
4,167,209	GERMANY 0 19-50 15/08A	2,238,916.38	0.07
2,479,147	GERMANY 0 20-49 15/11U	2,338,377.07	0.07
830,000	GERMANY 0 21-31 15/08A	728,007.11	0.02
2,563,000	GERMANY 0 22-27 16/04A	2,442,108.67	0.07
2,717,690	GERMANY 1.00 15-25 15/08A	2,683,066.63	0.08
4,427,065	GERMANY 1.25 17-48 15/08A	3,473,298.11	0.11
3,291,000	GERMANY 1.30 22-27 15/10A	3,235,866.85	0.10
1,001,000	GERMANY 1.3 22-27 15/10A	984,433.25	0.03
3,141,000	GERMANY 1.70 22-32 15/08A	3,077,985.57	0.09
3,426,000	GERMANY 1.8 22-53 15/08A	2,966,036.89	0.09
984,000	GERMANY 1.8 23-53 15/08A	853,177.49	0.03
2,661,000	GERMANY 1 22-38 15/05A	2,248,311.09	0.07
2,968,000	GERMANY 2.1 22-29 15/11A	2,990,689.17	0.09
660,000	GERMANY 2.1 24-29 12/04A	664,866.70	0.02
2,515,000	GERMANY 2.2 23-28 13/04A	2,539,944.78	0.08
3,982,000	GERMANY 2.2 24-34 15/02A	4,019,172.76	0.12
4,086,000	GERMANY 2.3 23-33 15/02A	4,172,367.01	0.13
2,663,000	GERMANY 2.4 23-20 15/11A	2,727,953.77	0.08
3,218,000	GERMANY 2.4 23-28 19/10A	3,278,490.68	0.10
3,547,342	GERMANY 2.50 12-44 04/07A	3,565,571.43	0.11
3,202,677	GERMANY 2.50 14-46 15/08A	3,220,868.21	0.10
2,368,000	GERMANY 2.5 24-26 19/03A	2,378,182.40	0.07
3,302,000	GERMANY 2.6 23-33 15/08A	3,446,760.51	0.11
550,000	GERMANY 2.6 24-41 15/05A	562,121.78	0.02
1,375,000	GERMANY 2.80 23-25 12/06A	1,375,950.67	0.04
2,205,000	GERMANY 3.1 23-25 12/12A	2,224,968.48	0.07
2,048,000	GERMANY 3.1 23-25 18/09A	2,059,396.09	0.06
1,876,281	GERMANY 3.25 10-42 04/07A	2,093,147.94	0.06
2,503,573	GERMANY 4.00 05-37 04/01A	2,957,785.23	0.09
1,574,112	GERMANY 4.25 07-39 04/07A	1,934,744.21	0.06
1,845,088	GERMANY 4.75 03-34 04/07A	2,271,035.79	0.07
1,962,053	GERMANY 4.75 08-40 04/07A	2,559,452.41	0.08
1,084,102	GERMANY 4.75 98-28 04/07A	1,195,465.08	0.04
1,879,727	GERMANY 5.50 00-31 04/01A	2,266,768.05	0.07
711,375	GERMANY 5.625 98-28 04/01A	794,157.35	0.02
1,067,031	GERMANY 6.25 00-30 04/01A	1,293,740.09	0.04
1,330,909	GERMANY 6.5 97-27 04/07A	1,491,722.73	0.05
1,906,000	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	1,922,432.77	0.06
1,605,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	1,672,042.14	0.05
	Italy	**182,110,510.59**	**5.58**
2,236,000	BUONI POLIENNAL 0.5000 20-26 01/02S	2,177,399.58	0.07
1,884,000	BUONI POLIENNAL 1.50 21-45 30/04S	1,262,506.08	0.04
847,000	BUONI POLIENNAL 2.15 21-72 01/03S	535,447.99	0.02
1,777,000	BUONI POLIENNAL 2.45 20-50 01/09S	1,349,427.15	0.04
1,905,000	BUONI POLIENNAL 3.5000 24-31 15/02S	1,962,517.66	0.06
448,000	BUONI POLIENNAL 3.8500 24-35 01/02S	464,350.14	0.01
1,766,000	BUONI POLIENNAL 4.1500 23-39 01/10S	1,842,688.55	0.06
2,364,000	ITALY 0.00 21-26 01/04	2,279,556.74	0.07
2,457,000	ITALY 0.25 21-28 15/03S	2,275,153.74	0.07
1,392,000	ITALY 0.45 21-29 15/02S	1,267,458.32	0.04
489,000	ITALY 0.5 21-28 15/07S	453,353.44	0.01
2,457,000	ITALY 0.60 21-31 01/08S	2,098,555.15	0.06
1,906,000	ITALY 0.85 19-27 15/01S	1,841,465.12	0.06
2,943,000	ITALY 0.9 20-31 01/04S	2,589,325.85	0.08
2,240,000	ITALY 0.95 20-27 15/09S	2,146,343.92	0.07
1,923,000	ITALY 0.95 20-30 01/08S	1,726,665.93	0.05
1,585,000	ITALY 0.95 21-31 01/12S	1,376,260.57	0.04
2,024,000	ITALY 0.95 21-32 01/06S	1,733,995.82	0.05
1,478,000	ITALY 0.95 21-37 01/03S	1,095,730.08	0.03
1,989,000	ITALY 0 21-26 01/08S	1,904,290.08	0.06
2,239,000	ITALY 1.10 22-27 01/04S	2,167,978.92	0.07
1,665,000	ITALY 1.2 22-25 15/08S	1,642,730.29	0.05
1,970,000	ITALY 1.25 16-26 01/12S	1,924,144.51	0.06
2,135,000	ITALY 1.35 19-30 01/04S	1,978,290.78	0.06
1,388,000	ITALY 1.45 20-36 01/03S	1,125,890.08	0.03
1,668,000	ITALY 1.45 25 15-03S	1,653,946.44	0.05
2,376,000	ITALY 1.50 15-25 01/06S	2,354,354.64	0.07
2,587,000	ITALY 1.60 16-26 01/06S	2,553,191.01	0.08
2,572,000	ITALY 1.65 15-32 01/03S	2,338,678.19	0.07
2,302,000	ITALY 1.65 20-30 01/12S	2,138,097.60	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,872,000	ITALY 1.70 20-51 01/09S	1,195,534.08	0.04
1,767,000	ITALY 1.80 20-41 01/03S	1,337,512.98	0.04
1,781,000	ITALY 1.85 20-25 01/07S	1,768,590.88	0.05
2,077,000	ITALY 2.00 15-25 01/12S	2,064,764.60	0.06
2,487,000	ITALY 2.00 18-28 01/02S	2,449,989.71	0.08
2,201,000	ITALY 2.05 17-27 01/08S	2,179,192.71	0.07
1,971,000	ITALY 2.10 19-26 15/07S	1,960,301.21	0.06
1,074,000	ITALY 2.15 22-52 01/09S	747,407.34	0.02
2,208,000	ITALY 2.20 17-27 01/06S	2,197,053.95	0.07
1,691,000	ITALY 2.25 16-36 01/09S	1,487,007.74	0.05
2,441,000	ITALY 2.45 16-33 01/09S	2,302,082.69	0.07
1,742,000	ITALY 2.50 22-32 01/12S	1,665,681.40	0.05
1,403,000	ITALY 2.5 18-25 15/11S	1,402,937.08	0.04
2,131,000	ITALY 2.65 22-27 01/12S	2,143,776.83	0.07
1,993,000	ITALY 2.7 16-47 01/03S	1,639,435.43	0.05
1,053,000	ITALY 2.8 16-67 01/03S	805,118.33	0.02
2,766,000	ITALY 2.8 18-28 01/12S	2,790,606.60	0.09
1,851,000	ITALY 2.8 22-29 15/06S	1,859,225.29	0.06
2,115,000	ITALY 2.95 17-38 01/09S	1,951,172.32	0.06
2,705,000	ITALY 3.00 19-29 01/02S	2,741,844.00	0.08
1,868,000	ITALY 3.1 19-40 01/03S	1,722,121.53	0.05
1,821,000	ITALY 3.25 14-46 01/09S	1,646,548.20	0.05
2,295,000	ITALY 3.35 18-35 01/06S	2,286,669.15	0.07
1,959,000	ITALY 3.4 22-28 01/04S	2,015,222.72	0.06
1,853,000	ITALY 3.45 17-48 01/03S	1,717,934.83	0.05
3,349,000	ITALY 3.5 14-30 01/03S	3,475,096.21	0.11
2,138,000	ITALY 3.85 18-49 01/09S	2,097,558.24	0.06
2,707,000	ITALY 3.85 22-29 15/12S	2,846,203.68	0.09
3,298,000	ITALY 4.00 05-37 01/02S	3,467,022.50	0.11
1,868,000	ITALY 4.1 23-29 01/02S	1,976,212.87	0.06
2,532,000	ITALY 4.2 23-34 01/03S	2,714,988.14	0.08
2,525,000	ITALY 4.35 23-33 01/11S	2,741,232.41	0.08
2,153,000	ITALY 4.4 22-33 01/05S	2,349,159.83	0.07
1,307,000	ITALY 4.45 22-43 01/09S	1,398,450.79	0.04
2,785,000	ITALY 4.5 10-26 01/03S	2,861,799.56	0.09
1,584,000	ITALY 4.5 23-53 01/10S	1,695,288.51	0.05
2,644,000	ITALY 4.75 13-28 01/09S	2,855,768.54	0.09
2,287,000	ITALY 4.75 13-44 01/09S	2,552,360.61	0.08
1,641,000	ITALY 4 22-35 30/04S	1,733,162.33	0.05
2,650,000	ITALY 5.00 03-34 01/08S	3,021,489.19	0.09
2,684,000	ITALY 5.00 09-40 01/09S	3,061,029.53	0.09
3,747,872	ITALY 5.25 98-29 01/11S	4,198,147.72	0.13
2,878,000	ITALY 5.75 02-33 01/02S	3,412,530.36	0.10
2,792,000	ITALY 5 07-39 01/08S	3,184,117.41	0.10
3,129,982	ITALY 6.5 97-27 01/11S	3,506,039.01	0.11
3,529,000	ITALY 6 99-31 01/05S	4,175,838.88	0.13
1,246,108	ITALY 7.25 96-26 01/11S	1,368,902.47	0.04
855,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	877,193.97	0.03
1,345,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	1,379,953.86	0.04
2,419,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	2,519,061.70	0.08
2,057,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	2,080,548.12	0.06
1,296,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	1,240,259.04	0.04
2,155,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	2,213,424.85	0.07
2,066,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	2,089,688.14	0.06
1,686,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	1,757,485.38	0.05
1,533,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	1,562,803.21	0.05
1,847,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	1,927,780.02	0.06
2,042,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	2,096,340.47	0.06
1,679,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	1,778,187.76	0.05
1,463,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	1,557,859.31	0.05
	Japan	**547,349,146.18**	**16.77**
1,014,750,000	JAPAN-(10 YEAR ISSUE) 0.4 23-33 20/06S	6,176,926.50	0.19
950,000,000	JAPAN (10 YEAR ISSUE) 0.5 23-33 20/03S	5,848,720.05	0.18
975,650,000	JAPAN-(10 YEAR ISSUE) 0.6 24-33 20/12S	6,006,574.38	0.18
72,100,000	JAPAN (10 YEAR ISSUE) 0.7 24-33 20/12S	448,146.05	0.01
207,300,000	JAPAN (20 YEAR) 1.9000 24-44 20/06S	1,343,841.72	0.04
316,550,000	JAPAN (2 YEAR ISSUE) 0.0005 23-25 01/07S	1,980,522.03	0.06
359,700,000	JAPAN - (2 YEAR ISSUE) 0.1 24-26 01/02S	2,247,046.28	0.07
293,850,000	JAPAN - (2 YEAR ISSUE) 0.2 24-26 01/04S	1,837,135.42	0.06
337,400,000	JAPAN (30 YEAR) 1.2000 23-53 20/06S	1,718,852.68	0.05
327,100,000	JAPAN (30 YEAR) 1.4000 23-53 20/03S	1,757,437.31	0.05
299,850,000	JAPAN (30 YEAR) 1.8000 23-53 20/09S	1,767,227.66	0.05
276,600,000	JAPAN (5 YEAR) 0.2000 23-28 20/03S	1,720,504.74	0.05
288,050,000	JAPAN (5 YEAR I 0.3000 23-28 20/09S	1,794,865.55	0.06
125,450,000	JAPAN-(5 YEAR ISSUE) 0.100 23-28 20/06S	776,621.65	0.02
284,650,000	JAPAN (5 YEAR ISSUE) 0.2000 23-28 20/06S	1,768,705.06	0.05
303,550,000	JAPAN (5 YEAR ISSUE) 0.2 24-28 20/12S	1,881,768.97	0.06
299,250,000	JAPAN-(5 YEAR ISSUE) 0.3 23-28 20/06S	1,866,284.60	0.06
86,200,000	JAPAN-(5 YEAR ISSUE) 0.3 24-28 20/12S	536,499.02	0.02
902,200,000	JAPAN 0.005 21-26 20/03S	5,625,080.50	0.17
880,900,000	JAPAN 0.005 21-26 20/06S	5,485,049.58	0.17
928,650,000	JAPAN 0.005 21-26 20/09S	5,775,042.15	0.18
848,550,000	JAPAN 0.005 21-26 20/12S	5,272,083.26	0.16
584,200,000	JAPAN 0.005 22-27 20/03S	3,626,406.65	0.11
958,050,000	JAPAN 0.005 22-27 20/06S	5,940,769.62	0.18
349,800,000	JAPAN 0.005 23-25 01/05S	2,189,649.07	0.07
312,000,000	JAPAN 0.005 23-25 01/08S	1,951,390.06	0.06
330,050,000	JAPAN 0.005 23-25 01/09S	2,063,476.67	0.06
630,250,000	JAPAN 0.100 23-28 03/20S	3,906,773.20	0.12
347,050,000	JAPAN 0.10 16-26 20/12S	2,160,782.44	0.07
777,100,000	JAPAN 0.10 18-28 20/09S	4,804,162.44	0.15
140,550,000	JAPAN 0.1 16-26 20/03S	877,522.96	0.03
145,250,000	JAPAN 0.1 16-26 20/06S	905,893.83	0.03
261,950,000	JAPAN 0.1 16-26 20/09S	1,632,053.59	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
191,350,000	JAPAN 0.1 17-27 20/03S	1,190,581.09	0.04
215,750,000	JAPAN 0.1 17-27 20/06S	1,341,289.86	0.04
200,900,000	JAPAN 0.1 17-27 20/09S	1,247,924.81	0.04
170,400,000	JAPAN 0.1 17-27 20/12S	1,057,390.76	0.03
187,050,000	JAPAN 0.1 18-28 20/03S	1,159,479.46	0.04
174,700,000	JAPAN 0.1 18-28 20/06S	1,081,512.99	0.03
870,250,000	JAPAN 0.1 18-28 20/12S	5,372,290.46	0.16
824,100,000	JAPAN 0.1 19-29 20/03S	5,077,585.66	0.16
818,800,000	JAPAN 0.1 19-29 20/06S	5,035,595.53	0.15
816,950,000	JAPAN 0.1 19-29 20/09S	5,018,179.49	0.15
841,200,000	JAPAN 0.1 19-29 20/12S	5,162,131.12	0.16
880,400,000	JAPAN 0.1 20-25 20/06S	5,512,930.08	0.17
911,000,000	JAPAN 0.1 20-25 20/09S	5,699,920.25	0.17
934,500,000	JAPAN 0.1 20-30 20/06S	5,720,453.73	0.18
966,250,000	JAPAN 0.1 20-30 20/09S	5,905,487.23	0.18
667,500,000	JAPAN 0.1 21-25 20/12S	4,172,131.11	0.13
933,650,000	JAPAN 0.1 21-30 20/12S	5,695,307.23	0.17
953,400,000	JAPAN 0.1 21-31 20/03S	5,804,376.23	0.18
924,050,000	JAPAN 0.1 21-31 20/06S	5,614,114.37	0.17
954,200,000	JAPAN 0.1 21-31 20/09S	5,783,066.53	0.18
961,600,000	JAPAN 0.1 21-31 20/12S	5,813,097.34	0.18
290,100,000	JAPAN 0.1 22-27 20/03S	1,805,004.31	0.06
835,700,000	JAPAN 0.1 22-27 20/09S	5,191,093.89	0.16
360,900,000	JAPAN 0.1 23-25 01/11S	2,257,165.12	0.07
375,900,000	JAPAN 0.1 24-26 01/01S	2,349,071.83	0.07
241,900,000	JAPAN 0.2 16-36 20/06S	1,370,879.50	0.04
650,900,000	JAPAN 0.2 22-27 20/12S	4,052,024.74	0.12
988,750,000	JAPAN 0.2 22-32 20/03S	6,008,007.79	0.18
747,400,000	JAPAN 0.2 22-32 20/06S	4,528,601.71	0.14
978,300,000	JAPAN 0.2 22-32 20/09S	5,910,253.28	0.18
158,850,000	JAPAN 0.3 15-25 20/12S	995,291.43	0.03
188,550,000	JAPAN 0.3 16-46 20/06S	863,995.67	0.03
428,600,000	JAPAN 0.3 19-39 20/06S	2,308,896.11	0.07
369,900,000	JAPAN 0.3 19-39 20/09S	1,982,016.77	0.06
343,400,000	JAPAN 0.3 19-39 20/12S	1,830,106.60	0.06
370,350,000	JAPAN 0.3 22-27 20/12S	2,312,904.06	0.07
269,550,000	JAPAN 0.3 24-28 20/12S	1,677,986.31	0.05
243,300,000	JAPAN 0.40 15-25 20/06S	1,526,784.10	0.05
187,600,000	JAPAN 0.40 15-25 20/09S	1,177,190.30	0.04
197,800,000	JAPAN 0.40 16-36 20/03S	1,153,074.84	0.04
407,700,000	JAPAN 0.40 16-56 20/03S	1,553,240.88	0.05
408,400,000	JAPAN 0.4 19-39 20/03S	2,246,458.64	0.07
253,550,000	JAPAN 0.4 19-49 20/06S	1,110,958.25	0.03
301,450,000	JAPAN 0.4 19-49 20/09S	1,313,001.07	0.04
258,200,000	JAPAN 0.4 19-49 20/12S	1,118,862.68	0.03
316,150,000	JAPAN 0.4 20-40 20/03S	1,702,645.34	0.05
428,750,000	JAPAN 0.4 20-40 20/06S	2,296,812.65	0.07
437,600,000	JAPAN 0.4 20-40 20/09S	2,331,640.11	0.07
261,350,000	JAPAN 0.4 20-50 20/03S	1,125,833.17	0.03
427,000,000	JAPAN 0.4 21-41 20/06S	2,238,115.12	0.07
305,400,000	JAPAN 0.4 24-28 20/12S	1,909,077.61	0.06
283,150,000	JAPAN 0.4 24-29 20/03S	1,768,235.30	0.05
300,000,000	JAPAN 0.4 24-29 20/06S	1,870,999.58	0.06
364,000,000	JAPAN 0.50 18-38 20/03S	2,073,461.88	0.06
411,750,000	JAPAN 0.50 21-40 20/12S	2,218,149.86	0.07
329,700,000	JAPAN 0.5 16-36 20/09S	1,928,078.26	0.06
238,450,000	JAPAN 0.5 16-46 20/09S	1,139,524.77	0.03
384,500,000	JAPAN 0.5 18-38 20/06S	2,179,133.11	0.07
405,850,000	JAPAN 0.5 18-38 20/12S	2,277,684.71	0.07
291,800,000	JAPAN 0.5 19-49 20/03S	1,321,016.30	0.04
269,050,000	JAPAN 0.5 19-59 20/03S	1,006,343.32	0.03
510,750,000	JAPAN 0.5 20-60 20/03S	1,866,684.16	0.06
456,250,000	JAPAN 0.5 21-41 20/03S	2,445,073.22	0.07
462,800,000	JAPAN 0.5 21-41 20/09S	2,455,388.42	0.08
520,850,000	JAPAN 0.5 21-41 20/12S	2,750,289.82	0.08
970,900,000	JAPAN 0.5 22-32 20/12S	5,994,238.53	0.18
268,600,000	JAPAN 0.5 24-29 20/03S	1,684,741.94	0.05
90,950,000	JAPAN 0.5 24-29 20/06S	569,583.35	0.02
333,100,000	JAPAN 0.6 16-36 20/12S	1,963,610.69	0.06
203,750,000	JAPAN 0.6 16-46 20/12S	991,514.80	0.03
262,100,000	JAPAN 0.6 17-37 20/06S	1,532,278.84	0.05
337,750,000	JAPAN 0.6 17-37 20/09S	1,966,607.05	0.06
291,400,000	JAPAN 0.6 17-37 20/12S	1,689,789.90	0.05
336,350,000	JAPAN 0.6 20-50 20/06S	1,524,427.60	0.05
341,500,000	JAPAN 0.6 20-50 20/09S	1,539,169.22	0.05
95,250,000	JAPAN 0.6 24-29 20/03S	600,044.72	0.02
294,650,000	JAPAN 0.6 24-29 20/06S	1,854,650.95	0.06
304,650,000	JAPAN 0.7 17-37 20/03S	1,810,765.23	0.06
381,150,000	JAPAN 0.7 18-38 20/09S	2,210,333.73	0.07
231,100,000	JAPAN 0.7 18-48 20/06S	1,118,789.45	0.03
232,300,000	JAPAN 0.7 18-48 20/12S	1,113,787.05	0.03
334,850,000	JAPAN 0.7 21-50 20/12S	1,543,554.73	0.05
371,000,000	JAPAN 0.7 21-51 20/03S	1,701,038.52	0.05
322,850,000	JAPAN 0.7 21-51 20/06S	1,472,261.75	0.05
73,900,000	JAPAN 0.7 21-51 20/09S	335,443.65	0.01
334,300,000	JAPAN 0.7 21-51 20/12S	1,510,466.63	0.05
418,150,000	JAPAN 0.7 21-61 20/03S	1,622,441.84	0.05
224,250,000	JAPAN 0.8 16-46 20/03S	1,158,518.76	0.04
228,050,000	JAPAN 0.8 17-47 20/03S	1,156,522.37	0.04
160,300,000	JAPAN 0.8 17-47 20/06S	808,961.73	0.02
244,850,000	JAPAN 0.8 17-47 20/09S	1,229,558.36	0.04
247,600,000	JAPAN 0.8 17-47 20/12S	1,238,203.18	0.04
286,550,000	JAPAN 0.8 18-48 20/03S	1,427,043.76	0.04
345,250,000	JAPAN 0.8 18-58 20/03S	1,469,996.07	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
458,250,000	JAPAN 0.8 22-42 20/03S	2,539,696.79	0.08
289,450,000	JAPAN 0.9 17-57 20/03S	1,293,261.47	0.04
225,050,000	JAPAN 0.9 18-48 20/09S	1,138,192.78	0.03
502,950,000	JAPAN 0.9 22-42 20/06S	2,824,639.30	0.09
74,400,000	JAPAN 1.1 03-33 20/03S	480,944.13	0.01
220,350,000	JAPAN 1.1 22-42 20/09S	1,275,944.60	0.04
410,450,000	JAPAN 1.1 23-43 20/06S	2,353,714.12	0.07
643,850,000	JAPAN 1.1 24-34 20/06M	4,123,645.82	0.13
341,100,000	JAPAN 1.2 14-34 20/12S	2,195,636.36	0.07
283,450,000	JAPAN 1.2 15-35 20/03S	1,820,410.36	0.06
254,750,000	JAPAN 1.2 15-35 20/09S	1,629,738.20	0.05
209,400,000	JAPAN 1.3 15-35 20/06S	1,355,697.49	0.04
333,900,000	JAPAN 1.3 22-52 20/06S	1,759,879.42	0.05
280,050,000	JAPAN 1.40 14-34 20/09S	1,839,553.99	0.06
35,700,000	JAPAN 1.4 15-45 20/09S	209,530.91	0.01
140,200,000	JAPAN 1.4 15-45 20/12S	820,501.24	0.03
124,450,000	JAPAN 1.4 15-55 20/03S	657,417.08	0.02
478,300,000	JAPAN 1.4 22-42 20/12S	2,901,352.74	0.09
316,450,000	JAPAN 1.4 22-52 20/09S	1,706,203.64	0.05
254,250,000	JAPAN 1.50 14-34 20/03S	1,690,739.13	0.05
118,450,000	JAPAN 1.5 12-32 20/06S	790,360.17	0.02
147,950,000	JAPAN 1.5 13-33 20/03S	986,810.31	0.03
271,600,000	JAPAN 1.5 14-34 20/06S	1,803,018.62	0.06
103,000,000	JAPAN 1.5 14-44 20/12S	620,646.10	0.02
168,800,000	JAPAN 1.5 15-45 20/03S	1,014,482.50	0.03
130,200,000	JAPAN 1.6 10-30 20/06S	865,932.21	0.03
174,100,000	JAPAN 1.6 12-32 20/03S	1,169,341.87	0.04
157,100,000	JAPAN 1.6 12-32 20/06S	1,055,505.88	0.03
195,500,000	JAPAN 1.6 13-33 20/03S	1,314,287.26	0.04
252,600,000	JAPAN 1.6 13-33 20/12S	1,695,352.56	0.05
88,550,000	JAPAN 1.6 15-45 20/06S	540,386.43	0.02
320,450,000	JAPAN 1.6 23-52 20/12S	1,810,231.62	0.06
224,500,000	JAPAN 1.70 13-33 20/09S	1,520,481.74	0.05
153,700,000	JAPAN 1.70 14-44 20/06S	964,207.79	0.03
121,000,000	JAPAN 1.70 14-54 20/03S	693,924.20	0.02
58,250,000	JAPAN 1.7 03-33 20/06S	394,538.06	0.01
30,450,000	JAPAN 1.7 11-31 20/09S	205,396.60	0.01
222,450,000	JAPAN 1.7 11-31 20/12S	1,502,096.76	0.05
114,400,000	JAPAN 1.7 12-32 20/03S	773,490.87	0.02
143,450,000	JAPAN 1.7 12-32 20/06S	970,418.36	0.03
358,600,000	JAPAN 1.7 12-32 20/09S	2,427,786.14	0.07
240,100,000	JAPAN 1.7 12-32 20/12S	1,625,956.11	0.05
265,750,000	JAPAN 1.7 13-33 20/06S	1,799,974.08	0.06
156,550,000	JAPAN 1.7 13-43 20/12S	987,794.09	0.03
173,600,000	JAPAN 1.7 14-44 20/03S	1,092,232.89	0.03
159,600,000	JAPAN 1.7 14-44 20/09S	998,261.06	0.03
104,200,000	JAPAN 1.80 10-30 20/06S	700,276.57	0.02
151,950,000	JAPAN 1.80 11-31 20/06S	1,029,575.81	0.03
146,500,000	JAPAN 1.8 10-30 20/09S	986,838.97	0.03
253,950,000	JAPAN 1.8 11-31 20/09S	1,723,661.53	0.05
211,950,000	JAPAN 1.8 11-31 20/12S	1,440,409.44	0.04
226,900,000	JAPAN 1.8 12-32 20/03S	1,544,297.78	0.05
120,500,000	JAPAN 1.8 12-32 20/12S	822,230.10	0.03
236,100,000	JAPAN 1.8 13-43 20/03S	1,522,199.13	0.05
152,100,000	JAPAN 1.8 13-43 20/09S	976,941.70	0.03
451,900,000	JAPAN 1.90 12-42 20/09S	2,969,992.20	0.09
150,900,000	JAPAN 1.90 13-53 20/03S	912,377.10	0.03
77,450,000	JAPAN 1.9 05-25 20/06S	491,238.55	0.02
208,450,000	JAPAN 1.9 08-28 20/12S	1,384,998.17	0.04
212,550,000	JAPAN 1.9 09-29 20/03S	1,415,328.60	0.04
179,200,000	JAPAN 1.9 10-30 20/09S	1,213,620.16	0.04
123,200,000	JAPAN 1.9 11-31 20/03S	838,091.36	0.03
272,700,000	JAPAN 1.9 11-31 20/06S	1,858,817.37	0.06
220,550,000	JAPAN 1.9 13-43 20/06S	1,442,280.55	0.04
778,250,000	JAPAN 10 YEAR ISSUE 0.1 20-30 20/03S	4,769,980.38	0.15
959,550,000	JAPAN10 YEAR ISSUE 0.8000 23-33 20/09U	6,030,855.04	0.18
892,050,000	JAPAN10 YEAR ISSUE 0.8 24-34 20/03S	5,575,598.88	0.17
30,900,000	JAPAN10 YEAR ISSUE 1.0 24-34 20/03S	196,533.84	0.01
308,750,000	JAPAN 1 15-35 20/12S	1,930,134.75	0.06
309,050,000	JAPAN 1 22-52 20/03S	1,511,024.86	0.05
508,850,000	JAPAN 1 22-62 20/03S	2,174,185.79	0.07
367,750,000	JAPAN 2.00 10-40 20/09S	2,482,384.72	0.08
144,000,000	JAPAN 2.00 11-31 20/03S	985,540.70	0.03
188,550,000	JAPAN 2.00 12-52 20/03S	1,169,687.05	0.04
400,000	JAPAN 2.10 05-25 20/09S	2,551.22	0.00
277,750,000	JAPAN 2.10 06-26 20/12S	1,806,090.61	0.06
308,650,000	JAPAN 2.10 07-27 20/12S	2,038,844.23	0.06
292,550,000	JAPAN 2.10 09-29 20/09S	1,976,657.49	0.06
60,350,000	JAPAN 2.1 03-33 20/09S	421,815.42	0.01
46,700,000	JAPAN 2.1 05-25 20/06S	296,623.19	0.01
141,950,000	JAPAN 2.1 05-25 20/12S	908,849.26	0.03
80,100,000	JAPAN 2.1 06-26 20/03S	514,780.12	0.02
218,800,000	JAPAN 2.1 07-27 20/03S	1,428,520.18	0.04
158,450,000	JAPAN 2.1 07-27 20/06S	1,038,740.11	0.03
84,650,000	JAPAN 2.1 07-27 20/09S	557,119.02	0.02
83,900,000	JAPAN 2.1 08-28 20/06S	558,184.81	0.02
111,000,000	JAPAN 2.1 08-28 20/09S	740,921.06	0.02
168,750,000	JAPAN 2.1 08-28 20/12S	1,129,983.72	0.03
237,050,000	JAPAN 2.1 09-29 20/03S	1,591,803.72	0.05
190,650,000	JAPAN 2.1 09-29 20/06S	1,283,497.44	0.04
213,250,000	JAPAN 2.1 09-29 20/12S	1,445,998.18	0.04
301,250,000	JAPAN 2.1 10-30 20/03S	2,049,876.34	0.06
286,600,000	JAPAN 2.1 10-30 20/12S	1,967,352.40	0.06
122,600,000	JAPAN 2.20 07-27 20/09S	809,142.58	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
155,950,000	JAPAN 2.2 06-26 20/03S	1,003,672.95	0.03
115,050,000	JAPAN 2.2 06-26 20/06S	743,444.17	0.02
190,250,000	JAPAN 2.2 06-26 20/09S	1,234,386.07	0.04
202,150,000	JAPAN 2.2 08-28 20/03S	1,344,430.88	0.04
104,150,000	JAPAN 2.2 08-28 20/09S	697,748.47	0.02
120,900,000	JAPAN 2.2 09-29 20/06S	817,416.50	0.03
160,400,000	JAPAN 2.2 09-29 20/12S	1,092,748.98	0.03
269,950,000	JAPAN 2.2 09-39 20/09S	1,879,337.30	0.06
144,250,000	JAPAN 2.2 09-49 20/03S	952,047.58	0.03
149,200,000	JAPAN 2.2 10-30 20/03S	1,020,213.76	0.03
152,500,000	JAPAN 2.2 10-50 20/03S	1,000,163.96	0.03
171,750,000	JAPAN 2.2 11-31 20/03S	1,188,921.60	0.04
338,550,000	JAPAN 2.2 11-41 20/03S	2,338,339.20	0.07
187,750,000	JAPAN 2.2 11-51 20/03S	1,222,070.09	0.04
127,150,000	JAPAN 2.30 05-35 20/06S	904,148.82	0.03
104,450,000	JAPAN 2.30 05-35 20/12S	742,705.60	0.02
180,550,000	JAPAN 2.3 05-35 20/03S	1,283,044.38	0.04
177,250,000	JAPAN 2.3 06-26 20/03S	1,142,377.90	0.04
147,350,000	JAPAN 2.3 06-26 20/06S	953,742.63	0.03
84,300,000	JAPAN 2.3 06-26 20/09S	547,992.93	0.02
159,300,000	JAPAN 2.3 06-36 20/12S	1,132,334.64	0.03
188,450,000	JAPAN 2.3 07-27 20/06S	1,241,771.84	0.04
117,050,000	JAPAN 2.3 08-28 20/06S	784,098.14	0.02
280,750,000	JAPAN 2.3 09-39 20/03S	1,982,434.44	0.06
201,600,000	JAPAN 2.3 10-40 20/03S	1,418,147.40	0.04
92,200,000	JAPAN 2.4 04-34 20/03S	660,313.16	0.02
16,750,000	JAPAN 2.4 06-34 20/12S	120,045.32	0.00
268,800,000	JAPAN 2.4 07-37 20/03S	1,929,034.74	0.06
91,950,000	JAPAN 2.4 07-48 20/03S	631,952.57	0.02
153,950,000	JAPAN 2.4 08-28 20/03S	1,030,455.64	0.03
125,300,000	JAPAN 2.4 08-28 20/06S	842,244.04	0.03
231,600,000	JAPAN 2.4 08-38 20/09S	1,657,064.97	0.05
70,850,000	JAPAN 2.50 05-35 20/09S	513,170.51	0.02
120,800,000	JAPAN 2.5 04-34 20/06S	872,297.56	0.03
105,550,000	JAPAN 2.5 04-34 20/09S	762,494.58	0.02
123,200,000	JAPAN 2.5 06-36 20/03S	892,645.47	0.03
145,150,000	JAPAN 2.5 06-36 20/06S	1,052,284.27	0.03
144,700,000	JAPAN 2.5 06-36 20/09S	1,048,958.48	0.03
178,950,000	JAPAN 2.5 07-37 20/09S	1,296,873.48	0.04
269,150,000	JAPAN 2.5 08-38 20/03S	1,950,227.20	0.06
86,000,000	JAPAN 2 03-33 20/12S	596,263.47	0.02
76,650,000	JAPAN 2 05-25 20/06S	486,510.12	0.01
36,550,000	JAPAN 2 05-25 20/09S	232,895.49	0.01
203,500,000	JAPAN 2 05-29 20/12S	1,301,374.18	0.04
59,050,000	JAPAN 2 07-27 20/03S	384,624.45	0.01
402,000,000	JAPAN 20 YEAR ISSUE 1.1 23-43 20/03S	2,312,308.71	0.07
367,500,000	JAPAN 20 YEAR ISSUE 1.3 24-43 20/12S	2,167,087.88	0.07
358,200,000	JAPAN 20 YEAR ISSUE 1.6 24-44 20/03S	2,215,843.59	0.07
126,050,000	JAPAN 2 10-30 20/06S	856,136.71	0.03
130,900,000	JAPAN 2 10-30 20/12S	893,612.55	0.03
391,600,000	JAPAN 2 11-41 20/09S	2,626,009.51	0.08
401,000,000	JAPAN 2 12-42 20/03S	2,682,011.13	0.08
310,600,000	JAPAN 2 YEAR (ISSUE) 0.40 24-26 01/06S	1,947,225.52	0.06
319,000,000	JAPAN 2 YEAR (ISSUE) 0.4 24-26 01/08S	1,999,327.62	0.06
321,200,000	JAPAN 2 YEAR ISSUE 0.005 23-25 01/04S	2,011,063.81	0.06
341,800,000	JAPAN 2 YEAR ISSUE 0.005 23-25 01/06S	2,139,057.48	0.07
352,300,000	JAPAN 2 YEAR ISSUE 0.005 23-25 01/10S	2,201,988.10	0.07
339,400,000	JAPAN - 2 YEAR ISSUE 0.005 23-25 01/12S	2,119,466.79	0.06
327,550,000	JAPAN 2 YEAR ISSUE 0.2 24-26 01/03S	2,048,339.08	0.06
334,850,000	JAPAN 2 YEAR ISSUE 0.3 24-26 01/05S	2,096,213.13	0.06
353,200,000	JAPAN 2 YEAR ISSUE 0.4 24-26 01/07S	2,214,007.46	0.07
338,300,000	JAPAN 30 YEAR ISSUE 1.6 24-53 20/12S	1,898,055.25	0.06
361,350,000	JAPAN 30 YEAR ISSUE 1.8 24-54 20/03S	2,122,537.79	0.07
207,400,000	JAPAN 30 YEAR ISSUE 2.2 24-54 20/06S	1,331,472.25	0.04
452,050,000	JAPAN 40 YEAR ISSUE 1.3 23-63 20/03S	2,113,543.10	0.06
160,950,000	JAPAN 40 YEAR ISSUE 2.2 24-64 20/03S	974,240.73	0.03
	Netherlands	**37,700,360.13**	**1.16**
1,295,448	NETHERLANDS 0.00 20-27 15/01A	1,237,061.77	0.04
1,540,384	NETHERLANDS 0.00 20-30 15/07A	1,360,473.00	0.04
1,656,390	NETHERLANDS 0.00 21-31 15/07A	1,425,429.27	0.04
1,372,000	NETHERLANDS 0.00 21-38 15/01A	972,248.18	0.03
2,138,147	NETHERLANDS 0.25 15-25 15/07A	2,099,596.21	0.06
1,343,916	NETHERLANDS 0.25 19-29 15/07A	1,231,594.59	0.04
2,018,035	NETHERLANDS 0.50 16-26 15/07A	1,962,408.17	0.06
1,807,936	NETHERLANDS 0.50 19-40 15/01A	1,326,387.54	0.04
1,558,000	NETHERLANDS 0.5 22-32 15/07A	1,360,714.52	0.04
2,308,183	NETHERLANDS 0.75 17-27 15/07A	2,228,610.93	0.07
2,151,375	NETHERLANDS 0.75 18-28 15/07A	2,048,628.34	0.06
2,266,118	NETHERLANDS 0 20-52 15/01U	1,122,906.79	0.03
1,790,000	NETHERLANDS 0 21-29 15/01A	1,637,351.13	0.05
1,312,000	NETHERLANDS 0 22-26 15/01A	1,275,212.44	0.04
1,604,384	NETHERLANDS 2.50 12-33 15/01A	1,626,381.39	0.05
1,320,000	NETHERLANDS 2.5 23-30 15/01A	1,341,931.14	0.04
1,396,000	NETHERLANDS 2.5 23-33 15/07A	1,411,899.74	0.04
1,238,000	NETHERLANDS 2.5 24-34 15/07A	1,246,841.92	0.04
2,025,730	NETHERLANDS 2.75 14-47 15/01A	2,051,071.89	0.06
1,382,000	NETHERLANDS 2 22-54 15/01A	1,193,788.05	0.04
1,183,000	NETHERLANDS 3.25 23-44 15/01A	1,283,460.36	0.04
2,047,825	NETHERLANDS 3.75 10-42 15/01A	2,350,616.41	0.07
2,010,054	NETHERLANDS 4.00 05-37 15/01A	2,312,162.70	0.07
1,438,464	NETHERLANDS 5.50 98-28 15/01A	1,593,583.65	0.05
	Spain	**120,447,028.47**	**3.69**
2,238,000	SPAIN 0.00 20-26 31/01A	2,167,831.99	0.07
2,663,000	SPAIN 0.00 21-27 31/01A	2,525,894.66	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,354,000	SPAIN 0.00 21-28 31/01A	3,107,549.76	0.10
3,418,000	SPAIN 0.1 21-31 30/04A	2,915,751.56	0.09
3,025,000	SPAIN 0.50 20-30 30/04A	2,718,871.82	0.08
3,080,000	SPAIN 0.5 21-31 31/10A	2,666,507.23	0.08
2,257,000	SPAIN 0.6 19-29 31/10A	2,061,620.99	0.06
3,077,000	SPAIN 0.7 22-32 30/04A	2,670,363.37	0.08
2,592,000	SPAIN 0.80 20-27 30/07A	2,488,102.01	0.08
3,332,000	SPAIN 0.8 22-29 30/07A	3,087,392.21	0.09
1,662,000	SPAIN 0.85 21-37 30/07A	1,258,159.10	0.04
2,319,000	SPAIN 0 22-25 31/05A	2,275,425.99	0.07
2,565,000	SPAIN 1.00 20-50 31/10A	1,464,288.22	0.04
2,229,000	SPAIN 1.2 20-40 31/10A	1,635,505.13	0.05
2,728,000	SPAIN 1.25 20-30 31/10A	2,535,862.33	0.08
3,232,000	SPAIN 1.30 16-26 31/10A	3,169,457.88	0.10
2,924,000	SPAIN 1.40 18-28 30/07A	2,825,835.48	0.09
3,198,000	SPAIN 1.4 18-28 30/04A	3,098,887.90	0.09
2,827,000	SPAIN 1.45 17-27 31/10A	2,757,766.21	0.08
2,648,000	SPAIN 1.45 19-29 30/04A	2,541,187.89	0.08
862,000	SPAIN 1.45 21-71 31/10A	444,606.67	0.01
2,715,000	SPAIN 1.50 17-27 30/04A	2,663,182.34	0.08
2,479,000	SPAIN 1.60 5-25 30/04A	2,461,217.63	0.08
2,680,000	SPAIN 1.85 19-35 30/07A	2,402,944.55	0.07
2,487,000	SPAIN 1.9 22-52 31/10A	1,743,308.91	0.05
2,575,000	SPAIN 1.95 15-30 30/07A	2,502,006.72	0.08
2,590,000	SPAIN 1.95 16-26 30/04A	2,574,698.54	0.08
1,321,000	SPAIN 1 21-42 30/07A	902,360.31	0.03
3,166,000	SPAIN 2.15 15-25 31/10A	3,153,367.36	0.10
1,691,000	SPAIN 2.35 17-33 30/07A	1,634,934.38	0.05
2,327,000	SPAIN 2.5000 24-27 31/05A	2,338,478.63	0.07
2,422,000	SPAIN 2.55 22-32 31/10A	2,394,988.40	0.07
1,957,000	SPAIN 2.70 18-48 31/10A	1,691,628.46	0.05
2,737,000	SPAIN 2.8 23-26 31/05A	2,755,821.53	0.08
2,055,000	SPAIN 2.9 16-46 31/10A	1,865,993.43	0.06
650,000	SPAIN 3.1 24-31 30/07A	669,900.14	0.02
2,463,000	SPAIN 3.15 23-33 30/04A	2,534,868.39	0.08
1,721,000	SPAIN 3.45 16-66 30/07A	1,624,950.99	0.05
1,626,000	SPAIN 3.45 22-43 30/07A	1,616,290.34	0.05
2,544,000	SPAIN 3.5 23-29 31/05A	2,663,265.26	0.08
2,805,000	SPAIN 3.55 23-33 31/10A	2,965,837.02	0.09
1,721,000	SPAIN 3.9 23-39 30/07A	1,839,706.49	0.06
2,746,000	SPAIN 4.20 05-37 31/01A	3,052,413.23	0.09
2,628,000	SPAIN 4.65 10-25 30/07A	2,668,754.49	0.08
2,402,000	SPAIN 4.7 09-41 30/07A	2,806,400.25	0.09
2,310,000	SPAIN 4.90 07-40 30/07A	2,745,954.29	0.08
2,151,000	SPAIN 5.15 13-28 31/10A	2,382,259.92	0.07
2,013,000	SPAIN 5.15 13-44 31/10A	2,497,166.76	0.08
3,000,000	SPAIN 5.75 01-32 30/07A	3,647,863.35	0.11
1,658,000	SPAIN 5.90 11-26 30/07A	1,762,755.76	0.05
3,018,055	SPAIN 6 98-29 31/01A	3,466,842.20	0.11
	Sweden	**5,510,049.76**	**0.17**
5,835,000	SWEDEN 0.125 20-49 12/05A	462,709.59	0.01
2,005,000	SWEDEN 0.50 20-45 24/11A	127,091.44	0.00
8,350,000	SWEDEN 0.75 16-28 12/05A	715,116.53	0.02
8,355,000	SWEDEN 0.75 17-29 12/11A	704,034.34	0.02
10,105,000	SWEDEN 1.00 14-26 12/11A	880,915.59	0.03
1,160,000	SWEDEN 1.3750 21-71 23/06A	72,785.82	0.00
6,635,000	SWEDEN 1.75 21-33 11/12A	577,777.51	0.02
5,485,000	SWEDEN 2.25 11-32 01/06A	498,504.07	0.02
1,935,000	SWEDEN 2.25 24-35 11/05A	175,027.45	0.01
9,120,000	SWEDEN 2.50 13-25 12/05A	806,307.96	0.02
4,750,000	SWEDEN 3.50 09-39 30/03A	489,779.46	0.02
	United Kingdom	**193,765,606.09**	**5.94**
2,665,934	ROYAUME-UNI DE GRANDE 1.625 19-54 22/10S	1,685,044.59	0.05
3,345,056	UK TREASURY GILT 1.75 16-37 07/09S	3,060,622.72	0.09
2,135,128	UK TREASURY STOCK 2.50 15-65 22/07S	1,625,704.75	0.05
2,209,891	UK TREASURY STOCK 4.25 09-39 07/09S	2,641,378.16	0.08
3,373,530	UK TREASURY STOCK 4.50 09-34 07/09S	4,221,889.37	0.13
4,255,710	UK TSY 1.625 18-28 22/10S	4,723,349.65	0.14
3,737,843	UNITED KINGDOM 0.1250 20-26 30/01S	4,285,772.46	0.13
3,466,782	UNITED KINGDOM 0.125 20-28 31/01S	3,709,608.82	0.11
4,466,373	UNITED KINGDOM 0.25 20-31 31/07S	4,234,425.43	0.13
4,317,643	UNITED KINGDOM 0.3750 20-30 22/10S	4,251,740.63	0.13
3,738,000	UNITED KINGDOM 0.375 21-26 22/10S	4,193,766.00	0.13
3,252,000	UNITED KINGDOM 0.500 21-29 31/01S	3,406,460.72	0.10
3,039,370	UNITED KINGDOM 0.50 20-61 22/10S	1,116,791.77	0.03
4,970,997	UNITED KINGDOM 0.625 19-25 07/06S	5,825,395.50	0.18
4,146,672	UNITED KINGDOM 0.625 20-35 31/07S	3,504,425.00	0.11
4,134,825	UNITED KINGDOM 0.625 20-50 22/10S	2,045,373.02	0.06
3,395,000	UNITED KINGDOM 0.8750 21-33 31/07S	3,155,691.36	0.10
4,778,822	UNITED KINGDOM 0.875 19-29 22/10S	5,000,288.69	0.15
2,672,855	UNITED KINGDOM 0.875 21-46 31/01S	1,628,127.04	0.05
2,773,000	UNITED KINGDOM 1.125 21-39 31/01S	2,228,164.90	0.07
941,000	UNITED KINGDOM 1.125 22-73 22/10S	420,529.35	0.01
3,048,000	UNITED KINGDOM 1.250 21-51 31/07S	1,808,615.54	0.06
4,569,492	UNITED KINGDOM 1.25 17-27 22/07S	5,130,758.85	0.16
3,861,409	UNITED KINGDOM 1.25 20-41 22/10S	2,911,336.72	0.09
2,288,000	UNITED KINGDOM 1.5000 21-53 31/07S	1,413,250.07	0.04
4,759,549	UNITED KINGDOM 1.50 16-26 22/07S	5,486,595.06	0.17
2,456,817	UNITED KINGDOM 1.50 16-47 22/07S	1,691,322.36	0.05
2,929,997	UNITED KINGDOM 1.625 18-71 22/10S	1,626,825.33	0.05
3,428,320	UNITED KINGDOM 1.75 17-57 22/07S	2,195,764.69	0.07
4,129,000	UNITED KINGDOM 1 21-32 31/01S	4,066,671.73	0.12
4,212,126	UNITED KINGDOM 2.00 15-25 07/09S	4,954,671.10	0.15
3,296,097	UNITED KINGDOM 3.25 12-44 22/01S	3,329,887.88	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,674,000	UNITED KINGDOM 3.25 23-33 31/01S	4,204,004.47	0.13
2,205,919	UNITED KINGDOM 3.50 13-68 22/07S	2,164,931.67	0.07
3,043,051	UNITED KINGDOM 3.50 14-45 22/01S	3,168,093.86	0.10
4,128,000	UNITED KINGDOM 3.5 23-25 22/10S	4,916,489.92	0.15
3,622,000	UNITED KINGDOM 3.7500 24-27 07/03S	4,331,120.60	0.13
2,947,629	UNITED KINGDOM 3.75 11-52 22/07S	3,089,050.00	0.09
3,028,000	UNITED KINGDOM 3.75 22-38 29/01S	3,476,786.68	0.11
3,126,000	UNITED KINGDOM 3.75 23-53 22/10S	3,259,974.11	0.10
2,815,303	UNITED KINGDOM 4.00 09-60 22/01S	3,071,879.45	0.09
2,996,000	UNITED KINGDOM 4.125 22-27 29/01S	3,612,123.51	0.11
3,679,087	UNITED KINGDOM 4.25 00-32 07/06S	4,542,603.50	0.14
2,671,101	UNITED KINGDOM 4.25 03-36 07/03S	3,256,557.03	0.10
2,182,696	UNITED KINGDOM 4.25 05-55 07/12S	2,485,920.35	0.08
2,977,493	UNITED KINGDOM 4.25 06-27 07/12S	3,629,675.07	0.11
2,026,868	UNITED KINGDOM 4.25 06-46 07/12S	2,337,286.58	0.07
1,658,907	UNITED KINGDOM 4.25 08-49 07/12S	1,902,085.76	0.06
2,894,944	UNITED KINGDOM 4.25 10-40 07/12S	3,434,790.78	0.11
2,474,657	UNITED KINGDOM 4.50 07-42 07/12S	2,997,753.78	0.09
3,954,000	UNITED KINGDOM 4.5 23-28 07/06S	4,853,861.11	0.15
2,477,000	UNITED KINGDOM 4.7500 23-43 22/10S	3,078,976.04	0.09
2,339,296	UNITED KINGDOM 4.75 04-38 07/12S	2,964,204.75	0.09
4,207,291	UNITED KINGDOM 4.75 07-30 07/12S	5,322,864.04	0.16
1,620,307	UNITED KINGDOM 6 98-28 07/12S	2,119,339.37	0.06
3,485,251	UNITED KINGDOM GILT 1.75 18-49 22/01Q	2,485,060.83	0.08
1,446,000	UNITED KINGDOM GILT 4.0 23-63 22/10S	1,569,510.88	0.05
842,000	UNITED KINGDOM GILT 4.0 24-31 22/10S	1,018,364.12	0.03
2,014,000	UNITED KINGDOM GILT 4.125 24-29 22/07S	2,448,412.09	0.08
1,581,000	UNITED KINGDOM GILT 4.375 24-54 31/07S	1,835,293.89	0.06
3,653,000	UNITED KINGDOM GILT 4.625 23-34 31/01S	4,608,342.59	0.14
	United States of America	**1,599,685,655.15**	**49.03**
5,966,200	UNITED STATES 0.2500 20-25 31/07S	5,181,058.13	0.16
5,842,400	UNITED STATES 0.25 20-25 30/06S	5,086,739.31	0.16
6,341,000	UNITED STATES 0.25 20-25 30/09S	5,476,684.01	0.17
5,652,800	UNITED STATES 0.25 20-25 31/05S	4,934,324.84	0.15
6,273,700	UNITED STATES 0.25 20-25 31/08S	5,431,512.90	0.17
6,823,600	UNITED STATES 0.25 20-25 31/10S	5,877,618.74	0.18
6,487,700	UNITED STATES 0.3750 20-27 30/09S	5,290,483.49	0.16
5,628,500	UNITED STATES 0.3750 20-27 31/07S	4,613,527.21	0.14
5,000,000	UNITED STATES 0.375 20-25 30/04S	4,380,333.99	0.13
5,973,100	UNITED STATES 0.375 20-25 30/11S	5,141,163.91	0.16
8,072,100	UNITED STATES 0.375 20-25 31/12S	6,929,871.62	0.21
7,730,500	UNITED STATES 0.375 21-26 31/01S	6,620,372.33	0.20
7,093,100	UNITED STATES 0.50 20-27 31/10S	5,790,816.90	0.18
8,118,400	UNITED STATES 0.50 21-26 28/02S	6,948,593.88	0.21
4,277,100	UNITED STATES 0.5 20-27 30/04S	3,543,998.64	0.11
5,355,700	UNITED STATES 0.5 20-27 30/06S	4,415,935.05	0.14
4,801,500	UNITED STATES 0.5 20-27 31/05S	3,968,757.58	0.12
4,045,600	UNITED STATES 0.5 20-27 31/08S	3,319,638.73	0.10
7,373,500	UNITED STATES 0.625 20-27 30/11S	6,029,115.49	0.18
4,093,900	UNITED STATES 0.625 20-27 31/03S	3,410,939.14	0.10
11,996,700	UNITED STATES 0.625 20-30 15/05S	9,130,152.45	0.28
14,588,700	UNITED STATES 0.625 20-30 15/08S	11,017,527.93	0.34
7,534,000	UNITED STATES 0.625 21-26 31/07S	6,389,854.71	0.20
8,102,200	UNITED STATES 0.7500 21-26 31/03S	6,944,366.18	0.21
8,488,000	UNITED STATES 0.75 21-26 30/04S	7,259,884.03	0.22
8,179,500	UNITED STATES 0.75 21-26 31/05S	6,982,473.16	0.21
7,739,000	UNITED STATES 0.75 21-26 31/08S	6,565,152.73	0.20
8,255,300	UNITED STATES 0.75 21-28 31/01S	6,746,773.29	0.21
7,898,000	UNITED STATES 0.8750 21-26 30/06S	6,743,521.94	0.21
14,946,400	UNITED STATES 0.875 20-30 15/11S	11,403,367.97	0.35
7,598,000	UNITED STATES 0.875 21-26 30/09S	6,449,767.95	0.20
4,059,400	UNITED STATES 1.125 20-27 28/02S	3,431,500.06	0.11
6,439,900	UNITED STATES 1.125 20-40 15/05S	3,816,229.46	0.12
8,828,300	UNITED STATES 1.125 20-40 15/08S	5,181,252.18	0.16
7,535,000	UNITED STATES 1.125 21-26 31/10S	6,414,374.92	0.20
7,877,400	UNITED STATES 1.125 21-28 29/02S	6,507,129.78	0.20
7,869,000	UNITED STATES 1.125 21-28 31/08S	6,423,076.82	0.20
15,232,700	UNITED STATES 1.125 21-31 15/02S	11,742,199.91	0.36
16,383,000	UNITED STATES 1.2500 21-31 15/08S	12,537,740.86	0.38
8,351,000	UNITED STATES 1.250 21-28 30/04S	6,902,337.39	0.21
8,569,000	UNITED STATES 1.250 21-28 31/03S	7,097,135.17	0.22
8,344,700	UNITED STATES 1.25 20-50 15/05S	4,002,528.74	0.12
7,246,000	UNITED STATES 1.25 21-26 30/11S	6,175,133.00	0.19
7,387,000	UNITED STATES 1.25 21-26 31/12S	6,286,603.74	0.19
7,950,000	UNITED STATES 1.25 21-28 30/06S	6,546,232.51	0.20
8,674,000	UNITED STATES 1.25 21-28 30/09S	7,104,393.42	0.22
8,345,000	UNITED STATES 1.25 21-28 31/05S	6,883,465.64	0.21
7,726,500	UNITED STATES 1.3750 20-40 15/11S	4,699,584.69	0.14
4,122,500	UNITED STATES 1.375 19-26 31/08S	3,539,697.88	0.11
8,516,200	UNITED STATES 1.375 20-50 15/08S	4,205,211.11	0.13
7,691,000	UNITED STATES 1.375 21-28 31/10S	6,319,031.18	0.19
6,876,000	UNITED STATES 1.375 21-28 31/12S	5,632,276.66	0.17
14,304,000	UNITED STATES 1.375 21-31 15/11S	10,979,246.32	0.34
9,819,200	UNITED STATES 1.5000 20-30 15/02S	7,901,987.22	0.24
7,098,700	UNITED STATES 1.50 16-26 15/08S	6,113,342.80	0.19
11,094,200	UNITED STATES 1.50 20-27 31/01S	9,476,478.67	0.29
7,190,000	UNITED STATES 1.5 21-28 30/11S	5,928,230.86	0.18
6,998,900	UNITED STATES 1.625 16-26 15/02S	6,090,348.03	0.19
7,056,100	UNITED STATES 1.625 16-26 15/05S	6,115,177.71	0.19
3,882,300	UNITED STATES 1.625 19-26 30/09S	3,345,877.49	0.10
3,889,300	UNITED STATES 1.625 19-26 30/11S	3,341,144.46	0.10
3,888,600	UNITED STATES 1.625 19-26 31/10S	3,345,229.78	0.10
10,244,000	UNITED STATES 1.625 19-29 15/08S	8,398,132.72	0.26
9,698,800	UNITED STATES 1.625 20-50 15/11S	5,111,656.92	0.16

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
16,661,000	UNITED STATES 1.625 21-31 15/05S	13,163,942.63	0.40
3,854,900	UNITED STATES 1.75 19-26 31/12S	3,317,462.60	0.10
9,932,700	UNITED STATES 1.75 19-29 15/11S	8,156,576.52	0.25
7,172,000	UNITED STATES 1.75 21-41 15/08S	4,557,606.62	0.14
6,859,000	UNITED STATES 1.75 22-29 31/01S	5,699,012.22	0.17
3,720,500	UNITED STATES 1.875 19-26 30/06S	3,232,156.91	0.10
3,745,200	UNITED STATES 1.875 19-26 31/07S	3,249,989.79	0.10
10,063,400	UNITED STATES 1.875 21-41 15/02S	6,615,512.61	0.20
9,918,600	UNITED STATES 1.875 21-51 15/02S	5,569,797.60	0.17
10,070,000	UNITED STATES 1.875 21-51 15/11S	5,622,388.55	0.17
6,869,000	UNITED STATES 1.875 22-27 28/02S	5,912,607.83	0.18
6,521,000	UNITED STATES 1.875 22-29 28/02S	5,440,539.15	0.17
14,444,000	UNITED STATES 1.875 22-32 15/02S	11,431,995.33	0.35
7,233,000	UNITED STATES 1 21-28 31/07S	5,887,258.23	0.18
6,986,900	UNITED STATES 2.00 16-26 15/11S	6,053,995.33	0.19
6,909,600	UNITED STATES 2.00 20-50 15/02S	4,034,869.29	0.12
10,089,000	UNITED STATES 2.00 -51 15/08S	5,823,684.36	0.18
7,423,400	UNITED STATES 2.125 15-25 15/05S	6,564,972.80	0.20
3,975,700	UNITED STATES 2.125 19-26 31/05S	3,471,986.42	0.11
9,704,000	UNITED STATES 2.250 21-41 15/05S	6,742,664.04	0.21
7,433,200	UNITED STATES 2.25 15-25 15/11S	6,541,378.51	0.20
4,386,100	UNITED STATES 2.25 16-46 15/08S	2,814,881.11	0.09
6,965,100	UNITED STATES 2.25 17-27 15/02S	6,050,770.01	0.19
6,917,200	UNITED STATES 2.25 17-27 15/08S	5,976,152.14	0.18
7,055,200	UNITED STATES 2.25 17-27 15/11S	6,076,203.38	0.19
3,601,500	UNITED STATES 2.25 19-26 31/03S	3,156,793.40	0.10
5,143,100	UNITED STATES 2.25 19-49 15/08S	3,193,410.49	0.10
9,467,000	UNITED STATES 2.25 22-52 15/02S	5,785,394.78	0.18
7,007,800	UNITED STATES 2.375 17-27 15/05S	6,089,955.27	0.19
3,670,400	UNITED STATES 2.375 19-26 30/04S	3,220,910.75	0.10
9,506,600	UNITED STATES 2.375 19-29 15/05S	8,086,612.25	0.25
7,151,100	UNITED STATES 2.375 19-49 15/11S	4,556,119.88	0.14
10,743,000	UNITED STATES 2.375 21-51 15/05S	6,793,788.78	0.21
6,207,000	UNITED STATES 2.375 22-29 31/03S	5,284,714.49	0.16
7,035,000	UNITED STATES 2.375 22-42 15/02S	4,911,298.62	0.15
4,624,000	UNITED STATES 2.50 15-45 15/02S	3,168,241.08	0.10
4,383,400	UNITED STATES 2.50 16-46 15/02S	2,970,546.58	0.09
4,522,600	UNITED STATES 2.50 16-46 15/05S	3,055,708.53	0.09
3,678,600	UNITED STATES 2.5 19-26 28/02S	3,238,279.11	0.10
6,932,000	UNITED STATES 2.5 22-27 31/03S	6,053,431.02	0.19
3,992,500	UNITED STATES 2.625 18-25 31/12S	3,524,247.24	0.11
3,519,700	UNITED STATES 2.625 19-26 31/01S	3,106,158.20	0.10
9,195,000	UNITED STATES 2.625 19-29 15/02S	7,923,159.42	0.24
6,200,000	UNITED STATES 2.625 22-25 15/04S	5,508,108.22	0.17
6,130,000	UNITED STATES 2.625 22-27 31/05S	5,360,405.29	0.16
4,651,000	UNITED STATES 2.625 22-29 31/07S	3,992,063.05	0.12
4,176,500	UNITED STATES 2.750 17-47 15/08S	2,920,976.48	0.09
4,518,700	UNITED STATES 2.75 12-42 15/08S	3,337,749.77	0.10
4,697,300	UNITED STATES 2.75 12-42 15/11S	3,453,241.74	0.11
4,224,600	UNITED STATES 2.75 17-47 15/11S	2,948,405.13	0.09
3,593,800	UNITED STATES 2.75 18-25 30/06S	3,189,477.94	0.10
3,400,600	UNITED STATES 2.75 18-25 31/08S	3,011,943.75	0.09
7,367,000	UNITED STATES 2.75 18-28 15/02S	6,429,055.25	0.20
8,420,000	UNITED STATES 2.75 22-25 15/05S	7,475,209.31	0.23
6,223,000	UNITED STATES 2.75 22-27 30/04S	5,462,713.39	0.17
5,629,000	UNITED STATES 2.75 22-27 31/07S	4,932,543.08	0.15
5,363,000	UNITED STATES 2.75 22-29 31/05S	4,634,732.66	0.14
13,566,000	UNITED STATES 2.75 22-32 15/08S	11,361,001.40	0.35
4,448,800	UNITED STATES 2.875 13-43 15/05S	3,311,664.72	0.10
4,689,600	UNITED STATES 2.875 15-45 15/08S	3,417,378.60	0.10
4,427,800	UNITED STATES 2.875 16-46 15/11S	3,190,645.40	0.10
3,000,000	UNITED STATES 2.875 18-25 30/04S	2,666,526.09	0.08
3,609,900	UNITED STATES 2.875 18-25 30/11S	3,197,639.75	0.10
3,589,600	UNITED STATES 2.875 18-25 31/05S	3,188,388.82	0.10
3,587,100	UNITED STATES 2.875 18-25 31/07S	3,183,908.25	0.10
7,742,900	UNITED STATES 2.875 18-28 15/05S	6,773,926.06	0.21
7,907,500	UNITED STATES 2.875 18-28 15/08S	6,906,195.67	0.21
6,528,900	UNITED STATES 2.875 19-49 15/05S	4,618,763.12	0.14
5,170,000	UNITED STATES 2.875 22-25 15/06S	4,591,513.57	0.14
5,592,000	UNITED STATES 2.875 22-29 30/04S	4,863,061.85	0.15
14,812,000	UNITED STATES 2.875 22-32 15/05S	12,550,670.58	0.38
8,988,000	UNITED STATES 2.875 22-52 15/05S	6,307,449.91	0.19
7,504,900	UNITED STATES 2 15-25 25/08S	6,607,628.53	0.20
8,118,000	UNITED STATES 2 21-41 15/11S	5,351,407.72	0.16
4,978,700	UNITED STATES 3.00 12-42 15/05S	3,836,112.77	0.12
4,849,900	UNITED STATES 3.00 14-44 15/11S	3,626,873.47	0.11
4,849,500	UNITED STATES 3.00 15-45 15/05S	3,614,694.90	0.11
4,412,000	UNITED STATES 3.00 17-47 15/02S	3,240,720.43	0.10
4,385,900	UNITED STATES 3.00 17-47 15/05S	3,216,329.94	0.10
3,797,100	UNITED STATES 3.00 18-25 30/09S	3,369,905.57	0.10
3,490,200	UNITED STATES 3.00 18-25 31/10S	3,096,984.35	0.09
4,662,900	UNITED STATES 3.00 18-48 15/02S	3,398,575.38	0.10
5,359,400	UNITED STATES 3.00 18-48 15/08S	3,896,202.87	0.12
8,046,000	UNITED STATES 3.00 22-52 15/08S	5,795,645.08	0.18
8,379,600	UNITED STATES 3.1250 18-28 15/11S	7,379,107.82	0.23
5,012,700	UNITED STATES 3.1250 18-48 15/05S	3,731,776.05	0.11
4,722,800	UNITED STATES 3.125 11-41 15/11S	3,741,418.20	0.11
4,605,400	UNITED STATES 3.125 12-42 15/02S	3,635,417.67	0.11
4,861,000	UNITED STATES 3.125 13-43 15/02S	3,770,605.03	0.12
4,765,300	UNITED STATES 3.125 14-44 15/08S	3,642,331.59	0.11
7,782,000	UNITED STATES 3.125 22-25 15/08S	6,918,058.19	0.21
5,698,000	UNITED STATES 3.125 22-27 31/08S	5,043,165.25	0.15
3,201,000	UNITED STATES 3.125 22-29 31/08S	2,809,279.54	0.09
5,643,000	UNITED STATES 3.25 22-27 30/06S	5,014,821.67	0.15

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
4,857,000	UNITED STATES 3.25 22-29 30/06S	4,289,914.53	0.13
5,484,000	UNITED STATES 3.25 22-42 15/05S	4,370,174.81	0.13
4,645,500	UNITED STATES 3.375 14-44 15/05S	3,700,676.35	0.11
5,656,400	UNITED STATES 3.375 18-48 15/11S	4,392,731.45	0.13
4,612,000	UNITED STATES 3.375 22-42 15/08S	3,730,810.67	0.11
12,103,000	UNITED STATES 3.375 23-33 15/05S	10,545,849.62	0.32
2,823,900	UNITED STATES 3.50 09-39 15/02S	2,415,808.18	0.07
4,492,000	UNITED STATES 3.5 22-25 15/09S	4,006,828.57	0.12
4,876,000	UNITED STATES 3.5 23-28 31/01S	4,360,103.43	0.13
3,899,000	UNITED STATES 3.5 23-30 31/01S	3,476,921.77	0.11
12,808,000	UNITED STATES 3.5 23-33 15/02S	11,278,039.35	0.35
4,689,400	UNITED STATES 3.625 13-43 15/08S	3,891,904.51	0.12
4,684,900	UNITED STATES 3.625 14-44 15/02S	3,874,720.83	0.12
5,730,000	UNITED STATES 3.625 23-26 15/05S	5,127,759.31	0.16
4,853,000	UNITED STATES 3.625 23-28 31/03S	4,358,217.72	0.13
7,383,000	UNITED STATES 3.625 23-53 15/02S	6,015,783.90	0.18
4,729,000	UNITED STATES 3.75 11-41 15/08S	4,085,982.68	0.13
4,689,800	UNITED STATES 3.75 13-43 15/11S	3,955,265.66	0.12
4,690,300	UNITED STATES 3.875 10-40 15/08S	4,142,179.37	0.13
5,368,000	UNITED STATES 3.875 22-27 30/11S	4,853,175.35	0.15
4,834,000	UNITED STATES 3.875 22-27 31/12S	4,373,654.25	0.13
4,345,000	UNITED STATES 3.875 22-29 30/09S	3,943,786.62	0.12
4,282,000	UNITED STATES 3.875 22-29 30/11S	3,888,070.77	0.12
3,890,000	UNITED STATES 3.875 22-29 31/12S	3,532,052.90	0.11
4,465,000	UNITED STATES 3.875 23-26 15/01S	4,003,216.07	0.12
4,905,000	UNITED STATES 3.875 23-43 15/02S	4,241,140.64	0.13
4,699,200	UNITED STATES 3 15-45 15/11S	3,494,110.25	0.11
6,185,200	UNITED STATES 3 19-49 15/02S	4,486,459.11	0.14
5,563,000	UNITED STATES 3 22-25 15/07S	4,944,531.04	0.15
7,247,000	UNITED STATES 4.00 22-52 15/11S	6,319,940.16	0.19
4,772,000	UNITED STATES 4.125 22-27 30/09S	4,345,642.40	0.13
3,918,000	UNITED STATES 4.125 22-27 31/10S	3,567,138.98	0.11
12,568,000	UNITED STATES 4.125 22-32 15/11S	11,586,661.09	0.36
4,101,500	UNITED STATES 4.25 09-39 15/05S	3,799,048.13	0.12
4,689,500	UNITED STATES 4.25 10-40 15/11S	4,325,960.28	0.13
4,440,000	UNITED STATES 4.25 22-25 15/10S	3,990,901.79	0.12
3,310,000	UNITED STATES 4.25 24-54 15/08S	3,029,283.94	0.09
1,676,600	UNITED STATES 4.375 08-38 15/02S	1,583,473.33	0.05
4,708,200	UNITED STATES 4.375 09-39 15/11S	4,413,739.33	0.14
4,689,600	UNITED STATES 4.375 10-40 15/05S	4,393,352.84	0.13
4,728,300	UNITED STATES 4.375 11-41 15/05S	4,422,306.69	0.14
4,443,000	UNITED STATES 4.375 23-30 30/11S	4,141,956.84	0.13
2,792,500	UNITED STATES 4.50 06-36 15/02S	2,681,971.50	0.08
2,444,700	UNITED STATES 4.50 08-38 15/05S	2,334,245.91	0.07
4,306,000	UNITED STATES 4.50 09-39 15/08S	4,093,364.90	0.13
6,027,000	UNITED STATES 4.5 22-25 15/11S	5,435,946.83	0.17
12,915,000	UNITED STATES 4.5 23-33 15/11S	12,224,433.13	0.37
5,370,000	UNITED STATES 4.5 24-27 15/04S	4,917,320.62	0.15
3,739,000	UNITED STATES 4.5 24-44 15/02S	3,496,256.31	0.11
4,729,700	UNITED STATES 4.625 10-40 15/02S	4,553,086.25	0.14
7,984,000	UNITED STATES 4.625 24-29 30/04S	7,472,646.63	0.23
7,288,000	UNITED STATES 4.625 24-54 15/05S	7,084,216.80	0.22
1,558,300	UNITED STATES 4.75 07-37 15/02S	1,525,746.68	0.05
4,857,200	UNITED STATES 4.75 11-41 15/02S	4,742,131.31	0.15
4,384,000	UNITED STATES 4 22-25 15/12S	3,934,737.52	0.12
2,507,000	UNITED STATES 4 22-29 31/10S	2,288,602.79	0.07
4,561,000	UNITED STATES 4 22-42 15/11S	4,022,240.70	0.12
4,677,000	UNITED STATES 4 23-26 15/02S	4,202,457.90	0.13
5,942,000	UNITED STATES 4 23-28 29/02S	5,398,174.83	0.17
4,836,000	UNITED STATES 4 23-30 28/02S	4,416,754.05	0.14
1,566,800	UNITED STATES 5.00 07-37 15/05S	1,568,727.67	0.05
963,000	UNITED STATES 5.25 98-28 15/11S	919,013.59	0.03
1,093,300	UNITED STATES 5.25 99-29 15/02S	1,049,642.79	0.03
1,684,600	UNITED STATES 5.375 01-31 15/02S	1,663,321.77	0.05
1,062,300	UNITED STATES 5.50 98-28 15/08S	1,021,367.93	0.03
1,456,200	UNITED STATES 6.125 99-29 15/08S	1,452,893.17	0.04
1,673,600	UNITED STATES 6.25 99-30 15/05S	1,700,845.39	0.05
5,300	UNITED STATES 6.375 97-27 15/08S	5,119.80	0.00
1,208,000	UNITED STATES 6.5 96-26 15/11S	1,152,215.58	0.04
2,600	UNITED STATES 6.75 96-26 15/08S	2,466.15	0.00
4,504,000	UNITED STATES OF AMER 3.75 23-30 30/12S	4,060,255.21	0.12
6,557,000	UNITED STATES TR BI 4.25 24-25 31/12S	5,902,953.86	0.18
8,154,000	UNITED STATES TREAS 3.75 24-27 15/08S	7,342,158.08	0.23
5,465,000	UNITED STATES TREAS 4.125 24-31 31/07S	5,035,028.56	0.15
4,863,000	UNITED STATES TREAS 4.375 23-43 15/08S	4,481,242.85	0.14
7,525,000	UNITED STATES TREAS 4.375 24-27 15/07S	6,884,834.58	0.21
877,500	UNITED STATES TREAS 6.625 97-27 15/02S	843,842.15	0.03
4,305,000	UNITED STATES TREASU 3.5 23-30 30/04S	3,837,351.37	0.12
5,734,000	UNITED STATES TREASU 3.625 23-28 31/05S	5,146,592.40	0.16
7,051,000	UNITED STATES TREASU 3.625 23-53 15/05S	5,750,694.33	0.18
4,725,000	UNITED STATES TREASU 3.75 23-26 15/04S	4,234,013.21	0.13
4,663,000	UNITED STATES TREASU 3.75 23-30 31/05S	4,206,524.87	0.13
8,386,000	UNITED STATES TREASU 3.75 24-26 31/08S	7,525,923.49	0.23
5,754,000	UNITED STATES TREASU 3.75 24-31 31/08S	5,184,079.46	0.16
4,611,000	UNITED STATES TREASU 3.875 23-43 15/05S	3,977,893.85	0.12
6,828,000	UNITED STATES TREASU 4.0 24-29 31/01S	6,223,494.56	0.19
4,817,000	UNITED STATES TREASU 4.125 23-28 31/07S	4,400,750.86	0.13
7,562,000	UNITED STATES TREASU 4.125 24-29 31/03S	6,931,860.19	0.21
2,178,000	UNITED STATES TREASU 4.125 24-44 15/08S	1,936,585.37	0.06
5,626,000	UNITED STATES TREASU 4.25 23-25 31/05S	5,042,469.55	0.15
5,654,000	UNITED STATES TREASU 4.25 24-26 31/01S	5,093,983.74	0.16
6,703,000	UNITED STATES TREASU 4.25 24-27 15/03S	6,100,186.46	0.19
4,959,000	UNITED STATES TREASU 4.25 24-31 28/02S	4,595,740.64	0.14
6,405,000	UNITED STATES TREASU 4.375 23-26 15/08S	5,812,316.98	0.18

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
8,150,000	UNITED STATES TREASU 4.375 24-26 31/07S	7,391,756.43	0.23
13,421,000	UNITED STATES TREASU 4.375 24-34 15/05S	12,596,655.62	0.39
7,534,000	UNITED STATES TREASU 4.5 24-27 15/05S	6,904,538.21	0.21
3,038,000	UNITED STATES TREASU 4.625 23-26 15/03S	2,755,170.52	0.08
4,891,000	UNITED STATES TREASU 4.625 23-26 15/09S	4,462,167.70	0.14
5,175,000	UNITED STATES TREASU 4.625 23-26 15/10S	4,725,798.59	0.14
5,557,000	UNITED STATES TREASU 4.625 23-28 30/09S	5,173,274.97	0.16
5,206,000	UNITED STATES TREASU 4.625 24-27 15/06S	4,791,512.75	0.15
3,830,000	UNITED STATES TREASU 4.625 24-44 15/05S	3,638,186.86	0.11
4,677,000	UNITED STATES TREASU 4.75 23-25 31/07S	4,213,917.70	0.13
5,855,000	UNITED STATES TREASU 4.875 23-28 31/10S	5,503,366.61	0.17
4,274,000	UNITED STATES TREASU 4.875 23-30 31/10S	4,087,776.07	0.13
5,440,000	UNITED STATES TREASU 5.0 23-25 30/09S	4,922,315.31	0.15
5,745,000	UNITED STATES TREASU 5.0 23-25 31/10S	5,204,927.79	0.16
3,930,000	UNITED STATES TREASUR 3.625 23-30 31/03S	3,524,373.87	0.11
7,715,000	UNITED STATES TREASUR 4.875 24-26 30/04S	7,032,126.23	0.22
23,000	UNITED STATES TREASUR 6.00 96-26 15/02S	21,262.87	0.00
3,937,000	UNITED STATES TRE NO 3.75 23-30 30/06S	3,551,322.15	0.11
3,983,000	UNITED STATES TRE NOT 4.25 24-31 30/06S	3,695,558.06	0.11
4,758,000	UNITED STATES TR NO 4.0 23-28 30/06S	4,327,864.95	0.13
4,365,000	UNITED STATES TR NO 4.375 23-26 15/12S	3,973,870.50	0.12
6,151,000	UNITED STATES TR NOT 4.875 23-25 30/11S	5,572,544.20	0.17
4,677,000	UNITED STATES TR NT 4.625 23-25 30/06S	4,205,732.69	0.13
2,297,000	USA TREASURY BONDS 6.125 97-27 15/11S	2,214,763.98	0.07
548,500	USA TREASURY BONDS 6.875 95-25 15/08S	505,364.70	0.02
4,549,000	USA TREASURY NOTE 4.00 24-31 31/01S	4,157,024.62	0.13
4,969,000	US TREASUR 4.125 24-27 15/02S	4,504,480.52	0.14
5,906,000	US TREASURY 0.625 20-27 31/12S	4,818,580.29	0.15
5,276,000	US TREASURY N/B 3.5000 23-28 30/04S	4,717,456.89	0.14
6,913,000	US TREASURY N/B 3.625 24-29 31/08S	6,214,598.39	0.19
6,530,000	US TREASURY N/B 3.7500 23-28 31/12S	5,892,184.79	0.18
5,000,000	US TREASURY N/B 3.8750 23-25 30/04S	4,469,235.92	0.14
13,715,000	US TREASURY N/B 3.8750 23-33 15/08S	12,391,119.37	0.38
5,595,000	US TREASURY N/B 3.8750 24-34 15/08S	5,048,874.26	0.15
7,068,000	US TREASURY N/B 4,0000 24-29 31/07S	6,454,931.35	0.20
3,929,000	US TREASURY N/B 4.0000 23-30 31/07S	3,590,035.61	0.11
6,246,000	US TREASURY N/B 4.0000 24-27 15/01S	5,643,660.18	0.17
4,446,000	US TREASURY N/B 4.1250 23-26 15/06S	4,011,390.70	0.12
4,474,000	US TREASURY N/B 4.1250 23-30 31/08S	4,114,324.56	0.13
8,051,000	US TREASURY N/B 4.1250 23-53 15/08S	7,185,092.07	0.22
4,847,000	US TREASURY N/B 4.1250 24-31 31/03S	4,461,748.96	0.14
7,903,000	US TREASURY N/B 4.2500 24-29 28/02S	7,279,435.55	0.22
8,212,000	US TREASURY N/B 4.2500 24-29 30/06S	7,575,412.35	0.23
6,263,000	US TREASURY N/B 4.3750 23-28 30/11S	5,784,491.76	0.18
5,717,000	US TREASURY N/B 4.3750 23-28 31/08S	5,271,403.89	0.16
4,416,000	US TREASURY N/B 4.5000 23-26 15/07S	4,012,569.00	0.12
7,695,000	US TREASURY N/B 4.5000 24-26 31/03S	6,968,381.84	0.21
8,320,000	US TREASURY N/B 4.5000 24-29 31/05S	7,754,938.13	0.24
5,899,000	US TREASURY N/B 4.6250 23-26 15/11S	5,392,424.14	0.17
8,042,000	US TREASURY N/B 4.6250 24-26 30/06S	7,317,339.82	0.22
4,981,000	US TREASURY N/B 4.6250 24-31 30/04S	4,716,457.82	0.14
5,323,000	US TREASURY N/B 4.6250 24-31 31/05S	5,040,578.61	0.15
4,710,000	US TREASURY N/B 4.7500 23-43 15/11S	4,553,903.41	0.14
7,486,000	US TREASURY N/B 4.7500 23-53 15/11S	7,409,785.07	0.23
8,251,000	US TREASURY N/B 4.8750 24-26 31/05S	7,530,525.17	0.23
5,454,000	US TREASURY N/B 5.0000 23-25 31/08S	4,928,301.69	0.15
13,973,000	US TREASURY NOTEBOND 4.0 24-34 15/02S	12,737,681.89	0.39
8,006,000	US TREASURY NOTEBOND 4.25 24-54 15/02S	7,311,939.95	0.22
7,305,000	US TREASURY NOTEBOND 4.625 24-26 28/02S	6,619,299.38	0.20
4,166,000	WI TREASURY SEC 4.625 23-30 30/09S	3,931,986.17	0.12
Other transferable securities		**15,537,183.01**	**0.48**
Bonds		**15,537,183.01**	**0.48**
	Italy	**973,054.40**	**0.03**
928,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	973,054.40	0.03
	Japan	**6,330,338.86**	**0.19**
450,100,000	JAPAN (20 YEAR) 1.5000 23-43 20/09S	2,754,370.72	0.08
571,650,000	JAPAN (5 YEAR ISUUE) 0.4000 23-28 20/09S	3,575,968.14	0.11
	Spain	**6,039,214.74**	**0.19**
2,777,000	SPAIN 3.25 24-34 30/04A	2,862,186.15	0.09
2,310,000	SPAIN 3.45 24-34 31/10A	2,414,064.58	0.07
724,000	SPAIN 4.0 24-54 31/10A	762,964.01	0.02
	United Kingdom	**2,194,575.01**	**0.07**
1,791,000	UNITED KINGDOM GILT 4.25 24-34 31/07S	2,194,575.01	0.07
Total securities portfolio		**3,234,888,764.41**	**99.14**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**414,373,927.77**	**95.40**
Bonds		**314,910,408.88**	**72.50**
	Austria	**2,859,789.94**	**0.66**
1,733,000	AMS-OSRAM AG 10.5 23-29 30/03S	1,794,910.39	0.41
1,087,000	SAPPI PAPIER HOLDING 3.625 21-28 15/03S	1,064,879.55	0.25
	Belgium	**1,643,812.84**	**0.38**
1,656,000	ONTEX GROUP N.V. 3.5 21-26 07/07S	1,643,812.84	0.38
	Denmark	**2,623,099.22**	**0.60**
1,430,000	ORSTED 1.5 21-99 18/02A	1,182,801.48	0.27
1,400,000	ORSTED 5.25 22-XX 08/12A	1,440,297.74	0.33
	Finland	**3,467,923.90**	**0.80**
1,400,000	FINNAIR 4.75 24-29 24/05A	1,405,391.82	0.32
1,200,000	HUHTAMAKI OY 4.25 22-27 09/06A	1,219,618.80	0.28
800,000	HUHTAMAKI OYJ 5.1250 23-28 24/11A	842,913.28	0.19
	France	**84,968,196.09**	**19.56**
1,900,000	AUCHAN HOLDING SA 3.25 20-27 23/07A	1,745,383.13	0.40
1,900,000	AUCHAN HOLDING SA 4.875 22-28 08/12A	1,690,508.28	0.39
800,000	CEETRUS FRANCE SA 2.75 19-26 26/11A	767,913.60	0.18
1,998,000	CHROME BIDCO SAS 3.5 21-28 24/05S	1,694,066.84	0.39
842,000	CONSTELLIUM SE 3.125 21-29 15/07S	808,098.05	0.19
800,000	CONSTELLIUM SE 5.375 24-32 15/08S	825,327.12	0.19
1,700,000	CROWN EU HLD 4.5 24-30 15/01A	1,741,312.21	0.40
1,360,000	CROWN EURO HOLD 4.7500 23-29 15/03S	1,406,857.30	0.32
1,406,000	CROWN EUROPEAN HLDG 5 23-28 15/05S	1,468,527.07	0.34
1,450,000	CROWN EUROPEAN HOLD 2.875 18-26 01/02S	1,439,786.49	0.33
824,000	DERICHEBOURG SA 2.25 21-28 15/07S	781,961.83	0.18
1,502,000	ELIOR GROUP SA 3.75 21-26 08/07S	1,487,309.84	0.34
1,600,000	ELIS SA 1.625 19-28 03/04A	1,508,108.96	0.35
1,000,000	ELIS SA 2.875 18-26 15/02A	996,434.80	0.23
800,000	ELIS SA 4.125 22-27 24/05A	817,335.20	0.19
2,200,000	ELO 5.875 24-28 17/04A	2,062,280.00	0.47
1,900,000	ELO SA 6.00 23-29 22/03A	1,764,917.22	0.41
1,400,000	ERAMET SA 6.5000 24-29 30/11A	1,401,978.48	0.32
1,500,000	ERAMET SA 7.00 23-28 22/05A	1,535,272.20	0.35
1,700,000	EUTELSAT S.A. 1.5 20-28 13/10A	1,353,887.14	0.31
1,700,000	EUTELSAT SA 2.2500 19-27 13/07A	1,493,372.99	0.34
2,060,000	EUTELT 9.75 24-29 13/04S	2,126,751.83	0.49
1,057,000	FAURECIA SE 2.375 21-29 15/06S	943,127.49	0.22
2,819,000	FAURECIA SE 2.75 21-27 15/02S	2,710,959.29	0.62
1,649,000	FAURECIA SE 3.125 19-26 15/06S	1,623,228.94	0.37
1,640,000	FAURECIA SE 3.75 20-28 15/06S	1,579,719.50	0.36
696,000	FAURECIA SE 7.25 22-26 15/06S	721,049.81	0.17
1,511,000	FNAC DARTY 6.0 24-29 01/04S	1,577,348.47	0.36
2,067,000	FORVIA 2.375 19-27 15/06S	1,959,420.30	0.45
1,141,000	FORVIA 5.125 24-29 15/06S	1,136,863.88	0.26
1,767,000	FORVIA 5.5 24-31 15/06S	1,755,466.79	0.40
2,397,000	GETLINK SE 3.5 20-25 30/10S	2,395,573.79	0.55
852,000	LOXAM SAS 2.875 19-26 15/04S	846,675.00	0.19
1,269,000	LOXAM SAS 3.75 19-26 15/07S	1,266,389.80	0.29
1,033,000	LOXAM SAS 4.5 22-27 15/02S	1,041,608.50	0.24
1,156,000	LOXAM SAS 6.3750 23-28 15/05S	1,203,954.47	0.28
1,700,000	LOXAM SAS 6.375 23-29 31/05S	1,779,840.84	0.41
900,000	NEXANS 4.25 24-30 11/03A	920,818.35	0.21
1,700,000	NEXANS SA 4.1250 24-29 29/05A	1,728,739.18	0.40
1,200,000	NEXANS SA 5.5 23-28 05/04A	1,270,444.20	0.29
1,400,000	OPMOBILITY 4.875 24-29 13/03A	1,399,168.12	0.32
1,909,000	RENAULT SA 1.00 17-25 28/11A	1,860,653.24	0.43
1,200,000	RENAULT SA 1.1250 19-27 04/10A	1,117,320.60	0.26
2,000,000	RENAULT SA 2.0000 18-26 28/09A	1,941,564.20	0.45
2,700,000	RENAULT SA 2.375 20-26 25/11A	2,651,346.54	0.61
1,300,000	RENAULT SA 2.5000 21-27 02/06A	1,264,738.15	0.29
1,900,000	RENAULT SA 2.5 21-28 01/04A	1,824,320.15	0.42
1,925,000	REXEL SA 2.1250 21-28 15/12S	1,824,438.00	0.42
1,156,000	REXEL SA 2.125 21-28 15/06S	1,104,847.00	0.25
1,223,000	REXEL SA 5.25 23-30 15/09S	1,277,320.40	0.29
1,600,000	SPIE SA 2.625 19-26 18/06A	1,585,559.36	0.37
1,700,000	VALEO 5.875 23-29 12/04A	1,789,535.09	0.41
2,800,000	VALEO SA 4.5 24-30 11/04A	2,749,711.44	0.63
1,500,000	VALEO SE 1.625 16-26 18/03A	1,457,293.35	0.34
2,100,000	VALEO SE 5.375 22-27 28/05A	2,169,719.79	0.50
1,591,000	VIRIDIEN 7.75 21-27 01/04S	1,572,041.48	0.36
	Germany	**16,831,074.69**	**3.87**
900,000	ALSTRIA OFFICE REIT 1.50 17-27 15/11A	820,558.35	0.19
1,100,000	ALSTRIA OFFICE REIT 1.5 20-26 23/06A	1,049,663.01	0.24
900,000	HAPAG LLOYD 2.50 21-28 15/04S	870,252.30	0.20
1,367,000	NOVELIS SHEET INGOT 3.375 21-29 15/04S	1,309,579.17	0.30
2,100,000	SCHAEFFLER AG 2.75 20-25 12/10A	2,080,554.42	0.48
1,662,000	SCHAEFFLER AG 2.8750 19-27 26/03A	1,637,158.59	0.38
2,100,000	SCHAEFFLER AG 3.375 20-28 12/10A	2,037,513.45	0.47
1,400,000	SCHAEFFLER AG 4.50 24-26 14/08A	1,420,617.94	0.33
2,400,000	SCHAEFFLER AG 4.5 24-30 28/03A	2,372,488.32	0.55
1,800,000	SCHAEFFLER AG 4.75 24-29 14/08A	1,808,926.74	0.42
1,366,000	TUI AG 5.875 24-29 15/03S	1,423,762.40	0.33
	Greece	**5,297,473.77**	**1.22**
1,430,000	ALPHA SERVICES AND H 5.5 21-31 11/03A	1,443,984.25	0.33
1,420,000	EUROBANK S.A. 2 21-27 05/05A	1,396,633.90	0.32
1,361,000	MYTILINEOS S.A. 2.25 21-26 28/04S	1,332,419.00	0.31
1,052,000	PIRAEUS BANK 8.25 22-27 28/01A	1,124,436.62	0.26
	Ireland	**1,085,124.32**	**0.25**
1,090,000	JAMES HARDIE INTL 3.625 18-26 01/10S	1,085,124.32	0.25

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	Italy	**69,352,379.56**	**15.97**
974,000	AMPLIFON SPA 1.125 20-27 13/02A	918,362.20	0.21
1,360,000	ATLANTIA EX AUTOST 4.5 24-30 24/01A	1,381,924.01	0.32
2,840,000	ATLANTIA S.P.A.1.875 21-28 12/02A	2,687,474.96	0.62
2,869,000	ATLANTIA SPA 1.875 17-27 13/07A	2,750,863.19	0.63
1,124,000	BANCA IFIS 5.5 24-29 27/02A	1,171,449.66	0.27
900,000	BANCA IFIS SPA 6.125 23-27 19/01A	940,428.18	0.22
800,000	BANCA IFIS SPA 6.875 23-28 13/09A	861,814.96	0.20
1,388,000	BANCO BPM 5.0 24-34 18/06A	1,430,946.66	0.33
1,050,000	BANCO BPM SPA 3.375 22-32 19/01A	1,033,216.48	0.24
1,141,000	BPER BANCA S.P.A. 3.625 20-30 30/11A	1,134,368.39	0.26
1,567,000	BPER BANCA SPA 3.875 22-32 25/07A	1,556,380.13	0.36
862,000	DOVALUE SPA 3.375 21-26 31/07S	832,134.54	0.19
858,000	ICCREA BANCA SPA 4.75 21-32 18/01A	867,792.53	0.20
838,000	ILLIMITY BANK SPA 6.625 22-25 09/12A	854,688.10	0.20
1,370,000	INFRASTRUTTURE 1.7500 21-31 19/04A	1,254,105.40	0.29
2,081,000	INFRASTRUTTURE WIREL 1.625 20-28 21/10A	1,965,100.16	0.45
2,893,000	INFRA WIRELESS ITA 1.875 20-26 08/07A	2,826,109.79	0.65
1,216,000	INTERNATIONAL DESIGN 10.00 23-28 15/11S	1,309,923.35	0.30
1,397,000	INTESA SANPAOLO 2.925 20-30 14/10A	1,339,648.68	0.31
2,850,000	INTESA SANPAOLO 3.928 14-26 15/09A	2,887,108.71	0.66
1,734,000	INTESA SANPAOLO VITA 2.375 20-30 22/12A	1,546,331.78	0.36
2,150,000	MUNDYS SPA 4.7500 24-29 24/01A	2,229,685.67	0.51
2,597,000	NEXI SPA 1.625 21-26 30/04S	2,521,779.71	0.58
3,067,000	NEXI SPA 2.125 21-29 30/04S/04S	2,860,238.20	0.66
1,424,000	OPTICS BIDCO SPA 1.625 24-29 18/01A	1,305,178.45	0.30
1,461,000	OPTICS BIDCO SPA 2.375 24-27 12/10A	1,404,804.68	0.32
1,820,000	OPTICS BIDCO SPA 6.875 24-28 15/02S	1,981,765.61	0.46
944,000	OPTICS BIDCO SPA 7.75 24-33 24/01A	1,152,590.30	0.27
2,163,000	OPTICS BIDCO SPA 7.875 24-28 31/07S	2,446,330.28	0.56
1,363,000	TELECOM ITALIA 3.625 16-26 25/05A	1,373,442.21	0.32
1,027,000	TELECOM ITALIA SPA 1.625 21-29 18/01A	940,592.64	0.22
1,481,000	TELECOM ITALIA SPA 2.375 17-27 12/10A	1,428,845.25	0.33
740,000	TELECOM ITALIA SPA 2.875 18-26 28/01A	736,832.35	0.17
2,110,000	TELECOM ITALIA SPA 3 16-25 30/09A	2,098,740.62	0.48
900,000	TELECOM ITALIA SPA 5.25 05-55 17/03A	896,788.17	0.21
1,419,000	TELECOM ITALIA SPA 6.875 23-28 15/02S	1,539,490.41	0.35
1,583,000	TELECOM ITALIA SPA 7.875 23-28 31/07S	1,787,792.24	0.41
3,125,000	UNICREDIT SPA 5.375 24-34 16/04A	3,277,557.82	0.75
1,459,000	UNIPOLSAI SPA 3.875 18-28 01/03A	1,462,296.91	0.34
2,300,000	UNIPOLSAI SPA 4.9 24-34 23/05A	2,352,227.25	0.54
1,400,000	WEBUILD 5.375 24-29 20/06A	1,442,418.88	0.33
1,144,000	WEBUILD SPA 3.875 22-26 28/07A	1,144,715.00	0.26
1,302,000	WEBUILD SPA 7 23-28 27/09A	1,418,095.05	0.33
	Japan	**12,492,286.20**	**2.88**
2,947,000	SOFTBANK GROUP 5.00 18-28 15/04S	2,987,122.52	0.69
1,300,000	SOFTBANK GROUP 5.375 24-29 08/01S	1,324,405.94	0.30
1,200,000	SOFTBANK GROUP 5.75 24-32 08/07S	1,220,944.44	0.28
1,414,000	SOFTBANK GROUP CORP. 3.375 21-29 06/07S	1,327,381.05	0.31
1,250,000	SOFTBANK GROUP CORP 2.875 21-27 06/01S	1,218,038.37	0.28
1,717,000	SOFTBANK GROUP CORP 3.125 17-25 19/09S	1,695,644.47	0.39
1,278,000	SOFTBANK GROUP CORP 3.875 21-32 06/07S	1,176,415.49	0.27
1,600,000	SOFTBANK GROUP CORP 4 17-29 19/09S19/09S	1,542,333.92	0.36
	Luxembourg	**18,568,640.10**	**4.27**
1,900,000	CPI PROPERTY GROUP 1.625 19-27 23/04A	1,784,537.00	0.41
1,880,000	CPI PROPERTY GROUP 1.7500 22-30 14/01A	1,515,165.13	0.35
1,466,000	CPI PROPERTY GROUP 7.0 24-29 07/05A	1,517,399.57	0.35
2,200,000	CPI PROPERTY GROUP S 1.5 21-31 27/01A	1,665,020.50	0.38
884,000	DANA FINANCING LUX 3.00 21-29 15/07S	781,762.66	0.18
1,197,000	DANA FINANCING LUX 8.5 23-31 15/07S	1,278,120.69	0.29
1,906,000	MATTERHORN TELECOM 3.1250 19-26 15/09S	1,886,762.94	0.43
1,144,000	MATTERHORN TELECOM 4.00 17-27 15/11S	1,140,886.49	0.26
1,922,000	MOTION FINCO SARL 7.375 23-30 15/06S	1,945,015.37	0.45
1,001,000	SAMSONITE FINCO SARL 3.5 18-26 15/05S	992,790.00	0.23
935,000	STENA INTL 7.25 23-28 15/02S	979,507.31	0.23
1,301,000	TELECOM ITALIA FIN 7.75 03-33 24/01A	1,603,684.94	0.37
1,500,000	TELENET INT FIN REGS 3.50 17-28 01/03S	1,477,987.50	0.34
	Netherlands	**23,494,571.72**	**5.41**
1,489,000	ASHLAND SERVICES BV 2.00 20-28 30/01S	1,396,132.26	0.32
1,000,000	BE SEMICONDUCTOR IND 4.5 24-31 15/07A	1,025,681.80	0.24
1,000,000	CITYCON TREASURY BV 1.25 16-26 08/09A	951,284.80	0.22
1,012,000	CITYCON TREASURY BV 1.625 21-28 12/03A	930,266.43	0.21
1,401,000	DARLING GLOBAL FIN 3.625 18-26 15/05S	1,397,628.49	0.32
1,869,000	ENERGIZER GAMMA ACQU 3.5 21-29 23/06S	1,765,911.19	0.41
1,153,000	GOODYEAR EUROPE BV 2.75 21-28 15/08S	1,045,026.39	0.24
1,732,000	OI EUROPEAN GROUP 6.25 23-28 15/05S	1,806,515.66	0.42
1,390,000	OI EUROPEAN GROUP BV 5.25 24-29 01/06S	1,420,657.98	0.33
1,350,000	SAIPEM FINANCE INTERN 4.875 24-30 30/05A	1,380,971.70	0.32
1,459,000	SAIPEM FIN INTL BV 3.125 21-28 31/03A	1,436,980.63	0.33
1,625,000	TRIVIUM PACKAGING 3.75 19-26 15/08S5/08S	1,621,752.92	0.37
2,145,000	VZ SECURED FINANCING 3.5 22-32 15/01S	1,975,164.05	0.45
1,943,000	VZ VENDOR FINANCING 2.875 20-29 15/01A	1,796,754.47	0.41
2,501,000	ZIGGO BOND CO BV 3.375 20-30 28/02SS	2,271,136.35	0.52
1,375,000	ZIGGO BV 2.875 19-30 15/01S	1,272,706.60	0.29
	Poland	**1,278,594.01**	**0.29**
1,333,000	INPOST SA 2.25 21-27 15/07S06S	1,278,594.01	0.29
	Portugal	**1,635,831.12**	**0.38**
1,400,000	NOVO BANCO SA 9.875 23-33 01/06A	1,635,831.12	0.38
	Spain	**7,813,404.79**	**1.80**
714,000	ALMIRALL SA 2.125 21-26 30/09S	697,533.66	0.16
1,500,000	BANCO DE SABADELL SA 2.5 21-31 15/01A	1,478,857.65	0.34
1,400,000	BANCO DE SABADELL SA 5.625 16-26 06/05A	1,450,435.00	0.33
1,080,000	EDREAMS ODIGEO SA 5.5 22-27 15/07S	1,086,485.83	0.25
2,069,000	GRIFOLS SA 2.25 19-27 15/11S	1,983,164.43	0.46

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,113,000	MINOR HOTELS 4 21-26 28/06S	1,116,928.22	0.26
	Sweden	**5,721,978.81**	**1.32**
858,000	DOMETIC GROUP AB 2.000 21-28 29/09A	765,831.33	0.18
774,000	DOMETIC GROUP AB 3 19-26 08/05A	761,397.26	0.18
1,410,000	VOLVO CAR AB 2.5 20-27 07/10A	1,361,737.11	0.31
1,489,000	VOLVO CAR AB 4.25 22-28 31/05A	1,502,226.79	0.35
1,319,000	VOLVO CAR AB 4.75 24-30 08/05A	1,330,786.32	0.31
	Turkey	**953,656.16**	**0.22**
974,000	ARCELIK AS 3 21-26 27/05A	953,656.16	0.22
	United Kingdom	**18,643,374.04**	**4.29**
1,574,000	AVIS BUDGET FI 7 24-29 28/02S	1,573,453.50	0.36
1,819,000	AVIS BUDGET FINANCE 7.25 23-30 31/07S	1,820,746.42	0.42
933,000	DRAX FINCO PLC 5.875 24-29 15/04S	977,969.58	0.23
1,380,000	EC FINANCE PLC 3.0000 21-26 15/10S	1,341,384.29	0.31
1,000,000	INTL PERSONAL FI 10.75 24-29 14/12S	1,080,647.10	0.25
400,000	MOBICO GROUP 4.875 23-31 26/09A	394,798.68	0.09
2,314,000	NOMAD FOODS BONCO 2.5 21-28 24/06S	2,194,301.64	0.51
877,000	SIG PLC 5.25 21-26 30/11S	834,333.95	0.19
952,000	SYNTHOMER PLC 7.375 24-29 02/05S	997,274.35	0.23
1,788,000	THAMES WATER UTILITI 4.0 23-27 18/04A	1,324,596.17	0.30
1,782,000	THAMES WATER UTILITIE 0.875 22-28 31/01A	1,289,722.50	0.30
2,951,000	THAMES WATER UTILITIE 4.375 23-31 18/01A	2,157,304.06	0.50
1,482,000	THAMES WATER UTILITIES 1.25 22-32 31/01A	1,066,113.75	0.25
1,654,000	TI AUTOMOTIVE FIN 3.75 21-29 15/04S	1,590,728.05	0.37
	United States of America	**36,179,197.60**	**8.33**
1,867,000	AVANTOR FUNDING INC 2.625 20-25 06/11S	1,851,997.91	0.43
1,150,000	AVANTOR FUNDING INC 3.875 20-28 15/07S	1,146,443.17	0.26
1,573,000	BALL CORP 1.5 19-27 15/03S	1,518,160.03	0.35
1,323,000	BELDEN INC 3.375 17-27 15/07S	1,310,896.27	0.30
792,000	BELDEN INC 3.375 21-31 15/07S	751,505.28	0.17
997,000	BELDEN INC 3.875 18-28 15/03S	988,904.76	0.23
2,329,000	CATALENT PHARMA 2.375 20-28 01/03S	2,291,473.99	0.53
990,000	ENCORE CAPITAL GROUP 4.875 20-25 15/10S	993,056.72	0.23
1,558,000	IQVIA INC 1.75 21-26 03/03S	1,523,845.22	0.35
2,059,000	IQVIA INC 2.25 19-28 15/01S	1,964,820.93	0.45
2,574,000	IQVIA INC 2.25 21-29 15/03S	2,412,501.06	0.56
545,000	IQVIA INC 2.875 17-25 15/09S	542,508.32	0.12
2,066,000	IQVIA INC 2.875 20-28 24/06S	2,006,717.99	0.46
1,200,000	KENNEDY WIL EUR REGS 3.25 15-25 12/11A	1,159,634.64	0.27
1,288,000	LEVI STRAUSS & CO 3.375 17-27 15/03S	1,283,777.42	0.30
1,267,000	MPT OPER PARTNE 0.9930 21-26 15/10A	1,084,361.95	0.25
3,437,000	ORGANON COMPANY 2.875 21-28 30/04S	3,296,568.31	0.76
1,240,000	PRIMO WATER HOLDINGS 3.875 20-28 22/10S	1,222,957.57	0.28
1,246,000	THE CHEMOURS CO 4 18-26 15/05S-26 15/05S	1,239,811.49	0.29
1,152,000	UGI INTERNATIONAL LLC 2.5 21-29 01/12S	1,068,988.95	0.25
2,300,000	VALEO SA 1.00 21-28 03/08A	2,039,385.39	0.47
400,000	VF CORP 0.25 20-28 25/02A	350,010.00	0.08
2,124,000	WALGREENS BOOTS 2.125 14-26 20/11A	1,997,593.32	0.46
1,330,000	WMG ACQUISITION 2.25 21-31 15/08S	1,211,900.12	0.28
950,000	WMG ACQUISITION 2.75 20-28 15/07S	921,376.79	0.21
Floating rate notes		**99,463,518.89**	**22.90**
	Australia	**1,523,407.76**	**0.35**
1,400,000	APA INFRASTRUCTURE FL.R 23-83 09/11A	1,523,407.76	0.35
	Cyprus	**1,061,367.03**	**0.24**
974,000	BANK OF CYPRUS FL.R 23-28 25/07A	1,061,367.03	0.24
	Denmark	**1,536,336.12**	**0.35**
1,650,000	ORSTED FL.R 19-00 31/12A	1,536,336.12	0.35
	France	**2,147,006.19**	**0.49**
2,100,000	RCI BANQUE FL.R 24-34 09/10A	2,147,006.19	0.49
	Germany	**3,492,905.70**	**0.80**
400,000	AAREAL BANK AG FL.R 24-34 12/12	399,134.88	0.09
1,800,000	BERTELSMANN SE FL.R 15-75 23/04A5 23/04A	1,771,954.38	0.41
1,400,000	EVONIK INDUSTRIES FL.R 21-81 02/12A	1,321,816.44	0.30
	Greece	**24,388,647.51**	**5.61**
1,430,000	ALPHA BANK AE FL.R 23-29 27/06A	1,584,596.02	0.36
1,324,000	ALPHA BANK A FL.R 22-27 16/06A	1,414,848.77	0.33
1,087,000	ALPHA BANK FL.R 24-30 12/05A	1,128,223.82	0.26
1,390,000	ALPHA BANK S.A FL.R 21-28 23/03A	1,365,041.71	0.31
1,450,000	ALPHA SERVICES AND FL.R 24-34 13/09A	1,510,840.98	0.35
847,000	EFG EUROBANK FL.R 22-32 06/12A	978,929.06	0.23
1,389,000	EFG EUROBANK FL.R 23-29 26/01A	1,533,755.75	0.35
839,000	EFG EUROBANK FL.R 24-34 25/04A	883,760.15	0.20
850,000	EFG EUROBANK SA FL.R 23-29 28/11A	918,691.90	0.21
639,000	EUROBANK SA FL.R 21-28 14/03A	626,749.54	0.14
1,271,000	NATIONAL BK GREECE FL.R 20-26 08/10A	1,264,184.01	0.29
1,389,000	NATIONAL BK GREECE FL.R 23-34 03/01A	1,555,385.95	0.36
1,475,000	NATL BANK OF GREECE FL.R 24-35 28/06A	1,539,779.49	0.35
1,389,000	PIRAEUS BANK FL.R 23-28 13/07A	1,527,532.89	0.35
1,250,000	PIRAEUS BANK FL.R 24-30 16/04A	1,294,608.87	0.30
1,400,000	PIRAEUS BANK SAÂ FL.R 21-27 03/11A	1,414,367.92	0.33
1,589,000	PIRAEUS BANK SA FL.R 23-29 05/12A	1,761,772.29	0.41
1,746,000	PIRAEUS FINANCIAL HOLD FL.R 24-34 17/04A	1,885,377.24	0.43
200,000	PIRAEUS FINANCI FL.R 24-35 18/09A	200,201.15	0.05
	Ireland	**1,746,752.16**	**0.40**
814,000	BANK OF CYPRUS FL.R 24-29 02/05A	834,883.66	0.19
892,000	BANK OF CYPRUS HLDG FL.R 21-31 23/04A	911,868.50	0.21
	Italy	**17,795,462.03**	**4.10**
700,000	BANCA POPOLARE DI SOND FL.R 24-34 13/03A	725,142.46	0.17
850,000	BANCA POPOLARE FL.R 21-32 25/02A	845,683.36	0.19
726,000	BANCO BPM FL.R 21-31 29/06A	712,060.29	0.16
1,389,000	BANCO BPM SPA FL.R 20-30 14/09A	1,400,845.67	0.32
967,000	BANCO BPM SPA FL.R 20-31 14/01A	956,210.02	0.22
1,400,000	BPER BANCA S.P.A. FL.R 23-29 11/09A	1,512,592.90	0.35
1,408,000	BPER BANCA SPA FL.R 22-28 01/02A	1,499,781.88	0.35

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,456,000	BPER BANCA SPA FL.R 22-33 20/01A	1,659,456.20	0.38
1,144,000	CREDITO EMILIANO SPA FL.R 23-29 30/05A	1,231,730.62	0.28
2,800,000	INTESA SANPAOLO FL.R 23-34 20/02A	3,027,875.20	0.70
800,000	MEDIOBANCABCA CREDI FL.R 24-34 22/04A	846,024.56	0.19
3,450,000	UNICREDIT SPA FL.R 20-32 15/01A	3,378,058.87	0.78
	Luxembourg	**753,847.28**	**0.17**
400,000	SES SA FL.R 24-54 12/09A	377,513.33	0.09
400,000	SES SA FL.R 24-54 12/09A	376,333.95	0.09
	Poland	**5,477,706.87**	**1.26**
400,000	BANK MILLENNIUM FL.R 24-29 25/09A	406,241.69	0.09
1,362,000	BANK MILLENNIUM SA FL.R 23-27 18/09A	1,487,011.30	0.34
1,400,000	MBANK SA FL.R 21-27 21/09A	1,317,005.34	0.30
2,100,000	MBANK SA FL.R 23-27 11/09A	2,267,448.54	0.52
	Portugal	**10,727,464.49**	**2.47**
800,000	BC PORTUGUES FL.R 21-32 17/05A	786,563.52	0.18
2,100,000	EDP SA FL.R 21-81 02/08A	2,025,115.05	0.47
1,500,000	EDP SA FL.R 21-82 14/03A	1,348,446.00	0.31
2,800,000	EDP SA FL.R 23-83 23/04A	2,954,125.72	0.68
400,000	EDP SA FL.R 24-54 16/09A	401,301.37	0.09
2,100,000	ENERGIAS DE PORTUGA FL.R 21-82 14/03A	1,984,082.31	0.46
1,200,000	NOVO BAN FL.R 4-28 08/03A	1,227,830.52	0.28
	Spain	**15,589,001.73**	**3.59**
1,400,000	ABANCA CORP BANCA FL.R 23-33 23/09A	1,584,899.82	0.36
1,400,000	BANCO CREDITO SOCIAL FL.R 21-28 09/03A3A	1,345,267.00	0.31
1,800,000	BANCO CREDITO SOCIAL FL.R 23-29 14/09A	2,049,692.04	0.47
1,500,000	BANCO DE BADELL FL.R 23-33 16/08A	1,606,837.50	0.37
1,500,000	BANCO DE BADELL FL.R 24-34 27/06A	1,563,090.60	0.36
1,500,000	BANCO DE CREDIT FL.R 22-26 22/09A	1,565,494.65	0.36
1,700,000	BANCO DE CREDITO SOC FL.R 21-31 27/11A	1,703,120.18	0.39
800,000	UNICAJA BANCO SA E FL.R 23-28 11/09A	863,969.84	0.20
900,000	UNICAJA BANCO SA E FL.R 24-34 22/06A	927,429.93	0.21
1,400,000	UNICAJA BANCO SA FL.R 22-27 15/11A	1,506,837.64	0.35
900,000	UNICAJA BANCO SA FL.R 22-32 19/07A19/07A	872,362.53	0.20
	United Kingdom	**13,223,614.02**	**3.04**
2,098,000	BRITISH TELECOM FL.R 24-54 03/10A	2,153,200.90	0.50
2,037,000	NGG FINANCE PLC FL.R 19-XX 09/05A	1,932,626.56	0.44
1,420,000	VODAFONE GROUP PLC FL.R 18-78 03/10A	1,432,096.41	0.33
2,860,000	VODAFONE GROUP PLC FL.R 20-80 27/08A	2,671,265.45	0.61
2,800,000	VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	2,738,646.12	0.63
2,084,000	VODAFONE GROUP PLC FL.R 23-84 30/08A	2,295,778.58	0.53
Other transferable securities		**11,192,430.35**	**2.58**
Bonds		**3,908,086.60**	**0.90**
	Germany	**1,456,883.19**	**0.34**
1,460,000	CECONOMY AG 6.25 24-29 15/07S	1,456,883.19	0.34
	Italy	**2,451,203.41**	**0.56**
800,000	AZZURRA AEROPORTI 2.625 20-27 30/05S/07S	771,578.00	0.18
858,000	BFF BANK SPA E 4.75 24-29 20/03A	856,152.21	0.20
800,000	ILLIMITY BANK SPA 5.75 24-27 31/05A	823,473.20	0.19
Floating rate notes		**7,284,343.75**	**1.68**
	Cyprus	**821,989.27**	**0.19**
839,000	BANK OF CYPRUS FL.R 21-27 24/06A	821,989.27	0.19
	Denmark	**2,206,565.23**	**0.51**
2,138,000	ORSTED FL.R 24-XX 14/12A	2,206,565.23	0.51
	Greece	**2,128,188.95**	**0.49**
2,037,000	EFG EUROBANK FL.R 24-31 30/04A	2,128,188.95	0.49
	Portugal	**2,127,600.30**	**0.49**
2,100,000	ENERGIAS DE PORTUGAL FL.R 24-54 29/05A	2,127,600.30	0.49
Total securities portfolio		**425,566,358.12**	**97.98**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**95,967,726.86**	**96.29**
Bonds		**68,728,102.17**	**68.96**
	Belgium	**1,002,567.01**	**1.01**
1,010,000	ONTEX GROUP N.V. 3.5 21-26 07/07S	1,002,567.01	1.01
	Finland	**914,714.10**	**0.92**
900,000	HUHTAMAKI OY 4.25 22-27 09/06A	914,714.10	0.92
	France	**19,076,439.57**	**19.14**
1,200,000	AUCHAN HOLDING SA 3.25 20-27 23/07A	1,102,347.24	1.11
500,000	CEETRUS FRANCE SA 2.75 19-26 26/11A	479,946.00	0.48
800,000	CROWN EUROPEAN HOLD 2.875 18-26 01/02S	794,364.96	0.80
950,000	ELIOR GROUP SA 3.75 21-26 08/07S	940,708.62	0.94
600,000	ELIS SA 2.875 18-26 15/02A	597,860.88	0.60
600,000	ELIS SA 4.125 22-27 24/05A	613,001.40	0.62
1,100,000	EUTELSAT SA 2.2500 19-27 13/07A	966,300.17	0.97
1,200,000	FAURECIA SE 2.75 21-27 15/02S	1,154,008.92	1.16
700,000	FAURECIA SE 3.125 19-26 15/06S	689,060.19	0.69
259,000	FAURECIA SE 7.25 22-26 15/06S	268,321.70	0.27
800,000	FORVIA 2.375 19-27 15/06S	758,362.96	0.76
1,400,000	GETLINK SE 3.5 20-25 30/10S	1,399,167.00	1.40
500,000	LOXAM SAS 2.875 19-26 15/04S	496,875.00	0.50
794,000	LOXAM SAS 3.75 19-26 15/07S	792,366.82	0.80
600,000	LOXAM SAS 4.5 22-27 15/02S	605,000.10	0.61
800,000	RENAULT SA 1.00 17-25 28/11A	779,739.44	0.78
700,000	RENAULT SA 2.0000 18-26 28/09A	679,547.47	0.68
1,100,000	RENAULT SA 2.375 20-26 25/11A	1,080,178.22	1.08
500,000	RENAULT SA 2.5000 21-27 02/06A	486,437.75	0.49
1,100,000	SPIE SA 2.625 19-26 18/06A	1,090,072.06	1.09
1,000,000	VALEO SE 1.625 16-26 18/03A	971,528.90	0.97
1,300,000	VALEO SE 5.375 22-27 28/05A	1,343,159.87	1.35
1,000,000	VIRIDIEN 7.75 21-27 01/04S	988,083.90	0.99
	Germany	**3,653,690.59**	**3.67**
700,000	ALSTRIA OFFICE REIT 1.5 20-26 23/06A	667,967.37	0.67
1,200,000	SCHAEFFLER AG 2.75 20-25 12/10A	1,188,888.24	1.19
1,000,000	SCHAEFFLER AG 2.8750 19-27 26/03A	985,053.30	0.99
800,000	SCHAEFFLER AG 4.50 24-26 14/08A	811,781.68	0.81
	Greece	**3,117,073.02**	**3.13**
800,000	ALPHA SERVICES AND H 5.5 21-31 11/03A	807,823.36	0.81
800,000	EUROBANK S.A. 2 21-27 05/05A	786,836.00	0.79
900,000	MYTILINEOS S.A. 2.25 21-26 28/04S	881,100.00	0.88
600,000	PIRAEUS BANK 8.25 22-27 28/01A	641,313.66	0.64
	Ireland	**706,824.10**	**0.71**
710,000	JAMES HARDIE INTL 3.625 18-26 01/10S	706,824.10	0.71
	Italy	**15,398,908.90**	**15.45**
600,000	AMPLIFON SPA 1.125 20-27 13/02A	565,726.20	0.57
1,700,000	ATLANTIA SPA 1.875 17-27 13/07A	1,629,999.10	1.64
500,000	BANCA IFIS SPA 6.125 23-27 19/01A	522,460.10	0.52
700,000	BANCO BPM SPA 3.375 22-32 19/01A	688,810.99	0.69
760,000	BPER BANCA S.P.A. 3.625 20-30 30/11A	755,582.80	0.76
1,000,000	BPER BANCA SPA 3.875 22-32 25/07A	993,222.80	1.00
520,000	DOVALUE SPA 3.375 21-26 31/07S	501,983.72	0.50
500,000	ICCREA BANCA SPA 4.75 21-32 18/01A	505,706.60	0.51
520,000	ILLIMITY BANK SPA 6.625 22-25 09/12A	530,355.39	0.53
1,790,000	INFRA WIRELESS ITA 1.875 20-26 08/07A	1,748,612.69	1.75
1,700,000	INTESA SANPAOLO 3.928 14-26 15/09A	1,722,135.02	1.73
1,700,000	NEXI SPA 1.625 21-26 30/04S	1,650,760.69	1.66
900,000	TELECOM ITALIA 3.625 16-26 25/05A	906,895.08	0.91
436,000	TELECOM ITALIA SPA 2.875 18-26 28/01A	434,133.66	0.44
1,490,000	TELECOM ITALIA SPA 3 16-25 30/09A	1,482,049.06	1.49
760,000	WEBUILD SPA 3.875 22-26 28/07A	760,475.00	0.76
	Japan	**1,984,107.93**	**1.99**
820,000	SOFTBANK GROUP CORP 2.875 21-27 06/01S	799,033.17	0.80
1,200,000	SOFTBANK GROUP CORP 3.125 17-25 19/09S	1,185,074.76	1.19
	Luxembourg	**2,806,202.46**	**2.82**
1,100,000	CPI PROPERTY GROUP 1.625 19-27 23/04A	1,033,153.00	1.04
1,200,000	MATTERHORN TELECOM 3.1250 19-26 15/09S	1,187,888.52	1.19
590,000	SAMSONITE FINCO SARL 3.5 18-26 15/05S	585,160.94	0.59
	Netherlands	**2,656,219.00**	**2.67**
600,000	CITYCON TREASURY BV 1.25 16-26 08/09A	570,770.88	0.57
920,000	DARLING GLOBAL FIN 3.625 18-26 15/05S	917,786.02	0.92
1,170,000	TRIVIUM PACKAGING 3.75 19-26 15/08S5/08S	1,167,662.10	1.17
	Poland	**863,266.77**	**0.87**
900,000	INPOST SA 2.25 21-27 15/07S06S	863,266.77	0.87
	Spain	**3,702,950.52**	**3.72**
600,000	ALMIRALL SA 2.125 21-26 30/09S	586,162.74	0.59
900,000	BANCO DE SABADELL SA 2.5 21-31 15/01A	887,314.59	0.89
800,000	BANCO DE SABADELL SA 5.625 16-26 06/05A	828,820.00	0.83
700,000	EDREAMS ODIGEO SA 5.5 22-27 15/07S	704,203.78	0.71
694,000	MINOR HOTELS 4 21-26 28/06S	696,449.41	0.70
	Sweden	**590,230.44**	**0.59**
600,000	DOMETIC GROUP AB 3 19-26 08/05A	590,230.44	0.59
	Turkey	**675,588.04**	**0.68**
690,000	ARCELIK AS 3 21-26 27/05A	675,588.04	0.68
	United Kingdom	**2,239,481.56**	**2.25**
900,000	EC FINANCE PLC 3.0000 21-26 15/10S	874,815.84	0.88
500,000	SIG PLC 5.25 21-26 30/11S	475,675.00	0.48
1,200,000	THAMES WATER UTILITI 4.0 23-27 18/04A	888,990.72	0.89
	United States of America	**9,339,838.16**	**9.37**
1,100,000	AVANTOR FUNDING INC 2.625 20-25 06/11S	1,091,161.06	1.09
1,000,000	BALL CORP 1.5 19-27 15/03S	965,136.70	0.97
800,000	BELDEN INC 3.375 17-27 15/07S	792,681.04	0.80

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
590,000	ENCORE CAPITAL GROUP 4.875 20-25 15/10S	591,821.69	0.59
970,000	IQVIA INC 1.75 21-26 03/03S	948,735.46	0.95
680,000	IQVIA INC 2.875 17-25 15/09S	676,891.11	0.68
800,000	KENNEDY WIL EUR REGS 3.25 15-25 12/11A	773,089.76	0.78
800,000	LEVI STRAUSS & CO 3.375 17-27 15/03S	797,377.28	0.80
800,000	MPT OPER PARTNE 0.9930 21-26 15/10A	684,680.00	0.69
810,000	THE CHEMOURS CO 4 18-26 15/05S-26 15/05S	805,976.97	0.81
1,289,000	WALGREENS BOOTS 2.125 14-26 20/11A	1,212,287.09	1.22
Floating rate notes		**27,239,624.69**	**27.33**
	Cyprus	**653,819.52**	**0.66**
600,000	BANK OF CYPRUS FL.R 23-28 25/07A	653,819.52	0.66
	Germany	**1,834,158.24**	**1.84**
1,000,000	BERTELSMANN SE FL.R 15-75 23/04A5 23/04A	984,419.10	0.99
900,000	EVONIK INDUSTRIES FL.R 21-81 02/12A	849,739.14	0.85
	Greece	**5,329,708.87**	**5.35**
730,000	ALPHA BANK A FL.R 22-27 16/06A	780,090.34	0.78
950,000	ALPHA BANK S.A FL.R 21-28 23/03A	932,942.18	0.94
900,000	EUROBANK SA FL.R 21-28 14/03A	882,745.83	0.89
950,000	NATIONAL BK GREECE FL.R 20-26 08/10A	944,905.44	0.95
800,000	PIRAEUS BANK FL.R 23-28 13/07A	879,788.56	0.88
900,000	PIRAEUS BANK SAÂ FL.R 21-27 03/11A	909,236.52	0.91
	Ireland	**511,137.05**	**0.51**
500,000	BANK OF CYPRUS HLDG FL.R 21-31 23/04A	511,137.05	0.51
	Italy	**5,710,189.15**	**5.73**
500,000	BANCA POPOLARE FL.R 21-32 25/02A	497,460.80	0.50
596,000	BANCO BPM FL.R 21-31 29/06A	584,556.39	0.59
870,000	BANCO BPM SPA FL.R 20-30 14/09A	877,419.53	0.88
600,000	BANCO BPM SPA FL.R 20-31 14/01A	593,305.08	0.60
850,000	BPER BANCA SPA FL.R 22-28 01/02A	905,408.10	0.91
2,300,000	UNICREDIT SPA FL.R 20-32 15/01A	2,252,039.25	2.26
	Poland	**3,232,911.50**	**3.24**
900,000	BANK MILLENNIUM SA FL.R 23-27 18/09A	982,606.59	0.99
900,000	MBANK SA FL.R 21-27 21/09A	846,646.29	0.85
1,300,000	MBANK SA FL.R 23-27 11/09A	1,403,658.62	1.41
	Portugal	**3,992,679.61**	**4.01**
600,000	BC PORTUGUES FL.R 21-32 17/05A	589,922.64	0.59
1,300,000	EDP SA FL.R 21-81 02/08A	1,253,642.65	1.26
1,300,000	ENERGIAS DE PORTUGA FL.R 21-82 14/03A	1,228,241.43	1.23
900,000	NOVO BAN FL.R 4-28 08/03A	920,872.89	0.92
	Spain	**4,263,366.92**	**4.28**
800,000	BANCO CREDITO SOCIAL FL.R 21-28 09/03A3A	768,724.00	0.77
900,000	BANCO DE CREDIT FL.R 22-26 22/09A	939,296.79	0.94
1,100,000	BANCO DE CREDITO SOC FL.R 21-31 27/11A	1,102,018.94	1.11
900,000	UNICAJA BANCO SA FL.R 22-27 15/11A	968,681.34	0.97
500,000	UNICAJA BANCO SA FL.R 22-32 19/07A19/07A	484,645.85	0.49
	United Kingdom	**1,711,653.83**	**1.72**
1,750,000	VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	1,711,653.83	1.72

Quantity		Market Value	% of NAV
		EUR	
Other transferable securities		**1,784,123.40**	**1.79**
Bonds		**1,196,288.40**	**1.20**
	Italy	**1,196,288.40**	**1.20**
600,000	AZZURRA AEROPORTI 2.625 20-27 30/05S/07S	578,683.50	0.58
600,000	ILLIMITY BANK SPA 5.75 24-27 31/05A	617,604.90	0.62
Floating rate notes		**587,835.00**	**0.59**
	Cyprus	**587,835.00**	**0.59**
600,000	BANK OF CYPRUS FL.R 21-27 24/06A	587,835.00	0.59
Total securities portfolio		**97,751,850.26**	**98.08**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**866,229,703.49**	**94.02**
Bonds		**5,562,802.09**	**0.60**
	United Kingdom	**5,562,802.09**	**0.60**
5,540,000	LLOYDS BANKING GROUP 24-27 05/03Q	5,562,802.09	0.60
Floating rate notes		**860,666,901.40**	**93.42**
	Australia	**18,681,834.42**	**2.03**
18,600,000	MACQUARIE FL.R 23-25 20/10Q	18,681,834.42	2.03
	Canada	**190,285,598.35**	**20.65**
14,110,000	BANK OF MONTREAL FL.R 23-25 06/06Q	14,139,343.15	1.53
14,400,000	BANK OF MONTREAL FL.R 24-27 12/04Q	14,407,948.80	1.56
5,700,000	BANK OF NOVA SC FL.R 23-25 12/12Q	5,720,663.07	0.62
3,000,000	BANK OF NOVA SC FL.R 24-26 17/06Q	3,004,003.50	0.33
17,810,000	BANK OF NOVA SCOTIA FL.R 23-25 02/05Q	17,847,972.70	1.94
5,300,000	BANK OF NOVA SCOTIA FL.R 23-25 22/09Q	5,318,412.20	0.58
4,000,000	CANADIAN IMPERIAL FL.R 23-25 24/01Q	4,005,156.80	0.43
8,490,000	CAN IMP BK FL.R 23-25 09/06Q	8,511,633.37	0.92
2,100,000	CAN IMP BK FL.R 24-26 27/03Q	2,101,583.19	0.23
7,300,000	CAN IMP BK SYD FL.R 24-27 29/01Q	7,345,234.45	0.80
23,600,000	FEDERATION DES CAISS FL.R 24-26 17/01Q	23,690,097.73	2.57
11,650,000	NATL BANK OF CANADA FL.R 23-25 13/05Q	11,681,185.89	1.27
16,300,000	NATL BANK OF CANADA FL.R 24-26 06/03Q	16,328,384.82	1.77
26,805,000	ROYAL BANK OF CANADA FL.R 23-25 17/01Q	26,840,830.24	2.91
2,000,000	ROYAL BANK OF CANAD FL.R 24-28 02/07Q	2,001,206.80	0.22
9,900,000	TORONTO DOMINION BA FL.R 24-27 10/09Q	9,912,251.15	1.08
5,100,000	TORONTO DOMINION BANK FL.R 23-25 21/07Q	5,114,023.98	0.56
12,300,000	TORONTO DOMINION BK FL.R 23-25 20/01Q	12,315,666.51	1.34
	Denmark	**4,321,016.25**	**0.47**
4,300,000	NYKREDIT REALKREDIT FL.R 24-26 27/02Q	4,321,016.25	0.47
	Finland	**12,417,449.28**	**1.35**
12,400,000	OP CORPORATE BANK FL.R 24-27 28/03Q	12,417,449.28	1.35
	France	**76,272,805.70**	**8.28**
3,400,000	AYVENS FL.R 23-25 06/10Q	3,414,175.62	0.37
10,100,000	BANQUE FEDERATIVE D FL.R 24-27 05/03Q	10,148,138.62	1.10
3,900,000	BFCM BANQUE FEDERATI FL.R 23-25 17/01Q	3,903,859.44	0.42
31,100,000	CREDIT AGRICOLE SA FL.R 23-25 07/03Q	31,146,174.17	3.38
12,700,000	SOCIETE GENERALE FL.R 23-25 13/01Q	12,713,618.21	1.38
14,900,000	SOCIETE GENERALE SUB FL.R 24-26 19/01Q	14,946,839.64	1.62
	Germany	**84,344,421.40**	**9.15**
2,500,000	BANK OF NOVA SCOTIA FL.R 24-27 10/06Q	2,503,127.75	0.27
11,500,000	BAYER LAND BK FL.R 24-26 31/01Q	11,519,333.80	1.25
7,200,000	COMMERZBANK AKTIENG FL.R 24-27 12/03Q	7,228,754.64	0.78
15,100,000	DEUTSCHE BANK AKT FL.R 23-25 11/07Q	15,163,207.09	1.65
12,300,000	DEUTSCHE BANK AKT FL.R 23-25 11/07Q	12,330,437.58	1.34
1,300,000	HAMBURG COMMERC FL.R 23-25 05/12Q	1,311,429.86	0.14
1,000,000	LANDESBANK BADEN-WU FL.R 23-25 28/11Q	1,002,134.40	0.11
23,200,000	LANDESBANK LAND BAD FL.R 24-26 09/11Q	23,271,755.28	2.53
10,000,000	MUENCHENER HYPOTHEK FL.R 24-27 09/02Q	10,014,241.00	1.09
	Italy	**39,180,366.75**	**4.25**
11,300,000	INTE FL.R 23-25 16/11Q	11,363,591.88	1.23
8,502,000	INTE FL.R 23-25 17/03Q	8,523,406.33	0.93
7,400,000	INTE FL.R 24-27 16/04Q	7,416,767.66	0.81
11,850,000	SNAM SPA FL.R 24-26 15/04Q	11,876,600.88	1.29
	Luxembourg	**17,422,251.12**	**1.89**
17,400,000	KBC IFIMA FL.R 24-26 04/03Q	17,422,251.12	1.89
	Netherlands	**126,419,217.76**	**13.72**
13,400,000	ABN AMRO BANK NV FL.R 23-25 10/01Q	13,411,837.56	1.46
14,200,000	ABN AMRO BANK NV FL.R 24-27 15/01Q	14,296,988.84	1.55
4,800,000	BMW FINANCE FL.R 23-24 09/12Q	4,801,547.04	0.52
5,600,000	BMW INTL INVESTMENT FL.R 24-26 05/06Q	5,599,865.04	0.61
18,300,000	COOP.RABOBANK FL.R 23-26 03/11Q	18,455,021.13	2.00
12,000,000	COOPERATIEVE RABOBANK FL.R 24-28 16/07Q	11,985,586.80	1.30
13,000,000	ING BANK NV FL.R 23-26 02/10Q	13,102,724.70	1.42
11,600,000	KONINKLIJKE AHOLD D FL.R 24-26 14/03Q	11,624,941.16	1.26
2,100,000	MERCEDESBENZ INTL F FL.R 23-25 01/12Q	2,104,392.36	0.23
7,900,000	MERCEDESBENZ INTL F FL.R 24-26 11/06Q	7,894,135.83	0.86
10,300,000	MERCEDESBENZ INTL F FL.R 24-27 19/08Q	10,305,980.18	1.12
12,800,000	SIEMENS FINANCIE FL.R 23-25 18/12Q	12,836,197.12	1.39
	Spain	**64,046,056.25**	**6.95**
12,600,000	BANCO BILBAO VI FL.R 24-27 07/06Q	12,621,640.50	1.37
16,800,000	BANCO SANTANDER FL.R 23-25 16/01Q	16,825,798.08	1.83
3,000,000	BANCO SANTANDER SA FL.R 20-25 11/02Q	3,005,501.70	0.33
3,100,000	BANCO SANTANDER SA FL.R 21-26 29/01Q	3,114,379.66	0.34
15,300,000	BBVA FL.R 22-25 26/11Q	15,456,232.89	1.68
7,500,000	CAIXABANK FL.R 24-28 19/09Q	7,513,173.22	0.82
5,500,000	SANTANDER CONSUMER FL.R 23-25 14/03Q	5,509,330.20	0.60
	Sweden	**19,452,957.32**	**2.11**
17,600,000	SKANDINAVISKA ENSKIL FL.R 23-25 13/06Q	17,647,271.84	1.92
1,800,000	VOLVO TREASURY FL.R 24-26 09/01Q	1,805,685.48	0.20
	Switzerland	**13,906,534.13**	**1.51**
13,876,000	CREDIT SUISSE GROUP FL.R 21-26 16/01Q	13,906,534.13	1.51
	United Kingdom	**87,505,746.67**	**9.50**
12,800,000	BARCLAYS PLC FL.R 24-28 08/05Q	12,831,653.12	1.39
16,300,000	HSBC BANK FL.R 23-25 08/03Q	16,325,771.93	1.77
7,600,000	NATIONWIDE BUILDING FL.R 23-25 07/06Q	7,617,799.96	0.83
14,150,000	NATL WESTM BK SUB FL.R 24-26 09/01Q	14,206,447.18	1.54
4,918,000	NATWEST MKTS FL.R 22-25 27/08Q	4,952,130.43	0.54
8,269,000	NATWEST MKTS FL.R 23-26 13/01Q	8,342,184.79	0.91
9,300,000	STANDARD CHARTERED B FL.R 23-25 03/03Q	9,321,538.80	1.01
13,900,000	UBS AG LONDON BRANCH FL.R 24-26 12/04Q	13,908,220.46	1.51

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	United States of America	**106,410,646.00**	**11.55**
10,300,000	CATERPILLAR FIN FL.R 23-25 08/12Q	10,336,772.03	1.12
13,850,000	CITIGROUP FL.R 24-28 14/05Q	13,868,660.11	1.51
15,027,000	GOLDMAN SACHS GROUP FL.R 21-26 19/03Q	15,094,774.77	1.64
11,650,000	GOLDMAN SACHS GROUP FL.R 21-27 23/09Q	11,805,878.17	1.28
7,400,000	JPM CHASE FL.R 24-28 06/06Q	7,430,192.00	0.81
1,600,000	KRAFT HEINZ FOODS CO FL.R 23-25 09/05Q	1,603,434.56	0.17
5,850,000	METROPOLITAN LIFE G FL.R 23-25 18/06Q	5,865,691.46	0.64
28,050,000	MORGAN STANLEY FL.R 24-27 19/03Q	28,142,043.27	3.05
12,300,000	US BANCORP FL.R 24-28 21/05Q	12,263,199.63	1.33
Other transferable securities		**49,961,121.00**	**5.42**
Floating rate notes		**49,961,121.00**	**5.42**
	Canada	**11,413,789.44**	**1.24**
11,400,000	TORONTO DOMINION BA FL.R 24-26 16/04Q	11,413,789.44	1.24
	France	**200,399.48**	**0.02**
200,000	AYVENS FL.R 23-25 21/02Q	200,399.48	0.02
	Germany	**26,326,188.88**	**2.86**
25,700,000	AUSTRALIA NEW ZEALAND FL.R 24-27 21/05Q	25,725,407.02	2.79
600,000	LANDESBANK HESSENTH FL.R 24-26 23/01Q	600,781.86	0.07
	Sweden	**12,020,743.20**	**1.30**
12,000,000	SKANDINAVISKA ENSKI FL.R 24-27 03/05Q	12,020,743.20	1.30
Total securities portfolio		**916,190,824.49**	**99.44**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**734,440,965.34**	**99.08**
Bonds		**1,249,829.37**	**0.17**
	Australia	**1,249,829.37**	**0.17**
1,250,000	MACQUARIE GROUP LTD 0.759 21-25 14/10Q	1,249,829.37	0.17
Floating rate notes		**733,191,135.97**	**98.92**
	Australia	**90,504,006.76**	**12.21**
3,300,000	AUST NEW Z FL.R 23-25 03/10Q	3,307,350.95	0.45
5,000,000	AUSTRALIA NEW ZEALA FL.R 24-26 18/03Q	5,009,030.00	0.68
3,700,000	AUSTRALIA NEW ZEALAND FL.R 24-27 16/07Q	3,707,053.90	0.50
4,250,000	AUSTRALIA NEW ZEALAND FL.R 24-27 18/07Q	4,274,180.92	0.58
2,200,000	CMONWEALTH BK AUSTRALI FL.R 23-25 12/09Q	2,204,233.28	0.30
6,500,000	COMMONWEALTH BANK FL.R 21-25 07/07Q	6,500,958.75	0.88
1,150,000	COMMONWEALTH BANK OF A FL.R 22-27 14/03Q	1,158,619.25	0.16
1,075,000	COMMONWEALTH BANK OF FL.R 23-25 10/01Q	1,076,265.10	0.15
1,600,000	COMMONWEALTH D'AUSTRAL FL.R 21-26 15/06Q	1,598,976.00	0.22
3,670,000	CW BK AUST AUTRE FL.R 22-25 14/03Q	3,677,719.59	0.50
1,930,000	CW BK AUST FL.R 23-26 13/03Q	1,936,869.35	0.26
1,500,000	MACQUARIE BANK LIMIT FL.R 23-26 15/06Q	1,512,379.69	0.20
5,300,000	MACQUARIE FL.R 24-27 02/07Q	5,327,904.50	0.72
3,400,000	MACQUARIE GROUP LTD FL.R 21-27 23/06Q	3,407,911.80	0.46
3,388,000	MACQUARIE SOFFRAT F.LR 22-25 21/03Q	3,401,712.49	0.46
3,500,000	NATIONAL AUSTRALIA BK FL.R 23-28 28/09Q	3,530,283.01	0.48
1,200,000	NATIONAL AUSTRALIA BK FL.R 24-29 12/07Q	1,204,264.20	0.16
1,550,000	NATIONAL AUSTRALIA FL.R 22-25 09/06Q	1,556,561.43	0.21
3,000,000	NATIONAL AUSTRALIA FL.R 22-27 12/01Q	3,003,960.03	0.41
3,800,000	NATIONAL AUSTRALIA FL.R 23-25 13/05Q	3,811,505.91	0.51
437,000	NATL AUSTRALIA BANK FL.R 22-25 12/01Q	437,279.15	0.06
2,750,000	NATL AUSTRALIA BANK FL.R 24-2510/12Q	2,756,655.33	0.37
2,000,000	NATL AUSTRALIA BANK FL.R 24-27 11/06Q	1,997,210.00	0.27
5,765,000	WESTPAC BANKING CORP FL.R 21-24 18/11Q	5,766,124.29	0.78
2,480,000	WESTPAC BANKING CORP FL.R 21-26 03/06Q	2,478,411.83	0.33
3,775,000	WESTPAC BANKING CORP FL.R 24-26 16/04Q	3,770,088.57	0.51
3,450,000	WESTPAC BANKING FL.R 22-25 26/08Q	3,470,842.21	0.47
2,496,000	WESTPAC BANKING FL.R 23-25 17/11Q	2,506,331.30	0.34
6,100,000	WESTPAC BANKING FL.R 24-29 16/04Q	6,113,323.93	0.82
	Canada	**97,056,152.65**	**13.09**
1,915,000	BANK OF MONTREAL AU FL.R 22-25 07/06Q	1,922,830.95	0.26
2,204,000	BANK OF MONTREAL FL.R 21-26 15/09Q	2,203,443.09	0.30
3,252,000	BANK OF MONTREAL FL.R 22-25 10/01Q	3,253,902.12	0.44
2,450,000	BANK OF MONTREAL FL.R 23-24 12/12Q	2,451,792.64	0.33
1,750,000	BANK OF MONTREAL FL.R 23-25 25/09Q	1,758,651.30	0.24
1,942,000	BANK OF MONTREAL FL.R 23-26 05/06Q	1,966,471.14	0.27
3,500,000	BANK OF MONTREAL FL.R 24-27 04/06Q	3,502,932.76	0.47
1,950,000	BANK OF MONTREAL TO FL.R 23-26 11/12Q	1,965,767.58	0.27
2,550,000	BANK OF NOVA SC FL.R 22-25 11/04Q	2,558,090.75	0.35
2,250,000	BANK OF NOVA SCOTIA FL.R 23-25 12/06Q	2,260,659.06	0.30
2,200,000	BANK OF NOVA SCOTIA FL.R 24-27 04/06Q	2,196,321.60	0.30
2,500,000	BANK OF NOVA SCOTIA FL.R 24-29 01/08Q	2,502,433.90	0.34
1,850,000	BANK OF NOVA SCOTIA TO FL.R 21-26 15/09Q	1,848,243.43	0.25
1,710,000	BANK OF NOVA SCOTIA TO FL.R 22-25 10/01Q	1,710,919.54	0.23
1,935,000	BK OF NOVA SCOTIA FL.R 21-26 02/03Q	1,935,251.86	0.26
4,556,000	CANADIAN IMPERIAL BANK FL.R 21-24 18/10Q	4,556,980.31	0.61
3,226,000	CANADIAN IMPERIAL BK FL.R 22-25 07/04Q	3,237,347.87	0.44
2,500,000	CAN IMP BK FL.R 24-27 28/06Q	2,505,795.00	0.34
1,850,000	CAN IMP BK SYD FL.R 23-26 02/10Q	1,865,837.85	0.25
2,050,000	NATIONAL BANK OF CAN FL.R 24-27 02/07Q	2,056,247.50	0.28
2,800,000	NATIONAL BANK OF CAN FL.R 24-27 25/03Q	2,806,635.19	0.38
1,825,000	ROYAL BANK OF CANADA FL.R 21-24 07/10Q	1,825,161.80	0.25
2,695,000	ROYAL BANK OF CANADA FL.R 21-26 02/11Q	2,694,920.53	0.36
1,100,000	ROYAL BANK OF CANADA FL.R 21-26 20/01Q	1,101,335.34	0.15
3,136,000	ROYAL BANK OF CANADA FL.R 21-26 27/04Q	3,135,185.17	0.42
2,100,000	ROYAL BANK OF CANADA FL.R 22-25 14/04Q	2,106,374.76	0.28
1,683,000	ROYAL BANK OF CANADA FL.R 22-25 21/01Q	1,684,309.76	0.23
2,199,000	ROYAL BANK OF CANADA FL.R 22-27 21/01Q	2,202,298.43	0.30
1,300,000	ROYAL BANK OF CANADA FL.R 23-26 12/01Q	1,308,850.77	0.18
2,225,000	ROYAL BANK OF CANADA FL.R 23-26 20/07Q	2,243,868.22	0.30
2,077,000	ROYAL BANK OF CANAD FL.R 24-27 19/01Q	2,088,622.89	0.28
4,050,000	ROYAL BANK OF CANAD FL.R 24-27 23/07Q	4,056,480.00	0.55
700,000	TORONTO DOMINION BA FL.R 24-25 10/10Q	700,823.23	0.09
9,100,000	TORONTO DOMINION BA FL.R 24-27 05/04Q	9,100,728.00	1.23
1,164,000	TORONTO DOMINION BANK FL.R 21-26 10/09Q	1,161,178.03	0.16
1,525,000	TORONTO DOMINION BANK FL.R 22-25 06/06Q	1,531,189.80	0.21
1,650,000	TORONTO DOMINION BANK FL.R 22-25 10/01Q	1,650,461.60	0.22
7,350,000	TORONTO DOMINION BANK FL.R 23-26 17/07Q	7,397,808.88	1.00
	Finland	**3,997,159.15**	**0.54**
1,725,000	NORDEA BKP AUTRE V FL.R 22-25 06/06Q	1,732,383.00	0.23
2,260,000	NORDEA BKP FL.R 24-27 19/03Q	2,264,776.15	0.31
	France	**32,750,766.49**	**4.42**
1,850,000	BANQUE FEDERATIVE D FL.R 24-27 23/01Q	1,866,557.50	0.25
3,000,000	BANQUE FEDERATIVE D FL.R 24-28 16/02Q	3,004,575.00	0.41
3,361,000	BFCM FL.R 21-25 04/02Q	3,361,084.03	0.45
2,900,000	BFCM FL.R 23-26 13/07Q	2,931,602.75	0.40
3,260,000	BPCE FL.R 23-27 19/10Q	3,316,316.50	0.45
2,300,000	BPCE ISSUER FL.R 23-25 25/09Q	2,307,893.83	0.31
820,000	BPCE SA FL.R 22-25 14/01Q	820,647.65	0.11
3,283,000	CREDIT AGRICOLE FL.R 23-26 05/07Q	3,322,159.00	0.45
3,250,000	CREDIT AGRICOLE SA FL.R 24-27 11/03Q	3,263,768.43	0.44
3,195,000	SOCIETE GENERALE FL.R 24-28 19/01Q	3,213,940.00	0.43
5,330,000	SOCIETE GENERALE SA FL.R 22-26 21/01Q	5,342,221.80	0.72
	Japan	**35,213,730.54**	**4.75**
2,000,000	MITSUBISHI UFJ FINAN FL.R 23-26 17/04Q	2,009,960.00	0.27

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
5,224,000	MITS UFJ F FL.R 23-26 20/02Q	5,231,339.72	0.71
8,285,000	MIZUHO FINANCIAL FL.R 22-26 22/05Q	8,350,779.92	1.13
3,900,000	NOMURA FL.R 24-27 02/07Q	3,924,664.77	0.53
1,400,000	SUMITOMO MITSUI FINA FL.R 23-26 13/01Q	1,418,488.40	0.19
2,226,000	SUMITOMO MITSUI FIN FL.R 23-26 13/07Q	2,252,372.05	0.30
2,500,000	SUMITOMO MITSUI FIN FL.R 24-29 08/07Q	2,523,062.50	0.34
2,746,000	SUMITOMO MITSUI FL.R 22-27 14/01Q	2,758,068.67	0.37
3,687,000	SUMITOMO MITSUI TRUST FL.R 23-26 09/03Q	3,717,274.51	0.50
3,000,000	SUMITOMO TRUST AND FL.R 23-26 14/09Q	3,027,720.00	0.41
	Netherlands	**12,341,947.60**	**1.67**
3,500,000	ABN AMRO BANK NV FL.R 23-27 18/09Q	3,540,609.31	0.48
2,200,000	ING GROEP N.V./ING BAN FL.R 21-27 01/04Q	2,206,901.05	0.30
3,500,000	ING GROEP NV FL.R 23-27 11/09	3,543,770.30	0.48
3,000,000	ING GROEP NV SOFFRAT F.LR 22-26 28/03Q	3,050,666.94	0.41
	New Zealand	**1,801,436.75**	**0.24**
1,799,000	BANK OF NEW ZEALAND FL.R 22-27 27/01Q	1,801,436.75	0.24
	Singapore	**10,912,570.30**	**1.47**
1,400,000	DBS GROUP HOLDING FL.R 21-24 22/11Q	1,400,014.00	0.19
4,450,000	DBS GROUP HOLDING FL.R 23-25 12/09Q	4,458,545.02	0.60
3,050,000	PEPSICO SINGAPORE F FL.R 24-27 16/02Q	3,050,843.88	0.41
2,000,000	UNITED OVERSEAS BANK FL.R 22-25 07/04Q	2,003,167.40	0.27
	Spain	**6,022,180.32**	**0.81**
3,000,000	BANCO NTANDER FL.R 24-28 14/03Q	3,020,413.32	0.41
3,000,000	BANCO SANTANDER FL.R 24-28 15/07Q	3,001,767.00	0.40
	Sweden	**15,585,309.35**	**2.10**
1,800,000	SKANDINAVISKA ENSKI FL.R 24-27 05/03Q	1,810,665.00	0.24
2,250,000	SKANDINAVISKA ENSKILD FL.R 22-25 09/06Q	2,259,219.38	0.30
2,500,000	SVENSKA HANDELSBANKE FL.R 23-26 15/06Q	2,527,919.82	0.34
2,450,000	SVENSKA HANDELSBANKEN FL.R 22-25 10/06Q	2,458,309.15	0.33
1,700,000	SVENSKA HANDELSBANKEN FL.R 24-27 28/05Q	1,699,910.75	0.23
3,300,000	SWEDBANK AB AUTRE V FL.R 04-04-25	3,309,339.00	0.45
1,500,000	SWEDBANK AB FL.R 23-26 15/06Q	1,519,946.25	0.21
	Switzerland	**2,354,904.69**	**0.32**
2,345,000	UBS GROUP FL.R 22-26 12/05Q	2,354,904.69	0.32
	United Kingdom	**64,630,223.78**	**8.72**
2,407,000	ANZ NEW ZEALAND INTL FL.R 22-25 18/02Q	2,409,463.42	0.33
4,300,000	BARCLAYS FL.R 24-28 12/03Q	4,361,204.52	0.59
6,700,000	BARCLAYS PLC FL.R 23-27 13/09Q	6,822,570.94	0.92
3,300,000	HSBC FL.R 23-27 14/08Q	3,347,223.00	0.45
2,205,000	HSBC HOLDING FL.R 22-XX 10/3Q	2,211,521.28	0.30
4,758,000	LLOYDS BANKING FL.R 23-27 07/08Q	4,818,704.37	0.65
1,600,000	LLOYDS BANKING FL.R 24-28 05/01Q	1,621,876.05	0.22
3,400,000	NATL WESTMINSTER BA FL.R 24-29 17/05Q	3,414,180.72	0.46
2,200,000	NATL WESTMINSTER BANK FL.R 24-27 17/05Q	2,202,915.00	0.30
2,400,000	NATWEST GROUP FL.R 24-28 01/03Q	2,413,649.30	0.33
6,000,000	NATWEST GROUP FL.R 24-28 15/11Q	6,058,255.20	0.82
2,800,000	NATWEST MKTS F.LR 22-25 22/03Q	2,814,619.47	0.38
4,006,000	NATWEST MKTS FL.R 21-26 29/09Q	4,004,080.53	0.54
2,645,000	STANDARD CHARTERED FL.R 21-25 23/11Q	2,647,102.78	0.36
1,450,000	STANDARD CHARTERED FL.R 22-26 30/03Q	1,456,812.58	0.20
3,550,000	STANDARD CHARTERED FL.R 23-2706/07Q	3,606,998.80	0.49
2,584,000	STANDARD CHARTERED FL.R 24-28 14/05Q	2,591,677.25	0.35
2,700,000	STANDARD CHARTERED PL FL.R 23-28 08/02Q	2,758,909.14	0.37
3,050,000	UBS AG LONDON BRANCH FL.R 23-25 11/09Q	3,067,747.07	0.41
2,000,000	UBS AG LONDON FL.R 22-25 13/01Q	2,000,712.36	0.27
	United States of America	**360,020,747.59**	**48.57**
2,554,000	AMERICAN EXPRESS CO FL.R 21-26 04/11Q	2,547,998.10	0.34
2,600,000	AMERICAN EXPRESS FL.R 24-28 16/02Q	2,606,487.00	0.35
3,600,000	AMERICAN EXPRESS FL.R 24-28 26/07Q	3,616,655.72	0.49
3,950,000	AMERICAN HONDA FIN FL.R 23-24 22/11Q	3,953,394.43	0.53
1,400,000	AMERICAN HONDA FIN FL.R 23-25 03/10Q	1,405,069.05	0.19
2,900,000	AMERICAN HONDA FIN FL.R 23-25 10/01Q	2,903,368.49	0.39
1,465,000	AMERICAN HONDA FIN FL.R 23-25 23/04Q	1,468,996.48	0.20
2,965,000	AMERICAN HONDA FIN FL.R 23-26 12/01Q	2,981,879.30	0.40
2,000,000	AMERICAN HONDA FIN FL.R 24-25 12/02Q	2,001,780.00	0.27
1,250,000	AMERICAN HONDA FIN FL.R 24-25 14/08Q	1,252,147.54	0.17
2,750,000	AMERICAN HONDA FIN FL.R 24-26 09/01Q	2,760,374.98	0.37
550,000	AMERICAN HONDA FIN FL.R 24-27 12/03Q	551,181.62	0.07
1,500,000	AMERICAN HONDA FL.R 24-25 10/10Q	1,501,012.50	0.20
1,000,000	AMERICAN HONDA FL.R 24-27 09/07Q	998,468.00	0.13
2,537,000	AMEX AUTRE FL.R 22-25 04/03Q	2,542,712.49	0.34
2,162,000	AMEX FL.R 23-26 30/10Q	2,177,285.34	0.29
6,902,000	AMEX FL.R 23-27 28/07Q	6,935,750.78	0.94
1,150,000	AMEX FL.R 24-27 23/04Q	1,151,161.50	0.16
2,561,000	AMEX SOFFRAT FL.R 23-26 13/02Q	2,564,367.71	0.35
2,529,000	ANALOG DEVICES INC FL.R 21-24 01/10Q	2,529,000.00	0.34
4,000,000	AUSTRALIA NEW ZEA B FL.R 23-25 03/07Q	4,011,884.00	0.54
2,275,000	BANK OF AMERICA CORP FL.R 21-27 22/07Q	2,291,943.04	0.31
3,510,000	BANK OF AMERICA CORP FL.R 22-26 02/04Q	3,528,188.82	0.48
2,155,000	BANK OF AMERICA CORP FL.R 22-28 04/02U	2,171,756.94	0.29
3,400,000	BANK OF AMERICA NA FL.R 23-26 18/08Q	3,428,130.75	0.46
2,465,000	BANK OF AMERICA NAT FL.R 23-25 18/08Q	2,474,903.16	0.33
2,950,000	BANK OF NEW YORK MEL F.LR 22-25 25/04Q	2,953,370.38	0.40
1,607,000	BAXTER INTERNATIONAL FL.R 22-24 29/11Q	1,606,927.69	0.22
3,600,000	BK AMERICA FL.R 23-27 15/09Q	3,640,511.38	0.49
4,800,000	BMW US CAPITAL LLC FL.R 23-25 11/08Q	4,808,304.00	0.65
3,300,000	BMW US LLC FL.R 22-25 01/04Q	3,309,270.03	0.45
4,900,000	BMW US LLC FL.R 24-26 02/04Q	4,896,410.07	0.66
3,900,000	BMW US LLC FL.R 24-26 13/08Q	3,911,329.50	0.53
1,500,000	BMW US LLC FL.R 24-27 13/08Q	1,503,721.88	0.20
3,812,000	BRISTOL MYERS FL.R 24-26 20/02Q	3,825,598.97	0.52
1,100,000	CATERPILLAR FINANCI FL.R 23-25 06/01Q	1,100,567.49	0.15
1,700,000	CATERPILLAR FINANCI FL.R 23-25 11/08Q	1,701,905.92	0.23
5,100,000	CATERPILLAR FINANCI FL.R 24-26 16/10Q	5,122,866.51	0.69

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
4,945,000	CATERPILLAR FINANCI FL.R 24-26 27/02Q	4,948,635.21	0.67
4,500,000	CATERPILLAR FINANCI FL.R 24-27 14/05Q	4,498,233.48	0.61
2,960,000	CATERPILLAR FIN FL.R 23-25 13/06Q	2,966,085.11	0.40
2,650,000	CHARLES SCHWAB CORP FL.R 22-27 03/03Q	2,671,866.31	0.36
7,850,000	CHARLES SCHWAB FL.R 21-26 13/05Q	7,849,699.82	1.06
2,450,000	CITIBANK NA FL.R 23-25 29/09Q	2,462,693.28	0.33
1,400,000	CITIBANK NA FL.R 23-26 04/12Q	1,413,250.28	0.19
1,800,000	CITIBANK NA FL.R 24-26 06/08Q	1,803,807.00	0.24
2,800,000	CITIBANK NA FL.R 24-26 30/04Q	2,802,544.53	0.38
1,412,000	CITIGROUP FL.R22-28 24/02Q	1,426,336.79	0.19
3,025,000	CITIGROUP INC FL.R 21-27 09/06Q	3,028,354.96	0.41
3,370,000	CITIGROUP INC FL.R 22-26 17/03Q	3,385,483.29	0.46
4,236,000	CITIGROUP INC FL.R 22-26 25/01Q	4,239,427.55	0.57
4,300,000	COOPERATIEVE RABOBANK FL.R 23-26 05/10Q	4,324,500.54	0.58
4,700,000	COOPERATIEVE RABOBANK FL.R 24-26 09/01Q	4,717,151.10	0.64
5,650,000	COOPERATIEVE RABOBANK FL.R 24-27 05/03Q	5,667,373.75	0.76
2,218,000	COOPERAT RABOBANK FL.R 22-25 10/01Q	2,217,434.41	0.30
3,150,000	CREDIT SUISSE NEW YORK FL.R 22-25 21/02Q	3,160,379.25	0.43
2,700,000	DAIMLER TRUCKS FINA FL.R 21-24 13/12Q	2,703,457.08	0.36
1,412,000	DEUTSCHE BANK AG NY FL.R 21-27 16/11Q	1,407,119.37	0.19
3,600,000	GOLDMAN SACHS CAPITAL FL.R 24-27 21/05Q	3,596,220.00	0.49
2,150,000	GOLDMAN SACHS CAPIT FL.R 24-27 18/03Q	2,151,451.25	0.29
4,614,000	GOLDMAN SACHS GROUP FL.R 21-27 10/09Q	4,613,249.03	0.62
1,340,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10Q	1,341,965.82	0.18
2,332,000	GOLDMAN SACHS GROUP FL.R 22-28 15/03Q	2,387,681.16	0.32
2,705,000	GOLDMAN SACHS GROUP FL.R 22-28 24/02Q	2,725,653.41	0.37
2,790,000	GOLDMAN SACHS GROUP FL.R 23-26 10/08Q	2,809,749.40	0.38
1,450,000	GOLDMAN SACHS GROUP IN FL.R 20-26 09/12Q	1,451,145.38	0.20
2,460,000	GOLDMAN SACHS GROUP IN FL.R 21-27 09/03Q	2,462,085.21	0.33
4,000,000	HOME DEPOTINC FL.R 24-25 24/12Q	4,008,593.76	0.54
6,900,000	HSBC USA FL.R 4-27 04/03Q	6,938,019.00	0.94
2,900,000	JOHN DEERE CAP CORP FL.R 23-26 03/03Q	2,906,467.18	0.39
1,700,000	JOHN DEERE CAP CORP FL.R 24-27 19/04Q	1,702,441.90	0.23
3,350,000	JOHN DEERE CAPITAL COR FL.R 21-24 11/10Q	3,350,294.74	0.45
2,159,000	JOHN DEERE CAPITAL COR FL.R 22-25 07/03Q	2,159,311.83	0.29
3,750,000	JOHN DEERE CAPITAL FL.R 23-25 03/07Q	3,755,344.84	0.51
2,458,000	JOHN DEERE CAPITAL FL.R 23-26 08/06Q	2,474,131.41	0.33
3,600,000	JOHN DEERE CAPITAL FL.R 24-26 06/03Q	3,597,290.28	0.49
1,700,000	JOHN DEERE CAPITAL FL.R 24-27 11/06Q	1,701,140.21	0.23
2,815,000	JPM CHASE AUTREFL.R22-26 24/02Q	2,821,864.58	0.38
3,200,000	JPM CHASE FL.R 24-28 22/04Q	3,208,498.50	0.43
2,800,000	JPM CHASE FL.R 24-28 23/01Q	2,829,383.51	0.38
1,338,000	JPMORGAN CHASE & CO FL.R 21-25 10/12Q	1,343,377.74	0.18
6,274,000	JPMORGAN CHASE & CO FL.R 21-27 22/04Q	6,308,748.24	0.85
1,125,000	JPMORGAN CHASE & CO FL.R 21-27 22/09Q	1,126,847.84	0.15
2,500,000	JP MORGAN CHASE AND CO FL.R 24-28 22/07Q	2,510,212.50	0.34
2,400,000	JPMORGAN CHASE BANK FL.R 23-26 08/12Q	2,423,336.38	0.33
2,500,000	JPMORGAN CHASE FL.R 22-26 26/04Q	2,530,865.60	0.34
2,800,000	JPMORGAN CHASE FL.R 22-28 24/02Q	2,823,611.44	0.38
1,800,000	KEURIG DR PEPPER INC FL.R 24-27 15/03Q	1,814,866.54	0.24
3,800,000	KEYCORP FL.R 22-25 23/05S	3,819,699.81	0.52
4,350,000	MERCEDES-BENZ F FL.R 24-26 31/07Q	4,359,098.11	0.59
1,462,000	MERCEDESBENZ FINANCE FL.R 23-25 30/03Q	1,466,686.00	0.20
1,400,000	MERCEDESBENZ FIN FL.R 24-26 09/01Q	1,403,108.74	0.19
4,300,000	MERCEDES-BENZ GRP FL.R 23-25 01/08Q	4,309,276.56	0.58
1,750,000	METROPOLITAN LIFE F.LR 22-25 21/03Q	1,754,182.50	0.24
500,000	MORGAN STANLEY BANK FL.R 24-28 14/07Q	501,116.00	0.07
3,500,000	MORGAN STANLEY BK NA FL.R 24-28 26/05Q	3,507,210.00	0.47
1,025,000	MORGAN STANLEY FL.R 21-25 20/07S	1,025,306.35	0.14
4,050,000	MORGAN STANLEY FL.R 22-26 18/02Q	4,072,127.94	0.55
3,860,000	MORGAN STANLEY FL.R 23-25 16/07Q	3,873,612.87	0.52
1,800,000	MORGAN STANLEY FL.R 23-26 30/10Q	1,819,827.00	0.25
3,800,000	MORGAN STANLEY FL.R 24-28 13/04Q	3,816,189.37	0.51
3,350,000	MORGAN STANLEY FL.R 24-28 14/01Q	3,372,595.75	0.46
400,000	NEW YORK LIFE GLOBAL FL.R 23-25 02/05Q	400,938.06	0.05
2,300,000	PEPSICO INC FL.R 23-26 13/02Q	2,300,448.50	0.31
4,400,000	PEPSI FL.R 23-24 12/11Q	4,401,078.00	0.59
3,068,000	PUBLIC STORAGE FL.R 23-25 25/07Q	3,075,346.14	0.41
3,650,000	PUBLIC STORAGE FL.R 24-27 16/04Q	3,667,830.25	0.49
3,650,000	RABOBANK NETHERLAND FL.R 23-25 18/07Q	3,657,957.00	0.49
1,200,000	ROCHE HOLDINGS FL.R 23-26 13/11Q	1,206,253.55	0.16
5,980,000	ROCHE HOLDINGS INC FL.R 22-25 10/03Q	5,991,946.07	0.81
1,680,000	STATE STREET FL.R 23-26 03/08Q	1,686,350.40	0.23
2,800,000	THE BANK OF NEW YOR FL.R 24-26 13/03Q	2,798,162.50	0.38
6,700,000	THE BANK OF NEW YOR FL.R 24-28 21/07Q	6,712,797.00	0.91
630,000	TOYOTA MOTOR CREDIT CO FL.R 22-25 13/01Q	629,902.35	0.08
300,000	TOYOTA MOTOR CREDIT FL.R 23-24 09/12M	300,163.50	0.04
2,450,000	TOYOTA MOTOR CREDIT FL.R 23-24 16/10M	2,450,355.25	0.33
65,000	TOYOTA MOTOR CREDIT FL.R 23-25 09/06M	65,121.07	0.01
30,000	TOYOTA MOTOR CREDIT FL.R 23-25 10/01Q	30,019.88	0.00
1,025,000	TOYOTA MOTOR CREDIT FL.R 23-25 11/09Q	1,028,100.63	0.14
2,296,000	TOYOTA MOTOR CREDIT FL.R 23-26 18/05Q	2,311,434.86	0.31
200,000	TOYOTA MOTOR CREDIT FL.R 24-25 14/04M	200,120.19	0.03
500,000	TOYOTA MOTOR CREDIT FL.R 24-25 24/02M	500,076.25	0.07
650,000	TOYOTA MOTOR CREDIT FL.R 24-26 05/01Q	651,753.38	0.09
3,100,000	TOYOTA MOTOR CREDIT FL.R 24-26 15/05Q	3,099,788.67	0.42
2,550,000	TOYOTA MOTOR CR FL.R 24-26 07/08Q	2,566,177.20	0.35
5,350,000	TOYOTA MOTOR CR FL.R 24-27 19/03Q	5,363,161.00	0.72
3,500,000	UNITEDHEALTH GROUP FL.R 24-26 15/07Q	3,511,672.50	0.47
3,991,000	VERIZON COMM FL.R 21-26 20/03Q	4,009,393.04	0.54
Total securities portfolio		**734,440,965.34**	**99.08**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**54,063,475.48**	**95.90**
Bonds		**48,441,086.53**	**85.92**
	Australia	**471,499.91**	**0.84**
170,000	FMG RES AUG 2006 PTY 4.375 21-31 01/04SS	158,638.82	0.28
50,000	FMG RESO AUG 2006 PTY 6.125 22-32 15/04S	51,135.46	0.09
50,000	MINERAL RESOURCES 8.0 22-27 01/11S	51,300.36	0.09
100,000	MINERAL RESOURCES 8.5 22-30 01/05S	104,219.58	0.18
100,000	MINERAL RESOURCES 9.2500 23-28 01/10S	106,205.69	0.19
	Austria	**115,269.10**	**0.20**
100,000	AMS-OSRAM AG 10.5 23-29 30/03S	115,269.10	0.20
	Belgium	**110,565.60**	**0.20**
100,000	ONTEX GROUP N.V. 3.5 21-26 07/07S	110,565.60	0.20
	Canada	**1,926,568.49**	**3.42**
90,000	1011778 BC UNLIMITED 3.875 19-28 15/01S	86,512.47	0.15
280,000	1011778 BC UNLIMITED 4.0000 20-30 15/10S	258,156.90	0.46
100,000	1011778 BC UNLIMITED 6.125 24-29 15/06S	102,799.38	0.18
120,000	AIR CANADA 3.875 21-26 11/08S	116,864.82	0.21
50,000	BAUSCH HEALTH 5.00 20-29 15/02S	29,217.21	0.05
50,000	BAUSCH HEALTH 6.2500 20-29 15/02S	30,055.21	0.05
140,000	BAUSCH HEALTH CO INC 6.125 22-27 01/02S	126,333.27	0.22
130,000	BAUSCH HEALTH COMP 11.0 22-28 30/09S	120,929.57	0.21
30,000	BAUSCH HEALTH COMPANIE 14.0 22-30 15/10S	27,441.36	0.05
190,000	BAUSCH HEALTH COS INC	148,707.09	0.26
40,000	DYE DURHAM LI 8.6250 24-29 15/04S	42,312.22	0.08
50,000	ENERFLEX 9.0 22-27 15/10S	51,846.00	0.09
30,000	GOEASY LTD 9.25 23-28 01/12S	32,352.81	0.06
100,000	HUDBAY MINERALS 6.1250 20-29 01/04S	101,467.48	0.18
50,000	METHANEX CORP 5.125 20-27 15/10S7 15/10S	49,459.77	0.09
100,000	METHANEX CORP 5.25 19-29 15/12S29 15/12S	98,683.55	0.18
25,000	NEW GOLD INC 7.5 20-27 15/07S	25,489.24	0.05
70,000	OPEN TEXT CORP 3.8750 20-28 15/02S	66,826.93	0.12
50,000	OPEN TEXT CORP 3.875 21-29 01/12S	46,507.89	0.08
60,000	PARKLAND CORP 4.6250 21-30 01/05S	56,612.57	0.10
60,000	PARKLAND CORPORATION 4.5 -21-29 01/10S	56,789.07	0.10
5,000	PARKLAND FUEL CORP 5.875 19-27 15/07S	4,988.87	0.01
50,000	ROGERS COMMUN (5.25-4.59) 22-82 15/03S	48,989.01	0.09
40,000	SUPERIOR PLUS LP SUP 4.5 21-29 15/03S	37,894.38	0.07
40,000	TASEKO MINES LT 8.2500 24-30 01/05S	41,982.17	0.07
120,000	VALEANT PHARMA 5.50 17-25 01/11S	117,349.25	0.21
	Cayman Islands	**331,792.29**	**0.59**
74,250	HAWAIIAN BRAND INT 11.0 24-29 15/04Q	74,529.66	0.13
20,000	HERBALIFE NUTRITION 7.875 20-25 01/09S	19,926.25	0.04
30,000	SEAGATE HDD CAYMAN 4.875 15-27 01/06S	29,920.65	0.05
40,000	SEAGATE HDD CAYMAN 5.75 15-34 01/12S/12S	40,354.25	0.07
40,000	SEAGATE HDD CAYMAN 8.25 24-29 15/12S	43,422.00	0.08
40,000	SEAGATE HDD CAYMAN 8.50 23-31 15/07S	43,641.16	0.08
50,000	SEAGATE HDD CAYMAN 9.625 22-32 01/12S	58,039.09	0.10
40,000	SPIRIT LOYALTY 8.0000 22-25 20/09Q	21,959.23	0.04
	France	**2,669,309.47**	**4.73**
100,000	AUCHAN HOLDING SA 3.25 20-27 23/07A	102,137.72	0.18
100,000	CHROME BIDCO SAS 3.5 21-28 24/05S	94,161.01	0.17
250,000	CONSTELLIUM SE 6.3750 24-32 15/08S	256,871.65	0.46
100,000	CROWN EU HLD 4.5 24-30 15/01A	114,097.82	0.20
100,000	ELO 5.875 24-28 17/04A	104,350.68	0.19
100,000	ELO SA 6.00 23-29 22/03A	103,355.86	0.18
100,000	EUTELT 9.75 24-29 13/04S	115,023.23	0.20
100,000	FAURECIA SE 3.125 19-26 15/06S	109,596.78	0.19
100,000	FAURECIA SE 3.75 20-28 15/06S	107,017.27	0.19
100,000	FORVIA 5.5 24-31 15/06S	110,546.54	0.20
100,000	GETLINK SE 3.5 20-25 30/10S	111,369.76	0.20
106,000	LOXAM SAS 3.75 19-26 15/07S	117,790.23	0.21
100,000	LOXAM SAS 6.375 23-29 31/05S	116,622.86	0.21
100,000	NEXANS SA 4.1250 24-29 29/05A	113,301.82	0.20
100,000	RENAULT SA 2.0000 18-26 28/09A	108,254.16	0.19
100,000	RENAULT SA 2.375 20-26 25/11A	109,471.71	0.19
100,000	RENAULT SA 2.5 21-28 01/04A	106,861.79	0.19
100,000	REXEL SA 2.125 21-28 15/06S	106,453.57	0.19
100,000	SPIE SA 2.625 19-26 18/06A	110,287.90	0.20
100,000	VALEO 5.875 23-29 12/04A	117,064.19	0.21
100,000	VALEO SA 4.5 24-30 11/04A	109,502.66	0.19
100,000	VALEO SE 5.375 22-27 28/05A	115,055.08	0.20
100,000	VIRIDIEN 7.75 21-27 01/04S	110,115.18	0.20
	Germany	**440,189.93**	**0.78**
100,000	ALSTRIA OFFICE REIT 0.50 19-25 26/09A	106,657.63	0.19
100,000	SCHAEFFLER AG 2.75 20-25 12/10A	110,487.70	0.20
100,000	SCHAEFFLER AG 4.50 24-26 14/08A	113,027.96	0.20
100,000	SCHAEFFLER AG 4.5 24-30 28/03A	110,016.64	0.20
	Greece	**217,899.67**	**0.39**
200,000	MYTILINEOS S.A. 2.25 21-26 28/04S	217,899.67	0.39
	Ireland	**393,476.79**	**0.70**
200,000	JAZZ SECURITIES DAC 4.375 21-29 15/01S	193,476.79	0.34
200,000	PERRIGO FINANCE 4.375 16-24 02/10S	200,000.00	0.35
	Italy	**2,585,484.04**	**4.59**
100,000	ATLANTIA S.P.A.1.875 21-28 12/02A	105,327.62	0.19
100,000	BANCA IFIS SPA 6.125 23-27 19/01A	116,339.23	0.21
100,000	BPER BANCA S.P.A. 3.625 20-30 30/11A	110,864.99	0.20
100,000	INFRA WIRELESS ITA 1.875 20-26 08/07A	109,011.53	0.19
100,000	INTESA SANPAOLO 5.1480 20-30 10/06S	127,751.53	0.23
100,000	NEXI SPA 1.625 21-26 30/04S	108,111.58	0.19
100,000	NEXI SPA 2.125 21-29 30/04S/04S	103,868.91	0.18

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	OPTICS BIDCO SPA 6.875 24-28 15/02S	121,373.94	0.22
200,000	OPTICS BIDCO SPA 7.7210 24-38 04/06S	220,723.72	0.39
100,000	OPTICS BIDCO SPA 7.875 24-28 31/07S	125,948.84	0.22
100,000	TELECOM ITALIA 3.625 16-26 25/05A	112,202.10	0.20
100,000	TELECOM ITALIA SPA 1.625 21-29 18/01A	102,008.26	0.18
100,000	TELECOM ITALIA SPA 3 16-25 30/09A	110,894.98	0.20
100,000	TELECOM ITALIA SPA 6.875 23-28 15/02S	120,798.90	0.21
100,000	TELECOM ITALIA SPA 7.875 23-28 31/07S	125,960.30	0.22
100,000	TERNA RETE ELET 4.7500 24-49 31/12A	114,113.89	0.20
200,000	UNICREDIT SPA 5.459 35 30/06S	197,110.57	0.35
100,000	UNIPOL GRUPPO S.P.A. 3.25 20-30 23/09A	112,908.55	0.20
100,000	UNIPOLSAI SPA 3.875 18-28 01/03A	111,438.96	0.20
100,000	UNIPOLSAI SPA 4.9 24-34 23/05A	113,796.49	0.20
100,000	WEBUILD 5.375 24-29 20/06A	114,929.15	0.20
	Japan	**652,812.49**	**1.16**
200,000	RAKUTEN GROUP 11.25 24-27 15/02S	219,186.41	0.39
200,000	RAKUTEN GROUP 9.75 24-29 15/04S	218,516.48	0.39
100,000	SOFTBANK GROUP 5.00 18-28 15/04S	112,712.01	0.20
100,000	SOFTBANK GROUP CORP 3.875 21-32 06/07S	102,397.59	0.18
	Jersey	**137,312.67**	**0.24**
100,000	CPUK FINANCE LTD 7.875 24-29 28/08S	137,312.67	0.24
	Luxembourg	**786,294.81**	**1.39**
50,000	CAMELOT FINANCE SA 4.5 19-26 01/11S1/11S	49,266.19	0.09
200,000	CONNECT FINCO SARL/CO 6.750 19-26 01/10S	200,000.00	0.35
180,000	INTELSAT JACKSO 6.5000 22-30 15/03S	172,960.46	0.31
100,000	MOTION FINCO SARL 7.375 23-30 15/06S	112,851.85	0.20
100,000	STENA INTL 7.25 23-28 15/02S	116,500.16	0.21
30,000	TELECOM ITALIA CAP 6.375 04-33 15/11S	30,804.72	0.05
30,000	TELECOM ITALIA CAP 6 05-34 30/09S 30/09S	29,897.51	0.05
40,000	TELECOM ITALIA CAP 7.721 08-38 04/06S06S	42,659.93	0.08
30,000	TELECOM ITALIA CAPITAL7.20 06-36 18/07S	31,353.99	0.06
	Netherlands	**1,229,229.38**	**2.18**
40,000	ELASTIC NV 4.1250 21-29 15/07S	37,390.78	0.07
100,000	ENERGIZER GAMMA ACQU 3.5 21-29 23/06S	105,025.19	0.19
100,000	OI EUROPEAN GROUP BV 5.25 24-29 01/06S	113,908.16	0.20
100,000	SAIPEM FINANCE INTERN 4.875 24-30 30/05A	114,006.84	0.20
60,000	SENSATA TECHNOLOGIES 4.0 21-29 15/04S	57,191.00	0.10
100,000	TRIVIUM PACKAGING 3.75 19-26 15/08S5/08S	111,114.73	0.20
200,000	TRIVIUM PACKAGING 8.5 19-27 15/08S	200,385.05	0.36
200,000	VZ SECURED FINA 5.0000 22-32 15/01S	183,957.78	0.33
100,000	VZ SECURED FINANCING 3.5 22-32 15/01S	102,445.32	0.18
100,000	VZ VENDOR FINANCING 2.875 20-29 15/01A	102,804.50	0.18
100,000	ZIGGO BOND CO BV 3.375 20-30 28/02SS	101,000.03	0.18
	Spain	**512,633.03**	**0.91**
100,000	ALMIRALL SA 2.125 21-26 30/09S	108,621.44	0.19
100,000	BANCO DE SABADELL SA 2.5 21-31 15/01A	109,811.73	0.19
103,000	GRIFOLS ESCROW 3.8750 21-28 15/10S	106,577.22	0.19
200,000	GRIFOLS ESCROW ISSUER 4.75 21-28 15/10S	187,622.64	0.33
	Sweden	**196,626.42**	**0.35**
100,000	INTRUM AB 3.5000 19-26 15/07S	84,160.94	0.15
100,000	VOLVO CAR AB 4.75 24-30 08/05A	112,465.48	0.20
	United Kingdom	**1,091,386.15**	**1.94**
100,000	AVIS BUDGET FINANCE 7.25 23-30 31/07S	111,325.99	0.20
100,000	EC FINANCE PLC 3.0000 21-26 15/10S	108,279.14	0.19
100,000	NOMAD FOODS BONCO 2.5 21-28 24/06S	105,394.92	0.19
100,000	SIG PLC 5.25 21-26 30/11S	106,058.12	0.19
100,000	SYNTHOMER PLC 7.375 24-29 02/05S	116,520.15	0.21
100,000	THAMES WATER UTILITI 4.0 23-27 18/04A	82,029.67	0.15
100,000	THAMES WATER UTILITIE 7.75 24-44 30/04A	101,416.56	0.18
100,000	THAMES WATER UTILITIES 1.25 22-32 31/01A	79,265.73	0.14
100,000	THAMES WATER UTILITIES 8.25 23-40 25/10A	102,700.20	0.18
100,000	THE VERY GROUP FUNDING 6.5 21-26 01/08S	120,590.09	0.21
70,000	VODAFONE GROUP 5.1250 21-81 04/06S	57,805.58	0.10
	United States of America	**34,572,736.29**	**61.32**
70,000	ACADIA HEALTHCARE CO 5.00 20-29 15/04S	66,709.91	0.12
140,000	ADAPTHEALTH LLC 5.1250 21-30 01/03S	131,043.64	0.23
70,000	ADT SEC CORP 4.1250 21-29 01/08S	66,854.05	0.12
25,000	ADVANCE AUTO PARTS 5.9 23-26 09/03S	25,246.69	0.04
20,000	ADVANCE AUTO PARTS 5.95 23-28 09/03S	20,295.55	0.04
80,000	ADVANCE AUTO PARTS I 3.9 20-30 15/04S	71,630.34	0.13
60,000	ADVANTAGE SOLUTIONS F 6.5 20-28 15/11S	57,004.88	0.10
70,000	AECOM 5.125 17-27 15/03S	70,155.85	0.12
50,000	ALBERTSONS COMPANIES 3.25 20-26 31/08S	48,384.49	0.09
160,000	ALBERTSONS COMPANIES 3.50 20-29 15/03S	149,090.53	0.26
100,000	ALBERTSONS COMPANIES 4.625 19-27 15/01S	97,539.13	0.17
80,000	ALBERTSONS COMPANIES 4.875 20-30 15/02S	78,687.30	0.14
110,000	ALBERTSONS COS 6.5000 23-28 15/02S	111,988.20	0.20
40,000	ALBERTSONS COS 7.5 19-26 05/02S	40,411.77	0.07
40,000	ALLEGHENY TECHN 4.8750 21-29 01/10S	38,680.38	0.07
30,000	ALLEGHENY TECHN 5.1250 21-31 01/10S	29,175.21	0.05
95,000	ALLEGIANT TRAVEL 7.25 22-27 15/08S	93,950.74	0.17
80,000	ALLY FINANCIAL INC 5.75 15-25 20/11S	80,379.08	0.14
90,000	ALLY FINANCIAL INC 6.70 23-33 14/02S	92,241.61	0.16
34,000	ALTA EQUIPMENT 9.0000 24-29 01/06S	30,448.76	0.05
30,000	ALTERYX INC 8.75 23-28 15/03S	30,693.20	0.05
90,000	AMC ENTERT HLDG 7.5000 22-29 15/02U	69,749.44	0.12
70,000	AMERICAN AIRLINE 8.5000 23-29 15/05S	74,221.93	0.13
125,417	AMERICAN AIRLINES 5.5 21-26 24/03Q	125,046.35	0.22
220,000	AMERICAN AIRLINES 5.75 21-29 20/04Q	219,715.09	0.39
60,000	AMERICAN AIRLINES GROU 7.25 23-28 15/02S	61,399.74	0.11
40,000	AMERICAN AXLE & MFG 5.0 21-29 01/10S	36,621.54	0.06
30,000	AMERICAN AXLE & MFG 6.875 20-28 01/07S	29,923.29	0.05
50,000	AMERIGAS PART/FIN 5.875 16-26 20/08S	49,797.50	0.09
30,000	AMERIGAS PART/FIN 9.3750 23-28 01/06S	31,519.04	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
60,000	AMER SPORTS CO 6.75 24-31 16/02S	61,465.03	0.11
25,000	AMN HEALTHCARE 4.0000 20-29 15/04S	23,384.46	0.04
110,000	AMN HEALTHCARE 4.625 19-27 01/10S	107,623.05	0.19
45,000	ANTERO MIDSTREAM 5.375 21-29 15/06S	44,583.21	0.08
50,000	ANTERO MIDSTREAM 5.750 19-27 01/03S	50,082.43	0.09
50,000	ANTERO MIDSTREAM 5.75 19-28 15/01S	50,062.08	0.09
40,000	ANTERO MIDSTREAM 6.6250 24-32 01/02S	41,378.41	0.07
90,000	APX GROUP INC 5.7500 21-29 15/07S	89,094.39	0.16
80,000	ARAMARK SERVICES INC 5.00 18-28 01/02S	79,708.11	0.14
60,000	ARCHROCK PARTNE 6.2500 19-28 01/04S	60,281.75	0.11
50,000	ARCHROCK PARTNERS LP 6.625 24-32 01/09S	51,332.15	0.09
150,000	ARCOSA INC 6.875 24-32 15/08S	156,970.80	0.28
60,000	ASBURY AUTOMOTIVE 4.6250 21-29 15/11S	57,254.32	0.10
90,000	ASBURY AUTOMOTIVE 5.0000 21-32 15/02S	85,295.83	0.15
30,000	ATI 7.25 23-30 15/08S	31,967.43	0.06
30,000	AUSTIN BIDCO INC 7.125 20-28 15/12S	28,437.23	0.05
60,000	AVANTOR FUNDING INC 3.8750 21-29 01/11S	56,777.14	0.10
110,000	AVANTOR FUNDING INC 4.625 20-28 15/07S	107,552.19	0.19
50,000	AVIENT CORP 7.125 22-30 01/08S	52,158.51	0.09
60,000	AVIS BUDGET CAR 5.375 21-29 01/03S	56,094.64	0.10
50,000	AVIS BUDGET CAR 8.0000 23-31 15/02S	51,144.91	0.09
80,000	AVIS BUDGET CAR RENT 4.75 21-28 23/03S	75,141.49	0.13
150,000	AXALTA COATING SYST 3.3750 20-29 15/02S	140,306.97	0.25
100,000	BALL CORP 1.5 19-27 15/03S	107,400.14	0.19
100,000	BALL CORP 2.875 20-30 15/08S	88,969.37	0.16
60,000	BALL CORP 3.1250 21-31 15/09S	53,267.83	0.09
105,000	BALL CORP 6.0000 23-29 15/06S	108,648.40	0.19
60,000	BALL CORP 6.875 22-28 15/03S	62,046.63	0.11
25,000	BANDG FOODS INC 5.2500 19-27 15/09S	23,987.48	0.04
100,000	BANDG FOODS INC 8.0 23-28 15/09S	104,576.07	0.19
60,000	BATH & BODY WORKS 6.875 15-35 01/11S/11S	62,578.50	0.11
85,000	BATH & BODY WORKS 7.5 19-29 15/06S15/06	88,250.92	0.16
40,000	BATH&BODY WORKS INC 6.75 16-36 01/07S	41,270.12	0.07
80,000	BEACON ROOFING SUPPL 6.5 23-30 01/08S	82,868.25	0.15
30,000	BEAZER HOMES USA INC 7.25 19-29 15/10S	30,816.96	0.05
100,000	BELDEN INC 3.375 21-31 15/07S	105,466.34	0.19
140,000	BERRY GLOBAL INC 4.50 18-26 15/02S	138,222.01	0.25
50,000	BIG RIVER STEEL 6.6250 20-29 31/01S	50,655.50	0.09
40,000	BLADWIN INSURANCE GRP 24-31 7.125 15/05S	42,091.86	0.07
50,000	BOISE CASCADE CO 4.875 20-30 01/07S	48,188.06	0.09
80,000	BRANDYWINE OPER 8.8750 24-29 12/04S	88,432.61	0.16
60,000	BREAD FINANCIAL 9.7500 23-29 15/03S	63,441.59	0.11
120,000	BROOKFIELD PPTY 4.5000 21-27 01/04S	116,731.49	0.21
27,000	BROOKFIELD PPTY 5.75 19-26 15/05S	26,863.53	0.05
60,000	BTH & BDY WRKS 6.6250 20-30 01/10S	61,132.67	0.11
160,000	BUILDERS FIRSTSOURCE 6.375 22-32 15/06S	165,893.34	0.29
80,000	BUILDERS FIRSTSOURCE 6.375 24-34 01/03S	83,092.85	0.15
200,000	BURFORD CAPITAL 9.2500 23-31 01/07S	215,201.86	0.38
50,000	CABLE ONE INC 4.00 20-30 15/11S	39,797.10	0.07
80,000	CAMELOT RETURN 8.7500 22-28 01/08S	81,012.10	0.14
40,000	CARGO AIRCRAFT MANAG 4.750 20-28 01/02S	38,353.51	0.07
20,000	CARPENTER TECHN 7.6250 22-30 15/03S	20,931.58	0.04
50,000	CARS.COM 6.375 20-28 01/11S	50,186.67	0.09
120,000	CATALENT PHARMA 3.5000 21-30 01/04S	118,036.75	0.21
180,000	CCO HLDG LLC/CAPITAL 4.25 20-31 01/02S	158,977.39	0.28
110,000	CCO HLDG LLC/CAPITAL 4.50 21-33 01/06S	93,402.30	0.17
180,000	CCO HLDG LLC/CAPITAL 4.75 19-30 01/03S	165,373.35	0.29
110,000	CCO HLDG LLC/CAPITAL 5.375 19-29 01/06S	105,952.82	0.19
170,000	CCO HOLDINGS 4.5 20-30 15/08S	153,883.55	0.27
180,000	CCO HOLDINGS 4.5 21-32 01/05S	155,578.41	0.28
90,000	CCO HOLDINGS 4.75 22-32 01/02S	79,145.25	0.14
240,000	CCO HOLDINGS 5.125 17-27 01/05S	236,061.58	0.42
50,000	CCO HOLDINGS 5.5 16-26 01/05S	49,902.99	0.09
150,000	CCO HOLDINGS 5 17-28 01/02S 17-28 01/02S	145,955.68	0.26
80,000	CCO HOLDINGS 7.375 23-31 03/03S	81,798.32	0.15
170,000	CCO HOLDINGS LLC / CCO 4.25 21-34 15/01S	139,596.46	0.25
110,000	CCO HOLDLLCCCO HOLD C 6.375 22-29 01/09S	110,152.94	0.20
40,000	CENTURY COMMUNITIES I 3.875 21-29 15/08S	37,475.12	0.07
80,000	CHARLES RIVER L 4.0 21-31 15/03S	73,782.85	0.13
140,000	CHART INDUSTRIE 7.5000 22-30 01/01S	147,613.17	0.26
25,000	CHART INDUSTRIE 9.5000 22-31 01/01S	27,265.18	0.05
100,000	CHEMOURS COMPANY 4.625 21-29 15/11S	89,527.73	0.16
85,000	CINEMARK USA 5.25 21-28 15/07S	83,567.76	0.15
70,000	CLARIVATE SCIENCE HLD 4.875 21-29 01/07S	67,366.02	0.12
70,000	CLARIVATE SCIENCE HOL 3.875 21-28 30/06S	67,097.94	0.12
50,000	CLEAR CHANNEL OUTDOO 9.0 23-28 15/09S	53,156.55	0.09
90,000	CLEAR CHANNEL OUTDOOR 5.125 19-27 15/08S	88,475.44	0.16
130,000	CLEAR CHANNEL OUTDOOR 7.500 21-29 01/06S	111,846.02	0.20
70,000	CLEAR CHANNEL OUTDOOR 7.750 21-28 15/04S	62,619.67	0.11
50,000	CLEAR CHANNEL OUTDOOR 7.875 24-30 01/04S	52,328.00	0.09
70,000	CLEARWAY ENERGY 3.7500 21-31 15/02S	64,086.14	0.11
60,000	CLEARWAY ENERGY 4.7500 19-28 15/03S	58,889.23	0.10
120,000	CLEVELAND CLIFFS 5.875 20-27 01/06S	120,225.04	0.21
110,000	CLEVELAND-CLIFFS INC 6.75 23-30 15/04S	111,851.56	0.20
40,000	COGENT COMM GROUP INC 3.5 21-26 01/05S	39,002.98	0.07
50,000	COGENT COMMUNICATION 7.0 24-27 15/06S	50,826.41	0.09
70,000	COHERENT CORP 5.0000 21-29 15/12S	68,440.17	0.12
30,000	COMMERCIAL METALS CO 4.375 22-32 15/03S	28,507.58	0.05
60,000	COMMSCOPE FINANCE 8.25 19-27 19/02S	53,962.55	0.10
110,000	COMMSCOPE FINANCE LLC 6 19-26 01/03S	106,834.38	0.19
100,000	COMMSCOPE INC 4.7500 21-29 01/09S	80,255.66	0.14
40,000	COMMSCOPE INC 7.125 20-28 01/07S	33,148.42	0.06
25,000	COMMSCOPE TECH 144A 5.00 17-27 15/03S	20,953.49	0.04
80,000	COMPASS GROUP D 5.2500 21-29 15/04S	77,696.51	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
25,000	COMPASS MINERALS 6.75 19-27 01/12S	24,880.89	0.04
100,000	CONCENTRA ESCROW ISS 6.875 24-32 15/07S	105,286.77	0.19
30,000	CONSENSUS CLOUD 6.5000 21-28 15/10S	29,987.78	0.05
25,000	CONSOLIDATED COMM INC 5.0 21-28 01/10S	22,976.76	0.04
50,000	CONSOLIDATED COMM INC 6.5 20-28 01/10S	47,288.84	0.08
60,000	COOPER-STANDARD 5.6250 23-27 15/05S	49,022.76	0.09
50,000	CORNERSTONE BUI 9,5000 24-29 15/08S	51,373.42	0.09
80,000	COVERT MERGEC 4.875 21-29 01/12S	75,318.69	0.13
30,000	CRANE CO 4.2 18-48 15/03S	20,182.38	0.04
30,000	CROCS INC 4.125 21-31 15/08S	27,236.68	0.05
60,000	CROWDSTRIKE HOLDINGS 3.00 21-29 15/02S	55,520.48	0.10
25,000	CROWN AMER/CAP CORP 4.25 17-26 30/09S	24,625.60	0.04
50,000	CROWN AMERICAS LLC4.7519-26 01/02S	49,830.46	0.09
50,000	CROWN AMERICAS LLC 5.25 23-30 01/04S	50,448.54	0.09
50,000	CROWN HOLDINGS INC 7.375 96-26 15/12S	52,603.65	0.09
50,000	CUSHMAN AND WAKEF US 6.7500 20-28 15/05S	50,473.86	0.09
50,000	DANA INC 4.5000 21-32 15/02S	44,329.76	0.08
20,000	DANA INC 5.3750 19-27 15/11S	19,866.62	0.04
20,000	DANA INC 5.625 20-28 19/06S	19,626.32	0.03
100,000	DARLING INGREDI 6.0000 22-30 15/06S	100,921.53	0.18
100,000	DAVITA INC 3.7500 20-31 15/02S	90,099.22	0.16
200,000	DAVITA INC 4.6250 20-30 01/06S	190,350.55	0.34
50,000	DIRECTV FINANCIAL 8.875 24-30 01/02S	50,371.80	0.09
220,000	DIRECTV FINANCING LLC 5.875 21-27 15/08S	215,719.03	0.38
71,000	DONNELLEY RR AND SON 9.5 24-29 01/08S	71,550.38	0.13
70,000	DT MIDSTREAM INCORPOR 4.125 21-29 15/06S	66,959.20	0.12
110,000	DT MIDSTREAM INCORPOR 4.375 21-31 15/06S	104,093.17	0.18
80,000	DTZ US BORROWER LLC 8.875 23-31 01/09S	87,238.35	0.15
49,000	DYCOM INDUSTRIE 4.5000 21-29 15/04S	47,308.62	0.08
110,000	EDGEWELL PERSONAL CAR 5.5 20-28 01/06S	109,312.08	0.19
40,000	EMBECTA CORP 5.0000 22-30 15/02S	36,797.72	0.07
50,000	ENCOMPASS HEALTH 4.625 20-31 01/04S	47,883.69	0.08
70,000	ENCOMPASS HEALTH 4.75 19-30 01/02S	68,406.69	0.12
14,000	ENCOMPASS HLTH 5.75 15-25 15/09S	13,964.69	0.02
60,000	ENERGIZER HOLDINGS 4.3750 20-29 31/03S	56,831.61	0.10
40,000	ENERGIZER HOLDINGS 4.7500 20-28 15/06S	38,854.57	0.07
100,000	ENERSYS 6.625 24-32 15/01S	103,539.58	0.18
70,000	ENTEGRIS ESCROW CORP 5.95 22-30 15/06S	71,343.08	0.13
30,000	ENTEGRIS INC 3.6250 21-29 01/05S	28,046.95	0.05
50,000	EQM MIDSTREAM PART 4.50 21-29 15/01S	48,912.83	0.09
100,000	EQM MIDSTREAM PART 4.75 21-31 15/01S1S	96,854.51	0.17
50,000	EQM MIDSTREAM PART 5.50 18-28 15/07S	50,714.73	0.09
30,000	EQM MIDSTREAM PART 6.50 18-48 15/07S	31,045.92	0.06
50,000	EQM MIDSTREAM PART 6.50 20-27 01/07S	51,483.63	0.09
30,000	EQM MIDSTREAM PART 7.5 22-27 01/06S06S	30,898.47	0.05
60,000	EQM MIDSTREAM PART 7.5 22-30 01/06S	65,913.99	0.12
80,000	EQM MIDSTREAM PARTNE 6.375 24-29 01/04S	82,656.18	0.15
70,000	FAIR ISAAC CORP 4.0000 19-28 15/06S	67,706.27	0.12
40,000	FORTREA HOLDINGS INC 7.5 23-30 01/07S	40,354.00	0.07
80,000	FRONTIER COM CORP 5.875 20-27 15/10S5/10	80,321.17	0.14
60,000	FRONTIER COM HOLDINGS 8.625 23-31 15/03S	64,730.17	0.11
50,000	FRONTIER COMMUNI 5.875 21-29 30/04S	49,660.09	0.09
60,000	FRONTIER COMMUNI 6.00 21-30 15/01S	59,885.11	0.11
90,000	FRONTIER COMMUNI 8.75 22-30 15/05S	95,680.83	0.17
110,000	FRONTIER COMMUNICATION 5.00 20-28 01/05S	109,047.07	0.19
90,000	FRONTIER COMMUNICATION 6.75 20-29 01/05S	90,653.24	0.16
60,000	GAP INC 3.625 21-29 01/10S	54,256.30	0.10
60,000	GAP INC 3.875 21-31 01/10S	52,444.68	0.09
50,000	GARRETT MOTION HOLDI 7.75 24-32 31/05S	51,206.11	0.09
70,000	GEN DIGITAL INC 6.75 -27 30/09S	71,953.24	0.13
100,000	GENESIS ENERGY 8.8750 23-30 15/04S	105,177.30	0.19
50,000	GENESIS ENERGY LP 7.8750 24-32 15/05S	50,876.30	0.09
100,000	GLOBAL ATLANTIC FIN C 4.7 21-51 15/10S	96,227.72	0.17
30,000	GLOBAL PART/GLP 8.2500 24-32 15/01S	31,132.59	0.06
100,000	GO DADDY OPCO/GD FIN CO 3.5 21-29 01/03S	93,862.09	0.17
40,000	GOODYEAR T & RUBBER 5.25 21-31 30/04S	36,067.93	0.06
50,000	GOODYEAR TIRE & RU 4.875 17-27 15/03S	48,875.47	0.09
30,000	GOODYEAR TIRE 5.625 21-33 30/04S3 30/04S	26,455.66	0.05
60,000	GOODYEAR TIRE AND RUBB 5.00 22-29 15/07S	55,115.43	0.10
70,000	GOODYEAR TIRE RUBBER 5.00 16-26 31/05S	68,913.11	0.12
40,000	GOODYEAR TIRE RUBBER 5.25 22-31 15/07S	36,116.08	0.06
25,000	GRAFTECH FINANC 4.6250 20-28 15/12S	16,733.87	0.03
50,000	GRAFTECH GLOBAL ENT 9.875 23-28 15/12S	40,091.07	0.07
90,000	GRAPHIC PACKAGING 3.7500 21-30 01/02S	84,289.41	0.15
40,000	GRAPHIC PACKAGING 6.3750 24-32 15/07S	41,322.47	0.07
60,000	GRAY ESCROW 7.00 18-27 15/05S	58,961.63	0.10
80,000	GRAY ESCROW II 5.3750 21-31 15/11S	49,954.23	0.09
90,000	GRAY TELEVISION INC 10.5000 24-29 15/07	94,102.85	0.17
60,000	GRAY TELEVISION INC 4.75 20-30 15/10S	38,375.58	0.07
95,000	GRIFFON 5.75 20-28 01/03S	93,696.18	0.17
60,000	GROUP 1 AUTOMOTIVE 4.0000 20-28 15/08S	57,254.45	0.10
110,000	HANDE EQUIPMENT S 3.8750 20-28 15/12S	103,221.04	0.18
70,000	HANESBRANDS INC 4.875 16-26 15/05S15/05S	69,364.31	0.12
40,000	HANESBRANDS INC 9.0000 23-31 15/02S	43,183.24	0.08
2,000	H B FULLER CO 4 17-27 15/02S17-27 15/02S	1,952.91	0.00
40,000	HEALTHEQUITY INC 4.5 21-29 01/10S	38,685.91	0.07
25,000	HECLA MINING CO 7.2500 20-28 15/02S	25,505.73	0.05
50,000	HELIX ENERGY SOLUTIO 9.75 23-29 01/03S	53,646.75	0.10
125,000	HERC HOLDINGS INC 5.5 19-27 15/07S	124,869.03	0.22
49,000	HERTZ 12.6250 24-29 15/07	53,445.65	0.09
40,000	HERTZ CORP 4.625 21-26 01/12S	31,505.15	0.06
70,000	HERTZ CORP 5.0 21-29 01/12S	46,295.41	0.08
60,000	HESS MIDSTREAM 4.2500 21-30 15/02S	57,289.66	0.10
60,000	HESS MIDSTREAM 5.5000 22-30 15/10S	59,832.85	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
40,000	HESS MIDSTREAM OPERAT 6.5 24-29 01/06S	41,340.23	0.07
40,000	HESS MIDSTREAM PART 5.625 19-26 15/02S	40,006.06	0.07
70,000	HILLENBRAND INC 6.25 24-29 15/02S	71,323.40	0.13
90,000	HILTON DOMESTIC 3.620 21-32 15/02S	81,295.05	0.14
90,000	HILTON DOMESTIC 3.75 20-29 01/05S	85,399.96	0.15
70,000	HILTON DOMESTIC 4.875 19-30 15/01S	69,055.10	0.12
100,000	HILTON DOMESTIC OPER 5.875 24-29 01/04S	102,577.65	0.18
60,000	HILTON GRAND VACATI 6.625 24-32 15/01S	60,788.48	0.11
60,000	HILTON GRAND VACATIONS BO 5 21-29 01/06S	57,000.87	0.10
100,000	HILTON WORLDWIDE 4.875 17-27 01/04S	99,722.68	0.18
110,000	HLF FINANCING 12.25 24-29 15/04S	109,728.37	0.19
40,000	HLF FIN SARL LLCHERB 4.875 21-29 01/06S	25,316.93	0.04
130,000	HOLOGIC INC 3.2500 20-29 15/02S	121,167.22	0.21
110,000	HOWARD HUGUES CORP 4.125 21-29 01/02S	102,671.62	0.18
35,000	HOWARD HUGUES CORP 5.375 20-28 01/08S	34,492.91	0.06
70,000	HRT DNT / HRT D 10.5000 23-28 30/04	74,968.76	0.13
90,000	HUDSON PACIFIC PROP 5.9500 22-28 15/02S	82,300.26	0.15
50,000	IHEARTCOMMUNICATIONS 05.00 19-27 15/08S	34,083.84	0.06
40,000	IHEARTCOMMUNICATIONS 4.750 19-28 15/01S	25,989.83	0.05
70,000	IHEARTCOMMUNICATIONS 6.375 19-26 01/05S	61,189.46	0.11
70,000	IHEARTCOMMUNICATIONS 8.375 19-27 01/05S	37,110.92	0.07
200,000	IMS HEALTH INC 5.00 16-26 15/10S	199,497.69	0.35
40,000	INSIGHT ENTERPR 6.6250 24-32 15/05S	41,799.23	0.07
50,000	INTERFACE INC 5.5000 20-28 01/12S	49,105.62	0.09
100,000	IQVIA INC 1.75 21-26 03/03S	108,894.39	0.19
100,000	IQVIA INC 2.25 19-28 15/01S	106,303.76	0.19
100,000	IQVIA INC 2.25 21-29 15/03S	104,369.22	0.19
80,000	IRON MOUNTAIN INC 4.5000 20-31 15/02S	75,934.84	0.13
70,000	IRON MOUNTAIN INC 4.8750 19-29 15/09S	68,544.21	0.12
70,000	IRON MOUNTAIN INC 4.875 17-27 15/09S	69,468.50	0.12
45,000	IRON MOUNTAIN INC 5.0000 20-28 15/07S	44,384.02	0.08
100,000	IRON MOUNTAIN INC 5.2500 20-30 15/07S	98,723.09	0.18
60,000	IRON MOUNTAIN INC 5.25 17-28 15/03S	59,766.44	0.11
40,000	IRON MOUNTAIN INC 5.625 20-32 15/07S	39,901.32	0.07
70,000	IRON MOUNTAIN INC 7.0000 23-29 15/02S	72,919.02	0.13
50,000	IRON MOUNTAIN INFORMATI 5.0 21-32 15/07S	48,217.09	0.09
150,000	JETBLUE AIRWAYS A 9.875 24-31 20/09Q	157,994.52	0.28
25,000	KAISER ALUMINUM 4.6250 19-28 01/03S	24,202.58	0.04
40,000	KAISER ALUMINUM CORP 4.500 21-31 01/06S	36,616.07	0.06
40,000	KB HOME 4.000 21-31 15/06S	37,073.30	0.07
40,000	KENNEDY WILSON 5.00 21-31 01/03S	35,896.64	0.06
110,000	KENNEDY WILSON INC 4.75 21-29 01/03S	101,818.60	0.18
40,000	KENNEDY WILSON INC 4.75 21-30 01/02S	36,265.77	0.06
70,000	KINETIK HOLDING 5.8750 22-30 15/06S	70,486.09	0.13
60,000	KINETIK HOLDINGS LP 6.625 23-28 15/12S	62,320.28	0.11
40,000	KOHL'S CORP 4.625 21-31 31/03S	33,700.72	0.06
40,000	KOHL S CORP 5.55 15-45 17/07S	27,579.26	0.05
70,000	LAMB WESTON HOLDINGS 4.125 21-30 31/01S	65,661.39	0.12
80,000	LAMB WESTON HOLDINGS 4.375 21-32 31/01S	74,181.70	0.13
14,700	LEVEL 3 FINANCING 10.0 24-32 15/10A	14,026.55	0.02
70,000	LEVEL 3 FINANCING 10.50 23-30 15/05S	75,863.40	0.13
50,000	LEVEL 3 FINANCING 10.7500 24-30 15/12	54,922.04	0.10
120,000	LEVEL 3 FINANCING 11.00 24-29 15/11S	133,027.02	0.24
30,000	LEVEL 3 FINANCING 3.875 24-30 15/10S	22,159.47	0.04
50,000	LEVEL 3 FINANCING 4.5000 24-30 01/04S	39,153.37	0.07
40,000	LEVEL 3 FINANCING 4.875 24-29 15/06S	33,783.85	0.06
30,000	LEVEL 3 FINANCING INC 3.625 20-29 15/01S	20,963.30	0.04
30,000	LEVEL 3 FINANCING INC 4.00 24-31 15/04S	21,924.54	0.04
30,000	LEVEL 3 FINANCING INC 4.25 20-28 01/07S	24,070.36	0.04
5,000	LEVEL 3 FINANCING INC 4.625 19-27 15/09	4,431.50	0.01
60,000	LGI HOMES INC 8.7500 23-28 15/12S	64,242.76	0.11
140,000	LIFE TIME INC 5.7500 21-26 15/01S	140,024.64	0.25
20,000	LIONS GATE CAPITAL H 5.5 21-29 15/04S	14,651.05	0.03
90,000	LITHIA MOTORS INC 3.875 21-29 01/06S	84,019.33	0.15
20,000	LUMEN TECHNOLOG 4.1250 24-29 15/04S	16,801.27	0.03
20,000	LUMEN TECHNOLOG 4.1250 24-30 15/04S	16,300.15	0.03
30,000	LUMEN TECHNOLOGIES 4.5 20-29 15/01S	20,490.40	0.04
40,000	MACYS RETAIL HLDG 5.875 21-29 01/04S	39,532.41	0.07
50,000	MACYS RETAIL HLDG 6.125 22-32 15/03S03S	48,483.95	0.09
40,000	MACYS RET HLDG INC 4.50 14-34 15/12S	33,533.28	0.06
50,000	MARRIOTT OWNERSHIP 4.75 20-28 15/01S	47,988.46	0.09
25,000	MATTHEWS INTERNATIONAL 5.25 17-25 01/12S	24,989.01	0.04
60,000	MERCER INTERNATIONL 5.125 21-29 01/02S	51,146.85	0.09
80,000	MIDAS OPCO HOLDINGS L 5.625 21-29 15/08S	77,467.12	0.14
60,000	MOLINA HEALTHCARE 3.8750 21-32 15/05S	54,858.05	0.10
50,000	MOLINA HEALTHCARE INC 0.875 20-30 15/11S	46,458.05	0.08
60,000	MOLINA HEALTHCARE INC 4.35 20-28 15/06S	58,328.69	0.10
100,000	MPT OPER PARTNE 0.9930 21-26 15/10A	95,354.51	0.17
130,000	MPT OPER PARTNE 3.5000 20-31 15/03S	95,051.09	0.17
100,000	MPT OPER PARTNE 3.6920 19-28 05/06A	105,558.65	0.19
50,000	MPT OPER PARTNERSHIP 4.625 19-29 01/08S	40,252.86	0.07
70,000	MPT OPER PARTNERSP 5.25 16-26 01/08S	66,582.79	0.12
130,000	NCL CORP 5.875 22-27 15/02S	130,391.82	0.23
160,000	NCL CORP LTD 5.875 20-26 15/03S	160,030.31	0.28
80,000	NCL CORPORATION 8.1250 23-29 15/01S	85,454.43	0.15
40,000	NCL FINANCE LTD6.125 21-28 15/03S	40,793.28	0.07
50,000	NCR VOYIX 5.00 20-28 01/10S	49,058.16	0.09
90,000	NCR VOYIX 5.125 21-29 15/04S	88,028.90	0.16
30,000	NCR VOYIX 5.25 20-30 01/10S	29,220.35	0.05
62,000	NESCO HOLDINGS II INC 5.5 21-29 15/04S	57,131.71	0.10
150,000	NEWELL BRANDS INC 4.70 16-26 01/04S	150,379.59	0.27
25,000	NEWELL BRANDS INC 5.5 16-46 01/04S01/04S	22,386.75	0.04
90,000	NEWELL BRANDS INC 6.375 22-27 15/09S/09S	91,242.73	0.16
30,000	NEWELL BRANDS INC 6.6250 22-29 15/09S	30,364.44	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
90,000	NEW FORTRESS ENERGY 6.5000 21-26 30/09S	75,778.74	0.13
50,000	NEW FORTRESS ENERGY 6.75 20-25 15/09S	47,773.50	0.08
50,000	NEW FORTRESS ENERGY 8.75 24-29 15/03S	37,706.19	0.07
50,000	NEXSTAR BROADCA 4.7500 20-28 01/11S	47,702.72	0.08
130,000	NEXSTAR ESCROW 5.6250 19-27 15/07S	128,790.60	0.23
60,000	NEXTERA ENERGY 7.2500 23-29 15/01S	63,243.58	0.11
60,000	NORDSTROM INC 4.25 21-31 01/08S31 01/08S	52,957.45	0.09
40,000	NORDSTROM INC 4.3750 19-30 01/04S	36,709.60	0.07
70,000	NORDSTROM INC 5.00 14-44 15/01S	54,161.72	0.10
2,000	NORTONLIFELOCK INC 7.125 -30 30/09	2,099.15	0.00
50,000	NOVELIS CORP 3.25 21-26 11/08S	48,322.17	0.09
80,000	NOVELIS CORP 3.875 21-31 15/08S	73,137.20	0.13
120,000	NOVELIS CORP 4.7500 20-30 30/01S	116,184.94	0.21
46,000	ONEMAIN FINANCE 3.8750 21-28 15/09S	42,665.00	0.08
60,000	ONEMAIN FINANCE 4.0000 20-30 15/09S	53,416.36	0.09
50,000	ONEMAIN FINANCE 9.0000 23-29 15/01S	52,973.57	0.09
50,000	ONEMAIN FINANCE CORP 7.125 24-31 15/11S	50,620.12	0.09
50,000	ONEMAIN FINANCE CORP 7.5 24-31 15/05S	51,484.05	0.09
50,000	ON SEMICONDUCTOR 3.8750 20-28 01/09S	47,676.27	0.08
25,000	OPEN TEXT/OPEN 4.1250 21-31 01/12S	22,971.73	0.04
70,000	OPEN TEXT HOLDINGS IN 4.125 20-30 15/02S	65,719.46	0.12
100,000	ORGANON COMPANY 2.875 21-28 30/04S	106,711.99	0.19
200,000	ORGANON CO ORGANON F 7.87 24-34 15/05S	211,887.19	0.38
40,000	OUTFRONT MEDIA 4.2500 21-29 15/01S	38,097.68	0.07
40,000	OUTFRONT MEDIA 4.6250 19-30 15/03S	38,044.40	0.07
50,000	OUTFRONT MEDIA 5.0000 19-27 15/08S	49,677.58	0.09
30,000	OUTFRONT MEDIA 7.3750 23-31 15/02S	32,025.43	0.06
70,000	OWENS AND MINOR I 6.6250 22-30 01/04S	68,039.26	0.12
40,000	OWENS-BROCKWAY 6.6250 20-27 13/05S	40,202.19	0.07
70,000	OWENSBROCKWAY GLASS 7.25 23-31 15/05S	71,837.14	0.13
60,000	PARAMOUNT GLOBAL 6.3750 22-62 30/03S	55,191.26	0.10
120,000	PARK INTERMED HOLD 4.875 21-29 15/05S	116,183.82	0.21
40,000	PARK INTERMED HOLD 5.875 20-28 01/10S	39,919.32	0.07
100,000	PARK INTERMEDIATE HOL 7.0 24-30 01/02S	103,781.55	0.18
60,000	PBF HOLDING CO LLC 6.0 20-28 15/02S	59,275.20	0.11
40,000	PBF HOLDING COMPANY 7.875 23-30 15/09S	41,196.74	0.07
50,000	PENNYMAC FI 7.875 23-29 15/12S	53,285.80	0.09
50,000	PENNYMAC FINANCIAL 4.25 21-29 15/02S	47,728.22	0.08
150,000	PENNYMAC FINANCIAL 5.375 20-25 15/10S	149,839.33	0.27
40,000	PENNYMAC FINANCIAL SER 5.75 21-31 15/09S	39,204.04	0.07
10,000	PITNEY BOWES INC 6.875 21-27 15/03S	9,937.38	0.02
30,000	PITNEY BOWES INC 7.25 21-29 15/03S	29,552.79	0.05
80,000	POST HOLDINGS INC 4.5 21-31 15/09S	74,792.52	0.13
80,000	POST HOLDINGS INC 4.625 20-30 15/04S	76,516.49	0.14
90,000	POST HOLDINGS INC 5.50 19-29 15/12S	89,357.64	0.16
12,000	POST HOLDINGS INC 5.625 17-28 15/01S	12,103.51	0.02
60,000	POST HOLDINGS INC 6.2500 24-32 15/02S	61,808.87	0.11
81,000	POST HOLDINGS INC 6.375 24-33 01/03S	82,352.14	0.15
50,000	PRA GROUP INC 5.0 21-29 01/10S	46,033.17	0.08
50,000	PRA GROUP INC 8.3750 23-28 01/02S	51,882.29	0.09
50,000	PRA GROUP INC 8.8750 24-30 31/01S	52,040.10	0.09
160,000	PRIME SECURITY SERVIC 5.75 19-26 15/04S	160,807.82	0.29
110,000	PRIME SECURITY SERVIC 6.25 20-28 15/01S	110,017.33	0.20
60,000	PRIMO WATER HOLD INC 21-29 30/04S	57,512.05	0.10
40,000	PROG HOLDINGS I 6.0000 21-29 15/11S	39,467.64	0.07
30,000	PTC INC 4.00 20-28 15/02S	29,116.75	0.05
90,000	QUICKEN LNS LLC 3.875 20-31 01/03S	82,897.83	0.15
30,000	RACKSPACE TECH 3.5 24-28 15/05S	15,010.03	0.03
30,000	REALOGY GROUP/C 5.2500 22-30 15/04S	23,925.75	0.04
25,000	REALOGY GROUP LLC 5.75 21-29 15/01S	20,850.53	0.04
90,000	REALOGY GROUP LLC RE 7.0 23-30 15/04S	83,578.14	0.15
100,000	RHP HOTEL PROPERTIES 4.75 20-27 15/10S	98,682.43	0.18
30,000	RINGCENTRAL INC 8.5000 23-30 15/08S	32,071.51	0.06
100,000	RITCHIE BROS HOL 7.75 23-31 15/03S	106,698.87	0.19
60,000	ROCKET MORTGAGE CO 3.6250 20-29 01/03S	56,453.37	0.10
120,000	ROCKET MORTGAGE LLC 2.875 21-26 15/10S0S	115,235.37	0.20
60,000	ROCKETMTGE C0-I 4.0000 21-33 15/10S	53,902.39	0.10
100,000	ROYAL CARIBBEAN 5.5 21-28 01/04S	101,255.77	0.18
150,000	ROYAL CARIBBEAN 6.2500 24-32 15/03S	155,614.67	0.28
150,000	ROYAL CARIBBEAN CRUIS 6.0 24-33 01/02S	153,778.38	0.27
25,000	ROYAL CARIBBEAN CRUISES 5.5 21-26 31/08S	25,245.28	0.04
130,000	ROYAL CARIB CRUISES 5.375 22-27 15/07S	131,026.27	0.23
32,000	RR DONNELLEY & SONS 10.875 24-29 01/08S	31,001.07	0.05
80,000	SABRE GLBL INC 8.625 23-27 01/06S	78,723.49	0.14
40,000	SALLY HOLDINGS 6.7500 24-32 01/03S	41,106.31	0.07
110,000	SBA COMMUNICATIONS 3.875 20-27 15/02S	107,172.50	0.19
110,000	SBA COMMUNICATIONS CO 3.125 21-29 01/02S	101,754.00	0.18
30,000	SCRIPPS ESCROW II INC 3.875 20-29 15/01S	22,350.59	0.04
20,000	SCRIPPS ESCROW II INC 5.375 20-31 15/01S	11,611.35	0.02
90,000	SEALED AIR/SEAL 7.2500 23-31 15/02S	95,315.57	0.17
7,000	SEALED AIR CORP 4.0000 19-27 01/12S	6,764.44	0.01
110,000	SEALED AIR CORP 6.125 23-28 01/02S	111,869.57	0.20
50,000	SEAWORLD PARKS 5.2500 21-29 15/08S	48,778.75	0.09
90,000	SELECT MEDICAL CORP 6.25 19-26 15/08S S	90,572.46	0.16
60,000	SENSATA TECHNOLOGIES 20-31 20-31 15/02S	54,949.43	0.10
150,000	SERVICE CORPORATION 4 21-31 15/05S	138,759.27	0.25
70,000	SIRIUS SATELLITE 3.125 21-26 16/08S	67,665.14	0.12
120,000	SIRIUS SATELLITE 4.00 21-28 15/07S	113,206.33	0.20
90,000	SIRIUS XM RADIO 4.1250 20-30 01/07S	81,693.00	0.14
110,000	SIRIUS XM RADIO 5.00 17-27 01/08S	108,377.53	0.19
80,000	SIRIUS XM RADIO 5.50 19-29 01/07S	78,124.85	0.14
90,000	SIRIUS XM RADIO INC 3.875 21-31 01/09S	78,392.55	0.14
40,000	SIX FLAGS 5.25 20-29 15/07S	39,306.01	0.07
40,000	SIX FLAGS 5.375 18-27 15/04S	39,853.74	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
40,000	SIX FLAGS 6.5 21-28 01/10S	40,514.60	0.07
60,000	SIX FLAGS ENTER 6.6250 24-32 01/05S	62,124.93	0.11
120,000	SIX FLAGS ENTERTAINM 7.25 23-31 15/05S	124,191.53	0.22
40,000	SLM CORP 4.2 20-25 29/10S	39,568.21	0.07
100,000	SOTERA HEALTH LLC 7.375 24-31 01/06S	103,939.88	0.18
200,000	SOTHEBY S 7.375 19-27 15/10S	192,470.42	0.34
50,000	SPRINGLEAF FINANCE 5.3750 19-29 15/11S	48,025.21	0.09
60,000	SPRINGLEAF FINANCE 6.625 19-28 15/01S	61,122.69	0.11
150,000	SPRINGLEAF FINANCE 7.1250 18-26 15/03S	153,243.77	0.27
50,000	SPRINGLEAF FINANCE 7.875 23-30 15/03S	52,295.57	0.09
100,000	STARWOOD PROPERTY 7.2500 24-29 01/04S	104,880.71	0.19
50,000	SUBURBAN PROPANE PARTN 5.0 21-31 01/06S	46,602.59	0.08
110,000	SUMMIT MATERIAL 7.2500 23-31 15/01S	116,544.87	0.21
30,000	SUNNOVA ENERGY 11.7500 23-28 01/10	28,677.97	0.05
30,000	SUNNOVA ENERGY 5.8750 21-26 01/09S	27,996.11	0.05
80,000	SUNOCO LP/FINAN 7.0000 23-28 15/09S	83,046.64	0.15
60,000	SUNOCO LP/SUNOCO FIN 4.50 22-30 30/04S	57,460.69	0.10
70,000	SUNOCO LP/SUNOCO FINANC 4.5 21-29 15/05S	67,237.50	0.12
40,000	SUNOCO LP 6 15-27/04S	40,123.72	0.07
60,000	SUNOCO LP 7.0000 24-29 01/05S	62,724.29	0.11
50,000	SUNOCO LP 7.2500 24-32 01/05S	52,960.94	0.09
60,000	SURGERY CENTER 7.25 24-32 15/04S	62,626.44	0.11
50,000	SYNCHRONY FINANCIAL 7.25 23-33 02/02S	52,039.77	0.09
50,000	TAYLOR MORRISON 5.125 20-30 01/08S	49,761.00	0.09
40,000	TAYLOR MORRISON 5.8750 19-27 15/06S	40,845.02	0.07
70,000	TEGNA INC 4.625 20-28 15/03S	67,145.16	0.12
30,000	TEGNA INC 4.75 20-26 10/09S	29,650.43	0.05
70,000	TEGNA INC 5 20-29 15/09S	66,678.63	0.12
70,000	TELEFLEX INC 4.25 20-28 01/06S	67,793.18	0.12
60,000	TEMPUR SEALY INTL 3.8750 21-31 15/10S	53,446.63	0.09
60,000	TEMPUR SEALY INTL INC 4.0 21-29 15/04S	55,910.19	0.10
140,000	TENNECO INC 8.000 23-28 17/11S	129,358.31	0.23
40,000	TEREX CORP 5.0000 21-29 15/05S	39,023.22	0.07
70,000	TERRAFORM POWER 4.7500 19-30 15/01S	66,963.18	0.12
50,000	TERRAFORM POWER 5.0 17-28 31/01S	49,485.01	0.09
60,000	THE ADT CORPORATION 4.875 16-32 15/07S	57,394.90	0.10
100,000	THE CHEMOURS CO 4 18-26 15/05S-26 15/05S	110,720.94	0.20
100,000	TOPBUILD CORP 4.1250 21-32 15/02S	92,125.68	0.16
100,000	TRAVEL + LEISURE CO 6.625 20-26 31/07S	101,856.97	0.18
90,000	TRAVEL LEISURE CO 4.5 21-29 01/12S	85,175.62	0.15
90,000	TRINET GROUP INC 7.125 23-31 15/08S	93,768.60	0.17
70,000	TRINITY INDUSTR 7.7500 23-28 15/07S	73,477.50	0.13
30,000	TRINSEO OP 5.125 21-29 01/04S	14,120.36	0.03
80,000	TRIUMPH GROUP I 9.0000 23-28 15/03S	83,736.93	0.15
80,000	TRONOX INC 4.625 21-29 15/03S	74,681.69	0.13
40,000	TTM TECHNOLOGIES INC 4 21-29 10/03S	37,924.47	0.07
40,000	TWILIO 3.625 21-29 15/03S	37,212.60	0.07
40,000	TWILIO INC3.875 21-31 15/03S	36,963.68	0.07
38,000	UNISYS CORP 6.875 20-27 01/11S	36,669.94	0.07
50,000	UNITED RENTALS 4.0000 20-30 15/07S	47,241.88	0.08
70,000	UNITED RENTALS 6.125 24-34 15/03S	72,325.50	0.13
70,000	UNITED RENTALS INC 3.875 20-31 15/02S	65,106.05	0.12
90,000	UNITED RENTALS NA 5.5 16-27 15/05S15/05S	90,107.79	0.16
30,000	UNITED RENTALS NORTH 4.875 17-28 15/01	29,805.87	0.05
70,000	UNITED RENTALS NORTH 5.25 19-30 15/01S	70,049.16	0.12
210,000	UNITI GROUP/CSL 10.5000 23-28 15/02	224,164.69	0.40
30,000	UNITI GROUP/CSL 4.7500 21-28 15/04S	27,827.87	0.05
90,000	UNITI GROUP/CSL 6.5000 21-29 15/02S	78,103.52	0.14
60,000	UNITI GROUP LP/UNITI F 6.00 21-30 15/01S	51,195.12	0.09
30,000	US CELLULAR CORP 6.7 03-33 15/12S 15/12S	33,394.95	0.06
100,000	US FOODS INC 4.75 21-29 15/02S	97,578.30	0.17
100,000	US FOODS INC 6.875 23-28 15/09S	104,250.30	0.18
80,000	UTD RENTALS N.AMERICA 3.875 19-27 15/11S	78,012.55	0.14
40,000	VAIL RESORTS INC 6.5 24-32 15/05S	41,804.40	0.07
80,000	VERTIV GROUP CO 4.1250 21-28 15/11S	77,399.73	0.14
40,000	VIASAT INC 5.6250 19-27 15/04S	37,781.83	0.07
50,000	VIASAT INC 5.625 17-25 15/09S	49,224.88	0.09
100,000	VIASAT INC 6.5000 20-28 15/07S	78,258.96	0.14
50,000	VIASAT INC 7.5 23-31 30/05S	34,424.05	0.06
60,000	VICTORIA S SECR 4.6250 21-29 15/07S	52,965.21	0.09
100,000	WABASH NATIONAL 4.5000 21-28 15/10S	91,828.37	0.16
170,000	WALGREENS BOOTS 3.45 16-26 01/06S	163,578.30	0.29
60,000	WALGREENS BOOTS 4.80 14-44 18/11S	44,948.01	0.08
110,000	WALGREENS BOOTS ALLI 4.1 20-50 15/04S	72,310.34	0.13
20,000	WALGREENS BOOTS ALLIA 4.65 16-46 01/06S	13,525.92	0.02
120,000	WEATHERFORD INT 8.6250 21-30 30/04S	125,015.06	0.22
180,000	WESCO DISTRIBUTION 6.375 24-29 15/03S	186,022.47	0.33
50,000	WESCO DISTRIBUTION 6.625 24-32 15/03S	52,057.06	0.09
80,000	WESCO DISTRIBUTION 7.2500 20-28 15/06S	81,907.21	0.15
240,000	WESTERN DIGITAL CORP 4.75 18-26 15/02S	238,565.11	0.42
50,000	WILLIAM CARTER COMPAN 5.625 19-27 15/03S	49,868.60	0.09
25,000	WILLIAMS SCOTSMAN 4.6250 20-28 15/08S	24,307.25	0.04
90,000	WILLIAMS SCOTSMAN 7.375 23-31 01/10S	95,069.91	0.17
100,000	WINDSTREAM ESCROW LLC 7.750 20-28 15/08S	100,044.43	0.18
60,000	WMG ACQUISITION 3.000 20-31 15/02S	53,166.33	0.09
30,000	WMG ACQUISITION CORP 3.75 21-29 01/12S	28,213.89	0.05
40,000	WMG ACQUISITION CORP 3.875 20-30 15/07S	37,264.22	0.07
30,000	WW INTERNATIONA 4.5000 21-29 15/04S	6,735.43	0.01
30,000	XEROX CORP 6.75 09-39 15/12S	23,172.05	0.04
40,000	XEROX HOLDINGS 8.8750 24-29 30/11S	37,193.78	0.07
50,000	XEROX HOLDINGS CORP 5.50 20-28 15/08S	42,690.67	0.08
70,000	XPO ESCROW SUB SHARE S7.50 22-27 15/11S	72,212.39	0.13
80,000	XPO INC 7.125 23-31 01/06S	83,842.99	0.15
40,000	XPO INC 7.125 23-32 01/02S	42,043.02	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	YUM! BRANDS INC 4.7500 19-30 15/01S	49,393.65	0.09
130,000	YUM BRANDS 5.375 22-32 01/04S	129,703.25	0.23
70,000	YUM BRANDS INC 3.625 20-31 15/03S 15/03S	64,772.65	0.11
60,000	YUM BRANDS INC 4.625 21-32 31/01S	57,480.34	0.10
30,000	ZIFF DAVIS INC 4.625 20-30 15/10S	28,159.56	0.05
50,000	ZOOMINFO TECHNOLOGIE 3.875 21-29 01/02S	46,192.21	0.08
Floating rate notes		**5,622,388.95**	**9.97**
	Canada	**56,176.66**	**0.10**
60,000	ALGONQUIN POWER UTIL FL.R 22-82 18/01S	56,176.66	0.10
	Finland	**91,487.35**	**0.16**
100,000	CITYCON OYJ FL.R 21-XX 10/09A	91,487.35	0.16
	France	**449,837.85**	**0.80**
100,000	ACCOR FL.R 24-XX 06/09A	112,767.19	0.20
100,000	RCI BANQUE FL.R 24-34 09/10A	114,014.06	0.20
100,000	VEOLIA ENVIRONNEMEN FL.R 23-XX 22/02A	118,714.22	0.21
100,000	VEOLIA ENVIRONNEMENT FL.R 21-XX 15/02A	104,342.38	0.19
	Germany	**109,598.06**	**0.19**
100,000	BERTELSMANN SE FL.R 15-75 23/04A5 23/04A	109,598.06	0.19
	Greece	**831,559.37**	**1.48**
100,000	ALPHA BANK A FL.R 22-27 16/06A	119,168.69	0.21
100,000	ALPHA BANK FL.R 24-30 12/05A	115,581.88	0.21
100,000	ALPHA SERVICES AND FL.R 24-34 13/09A	116,170.97	0.21
100,000	EFG EUROBANK FL.R 23-29 26/01A	123,109.45	0.22
100,000	EFG EUROBANK FL.R 24-34 25/04A	117,277.87	0.21
100,000	NATIONAL BK GREECE FL.R 23-34 03/01A	124,765.08	0.22
100,000	PIRAEUS BANK FL.R 24-30 16/04A	115,485.43	0.20
	Ireland	**224,424.39**	**0.40**
100,000	AIB GROUP PLC FL.R 20-31 30/05A	110,138.84	0.20
100,000	AIB GROUP PLC FL.R 24-35 20/05A	114,285.55	0.20
	Italy	**510,239.90**	**0.91**
104,000	BANCO BPM FL.R 21-31 29/06A	113,600.58	0.20
150,000	BPER BANCA SPA FL.R 22-28 01/02A	178,139.04	0.32
200,000	UNICREDIT SPA FL.R 20-32 15/01A	218,500.28	0.39
	Japan	**190,572.57**	**0.34**
200,000	RAKUTEN GROUP INC FL.R 21-99 31/12S	190,572.57	0.34
	Luxembourg	**223,787.38**	**0.40**
100,000	EUROFINS SCIENTIFIC FL.R 23-XX 24/07A	117,978.77	0.21
100,000	SES SA FL.R 21-XX 27/08A	105,808.61	0.19
	Netherlands	**466,343.83**	**0.83**
100,000	TELEFONICA EUROPE BV FL.R 21-XX 12/05A2A	101,532.48	0.18
100,000	TELEFONICA EUROPE BV FL.R 22-XX 23/11A	122,613.64	0.22
100,000	TELEFONICA EUROPE BV FL.R 23-99 31/12A	123,059.37	0.22
100,000	TELEFONICA EUROPE BV FL.R 23-XX 03/05A	119,138.34	0.21
	Spain	**577,962.62**	**1.03**
100,000	BANCO CREDITO SOCIAL FL.R 21-28 09/03A3A	107,143.74	0.19
100,000	BANCO CREDITO SOCIAL FL.R 23-29 14/09A	127,031.84	0.23
100,000	BANCO DE BADELL FL.R 23-33 16/08A	119,388.84	0.21
100,000	BANCO DE CREDIT FL.R 22-26 22/09A	116,442.41	0.21
100,000	UNICAJA BANCO SA FL.R 22-32 19/07A19/07A	107,955.79	0.19
	Sweden	**106,403.03**	**0.19**
100,000	CASTELLUM AB FL.R 21-XX 02/03A	106,403.03	0.19
	United Kingdom	**967,857.68**	**1.72**
100,000	BRITISH TELECOM FL.R 23-83 20/12A	144,499.44	0.26
100,000	BRITISH TELECOM FL.R 24-54 03/10A	114,598.28	0.20
100,000	NGG FINANCE PLC FL.R 19-XX 09/05A	105,870.93	0.19
100,000	VODAFONE FL.R 18-78 10/03A	132,854.68	0.24
120,000	VODAFONE GROUP PLC FL.R 19-79 04/04S	126,525.00	0.22
100,000	VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	108,970.72	0.19
70,000	VODAFONE GROUP PLC FL.R 21-81 04/06S	63,426.31	0.11
50,000	VODAFONE GROUP PLC FL.R 21-81 04/06S	48,308.40	0.09
100,000	VODAFONE GROUP PLC FL.R 23-84 30/08A	122,803.92	0.22
	United States of America	**816,138.26**	**1.45**
110,000	AMC ENTERTAINMENT HO FL.R 20-26 15/06S	109,693.15	0.19
80,000	BRANDYWINE OPER FL.R 22-28 15/03S	86,293.98	0.15
84,800	CARVANA CO FL.R 23-28 01/12S	88,930.77	0.16
224,700	CARVANA CO FL.R 23-31 01/06S	264,685.44	0.47
50,000	ELANCO ANIMAL HEALTH FL.R 19-28 28/08S8S	51,909.84	0.09
30,000	LIBERTY MUTUAL GROUP FL.R 21-51 15/12S	28,432.31	0.05
30,000	NEWELL BRANDS INC FL.R 16-36 01/04S	28,579.01	0.05
90,000	PARAMOUNT GLOBAL FL.R 17-57 28/02S	80,272.48	0.14
50,000	VALLEY NATIONAL BANC FL.R 21-31 28/05S	40,521.49	0.07
40,000	WESTERN ALLIANCE BAN FL.R 21-31 07/06S	36,819.79	0.07
Other transferable securities		**622,480.73**	**1.10**
Bonds		**389,074.03**	**0.69**
	France	**35,806.69**	**0.06**
33,000	QUATRIM SASU 8.5 24-27 15/01S	35,806.69	0.06
	United Kingdom	**122,484.98**	**0.22**
100,000	HEATHROW FIN 4.125 19-29 01/09S	122,484.98	0.22
	United States of America	**230,782.36**	**0.41**
30,000	FAIR ISAAC CORP 5.25 18-26 08/05S	29,995.08	0.05
50,000	KB HOME 7.25 22-30 15/07S	52,165.41	0.09
50,000	LEVEL 3 FINANCING INC 10.5 24-29 15/04S	54,711.56	0.10
70,000	LIBERTY MUTUAL GROUP IN 4.3 21-61 01/02S	46,864.68	0.08
50,000	VALEANT PHARMA 9.25 18-26 01/04S	47,045.63	0.08
Floating rate notes		**233,406.70**	**0.41**
	Greece	**116,506.60**	**0.21**
100,000	EFG EUROBANK FL.R 24-31 30/04A	116,506.60	0.21
	Netherlands	**116,900.10**	**0.21**
100,000	ELEFONICA EUROPE BV FL.R 24-XX 15/04A	116,900.10	0.21
Total securities portfolio		**54,685,956.21**	**97.00**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**262,909,897.05**	**97.22**
Bonds		**262,909,897.05**	**97.22**
	Bahrain	**7,955,401.44**	**2.94**
3,727,000	BAHRAIN 7.5 24-36 12/02S	4,035,389.94	1.49
3,729,000	CBB INTL SUKUK PROGR 6.0 24-31 12/02S	3,920,011.50	1.45
	Brazil	**14,720,646.22**	**5.44**
9,207,000	BRAZIL 3.875 20-30 12/06S	8,601,271.19	3.18
5,896,000	BRAZIL 7.1250 24-54 13/05S	6,119,375.03	2.26
	Chile	**8,558,785.76**	**3.17**
10,335,000	CHILE 3.86 17-47 21/06S	8,558,785.76	3.17
	Colombia	**10,960,006.62**	**4.05**
12,422,000	COLOMBIA 6.125 09-41 18/01S	10,960,006.62	4.05
	Dominican Republic	**8,805,141.17**	**3.26**
4,616,000	DOMINICAN REPUBLIC 4.875 20-32 23/09S	4,400,921.03	1.63
4,693,000	DOMINICAN REPUBLIC 5.875 20-60 30/01S	4,404,220.14	1.63
	Egypt	**9,565,156.13**	**3.54**
5,193,000	EGYPT 7.6250 20-32 29/05S	4,612,003.68	1.71
5,957,000	EGYPT 8.875 20-50 29/05S	4,953,152.45	1.83
	Hungary	**2,365,136.79**	**0.87**
2,847,000	HUNGARY 2.125 21-31 22/09S	2,365,136.79	0.87
	Indonesia	**25,224,492.06**	**9.33**
15,410,000	INDONESIA 3.05 21-51 12/03S	11,236,580.28	4.16
13,867,000	PERUS PE SBSN ID III TR 4.4 22-27 06/06S	13,987,911.78	5.17
	Mexico	**22,123,400.48**	**8.18**
26,120,000	MEXICO 4.75 12-44 08/03S	22,123,400.48	8.18
	Oman	**8,032,714.71**	**2.97**
3,679,000	OMAN 6.25 21-31 25/01S	3,919,790.55	1.45
4,054,000	OMAN SOVEREIGN SUKUK 4.875 21-30 15/06S	4,112,924.16	1.52
	Panama	**10,309,663.83**	**3.81**
1,073,000	PANAMA 3.362 21-31 30/06S	878,431.57	0.32
4,657,000	PANAMA 6.4 22-35 14/02S	4,771,629.68	1.76
4,249,000	PANAMA 7.5000 24-31 01/03S	4,659,602.58	1.72
	Peru	**7,435,874.36**	**2.75**
7,203,000	PERU 5.625 10-50 18/11S	7,435,874.36	2.75
	Philippines	**12,764,266.16**	**4.72**
6,846,000	PHILIPPINES 2.6500 20-45 10/12S	4,883,393.85	1.81
10,305,000	PHILIPPINES 3.2 21-46 06/07S	7,880,872.31	2.91
	Poland	**6,102,297.13**	**2.26**
2,877,000	POLAND 5.5 22-27 16/11S	3,006,878.39	1.11
2,877,000	POLAND 5.75 22-32 16/11S	3,095,418.74	1.14
	Qatar	**13,608,641.26**	**5.03**
5,373,000	QATAR 3.75 20-30 16/04S	5,313,350.40	1.96
8,932,000	QATAR 4.40 20-50 16/04S	8,295,290.86	3.07
	Romania	**5,952,645.46**	**2.20**
2,882,000	ROMANIA 5.875 24-29 30/01S	2,956,191.87	1.09
2,882,000	ROMANIA 6.375 24-34 30/01S	2,996,453.59	1.11
	Saudi Arabia	**33,100,955.13**	**12.24**
14,815,000	SAUDI ARABIA 5.0000 24-34 16/01S	15,160,670.54	5.61
17,593,000	SAUDI ARABIA 5.7500 24-54 16/01S	17,940,284.59	6.63
	South Africa	**6,655,871.11**	**2.46**
2,953,000	SOUTH AFRICA 4.85 19-29 30/09S	2,872,570.62	1.06
4,549,000	SOUTH AFRICA 5.75 19-49 30/09S	3,783,300.49	1.40
	Turkey	**28,923,945.87**	**10.70**
12,117,000	TURKEY 7.625 24-34 15/05S	12,889,858.12	4.77
14,138,000	TURKEY 9.875 22-28 15/01S	16,034,087.75	5.93
	United Arab Emirates	**19,744,855.36**	**7.30**
12,845,000	UNITED ARAB EMIRATES 3.125 19-49 30/09S	9,448,219.13	3.49
12,304,000	UNITED ARAB EMIRATES 3.875 20-50 16/04S	10,296,636.23	3.81
Other transferable securities		**3,121,154.91**	**1.15**
Bonds		**3,121,154.91**	**1.15**
	Hungary	**3,121,154.91**	**1.15**
3,096,000	HUNGARY 5.50 24-36 26/03S	3,121,154.91	1.15
Total securities portfolio		**266,031,051.96**	**98.38**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value USD	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**508,549,704.81**	**98.46**
Bonds		**501,774,801.86**	**97.15**
	Australia	**6,640,870.22**	**1.29**
1,329,000	AUSTRALIA 0.25 21-32 21/11Q	969,541.76	0.19
1,795,000	AUSTRALIA 0.75 17-27 21/11Q	1,533,336.70	0.30
2,088,000	AUSTRALIA 2.50 10-30 20/09Q	2,228,712.96	0.43
1,828,000	AUSTRALIA 3 09-25 20/09Q	1,909,278.80	0.37
	Canada	**7,536,966.16**	**1.46**
2,627,000	CANADA 4.00 99-31 01/12S	4,092,379.00	0.79
2,377,000	CANADA 4.25 95-26 01/12S	3,444,587.16	0.67
	Denmark	**1,370,765.80**	**0.27**
7,932,939	DENMARK 0.1 17-30 15/11A	1,370,765.80	0.27
	France	**62,849,806.09**	**12.17**
7,666,826	FRANCE 0.10 19-29 01/03A	10,080,796.64	1.95
4,083,426	FRANCE 0.10 20-31 25/07A	5,254,689.70	1.02
2,488,591	FRANCE 0.10 21-32 01/03A	3,000,472.93	0.58
4,430,252	FRANCE 0.1 20-26 01/03A	5,855,273.90	1.13
1,644,000	FRANCE 0.6 23-24 25/07A	1,948,613.23	0.38
5,993,942	FRANCE 0.70 13-30 25/07A	8,457,614.12	1.64
8,543,208	FRANCE 1.85 10-27 25/07A	13,279,982.33	2.57
4,208,212	FRANCE 3.15 02-32 25/07A	8,627,099.17	1.67
3,402,248	FRANCE 3.40 99-29 25/07A	6,345,264.07	1.23
	Germany	**31,997,143.16**	**6.19**
8,462,999	GERMANY 0.1 15-26 15/04A	11,778,903.71	2.28
4,694,333	GERMANY 0.1 21-33 15/04A	6,222,497.83	1.20
9,763,532	GERMANY 0.50 14-30 15/04A	13,995,741.62	2.71
	Italy	**11,123,523.06**	**2.15**
1,608,000	ITALY 0.10 21-33 15/05S	1,864,530.55	0.36
1,261,000	ITALY 0.40 19-30 15/05S	1,637,540.15	0.32
808,000	ITALY 0.65 20-26 15/05SS	1,071,145.01	0.21
1,244,000	ITALY 1.25 15-32 15/09S	1,736,944.31	0.34
1,352,000	ITALY 1.3 16-28 15/05S	1,913,315.10	0.37
1,071,000	ITALY 3.10 11-26 15/09S	1,660,719.70	0.32
1,050,000	ITALY BUONI POLIENNALI 1.50 23-29 15/05S	1,239,328.24	0.24
	Japan	**54,249.96**	**0.01**
800,000	JAPAN 0.005 21-31 10/03S	6,473.16	0.00
800,000	JAPAN 0.005 22-32 10/03S	5,886.47	0.00
1,000,000	JAPAN 0.005 23-33 10/03S	7,592.68	0.00
500,000	JAPAN 0.10 16-26 10/03S	3,931.94	0.00
400,000	JAPAN 0.10 17-27 10/03S	3,201.12	0.00
1,400,000	JAPAN 0.10 19-29 10/03S	11,120.96	0.00
1,400,000	JAPAN 0.1 18-28 10/03S	11,156.25	0.00
600,000	JAPAN 0.20 20-30 10/03S	4,887.38	0.00
	New Zealand	**3,124,895.94**	**0.60**
1,623,000	NEW ZEALAND 2.00 12-25 20/09Q	1,371,373.36	0.27
1,989,000	NEW ZEALAND 3 13-30 20/09Q	1,753,522.58	0.34
	Spain	**24,978,994.21**	**4.84**
5,717,000	SPAIN 0.65 16-27 30/11A	7,989,664.83	1.55
6,605,000	SPAIN 0.7 17-33 30/11A	8,899,897.06	1.72
5,687,000	SPAIN 1.00 14-30 30/11A	8,089,432.32	1.57
	Sweden	**7,603,232.80**	**1.47**
10,495,000	SWEDEN 0.125 14-32 01/06A	1,355,390.53	0.26
13,305,000	SWEDEN 0.125 15-26 01/06A	1,709,865.00	0.33
11,530,000	SWEDEN 0.125 16-27 01/12A	1,459,323.83	0.28
9,155,000	SWEDEN 0.125 19-30 01/06A	1,095,567.99	0.21
11,050,000	SWEDEN 3.50 98-28 01/12A	1,983,085.45	0.38
	United Kingdom	**59,307,298.04**	**11.48**
3,673,300	UK TSY (RPI INDEXED) 0.75 11-34 22/03S	8,345,208.31	1.62
3,896,940	UNITED KINGDOM 0.125 11-29 22/03S	8,482,322.63	1.64
4,522,817	UNITED KINGDOM 0.125 18/28 21/06S	8,407,396.30	1.63
2,900,715	UNITED KINGDOM 0.125 21-31 10/08S	5,088,725.50	0.99
3,367,800	UNITED KINGDOM 0.7500 23-33 22/11S	4,797,921.83	0.93
3,509,706	UNITED KINGDOM 1.25 06-27 22/11S	9,718,130.59	1.88
1,086,369	UNITED KINGDOM 4.125 92-30 22/07S	5,031,447.86	0.97
3,694,537	UNITED KINGDOM INDEXED 1.25 08-32 22/11S	9,436,145.02	1.83
	United States of America	**285,187,056.42**	**55.21**
7,415,500	UNITED STATES 0.125 16-26 15/07S	9,489,077.46	1.84
7,263,300	UNITED STATES 0.125 20-25 15/10S	8,635,985.52	1.67
9,062,700	UNITED STATES 0.125 20-30 05/07S	10,344,885.69	2.00
8,699,300	UNITED STATES 0.125 20-30 15/01S	9,928,667.66	1.92
8,446,500	UNITED STATES 0.125 21-26 15/04S	9,848,350.20	1.91
8,116,600	UNITED STATES 0.125 21-26 15/10S	9,084,590.37	1.76
9,181,800	UNITED STATES 0.125 21-31 15/01S	10,201,858.36	1.98
9,917,000	UNITED STATES 0.125 21-31 15/07S	10,655,013.86	2.06
8,051,400	UNITED STATES 0.125 22-27 15/04S	8,635,362.86	1.67
10,274,800	UNITED STATES 0.125 22-32 15/01S	10,544,535.24	2.04
8,432,900	UNITED STATES 0.25 19-29 15/07S	9,845,010.91	1.91
7,396,500	UNITED STATES 0.375 17-27 15/01S	9,362,420.70	1.81
7,408,500	UNITED STATES 0.375 17-27 15/07S	9,265,345.41	1.79
7,415,500	UNITED STATES 0.50 18-28 15/01S	9,160,522.41	1.77
7,778,700	UNITED STATES 0.625 16-26 15/01S	10,103,259.94	1.96
10,303,100	UNITED STATES 0.625 22-32 15/07S	10,448,682.03	2.02
7,660,500	UNITED STATES 0.875 19-29 15/01S	9,322,016.78	1.80
10,555,000	UNITED STATES 1.125 23-33 15/10S	10,758,225.16	2.08
9,963,200	UNITED STATES 1.375 23-33 15/07S	10,175,665.04	1.97
8,474,500	UNITED STATES 1.625 22-27 15/10S	9,060,563.18	1.75
2,966,200	UNITED STATES 1.75 08-28 15/01S	4,491,634.74	0.87
2,954,200	UNITED STATES 2.375 07-27 15/01S	4,685,162.60	0.91
2,964,200	UNITED STATES 2.50 09-29 15/01S	4,532,030.49	0.88

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
3,588,000	UNITED STATES 2 06-26 15/01S	5,677,313.93	1.10
1,058,900	UNITED STATES 3.375 01-32 15/04S	2,121,807.25	0.41
3,555,700	UNITED STATES 3.625 98-28 15/04S	7,413,698.81	1.44
4,130,200	UNITED STATES 3.875 99-29 15/04S	8,726,775.21	1.69
4,243,000	UNITED STATES INDEX 1.875 24-34 15/07S	4,359,176.34	0.84
10,794,700	UNITED STATES TREAS 1.75 24-34 15/01S	11,177,227.10	2.16
9,343,500	UNIT ST TRES INF BD 2.125 24-29 15/04S	9,770,679.23	1.89
8,898,400	USA TREAS INF 2.375 23-28 15/10S	9,494,967.67	1.84
7,399,500	US TREASURY INDEXED 0.75 18-28 15/07S	9,071,000.14	1.76
8,464,700	US TREASURY INDEXED 1.25 23-28 15/04S	8,795,544.13	1.70
Floating rate notes		**6,774,902.95**	**1.31**
	United Kingdom	**6,774,902.95**	**1.31**
3,392,540	UK TSY (RPI INDEXED) FL.R 15-26 22/03S	6,774,902.95	1.31
Other transferable securities		**7,578,881.78**	**1.47**
Bonds		**7,578,881.78**	**1.47**
	France	**7,578,881.78**	**1.47**
5,877,233	FRANCE 0.1 16-28 01/03A	7,578,881.78	1.47
Total securities portfolio		**516,128,586.59**	**99.93**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**281,542,135.42**	**97.41**
Bonds		**281,542,135.42**	**97.41**
	Austria	**15,396,655.92**	**5.33**
3,125,000	AUSTRIA 0.70 21-71 20/04A	1,467,150.19	0.51
5,598,000	AUSTRIA 0.75 20-51 20/03A	3,340,864.96	1.16
3,052,000	AUSTRIA 0.85 20-20 30/06A	1,432,398.15	0.50
1,512,000	AUSTRIA 1.50 16-86 02/11A	938,458.75	0.32
3,423,000	AUSTRIA 2.10 17-17 20/09A	2,692,074.18	0.93
2,557,000	AUSTRIA 3.15 23-53 20/10A	2,601,615.45	0.90
2,495,000	AUSTRIA 3.80 12-62 26/01A	2,924,094.24	1.01
	Belgium	**28,144,856.34**	**9.74**
4,004,370	BELGIUM 0.65 21-71 22/06A	1,703,981.25	0.59
6,069,130	BELGIUM 1.4 22-53 22/06A	3,888,900.23	1.35
6,378,840	BELGIUM 1.7 19-50 22/06A	4,596,895.54	1.59
5,006,150	BELGIUM 2.15 16-66 22/06A	3,736,768.43	1.29
4,283,090	BELGIUM 2.25 17-57 22/06A	3,324,097.75	1.15
6,236,940	BELGIUM 3.3 23-54 22/06A	6,106,175.94	2.11
4,735,400	BELGIUM 3.5 24-55 22/06A	4,788,037.20	1.66
	Finland	**3,669,317.92**	**1.27**
2,677,000	FINLAND 0.125 21-52 15/04A	1,289,205.87	0.45
2,407,000	FINLAND 2.95 24-55 15/04A	2,380,112.05	0.82
	France	**90,204,705.36**	**31.21**
7,540,710	FRANCE 0.5 20-72 25/05A	2,747,494.87	0.95
19,180,320	FRANCE 0.75 19-52 25/05A	10,070,537.25	3.48
19,062,710	FRANCE 0.75 21-53 25/05A	9,752,067.44	3.37
18,936,620	FRANCE 1.50 18-50 25/05A	12,719,678.23	4.40
10,493,060	FRANCE 1.75 15-66 25/05A	6,664,343.98	2.31
7,882,100	FRANCE 3.25 24-55 25/05A	7,435,306.31	2.57
14,820,230	FRANCE 3 22-54 25/05A	13,383,863.83	4.63
12,916,020	FRANCE 4.00 04-55 25/04A	14,014,166.37	4.85
12,256,350	FRANCE 4.00 09-60 25/04A	13,417,247.08	4.64
	Germany	**55,068,337.47**	**19.05**
6,988,820	GERMANY 0.00 21-50 15/08A	3,760,998.75	1.30
18,540,360	GERMANY 0.00 21-52 15/08A	9,496,501.06	3.29
23,674,810	GERMANY 0 19-50 15/08A	12,722,705.11	4.40
16,543,500	GERMANY 1.8 22-53 15/08A	14,320,725.44	4.95
5,419,530	GERMANY 1.8 23-53 15/08A	4,699,278.36	1.63
9,983,100	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	10,068,128.75	3.48
	Ireland	**3,999,608.83**	**1.38**
5,238,130	IRELAND 1.50 19-50 15/05A	3,999,608.83	1.38
	Italy	**43,186,841.85**	**14.94**
4,364,000	BUONI POLIENNAL 2.15 21-72 01/03S	2,758,402.75	0.95
9,604,000	BUONI POLIENNAL 2.45 20-50 01/09S	7,293,496.47	2.52
9,912,000	ITALY 1.70 20-51 01/09S	6,325,289.57	2.19
5,193,000	ITALY 2.15 22-52 01/09S	3,614,220.34	1.25
5,495,000	ITALY 2.8 16-67 01/03S	4,203,158.96	1.45
10,336,000	ITALY 3.85 18-49 01/09S	10,140,654.56	3.51
8,272,000	ITALY 4.5 23-53 01/10S	8,851,619.20	3.06
	Netherlands	**11,751,260.16**	**4.07**
10,154,680	NETHERLANDS 0 20-52 15/01U	5,030,926.71	1.74
7,777,950	NETHERLANDS 2 22-54 15/01A	6,720,333.45	2.33
	Portugal	**3,867,157.56**	**1.34**
1,711,800	OBRIGACOES DO T 3.6250 24-54 12/06A	1,759,940.23	0.61
3,614,180	PORTUGAL 1.00 21-52 12/04A	2,107,217.33	0.73
	Spain	**26,253,394.01**	**9.08**
12,904,000	SPAIN 1.00 20-50 31/10A	7,371,357.61	2.55
4,466,000	SPAIN 1.45 21-71 31/10A	2,304,470.16	0.80
11,404,000	SPAIN 1.9 22-52 31/10A	7,993,754.91	2.77
9,086,000	SPAIN 3.45 16-66 30/07A	8,583,811.33	2.97
Other transferable securities		**4,736,891.97**	**1.64**
Bonds		**4,736,891.97**	**1.64**
	Spain	**4,736,891.97**	**1.64**
4,497,000	SPAIN 4.0 24-54 31/10A	4,736,891.97	1.64
Total securities portfolio		**286,279,027.39**	**99.05**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**3,150,537,758.54**	**97.18**
Bonds		**3,150,537,758.54**	**97.18**
	Austria	**119,956,460.67**	**3.70**
2,404,000	AUSTRIA 0.00 20-30 20/02A	2,123,229.20	0.07
2,730,000	AUSTRIA 0.00 21-31 20/02A	2,342,639.75	0.07
1,456,000	AUSTRIA 0.25 21-36 20/10A	1,079,360.73	0.03
5,998,000	AUSTRIA 0.50 17-27 20/04A	5,759,384.57	0.18
5,987,000	AUSTRIA 0.5 19-29 20/02A	5,557,971.70	0.17
1,008,000	AUSTRIA 0.70 21-71 20/04A	473,243.96	0.01
6,459,000	AUSTRIA 0.75 16-26 20/10A	6,283,079.25	0.19
5,392,000	AUSTRIA 0.75 18-28 20/02A	5,143,227.24	0.16
1,686,000	AUSTRIA 0.75 20-51 20/03A	1,006,198.34	0.03
937,000	AUSTRIA 0.85 20-20 30/06A	439,763.13	0.01
2,197,000	AUSTRIA 0.9 22-32 20/02A	1,962,589.59	0.06
1,186,000	AUSTRIA 0 20-40 20/10U	746,178.57	0.02
4,559,000	AUSTRIA 0 22-28 20/10A	4,170,092.82	0.13
5,224,000	AUSTRIA 1.20 15-25 20/10A	5,156,992.96	0.16
1,767,000	AUSTRIA 1.50 16-47 20/02A	1,336,816.18	0.04
439,000	AUSTRIA 1.50 16-86 02/11A	272,475.79	0.01
30,673,000	AUSTRIA 1.85 22-49 23/05A	24,552,725.21	0.76
1,044,000	AUSTRIA 2.10 17-17 20/09A	821,070.83	0.03
1,691,000	AUSTRIA 2.40 13-34 23/05A	1,658,091.45	0.05
24,543,000	AUSTRIA 2.90 23-29 23/05A	25,242,947.70	0.78
3,111,000	AUSTRIA 2.9 23-33 20/02A	3,186,205.50	0.10
1,808,900	AUSTRIA 2.9 24-34 20/02A	1,848,687.68	0.06
1,917,000	AUSTRIA 2 22-26 15/07A	1,910,999.63	0.06
1,596,000	AUSTRIA 3.15 12-44 20/06A	1,631,254.31	0.05
793,000	AUSTRIA 3.15 23-53 20/10A	806,836.55	0.02
693,000	AUSTRIA 3.2 24-39 15/07A	716,555.41	0.02
1,254,600	AUSTRIA 3.45 23-30 20/10A	1,328,397.18	0.04
755,000	AUSTRIA 3.80 12-62 26/01A	884,846.16	0.03
2,675,000	AUSTRIA 4.15 06-37 15/03A	3,046,250.87	0.09
4,074,000	AUSTRIA 4.85 09-26 15/03A	4,222,572.96	0.13
3,823,028	AUSTRIA 6.25 97-27 15/07A	4,245,775.45	0.13
	Belgium	**166,619,106.55**	**5.14**
2,999,362	BELGIUM 0.0000 20-27 22/10A	2,806,901.31	0.09
2,921,285	BELGIUM 0.00 21-31 22/10U	2,454,614.63	0.08
2,989,111	BELGIUM 0.1 20-30 22/06A	2,630,557.66	0.08
3,456,487	BELGIUM 0.35 22-32 22/06A	2,921,892.24	0.09
1,856,850	BELGIUM 0.4000 20-40 22/06A	1,233,794.23	0.04
1,485,348	BELGIUM 0.65 21-71 22/06A	632,060.76	0.02
4,729,838	BELGIUM 0.80 17-27 22/06A	4,561,645.48	0.14
4,999,393	BELGIUM 0.8 18-28 22/06A	4,750,166.75	0.15
5,195,531	BELGIUM 0.9 19-29 22/06A	4,875,873.15	0.15
4,574,251	BELGIUM 1.00 16-26 22/06A	4,482,554.14	0.14
56,090,198	BELGIUM 1.25 18-33 22/04A	50,513,683.03	1.56
2,230,298	BELGIUM 1.4 22-53 22/06A	1,429,102.09	0.04
1,531,759	BELGIUM 1.45 17-37 22/06A	1,290,031.01	0.04
2,365,929	BELGIUM 1.6 16-47 22/06A	1,734,626.08	0.05
2,319,315	BELGIUM 1.7 19-50 22/06A	1,671,408.72	0.05
1,893,267	BELGIUM 1.90 15-38 22/06A	1,657,288.36	0.05
3,758,985	BELGIUM 1 15-31 22/06A	3,423,073.15	0.11
1,836,849	BELGIUM 2.15 16-66 22/06A	1,371,089.43	0.04
1,613,390	BELGIUM 2.25 17-57 22/06A	1,252,148.81	0.04
1,693,000	BELGIUM 2.7 24-29 22/10A	1,722,247.02	0.05
33,115,229	BELGIUM 2.75 22-39 22/04A	31,980,424.08	0.99
2,932,300	BELGIUM 2.8500 24-34 22/10A	2,957,432.48	0.09
2,289,275	BELGIUM 3.3 23-54 22/06A	2,241,277.92	0.07
899,054	BELGIUM 3.45 23-43 22/06A	927,991.61	0.03
1,762,500	BELGIUM 3.5 24-55 22/06A	1,782,091.38	0.05
2,091,421	BELGIUM 3.75 13-45 22/06A	2,246,685.69	0.07
2,017,728	BELGIUM 3 14-34 22/06A	2,068,719.19	0.06
3,810,075	BELGIUM 3 23-33 22/06A	3,918,444.92	0.12
3,694,651	BELGIUM 4.25 10-41 28/03A	4,217,404.40	0.13
3,200,473	BELGIUM 4.5 11-26 28/03A	3,304,587.62	0.10
1,970,952	BELGIUM 4 12-32 28/03A	2,161,663.31	0.07
4,306,072	BELGIUM 5.00 04-35 28/03A	5,154,715.30	0.16
5,629,095	BELGIUM 5.50 98-28 28/03A	6,242,910.60	0.19
	Finland	**53,708,971.89**	**1.66**
2,571,000	FINLAND 0.000 20-30 15/09A	2,235,753.86	0.07
2,254,000	FINLAND 0.125 20-36 15/04A	1,668,903.55	0.05
2,780,000	FINLAND 0.125 21-31 15/09A	2,373,774.47	0.07
2,064,000	FINLAND 0.125 21-52 15/04A	993,993.63	0.03
1,703,000	FINLAND 0.25 20-49 15/09A	1,128,816.12	0.03
3,052,000	FINLAND 0.50 16-26 15/04A	2,972,490.33	0.09
2,916,000	FINLAND 0.50 17-27 15/09A	2,781,307.92	0.09
3,410,000	FINLAND 0.5 18-28 15/09A	3,189,080.69	0.10
2,874,000	FINLAND 0.5 19-29 15/09A	2,635,041.12	0.08
2,001,000	FINLAND 0.5 22-43 15/04A	1,308,475.13	0.04
2,119,000	FINLAND 0.75 15-31 15/04A	1,907,489.45	0.06
2,186,000	FINLAND 0.875 15-25 15/09A	2,150,234.24	0.07
1,726,000	FINLAND 0 21-26 15/09A	1,654,270.55	0.05
2,099,000	FINLAND 1.125 18-34 15/04A	1,835,506.22	0.06
2,657,000	FINLAND 1.375 17-47 15/04A	1,979,276.22	0.06
1,853,000	FINLAND 1.375 22-27 15/04A	1,817,053.61	0.06
2,719,000	FINLAND 1.5000 22-32 15/09A	2,519,718.83	0.08
2,502,000	FINLAND 2.625 12-42 04/07A	2,398,492.34	0.07
2,264,000	FINLAND 2.75 12-28 04/07A	2,310,230.56	0.07
1,692,000	FINLAND 2.75 23-38 15/04A	1,669,905.37	0.05
2,534,000	FINLAND 2.875 23-29 15/04A	2,599,476.84	0.08
1,819,000	FINLAND 2.95 24-55 15/04A	1,798,680.44	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,426,000	FINLAND 3.00 23-33 15/09A	3,537,539.77	0.11
2,426,000	FINLAND 3.0 24-34 15/09A	2,499,143.56	0.08
1,729,000	FINLAND B 2.50 24-30 15/04A	1,744,317.07	0.05
	France	**791,299,761.39**	**24.41**
4,650,306	FRANCE 0.0000 19-29 25/11A	4,098,011.99	0.13
5,654,234	FRANCE 0.0000 20-30 25/11A	4,840,972.75	0.15
26,554,263	FRANCE 0.00 20-26 25/02A	25,709,736.26	0.79
5,643,040	FRANCE 0.00 21-31 25/11A	4,684,239.37	0.14
23,021,614	FRANCE 0.25 15-26 25/11A	22,049,105.51	0.68
2,753,931	FRANCE 0.50 20-40 25/05A	1,836,268.62	0.06
29,769,062	FRANCE 0.5 15-26 25/05A	28,918,330.97	0.89
34,243,799	FRANCE 0.5 18-29 25/05A	31,336,385.40	0.97
105,234,805	FRANCE 0.5 20-44 25/06A	62,727,666.97	1.93
1,276,797	FRANCE 0.5 20-72 25/05A	465,207.28	0.01
28,882,845	FRANCE 0.7500 22-28 25/02A	27,392,270.11	0.84
34,454,436	FRANCE 0.75 17-28 25/11A	32,226,722.77	0.99
3,239,634	FRANCE 0.75 19-52 25/05A	1,700,954.67	0.05
3,350,346	FRANCE 0.75 21-53 25/05A	1,713,964.08	0.05
26,744,195	FRANCE 0 21-27 25/02U	25,328,553.35	0.78
4,072,609	FRANCE 0 22-32 25/05A	3,325,205.87	0.10
26,406,160	FRANCE 1.00 16-27 25/05A	25,532,406.83	0.79
4,585,451	FRANCE 1.25 15-36 25/05A	3,796,037.00	0.12
5,648,359	FRANCE 1.25 17-34 25/04A	4,885,235.88	0.15
2,875,132	FRANCE 1.25 21-38 25/05A	2,270,508.35	0.07
6,335,735	FRANCE 1.50 15-31 25/05A	5,921,628.63	0.18
3,229,466	FRANCE 1.50 18-50 25/05A	2,169,223.88	0.07
1,796,396	FRANCE 1.75 15-66 25/05A	1,140,925.61	0.04
165,635,308	FRANCE 1.75 16-39 25/06A	138,289,090.91	4.27
21,972,857	FRANCE 1 14-25 25/11A	21,621,685.26	0.67
3,002,996	FRANCE 2.00 17-48 25/05A	2,321,100.66	0.07
16,169,100	FRANCE 2.5000 23-27 24/09A	16,250,005.97	0.50
6,245,812	FRANCE 2.50 13-30 25/05A	6,240,563.34	0.19
27,760,268	FRANCE 2.5 22-26 24/09A	27,866,248.93	0.86
2,037,503	FRANCE 2.5 22-43 25/05A	1,801,603.71	0.06
36,025,034	FRANCE 2.75 11-27 25/10A	36,479,714.60	1.13
31,172,717	FRANCE 2.75 23-29 25/02A	31,550,133.50	0.97
1,733,000	FRANCE 2.75 24-30 25/02A	1,751,011.73	0.05
4,717,392	FRANCE 2 21-32 25/11A	4,463,851.75	0.14
37,731,700	FRANCE 3.00 24-49 25/06A	35,083,167.46	1.08
4,163,184	FRANCE 3.0 23-33 25/05A	4,229,062.51	0.13
1,307,000	FRANCE 3.0 24-34 24/11A	1,315,826.82	0.04
3,087,151	FRANCE 3.25 12-45 25/05A	3,039,091.90	0.09
1,342,000	FRANCE 3.25 24-55 25/05A	1,265,929.27	0.04
25,746,803	FRANCE 3.50 10-26 25/04A	26,213,841.26	0.81
2,538,448	FRANCE 3 22-54 25/05A	2,292,423.43	0.07
2,200,307	FRANCE 4.00 04-55 25/04A	2,387,381.59	0.07
2,083,414	FRANCE 4.00 09-60 25/04A	2,280,750.83	0.07
3,737,375	FRANCE 4.50 09-41 25/04A	4,327,658.18	0.13
2,850,726	FRANCE 4.75 03-35 25/04A	3,319,299.78	0.10
2,561,826	FRANCE 4 05-38 25/10A	2,805,338.52	0.09
24,876,242	FRANCE 5.5 97-29 25/04A	28,092,205.00	0.87
3,425,688	FRANCE 5.75 00-32 25/10A	4,164,544.64	0.13
17,448,219	FRANCE 6.00 94-25 25/10A	18,084,901.37	0.56
36,846,159	FRANCE GOVERNMENT 0.75 17-28 25/05A	34,803,367.42	1.07
4,644,431	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	4,890,398.90	0.15
	Germany	**630,389,363.30**	**19.44**
42,440,836	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	43,347,233.90	1.34
3,427,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	3,468,277.63	0.11
6,535,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	6,618,745.44	0.20
8,668,200	BUNDSOBLIGATION 2.1 24-29 12/04A	8,726,137.39	0.27
1,892,000	BUNDSOBLIGATION 2.5 24-29 11/10A	1,941,566.92	0.06
47,175,712	GERMANY 0.0000 20-30 15/08A	42,265,751.64	1.30
11,253,095	GERMANY 0.00 16-26 15/08A	10,846,514.04	0.33
9,519,751	GERMANY 0.00 20-25 10/10A	9,296,871.54	0.29
40,100,994	GERMANY 0.00 20-25 10/10A	39,177,916.04	1.21
4,421,291	GERMANY 0.00 20-30 15/02A	3,997,454.55	0.12
3,825,906	GERMANY 0.00 20-35 15/05A	3,041,552.80	0.09
8,259,378	GERMANY 0.00 21-26 09/10A	7,935,983.13	0.24
9,784,080	GERMANY 0.00 21-26 10/04A	9,482,028.33	0.29
9,455,392	GERMANY 0.00 21-28 15/11A	8,765,642.43	0.27
4,411,291	GERMANY 0.00 21-31 15/02A	3,910,253.04	0.12
5,146,901	GERMANY 0.00 21-31 15/08A	4,512,485.90	0.14
4,195,669	GERMANY 0.00 21-36 15/05A	3,241,287.01	0.10
57,846,325	GERMANY 0.00 21-50 15/08A	31,129,712.30	0.96
5,134,840	GERMANY 0.00 21-52 15/08A	2,630,100.68	0.08
4,956,503	GERMANY 0.00 22-32 15/02A	4,295,995.10	0.13
5,568,066	GERMANY 0.0 20-30 15/08A	4,988,570.48	0.15
10,565,794	GERMANY 0.25 17-27 15/02A	10,164,893.96	0.31
9,818,393	GERMANY 0.25 18-28 15/08A	9,239,723.04	0.29
10,217,055	GERMANY 0.25 19-29 15/02A	9,538,473.46	0.29
11,347,095	GERMANY 0.50 17-27 15/08A	10,921,986.76	0.34
11,631,837	GERMANY 0.5 16-26 15/02A	11,377,177.12	0.35
9,818,393	GERMANY 0.5 18-28 15/02A	9,390,404.63	0.29
10,156,455	GERMANY 0 19-29 15/08A	9,275,859.27	0.29
6,611,490	GERMANY 0 19-50 15/08A	3,552,976.25	0.11
7,581,977	GERMANY 0 20-49 15/11U	7,150,763.73	0.22
42,440,982	GERMANY 0 21-31 15/08A	37,212,930.80	1.15
7,611,977	GERMANY 0 22-27 16/04A	7,252,222.41	0.22
5,973,676	GERMANY 1.25 17-48 15/08A	4,686,616.32	0.14
10,459,464	GERMANY 1.30 22-27 15/10A	10,283,279.45	0.32
42,448,323	GERMANY 1.3 22-27 15/10A	41,740,686.11	1.29
4,481,291	GERMANY 1.70 22-32 15/08A	4,390,580.88	0.14
4,583,280	GERMANY 1.8 22-53 15/08A	3,967,473.29	0.12
44,903,633	GERMANY 1.8 23-53 15/08A	38,935,972.50	1.20

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
4,255,419	GERMANY 1 22-38 15/05A	3,595,153.42	0.11
4,167,494	GERMANY 2.1 22-29 15/11A	4,198,905.32	0.13
18,866,000	GERMANY 2.1 24-29 12/04A	18,999,741.07	0.59
8,658,020	GERMANY 2.2 23-28 13/04A	8,742,291.19	0.27
5,564,700	GERMANY 2.2 24-34 15/02A	5,615,429.42	0.17
6,087,250	GERMANY 2.3 23-33 15/02A	6,214,512.85	0.19
3,975,435	GERMANY 2.4 23-20 15/11A	4,071,159.07	0.13
10,167,079	GERMANY 2.4 23-28 19/10A	10,356,282.03	0.32
5,062,854	GERMANY 2.50 12-44 04/07A	5,091,248.21	0.16
5,126,752	GERMANY 2.50 14-46 15/08A	5,156,955.38	0.16
6,535,800	GERMANY 2.5 24-26 19/03A	6,563,994.01	0.20
4,930,882	GERMANY 2.6 23-33 15/08A	5,146,614.95	0.16
875,000	GERMANY 2.6 24-41 15/05A	894,320.99	0.03
6,535,944	GERMANY 3.1 23-25 12/12A	6,595,214.95	0.20
5,858,533	GERMANY 3.1 23-25 18/09A	5,891,508.98	0.18
3,196,420	GERMANY 3.25 10-42 04/07A	3,565,848.80	0.11
4,499,215	GERMANY 4.00 05-37 04/01A	5,316,328.55	0.16
3,072,496	GERMANY 4.25 07-39 04/07A	3,776,831.45	0.12
3,900,429	GERMANY 4.75 03-34 04/07A	4,799,725.71	0.15
3,413,217	GERMANY 4.75 08-40 04/07A	4,451,890.78	0.14
4,739,325	GERMANY 4.75 98-28 04/07A	5,225,256.43	0.16
3,424,217	GERMANY 5.50 00-31 04/01A	4,129,210.65	0.13
5,848,533	GERMANY 5.625 98-28 04/01A	6,528,970.75	0.20
1,854,007	GERMANY 6.25 00-30 04/01A	2,247,345.26	0.07
4,739,325	GERMANY 6.5 97-27 04/07A	5,311,410.02	0.16
2,778,800	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	2,802,467.79	0.09
2,302,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	2,398,645.00	0.07
	Ireland	**50,209,702.33**	**1.55**
10,533	IRELAND 0.2 20-27 15/05A	10,042.95	0.00
11,451	IRELAND 0.9 18-28 15/02A	10,996.42	0.00
15,629	IRELAND 1.00 16-26 15/05A	15,344.98	0.00
14,000	IRELAND 1.1 19-29 15/05A	13,363.43	0.00
32,292,617	IRELAND 1.35 18-31 18/03A	30,588,834.31	0.94
18,942,596	IRELAND 3 23-43 18/10A	19,571,120.24	0.60
	Italy	**675,648,739.56**	**20.84**
8,941,000	BUONI POLIENNAL 0.5000 20-26 01/02S	8,706,755.90	0.27
63,706,000	BUONI POLIENNAL 1.50 21-45 30/04S	42,689,031.94	1.32
1,545,000	BUONI POLIENNAL 2.15 21-72 01/03S	976,565.60	0.03
3,498,000	BUONI POLIENNAL 2.45 20-50 01/09S	2,656,460.92	0.08
3,499,000	BUONI POLIENNAL 3.5000 24-31 15/02S	3,604,641.28	0.11
1,196,000	BUONI POLIENNAL 3.8500 24-35 01/02S	1,239,674.72	0.04
2,800,000	BUONI POLIENNAL 4.1500 23-39 01/10S	2,921,669.66	0.09
9,695,000	ITALY 0.00 21-26 01/04	9,349,151.72	0.29
8,980,000	ITALY 0.25 21-28 15/03S	8,315,955.22	0.26
7,510,000	ITALY 0.45 21-29 15/02S	6,838,357.27	0.21
7,673,000	ITALY 0.5 21-28 15/07S	7,114,080.42	0.22
4,337,000	ITALY 0.60 21-31 01/08S	3,704,859.91	0.11
9,291,000	ITALY 0.85 19-27 15/01S	8,976,278.99	0.28
5,287,000	ITALY 0.9 20-31 01/04S	4,651,644.56	0.14
10,133,000	ITALY 0.95 20-27 15/09S	9,708,699.17	0.30
3,868,000	ITALY 0.95 20-30 01/08S	3,473,044.98	0.11
4,692,000	ITALY 0.95 21-31 01/12S	4,073,807.98	0.13
4,247,000	ITALY 0.95 21-32 01/06S	3,638,690.30	0.11
3,557,000	ITALY 0.95 21-37 01/03S	2,637,043.34	0.08
8,691,000	ITALY 0 21-26 01/08S	8,320,975.37	0.26
7,952,000	ITALY 1.10 22-27 01/04S	7,700,225.60	0.24
9,558,000	ITALY 1.25 16-26 01/12S	9,336,284.99	0.29
4,638,000	ITALY 1.35 19-30 01/04S	4,298,302.54	0.13
3,129,000	ITALY 1.45 20-36 01/03S	2,538,396.34	0.08
11,251,000	ITALY 1.60 16-26 01/06S	11,106,353.88	0.34
5,177,000	ITALY 1.65 15-32 01/03S	4,707,948.52	0.15
4,705,000	ITALY 1.65 20-30 01/12S	4,369,945.33	0.13
3,533,000	ITALY 1.70 20-51 01/09S	2,254,564.98	0.07
3,606,000	ITALY 1.80 20-41 01/03S	2,729,558.53	0.08
9,522,000	ITALY 2.00 15-25 01/12S	9,466,901.99	0.29
11,284,000	ITALY 2.00 18-28 01/02S	11,116,156.48	0.34
8,934,000	ITALY 2.05 17-27 01/08S	8,845,615.04	0.27
8,327,000	ITALY 2.10 19-26 15/07S	8,283,257.19	0.26
1,847,000	ITALY 2.15 22-52 01/09S	1,285,473.71	0.04
9,313,000	ITALY 2.20 17-27 01/06S	9,267,052.36	0.29
3,604,000	ITALY 2.25 16-36 01/09S	3,169,191.38	0.10
4,025,000	ITALY 2.45 16-33 01/09S	3,796,270.48	0.12
3,878,000	ITALY 2.50 22-32 01/12S	3,708,267.62	0.11
9,060,000	ITALY 2.5 18-25 15/11S	9,059,954.15	0.28
8,283,000	ITALY 2.65 22-27 01/12S	8,332,909.38	0.26
3,818,000	ITALY 2.7 16-47 01/03S	3,141,019.88	0.10
1,960,000	ITALY 2.8 16-67 01/03S	1,499,215.93	0.05
10,654,000	ITALY 2.8 18-28 01/12S	10,749,334.13	0.33
7,364,000	ITALY 2.8 22-29 15/06S	7,396,564.93	0.23
3,443,000	ITALY 2.95 17-38 01/09S	3,176,189.95	0.10
10,860,000	ITALY 3.00 19-29 01/02S	11,007,900.71	0.34
2,900,000	ITALY 3.1 19-40 01/03S	2,674,107.11	0.08
3,839,000	ITALY 3.25 14-46 01/09S	3,471,040.03	0.11
3,927,000	ITALY 3.35 18-35 01/06S	3,912,854.28	0.12
8,566,000	ITALY 3.4 22-28 01/04S	8,813,068.62	0.27
3,778,000	ITALY 3.45 17-48 01/03S	3,503,388.81	0.11
6,049,000	ITALY 3.5 14-30 01/03S	6,277,632.24	0.19
3,678,000	ITALY 3.85 18-49 01/09S	3,608,487.57	0.11
4,732,000	ITALY 3.85 22-29 15/12S	4,975,519.08	0.15
6,696,000	ITALY 4.00 05-37 01/02S	7,039,956.11	0.22
8,195,000	ITALY 4.1 23-29 01/02S	8,670,364.66	0.27
4,087,000	ITALY 4.2 23-34 01/03S	4,382,440.89	0.14
4,161,000	ITALY 4.35 23-33 01/11S	4,517,498.46	0.14
4,334,000	ITALY 4.4 22-33 01/05S	4,729,119.68	0.15

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,741,000	ITALY 4.45 22-43 01/09S	2,933,428.23	0.09
10,942,000	ITALY 4.5 10-26 01/03S	11,243,665.80	0.35
2,955,000	ITALY 4.5 23-53 01/10S	3,162,056.90	0.10
12,445,000	ITALY 4.75 13-28 01/09S	13,442,060.30	0.41
4,166,000	ITALY 4.75 13-44 01/09S	4,649,390.06	0.14
60,898,000	ITALY 4 22-35 30/04S	64,319,300.80	1.98
5,442,000	ITALY 5.00 03-34 01/08S	6,206,614.39	0.19
4,977,000	ITALY 5.00 09-40 01/09S	5,676,149.90	0.18
6,271,804	ITALY 5.25 98-29 01/11S	7,025,874.66	0.22
5,337,000	ITALY 5.75 02-33 01/02S	6,328,664.66	0.20
5,411,000	ITALY 5 07-39 01/08S	6,171,106.44	0.19
12,973,076	ITALY 6.5 97-27 01/11S	14,533,047.78	0.45
6,601,000	ITALY 6 99-31 01/05S	7,811,039.61	0.24
5,783,004	ITALY 7.25 96-26 01/11S	6,353,064.89	0.20
2,804,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	2,835,768.22	0.09
3,509,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	3,600,242.84	0.11
2,012,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	2,064,274.39	0.06
3,969,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	4,133,025.95	0.13
8,051,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	8,142,992.82	0.25
7,300,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	7,356,910.07	0.23
2,704,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	2,587,796.89	0.08
8,941,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	9,184,188.86	0.28
8,057,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	8,149,314.21	0.25
7,221,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	7,282,373.74	0.22
3,297,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	3,437,064.51	0.11
7,375,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	7,518,282.16	0.23
8,197,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	8,555,856.38	0.26
8,538,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	8,765,242.97	0.27
3,261,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	3,453,906.38	0.11
52,781,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	56,210,311.94	1.73
	Netherlands	**140,402,441.71**	**4.33**
5,091,924	NETHERLANDS 0.00 20-27 15/01A	4,861,942.92	0.15
3,930,000	NETHERLANDS 0.25 19-29 15/07A	3,599,782.38	0.11
5,737,620	NETHERLANDS 0.50 16-26 15/07A	5,579,609.15	0.17
73,996,000	NETHERLANDS 0.50 19-40 15/01A	54,288,040.77	1.67
5,689,808	NETHERLANDS 0.75 17-27 15/07A	5,492,674.75	0.17
6,340,627	NETHERLANDS 0.75 18-28 15/07A	6,037,097.57	0.19
5,341,100	NETHERLANDS 0 21-29 15/01A	4,885,154.01	0.15
3,754,616	NETHERLANDS 0 22-26 15/01A	3,649,412.56	0.11
43,641,664	NETHERLANDS 3.25 23-44 15/01A	47,345,660.33	1.46
4,210,035	NETHERLANDS 5.50 98-28 15/01A	4,663,067.27	0.14
	Portugal	**68,612,925.51**	**2.12**
2,150,772	OBRIGACOES DO T 1.1500 22-42 11/04A	1,573,544.95	0.05
1,286,000	OBRIGACOES DO T 3.6250 24-54 12/06A	1,322,165.64	0.04
4,046,206	PORTUGAL 0.30 21-31 17/10A	3,515,076.28	0.11
4,824,946	PORTUGAL 0.475 20-30 18/10A	4,347,489.61	0.13
3,370,846	PORTUGAL 0.70 20-27 15/10A	3,238,995.32	0.10
3,109,139	PORTUGAL 0.90 20-35 12/10A	2,556,307.07	0.08
2,760,589	PORTUGAL 1.00 21-52 12/04A	1,609,538.25	0.05
3,092,665	PORTUGAL 1.65 22-32 16/07A	2,916,821.14	0.09
5,623,583	PORTUGAL 1.95 19-29 15/06A	5,570,059.88	0.17
7,121,826	PORTUGAL 2.125 18-28 17/10A	7,135,783.36	0.22
3,846,566	PORTUGAL 2.25 18-34 18/04A	3,725,602.70	0.11
2,426,200	PORTUGAL 2.8750 24-34 20/10A	2,463,761.05	0.08
6,003,279	PORTUGAL 2.875 15-25 15/10A	6,032,829.66	0.19
4,764,124	PORTUGAL 2.875 16-26 21/07A	4,827,658.12	0.15
1,918,045	PORTUGAL 3.5 23-38 18/06A	2,022,351.98	0.06
3,276,221	PORTUGAL 3.875 14-30 15/02A	3,547,113.04	0.11
4,592,634	PORTUGAL 4.10 06-37 15/04A	5,164,978.01	0.16
2,808,757	PORTUGAL 4.1 15-45 15/02A	3,143,663.13	0.10
3,707,138	PORTUGAL 4.125 17-27 14/04A	3,899,186.32	0.12
	Spain	**453,690,285.63**	**13.99**
10,714,000	SPAIN 0.00 20-26 31/01A	10,377,494.69	0.32
11,415,000	SPAIN 0.00 21-27 31/01A	10,823,972.74	0.33
14,289,000	SPAIN 0.00 21-28 31/01A	13,233,589.17	0.41
9,011,000	SPAIN 0.1 21-31 30/04A	7,684,532.59	0.24
8,071,000	SPAIN 0.50 20-30 30/04A	7,252,952.82	0.22
8,218,000	SPAIN 0.5 21-31 31/10A	7,113,634.59	0.22
8,045,000	SPAIN 0.6 19-29 31/10A	7,347,407.83	0.23
8,791,000	SPAIN 0.7 22-32 30/04A	7,627,688.90	0.24
11,584,000	SPAIN 0.80 20-27 30/07A	11,117,216.81	0.34
13,809,000	SPAIN 0.8 22-29 30/07A	12,791,575.81	0.39
5,223,000	SPAIN 0.85 21-37 30/07A	3,954,492.44	0.12
7,171,000	SPAIN 1.00 20-50 31/10A	4,096,404.64	0.13
6,290,000	SPAIN 1.2 20-40 31/10A	4,615,138.31	0.14
9,269,000	SPAIN 1.25 20-30 31/10A	8,609,697.60	0.27
14,427,000	SPAIN 1.30 16-26 31/10A	14,144,368.00	0.44
12,500,000	SPAIN 1.40 18-28 30/07A	12,075,360.00	0.37
14,071,000	SPAIN 1.4 18-28 30/04A	13,630,658.46	0.42
12,595,000	SPAIN 1.45 17-27 31/10A	12,281,408.43	0.38
11,607,000	SPAIN 1.45 19-29 30/04A	11,135,511.36	0.34
2,481,000	SPAIN 1.45 21-71 31/10A	1,280,203.87	0.04
13,045,000	SPAIN 1.50 17-27 30/04A	12,792,771.28	0.39
7,609,000	SPAIN 1.85 19-35 30/07A	6,824,144.88	0.21
6,378,000	SPAIN 1.9 22-52 31/10A	4,470,726.83	0.14
8,222,000	SPAIN 1.95 15-30 30/07A	7,985,666.67	0.25
11,543,000	SPAIN 1.95 16-26 30/04A	11,473,425.95	0.35
63,596,000	SPAIN 1 21-42 30/07A	43,444,041.04	1.34
13,578,000	SPAIN 2.15 15-25 31/10A	13,529,260.28	0.42
7,142,000	SPAIN 2.35 17-33 30/07A	6,904,387.66	0.21
10,334,000	SPAIN 2.5000 24-27 31/05A	10,379,847.10	0.32
7,323,000	SPAIN 2.55 22-32 31/10A	7,240,052.16	0.22
5,997,000	SPAIN 2.70 18-48 31/10A	5,184,906.89	0.16
11,865,000	SPAIN 2.8 23-26 31/05A	11,945,943.15	0.37

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
6,322,000	SPAIN 2.9 16-46 31/10A	5,740,385.86	0.18
983,000	SPAIN 3.1 24-31 30/07A	1,012,587.23	0.03
7,724,000	SPAIN 3.15 23-33 30/04A	7,947,615.59	0.25
5,063,000	SPAIN 3.45 16-66 30/07A	4,783,164.95	0.15
4,358,000	SPAIN 3.45 22-43 30/07A	4,332,542.26	0.13
11,205,000	SPAIN 3.5 23-29 31/05A	11,728,905.69	0.36
7,885,000	SPAIN 3.55 23-33 31/10A	8,335,991.65	0.26
5,332,000	SPAIN 3.9 23-39 30/07A	5,700,440.45	0.18
7,118,000	SPAIN 4.20 05-37 31/01A	7,915,257.57	0.24
6,807,000	SPAIN 4.7 09-41 30/07A	7,956,033.17	0.25
6,543,000	SPAIN 4.90 07-40 30/07A	7,783,752.30	0.24
10,320,000	SPAIN 5.15 13-28 31/10A	11,424,091.49	0.35
5,603,000	SPAIN 5.15 13-44 31/10A	6,953,979.62	0.21
8,316,000	SPAIN 5.75 01-32 30/07A	10,110,258.58	0.31
12,408,000	SPAIN 5.90 11-26 30/07A	13,190,973.21	0.41
13,413,270	SPAIN 6 98-29 31/01A	15,405,823.06	0.48
Other transferable securities		**61,337,600.43**	**1.89**
Bonds		**61,337,600.43**	**1.89**
	Italy	**44,526,809.29**	**1.37**
42,460,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	44,526,809.29	1.37
	Spain	**16,810,791.14**	**0.52**
7,753,000	SPAIN 3.25 24-34 30/04A	7,990,979.65	0.25
5,933,000	SPAIN 3.45 24-34 31/10A	6,200,142.75	0.19
2,487,000	SPAIN 4.0 24-54 31/10A	2,619,668.74	0.08
Total securities portfolio		**3,211,875,358.97**	**99.07**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**249,017,325.87**	**99.02**
Bonds		**249,017,325.87**	**99.02**
	Austria	**17,444,757.34**	**6.94**
894,000	AUSTRIA 0.00 20-30 20/02A	788,686.80	0.31
1,034,000	AUSTRIA 0.00 21-31 20/02A	886,551.60	0.35
490,000	AUSTRIA 0.25 21-36 20/10A	362,796.00	0.14
986,000	AUSTRIA 0.50 17-27 20/04A	945,968.40	0.38
977,000	AUSTRIA 0.5 19-29 20/02A	906,460.60	0.36
331,000	AUSTRIA 0.70 21-71 20/04A	152,822.70	0.06
1,007,000	AUSTRIA 0.75 16-26 20/10A	978,602.60	0.39
856,000	AUSTRIA 0.75 18-28 20/02A	815,682.40	0.32
628,000	AUSTRIA 0.75 20-51 20/03A	373,408.80	0.15
322,000	AUSTRIA 0.85 20-20 30/06A	149,182.60	0.06
808,000	AUSTRIA 0.9 22-32 20/02A	721,301.60	0.29
399,000	AUSTRIA 0 20-40 20/10U	250,133.10	0.10
707,000	AUSTRIA 0 22-28 20/10A	646,304.05	0.26
847,000	AUSTRIA 1.20 15-25 20/10A	835,226.70	0.33
647,000	AUSTRIA 1.50 16-47 20/02A	487,896.23	0.19
153,000	AUSTRIA 1.50 16-86 02/11A	93,498.30	0.04
409,000	AUSTRIA 1.85 22-49 23/05A	326,341.10	0.13
412,000	AUSTRIA 2.10 17-17 20/09A	321,895.60	0.13
639,000	AUSTRIA 2.40 13-34 23/05A	625,900.50	0.25
306,000	AUSTRIA 2.90 23-29 23/05A	314,445.60	0.13
1,089,000	AUSTRIA 2.9 23-33 20/02A	1,114,482.60	0.44
665,000	AUSTRIA 2.9 24-34 20/02A	679,237.65	0.27
292,000	AUSTRIA 2 22-26 15/07A	290,948.80	0.12
581,000	AUSTRIA 3.15 12-44 20/06A	592,097.10	0.24
280,000	AUSTRIA 3.15 23-53 20/10A	284,312.00	0.11
277,000	AUSTRIA 3.2 24-39 15/07A	286,071.75	0.11
419,000	AUSTRIA 3.45 23-30 20/10A	443,339.71	0.18
282,000	AUSTRIA 3.80 12-62 26/01A	328,727.40	0.13
987,000	AUSTRIA 4.15 06-37 15/03A	1,122,130.17	0.45
644,000	AUSTRIA 4.85 09-26 15/03A	666,797.60	0.27
589,000	AUSTRIA 6.25 97-27 15/07A	653,507.28	0.26
	Finland	**7,267,498.14**	**2.89**
344,000	FINLAND 0.000 20-30 15/09A	298,915.36	0.12
325,000	FINLAND 0.125 20-36 15/04A	240,418.75	0.10
428,000	FINLAND 0.125 21-31 15/09A	365,122.52	0.15
297,000	FINLAND 0.125 21-52 15/04A	142,610.49	0.06
265,000	FINLAND 0.25 20-49 15/09A	175,326.65	0.07
453,000	FINLAND 0.50 16-26 15/04A	441,054.39	0.18
444,000	FINLAND 0.50 17-27 15/09A	423,203.04	0.17
461,000	FINLAND 0.5 18-28 15/09A	430,827.55	0.17
439,000	FINLAND 0.5 19-29 15/09A	402,246.92	0.16
312,000	FINLAND 0.5 22-43 15/04A	203,604.96	0.08
310,000	FINLAND 0.75 15-31 15/04A	278,854.30	0.11
242,000	FINLAND 0 21-26 15/09A	231,850.52	0.09
320,000	FINLAND 1.125 18-34 15/04A	279,644.80	0.11
390,000	FINLAND 1.375 17-47 15/04A	290,054.70	0.12
284,000	FINLAND 1.375 22-27 15/04A	278,317.16	0.11
394,000	FINLAND 1.5000 22-32 15/09A	364,887.34	0.15
337,000	FINLAND 2.625 12-42 04/07A	322,589.88	0.13
315,000	FINLAND 2.75 12-28 04/07A	321,174.00	0.13
246,000	FINLAND 2.75 23-38 15/04A	242,464.98	0.10
395,000	FINLAND 2.875 23-29 15/04A	404,871.05	0.16
267,000	FINLAND 2.95 24-55 15/04A	263,566.38	0.10
481,000	FINLAND 3.00 23-33 15/09A	496,319.85	0.20
359,000	FINLAND 3.0 24-34 15/09A	369,572.55	0.15
	France	**114,688,234.48**	**45.61**
3,014,800	FRANCE 0.0000 19-29 25/11A	2,656,038.80	1.06
3,653,000	FRANCE 0.0000 20-30 25/11A	3,126,602.70	1.24
2,901,000	FRANCE 0.00 20-26 25/02A	2,807,877.90	1.12
3,566,000	FRANCE 0.00 21-31 25/11A	2,959,066.80	1.18
2,508,000	FRANCE 0.25 15-26 25/11A	2,401,410.00	0.95
1,782,000	FRANCE 0.50 20-40 25/05A	1,187,168.40	0.47
3,262,300	FRANCE 0.5 15-26 25/05A	3,168,019.53	1.26
3,750,000	FRANCE 0.5 18-29 25/05A	3,430,875.00	1.36
1,372,000	FRANCE 0.5 20-44 25/06A	817,026.00	0.32
831,400	FRANCE 0.5 20-72 25/05A	300,551.10	0.12
3,116,200	FRANCE 0.7500 22-28 25/02A	2,954,469.22	1.17
3,765,000	FRANCE 0.75 17-28 25/11A	3,520,651.50	1.40
2,176,000	FRANCE 0.75 19-52 25/05A	1,140,876.80	0.45
2,127,800	FRANCE 0.75 21-53 25/05A	1,087,093.02	0.43
2,766,000	FRANCE 0 21-27 25/02U	2,618,848.80	1.04
2,619,000	FRANCE 0 22-32 25/05A	2,137,889.70	0.85
2,846,400	FRANCE 1.00 16-27 25/05A	2,751,330.24	1.09
3,000,000	FRANCE 1.25 15-36 25/05A	2,481,900.00	0.99
3,700,000	FRANCE 1.25 17-34 25/04A	3,199,020.00	1.27
1,863,000	FRANCE 1.25 21-38 25/05A	1,470,279.60	0.58
4,108,000	FRANCE 1.50 15-31 25/05A	3,838,515.20	1.53
2,139,000	FRANCE 1.50 18-50 25/05A	1,435,269.00	0.57
1,188,000	FRANCE 1.75 15-66 25/05A	751,885.20	0.30
2,216,100	FRANCE 1.75 16-39 25/06A	1,848,670.61	0.74
2,372,000	FRANCE 1 14-25 25/11A	2,333,336.40	0.93
1,909,000	FRANCE 2.00 17-48 25/05A	1,474,320.70	0.59
1,752,000	FRANCE 2.5000 23-27 24/09A	1,760,234.40	0.70
4,048,600	FRANCE 2.50 13-30 25/05A	4,044,146.54	1.61
3,043,000	FRANCE 2.5 22-26 24/09A	3,053,650.50	1.21
1,364,000	FRANCE 2.5 22-43 25/05A	1,205,230.40	0.48
3,948,000	FRANCE 2.75 11-27 25/10A	3,996,955.20	1.59
3,237,000	FRANCE 2.75 23-29 25/02A	3,275,196.60	1.30

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
961,000	FRANCE 2.75 24-30 25/02A	970,802.20	0.39
3,052,000	FRANCE 2 21-32 25/11A	2,887,192.00	1.15
478,000	FRANCE 3.00 24-49 25/06A	444,014.20	0.18
2,702,000	FRANCE 3.0 23-33 25/05A	2,744,151.20	1.09
832,000	FRANCE 3.0 24-34 24/11A	837,408.00	0.33
2,023,000	FRANCE 3.25 12-45 25/05A	1,990,025.10	0.79
869,000	FRANCE 3.25 24-55 25/05A	819,032.50	0.33
2,823,000	FRANCE 3.50 10-26 25/04A	2,873,249.40	1.14
1,660,000	FRANCE 3 22-54 25/05A	1,497,486.00	0.60
1,412,000	FRANCE 4.00 04-55 25/04A	1,530,749.20	0.61
1,339,000	FRANCE 4.00 09-60 25/04A	1,463,125.30	0.58
2,447,000	FRANCE 4.50 09-41 25/04A	2,831,668.40	1.13
1,838,200	FRANCE 4.75 03-35 25/04A	2,139,113.34	0.85
1,677,000	FRANCE 4 05-38 25/10A	1,834,973.40	0.73
2,684,000	FRANCE 5.5 97-29 25/04A	3,029,430.80	1.20
2,248,000	FRANCE 5.75 00-32 25/10A	2,731,994.40	1.09
1,875,000	FRANCE 6.00 94-25 25/10A	1,942,125.00	0.77
3,982,600	FRANCE GOVERNMENT 0.75 17-28 25/05A	3,760,769.18	1.50
2,970,000	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	3,126,519.00	1.24
	Germany	**89,163,549.73**	**35.46**
499,000	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	509,314.33	0.20
609,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	616,259.28	0.25
1,179,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	1,193,914.35	0.47
1,600,000	BUNDSOBLIGATION 2.1 24-29 12/04A	1,610,480.00	0.64
484,000	BUNDSOBLIGATION 2.5 24-29 11/10A	496,540.44	0.20
660,000	GERMANY 0.0000 20-30 15/08A	590,832.00	0.23
2,033,000	GERMANY 0.00 16-26 15/08A	1,959,059.80	0.78
1,717,000	GERMANY 0.00 20-25 10/10A	1,676,272.76	0.67
552,000	GERMANY 0.00 20-25 10/10A	538,945.20	0.21
1,745,000	GERMANY 0.00 20-30 15/02A	1,577,288.05	0.63
1,499,000	GERMANY 0.00 20-35 15/05A	1,191,150.37	0.47
1,532,700	GERMANY 0.00 21-26 09/10A	1,472,296.29	0.59
1,766,000	GERMANY 0.00 21-26 10/04A	1,711,024.42	0.68
1,737,000	GERMANY 0.00 21-28 15/11A	1,609,782.12	0.64
1,801,000	GERMANY 0.00 21-31 15/02A	1,596,082.22	0.63
2,036,000	GERMANY 0.00 21-31 15/08A	1,784,492.92	0.71
1,630,300	GERMANY 0.00 21-36 15/05A	1,258,901.36	0.50
757,000	GERMANY 0.00 21-50 15/08A	406,910.21	0.16
2,054,300	GERMANY 0.00 21-52 15/08A	1,050,959.34	0.42
1,992,000	GERMANY 0.00 22-32 15/02A	1,726,028.16	0.69
2,151,000	GERMANY 0.0 20-30 15/08A	1,926,198.99	0.77
1,906,000	GERMANY 0.25 17-27 15/02A	1,833,190.80	0.73
1,831,000	GERMANY 0.25 18-28 15/08A	1,722,586.49	0.69
1,895,000	GERMANY 0.25 19-29 15/02A	1,768,470.85	0.70
2,083,900	GERMANY 0.50 17-27 15/08A	2,005,336.97	0.80
2,129,000	GERMANY 0.5 16-26 15/02A	2,081,778.78	0.83
1,831,000	GERMANY 0.5 18-28 15/02A	1,750,600.78	0.70
1,841,400	GERMANY 0 19-29 15/08A	1,681,142.95	0.67
2,582,000	GERMANY 0 19-50 15/08A	1,385,811.04	0.55
1,379,500	GERMANY 0 20-49 15/11U	1,300,647.78	0.52
567,600	GERMANY 0 21-31 15/08A	497,359.50	0.20
1,368,000	GERMANY 0 22-27 16/04A	1,303,020.00	0.52
2,375,800	GERMANY 1.25 17-48 15/08A	1,862,270.83	0.74
1,896,000	GERMANY 1.30 22-27 15/10A	1,863,578.40	0.74
581,000	GERMANY 1.3 22-27 15/10A	570,925.46	0.23
1,748,000	GERMANY 1.70 22-32 15/08A	1,712,043.64	0.68
1,857,000	GERMANY 1.8 22-53 15/08A	1,606,434.99	0.64
597,000	GERMANY 1.8 23-53 15/08A	517,181.10	0.21
1,691,000	GERMANY 1 22-38 15/05A	1,427,745.12	0.57
1,623,000	GERMANY 2.1 22-29 15/11A	1,634,799.21	0.65
250,000	GERMANY 2.1 24-29 12/04A	251,665.00	0.10
1,597,000	GERMANY 2.2 23-28 13/04A	1,612,123.59	0.64
2,219,000	GERMANY 2.2 24-34 15/02A	2,238,460.63	0.89
2,399,000	GERMANY 2.3 23-33 15/02A	2,448,707.28	0.97
1,560,000	GERMANY 2.4 23-20 15/11A	1,597,284.00	0.64
1,865,000	GERMANY 2.4 23-28 19/10A	1,899,036.25	0.76
1,971,000	GERMANY 2.50 12-44 04/07A	1,979,968.05	0.79
2,066,700	GERMANY 2.50 14-46 15/08A	2,076,992.17	0.83
1,227,000	GERMANY 2.5 24-26 19/03A	1,232,030.70	0.49
1,908,000	GERMANY 2.6 23-33 15/08A	1,990,959.84	0.79
345,000	GERMANY 2.6 24-41 15/05A	352,427.85	0.14
1,212,000	GERMANY 3.1 23-25 12/12A	1,222,605.00	0.49
1,285,700	GERMANY 3.25 10-42 04/07A	1,433,414.08	0.57
1,809,200	GERMANY 4.00 05-37 04/01A	2,136,357.64	0.85
1,214,000	GERMANY 4.25 07-39 04/07A	1,491,204.76	0.59
1,572,000	GERMANY 4.75 03-34 04/07A	1,933,434.24	0.77
1,343,000	GERMANY 4.75 08-40 04/07A	1,750,761.66	0.70
893,000	GERMANY 4.75 98-28 04/07A	983,675.22	0.39
1,378,000	GERMANY 5.50 00-31 04/01A	1,659,897.46	0.66
1,055,000	GERMANY 5.625 98-28 04/01A	1,176,462.15	0.47
728,000	GERMANY 6.25 00-30 04/01A	881,469.68	0.35
1,101,000	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	1,110,006.18	0.44
650,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	676,949.00	0.27
	Netherlands	**20,453,286.18**	**8.13**
972,200	NETHERLANDS 0.00 20-27 15/01A	927,964.90	0.37
917,000	NETHERLANDS 0.00 20-30 15/07A	809,252.50	0.32
952,300	NETHERLANDS 0.00 21-31 15/07A	819,073.23	0.33
920,000	NETHERLANDS 0.00 21-38 15/01A	650,992.00	0.26
761,700	NETHERLANDS 0.25 19-29 15/07A	697,260.18	0.28
1,090,000	NETHERLANDS 0.50 16-26 15/07A	1,059,698.00	0.42
998,700	NETHERLANDS 0.50 19-40 15/01A	731,547.75	0.29
850,600	NETHERLANDS 0.5 22-32 15/07A	742,403.68	0.30
1,147,000	NETHERLANDS 0.75 17-27 15/07A	1,106,855.00	0.44
1,228,000	NETHERLANDS 0.75 18-28 15/07A	1,168,810.40	0.46

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,096,000	NETHERLANDS 0 20-52 15/01U	541,643.20	0.22
1,039,000	NETHERLANDS 0 21-29 15/01A	949,957.70	0.38
742,000	NETHERLANDS 0 22-26 15/01A	720,993.98	0.29
968,000	NETHERLANDS 2.50 12-33 15/01A	980,390.40	0.39
765,000	NETHERLANDS 2.5 23-30 15/01A	777,316.50	0.31
794,000	NETHERLANDS 2.5 23-33 15/07A	802,257.60	0.32
688,000	NETHERLANDS 2.5 24-34 15/07A	692,334.40	0.28
1,323,000	NETHERLANDS 2.75 14-47 15/01A	1,337,553.00	0.53
875,000	NETHERLANDS 2 22-54 15/01A	754,950.00	0.30
574,000	NETHERLANDS 3.25 23-44 15/01A	622,129.90	0.25
1,185,100	NETHERLANDS 3.75 10-42 15/01A	1,358,835.66	0.54
1,118,000	NETHERLANDS 4.00 05-37 15/01A	1,284,470.20	0.51
828,000	NETHERLANDS 5.50 98-28 15/01A	916,596.00	0.36
Total securities portfolio		**249,017,325.87**	**99.02**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**699,527,790.61**	**97.17**
Bonds		**699,527,790.61**	**97.17**
	Belgium	**165,965,269.49**	**23.05**
4,800,706	BELGIUM 0.0000 20-27 22/10A	4,490,580.39	0.62
6,068,099	BELGIUM 0.00 21-31 22/10U	5,095,989.54	0.71
6,161,094	BELGIUM 0.1 20-30 22/06A	5,419,914.39	0.75
7,097,906	BELGIUM 0.35 22-32 22/06A	5,997,020.77	0.83
3,936,409	BELGIUM 0.4000 20-40 22/06A	2,612,988.29	0.36
3,047,136	BELGIUM 0.65 21-71 22/06A	1,291,071.53	0.18
7,322,668	BELGIUM 0.80 17-27 22/06A	7,059,051.95	0.98
7,485,712	BELGIUM 0.8 18-28 22/06A	7,109,330.40	0.99
8,313,920	BELGIUM 0.9 19-29 22/06A	7,798,456.96	1.08
7,231,700	BELGIUM 1.00 16-26 22/06A	7,083,450.15	0.98
5,087,085	BELGIUM 1.25 18-33 22/04A	4,577,359.09	0.64
4,582,358	BELGIUM 1.4 22-53 22/06A	2,932,709.12	0.41
3,122,071	BELGIUM 1.45 17-37 22/06A	2,627,534.96	0.36
4,873,657	BELGIUM 1.6 16-47 22/06A	3,569,466.38	0.50
4,807,137	BELGIUM 1.7 19-50 22/06A	3,459,648.43	0.48
3,979,830	BELGIUM 1.90 15-38 22/06A	3,481,157.30	0.48
7,739,284	BELGIUM 1 15-31 22/06A	7,044,296.29	0.98
3,780,029	BELGIUM 2.15 16-66 22/06A	2,813,475.59	0.39
3,335,291	BELGIUM 2.25 17-57 22/06A	2,584,183.48	0.36
3,512,732	BELGIUM 2.7 24-29 22/10A	3,571,745.90	0.50
2,988,202	BELGIUM 2.75 22-39 22/04A	2,883,017.29	0.40
6,046,201	BELGIUM 2.8500 24-34 22/10A	6,095,175.23	0.85
4,720,543	BELGIUM 3.3 23-54 22/06A	4,617,635.16	0.64
1,833,642	BELGIUM 3.45 23-43 22/06A	1,891,218.36	0.26
3,572,957	BELGIUM 3.5 24-55 22/06A	3,609,758.45	0.50
4,278,971	BELGIUM 3.75 13-45 22/06A	4,593,475.37	0.64
4,164,064	BELGIUM 3 14-34 22/06A	4,266,916.38	0.59
8,007,216	BELGIUM 3 23-33 22/06A	8,230,617.33	1.14
7,551,569	BELGIUM 4.25 10-41 28/03A	8,612,564.44	1.20
5,100,264	BELGIUM 4.5 11-26 28/03A	5,263,472.45	0.73
4,142,377	BELGIUM 4 12-32 28/03A	4,540,459.42	0.63
8,930,507	BELGIUM 5.00 04-35 28/03A	10,683,833.44	1.48
9,073,739	BELGIUM 5.50 98-28 28/03A	10,057,695.26	1.40
	Ireland	**48,577,661.48**	**6.75**
3,862,562	IRELAND 0.00 21-31 18/10A	3,294,765.39	0.46
3,477,092	IRELAND 0.20 20-30 18/10A	3,078,617.25	0.43
3,312,112	IRELAND 0.2 20-27 15/05A	3,154,786.68	0.44
2,225,337	IRELAND 0.35 22-32 18/10A	1,905,556.07	0.26
2,371,896	IRELAND 0.4 20-35 15/05A	1,900,125.89	0.26
1,946,517	IRELAND 0.55 21-41 22/04A	1,378,523.34	0.19
3,694,989	IRELAND 0.9 18-28 15/02A	3,544,602.95	0.49
5,099,244	IRELAND 1.00 16-26 15/05A	5,002,868.29	0.69
4,377,507	IRELAND 1.1 19-29 15/05A	4,173,952.93	0.58
2,308,976	IRELAND 1.30 18-33 15/05A	2,118,716.38	0.29
3,001,116	IRELAND 1.35 18-31 18/03A	2,839,055.73	0.39
3,980,544	IRELAND 1.50 19-50 15/05A	3,020,436.79	0.42
3,324,514	IRELAND 1.70 17-37 15/05A	2,980,094.35	0.41
4,118,176	IRELAND 2.4 14-30 15/05A	4,158,534.13	0.58
4,837,217	IRELAND 2 15-45 18/02A	4,207,411.34	0.58
1,766,444	IRELAND 3 23-43 18/10A	1,819,613.97	0.25
	Italy	**213,476,929.37**	**29.65**
2,539,000	BUONI POLIENNAL 0.5000 20-26 01/02S	2,472,275.08	0.34
1,775,000	BUONI POLIENNAL 1.50 21-45 30/04S	1,188,185.00	0.17
1,024,000	BUONI POLIENNAL 2.15 21-72 01/03S	646,031.36	0.09
2,179,000	BUONI POLIENNAL 2.45 20-50 01/09S	1,653,512.36	0.23
2,224,000	BUONI POLIENNAL 3.5000 24-31 15/02S	2,290,742.24	0.32
774,000	BUONI POLIENNAL 3.8500 24-35 01/02S	802,111.68	0.11
1,766,000	BUONI POLIENNAL 4.1500 23-39 01/10S	1,842,132.26	0.26
2,713,000	ITALY 0.00 21-26 01/04	2,615,901.73	0.36
2,496,000	ITALY 0.25 21-28 15/03S	2,311,021.44	0.32
2,093,000	ITALY 0.45 21-29 15/02S	1,905,488.13	0.26
2,133,000	ITALY 0.5 21-28 15/07S	1,977,312.33	0.27
2,749,000	ITALY 0.60 21-31 01/08S	2,347,673.49	0.33
2,737,000	ITALY 0.85 19-27 15/01S	2,643,859.89	0.37
3,492,000	ITALY 0.9 20-31 01/04S	3,071,388.60	0.43
2,810,000	ITALY 0.95 20-27 15/09S	2,691,980.00	0.37
2,442,000	ITALY 0.95 20-30 01/08S	2,192,183.40	0.30
2,649,000	ITALY 0.95 21-31 01/12S	2,299,437.96	0.32
2,701,000	ITALY 0.95 21-32 01/06S	2,313,703.61	0.32
2,274,000	ITALY 0.95 21-37 01/03S	1,685,238.66	0.23
2,420,000	ITALY 0 21-26 01/08S	2,316,641.80	0.32
2,209,000	ITALY 1.10 22-27 01/04S	2,138,753.80	0.30
2,621,000	ITALY 1.25 16-26 01/12S	2,559,773.44	0.36
3,007,000	ITALY 1.35 19-30 01/04S	2,786,165.92	0.39
2,003,000	ITALY 1.45 20-36 01/03S	1,624,332.85	0.23
3,014,000	ITALY 1.60 16-26 01/06S	2,974,848.14	0.41
3,588,000	ITALY 1.65 15-32 01/03S	3,262,137.84	0.45
3,133,000	ITALY 1.65 20-30 01/12S	2,909,147.15	0.40
2,338,000	ITALY 1.70 20-51 01/09S	1,490,732.18	0.21
2,272,000	ITALY 1.80 20-41 01/03S	1,718,336.32	0.24
2,658,000	ITALY 2.00 15-25 01/12S	2,642,397.54	0.37
3,123,000	ITALY 2.00 18-28 01/02S	3,076,030.08	0.43
2,478,000	ITALY 2.05 17-27 01/08S	2,453,046.54	0.34
2,296,000	ITALY 2.10 19-26 15/07S	2,283,670.48	0.32
1,206,000	ITALY 2.15 22-52 01/09S	838,580.04	0.12
2,739,000	ITALY 2.20 17-27 01/06S	2,725,140.66	0.38
2,221,000	ITALY 2.25 16-36 01/09S	1,952,592.15	0.27
2,558,000	ITALY 2.45 16-33 01/09S	2,412,194.00	0.34

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
2,476,000	ITALY 2.50 22-32 01/12S	2,367,204.56	0.33
2,507,000	ITALY 2.5 18-25 15/11S	2,506,774.37	0.35
2,299,000	ITALY 2.65 22-27 01/12S	2,312,472.14	0.32
2,417,000	ITALY 2.7 16-47 01/03S	1,987,015.70	0.28
1,238,000	ITALY 2.8 16-67 01/03S	944,940.64	0.13
3,005,000	ITALY 2.8 18-28 01/12S	3,031,353.85	0.42
2,042,000	ITALY 2.8 22-29 15/06S	2,050,658.08	0.28
2,063,000	ITALY 2.95 17-38 01/09S	1,902,416.08	0.26
2,957,000	ITALY 3.00 19-29 01/02S	2,996,712.51	0.42
1,848,000	ITALY 3.1 19-40 01/03S	1,703,301.60	0.24
2,531,000	ITALY 3.25 14-46 01/09S	2,287,062.22	0.32
2,537,000	ITALY 3.35 18-35 01/06S	2,527,308.66	0.35
2,382,000	ITALY 3.4 22-28 01/04S	2,450,339.58	0.34
2,397,000	ITALY 3.45 17-48 01/03S	2,221,323.87	0.31
3,794,000	ITALY 3.5 14-30 01/03S	3,936,464.70	0.55
2,340,000	ITALY 3.85 18-49 01/09S	2,294,370.00	0.32
3,029,000	ITALY 3.85 22-29 15/12S	3,184,327.12	0.44
4,350,000	ITALY 4.00 05-37 01/02S	4,569,109.50	0.63
2,275,000	ITALY 4.1 23-29 01/02S	2,406,472.25	0.33
2,590,000	ITALY 4.2 23-34 01/03S	2,774,913.05	0.39
2,751,000	ITALY 4.35 23-33 01/11S	2,986,375.56	0.41
2,769,000	ITALY 4.4 22-33 01/05S	3,020,951.31	0.42
1,728,000	ITALY 4.45 22-43 01/09S	1,847,836.80	0.26
3,050,000	ITALY 4.5 10-26 01/03S	3,133,753.00	0.44
1,875,000	ITALY 4.5 23-53 01/10S	2,005,387.50	0.28
3,448,000	ITALY 4.75 13-28 01/09S	3,723,667.60	0.52
2,661,000	ITALY 4.75 13-44 01/09S	2,968,425.33	0.41
1,665,000	ITALY 4 22-35 30/04S	1,758,073.50	0.24
3,682,000	ITALY 5.00 03-34 01/08S	4,198,253.22	0.58
3,260,000	ITALY 5.00 09-40 01/09S	3,716,269.60	0.52
3,999,528	ITALY 5.25 98-29 01/11S	4,479,351.38	0.62
3,548,000	ITALY 5.75 02-33 01/02S	4,205,834.68	0.58
3,466,000	ITALY 5 07-39 01/08S	3,951,205.34	0.55
3,600,169	ITALY 6.5 97-27 01/11S	4,032,549.30	0.56
4,187,000	ITALY 6 99-31 01/05S	4,953,555.96	0.69
1,605,729	ITALY 7.25 96-26 01/11S	1,763,780.91	0.25
443,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	447,930.59	0.06
985,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	1,010,472.10	0.14
1,247,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	1,279,160.13	0.18
2,516,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	2,619,608.88	0.36
2,236,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	2,261,199.72	0.31
2,027,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	2,042,486.28	0.28
1,712,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	1,637,733.44	0.23
2,633,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	2,703,985.68	0.38
2,238,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	2,263,446.06	0.31
2,107,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	2,196,105.03	0.31
2,044,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	2,083,449.20	0.29
2,271,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	2,369,970.18	0.33
2,418,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	2,482,052.82	0.34
2,054,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	2,174,021.38	0.30
1,494,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	1,590,796.26	0.22
	Portugal	**68,331,987.35**	**9.49**
2,203,566	OBRIGACOES DO T 1.1500 22-42 11/04A	1,603,645.16	0.22
1,306,000	OBRIGACOES DO T 3.6250 24-54 12/06A	1,321,515.28	0.18
4,090,477	PORTUGAL 0.30 21-31 17/10A	3,545,502.75	0.49
4,836,643	PORTUGAL 0.475 20-30 18/10A	4,349,061.02	0.60
3,394,249	PORTUGAL 0.70 20-27 15/10A	3,255,661.81	0.45
3,085,752	PORTUGAL 0.90 20-35 12/10A	2,527,446.89	0.35
2,727,817	PORTUGAL 1.00 21-52 12/04A	1,579,678.82	0.22
3,059,437	PORTUGAL 1.65 22-32 16/07A	2,880,184.58	0.40
5,700,344	PORTUGAL 1.95 19-29 15/06A	5,636,044.12	0.78
6,948,475	PORTUGAL 2.125 18-28 17/10A	6,949,864.69	0.97
3,904,782	PORTUGAL 2.25 18-34 18/04A	3,772,409.89	0.52
2,427,711	PORTUGAL 2.8750 24-34 20/10A	2,462,888.53	0.34
5,887,861	PORTUGAL 2.875 15-25 15/10A	5,907,879.73	0.82
4,853,573	PORTUGAL 2.875 16-26 21/07A	4,913,757.31	0.68
1,911,169	PORTUGAL 3.5 23-38 18/06A	2,008,351.95	0.28
3,253,903	PORTUGAL 3.875 14-30 15/02A	3,515,191.42	0.49
4,534,889	PORTUGAL 4.10 06-37 15/04A	5,077,261.73	0.71
2,792,591	PORTUGAL 4.1 15-45 15/02A	3,112,621.93	0.43
3,725,621	PORTUGAL 4.125 17-27 14/04A	3,913,019.74	0.54
	Spain	**203,175,942.92**	**28.22**
4,176,000	SPAIN 0.00 20-26 31/01A	4,043,328.48	0.56
4,467,000	SPAIN 0.00 21-27 31/01A	4,233,822.60	0.59
5,569,000	SPAIN 0.00 21-28 31/01A	5,155,390.37	0.72
5,563,000	SPAIN 0.1 21-31 30/04A	4,741,456.16	0.66
5,011,000	SPAIN 0.50 20-30 30/04A	4,500,830.09	0.63
5,080,000	SPAIN 0.5 21-31 31/10A	4,394,962.00	0.61
4,982,000	SPAIN 0.6 19-29 31/10A	4,547,918.34	0.63
5,421,000	SPAIN 0.7 22-32 30/04A	4,701,308.04	0.65
4,514,000	SPAIN 0.80 20-27 30/07A	4,330,505.90	0.60
5,482,000	SPAIN 0.8 22-29 30/07A	5,076,167.54	0.71
3,276,000	SPAIN 0.85 21-37 30/07A	2,477,900.88	0.34
4,479,000	SPAIN 1.00 20-50 31/10A	2,553,522.69	0.35
3,888,000	SPAIN 1.2 20-40 31/10A	2,849,515.20	0.40
5,743,000	SPAIN 1.25 20-30 31/10A	5,332,203.21	0.74
5,729,000	SPAIN 1.30 16-26 31/10A	5,614,992.90	0.78
4,902,000	SPAIN 1.40 18-28 30/07A	4,733,322.18	0.66
5,486,000	SPAIN 1.4 18-28 30/04A	5,312,093.80	0.74
4,958,000	SPAIN 1.45 17-27 31/10A	4,832,760.92	0.67
4,553,000	SPAIN 1.45 19-29 30/04A	4,366,235.94	0.61
1,544,000	SPAIN 1.45 21-71 31/10A	789,678.80	0.11
5,115,000	SPAIN 1.50 17-27 30/04A	5,014,490.25	0.70
4,758,000	SPAIN 1.85 19-35 30/07A	4,264,500.24	0.59

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,912,000	SPAIN 1.9 22-52 31/10A	2,737,539.36	0.38
5,135,000	SPAIN 1.95 15-30 30/07A	4,985,006.65	0.69
4,578,000	SPAIN 1.95 16-26 30/04A	4,548,838.14	0.63
2,628,000	SPAIN 1 21-42 30/07A	1,792,138.32	0.25
5,325,000	SPAIN 2.15 15-25 31/10A	5,303,646.75	0.74
4,420,000	SPAIN 2.35 17-33 30/07A	4,270,294.60	0.59
3,993,000	SPAIN 2.5000 24-27 31/05A	4,009,371.30	0.56
4,575,000	SPAIN 2.55 22-32 31/10A	4,520,786.25	0.63
3,736,000	SPAIN 2.70 18-48 31/10A	3,225,251.44	0.45
4,650,000	SPAIN 2.8 23-26 31/05A	4,680,504.00	0.65
3,928,000	SPAIN 2.9 16-46 31/10A	3,562,224.64	0.49
598,000	SPAIN 3.1 24-31 30/07A	615,754.62	0.09
4,907,000	SPAIN 3.15 23-33 30/04A	5,046,947.64	0.70
3,145,000	SPAIN 3.45 16-66 30/07A	2,954,979.10	0.41
2,703,000	SPAIN 3.45 22-43 30/07A	2,684,403.36	0.37
4,382,000	SPAIN 3.5 23-29 31/05A	4,584,930.42	0.64
4,903,000	SPAIN 3.55 23-33 31/10A	5,181,686.52	0.72
3,314,000	SPAIN 3.9 23-39 30/07A	3,540,478.76	0.49
4,358,000	SPAIN 4.20 05-37 31/01A	4,842,086.64	0.67
4,343,000	SPAIN 4.7 09-41 30/07A	5,068,715.30	0.70
4,045,000	SPAIN 4.90 07-40 30/07A	4,803,801.55	0.67
4,021,000	SPAIN 5.15 13-28 31/10A	4,449,115.87	0.62
3,475,000	SPAIN 5.15 13-44 31/10A	4,305,803.00	0.60
5,182,000	SPAIN 5.75 01-32 30/07A	6,295,041.78	0.87
4,924,000	SPAIN 5.90 11-26 30/07A	5,233,227.20	0.73
5,285,849	SPAIN 6 98-29 31/01A	6,066,463.18	0.84
Other transferable securities		**13,410,616.92**	**1.86**
Bonds		**13,410,616.92**	**1.86**
	Ireland	**1,773,922.75**	**0.25**
1,756,881	IRELAND 2.6 24-34 18/10A	1,773,922.75	0.25
	Italy	**1,227,524.17**	**0.17**
1,171,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	1,227,524.17	0.17
	Spain	**10,409,170.00**	**1.45**
4,795,000	SPAIN 3.25 24-34 30/04A	4,940,576.20	0.69
3,651,000	SPAIN 3.45 24-34 31/10A	3,814,126.68	0.53
1,572,000	SPAIN 4.0 24-54 31/10A	1,654,467.12	0.23
Total securities portfolio		**712,938,407.53**	**99.03**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**53,540,194.66**	**99.18**
Bonds		**53,540,194.66**	**99.18**
	Belgium	**9,841,974.54**	**18.23**
3,716,666	BELGIUM 0.80 17-27 22/06A	3,582,866.02	6.64
3,661,386	BELGIUM 1.00 16-26 22/06A	3,586,327.59	6.64
2,589,904	BELGIUM 4.5 11-26 28/03A	2,672,780.93	4.95
	Ireland	**4,109,306.10**	**7.61**
1,693,799	IRELAND 0.2 20-27 15/05A	1,613,343.55	2.99
2,544,045	IRELAND 1.00 16-26 15/05A	2,495,962.55	4.62
	Italy	**16,090,788.46**	**29.81**
814,000	BUONI POLIENNAL 0.5000 20-26 01/02S	792,608.08	1.47
866,000	ITALY 0.00 21-26 01/04	835,005.86	1.55
826,000	ITALY 0.85 19-27 15/01S	797,891.22	1.48
896,000	ITALY 0.95 20-27 15/09S	858,368.00	1.59
772,000	ITALY 0 21-26 01/08S	739,027.88	1.37
712,000	ITALY 1.10 22-27 01/04S	689,358.40	1.28
849,000	ITALY 1.25 16-26 01/12S	829,167.36	1.54
944,000	ITALY 1.60 16-26 01/06S	931,737.44	1.73
850,000	ITALY 2.00 15-25 01/12S	845,010.50	1.57
799,000	ITALY 2.05 17-27 01/08S	790,954.07	1.47
740,000	ITALY 2.10 19-26 15/07S	736,026.20	1.36
827,000	ITALY 2.20 17-27 01/06S	822,815.38	1.52
805,000	ITALY 2.5 18-25 15/11S	804,927.55	1.49
977,000	ITALY 4.5 10-26 01/03S	1,003,828.42	1.86
517,057	ITALY 7.25 96-26 01/11S	567,950.92	1.05
147,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	148,636.11	0.28
317,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	325,197.62	0.60
720,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	728,114.40	1.35
653,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	657,988.92	1.22
721,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	729,197.77	1.35
660,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	672,738.00	1.25
764,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	784,238.36	1.45
	Portugal	**7,427,088.42**	**13.76**
2,978,567	PORTUGAL 2.875 15-25 15/10A	2,988,694.13	5.54
2,420,850	PORTUGAL 2.875 16-26 21/07A	2,450,868.54	4.54
1,892,341	PORTUGAL 4.125 17-27 14/04A	1,987,525.75	3.68
	Spain	**16,071,037.14**	**29.77**
1,438,000	SPAIN 0.00 20-26 31/01A	1,392,314.74	2.58
1,539,000	SPAIN 0.00 21-27 31/01A	1,458,664.20	2.70
1,562,000	SPAIN 0.80 20-27 30/07A	1,498,504.70	2.78
1,936,000	SPAIN 1.30 16-26 31/10A	1,897,473.60	3.51
1,750,000	SPAIN 1.50 17-27 30/04A	1,715,612.50	3.18
1,550,000	SPAIN 1.95 16-26 30/04A	1,540,126.50	2.85
1,822,000	SPAIN 2.15 15-25 31/10A	1,814,693.78	3.36
1,376,000	SPAIN 2.5000 24-27 31/05A	1,381,641.60	2.56
1,592,000	SPAIN 2.8 23-26 31/05A	1,602,443.52	2.97
1,665,000	SPAIN 5.90 11-26 30/07A	1,769,562.00	3.28
Total securities portfolio		**53,540,194.66**	**99.18**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**138,402,604.27**	**99.44**
Bonds		**138,402,604.27**	**99.44**
	Italy	**138,402,604.27**	**99.44**
7,000,000	BUONI POLIENNAL 0.5000 20-26 01/02S	6,816,834.50	4.90
7,443,000	ITALY 0.00 21-26 01/04	7,177,400.27	5.16
7,102,000	ITALY 0.85 19-27 15/01S	6,861,075.30	4.93
7,707,000	ITALY 0.95 20-27 15/09S	7,384,462.05	5.31
6,645,000	ITALY 0 21-26 01/08S	6,362,045.93	4.57
6,121,000	ITALY 1.10 22-27 01/04S	5,927,065.29	4.26
7,302,000	ITALY 1.25 16-26 01/12S	7,132,392.79	5.12
8,116,000	ITALY 1.60 16-26 01/06S	8,011,733.75	5.76
7,312,000	ITALY 2.00 15-25 01/12S	7,269,608.68	5.22
6,873,000	ITALY 2.05 17-27 01/08S	6,804,524.30	4.89
6,368,000	ITALY 2.10 19-26 15/07S	6,335,545.49	4.55
7,112,000	ITALY 2.20 17-27 01/06S	7,077,001.85	5.08
6,926,000	ITALY 2.5 18-25 15/11S	6,925,864.95	4.98
8,401,000	ITALY 4.5 10-26 01/03S	8,632,682.78	6.20
4,446,000	ITALY 7.25 96-26 01/11S	4,884,137.74	3.51
1,267,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	1,281,334.84	0.92
2,721,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	2,791,766.40	2.01
6,193,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	6,263,498.02	4.50
5,621,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	5,664,484.06	4.07
6,202,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	6,273,251.67	4.51
5,671,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	5,781,042.92	4.15
6,570,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	6,744,850.69	4.85
Total securities portfolio		**138,402,604.27**	**99.44**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**513,022,378.21**	**99.01**
Bonds		**513,022,378.21**	**99.01**
	Italy	**513,022,378.21**	**99.01**
65,523,000	ITALY 2.25 16-36 01/09S	57,624,792.06	11.12
76,946,000	ITALY 4.2 23-34 01/03S	82,471,261.42	15.92
80,861,000	ITALY 4.35 23-33 01/11S	87,789,210.91	16.94
81,435,000	ITALY 4.4 22-33 01/05S	88,854,176.39	17.15
100,168,000	ITALY 5.75 02-33 01/02S	118,740,148.88	22.91
74,464,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	77,542,788.55	14.96
Total securities portfolio		**513,022,378.21**	**99.01**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,579,483,502.57**	**93.82**
Bonds		**1,332,970,570.32**	**79.17**
	Australia	**22,062,176.25**	**1.31**
454,000	ANZ BANKING GROUP 0.669 21-31 05/05A	434,437.74	0.03
638,000	ANZ BANKING GROUP 0.75 16-26 29/06A	613,625.78	0.04
400,000	APA INFRASTRUCTURE 1.25 21-33 15/03A	328,743.67	0.02
493,000	APA INFRASTRUCTURE 2.00 15-27 22/03A	479,691.08	0.03
200,000	APT INFRASTRUCTURE 2 20-30 30/04A	185,381.34	0.01
350,000	AURIZON NETWORK 3.125 16-26 01/06A	351,496.64	0.02
350,000	AUSGRID FINANCE 0.8750 21-31 07/10A	294,287.34	0.02
355,000	AUSNET SERVICES HOLD 1.625 21-81 11/03A	338,073.99	0.02
200,000	AUSNET SERVICES HOLD 20-30 25/02A	172,920.01	0.01
500,000	AUSNET SERVICES HOLDI 1.50 15-27 26/02A	484,246.87	0.03
600,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	605,676.91	0.04
300,000	AUSTRALIA PACIFIC 4.375 23-33 24/05A	319,101.71	0.02
401,000	AUSTRALIA PACIFIC AI 4.0 24-34 07/06A	414,658.19	0.02
540,000	BHP BILLITON FINANCE 1.50 15-30 29/04A	494,760.01	0.03
500,000	BHP BILLITON FINANCE 3.25 12-27 24/09A	505,511.05	0.03
340,000	BHP BILLITON FIN REGS 3.125 13-33 29/04A	332,484.52	0.02
300,000	CIMIC FINANCE LIMITE 1.5 21-29 28/05A	267,422.46	0.02
384,000	CWTH BANK AUSTRALIA 1.125 18-28 18/01A	366,586.46	0.02
336,000	GOODMAN AUSTRALIA FI 4.25 24-30 03/05A	348,771.45	0.02
300,000	MACQUARIE 0.625 20-27 03/02A	284,620.19	0.02
303,000	MACQUARIE 3.202 24-29 17/09A	305,751.60	0.02
500,000	MACQUARIE GROUP 4.7471 23-30 23/01A	534,097.45	0.03
375,000	MACQUARIE GROUP LTD 0.35 20-28 03/12A	342,744.13	0.02
397,000	MACQUARIE GROUP LTD 0.95 21-31 21/05A	343,567.64	0.02
250,000	NATL AUSTRALIA BANK 1.125 19-31 20/05A	227,260.35	0.01
594,000	NATL AUSTRALIA BANK 1.25 16-26 18/05A	581,472.54	0.03
763,000	NATL AUSTRALIA BANK 1.375 18-28 30/08A	721,473.88	0.04
586,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	574,219.99	0.03
421,000	ORIGIN ENERGY 1.00 19-29 17/09A	374,403.94	0.02
300,000	SCENTRE GROUP TRUST 1.75 18-28 11/04A	286,576.50	0.02
300,000	SCENTRE MANAGEMENT LTD 1.45 19-29 28/03A	278,535.54	0.02
100,000	STOCKLAND TRUST 1.6250 18-26 27/04A	96,972.91	0.01
300,000	SYDNEY AIRPORT FIN 1.75 18-28 26/04A	287,644.76	0.02
335,000	SYDNEY AIRPORT FINAN 3.75 24-32 30/04A	343,580.51	0.02
335,000	SYDNEY AIRPORT FINAN 4.125 24-36 30/04A	347,340.28	0.02
600,000	SYDNEY AIRPORT FINAN 4.375 23-33 03/05A	636,792.24	0.04
447,000	TELSTRA CORP LTD 1.125 16-26 14/04A	436,436.17	0.03
400,000	TELSTRA CORPORATION 1.375 19-29 26/03A	376,469.64	0.02
314,000	TELSTRA CORPORATION 1 20-30 23/04A	283,734.20	0.02
434,000	TELSTRA GROUP 3.5 24-36 03/09A	441,645.36	0.03
300,000	TELSTRA GROUP LTD 3.75 23-31 04/05A	313,606.20	0.02
340,000	TOYOTA FINANCE AUST 3.38624-3018/03U	342,988.22	0.02
334,000	TOYOTA FINANCE AUSTR 2.28 20-27 21/04A	328,745.84	0.02
452,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	456,841.63	0.03
330,000	TRANSBURBAN FINANCE 3.713 24-32 12/03A	337,451.57	0.02
230,000	TRANSBURBAN FINANCE 3.974 24-36 12/03U	234,599.44	0.01
403,000	TRANSBURBAN FINANCE 4.225 23-33 26/04A	424,617.19	0.03
481,000	TRANSURBAN FINANCE 1.45 19-29 16/05A	448,370.79	0.03
400,000	TRANSURBAN FINANCE C 3 20-30 08/04A	396,610.28	0.02
300,000	VICINITY CENTRE 1.1250 19-29 07/11A	267,300.55	0.02
350,000	WESFARMERS LTD 0.954 21-33 21/10A	289,298.46	0.02
462,000	WESTPAC BANKING 1.125 17-27 05/09A	441,664.74	0.03
500,000	WESTPAC BANKING 1.45 18-28 17/07A	476,469.16	0.03
561,000	WESTPAC BANKING 3.703 23-26 16/01A	565,882.19	0.03
706,000	WESTPAC BANKING CORP 0.766 21-31 13/05A	675,003.15	0.04
300,000	WESTPAC BANKING CORP 3.799 23-30 17/01A	313,650.07	0.02
344,000	WOOLWORTHS GROUP 0.375 21-28 15/11A	305,859.73	0.02
	Austria	**10,978,581.64**	**0.65**
300,000	A1 TOWER HOLDING GMBH 5.25 23-28 13/07A	317,078.66	0.02
300,000	BAWAG P.S.K. 4.1250 23-27 18/01A	307,971.58	0.02
400,000	BAWAG PSK 0.3750 19-27 03/09A	370,918.32	0.02
300,000	CA-IMMOBILIEN-ANLAGE 0.875 20-27 05/02A	283,726.82	0.02
200,000	CA-IMMOBILIEN-ANLAGE 1 20-25 27/10A	191,978.56	0.01
300,000	ERSTE GROUP BANK 0.8750 19-26 22/05A	290,274.21	0.02
400,000	ERSTE GROUP BANK AG 0.125 21-28 17/05A	367,822.74	0.02
300,000	ERSTE GROUP BANK AG 0.25 21-29 14/09A	266,063.06	0.02
200,000	ERSTE GROUP BANK AG 0.25 21-31 25/01A	170,588.74	0.01
500,000	ERSTE GROUP BANK AG 0.875 20 27 13/05A	479,212.10	0.03
300,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	294,548.03	0.02
200,000	KOMMUNALKREDIT 5.25 24-29 28/03A	210,197.72	0.01
400,000	MONDI FINANCE EUROPE 2.375 20-28 01/04A	392,440.89	0.02
470,000	OMV AG 0.75 20-30 16/06A	419,357.10	0.02
698,000	OMV AG 1.00 17-26 14/12A	673,834.49	0.04
401,000	OMV AG 1.00 19-24 03/07A	327,609.60	0.02
301,000	OMV AG 1.875 18-28 04/12A	290,326.76	0.02
336,000	OMV AG 2.375 20-32 09/04A	326,737.84	0.02
381,000	OMV AG 2 20-28 09/04A	373,306.86	0.02
391,000	OMV AG 3.25 24-31 04/09A	395,123.59	0.02
500,000	OMV AG 3.50 12-27 27/09A	511,494.33	0.03
392,000	OMV AG 3.75 24-36 04/09A	393,467.91	0.02
300,000	RAIFFEISEN BANK 0.05 21-27 01/09A	274,856.75	0.02
300,000	RAIFFEISEN BANK INTL 5.75 22-28 27/01A	322,611.82	0.02
500,000	RAIFFEISENBK AUSTRIA 0.375 19-26 25/09A	475,832.52	0.03
200,000	RAIFFEISENBK AUSTRIA 1.375 21-33 17/06A	177,263.17	0.01
400,000	TELEKOM FINANZMGT 1.50 16-26 07/12A	390,732.83	0.02
300,000	UNIQA INSURANCE GROU 1.375 20-30 09/07A	271,196.38	0.02
400,000	UNIQA INSURANCE GROUP 2.375 21-41 09/12A	347,451.92	0.02
400,000	VIENNA INSURANCE GRO 1 21-36 26/03A	314,321.53	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	VOLKSBANK WIEN AG 0.875 21-26 23/03A	288,342.33	0.02
300,000	VOLKSBANK WIEN AG SV 4.75 23-27 15/03A	312,641.22	0.02
141,000	WIENERBERGER AG 4.875 23-28 04/10A	149,251.26	0.01
	Belgium	**26,833,271.74**	**1.59**
300,000	AEDIFICA SA 0.75 21-31 09/09A	247,950.50	0.01
500,000	ALIAXIS FINANCE 0.8750 21-28 08/11A	445,329.07	0.03
750,000	ANHEUSER-BUSCH INBEV 1.125 19-27 01/07A	721,885.03	0.04
1,338,000	ANHEUSER BUSCH INBEV 1.15 18-27 22/01A	1,295,813.93	0.08
770,000	ANHEUSER-BUSCH INBEV 1.50 15-30 18/04A	722,259.03	0.04
594,000	ANHEUSER-BUSCH INBEV 1.6500 19-31 28/03A	551,341.46	0.03
480,000	ANHEUSER-BUSCH INBEV 2.00 18-35 23/01A	429,118.70	0.03
500,000	ANHEUSER-BUSCH INBEV 2.125 20-27 12/02A	493,807.01	0.03
389,000	ANHEUSER BUSCH INBEV 2.70 04-26 31/03A	389,069.49	0.02
1,705,000	ANHEUSER-BUSCH INBEV 2.75 16-36 17/03A	1,606,736.70	0.10
1,055,000	ANHEUSER-BUSCH INBEV 2.875 20-32 02/04A	1,045,986.57	0.06
1,875,000	ANHEUSER-BUSCH INBEV 2 16-28 17/03A	1,840,170.90	0.11
350,000	ANHEUSER BUSCH INBEV 3.25 13-33 24/01A	354,276.64	0.02
565,000	ANHEUSER BUSCH INBEV 3.45 24-31 22/09A	581,640.70	0.03
1,055,000	ANHEUSER-BUSCH INBEV 3.7 20-40 02/04A	1,049,652.66	0.06
886,000	ANHEUSER INBEV SANV 3.75 24-37 22/03A	906,468.16	0.05
940,000	ANHEUSER INBEV SANV 3.95 24-44 22/03A	960,979.89	0.06
300,000	ARGENTA BANQUE EPARGNE 1.00 20-27 29/01A	285,434.29	0.02
400,000	BARRY CAL 4.0 24-29 14/06A	410,833.78	0.02
300,000	COFINIMMO SA 0.875 20-30 02/12A	252,069.38	0.01
300,000	COFINIMMO SA 1 22-28 24/01A 22-28 24/01A	276,735.97	0.02
200,000	CRELAN 5.3750 22-25 31/10A	204,653.34	0.01
200,000	CRELAN 5.75 23-28 26/01A	215,543.87	0.01
300,000	CRELAN 6.0 23-30 28/02A	329,043.14	0.02
200,000	ELIA GROUP SA 1.5 18-28 08/09A	189,861.80	0.01
400,000	ELIA GROUP SANV 3.875 24-31 11/06A	405,250.35	0.02
200,000	ELIA SYSTEM OP 3.00 14-29 07/04A	200,092.26	0.01
500,000	ELIA SYSTEM OP SA/NV 3.25 13-28 04/04A	505,594.08	0.03
300,000	ELIA TRANSMISSION 1.375 19-26 14/01A	294,327.09	0.02
300,000	ELIA TRANSMISSION BE 0.875 20-30 28/04A	266,680.24	0.02
300,000	ELIA TRANSMISSION BE 3.625 23-33 18/01A	308,497.78	0.02
306,000	EUROCLEAR BANK SANV 3.625 22-27 13/10A	313,851.98	0.02
400,000	EUROCLEAR INVES TMENT 1.125 16-26 07/12A	387,940.65	0.02
200,000	EUROCLEAR INVESTMENT 1.375 21-51 16/06A	168,055.05	0.01
200,000	EUROCLEAR INVESTMENTS 1.5 18-30 11/04A	187,280.31	0.01
400,000	GBL SA 0.125 21-31 28/01A	332,767.60	0.02
200,000	GBL SA 3.125 22-29 06/09A	201,354.72	0.01
300,000	GROUPE BRUXELLES LAM 4.0 23-33 15/05A	314,673.71	0.02
500,000	KBC GROUPE 3.75 24-32 27/03A	514,018.21	0.03
500,000	KBC GROUPE 4.375 23-31 06/12A	536,123.33	0.03
500,000	KBC GROUPE SA 0.125 21-29 14/01A	456,112.66	0.03
300,000	KBC GROUPE SA 0.7500 20-30 24/01A	267,634.26	0.02
400,000	KBC GROUPE SA 0.75 21-31 31/05A	343,294.00	0.02
400,000	KBC GROUPE SA 3 22-30 25/08A	393,797.52	0.02
300,000	LONZA FINANCE INTERN 1.625 20-27 21/04A	291,580.31	0.02
500,000	LONZA FINANCE INTL N 3.25 24-30 04/09A	505,264.79	0.03
464,000	LONZA FINANCE INTL N 3.5 24-34 04/09A	465,249.16	0.03
300,000	LONZA FINANCE INTL NV 3.875 23-33 25/05A	313,300.94	0.02
400,000	LONZA FINANCE INTL NV 3.875 24-36 24/04A	412,497.02	0.02
200,000	SILFIN NV 2.875 22-27 11/04A	195,926.80	0.01
300,000	SILFIN NV 5.125 24-30 17/07A	312,284.64	0.02
400,000	SOLVAY 4.25 24-31 03/10A	413,719.79	0.02
500,000	SOLVAY SA 3.8750 24-28 03/04A	510,218.84	0.03
300,000	SYENSQO SA/NV 2.75 15-27 02/12A	298,481.48	0.02
300,000	VGP SA 1.5 21-29 08/04A	267,706.82	0.02
300,000	VGP SA 1.625 22-27 17/01A	284,490.22	0.02
400,000	VGP SA 2.25 22-30 17/01A	358,543.12	0.02
	Bermuda	**1,209,491.73**	**0.07**
651,000	ATHORA 5.875 24-34 10/09A	651,922.22	0.04
307,000	ATHORA 6.625 23-28 16/06A	330,888.47	0.02
230,000	FIDELITY WORLD INVEST 2.5 16-26 04/11A	226,681.04	0.01
	British Virgin Islands	**324,656.27**	**0.02**
330,000	GLOBAL SWITCH HLDGS 2.25 17-27 31/05A	324,656.27	0.02
	Canada	**13,344,653.15**	**0.79**
400,000	ALIMENTATION COUCHE 3.647 24-31 12/05A	401,640.93	0.02
370,000	ALIMENTATION COUCHE 4.011 24-36 12/02A	370,711.38	0.02
446,000	ALIMENT COUCHE-TAR 1.875 16-26 06/05A	436,868.42	0.03
463,000	BANK OF MONTREAL 2.75 22-27 15/06A	461,221.36	0.03
300,000	BANK OF NOVA SCOTIA 0.125 19-26 04/09A	285,243.10	0.02
500,000	BANK OF NOVA SCOTIA 0.25 21-28 01/11A	447,801.33	0.03
775,000	BANK OF NOVA SCOTIA 3.5 24-29 17/04A	789,249.18	0.05
300,000	CAN IMP BK 3.807 24-29 09/07A	308,743.46	0.02
465,000	FAIRFAX FIN HLDG 2.75 18-28 29/03A	458,023.71	0.03
310,000	FEDERATION DES CAISS 3.467 24-29 05/09A	315,217.29	0.02
300,000	GREAT WEST LIFE 4.7 22-29 16/11A	322,480.60	0.02
337,000	MAGNA INTL 1.500 17-27 25/09A	324,059.93	0.02
420,000	MAGNA INTL 4.375 23-32 17/03A	446,854.70	0.03
449,000	MERCEDES-BENZ FIN 3.0 22-27 23/02A	450,871.68	0.03
300,000	NATL BANK OF CANADA 3.75 23-28 25/01A	306,746.64	0.02
300,000	NATL BANK OF CANADA 3.75 24-29 02/05A	308,498.38	0.02
733,000	ROYAL BANK OF CANADA 2.125 22-29 26/04A	708,309.60	0.04
547,000	ROYAL BANK OF CANADA 4.125 23-28 05/07A	571,608.26	0.03
480,000	ROYAL BANK OF CANADA 4.375 23-30 02/10A	514,448.61	0.03
613,000	TORONTO-DOMINION 3.5630 24-31 16/04A	624,076.30	0.04
570,000	TORONTO DOMINION BANK 0.5 22-27 18/01A	540,847.67	0.03
800,000	TORONTO DOMINION BANK 3.631 22-29 13/12A	820,283.62	0.05
898,000	TORONTO DOMINION BK 1.952 22-30 08/04A	842,322.17	0.05
576,000	TORONTO DOMINION BK 2.551 22-27 03/08A	572,435.80	0.03
756,000	TORONTO DOMINION BK 3.129 22-32 03/08A	746,694.15	0.04
1,000,000	TOTALENERGIES 2.125 14-29 18/09A	969,394.88	0.06

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	Cayman Islands	**1,194,227.77**	**0.07**
400,000	CKE HUTCHISON FINANCE 2.00 16-28 06/04A	386,590.20	0.02
300,000	CK HUTCHINSON E 1.0000 21-33 02/11A	241,120.71	0.01
323,000	CK HUTCHINSON EUR 0.7500 21-29 02/11A	284,886.00	0.02
300,000	CK HUTCHISON EU 2.0000 18-30 13/04A	281,630.86	0.02
	Croatia	**311,107.25**	**0.02**
300,000	ERSTEANDSTEIERMAR 4.875 24-29 31/01A	311,107.25	0.02
	Czech Republic	**1,775,055.67**	**0.11**
300,000	CESKA SPORITELN -30 15/01A	309,604.02	0.02
305,000	EPH FINANCING INTERN 6.651 23-28 13/11A	327,243.99	0.02
350,000	EPH FINANCING INTL 5.875 24-29 30/11A	365,306.40	0.02
301,000	EP INFRASTRUCTU 2.0450 19-28 09/10A	275,451.40	0.02
311,000	EP INFRASTRUCTURE AS 1.698 19-26 30/07A	297,798.76	0.02
232,000	EP INFRASTRUCTURE AS 1.816 21-31 02/03A	199,651.10	0.01
	Denmark	**17,475,163.58**	**1.04**
360,000	A.P. MOELLER-MAERSK 0.75 21-31 25/11A	305,800.33	0.02
450,000	A.P. MOELLER-MAERSK 1.75 18-26 16/03A	442,688.93	0.03
300,000	A.P. MOELLER - MAERSK 3.75 24-32 05/03A	307,750.87	0.02
290,000	A.P. MOELLER - MAERSK 4.125 24-36 05/03A	302,056.68	0.02
280,000	CARLSBERG BREWERIES 0.375 20-27 30/06A	262,182.75	0.02
293,000	CARLSBERG BREWERIES 0.625 20-30 09/03A	257,214.75	0.02
375,000	CARLSBERG BREWERIES 0.875 19-29 01/07A	340,466.93	0.02
309,000	CARLSBERG BREWERIES 3.25 22-25 12/10A	309,494.40	0.02
500,000	CARLSBERG BREWERIES 3.50 23-26 26/11A	507,454.84	0.03
400,000	CARLSBERG BREWERIES A/S 4.0 23-28 05/10A	415,218.29	0.02
256,000	CARLSBERG BREWERIES A 4.25 23-33 05/10A	271,670.19	0.02
669,000	DANSKE BANK A/S 4.0000 23-27 12/01A	678,028.32	0.04
550,000	DANSKE BANK AS 1 21-31 15/05A	531,231.88	0.03
300,000	DANSKE BANK BG 4.5 23-28 09/11A	312,358.30	0.02
350,000	DSV PANALPINA A/S 0.375 20-27 26/02A	330,384.67	0.02
283,000	H.LUNDBECK AS 0.875 20-27 14/10A	265,157.09	0.02
300,000	ISS GLOBAL AS 0.875 19-26 18/06A	289,367.23	0.02
463,000	ISS GLOBAL AS 1.5 17-27 31/08A	443,866.80	0.03
311,000	ISS GLOBAL AS 3.875 24-29 05/06A	319,654.98	0.02
300,000	JYSKE BANK AS 5.50 22-27 16/11A	314,512.57	0.02
840,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	849,077.19	0.05
376,000	NOVO NORDISK FINANCE 0.125 21-28 04/06A	344,545.12	0.02
309,000	NOVO NORDISK FINANCE 1.125 22-27 30/09A	297,350.47	0.02
259,000	NOVO NORDISK FINANCE 1.3750 22-30 31/03A	242,145.28	0.01
720,000	NOVO NORDISK FINANCE 3.125 24-29 21/01A	734,879.12	0.04
618,000	NOVO NORDISK FINANCE 3.25 24-31 21/01A	633,909.66	0.04
800,000	NOVO NORDISK FINANCE 3.375 24-34 21/05A	821,385.59	0.05
229,000	NYKREDIT 3.875 24-29 09/07A	235,366.96	0.01
400,000	NYKREDIT REALKR 3.5000 24-31 10/07A	402,341.24	0.02
504,000	NYKREDIT REALKREDIT 0.25 20-26 23/11A	487,243.77	0.03
500,000	NYKREDIT REALKREDIT 0.375 21-28 24/02A	457,028.63	0.03
400,000	NYKREDIT REALKREDIT 0.75 20-27 20/01A	381,670.59	0.02
300,000	NYKREDIT REALKREDIT 0.875 21-31 28/04A	287,422.16	0.02
301,000	NYKREDIT REALKREDIT 1.375 22-27 07/27A	289,747.07	0.02
445,000	NYKREDIT REALKREDIT 4.625 23-29 19/01A	470,140.58	0.03
470,000	NYKREDIT REALKREDIT 4 23-28 17/07A	483,432.92	0.03
540,000	PANDORA AS 3.875 24-30 31/05A	550,375.60	0.03
300,000	SCANDINAVIAN TOBACCO 4.875 24-2912/09A	304,747.50	0.02
302,000	TDC NET A 6.5 23-31 01/06A	331,547.91	0.02
200,000	TDC NET AS 5.056 22-28 31/05A	208,529.73	0.01
336,000	TDC NET AS 5.186 24-29 02/08A	353,815.56	0.02
400,000	TDC NET AS 5.618 23-30 06/02A	424,147.39	0.03
223,000	VESTAS WIND SYSTEMS 4.125 23-31 15/06A	231,595.32	0.01
439,000	VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	446,157.42	0.03
	Finland	**18,741,312.83**	**1.11**
300,000	BALDER FINLAND OYJ 1.0 22-27 18/01A	284,049.66	0.02
299,000	BALDER FINLAND OYJ 1.375 21-30 24/05A	255,142.81	0.02
282,000	BALDER FINLAND OYJ 1 21-29 20/01A	250,287.97	0.01
259,000	BALDER FINLAND OYJ 2 22-31 18/01A8/01A	226,800.97	0.01
300,000	CASTELLUM HELSINKI 0.875 21-29 17/09A	260,375.22	0.02
209,000	ELENIA FINANCE OYJ 0.375 20-27 06/02A	195,683.07	0.01
100,000	ELISA CORPORATION 1.125 19-26 26/02A	97,620.18	0.01
100,000	ELISA CORPORATION 4 23-29 27/01A	103,901.42	0.01
100,000	ELISA OYJ 0.2500 20-27 15/09A	92,804.00	0.01
200,000	HEMSO TREASURY OYJ 0.00 21-28 19/01A	180,657.56	0.01
500,000	INDUSTRIAL POWER 2.625 22-27 31/03A	495,420.74	0.03
412,000	INDUSTRIAL POWER CORP 1.125 19-26 09/03A	401,051.46	0.02
300,000	INDUSTRIAL POWER CORP 1.375 21-28 23/06A	281,223.78	0.02
320,000	INDUSTRIAL POWER CORP 4.25 24-31 22/05A	328,774.04	0.02
334,000	KOJAMO PLC 0.875 21-29 28/05A	294,094.97	0.02
353,000	KOJAMO PLC 1.875 20-27 27/05A	340,652.70	0.02
200,000	METSO CORPORATION 4.375 23-30 22/11A	208,730.75	0.01
100,000	METSO OUTOTEC OYJ 0.875 20-28 26/11A	92,252.56	0.01
250,000	METSO OUTOTEC OYJ 4.875 22-27 07/12A	262,114.55	0.02
400,000	NESTE CORPORATION 0.75 21-28 25/03A	369,551.61	0.02
300,000	NESTE OYJ 3.875 23-29 16/03A	308,446.17	0.02
300,000	NESTE OYJ 3.875 23-31 21/05A	307,226.80	0.02
300,000	NESTE OYJ 4.25 23-33 16/03A	311,765.31	0.02
473,000	NOKIA OYJ 2 19-26 11/03A	465,685.24	0.03
240,000	NOKIA OYJ 3.125 20-28 15/05A	240,177.82	0.01
300,000	NOKIA OYJ 4.375 23-31 21/08A	311,391.00	0.02
434,000	NORDEA BANK ABP 0.375 19-26 28/05A	418,226.37	0.02
535,000	NORDEA BANK ABP 0.50 21-28 02/11A	484,768.71	0.03
800,000	NORDEA BANK ABP 0.5 20-27 14/05A	758,705.21	0.05
400,000	NORDEA BANK ABP 0.5 21-31 19/03A	342,031.57	0.02
705,000	NORDEA BANK ABP 0.625 21-31 18/05A	673,224.38	0.04
675,000	NORDEA BANK ABP 1.125 17-27 27/09A	647,884.36	0.04
600,000	NORDEA BANK ABP 1.125 22-27 16/02A	577,314.03	0.03
700,000	NORDEA BANK ABP 2.5000 22-29 23/05A	686,401.13	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
425,000	NORDEA BKP 2.875 22-32 24/08A	417,656.40	0.02
576,000	NORDEA BKP 3.375 24-29 11/06A	589,386.40	0.04
565,000	NORDEA BKP 4.125 23-28 05/05A	587,928.96	0.03
600,000	OP CORPORATE BANK 0.1 20-27 16/11A/11A	553,801.36	0.03
300,000	OP CORPORATE BANK 0.25 21-26 24/03A	288,731.56	0.02
400,000	OP CORPORATE BANK 0.6250 22-27 27/07A	375,803.88	0.02
403,000	OP CORPORATE BANK 0.625 19-29 12/11U	355,740.94	0.02
181,000	OP CORPORATE BANK 0.7500 21-31 24/03A	156,837.39	0.01
796,000	OP CORPORATE BANK 2.875 22-25 15/12A	795,543.36	0.05
250,000	OP CORPORATE BANK PLC 0.375 21-28 08/12A	223,519.49	0.01
200,000	SAMPO OYJ 1.625 18-28 21/02A	191,604.01	0.01
190,000	SAMPO PLC 2.25 18-30 27/09A	182,574.42	0.01
129,000	SATO OYJ 1.375 20-28 24/02A	118,371.67	0.01
200,000	SPANKKI OYJ 4.875 24-28 08/03A	204,542.82	0.01
200,000	STORA ENSO OYJ 0.625 20-30 02/12A	169,323.81	0.01
200,000	STORA ENSO OYJ 2.50 17-27 07/06A	197,767.61	0.01
143,000	STORA ENSO OYJ 2.5 18-28 21/03A	140,006.84	0.01
400,000	STORA ENSO OYJ 4.25 23-29 01/09A	415,060.65	0.02
300,000	STORA ENSO OYJ 4 23-26 01/06A	304,052.23	0.02
338,000	TEOLLISUUDEN VO 4.7500 23-30 01/06A	357,404.10	0.02
318,000	UPM-KYMMENE CORP 0.5 21-31 22/03A	270,130.78	0.02
300,000	UPM KYMMENE CORP 2.25 22-29 23/05A	291,086.03	0.02
	France	**266,706,100.15**	**15.84**
300,000	ABEILLE VIE 6.25 22-33 09/09A	340,764.75	0.02
400,000	ACCOR SA 1.75 19-26 04/02A	392,989.99	0.02
400,000	ACCOR SA 2.375 21-28 29/11A	387,083.51	0.02
400,000	ACCOR SA 3.8750 24-31 11/03A	406,770.68	0.02
300,000	AIR LIQUIDE FINANCE 0.375 21-31 27/05A	255,309.29	0.02
300,000	AIR LIQUIDE FINANCE 0.375 21-33 20/09A	239,751.29	0.01
400,000	AIR LIQUIDE FINANCE 0.6250 19-30 20/06A	353,935.14	0.02
300,000	AIR LIQUIDE FINANCE 1.00 17-27 08/03A	288,949.25	0.02
600,000	AIR LIQUIDE FINANCE 1.25 16-28 13/06A	574,953.09	0.03
400,000	AIR LIQUIDE FINANCE 1.375 20-30 02/04A	371,167.38	0.02
300,000	AIR LIQUIDE FINANCE 3.375 24-34 29/05A	306,980.58	0.02
400,000	ALD SA 1.25 22-26 02/03A	390,349.60	0.02
300,000	ALD SA 4 22-27 05/07A	307,337.78	0.02
300,000	ALSTOM SA 0.125 21-27 27/07A	278,846.25	0.02
500,000	ALSTOM SA 0.25 19-26 14/10A	474,786.58	0.03
300,000	ALSTOM SA 0.5 21-30 27/07A	258,887.95	0.02
500,000	ALSTOM SA 0 21-29 11/01A	440,068.38	0.03
200,000	ALTAREA 1.7500 20-30 16/01A	169,126.05	0.01
300,000	ALTAREA 1.875 19-20 17/01A	278,583.62	0.02
300,000	ALTAREA 5.5000 24-31 02/10A	297,559.20	0.02
300,000	APRR SA 0.125 20-29 18/09A	267,081.36	0.02
300,000	APRR SA 1.25 19-28 18/01A	285,902.48	0.02
300,000	APRR SA 1.25 20-27 14/04A	290,149.70	0.02
500,000	APRR SA 1.50 17-33 17/01A	443,321.25	0.03
300,000	APRR SA 1.625 17-32 13/01A	273,746.42	0.02
300,000	APRR SA 3.1250 24-34 06/01A	296,638.53	0.02
300,000	ARGAN 1.011 21-26 17/11A	284,593.94	0.02
300,000	ARKEMA 3.5 23-31 23/01A	304,953.16	0.02
400,000	ARKEMA 3.5 24-34 12/09A	398,557.72	0.02
200,000	ARKEMA SA 0.125 20-26 14/10A	190,031.13	0.01
300,000	ARKEMA SA 0.75 19-29 03/12A	269,222.35	0.02
600,000	ARKEMA SA 1.50 17-27 20/04A	583,112.03	0.03
400,000	ARKEMA SA 4.25 23-30 20/05A	422,899.96	0.03
300,000	ARVAL SERVICE LEASE 0 21-25 01/10U	291,172.21	0.02
200,000	ARVAL SERVICE LEASE 3.375 22-26 04/01A	200,280.25	0.01
500,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	507,543.33	0.03
500,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	506,483.96	0.03
500,000	ARVAL SERVICE LEASE 4.25 23-25 11/11A	505,834.51	0.03
300,000	ARVAL SERVICE LEASE 4.75 22-27 22/05A	311,561.31	0.02
600,000	ASFFP 1.25 17-27 18/01A	582,377.70	0.03
300,000	AUTOROUTES DU SUD 1.00 16-26 13/05A	292,206.92	0.02
600,000	AUTOROUTES DU SUD 1.375 18-30 22/01A	558,659.89	0.03
300,000	AUTOROUTES DU SUD FRA 1.125 17-26 20/04A	292,992.57	0.02
600,000	AX 3.625 23-33 10/01A	627,297.73	0.04
582,000	AXA 3.375 24-34 31/05A	592,469.77	0.04
500,000	AXA 3.75 22-30 12/10A	522,113.50	0.03
600,000	AYVENS 3.875 24-27 22/02A	611,639.21	0.04
600,000	AYVENS 3.875 24-28 24/01A	611,107.89	0.04
500,000	AYVENS 3.875 24-29 16/07A	510,195.53	0.03
300,000	AYVENS 4.0 24-31 24/01A	306,727.99	0.02
500,000	AYVENS 4.25 23-27 18/01A	513,604.59	0.03
300,000	AYVENS 4.375 23-26 23/11A	308,047.18	0.02
400,000	AYVENS 4.75 22-25 13/10A	406,725.01	0.02
700,000	AYVENS 4.875 23-28 06/10A	740,962.61	0.04
400,000	BANQUE FED CRED 0.6250 22-27 19/11A	371,337.15	0.02
500,000	BANQUE FED CRED 1.1250 21-31 19/11A	415,834.60	0.02
900,000	BANQUE FED CRED 1.1250 22-32 19/01A	763,155.07	0.05
400,000	BANQUE FED CRED 4.1250 23-30 18/09A	422,588.34	0.03
500,000	BANQUE FEDERATIVE 3.5 24-31 15/05A	510,881.31	0.03
800,000	BANQUE FEDERATIVE 4.75 23-31 10/11A	860,613.98	0.05
500,000	BANQUE FEDERATIVE DU 0.1 20-27 08/10A	462,090.93	0.03
800,000	BANQUE FEDERATIVE DU 0.625 20-31 21/10A	673,457.60	0.04
900,000	BANQUE FEDERATIVE DU 0.625 21-28 03/06A	814,271.58	0.05
600,000	BANQUE FEDERATIVE DU 0.75 20-30 17/01A	528,844.24	0.03
900,000	BANQUE FEDERATIVE DU 4.375 24-34 11/01A	908,839.39	0.05
300,000	BANQUE STELLANTIS FRA 3.875 23-26 19/01A	302,405.48	0.02
200,000	BENI STABILI SPA 2.375 18-28 20/02A	196,354.83	0.01
1,100,000	BFCM 0.01 21-26 11/05A	1,051,900.58	0.06
600,000	BFCM 0.25 21-28 19/01A	540,145.45	0.03
400,000	BFCM 0.25 21-28 29/06A	363,709.68	0.02
1,100,000	BFCM 0.75 19-26 08/06A	1,063,261.99	0.06

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
600,000	BFCM 1.25 20-30 03/06A1.25 20-30 03/06A	533,801.72	0.03
600,000	BFCM 1.375 18-28 16/07A	568,770.98	0.03
800,000	BFCM 1.625 16-26 19/01A	787,722.32	0.05
400,000	BFCM 1.625 17-27 15/11A	380,554.62	0.02
600,000	BFCM 1.75 19-29 15/03A	564,383.95	0.03
400,000	BFCM 1.875 16-26 04/11A	390,711.19	0.02
600,000	BFCM 1.875 19-29 18/06A	558,676.80	0.03
600,000	BFCM 2.375 16-26 24/03A	593,020.96	0.04
300,000	BFCM 2.5 18-28 25/05A	292,004.93	0.02
700,000	BFCM 2.625 22-29 06/11A	680,018.13	0.04
1,000,000	BFCM 3.125 22-27 14/09A	1,007,648.64	0.06
500,000	BFCM 3.625 22-32 14/09A	515,184.26	0.03
600,000	BFCM 3.875 23-28 26/01A	614,235.00	0.04
800,000	BFCM 4.375 23-30 02/05A	836,581.69	0.05
800,000	BFCM 4.524 22-25 13/07S	769,562.11	0.05
800,000	BFCM 5.125 23-33 13/01A	860,268.60	0.05
900,000	BFCM BANQUE 4.125 23-29 13/03A	942,641.83	0.06
1,000,000	BFCM BANQUE FEDERATI 3.75 22-33 01/02A	1,035,143.69	0.06
300,000	BFCM BANQUE FEDERATI 3.875 23-28 14/02A	309,320.05	0.02
300,000	BFCM BANQUE FEDERATI 4.0 23-33 26/01A	310,120.99	0.02
700,000	BFCM BANQUE FEDERATI 4.125 23-33 14/06A	744,119.32	0.04
200,000	BFCM EMTN 2.625 17-27 31/03A	197,640.79	0.01
400,000	BFCM EMTN 4.00 22-29 21/11A	418,066.46	0.02
700,000	BNP PARIBAS 0.1250 19-26 04/09A	664,330.47	0.04
600,000	BNP PARIBAS 0.5000 21-28 30/05A	560,997.14	0.03
900,000	BNP PARIBAS 1.375 19-29 28/05A	830,040.69	0.05
606,000	BNP PARIBAS 1.50 16-28 25/05A	580,342.50	0.03
639,000	BNP PARIBAS 1.50 17-25 17/11A	628,904.10	0.04
706,000	BNP PARIBAS 1.50 18-28 23/05A	670,282.49	0.04
618,000	BNP PARIBAS 1.625 16-26 23/03A	610,397.18	0.04
1,000,000	BNP PARIBAS 2.1 22-32 07/04A	909,632.85	0.05
619,000	BNP PARIBAS 2.25 16-27 11/01A	607,545.49	0.04
456,000	BNP PARIBAS 2.75 15-26 27/01A	453,710.99	0.03
700,000	BNP PARIBAS 3.8750 23-31 10/01A	727,183.13	0.04
500,000	BNP PARIBAS 4.0420 24-32 10/01A	515,035.17	0.03
800,000	BNP PARIBAS 4.125 23-33 24/05A	856,281.52	0.05
700,000	BNP PARIBAS SA 0.25 21-27 13/04A	670,328.84	0.04
1,100,000	BNP PARIBAS SA 0.625 20-32 03/12A	887,105.62	0.05
773,000	BNP PARIBAS SA 1.125 18-26 11/06A	750,194.69	0.04
700,000	BNP PARIBAS SA 1.625 19-31 02/07A	615,208.34	0.04
1,400,000	BNP PARIBAS SA 2.125 19-27 23/01A	1,380,584.59	0.08
471,000	BNP PARIBAS SA 2.875 16-26 01/10A	469,193.40	0.03
900,000	BNP PARIBAS SA 3.625 22-29 01/09A	916,590.05	0.05
500,000	BOUYGUES 1.125 20-28 14/04A	471,445.16	0.03
600,000	BOUYGUES 1.375 16-27 07/06A	580,608.69	0.03
600,000	BOUYGUES 2.25 22-29 29/06A	581,488.48	0.03
600,000	BOUYGUES 3.875 23-31 17/07A	622,815.73	0.04
800,000	BOUYGUES 4.625 22-32 07/06A	867,121.46	0.05
600,000	BOUYGUES 5.375 22-42 30/06A	703,076.22	0.04
600,000	BOUYGUES SA 0.5000 21-30 11/02A	526,655.09	0.03
600,000	BOUYGUES SA 3.2500 22-37 30/06A	577,915.68	0.03
600,000	BPCE 0.375 22-26 02/02A	580,435.46	0.03
800,000	BPCE 0.5 20-27 15/09A	761,955.20	0.05
700,000	BPCE 1.00 16-28 05/10A	652,900.58	0.04
600,000	BPCE 1.75 22-27 26/04A	583,970.18	0.03
300,000	BPCE 2.375 22-32 26/04A	284,705.54	0.02
400,000	BPCE 2.875 16-26 22/04A	397,862.38	0.02
800,000	BPCE 3.50 23-28 25/01A	815,559.02	0.05
600,000	BPCE 3.625 23-26 17/04A	606,824.19	0.04
900,000	BPCE 4.0 22-32 29/11A	946,547.70	0.06
300,000	BPCE 4.125 23-28 10/07A	312,758.69	0.02
800,000	BPCE ISSUER 3.875 24-36 25/01A	828,808.33	0.05
400,000	BPCE S.A. 0.01 21-27 14/01A	376,077.09	0.02
900,000	BPCE S.A. 0.25 20-26 15/01A	870,110.97	0.05
500,000	BPCE S.A. 0.625 20-30 15/01A	442,809.05	0.03
600,000	BPCE S.A. 0.75 21-31 03/03A	508,031.28	0.03
800,000	BPCE SA 0.25 21-31 14/01A	673,007.51	0.04
600,000	BPCE SA 0.5000 19-27 24/02A	565,948.78	0.03
400,000	BPCE SA 1.375 18-26 23/03A	390,684.81	0.02
500,000	BPCE SA 1.625 18-28 31/01A	476,313.04	0.03
600,000	BPCE SA 1.75 22-34 02/02A	551,758.70	0.03
300,000	BPCE SA 2.25 22-32 02/03A	290,007.01	0.02
600,000	BPCE SA 3.8750 24-29 11/01A	614,394.49	0.04
700,000	BPCE SA 4.375 23-28 13/07A	728,141.94	0.04
800,000	BPCE SA 4.5 23-33 13/01A	848,808.18	0.05
300,000	BUREAU VERITAS 1.125 19-27 18/01A	290,031.72	0.02
400,000	BUREAU VERITAS 3.5 24-36 22/05A	408,255.85	0.02
200,000	CA 3.5% 24-34 26/09U	199,401.88	0.01
600,000	CA ASSURANCES SA 2 20-30 17/07A	546,511.99	0.03
500,000	CAPGEMINI SE 1.125 20-30 23/06A	452,329.02	0.03
500,000	CAPGEMINI SE 1.625 20-26 15/04A	491,764.70	0.03
300,000	CAPGEMINI SE 1.75 18-28 18/04A	289,665.59	0.02
500,000	CAPGEMINI SE 2.0 20-29 15/04A	483,132.64	0.03
700,000	CAPGEMINI SE 2.375 20-32 15/04A	665,445.63	0.04
200,000	CARMILA 5.5 23-28 09/10A	214,231.38	0.01
200,000	CARMILA SAS 1.625 21-29 01/04A	184,467.65	0.01
400,000	CARMILA SAS 3.8750 24-32 25/01A	402,691.94	0.02
500,000	CARREFOUR 4.375 23-31 14/11A	532,020.21	0.03
300,000	CARREFOUR BANQUE 4.079 23-27 05/05A	306,589.05	0.02
300,000	CARREFOUR SA 1.0000 19-27 17/05A	286,356.61	0.02
300,000	CARREFOUR SA 1.7500 18-26 04/05A	295,289.13	0.02
500,000	CARREFOUR SA 1.875 22-26 30/10A	490,107.37	0.03
500,000	CARREFOUR SA 2.375 22-29 30/10A	483,265.74	0.03
500,000	CARREFOUR SA 2.625 20-27 15/12A	495,473.35	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	CARREFOUR S A 3.625 24-32 17/10A	504,044.09	0.03
300,000	CARREFOUR SA 3.75 23-30 10/10A	308,127.29	0.02
500,000	CARREFOUR SA 4.125 22-28 12/10A	519,332.21	0.03
200,000	CFCM NORD EUROPE 2.125 16-26 12/09A	196,189.71	0.01
500,000	CIE DE SAINT GOBAIN 1.125 18-26 23/03A	487,957.92	0.03
400,000	CIE DE SAINT GOBAIN 1.375 17-27 14/06A	387,211.69	0.02
400,000	CIE DE SAINT-GOBAIN 1.875 18-28 21/09A	384,773.54	0.02
700,000	CIE DE SAINT-GOBAIN 1.875 19-31 15/03A	647,557.21	0.04
200,000	CIE DE SAINT-GOBAIN 2.625 22-32 10/08A	191,286.14	0.01
500,000	CIE DE SAINT-GOBAIN 3.2500 24-29 09/08A	504,230.88	0.03
400,000	CIE DE SAINT-GOBAIN 3.5 23-29 18/01A	407,922.41	0.02
400,000	CIE DE SAINT-GOBAIN 3.6250 24-36 09/08A	398,530.84	0.02
600,000	CIE DE SAINT-GOBAIN 3.8750 23-30 29/11A	621,245.38	0.04
300,000	CIE GEN DES ETS MICH 3.125 24-31 16/05A	301,228.94	0.02
300,000	CIE GEN DES ETS MICH 3.375 24-36 16/05A	297,851.37	0.02
200,000	CIE GENERALE DES ETA 0.25 20-32 02/11A	159,469.89	0.01
300,000	CIE GENERALE DES ETA 0.625 20-40 02/11A	196,387.27	0.01
300,000	CIE GENERALE DES ETA 0 20-28 02/11A	267,689.05	0.02
300,000	COFACE SA 6 22-32 22/09A0 22-32 22/09A	334,335.76	0.02
100,000	COFACE S A E 5.75 23-33 28/11A	110,601.16	0.01
600,000	COFIROUTE SA 1 20-31 19/05A	526,704.00	0.03
500,000	COMPAGNIE DE SAINT-G 2.375 20-27 03/04A	495,824.45	0.03
600,000	COMPAGNIE DE SAINT G 3.375 24-30 08/04A	607,301.11	0.04
600,000	COMPAGNIE DE SAINT G 3.625 24-34 08/04A	609,538.75	0.04
700,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	712,416.59	0.04
400,000	COMPAGNIE DE SAINT GO 2.125 22-28 10/06A	390,240.90	0.02
400,000	COMPAGNIE FIN ET IND 0.75 16-28 09/09A	371,336.80	0.02
400,000	COVIVIO HOTELS SCA 1.00 21-29 27/07A	357,700.18	0.02
300,000	COVIVIO HOTELS SCA 4.125 24-33 23/05A	302,470.06	0.02
500,000	COVIVIO SA 1.625 20-30 23/06A	453,308.07	0.03
200,000	COVIVIO SA 1.875 16-26 20/05A	196,407.14	0.01
300,000	COVIVIO SA 4.6250 23-32 05/06A	314,942.10	0.02
600,000	CREDIT AGRICOLE 0.375 19-25 21/10A	583,869.57	0.03
600,000	CREDIT AGRICOLE 0.375 21-28 20/04A	546,310.56	0.03
900,000	CREDIT AGRICOLE 0.8750 20-32 14/01A	755,632.53	0.04
700,000	CREDIT AGRICOLE 1.1250 22-32 12/07A	591,522.87	0.04
600,000	CREDIT AGRICOLE 1.12522-29 24/02A	557,117.31	0.03
700,000	CREDIT AGRICOLE 2.5 22-29 29/08A	686,668.08	0.04
500,000	CREDIT AGRICOLE 2.5 22-34 22/04A	461,905.56	0.03
1,000,000	CREDIT AGRICOLE 3.875 22-34 28/11A	1,051,317.13	0.06
600,000	CREDIT AGRICOLE 4.0 23-33 18/01A	634,654.21	0.04
800,000	CREDIT AGRICOLE 4.125 24-36 26/02A	831,266.85	0.05
300,000	CREDIT AGRICOLE 5.8750 23-33 25/10A	335,576.43	0.02
700,000	CREDIT AGRICOLE SA 0.125 20-27 09/12A	640,109.58	0.04
1,236,000	CREDIT AGRICOLE SA 2.625 15-27 17/03A	1,222,358.28	0.07
700,000	CREDIT AGRICOLE SA 2 19-29 25/03AA	663,453.42	0.04
600,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	609,003.63	0.04
600,000	CREDIT AGRICOLE SA 4.125 23-30 07/03A	632,535.06	0.04
800,000	CREDIT AGRICOLE SA 4.375 23-33 27/11A	851,972.36	0.05
400,000	CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	385,008.31	0.02
500,000	CREDIT MUTUEL ARKEA 0.75 22-30 18/01A	444,166.55	0.03
500,000	CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	475,595.34	0.03
200,000	CREDIT MUTUEL ARKEA 0.875 21-31 25/10A	167,951.12	0.01
300,000	CREDIT MUTUEL ARKEA 0.875 21-33 11/03A	246,939.22	0.01
300,000	CREDIT MUTUEL ARKEA 1.125 19-29 23/05A	276,007.47	0.02
300,000	CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	294,305.30	0.02
300,000	CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	300,657.02	0.02
500,000	CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	493,929.91	0.03
600,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	608,780.84	0.04
300,000	CREDIT MUTUEL ARKEA 3.50 17-29 09/02A	304,782.57	0.02
600,000	CREDIT MUTUEL ARKEA 3.625 24-33 03/10A	616,175.45	0.04
300,000	CREDIT MUTUEL ARKEA 3.875 23-28 22/05A	309,655.21	0.02
300,000	CREDIT MUTUEL ARKEA 4.125 23-31 02/04A	315,482.50	0.02
400,000	CREDIT MUTUEL ARKEA 4.125 23-34 01/02A	425,955.91	0.03
300,000	CREDIT MUTUEL ARKEA 4.25 22-32 01/12A	317,634.57	0.02
300,000	CRED MUTUEL 4.81 24-35 15/05	309,416.55	0.02
300,000	DANONE 3.071 22-32 07/09A	298,765.51	0.02
500,000	DANONE SA 0.395 20-29 10/06A	449,980.44	0.03
500,000	DANONE SA 0.571 20-27 17/03A	478,034.37	0.03
500,000	DANONE SA 0 21-25 01/06A	484,119.03	0.03
500,000	DANONE SA 3.47 23-31 22/05A	513,421.94	0.03
600,000	DANONE SA 3.706 23-29 13/11A	622,051.76	0.04
1,000,000	DANONE SA EMTN 1.208 16-28 03/11A	945,877.77	0.06
700,000	DASSAULT SYSTEM 0.1250 19-26 16/09A	664,766.62	0.04
600,000	DASSAULT SYSTEM 0.3750 19-29 16/09A	532,340.12	0.03
300,000	EDENRED 3.625 24-32 05/08A	303,463.87	0.02
400,000	EDENRED SA 1.375 20-29 18/06A	375,980.13	0.02
300,000	EDENRED SA 1.875 17-27 30/03A	293,815.44	0.02
300,000	EDENRED SA 1.875 18-26 06/03A	296,023.63	0.02
300,000	EDENRED SA 3.625 23-26 13/12A	304,932.84	0.02
300,000	ELIS EX HOLDELIS 3.75 24-30 21/03A	302,192.84	0.02
300,000	ENGIE 1.00 15-26 13/03A	291,601.21	0.02
400,000	ENGIE 1.375% 21-06-39 EMTN	286,318.69	0.02
300,000	ENGIE 1.375 18-28 22/06A	284,792.74	0.02
600,000	ENGIE 1.5% 27-03-28 EMTN	574,597.01	0.03
400,000	ENGIE 3.5 22-29 27/09A	409,380.42	0.02
400,000	ENGIE 3.625 24-31 06/03A	409,354.62	0.02
500,000	ENGIE 3.875 24-36 06/03A	512,124.85	0.03
400,000	ENGIE 4.25 24-44 06/03A	406,900.40	0.02
400,000	ENGIE SA 0.0 19-27 04 03A	374,738.64	0.02
500,000	ENGIE SA 0.375 19-27 21/06A	469,661.15	0.03
500,000	ENGIE SA 0.375 20-27 11/06A	469,939.14	0.03
500,000	ENGIE SA 0.375 21-29 26/10A	440,109.27	0.03
500,000	ENGIE SA 0.5 19-30 24/10A	430,708.86	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	ENGIE SA 1.00 21-36 26/10A	376,198.82	0.02
400,000	ENGIE SA 1.25 19-41 24/10A	265,402.93	0.02
500,000	ENGIE SA 1.375 17-29 28/02A	470,850.29	0.03
300,000	ENGIE SA 1.50 15-35 13/03A	246,189.43	0.01
500,000	ENGIE SA 1.75 20-28 27/03A	481,703.00	0.03
400,000	ENGIE SA 1.875 18-33 19/09A	359,766.07	0.02
500,000	ENGIE SA 2.00 17-37 28/09A	412,430.18	0.02
400,000	ENGIE SA 2.125 20-32 27/03A	371,939.25	0.02
800,000	ENGIE SA 2.375 14-26 19/05A	794,700.99	0.05
400,000	ENGIE SA 3.625 23-26 06/12A	406,766.91	0.02
700,000	ENGIE SA 3.625 23-30 11/01A	719,067.65	0.04
300,000	ENGIE SA 3.75 23-27 06/09A	307,145.71	0.02
500,000	ENGIE SA 3.875 23-33 06/12A	517,073.63	0.03
500,000	ENGIE SA 4.25 23-34 06/09A	528,361.92	0.03
500,000	ENGIE SA 4.5 23-42 06/09A	526,557.34	0.03
700,000	ENGIE SA 4 23-35 11/01A	728,528.80	0.04
110,000	ENGIE SA 5.95 11-11 16/03A	138,832.65	0.01
400,000	ENGIE SPA 4.25 23-43 11/01A	407,449.90	0.02
700,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	649,734.26	0.04
800,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	776,976.26	0.05
600,000	ESSILORLUXOTTICA 0.75 19-31 27/11A	521,939.31	0.03
500,000	ESSILORLUXOTTICA 3.0 24-32 05/03A	500,372.32	0.03
1,000,000	ESSILORLUXOTTICA SA 0.375 19-27 27/11A	934,497.28	0.06
400,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	390,432.22	0.02
495,000	FIRMENICH PRODUCTION 1.75 20-30 30/04A	465,974.89	0.03
300,000	FONCIERE DES REGIO 1.50 17-27 21/06A	288,644.42	0.02
400,000	FONCIERE DES REGIONS 1.125 15-21 31/01S	343,105.83	0.02
300,000	GECINA 0.875 21-36 30/06A	225,405.77	0.01
600,000	GECINA 0.875 22-33 25/01A	498,722.11	0.03
400,000	GECINA 1.00 16-29 30/01A	369,975.08	0.02
400,000	GECINA 1.375 17-27 30/06A	385,873.63	0.02
400,000	GECINA 1.375 17-28 26/01A	380,661.58	0.02
300,000	GECINA 1.625 18-30 14/03A	279,084.18	0.02
400,000	GECINA 1.625 19-34 29/05A	349,790.98	0.02
400,000	GECINA 2.00 17-32 30/06A	365,393.04	0.02
373,000	GIE PSA TRESORERIE 6 03-33 19/09A 19/09A	431,054.81	0.03
300,000	GROUPAMA SA 0.75 21-28 07/07A	271,887.43	0.02
300,000	GROUPAMA SA 2.125 19-29 16/09A	281,407.09	0.02
400,000	GROUPAMA SA 3.375 18-28 24/09A	398,555.75	0.02
400,000	GROUPAMA SA 6.00 17-27 23/01A	422,552.32	0.03
600,000	HLDG INFRA TRANSPORT 1.475 22-31 18/01A	531,229.38	0.03
200,000	HLDG INFRA TRANSPORT 1.625 17-27 27/11A	191,643.00	0.01
400,000	HLDG INFRA TRANSPORT 1.625 20-29 18/09A	369,762.30	0.02
300,000	HLDG INFRA TRANSPORT 4.25 23-30 18/03A	312,028.48	0.02
400,000	HOLDING D'INFRASTRUC 0.625 21-28 14/05A	362,713.24	0.02
500,000	HOLDING D'INFRASTRUC 2.5 20-27 04/05A	493,693.24	0.03
800,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	743,407.31	0.04
500,000	HSBC CONTINENTAL EUR 1.3750 18-28 04/09A	473,417.89	0.03
200,000	ICADE SA 0.625 21-31 18/01A	165,568.65	0.01
400,000	ICADE SA 1.00 22-30 19/01A	350,527.67	0.02
300,000	ICADE SA 1.125 16-25 17/11A	293,193.45	0.02
400,000	ICADE SA 1.50 17-27 13/09A	382,259.22	0.02
400,000	ICADE SA 1.625 18-28 28/02A	377,924.48	0.02
400,000	ICADE SA 1.75 16-26 10/06A	392,060.91	0.02
300,000	ICADE SANTE SAS 5.5 23-28 19/09A	318,667.99	0.02
400,000	IMERYS 1.5 17-27 15/01A	386,915.13	0.02
200,000	IMERYS 1 21-31 14/05A	167,741.60	0.01
300,000	IMERYS 4.75 23-29 29/11A	314,658.54	0.02
300,000	IN'LI SA 1.125 19-29 02/07A 19-29 02/07A	270,289.00	0.02
300,000	INDIGO GROUP SA 4.5 23-30 18/04A	314,765.61	0.02
600,000	INFRA PARK SA 1.6250 18-28 19/04A	569,806.07	0.03
300,000	JCDECAUX SA 2.625 20-28 24/04A	295,894.27	0.02
400,000	JCDECAUX SA 5 23-29 11/01A	425,256.22	0.03
300,000	JCDECAUX SE 1.6250 22-30 07/02A	273,040.01	0.02
300,000	KERING 1.25 16-26 10/05A	292,533.90	0.02
200,000	KERING 1.50 17-27 05/04A	194,422.81	0.01
500,000	KERING 1.875 22-30 05/05A	473,777.13	0.03
400,000	KERING 3.25 23-29 27/02A	405,528.69	0.02
600,000	KERING FINANCE 3.375 24-32 11/03A	600,763.15	0.04
400,000	KERING SA 0.75 20-28 13/05A	372,198.62	0.02
400,000	KERING SA 3.375 23-33 27/02A	397,066.67	0.02
900,000	KERING SA 3.875 23-35 05/09A	922,152.75	0.05
400,000	KLEPIERRE 0.875 20-31 17/11A	344,777.47	0.02
300,000	KLEPIERRE 1.25 16-31 29/09A	259,698.66	0.02
200,000	KLEPIERRE 1.375 17-27 16/02A	194,288.26	0.01
600,000	KLEPIERRE 1.625 17-32 13/12A	531,397.02	0.03
300,000	KLEPIERRE 1.875 16-26 19/02A	295,426.88	0.02
400,000	KLEPIERRE 2 20-29 12/05A	382,787.93	0.02
500,000	KLEPIERRE 3.875 24-33 23/09A	507,082.25	0.03
400,000	KLEPIERRE SA 0.625 19-30 01/07A	345,268.92	0.02
900,000	LA BANQUE POSTALE 4.095 24-34 13/02A	934,548.36	0.06
300,000	LA MONDIALE 0.75 20-26 20/04A	289,135.38	0.02
300,000	LA MONDIALE SOCIETE 2.125 20-31 23/06A	270,837.43	0.02
400,000	LEGRAND SA 0.375 21-31 06/10A	337,520.08	0.02
300,000	LEGRAND SA 0.6250 19-28 24/06A	278,355.70	0.02
400,000	LEGRAND SA 0.75 20-30 20/05A	357,861.76	0.02
100,000	LEGRAND SA 1.875 15-27 16/12A	97,681.23	0.01
200,000	LEGRAND SA 1.875 17-32 06/07A	188,432.46	0.01
500,000	LEGRAND SA HOLDING 3.5 23-29 29/05A	515,836.48	0.03
800,000	LOREAL SA 0.875 22-26 29/06A	776,445.80	0.05
600,000	L OREAL SA 2.875 23-28 19/05A	606,016.97	0.04
500,000	L OREAL SA 3.375 23-27 23/01A	509,017.84	0.03
900,000	LVMH 3.5 23-33 07/09A	933,822.68	0.06
700,000	LVMH MOET HENNE 0.0000 20-26 11/02A	674,753.00	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,000,000	LVMH MOET HENNESSY 0.125 20-28 11/02A	922,698.67	0.05
900,000	LVMH MOET HENNESSY 0.375 20-31 11/02A	780,949.93	0.05
600,000	LVMH MOET HENNESSY 3.25 23-29 07/09A	614,048.86	0.04
700,000	LVMH MOET HENNESSY 3.375 23-25 21/10A	702,770.20	0.04
500,000	LVMH MOET HENNESSY 3.375 24-30 05/02A	515,730.74	0.03
600,000	LVMH MOET HENNESSY 3.5 24-34 05/10A	622,382.63	0.04
600,000	MACIF 2.125 21-52 21/06A125 21-52 21/06A	497,244.03	0.03
100,000	MERCIALYS 1.8 18-26 27/02A	97,701.33	0.01
400,000	MERCIALYS 2.5 22-29 28/02A	382,958.24	0.02
200,000	MERCIALYS 4.0 24-31 10/09A	199,962.36	0.01
600,000	MICHELIN 1.7500 18-30 03/09A	563,079.77	0.03
500,000	MICHELIN 2.5 18-38 03/09A	450,371.97	0.03
300,000	MUTUELLE ASSURANCE D 0.625 21-27 21/06A	279,761.38	0.02
300,000	ORANGE SA 0.125 20-29 16/09A	263,627.31	0.02
600,000	ORANGE SA 0.5 19-32 04/09A	495,415.74	0.03
700,000	ORANGE SA 0.6250 21-33 16/12A	561,144.42	0.03
500,000	ORANGE SA 0.75 21-34 29/06A	399,158.64	0.02
500,000	ORANGE SA 0.875 16-27 03/02A	480,164.77	0.03
400,000	ORANGE SA 0 19-26 04/09U	380,289.71	0.02
500,000	ORANGE SA 0 21-26 29/06A	476,940.40	0.03
500,000	ORANGE SA 1.25 20-27 07/04A	482,641.73	0.03
600,000	ORANGE SA 1.375 18-28 20/03A	573,944.25	0.03
500,000	ORANGE SA 1.375 18-30 16/01A	466,356.83	0.03
400,000	ORANGE SA 1.375 19-49 04/09A	270,091.79	0.02
300,000	ORANGE SA 1.5 17-27 09/09A	290,558.91	0.02
500,000	ORANGE SA 1.625 20-32 07/04A	454,542.17	0.03
700,000	ORANGE SA 1.875 18-30 12/09A	663,570.92	0.04
800,000	ORANGE SA 2.0000 19-29 15/01A	777,817.00	0.05
300,000	ORANGE SA 2.375 22-32 18/05A	286,406.93	0.02
400,000	ORANGE SA 3.2500 24-35 17/01A	401,109.30	0.02
400,000	ORANGE SA 3.625 22-31 16/11A	414,869.38	0.02
300,000	ORANGE SA 3.875 23-35 11/09A	315,194.24	0.02
974,000	ORANGE SA 8.125 03-33 28/01AA	1,340,065.51	0.08
300,000	PERNOD RICARD SA 0.125 21-29 04/10A	262,290.46	0.02
300,000	PERNOD RICARD SA 0.50 19-27 24/10A	281,769.76	0.02
400,000	PERNOD RICARD SA 0.875 19-31 24/10A	345,931.69	0.02
500,000	PERNOD RICARD SA 1.375 22-29 07/04A	468,635.33	0.03
300,000	PERNOD RICARD SA 1.50 16-26 18/05A	294,070.85	0.02
600,000	PERNOD RICARD SA 1.75 20-30 06/04A	563,689.56	0.03
400,000	PERNOD RICARD SA 3.25 22-28 02/11A	405,972.85	0.02
400,000	PERNOD RICARD SA 3.3750 24-30 07/11A	406,358.74	0.02
600,000	PERNOD RICARD SA 3.6250 24-34 07/05U	609,938.92	0.04
300,000	PERNOD RICARD SA 3.75 22-32 02/11A	312,365.40	0.02
400,000	PERNOD RICARD SA 3.75 23-27 15/09A	411,202.08	0.02
500,000	PERNOD RICARD SA 3.75 23-33 15/09A	515,037.55	0.03
300,000	PRAEMIA HEALTHCARE 0.875 19-29 04/11A	261,892.88	0.02
400,000	PRAEMIA HEALTHCARE 375 20-30 17/09A	351,707.95	0.02
200,000	PSA BANQUE FRANCE 3.50 24-27 19/07A	202,055.42	0.01
509,000	RCI BANQUE 3.75 24-27 04/10A	514,448.74	0.03
477,000	RCI BANQUE SA 1.125 20-27 15/01A	456,018.72	0.03
378,000	RCI BANQUE SA 1.625 18-26 24/05A	367,746.83	0.02
391,000	RCI BANQUE SA 1.75 19-26 10/04A	382,084.22	0.02
450,000	RCI BANQUE SA 3.8750 24-30 30/09A	448,644.26	0.03
380,000	RCI BANQUE SA 3.875 24-29 12/01A	384,803.95	0.02
434,000	RCI BANQUE SA 4.125 22-25 01/12A	436,058.64	0.03
460,000	RCI BANQUE SA4.125 24-31 04/04A	465,898.38	0.03
527,000	RCI BANQUE SA 4.5 23-27 06/04A	540,277.32	0.03
475,000	RCI BANQUE SA 4.625 23-26 02/10A	484,438.93	0.03
477,000	RCI BANQUE SA 4.625 23-26 13/07A	485,739.71	0.03
313,000	RCI BANQUE SA 4.75 22-27 06/07A	323,226.02	0.02
340,000	RCI BANQUE SA 4.875 22-28 21/09A	356,112.70	0.02
453,000	RCI BANQUE SA 4.875 23-28 14/06A	474,051.31	0.03
499,000	RCI BANQUE SA 4.875 23-29 02/10A	525,155.19	0.03
400,000	SAFRAN SA 0.125 21-26 16/03A	384,789.19	0.02
500,000	SAFRAN SA 0.7500 21-31 17/03A	437,938.15	0.03
100,000	SANEF SA 0.95 16-28 19/10A	93,729.83	0.01
400,000	SANEF SA 1.875 15-26 16/03A	393,386.14	0.02
700,000	SANOFI SA 0.50 16-27 13/01A	670,148.57	0.04
400,000	SANOFI SA 0.8750 19-29 21/03A	371,817.30	0.02
900,000	SANOFI SA 1.00 18-26 21/03A	879,309.07	0.05
400,000	SANOFI SA 1.125 16-28 05/04A	382,832.29	0.02
400,000	SANOFI SA 1.2500 22-29 06/04A	377,368.79	0.02
300,000	SANOFI SA 1.25 19-34 21/03A	262,415.25	0.02
1,400,000	SANOFI SA 1.375 18-30 21/03A	1,318,058.17	0.08
600,000	SANOFI SA 1.5 20-30 30/03A	565,287.63	0.03
1,000,000	SANOFI SA 1.75 14-26 10/09A	984,633.17	0.06
700,000	SANOFI SA 1.875 18-38 21/03A	609,708.26	0.04
400,000	SAS NERVAL 2.625 22-32 14/04A	374,258.38	0.02
200,000	SAS NERVAL 3.625 22-28 20/07A	200,662.00	0.01
350,000	SCHLUMBERGER FINANCE 1 18-26 18/02A	341,437.51	0.02
300,000	SCHNEIDER ELECT 3.0000 24-31 10/01A	303,537.14	0.02
400,000	SCHNEIDER ELECT 3.2500 24-35 10/10A	401,889.76	0.02
500,000	SCHNEIDER ELECTRIC 1.5000 19-28 15/01A	482,060.38	0.03
300,000	SCHNEIDER ELECTRIC 3.25 22-27 09/11A	304,874.21	0.02
400,000	SCHNEIDER ELECTRIC 3.5 22-32 09/11A	414,971.59	0.02
500,000	SCHNEIDER ELECTRIC S 0.25 20-29 11/03A	449,479.56	0.03
300,000	SCHNEIDER ELECTRIC S 1 20-27 09/04A	288,441.29	0.02
500,000	SCHNEIDER ELECTRIC S 3.0 24-30 03/09A	504,907.66	0.03
300,000	SCHNEIDER ELECTRIC S 3.25 23-28 12/06A	305,288.39	0.02
400,000	SCHNEIDER ELECTRIC S 3.375 23-34 13/04A	411,007.48	0.02
500,000	SCHNEIDER ELECTRIC S 3.375 24-36 03/09A	505,926.14	0.03
400,000	SCHNEIDER ELECTRIC SE 0.875 17-26 13/12A	385,343.65	0.02
500,000	SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	483,324.50	0.03
400,000	SCHNEIDER ELECTRIC SE3.125 23-29 13/10A	405,921.40	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	SOC AUT PAR RHIN RHONE 0.0 21-28 19/06A	270,729.23	0.02
500,000	SOCIETE DES AUTOROUT 2.75 22-32 02/09A	484,762.84	0.03
400,000	SOCIETE DES AUTOROUT 3.125 23-30 24/01A	402,394.42	0.02
800,000	SOCIETE DES AUTOROUTE 1.375 19-31 21/02A	727,508.58	0.04
300,000	SOCIETE DES AUTOROUTE 1.875 22-29 03/01A	288,343.49	0.02
300,000	SOCIETE FONCIER LYON 0.50 21-28 21/04A	275,967.87	0.02
600,000	SOCIETE GENERALE 4.125 23-28 21/11A	624,970.55	0.04
900,000	SOCIETE GENERALE 4.25 22-30 06/12A	924,907.12	0.05
700,000	SOCIETE GENERALE 5.625 23-33 02/06A	753,986.45	0.04
800,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	770,923.08	0.05
600,000	SOCIETE GENERALE SA 0.125 21-28 18/02A	545,278.82	0.03
600,000	SOCIETE GENERALE SA 0.25 21-27 08/07A	558,136.41	0.03
900,000	SOCIETE GENERALE SA 0.75 20-27 23/01A	854,040.63	0.05
500,000	SOCIETE GENERALE SA 0.875 19-26 01/07A	481,909.72	0.03
400,000	SOCIETE GENERALE SA 0.875 19-29 24/09A	354,332.34	0.02
600,000	SOCIETE GENERALE SA 1.125 21-31 30/06A	571,975.57	0.03
600,000	SOCIETE GENERALE SA 1.25 20-30 12/06A	530,132.34	0.03
400,000	SOCIETE GENERALE SA 1.375 17-28 13/01A	377,446.21	0.02
900,000	SOCIETE GENERALE SA 1.75 19-29 22/03A	838,069.41	0.05
800,000	SOCIETE GENERALE SA 2.125 18-28 27/09A	762,108.14	0.05
600,000	SOCIETE GENERALE SA 2.625 22-29 30/05A	590,155.24	0.04
600,000	SOCIETE GENERALE SA 4.0 22-27 16/11A	619,228.00	0.04
800,000	SOCIETE GENERALE SA 4.125 23-27 02/06A	824,753.76	0.05
800,000	SOCIETE GENERALE SA 4.25 22-32 16/11A	856,156.69	0.05
900,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	923,771.75	0.05
492,000	SODEXO 0.75 16-27 14/04A	471,123.28	0.03
298,000	SODEXO 1 20-28 17/07A	279,084.66	0.02
282,000	SODEXO 2.50 14-26 24/06A	280,833.26	0.02
550,000	SODEXO SA 1 20-29 27/04A	506,568.99	0.03
300,000	STE AUTOROUTES PARIS 1.25 16-27 06/01A	290,256.63	0.02
300,000	STE AUTOROUTES PARIS 1.875 16-31 06/01A	280,182.44	0.02
300,000	STE AUTORPARRHI 1.5 18-30 25/01A	278,934.64	0.02
400,000	STE AUTORPARRHIN 1.125 16-26 09/01A	390,979.99	0.02
300,000	STE FONCIERE LYONNAISE 1.5 20-27 05/06A	287,278.53	0.02
500,000	SUEZ 1.25 16-28 19/05A	473,916.17	0.03
400,000	SUEZ 1.625 17-32 21/09A	358,983.62	0.02
300,000	SUEZ 1.625 18-30 17/09A	277,215.83	0.02
500,000	SUEZ 1.875 22-27 24/05A	485,410.15	0.03
600,000	SUEZ 2.875 22-34 24/05A	564,438.92	0.03
600,000	SUEZ 5.0000 22-32 03/11A	657,777.50	0.04
500,000	SUEZ SA 1.25 20-27 02/04A	481,853.64	0.03
500,000	SUEZ SA 1.25 20-35 14/05A	408,416.47	0.02
300,000	SUEZ SACA 4.50 23-33 13/11A	318,650.74	0.02
500,000	TDF INFRASTRUCTURE 1.75 21-29 01/12A	451,978.49	0.03
400,000	TDF INFRASTRUCTURE 2.50 16-26 07/04A	396,994.94	0.02
400,000	TDF INFRASTRUCTURE 5.625 23-28 21/07A	425,679.42	0.03
290,000	TECHNIP ENEGIES NV 1.125 21-28 28/05A	269,784.00	0.02
200,000	TELEPERFORMANCE SE 0.25 20-27 26/11A	182,244.31	0.01
300,000	TELEPERFORMANCE SE 3.75 22-29 24/06A	299,692.72	0.02
400,000	TELEPERFORMANCE SE 5.75 23-31 22/11A	425,657.68	0.03
400,000	TEREGA 4.000 24-34	403,378.77	0.02
300,000	TEREGA SA 0.875 20-30 17/09A	259,494.46	0.02
300,000	TEREGA SASU 0.625 20-28 27/02A	275,073.72	0.02
300,000	THALES 3.625 23-29 14/06A	308,880.88	0.02
400,000	THALES 4.125 23-28 18/10A	416,974.76	0.02
300,000	THALES 4 23-25 18/10A	302,597.22	0.02
300,000	THALES SA 0.00 20-26 26/03A	287,658.35	0.02
300,000	THALES SA 0.25 20-27 29/01A	282,631.56	0.02
500,000	THALES SA 1 20-28 14/05A	468,278.51	0.03
400,000	THALES SERVICES SAS 4.25 23-31 18/10A	425,783.44	0.03
300,000	TIKEHAU CAPITAL SCA 1.625 21-29 31/03A	275,488.52	0.02
300,000	TIKEHAU CAPITAL SCA 2.25 19-26 14/10A	294,201.98	0.02
200,000	TIKEHAU CAPITAL SCA 6.625 23-30 14/03A	224,723.49	0.01
500,000	TOTALENERGIES CAP 1.491 18-30 04/09A	461,916.93	0.03
600,000	TOTALENERGIES CAP FIN 1.618 20-40 18/05A	460,620.40	0.03
400,000	TOTALENERGIES CAPI 0.696 19-28 31/05A	372,345.37	0.02
1,000,000	TOTALENERGIES CAPI 0.75 16-28 12/07A	935,126.93	0.06
300,000	TOTALENERGIES CAPIT 1.535 19-39 31/05A	235,184.17	0.01
300,000	TOTALENERGIES CAPITA 0.952 20-31 18/05A	263,049.34	0.02
500,000	TOTALENERGIES CAPITA 1.023 18-27 04/09A	482,415.90	0.03
1,000,000	TOTALENERGIES CAPITA 1.491 20-27 08/04A	973,310.88	0.06
900,000	TOTALENERGIES CAPITA 1.994 20-32 08/04A	840,395.07	0.05
300,000	TOTALENERGIES CAPITA 2.875 13-25 19/11A	299,771.14	0.02
700,000	TOTALENERGIES CAPITAL 2.5 14-26 25/03A	697,244.26	0.04
700,000	TOTALENERGIES CAPTIA 1.375 17-29 04/10A	657,577.74	0.04
300,000	UMG GROUPE VYV 1.625 19-29 02/07A	277,138.12	0.02
400,000	UNIBAIL RODAMCO 0.8750 19-32 29/03A	331,660.81	0.02
400,000	UNIBAIL RODAMCO 1.0000 19-27 27/02A	383,405.57	0.02
433,000	UNIBAIL RODAMCO 1.125 16-27 28/04A	415,516.17	0.02
364,000	UNIBAIL-RODAMCO 1.375 15-30 15/04A	329,984.22	0.02
295,000	UNIBAIL-RODAMCO 1.375 16-26 09/03A	288,791.27	0.02
700,000	UNIBAIL-RODAMCO 1.375 20-31 04/12A	605,247.28	0.04
450,000	UNIBAIL-RODAMCO 1.5 17-28 22/02A	431,646.91	0.03
400,000	UNIBAIL-RODAMCO 1.5 17-29 29/05A	373,553.96	0.02
400,000	UNIBAIL RODAMCO 1.75 19-34 27/02A	348,226.55	0.02
400,000	UNIBAIL-RODAMCO 1.75 19-49 01/07AA	252,516.08	0.01
300,000	UNIBAIL RODAMCO 2.00 16-36 28/04M	251,972.25	0.01
300,000	UNIBAIL RODAMCO 2.25 18-38 15/05A	245,523.25	0.01
336,000	UNIBAIL RODAMCO 2.50 14-26 04/06A	333,526.37	0.02
500,000	UNIBAIL RODAMCO SE 4.125 23-30 11/12A	515,422.78	0.03
600,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	566,705.09	0.03
400,000	UNIBAIL-RODAMCO-WEST 0.75 21-28 25/05A	363,801.59	0.02
300,000	UNIBAIL-RODAMCO-WEST 1.375 21-33 25/05A	251,961.70	0.01
400,000	UNIBAIL-RODAMCO-WEST 2.625 20-30 09/04A	395,844.91	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	UNIBAIL-RODAMCO-WEST 2 20-32 29/06A	448,682.36	0.03
200,000	VEOLIA ENVIRONNEMENT 0.664 20-31 15/01A	172,341.49	0.01
400,000	VEOLIA ENVIRONNEMENT 0.8 20-32 15/06A	338,658.40	0.02
400,000	VEOLIA ENVIRONNEMENT 0.927 16-29 04/01A	370,379.93	0.02
500,000	VEOLIA ENVIRONNEMENT 0 21-26 09/06U	477,128.11	0.03
400,000	VEOLIA ENVIRONNEMENT 0 21-27 14/01A	376,594.83	0.02
300,000	VEOLIA ENVIRONNEMENT 1.25 20-28 15/04A	284,572.22	0.02
300,000	VEOLIA ENVIRONNEMENT 1.496 17-26 30/11A	292,875.10	0.02
300,000	VEOLIA ENVIRONNEMENT 1.59 15-28 10/01A	288,096.85	0.02
400,000	VEOLIA ENVIRONNEMENT 1.94 18-30 07/01A	379,740.40	0.02
400,000	VEOLIA ENVIRONNEMENT 3.571 24-34 09/09A	406,417.53	0.02
400,000	VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	418,386.88	0.02
430,000	VEOLIA ENVIRONNEMENT 6.125 03-33 25/11A	529,609.66	0.03
300,000	VERALLIA FRANCE SA 1.875 21-31 10/11A11A	266,336.20	0.02
300,000	VERALLIA SASU 1.625 21-28 14/05A	282,629.69	0.02
500,000	VIGIE 0.5 19-31 14/10A	419,271.32	0.02
500,000	VIGIE 1.5 17-29 03/04A	471,968.64	0.03
500,000	VIGIE 2.375 22-30 24/05A	476,662.97	0.03
300,000	VINCI SA 0.00001 20-28 27/11A	269,680.47	0.02
500,000	VINCI SA 0.5 21-32 09/07A	418,066.78	0.02
800,000	VINCI SA 1.625 19-29 18/01A	763,280.62	0.05
800,000	VINCI SA 1.7500 18-30 26/09A	751,516.40	0.04
500,000	VINCI SA 3.375 22-32 17/10A	507,854.58	0.03
400,000	VIVENDI SA 1.1250 19-28 11/12A	384,367.28	0.02
300,000	VIVENDI SA 1.875 16-26 26/05A	297,979.68	0.02
200,000	WENDEL SE 1 21-31 01/06A	173,420.60	0.01
300,000	WENDEL SE 2.5 15-27 09/02A	296,056.79	0.02
100,000	WENDEL SE 4.5 23-30 19/06A	104,908.67	0.01
300,000	WORLDLINE SA 0.875 20-27 30/06A	271,820.65	0.02
400,000	WORLDLINE SA 4.125 23-28 12/09A	389,242.98	0.02
387,000	WPP FINANCE 4.125 23-28 30/05A	400,619.80	0.02
509,000	WPP FINANCE SA 2.25 14-26 22/09A6 22/09A	503,462.63	0.03
460,000	WPP FINANCE SA 2.375 20-27 19/05A	455,475.96	0.03
	Germany	**125,023,790.66**	**7.43**
300,000	AAREAL BANK AG 0.0500 21-26 02/09A	280,861.84	0.02
400,000	AAREAL BANK AG 0.25 20-27 23/11A	362,645.64	0.02
300,000	AAREAL BANK AG 0.5 20-27 07/04A	278,907.32	0.02
200,000	AAREAL BANK AG 0.75 22-28 18/04A	181,572.44	0.01
300,000	AAREAL BANK AG 5.875 24-26 29/05A	310,968.07	0.02
300,000	ADIDAS AG 0.0000 20-28 05/10U	270,748.43	0.02
300,000	ADIDAS AG 0.6250 20-35 10/09A	230,853.08	0.01
300,000	ADIDAS AG 3.0 22-25 21/11A	300,626.52	0.02
400,000	ADIDAS AG 3.125 22-29 21/11A	406,735.10	0.02
358,000	AMPHENOL TECHNOLOGIE 0.75 20-26 04/05A	346,200.66	0.02
300,000	AMPHENOL TECHNOLOGIES 2 18-28 08/10A	292,669.53	0.02
500,000	AMPRION 3.45 22-27 22/09A	508,137.28	0.03
400,000	AMPRION 3.85 24-39 27/08A	401,101.20	0.02
600,000	AMPRION 3.971 22-32 22/09A	626,957.20	0.04
300,000	AMPRION 4.0 24-44 21/05A	303,064.19	0.02
500,000	AMPRION GMBH 0.6250 21-33 23/09A	395,586.27	0.02
300,000	AMPRION GMBH 3.125 24-30 27/08A	300,050.29	0.02
400,000	AMPRION GMBH 3.6250 24-31 21/05A	410,032.60	0.02
300,000	AMPRION GMBH 3.875 23-28 07/09A	309,678.72	0.02
400,000	AMPRION GMBH 4.125 23-34 07/09A	422,683.19	0.03
700,000	BASF 0.7522-26 17/03A	680,386.82	0.04
597,000	BASF 0.875 17-27 15/11A	568,351.43	0.03
100,000	BASF 1.45 17-32 13/12A	88,259.84	0.01
242,000	BASF 1.5 18-30 22/05A	228,957.03	0.01
300,000	BASF 4.5 23-35 08/03A	324,504.56	0.02
600,000	BASF SE 0.25 20-27 05/06A	565,351.65	0.03
236,000	BASF SE 0.875 16-31 06/10A	209,041.93	0.01
700,000	BASF SE1.5 22-31 17/03A	638,562.82	0.04
473,000	BASF SE 1.625 17-37 15/11A	384,779.96	0.02
600,000	BASF SE 3.125 22-28 29/06A	609,993.81	0.04
500,000	BASF SE 3.75 22-32 29/06A	517,539.55	0.03
300,000	BASF SE 4.0 23-29 08/03A	314,292.67	0.02
300,000	BASF SE 4.25 23-32 08/03A	320,339.44	0.02
700,000	BAYER AG 0.375 21-29 12/01A	623,676.36	0.04
600,000	BAYER AG 0.625 21-31 12/01A	494,904.22	0.03
900,000	BAYER AG 0.75 20-27 06/07A	854,459.22	0.05
800,000	BAYER AG 1.125 20-30 06/07A	713,013.02	0.04
1,000,000	BAYER AG 1.375 20-32 06/07A	848,188.06	0.05
400,000	BAYER AG 1 21-36 12/01A	293,712.33	0.02
445,000	BAYER AG 4.0 23-26 26/08A	454,371.47	0.03
470,000	BAYER AG 4.25 23-29 26/08A	492,398.49	0.03
939,000	BAYER AG 4.625 23-33 26/05A	997,889.62	0.06
300,000	BERLIN HYP 1.125 17-27 25/10A	282,924.29	0.02
400,000	BERLIN HYP AG 0.375 21-31 21/04A	334,070.39	0.02
300,000	BERLIN HYP AG 0.375 22-27 25/01A	283,783.67	0.02
400,000	BERLIN HYP AG 0.5 19-29 05/11A	353,743.52	0.02
300,000	BERLIN HYP AG 1.0 19-26 05/02A	292,109.55	0.02
200,000	BERLIN HYP AG 1.5 18-28 14/04A	191,835.78	0.01
400,000	BERTELSMANN AG 3.5 22-29 29/05A	407,889.08	0.02
300,000	BERTELSMANN SE 1.125 16-26 27/04A	291,904.08	0.02
400,000	BERTELSMANN SE CO. 1.5 20-30 15/05A	371,889.22	0.02
500,000	BERTELSMANN SE CO. 2 20-28 01/04A	487,324.15	0.03
500,000	BOSCH GMBH ROBERT 3.625 23-27 02/06A	509,447.59	0.03
600,000	BOSCH GMBH ROBERT 3.625 23-30 02/06A	616,386.50	0.04
700,000	BOSCH GMBH ROBERT 4.0 23-35 02/06A	722,466.43	0.04
600,000	CA ASSURANCES SA 1.5 21-31 06/10A 06/10A	511,325.99	0.03
200,000	CLEARSTREAM BANK 0.0000 20-25 01/12A	193,277.98	0.01
457,000	COMMERZBANK AG 0.375 20-27 01/09A	431,247.15	0.03
643,000	COMMERZBANK AG 0.50 19-26 04/12A	613,828.09	0.04
400,000	COMMERZBANK AG 0.875 20-27 22/01A	381,180.58	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
747,000	COMMERZBANK AG 1.00 19-26 25/02A	729,653.36	0.04
400,000	COMMERZBANK AG 1.1250 19-26 22/06A	388,834.58	0.02
400,000	COMMERZBANK AG 1.875 18-28 28/02A	387,339.20	0.02
607,000	COMMERZBANK AG 4.00 16-26 23/03A	612,443.29	0.04
406,000	COMMERZBANK AG 4.00 17-27 30/03A	412,780.19	0.02
500,000	COMMERZBANK AKTIEN 4.625 24-21 17/01A	526,824.03	0.03
400,000	CONTINENTAL 3.5 24-29 01/10A	400,088.79	0.02
436,000	CONTINENTAL AG 2.5 20-26 27/08A	432,606.34	0.03
400,000	CONTINENTAL AG 3.625 22-27 30/11A	405,565.61	0.02
347,000	CONTINENTAL AG 4.0000 23-27 01/03A	354,438.08	0.02
427,000	CONTINENTAL AG 4 23-28 01/06A	438,324.83	0.03
313,000	COVESTRO AG 0.875 20-26 12/06A	304,889.78	0.02
225,000	COVESTRO AG 1.375 20-30 12/06A	207,116.60	0.01
400,000	COVESTRO AG 4.75 22-28 15/11A	427,049.16	0.03
300,000	DEUT PFANDBRIEF 0.2500 21-25 27/10A	285,020.11	0.02
200,000	DEUT PFANDBRIEFBANK 4.375 22-26 28/08A	199,523.41	0.01
700,000	DEUTSCHE BANK 1.750 18-28 17/01A	673,133.93	0.04
500,000	DEUTSCHE BANK AG 0.75 21-27 17/02A	484,761.38	0.03
800,000	DEUTSCHE BANK AG 1.375 21-32 17/02A	694,606.07	0.04
900,000	DEUTSCHE BANK AG 1.625 20-27 20/01A	870,773.36	0.05
500,000	DEUTSCHE BANK AG 2.625 19-26 12/02A	496,973.43	0.03
400,000	DEUTSCHE BANK AG 3.2500 22-28 24/05A	400,401.83	0.02
500,000	DEUTSCHE BANK AG 4.50 16-26 19/05A	509,097.23	0.03
600,000	DEUTSCHE BANK AG 4 22-27 29/11A	622,331.20	0.04
374,000	DEUTSCHE BOERSE 1.125 18-28 26/03A	360,039.76	0.02
400,000	DEUTSCHE BOERSE 1.5 22-32 04/04A	361,526.70	0.02
500,000	DEUTSCHE BOERSE 3.75 23-29 28/09A	522,510.33	0.03
700,000	DEUTSCHE BOERSE 3.875 23-26 28/09A	715,061.55	0.04
800,000	DEUTSCHE BOERSE 3.875 23-33 28/09A	844,871.71	0.05
400,000	DEUTSCHE BOERSE AG 0.0 21-26 22/02A	384,646.53	0.02
400,000	DEUTSCHE BOERSE AG 0.125 21-31 22/02A	337,885.45	0.02
72,000	DEUTSCHE BOERSE AG 1.625 15-25 08/10A	71,179.41	0.00
500,000	DEUTSCHE LUFTHANSA 2.875 21-27 16/05A	495,206.28	0.03
600,000	DEUTSCHE LUFTHANSA 3 20-26 29/05A	597,302.29	0.04
500,000	DEUTSCHE LUFTHANSA A 3.75 21-28 11/02A	505,157.66	0.03
454,000	DEUTSCHE LUFTHANSA A 4.0 24-30 21/05A	465,133.55	0.03
370,000	DEUTSCHE LUFTHANSA A 4.125 24-32 03/09A	373,749.39	0.02
300,000	DEUTSCHE LUFTHANSA AG 3.5 21-29 14/07A	301,509.87	0.02
300,000	DEUTSCHE PFANDBRIEFB 0.1 21-26 01/02A	282,010.53	0.02
260,000	DEUTSCHE PFANDBRIEFB 5.0 23-27 05/02A	266,973.95	0.02
427,000	DEUTSCHE POST AG 0.375 20-26 20/05A	411,990.26	0.02
420,000	DEUTSCHE POST AG 0.75 20-29 20/05A	393,395.47	0.02
335,000	DEUTSCHE POST AG 1.00 17-27 13/12A	319,669.36	0.02
300,000	DEUTSCHE POST AG 1.255 16-26 01/04A	294,262.77	0.02
476,000	DEUTSCHE POST AG 1.625 18-28 05/12A	459,678.14	0.03
343,000	DEUTSCHE POST AG 1 20-32 20/05A	307,361.70	0.02
313,000	DEUTSCHE POST AG 3.375 23-33 03/07A	323,475.27	0.02
700,000	DEUTSCHE POST AG 3.5 24-36 25/03A	705,200.19	0.04
645,000	DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	613,000.87	0.04
150,000	DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	146,457.09	0.01
545,000	DEUTSCHE TELEKOM AG 1.375 19-34 05/07A	475,455.37	0.03
686,000	DEUTSCHE TELEKOM AG 1.75 19-31 25/03A	647,604.67	0.04
453,000	DEUTSCHE TELEKOM AG 1.75 19-49 09/12A	325,145.81	0.02
300,000	DEUTSCHE TELEKOM AG 2.25 19-39 29/03A	265,024.04	0.02
465,000	DEUTSCHE TELEKOM AG 3.25 24-36 20/03A	463,924.44	0.03
100,000	DEUTSCHE WOHNEN SE 0.5 21-31 07/04A	82,362.51	0.00
200,000	DEUTSCHE WOHNEN SE 1.3 21-41 07/04A	134,552.00	0.01
400,000	DEUTSCHE WOHNEN SE 1.5 20-30 30/04A	362,234.48	0.02
200,000	DVI DT VERMOEGENS IMMOB 2.5 22-27 25/01A	188,092.33	0.01
100,000	DZ BANK AG 0.4000 21-28 17/11A	89,267.66	0.01
308,000	E.ON SE 0.1 21-28 19/01A	279,773.73	0.02
295,000	E.ON SE 0.1250 22-26 18/01A	285,119.81	0.02
476,000	E.ON SE 0.25 19-26 24/10A	454,361.22	0.03
476,000	E.ON SE 0.35 19-30 28/02A	418,470.11	0.02
601,000	E.ON SE 0.375 20-27 16/01A	565,030.83	0.03
444,000	E.ON SE 0.6 21-32 01/04A	367,074.34	0.02
301,000	E.ON SE 0.75 20-28 20/05A	284,930.76	0.02
404,000	E.ON SE 0.75 20-30 16/01A	353,439.80	0.02
296,000	E.ON SE 0.8750 20-31 20/08A	256,399.56	0.02
451,000	E.ON SE 1 20-25 07/04A	442,560.10	0.03
454,000	E.ON SE 2.875 22-28 26/08A	455,568.47	0.03
481,000	E.ON SE 3.125 24-30 05/03A	484,372.02	0.03
476,000	E.ON SE 3.3750 24-31 15/01A	483,992.00	0.03
514,000	E.ON SE 3.7500 24-36 15/01A	524,340.60	0.03
390,000	E.ON SE 3.75 23-29 01/03A	404,205.67	0.02
476,000	E.ON SE 4.00 23-33 29/08A	501,226.21	0.03
700,000	E.ON SE 4.1250 24-44 25/03A	718,915.73	0.04
444,000	EON 1.625 22-31 29/03A	407,799.31	0.02
381,000	EON SE 0.625 19-31 07/11A	323,851.66	0.02
420,000	EON SE 0.875 22-34 18/10A	338,484.23	0.02
390,000	E ON SE 1.625 17-29 22/05A	372,680.63	0.02
200,000	EON SE 3.5 19-37 26/10A	197,931.92	0.01
517,000	EON SE 3.5 23-28 12/01A	530,157.30	0.03
474,000	EON SE 3.5 24-32 25/03A	483,920.92	0.03
605,000	EON SE 3.875 23-35 12/01A	626,582.42	0.04
350,000	EON SE 3.875 24-38 05/09A	352,645.96	0.02
200,000	EUROGRID GMBH 0.7410 21-33 21/04A	161,316.98	0.01
500,000	EUROGRID GMBH 1.113 20-32 15/05A	426,770.83	0.03
400,000	EUROGRID GMBH 1.50 16-28 18/04A	381,401.38	0.02
500,000	EUROGRID GMBH 1 3.722 23-30 27/04A	510,677.32	0.03
400,000	EUROGRID GMBH 3.2790 22-31 05/09A	398,809.47	0.02
600,000	EUROGRID GMBH 3.5980 24-29 02/01A	610,158.11	0.04
500,000	EUROGRID GMBH 3.9150 24-34 02/01A	514,070.39	0.03
70,000	EVONIK FINANCE BV 0.75 16-28 07/09A	66,550.51	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	EVONIK INDUSTRIES 2.25 22-27 25/09A	491,765.66	0.03
382,000	FRESENIUS MEDICAL CA 0.625 19-26 30/11A	364,352.31	0.02
555,000	FRESENIUS MEDICAL CA 1.5 20-30 29/05A	502,724.92	0.03
311,000	FRESENIUS MEDICAL CA 1 20-26 29/05A	301,999.88	0.02
298,000	FRESENIUS MEDICAL CARE 1.25 19-29 29/11A	273,140.47	0.02
460,000	FRESENIUS SE 1.625 20-27 08/10A	446,514.03	0.03
332,000	FRESENIUS SE 2.875 22-30 24/05A	325,503.70	0.02
300,000	FRESENIUS SE 4.25 22-26 28/05A	306,346.53	0.02
300,000	FRESENIUS SE 5.0 22-29 28/11A	323,526.42	0.02
294,000	FRESENIUS SE 5.125 23-30 05/10A	321,202.04	0.02
382,000	FRESENIUS SE AND CO 2.875 19-29 15/02A	386,820.48	0.02
357,000	FRESENIUS SE CO. KG 0.375 20-26 28/09A	340,914.15	0.02
466,000	FRESENIUS SE CO. KG 0.75 20-28 15/01A	436,277.80	0.03
272,000	FRESENIUS SE CO. KG 1.125 20-33 28/09A	229,151.91	0.01
340,000	FRES ME 3.875 22-27 20/09A	348,978.32	0.02
400,000	HAMBURG COMM BANK 4.5 24-28 24/07A	408,770.66	0.02
390,000	HAMBURG COMMERCIAL 3.5 24-28 17/03A	391,315.77	0.02
200,000	HAMBURG COMMERCIAL B 0.375 21-26 09/03A	191,312.48	0.01
336,000	HAMBURG COMMERCIAL B 4.75 24-29 02/05A	354,285.99	0.02
284,000	HAMBURG COMMERCIAL BK4.875 23-27 30/03A	294,569.46	0.02
300,000	HAMBURGER SPARKASSE 4.375 23-29 12/02A	317,439.50	0.02
500,000	HANNOVER RUECK SE 1.125 18-28 18/04A	478,779.35	0.03
500,000	HANNOVER RUECK SE 1.375 21-42 22/03A	424,736.58	0.03
510,000	HEIDELBERGCEMENT AG 3.75 23-32 31/05A	518,987.53	0.03
325,000	HEIDELBERG MATERIALS 3.375 24-31 17/10A	324,803.93	0.02
460,000	HEIDELBERG MATERIALS 3.95 24-34 19/07A	471,688.16	0.03
297,000	HELLA GMBH & CO. KGAA 0.50 19-27 26/01A	280,683.98	0.02
400,000	HENKEL AG & CO KGAA 2.625 22-27 13/09A	401,532.69	0.02
300,000	HERAEUS FINANCE	297,147.15	0.02
220,000	HOCHTIEF AG 0.5 19-27 03/09A	205,807.08	0.01
279,000	HOCHTIEF AG 0.625 21-29 26/04A	249,612.37	0.01
446,000	HOCHTIEF AG 4.25 24-30 31/05A	459,045.81	0.03
500,000	INFINEON TECHNO 1.1250 20-26 24/06A	485,795.53	0.03
500,000	INFINEON TECHNO 1.625 20-29 24/06A	473,205.86	0.03
400,000	INFINEON TECHNO 2.0000 20-32 24/06A	368,445.50	0.02
400,000	KNOR BR 3.25 22-27 21/09A	403,447.86	0.02
220,000	KNORR-BREMSE AG 3.0000 24-29 30/09A	220,051.97	0.01
220,000	KNORR-BREMSE AG 3.2500 24-32 30/09A	218,780.29	0.01
300,000	KS AKTUELL AG 4.25 24-29 19/06A	305,235.38	0.02
355,000	LANXESS AG 0.00 21-27 08/09A	325,315.03	0.02
400,000	LANXESS AG 0.625 21-29 01/12A	343,451.64	0.02
300,000	LANXESS AG 1.00 16-26 07/10A	287,010.74	0.02
400,000	LANXESS AG 1.75 22-28 22/03A	379,483.68	0.02
300,000	LEG IMMOBILIEN 0.3750 22-26 17/01A	289,374.18	0.02
500,000	LEG IMMOBILIEN 0.75 21-31 30/06A	413,594.64	0.02
100,000	LEG IMMOBILIEN AG 1.625 19-24 28/11A	80,582.66	0.00
300,000	LEG IMMOBILIEN SE 0.8750 19-27 28/11A	282,625.99	0.02
400,000	LEG IMMOBILIEN SE 0.8750 22-29 17/01A	361,169.40	0.02
500,000	LEG IMMOBILIEN SE 0.875 21-33 30/03A	398,332.18	0.02
200,000	LEG IMMOBILIEN SE 1.0000 21-32 19/11A	161,921.00	0.01
300,000	LEG IMMOBILIEN SE 1.5 22-34 17/01A	245,717.64	0.01
575,000	MERCEDES-BENZ 1.125 19-31 06/11A	501,759.52	0.03
470,000	MERCEDES-BENZ GROUP 0.75 19-30 08/02A	417,928.70	0.02
597,000	MERCEDESBENZ GROUP 0.75 20-30 10/09A	524,993.95	0.03
626,000	MERCEDESBENZ GROUP 0.75 21-33 11/03A	513,942.14	0.03
674,000	MERCEDES-BENZ GROUP 1.00 17-27 15/11A	639,894.26	0.04
230,000	MERCEDES-BENZ GROUP 1.1250 19-34 08/08A	188,678.07	0.01
761,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	726,784.23	0.04
1,006,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	946,195.38	0.06
387,000	MERCEDES-BENZ GROUP 2.0 19-31 27/02A	365,224.73	0.02
778,000	MERCEDES-BENZ GROUP 2.125 17-37 03/07S	672,249.76	0.04
476,000	MERCEDES-BENZ GROUP 2.375 20-30 22/05A	459,723.15	0.03
400,000	MERCK FINANCIAL 19-31 05/07A	350,688.34	0.02
400,000	MERCK FINANCIAL SERVI 0.375 19-27 05/07A	376,569.15	0.02
300,000	MERCK FINANCIAL SERVI 1.875 22-26 15/06A	295,892.66	0.02
300,000	MERCK FIN SERVI 2.3750 22-30 15/06A	292,674.27	0.02
400,000	MERCK FIN SERVICES 0.5 20-28 16/07A	368,076.76	0.02
274,000	METRO AG 4.625 24-29 07/03A	285,207.69	0.02
650,000	MTU AERO ENGINE 3.8750 24-31 18/09A	660,334.50	0.04
300,000	MUENCHENER HYPOTHEKE 0.375 21-29 10/03A	262,389.60	0.02
300,000	MUENCHENER HYPOTHEKEN 0.500 19-26 08/06A	286,315.42	0.02
1,200,000	MUNICH RE 4.25 24-44 26/05A	1,223,231.98	0.07
300,000	OLDENBURGISCHE LANDE 5.625 23-26 02/02A	308,208.95	0.02
900,000	ROBERT BOSCH GM 4.3750 23-43 02/06A	931,458.64	0.06
421,000	RWE AG 0.5 21-28 26/11A	384,581.13	0.02
310,000	RWE AG 0.625 21-31 11/06A	262,365.34	0.02
410,000	RWE AG 1.0 21-33 26/11A	332,560.45	0.02
702,000	RWE AG 2.1250 22-26 24/05A	694,390.35	0.04
551,000	RWE AG 2.7500 22-30 24/05A	540,319.36	0.03
240,000	RWE AG 3.6250 24-32 10/01A	244,685.94	0.01
392,000	RWE AG 3.625 23-29 13/02A	405,536.22	0.02
301,000	RWE AG 4.125 23-35 13/02A	314,341.12	0.02
500,000	SANTANDER CONSUMER B 4.375 23-27 13/09A	521,310.38	0.03
300,000	SANTANDER CONSUMER B 4.5 23-26 30/06A	307,507.71	0.02
620,000	SAP 1.75 14-27 22/02A	611,401.64	0.04
800,000	SAP EMTN 1.625 18-31 10/03A	749,521.40	0.04
400,000	SAP SE 0.125 20-26 18/05A	384,206.85	0.02
500,000	SAP SE 0.375 20-29 18/05A	452,171.52	0.03
300,000	SAP SE 1.00 18-26 13/03A	292,987.59	0.02
600,000	SAP SE 1.25 18-28 10/03A	574,126.35	0.03
300,000	SAP SE 1.375 18-30 13/03A	281,205.53	0.02
335,000	SIXT SE 3.75 24-29 25/01A	342,190.00	0.02
236,000	SIXT SE 5.1250 23-27 09/10A	248,931.87	0.01
400,000	TAG IMMOBILIEN AG 4.25 24-30 04/03A	403,952.84	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	TALANX AG 2.50 14-26 23/07A	299,391.12	0.02
300,000	TALANX AG 4.0 22-29 25/10A	313,483.39	0.02
300,000	VIER GAS TRANSP 0.5000 19-34 10/09A	227,010.62	0.01
300,000	VIER GAS TRANSP 4.00 22-27 26/09A	308,392.15	0.02
300,000	VIER GAS TRANSP4.625 22-32 26/09A	324,949.45	0.02
400,000	VIER GAS TRANSPORT 0.125 19-29 10/09A	349,801.14	0.02
300,000	VIER GAS TRANSPORT 1.5 18-28 25/09A	284,559.48	0.02
700,000	VOLKSWAGEN BANK 4.25 23-26 07/01A	708,428.83	0.04
300,000	VOLKSWAGEN BANK 4.625 23-31 03/05A	311,548.73	0.02
317,000	VOLKSWAGEN BANK GMBH 1.25 17-25 15/12A	310,404.42	0.02
600,000	VOLKSWAGEN BANK GMBH 2.5 19-26 31/07A	591,013.57	0.04
300,000	VOLKSWAGEN BANK GMBH 4.375 23-28 03/05A	307,789.26	0.02
478,000	VOLKSWAGEN FINANCIAL 0.375 21-30 12/08A	403,342.76	0.02
462,000	VOLKSWAGEN FINANCIAL 3.375 20-28 06/04A	464,508.56	0.03
441,000	VOLKSWAGEN FINANCIAL 3.75 24-26 10/09A	446,663.10	0.03
500,000	VOLKSWAGEN FIN SVS AG 3.875 24-30 10/09A	502,560.81	0.03
606,000	VOLKSWAGEN LEASING 3.625 24-26 11/10A	611,210.38	0.04
687,000	VOLKSWAGEN LEASING 3.8750 24-28 11/10A	696,065.14	0.04
415,000	VOLKSWAGEN LEASING 4.0000 24-31 11/04A	418,201.17	0.02
280,000	VOLKSWAGEN LEASING 4.625 23-29 25/03A	291,910.71	0.02
357,000	VOLKSWAGEN LEASING 4.75 23-31 25/09A	376,244.45	0.02
445,000	VOLKSWAGEN LEASING G 0.25 21-26 12/01A	428,982.60	0.03
600,000	VOLKSWAGEN LEASING G 0.375 21-26 19/05A	571,833.20	0.03
419,000	VOLKSWAGEN LEASING G 0.5 21-29 12/01A	370,074.96	0.02
481,000	VOLKSWAGEN LEASING G 0.625 21-29 19/05A	419,076.09	0.02
407,000	VOLKSWAGEN LEASING GMB 1.50 19-26 19/06A	396,178.17	0.02
521,000	VOLKSWAGEN LEASING GMB 4.50 23-26 25/03A	530,785.18	0.03
800,000	VONOVIA 0.75 21-32 01/09A	642,807.48	0.04
300,000	VONOVIA FINANCE BV 0.5000 19-29 14/09A	262,396.54	0.02
400,000	VONOVIA FINANCE BV 0.6250 20-26 09/07A	383,593.54	0.02
300,000	VONOVIA FINANCE BV 0.625 19-27 07/10A	279,888.42	0.02
500,000	VONOVIA FINANCE BV 1.00 20-30 09/07A	436,403.60	0.03
300,000	VONOVIA FINANCE BV 1.5 18-28 14/01A	286,210.90	0.02
300,000	VONOVIA FINANCE BV 1.625 19-39 07/10A	210,913.06	0.01
300,000	VONOVIA FINANCE BV 1.75 17-27 25/01A	292,347.00	0.02
200,000	VONOVIA FINANCE BV 2.25 20-30 07/04A	189,244.75	0.01
600,000	VONOVIA SE 0.0 21-25 01/12A	578,006.77	0.03
800,000	VONOVIA SE 0.2500 21-28 01/09A	712,505.09	0.04
700,000	VONOVIA SE 0.375 21-27 16/06A	654,099.78	0.04
700,000	VONOVIA SE 0.625 21-29 16/06A	611,458.94	0.04
400,000	VONOVIA SE 0.625 21-31 24/03A	332,612.00	0.02
300,000	VONOVIA SE 1.375 22-26 28/01A	293,376.70	0.02
300,000	VONOVIA SE 1.5 21-41 16/06A	203,660.62	0.01
800,000	VONOVIA SE 1.625 21-51 01/09A	471,269.47	0.03
400,000	VONOVIA SE 1.8750 22-28 28/06A	381,652.40	0.02
600,000	VONOVIA SE 1 21-33 16/06A	478,204.02	0.03
500,000	VONOVIA SE 2.375 22-32 25/03A	458,834.99	0.03
600,000	VONOVIA SE 4.25 24-34 10/04A	616,522.44	0.04
500,000	VONOVIA SE 4.75 22-27 23/05A	521,563.04	0.03
400,000	VONOVIA SE 5.0 22-30 23/11A	431,174.25	0.03
708,000	VW FINANCIAL SERV 0.125 21-27 12/02A	660,862.59	0.04
616,000	VW FINANCIAL SERV 0.875 22-28 31/01A	568,724.97	0.03
493,000	VW FINANCIAL SERV 2.25 18-26 16/10A/10A	483,100.10	0.03
300,000	WPP FIN DEUTSCHLAND 1.625 15-30 23/03A	277,180.65	0.02
	Guernsey	**379,228.71**	**0.02**
300,000	SIRIUS REAL ESTATE L 1.125 21-26 22/06A	287,792.37	0.02
100,000	SIRIUS REAL ESTATE LTD 1.75 21-28 24/11A	91,436.34	0.01
	Hungary	**393,389.36**	**0.02**
420,000	MOL HUNGARIAN OIL AN 1.5 20-27 08/10A	393,389.36	0.02
	Iceland	**357,039.85**	**0.02**
200,000	ARION BANK 4.625 24-28 21/11A	208,193.36	0.01
140,000	ARION BANK 7.25 23-26 25/05A	148,846.49	0.01
	Ireland	**28,033,098.15**	**1.67**
400,000	ABBOTT IRL FINANCING 0.375 19-27 19/11A	374,603.08	0.02
700,000	ABBOTT IRL FINANCING 1.50 18-26 27/09A	684,998.55	0.04
353,000	AIB GROUP PLC 0.5 21-27 17/11A	335,162.69	0.02
260,000	APTIV PLC 1.60 16-28 15/09A	246,464.81	0.01
500,000	APTIV PLC APTIV GLOB 4.25 24-36 11/06A	504,811.26	0.03
300,000	ATLAS COPCO FINANCE 0.75 22-32 08/02A	256,276.99	0.02
350,000	CA AUTO BANK SPA IRI 3.75 24-27 12/04A	356,383.66	0.02
295,000	CA AUTO BANK SPA IRI 4.375 23-26 08/06A	301,174.24	0.02
439,000	CA AUTO BANK SPA IRI 4.75 23-27 25/01A	455,972.40	0.03
426,000	CCEP FINANCE IRELAND 0.5 21-29 06/05A	378,491.90	0.02
702,000	CCEP FINANCE IRELAND 0.875 21-33 06/05AA	577,881.35	0.03
434,000	CCEP FINANCE IRELAND 1.5 21-41 06/05AA	318,546.49	0.02
200,000	CLOVERIE PLC ZURICH 1.50 18-28 15/12A	190,313.44	0.01
363,000	CRH FINANCE 1.375 16-28 18/10A	342,640.85	0.02
461,000	CRH SMW FINANCE DAC 1.25 20-26 05/05A	446,947.36	0.03
397,000	CRH SMW FINANCE DAC 4.00 23-31 11/07A	413,459.58	0.02
300,000	CRH SMW FINANCE DAC 4.0 23-27 11/07A	308,593.51	0.02
461,000	CRH SMW FINANCE DAC 4.25 23-35 11/07A	485,780.84	0.03
340,000	DCC GROUP FIN I 4.3750 24-31 27/06A	346,022.61	0.02
300,000	DELL BANK INTL DAC 0.5 21-26 27/10A	286,293.30	0.02
400,000	DELL BANK INTL DAC 3.625 24-29 24/06A	407,742.87	0.02
300,000	DELL BANK INTL DAC 4.5 22-27 18/10A	311,987.46	0.02
357,000	DXC CAPITAL FUNDING 0.95 21-31 15/09A	290,347.37	0.02
444,000	DXC CAPITAL FUNDING LT0.45 21-27 15/09A	408,878.51	0.02
310,000	EATON CAPITAL UNLI 3.601 24-31 21/05A	319,216.43	0.02
320,000	EATON CAPITAL UNLI 3.802 24-36 21/05A	331,236.69	0.02
552,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	531,581.50	0.03
383,000	EATON CAPITAL UNLIMI 0.577 21-30 08/03A	337,135.50	0.02
200,000	EXPERIAN EUROPE DAC 1.56 22-31 16/05A	183,806.25	0.01
287,000	FLUTTER TREASURY DAC 5.0 24-29 29/04S	295,647.05	0.02
350,000	FRESENIUS FINANCE IR 0.875 21-31 01/04A	294,811.67	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
178,000	FRESENIUS FINANCE IR 0 21-25 01/04A	172,750.94	0.01
416,000	FRESENIUS FIN IRELAND 2.125 17-27 01/02A	411,171.59	0.02
339,000	FRESENIUS FIN IRL 0.5 21-28 01/10A	308,269.22	0.02
374,000	FRESENIUS FIN IRL 3.00 17-32 30/01A	369,716.36	0.02
180,000	GE CAP EURO FUNDING 6.025 08-38 01/03A	227,850.96	0.01
304,000	GLENCORE CAPITAL FIN 0.75 21-29 01/03A	272,909.31	0.02
300,000	GLENCORE CAPITAL FIN 1.125 20-28 10/09A	280,828.54	0.02
300,000	GLENCORE CAPITAL FIN 1.25 21-33 01/03A	248,479.93	0.01
400,000	GRENKE FINANCE 5.1250 24-29 04/01A	401,262.24	0.02
300,000	GRENKE FINANCE 7.875 23-27 06/04A	322,031.83	0.02
236,000	GRENKE FINANCE PLC 5.75 24-29 06/07A	242,823.38	0.01
300,000	HAMMERSON IRL FIN 1.75 21-27 03/06A	287,703.14	0.02
363,000	JOHNSON CONTROL INTL 3 22-28 15/09A	363,113.74	0.02
356,000	JOHNSON CONTROLS INT 0.375 20-27 15/09A	331,524.91	0.02
406,000	JOHNSON CONTROLS INT 1 20-32 15/09A	342,197.95	0.02
400,000	KERRY GROUP FINANCIA 3.375 24-33 05/03A	405,421.82	0.02
370,000	KERRY GROUP FINANCIA 3.75 24-36 05/09A	376,816.87	0.02
540,000	KERRY GROUP FINANCIAL 0.875 21-31 01/12A	466,422.95	0.03
300,000	KERRY GROUP FIN SERV 0.625 19-29 20/09A	270,141.46	0.02
300,000	LINDE 1.0 22-27 31/03A	288,415.37	0.02
500,000	LINDE 1.375 22-31 31/03A	455,474.62	0.03
500,000	LINDE PLC 0.00 21-26 30/09A	474,099.37	0.03
400,000	LINDE PLC 0.3750 21-33 30/09A	319,681.54	0.02
500,000	LINDE PLC 1.0000 21-51 30/09A	293,817.89	0.02
500,000	LINDE PLC 1.625 22-35 31/03A	428,963.93	0.03
500,000	LINDE PUBLIC LIMITED 3.0 24-28 14/02A	505,449.91	0.03
500,000	LINDE PUBLIC LIMITED 3.2 24-31 14/02A	508,435.91	0.03
400,000	LINDE PUBLIC LIMITED 3.375 23-29 12/06A	411,546.70	0.02
500,000	LINDE PUBLIC LIMITED 3.4 24-36 14/02A	502,471.54	0.03
400,000	LINDE PUBLIC LIMITED 3.625 23-34 12/06A	414,372.16	0.02
600,000	PARTNERRE IRELAND FIN 1.25 16-26 15/09A	580,621.11	0.03
100,000	ROADSTER FINANCE 2.375 17-27 08/12A	93,896.57	0.01
829,000	RYANAIR DAC 0.875 21-26 25/05A	802,108.86	0.05
240,000	SECURITAS TREASURY I 3.875 24-30 23/02A	246,135.55	0.01
376,000	SECURITAS TREASURY I 4.25 23-27 04/04A	386,510.27	0.02
400,000	SECURITAS TREASURY I 4.375 23-29 06/03A	418,348.16	0.02
594,000	SMURFIT KAPPA 2.875 18-26 15/01S	591,950.65	0.04
302,000	SMURFIT KAPPA TSY 0.5000 21-29 22/09A	266,879.04	0.02
447,000	SMURFIT KAPPA TSY 1.5 19-27 15/09S	429,222.39	0.03
350,000	SMURFIT KAPPA TSY 1 21-33 22/09A3 22/09A	288,703.03	0.02
200,000	TRANSMISSION FINANCE 0.375 21-28 18/06A	181,863.10	0.01
226,000	VODAFONE INTERNATIONAL 3.25 22-29 02/03A	230,862.49	0.01
300,000	VODAFONE INTERNATIONAL 4.0 23-43 10/02A	306,317.02	0.02
392,000	VODAFONE INTL FIN 3.75 22-34 02/12A	404,656.05	0.02
462,000	VODAFONE INTL FINANC 3.375 24-33 01/08A	464,802.44	0.03
400,000	ZURICH FINANCE 1.6250 19-39 17/06A	312,845.13	0.02

Quantity		Market Value	% of NAV
		EUR	
	Italy	**54,096,530.45**	**3.21**
300,000	2I RETE DAG SPA 1.608 17-27 31/10A	288,516.83	0.02
330,000	2I RETE GAS 4.375 23-33 06/06A	346,298.44	0.02
300,000	2I RETE GAS SPA 1.75 17-26 28/08A	294,163.99	0.02
300,000	AEROPORTI DI ROMA 1.75 21-31 30/07A	268,893.51	0.02
200,000	AEROPORTI DI ROMA 4.875 23-33 10/07A	215,872.74	0.01
271,000	AEROPORTI DI ROMA SPA 1.625 17-27 08/06A	263,168.88	0.02
100,000	ANIMA HOLDING SPA 1.5 21-28 22/04A	94,345.54	0.01
300,000	ASS GENERALI 5.8 22-32 06/07A	334,636.25	0.02
250,000	ASSICURAZ GENERALI 1.713 21-32 30/06A	215,675.03	0.01
400,000	ASSICURAZ GENERALI 2.124 19-30 01/10A	369,472.18	0.02
300,000	ASSICURAZ GENERALI 2.429 20-31 14/07A	276,393.72	0.02
356,000	ASSICURAZ GENERALI 3.212 24-29 15/01A	359,666.49	0.02
700,000	ASSICURAZ GENERALI 4.125 14-26 04/05A	709,163.63	0.04
400,000	ASSICURAZ GENERALI 5.272 23-33 12/09A	434,640.78	0.03
454,000	ASSICURAZ GENERALI 5.399 23-33 20/04A	498,175.39	0.03
311,000	ASSICURAZIONI GENER 3.875 19-29 29/01A	317,089.72	0.02
400,000	ASSICURAZIONI GENERA 4.1562 24-35 03/01A	402,684.29	0.02
350,000	ASTM 1.625 18-28 08/02A	334,643.62	0.02
551,000	ASTM SPA 1.0 21-26 25/11A	528,767.53	0.03
771,000	ASTM SPA 1.5000 21-30 25/01A	698,212.69	0.04
550,000	ASTM SPA 2.3750 21-33 25/11A	479,691.57	0.03
446,000	AUTOSTRADE 1.75 15-26 26/06A	436,338.56	0.03
275,000	AUTOSTRADE 1.875 15-25 04/11A	271,290.42	0.02
521,000	AUTOSTRADE 1.875 17-29 26/09A	487,636.81	0.03
840,000	AUTOSTRADE 2 20-28 08/03A	799,289.17	0.05
688,000	AUTOSTRADE 2 21-30 15/01A	640,309.51	0.04
397,000	AUTOSTRADE 5.125 23-33 14/06A	430,547.64	0.03
202,000	AUTOSTRADE ITALIA 1.625 22-28 25/01A/01A	192,449.85	0.01
300,000	AUTOSTRADE ITALIA SPA 1.75 16-27 01/02A	292,299.73	0.02
300,000	AUTOSTRADE PER 2.2500 22-32 25/01A	270,616.28	0.02
317,000	AUTOSTRADE PER 4.2500 24-32 28/06A	325,564.86	0.02
394,000	AUTOSTRADE PER L ITA 4.625 24-36 28/02A	407,688.01	0.02
397,000	AUTOSTRADE PER L ITA 4.75 23-31 24/01A	420,832.05	0.02
336,000	BANCO BPM SPA 0.875 21-26 15/07A	324,878.84	0.02
307,000	BANCO BPM SPA 4.625 23-27 29/11A	321,055.26	0.02
400,000	BANCO BPM SPA 4.875 23-27 18/01A	416,607.03	0.02
235,000	BANCO BPM SPA 6 22-26 13/09A	247,963.33	0.01
396,000	BANCO BPM SPA 6 23-28 14/06A	421,767.22	0.03
300,000	BPER BANCA S.P.A. 1.375 21-27 31/03A	292,860.73	0.02
490,000	ENEL SOCIETA -EMTN- 5.625 07-27 21/06A	530,032.03	0.03
500,000	ENI 3.625 23-27 19/05A	509,929.31	0.03
545,000	ENI S.P.A. 2 20-31 18/05A	507,964.31	0.03
626,000	ENI SPA 0.375 21-28 14/06A	572,215.15	0.03
665,000	ENI SPA 0.625 20-30 23/01A	588,516.79	0.03
520,000	ENI SPA 1.0000 19-34 11/10A	410,875.21	0.02
380,000	ENI SPA 1.125 16-28 19/09A	358,639.18	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
605,000	ENI SPA 1.25 20-26 18/05A	589,673.10	0.04
622,000	ENI SPA 1.50 15-26 02/02A	610,225.94	0.04
463,000	ENI SPA 1.50 17-27 17/01A	451,206.09	0.03
500,000	ENI SPA 1.625 16-28 15/05A	481,333.80	0.03
600,000	ENI SPA 3.625 14-29 29/01A	618,678.66	0.04
620,000	ENI SPA 3.875 24-34 15/01A	636,119.72	0.04
775,000	ENI SPA 4.25 23-33 19/05A	818,975.24	0.05
410,000	ERG SPA 0.5 20-27 11/09A	380,667.44	0.02
300,000	ERG SPA 0.875 21-31 15/09A	248,681.59	0.01
335,000	ERG SPA 4.125 24-30 03/07A	344,304.28	0.02
500,000	INTESA SANPAOLO 0.625 21-26 24/02A	483,833.39	0.03
783,000	INTESA SANPAOLO 0.75 21-28 16/03A	728,197.68	0.04
842,000	INTESA SANPAOLO 1.75 18-28 20/03A	809,849.98	0.05
572,000	INTESA SANPAOLO 1.75 19-29 04/07A	540,394.53	0.03
800,000	INTESA SANPAOLO 1 19-26 19/11A	770,232.71	0.05
175,000	INTESA SANPAOLO 4.5000 23-25 02/10A	177,124.06	0.01
604,000	INTESA SANPAOLO 4.75 22-27 06/09A	633,055.60	0.04
800,000	INTESA SANPAOLO 4.875 23-30 19/05A	868,014.28	0.05
672,000	INTESA SANPAOLO 4 23-26 19/05A	683,924.12	0.04
900,000	INTESA SANPAOLO 5.125 23-31 29/08A	994,923.38	0.06
500,000	INTESA SANPAOLO 5.25 22-30 13/01A	551,385.67	0.03
380,000	INTESA SANPAOLO 5.625 23-33 08/03A	429,382.77	0.03
998,000	INTESA SANPAOLO 5 23-28 08/03A	1,042,914.39	0.06
350,000	INTESA SANPAOLO SPA 1.35 21-31 24/02A	307,788.83	0.02
570,000	INTESA SANPAOLO SPA 3.625 24-30 16/10A	581,332.19	0.03
480,000	INTESA SANPAOLO SPA 4.375 23-27 29/08A	499,865.51	0.03
300,000	IREN 3.875 24-32 22/07A	307,618.92	0.02
240,000	IREN SPA 0.2500 20-31 17/01A	199,831.35	0.01
307,000	IREN SPA 0.8750 19-29 14/10A	276,228.21	0.02
200,000	IREN SPA 1.000 20-30 01/07A	179,917.87	0.01
400,000	IREN SPA 1.5 17-27 24/10A	386,832.28	0.02
535,000	IREN SPA 3.625 24-33 23/09A	535,259.26	0.03
403,000	ITALGAS 3.125 24-29 08/02A	403,137.09	0.02
317,000	ITALGAS 4.125 23-32 08/06A	329,457.99	0.02
300,000	ITALGAS SPA 0.5 21-33 16/02A	234,997.71	0.01
248,000	ITALGAS SPA 0.875 19-30 24/04A	220,666.59	0.01
300,000	ITALGAS SPA 0 21-28 16/02U	273,749.33	0.02
230,000	ITALGAS SPA 1.0 19-31 11/12A	198,449.56	0.01
457,000	ITALGAS SPA 1.625 17-27 19/01A	446,167.53	0.03
453,000	ITALGAS SPA 1.625 17-29 18/01A	430,219.74	0.03
334,000	LEASYS SPA 3.875 24-28 01/03A	340,287.91	0.02
385,000	LEASYS SPA 4.5 23-26 26/07A	394,576.79	0.02
370,000	LEASYS SPA 4.625 23-27 16/02A	382,133.33	0.02
299,000	LEONARDO SPA 2.375 20-26 08/01A	296,117.68	0.02
312,000	MEDIOBANCA 0.875 19-26 15/01A	303,643.32	0.02
300,000	MEDIOBANCA 1 20-27 08/09A	284,475.96	0.02
330,000	MEDIOBANCA 4.875 23-27 13/09A	341,740.17	0.02
354,000	MEDIOBANCA-BCA CREDI 1.0 22-29 17/07A	327,806.76	0.02
100,000	MEDIOBANCA DI C 0.7500 20-27 15/07A	94,216.57	0.01
381,000	PIRELLI C 3.875 24-29 02/07A	390,764.06	0.02
300,000	PIRELLI C 4.25 23-28 18/01A	310,603.77	0.02
250,000	SNAM SPA 0.625 21-31 30/06A	211,782.87	0.01
516,000	SNAM SPA 0.7500 22-29 20/06A	465,775.53	0.03
600,000	SNAM SPA 0.75 20-30 17/06A	525,209.81	0.03
775,000	SNAM SPA 0.875 16-26 25/10A	746,120.80	0.04
373,000	SNAM SPA 0 20-28 07/12U	330,397.82	0.02
238,000	SNAM SPA 1.0000 19-34 12/09A	188,157.79	0.01
350,000	SNAM SPA 1.25 22-34 20/06A	288,352.88	0.02
100,000	SNAM SPA 1.375 17-27 25/10A	95,982.60	0.01
240,000	SNAM SPA 3.375 22-26 05/12A	242,674.05	0.01
427,000	SNAM SPA 3.375 24-28 19/02A	433,182.48	0.03
670,000	SNAM SPA 3.875 24-34 19/02A	683,685.89	0.04
404,000	SNAM SPA 4 23-29 27/11A	419,869.97	0.02
490,000	TERNA RETE ELETTRICA 3.50 24-31 17/01A	497,995.54	0.03
589,000	TERNA RETE ELETTRICA 3.625 23-29 21/04A	603,297.69	0.04
300,000	TERNA RETE ELETTRICA 3.875 23-33 24/07A	311,629.56	0.02
300,000	TERNA S.P.A. 0.375 20-30 25/09A	255,687.38	0.02
333,000	TERNA SPA 0.75 20-32 24/07A	278,154.33	0.02
300,000	TERNA SPA 1.0000 19-26 10/04A	292,133.20	0.02
494,000	TERNA SPA 1.00 16-28 11/10U	463,141.68	0.03
495,000	TERNA SPA 1.375 17-27 26/07A	477,783.93	0.03
200,000	UBI BANCA 1.625 19-25 21/04A	198,227.00	0.01
843,000	UNICREDIT 4.0 24-34 05/03A	871,980.80	0.05
600,000	UNICREDIT SPA 0.325 21-26 19/01A	580,860.57	0.03
672,000	UNICREDIT SPA 0.85 21-31 19/01A	580,762.18	0.03
300,000	UNICREDIT SPA 1.625 22-32 18/01A	267,598.10	0.02
500,000	UNICREDIT SPA 1.8 20-30 20/01A	465,090.62	0.03
601,000	UNICREDIT SPA 2.125 16-26 24/10A	594,220.69	0.04
640,000	UNICREDIT SPA 4.20 24-34 11/06A	660,115.31	0.04
650,000	UNICREDIT SPA 5.85 22-27 15/11A	687,334.58	0.04
	Japan	**22,432,651.10**	**1.33**
280,000	ASAHI BREWERIES 3.384 24-29 16/04A	284,273.82	0.02
338,000	ASAHI BREWERIES 3.464 24-32 16/04A	342,986.39	0.02
500,000	ASAHI GROUP HLD 0.541 20-28 23/10A	455,064.48	0.03
347,000	ASAHI GROUP HOLDINGS 0.336 21-27 19/04A	326,217.59	0.02
250,000	EAST JAPAN RAILWAY 0.773 21-34 15/09A	200,532.56	0.01
400,000	EAST JAPAN RAILWAY 1.1040 21-39 15/09A	290,369.53	0.02
400,000	EAST JAPAN RAILWAY 1.85 22-33 13/04A/04A	364,021.61	0.02
300,000	EAST JAPAN RAILWAY 3.245 22-30 08/09A	304,364.07	0.02
424,000	EAST JAPAN RAILWAY 3.533 24-36 04/09A	429,814.49	0.03
400,000	EAST JAPAN RAILWAY 3.976 23-32 05/09A	425,372.66	0.03
470,000	EAST JAPAN RAILWAY 4.11 23-43 22/02A	491,244.32	0.03
500,000	EAST JAPAN RAILWAY 4.3890 23-43 05/09A	541,049.54	0.03
289,000	MITSUBISHI UFJ FIN 0.848 19-29 19/07A	261,662.92	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
500,000	MITSUBISHI UFJ FINA 3.556 22-32 15/06A	514,179.46	0.03
280,000	MITSUBISHI UFJ FINAN 0.337 21-27 08/06A	268,149.46	0.02
309,000	MIZU FI 4.029 22-32 05/09A	322,278.08	0.02
450,000	MIZU FI 4.157 23-28 20/05A	467,188.58	0.03
390,000	MIZU FI 4.416 23-33 20/05A	413,886.32	0.02
230,000	MIZUHO FINANCIAL 1.5980 18-28 10/04A	219,365.21	0.01
480,000	MIZUHO FINANCIAL 4.608 23-30 28/08A	514,333.51	0.03
500,000	MIZUHO FINANCIAL GP 2.096 22-32 08/04A	459,552.34	0.03
356,000	MIZUHO FINANCIAL GRO 0.797 20-30 14/01A	313,962.51	0.02
397,000	MIZUHO FINANCIAL GRO 1.631 22-27 08/04A	384,834.91	0.02
500,000	MIZUHO FINANCIAL GRO 3.98 24-34 21/05A	514,854.73	0.03
450,000	MIZUHO FINANCIAL GRP 0.184 21-26 13/04A	432,264.16	0.03
353,000	MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	343,869.60	0.02
345,000	MIZUHO FINANCIAL GRP 0.402 19-29 06/09A	304,633.81	0.02
715,000	MIZUHO FINANCIAL GRP 0.693 20-30 07/10A	615,681.13	0.04
400,000	MIZUHO FINANCIAL GRP 0.843 21-33 12/04A	331,529.16	0.02
480,000	MIZUHO FINANCIAL GRP 3.49 22-27 05/09A	488,367.21	0.03
300,000	MIZUHO FINANCIAL GRP 3.767 24-34 27/08A	302,783.45	0.02
500,000	NATURGY FINANCE BV 0.7500 19-29 28/11A	448,757.32	0.03
397,000	NISSAN MOTOR CO 2.6520 20-26 17/03A	392,126.35	0.02
546,000	NISSAN MOTOR CO 3.2010 20-28 17/09A	529,792.12	0.03
465,000	NTT FINANCE 0.399% 13-12-28	420,791.12	0.02
450,000	NTT FINANCE 3.359 24-31 12/03A	457,480.78	0.03
479,000	NTT FINANCE CORP 0.082 21-25 13/12A	462,740.35	0.03
572,000	NTT FINANCE CORP 0.342 21-30 03/03A	498,168.03	0.03
200,000	ORIX 1.919 22-26 20/04A	196,998.63	0.01
294,000	ORIX 3.78 24-29 29/05A	302,284.24	0.02
400,000	ORIX CORP 4.477 23-28 01/06A	419,039.38	0.02
800,000	SUMITOMO MITSUI FIN 0.632 19-29 23/10A	706,485.76	0.04
936,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	916,210.48	0.05
338,000	SUMITOMO MITSUI FINA 4.492 23-30 12/06A	359,342.34	0.02
450,000	SUMITOMO MITSUI FINL 0.303 20-27 28/10A	416,786.85	0.02
200,000	SUMITOMO MITSUI FINL 1.143 17-27 14/06A	192,813.58	0.01
500,000	TAKEDA PHARMA 0.75 20-27 09/07A	473,703.92	0.03
700,000	TAKEDA PHARMA 1.375 20-32 09/07A	615,343.32	0.04
500,000	TAKEDA PHARMA 1 20-29 09/07A	458,443.26	0.03
895,000	TAKEDA PHARMA 2.25 18-26 21/11A	885,920.14	0.05
626,000	TAKEDA PHARMA 2 20-40 09/07A	498,661.46	0.03
854,000	TAKEDA PHARMA 3 18-30 21/11A	852,074.06	0.05
	Jersey	**2,779,264.39**	**0.17**
271,000	GLENCORE FINANCE 1.5 19-26 15/10A	262,851.85	0.02
300,000	GLENCORE FINANCE 3.75 14-26 01/04A	302,424.55	0.02
401,000	HEATHROW FDG LTD 1.875 17-32 12/07A	360,188.27	0.02
400,000	HEATHROW FUNDING 1.50 15-30 11/05A	367,685.11	0.02
336,000	HEATHROW FUNDING LIM 1.125 21-30 08/04A	296,162.09	0.02
440,000	HEATHROW FUNDING LIM 1.5 20-25 12/10A	433,020.38	0.03
400,000	HEATHROW FUNDING LIM 4.5 23-33 11/07A	427,813.45	0.03
377,000	HEATHROW FUNDING LTD 1.875 19-34 14/03A	329,118.69	0.02
	Liechtenstein	**767,937.36**	**0.05**
400,000	SWISS LIFE FINANCE 0.5 21-31 15/09A	334,335.54	0.02
429,000	SWISS LIFE FINANCE 3.25 22-29 31/08A	433,601.82	0.03
	Luxembourg	**64,662,685.45**	**3.84**
238,000	ACEF HOLDING 1.25 21-30 26/04A	210,829.53	0.01
313,000	ACEF HOLDING SCA 0.75 21-28 14/06A	286,202.04	0.02
183,000	ALBEMARLE NEW HOLDING 1.125 19-25 25/11A	178,808.85	0.01
435,000	ALBEMARLE NEW HOLDING 1.625 19-28 25/11A	404,828.66	0.02
513,000	ARCELORMITTAL SA 1.75 19-25 19/11A	504,298.67	0.03
350,000	ARCE MI 4.875 22-26 26/09A	361,907.69	0.02
500,000	AROUNDTOWN 4.8 24-29 16/07A	506,382.00	0.03
700,000	AROUNDTOWN SA 0.3750 21-27 15/04A	640,502.95	0.04
500,000	AROUNDTOWN SA 0 20-26 16/07A	467,921.95	0.03
400,000	AROUNDTOWN SA 1.45 19-28 09/07A	363,057.67	0.02
500,000	AROUNDTOWN SA 1.625 18-28 31/01A	461,053.97	0.03
300,000	AXA LOGISTICS EUROPE 0.375 21-26 15/11A	282,965.08	0.02
110,000	AXA LOGISTICS EUROPE 0.875 21-29 15/11A	97,067.47	0.01
500,000	BECTON DICKINSON 0.334 21-28 13/08A	453,676.60	0.03
376,000	BECTON DICKINSON 1.208 19-26 04/06A	366,606.54	0.02
553,000	BECTON DICKINSON 4.029 24-36 07/06A	573,212.05	0.03
386,000	BECTON DICKINSON EUR 1.213 21-36 12/02A	305,334.87	0.02
501,000	BECTON DICKINSON EUR 3.553 23-29 13/09A	512,039.37	0.03
500,000	BECTON DICKINSON EURO 1.336 21-41 13/08A	347,939.55	0.02
330,000	BEVCO LUX S.A R.L.1.5 20-27 16/09A	316,670.39	0.02
300,000	BEVCO LUX S.A R.L.1 21-30 16/06A	263,905.93	0.02
400,000	BLACKSTONE PP 1.7500 19-29 12/03A	367,528.74	0.02
431,000	BLACKSTONE PROPERTY 1.0 21-28 04/05A	392,796.48	0.02
385,000	BLACKSTONE PROPERTY 1.25 20-27 26/10A	364,638.38	0.02
329,000	BLACKSTONE PROPERTY P 1.625 21-30 20/04A	291,417.32	0.02
236,000	BLACKSTONE PROPERTY P 3.625 22-29 29/10A	232,981.21	0.01
358,000	BLACKSTONE PROPERTY PARTN 1 21-26 20/10A	340,693.76	0.02
330,000	CBRE GI OPEN-ENDED 0.9 21-29 12/10A	291,348.39	0.02
300,000	CBRE GLOBAL INVESTOR 0.5 21-28 27/01A	273,611.21	0.02
603,000	CKH GRP TELECOM FIN 1.125 19-28 17/10A	559,356.26	0.03
673,000	CK HUTCHISON TCOM FIN 0.75 19-26 17/04A	649,012.84	0.04
481,000	CK HUTCHISON TCOM FIN 1.5 19-31 17/10A	422,046.99	0.03
300,000	CNH IND FIN EUROPE 1.625 19-29 03/07A	279,279.91	0.02
435,000	CNH INDUSTRIAL 1.75 19-27 25/03A	422,337.02	0.03
230,000	CNH INDUSTRIAL 1.875 18-26 19/01A	226,128.85	0.01
325,000	CROMWELL EREIT LUX 2.125 20-25 19/11A11A	316,582.32	0.02
200,000	CZECH GAS NETWORKS 0.45 21-29 08/09A	174,722.56	0.01
440,000	CZECH GAS NETWORKS 1.0 20-27 16/07A	415,488.54	0.02
783,000	DH EUROPE FIN 0.20 19-26 18/03A	754,537.98	0.04
782,000	DH EUROPE FIN 1.35 19-39 18/09A	589,833.86	0.04
474,000	DH EUROPE FIN 1.80 19-49 18/09A	334,696.38	0.02
696,000	DH EUROPE FINANCE 0.45 19-28 18/03A	644,202.13	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
390,000	DH EUROPE FINANCE 1.2 17-27 30/06A30/06A	375,547.44	0.02
987,000	DH EUROPE FINANCE II 0.75 19-31 18/09A	850,588.55	0.05
450,000	EUROFINS SCIENTIFIC 0.875 21-31 19/05A	373,366.15	0.02
200,000	EUROFINS SCIENTIFIC 3.75 20-26 17/07A	200,864.47	0.01
300,000	EUROFINS SCIENTIFIC 4.75 23-30 06/09A	315,494.17	0.02
373,000	EUROFINS SCIENTIFIC 4 22-29 06/07A06/07A	378,319.24	0.02
200,000	GELF BOND ISSUER I 1.625 16-26 20/10A	193,441.08	0.01
300,000	GELF BOND ISSUER I SA 1.125 19-29 18/07A	268,421.20	0.02
300,000	GRAND CITY PROPERTIE 4.375 24-30 09/01A	305,701.48	0.02
700,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	625,623.51	0.04
200,000	GRAND CITY PROPERTIES 1.375 17-26 03/08A	192,550.35	0.01
500,000	GRAND CITY PROPERTIES 1.50 18-27 22/02A	476,834.34	0.03
350,000	HEIDELBERG MATER 1.5 17-27 14/06A	340,268.98	0.02
620,000	HEIDELBERG MATERI 1.625 17-26 07/04A	610,447.10	0.04
462,000	HEIDELBERG MATERIALS 1.75 18-28 24/04A	446,453.00	0.03
426,000	HEIDELBERG MAT FIN 1.125 19-27 01/12A	406,563.92	0.02
456,000	HEIDELBERG MAT FIN 4.875 23-33 21/11A	497,356.56	0.03
400,000	HIGHLAND HOLDINGS 0.318 21-26 15/12A/12A	379,018.87	0.02
300,000	HIGHLAND HOLDINGS 0.934 21-31 15/12A/12A	256,177.02	0.02
350,000	HOLCIM FINANCE (LUXE 0.625 21-33 19/01A	280,571.45	0.02
300,000	HOLCIM FINANCE 0.1250 21-27 19/07A	279,477.14	0.02
500,000	HOLCIM FINANCE 0.5000 20-31 23/04A	418,809.05	0.02
311,000	HOLCIM FINANCE 0.50 19-26 29/11A	296,733.84	0.02
500,000	HOLCIM FINANCE 0.50 21-30 03/09A	426,999.66	0.03
368,000	HOLCIM FINANCE 0.625 21-30 06/04A	321,516.18	0.02
736,000	HOLCIM FINANCE 2.25 16-28 26/05A	723,515.93	0.04
470,000	HOLCIM FINANCE LUX 1.75 17-29 29/08A	444,713.95	0.03
349,000	JOHN DEERE BANK 2.5 22-26 14/09A	347,248.01	0.02
382,000	JOHN DEERE BANK 3.3 24-29 15/10A	388,687.24	0.02
340,000	JOHN DEERE CASH 1.6500 19-39 13/06A	277,911.48	0.02
450,000	JOHN DEERE CASH MANA 1.85 20-28 02/04A	437,079.24	0.03
315,000	JOHN DEERE CASH MGT 2.2 20-32 02/04A4A	297,756.40	0.02
572,000	MEDTRONIC GLOBAL HLDG 0.375 20-28 15/10A	521,605.53	0.03
626,000	MEDTRONIC GLOBAL HLDG 0.75 20-32 15/10A	525,757.13	0.03
600,000	MEDTRONIC GLOBAL HLDG 1.375 20-40 15/10A	436,031.32	0.03
588,000	MEDTRONIC GLOBAL HLDG 1.50 19-39 02/07A	446,194.35	0.03
588,000	MEDTRONIC GLOBAL HLDG 2.25 19-39 07/03A	499,755.66	0.03
233,000	MEDTRONIC GLOBAL HLDG 2.625 22-25 15/10A	231,961.73	0.01
600,000	MEDTRONIC GLOBAL HLDG 3.125 22-31 15/10A	603,719.57	0.04
486,000	MEDTRONIC GLOBAL HLDG 3.375 22-34 15/10A	494,030.96	0.03
706,000	MEDTRONIC GLOBAL HLDG 3 22-28 15/10A/10A	712,791.07	0.04
569,000	MEDTRONIC GLOBAL HOL 1.625 20-50 29/09A	371,576.17	0.02
705,000	MEDTRONIC GLOBAL HOLD 0.0 20-25 15/10A	683,984.35	0.04
710,000	MEDTRONIC GLOBAL HOLD 1.00 19-31 02/07A	627,202.06	0.04
1,070,000	MEDTRONIC GLOBAL HOLD 1.125 19-27 07/03A	1,030,681.83	0.06
609,000	MEDTRONIC GLOBAL HOLD 1.625 19-31 07/03A	562,592.95	0.03
600,000	MEDTRONIC GLOBAL HOLD 1.75 19-49 02/07A	406,165.37	0.02
300,000	MOHAWK CAPITAL FIN 1.75 20-27 12/06A06A	292,115.01	0.02
233,000	NESTLE FIN 3.0 22-28 15/03A	239,619.53	0.01
435,000	NESTLE FIN 3.0 24-31 23/01A	442,508.07	0.03
532,000	NESTLE FIN 3.5 23-27 13/12A	547,496.81	0.03
310,000	NESTLE FIN 3.5 23-30 17/01A	322,235.49	0.02
492,000	NESTLE FIN 3.75 23-33 13/03A	526,495.37	0.03
386,000	NESTLE FIN 3.75 23-35 14/11A	408,155.12	0.02
303,000	NESTLE FINANCE 0.00001 20-25 3/12A	293,604.34	0.02
376,000	NESTLE FINANCE INT 1.25 22-31 29/03A	345,237.99	0.02
532,000	NESTLE FINANCE INTER 0.125 20-27 12/05A	496,259.63	0.03
441,000	NESTLE FINANCE INTER 0.25 21-29 14/06A	398,406.99	0.02
520,000	NESTLE FINANCE INTER 0.375 20-32 12/05A	437,713.33	0.03
368,000	NESTLE FINANCE INTER 0.375 20-40 03/12A	238,238.62	0.01
313,000	NESTLE FINANCE INTER 0.625 21-34 14/06A	259,361.77	0.02
460,000	NESTLE FINANCE INTER 0.875 21-41 14/06A	321,963.21	0.02
211,000	NESTLE FINANCE INTER 0 20-33 03/12A	169,764.92	0.01
823,000	NESTLE FINANCE INTER 0 21-26 14/06A	789,302.32	0.05
250,000	NESTLE FINANCE INTER 3.375 22-34 15/11A	258,993.53	0.02
444,000	NESTLE FINANCE INTERNA 3.25 24-37 23/01A	445,980.89	0.03
368,000	NESTLE FINANCE INTL 0.875 22-27 29/03A	354,642.43	0.02
631,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	618,047.25	0.04
634,000	NESTLE FINANCE INTL 1.25 17-29 02/11A	596,784.22	0.04
667,000	NESTLE FINANCE INTL 1.5 20-30 01/04A	629,287.06	0.04
590,000	NESTLE FINANCE INTL 1.5 22-35 29/03A	511,867.10	0.03
395,000	NESTLE FINANCE INTL 1.75 17-37 02/11A	335,048.77	0.02
365,000	NOVARTIS 1.625 14-26 09/11A	358,959.56	0.02
334,000	NOVARTIS FINANCE 1.70 18-38 14/08A	284,628.34	0.02
400,000	NOVARTIS FINANCE S 1.125 17-27 30/09A	385,217.96	0.02
401,000	NOVARTIS FINANCE SA 0.625 16-28 20/09A	375,112.54	0.02
1,147,000	NOVARTIS FINANCE SA 0 20-28 23/09A	1,037,611.26	0.06
400,000	NOVARTIS FINANCE SA 1.375 18-30 14/08A	372,603.67	0.02
359,000	PROLOGIS IN 4.625 23-35 21/02A	381,719.37	0.02
200,000	PROLOGIS INTERNATION 0.75 21-33 23/03A	159,266.93	0.01
260,000	PROLOGIS INTL FDG 3.1250 22-31 01/06A	253,914.27	0.02
190,000	PROLOGIS INTL FDG 3.7000 24-34 07/10A	189,075.20	0.01
250,000	PROLOGIS INTL FDG II 0.875 19-29 07/07AA	223,734.63	0.01
403,000	PROLOGIS INTL FDG II 1.625 20-32 17/06A	352,299.31	0.02
250,000	PROLOGIS INTL FDG II 1.75 18-28 15/03A3A	239,933.46	0.01
256,000	PROLOGIS INTL FDG II 3.625 22-30 07/03AA	258,996.48	0.02
400,000	PROLOGIS INTL FUND I 4.375 24-36 01/07A	416,595.90	0.02
400,000	REPSOL EUROPE FINANC 0.375 21-29 06/07A	355,737.72	0.02
400,000	REPSOL EUROPE FINANC 0.875 21-33 06/07A	329,224.37	0.02
500,000	REPSOL EUROPE FINANC 3.625 24-34 05/09A	501,957.88	0.03
313,000	RICHEMONT INTERNATIO 0.75 20-28 26/05A	292,141.02	0.02
500,000	RICHEMONT INTERNATIO 1.125 20-32 26/05A	437,615.08	0.03
405,000	RICHEMONT INTERNATIO 1.625 20-40 26/05A	314,639.48	0.02
752,000	RICHEMONT INTL 2.0 18-38 26/03A	639,202.17	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
950,000	RICHEMONT INTL HLDG 1 18-26 26/03A	926,010.03	0.06
300,000	SEGRO CAPITAL SARL 0.5 21-31 22/09A2/09A	246,572.22	0.01
400,000	SEGRO CAPITAL SARL 1.25 22-26 23/03A/03A	389,519.12	0.02
250,000	SEGRO CAPITAL SARL 1.8750 22-30 23/03A	231,872.00	0.01
300,000	SELP FINANCE SA 0.8750 21-29 27/05A	267,275.52	0.02
250,000	SELP FINANCE SARL 1.50 17-25 20/11A	245,150.76	0.01
500,000	SELP FINANCE SARL 1.50 19-26 20/12A	483,196.04	0.03
385,000	SELP FINANCE SARL 3.75 22-27 10/08A	390,156.85	0.02
453,000	SES 3.5 22-29 14/01A	446,653.73	0.03
205,000	SES SA 0.875 19-27 04/11A	190,661.13	0.01
406,000	SES SA 1.625 18-26	397,669.42	0.02
275,000	SES SA 2 20-28 02/07A	260,782.19	0.02
554,000	SIMON INTERNATIONAL 1.125 21-33 19/03A	463,251.72	0.03
400,000	SIX FINANCE (LUXEMBO 0 20-25 02/12A	385,541.16	0.02
700,000	TRATON FINANCE LUXEM 0.75 21-29 24/03A	622,634.55	0.04
400,000	TRATON FINANCE LUXEM 1.25 21-33 24/03A	333,060.24	0.02
300,000	TRATON FINANCE LUXEM 3.75 24-27 27/03A	303,648.42	0.02
400,000	TRATON FINANCE LUXEM 4.125 22-25 22/11A	403,088.28	0.02
400,000	TRATON FINANCE LUXEM 4.25 23-28 16/05A	411,693.18	0.02
500,000	TRATON FINANCE LUXEM 4.5 23-26 23/11A	513,063.20	0.03
400,000	TRATON FINANCE LUX SA3.75 24-30 27/03A	402,409.40	0.02
250,000	WHIRLPOOL EMEA FINAN 0.5 20-28 21/02A	229,045.03	0.01
380,000	WHIRLPOOL FINANCE 1.10 17-27 09/11A	358,867.29	0.02
500,000	WHIRLPOOL FINANCE 1.25 06-16 15/06A	484,987.59	0.03
	Mexico	**1,023,850.92**	**0.06**
456,000	AMERICA MOVIL 0.75 19-27 26/06A	433,087.34	0.03
400,000	AMERICA MOVIL 2.125 16-28 10/03A	391,637.07	0.02
200,000	CEMEX SAB DE CV 3.125 19-26 19/03S	199,126.51	0.01
	Netherlands	**217,607,644.59**	**12.93**
600,000	ABB FINANCE BV 0 21-30 19/01A	517,373.57	0.03
435,000	ABB FINANCE BV 3.25 23-27 16/01A	441,659.47	0.03
465,000	ABB FINANCE BV 3.375 23-31 16/01A	476,452.82	0.03
500,000	ABN AMRO BANK 0.5 19-26 15/04A	483,878.46	0.03
600,000	ABN AMRO BANK 0.5 21-29 23/09A	528,996.63	0.03
800,000	ABN AMRO BANK 0.6 20-27 15/01A	761,276.94	0.05
700,000	ABN AMRO BANK 1.25 22-34 20/01A	584,848.40	0.03
400,000	ABN AMRO BANK 2.375 22-27 01/06A	395,671.64	0.02
400,000	ABN AMRO BANK 3.625 23-26 10/01A	403,724.12	0.02
700,000	ABN AMRO BANK 3.875 23-26 21/12A	717,980.79	0.04
400,000	ABN AMRO BANK 3 22-32 01/06A	392,091.68	0.02
800,000	ABN AMRO BANK 4.25 22-30 21/02A	841,534.29	0.05
700,000	ABN AMRO BANK 4.375 23-28 20/10A	734,215.39	0.04
600,000	ABN AMRO BANK 4 23-28 16/01A	618,172.53	0.04
400,000	ABN AMRO BANK 5.5 23-33 21/09A	424,113.31	0.03
400,000	ABN AMRO BANK NV 3.0000 24-31 01/10A	400,670.37	0.02
700,000	ABN AMRO BANK NV 3.8750 24-32 15/01A	721,765.38	0.04
500,000	ABN AMRO BANK NV 4.375 24-36 16/07A	511,433.06	0.03
600,000	ABN AMRO BANK NV 4.5 22-34 21/11A	654,566.30	0.04
458,000	ACHMEA BV 1.5 20-27 26/05A	442,860.83	0.03
200,000	ACHMEA BV 3.625 22-25 29/11A	200,862.72	0.01
350,000	ADECCO INTL FIN SERV 0.125 21-28 21/09A	314,720.72	0.02
200,000	ADECCO INTL FIN SERV 0.5 21-31 21/09A09A	165,626.41	0.01
242,000	ADECCO INTL FIN SERV 1.25 19-29 20/11A	222,630.81	0.01
300,000	AGCO INTL HLDG BV 0.8 21-28 06/10A06/10A	271,910.64	0.02
274,000	AIRBUS GROUP FIN 0.875 16-26 13/05A	265,493.90	0.02
623,000	AIRBUS GROUP FIN 1.375 16-31 13/05A	568,553.07	0.03
300,000	AIRBUS GROUP FINANCE 2.125 14-29 29/10A	291,553.87	0.02
375,000	AIRBUS SE 1.375 20-26 09/06A	366,027.93	0.02
781,000	AIRBUS SE 1.625 20-30 09/06A	730,220.05	0.04
600,000	AIRBUS SE 2.375 20-32 07/04A	575,764.90	0.03
700,000	AIRBUS SE 2.375 20-40 09/06A	602,255.89	0.04
372,000	AIRBUS SE 2 20-28 07/04A	362,767.95	0.02
235,000	AKELIUS RESIDENTIAL 1.125 20-29 11/01A	210,629.06	0.01
339,000	AKELIUS RESIDENTIAL 1 20-28 17/01A	310,687.95	0.02
400,000	AKELIUS RESIDENTIAL PROP 0.75% 22-02-30	339,370.00	0.02
300,000	AKZO NOBEL NV 1.125 16-26 08/04A	292,207.49	0.02
300,000	AKZO NOBEL NV 1.5 22-28 28/03A	286,077.31	0.02
300,000	AKZO NOBEL NV 1.625 20-30 14/04A	277,574.64	0.02
510,000	AKZO NOBEL NV 2.0 22-32 28/03A	465,847.68	0.03
312,000	AKZO NOBEL NV 3.75 24-34 16/09A	316,248.79	0.02
300,000	AKZO NOBEL NV 4 23-33 24/05A	311,511.31	0.02
400,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	378,929.72	0.02
300,000	ALLIANZ FINANCE 0.5000 21-33 22/11A	242,018.27	0.01
500,000	ALLIANZ FINANCE 0.875 17-27 06/12A	476,214.02	0.03
500,000	ALLIANZ FINANCE II 1.5 19-30 15/01A	470,456.30	0.03
400,000	ALLIANZ FINANCE II BV 0.5 20-31 14/01A	348,821.32	0.02
400,000	ALLIANZ FIN II 1.375 16-31 21/04A	366,032.37	0.02
400,000	ALLIANZ FIN II 3.00 13-28 13/03A	407,484.17	0.02
400,000	ALLIANZ FIN II 3.25 24-29 04/12A	410,544.62	0.02
376,000	AMERICAN MEDICAL SYS 1.375 22-28 08/03A	358,986.97	0.02
480,000	AMERICAN MEDICAL SYS 3.375 24-29 08/03A	488,286.19	0.03
855,000	AMERICAN MEDICAL SYS 3.5 24-32 08/03A	870,393.35	0.05
460,000	AMERICAN MEDICAL SYST 1.625 22-31 08/03A	421,030.85	0.03
300,000	AMERICAN MEDIC SYS EU 1.875 22-34 08/03A	265,770.44	0.02
325,000	AMVEST RCF CUST 3.8750 24-30 25/03A	324,710.04	0.02
301,000	ARCADIS NV 4.875 23-28 28/02A	314,683.18	0.02
525,000	ASML HOLDING NV 0.25 20-30 25/02A	461,047.82	0.03
455,000	ASML HOLDING NV 0.625 20-29 07/05A	415,202.74	0.02
620,000	ASML HOLDING NV 1.375 16-26 07/07S	606,741.95	0.04
468,000	ASML HOLDING NV 1.625 16-27 28/05A	456,611.01	0.03
300,000	ASML HOLDING NV 2.25 22-32 17/05A	290,400.64	0.02
499,000	ASML HOLDING NV 3.5 23-25 06/12A	502,293.92	0.03
400,000	ASR NEDERLAND NV 3.625 23-28 12/12A	409,378.10	0.02
200,000	ATRADIUS NV 5.0 24-34 17/04A	207,930.76	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	B.A.T. NL FINANCE BV 3.125 20-28 07/04A	303,005.31	0.02
235,000	BASF FINANCE 0.75 16-26 10/11A	228,317.26	0.01
401,000	BAT NET 5.375 23-31 16/02A	437,180.25	0.03
1,100,000	BAYER CAPITAL CORP 1.5 18-26 26/06A6/06A	1,075,018.90	0.06
900,000	BAYER CAPITAL CORP 2.1250 18-29 15/12A	848,101.53	0.05
472,000	BMW FIN 3.25 23-26 22/11A	476,850.55	0.03
300,000	BMW FIN 3.25 23-30 22/07A	304,421.69	0.02
313,000	BMW FIN 4.125 23-33 04/10A	331,916.27	0.02
447,000	BMW FINANCE 3.625 23-35 22/05A	453,700.89	0.03
327,000	BMW FINANCE NV 0.2 21-33 11/01A	258,749.49	0.02
476,000	BMW FINANCE NV 0.375 19-27 24/09A	444,923.97	0.03
529,000	BMW FINANCE NV 0.375 20-27 14/07A	501,388.61	0.03
514,000	BMW FINANCE NV 0.75 19-26 13/07A	496,020.90	0.03
255,000	BMW FINANCE NV 0.875 20-32 14/01A	218,624.76	0.01
523,000	BMW FINANCE NV 0 21-26 11/01A	504,884.12	0.03
431,000	BMW FINANCE NV 1.0000 22-28 22/05A	403,411.12	0.02
380,000	BMW FINANCE NV 1.125 18-26 22/05A	370,419.69	0.02
550,000	BMW FINANCE NV 1.125 18-28 10/01A	522,501.37	0.03
780,000	BMW FINANCE NV 1.5000 19-29 06/02A	739,311.12	0.04
330,000	BMW FINANCE NV 3.8750 23-28 04/10A	342,613.35	0.02
470,000	BMW INTERNATIONAL INV 3.375 24-34 27/08A	467,353.55	0.03
527,000	BMW INTERNATIONAL INVE 3.5 24-32 17/11A	534,803.67	0.03
641,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	644,658.09	0.04
470,000	BMW INTL INVESTMENT 3.125 24-30 27/08A	471,788.57	0.03
400,000	BRENNTAG FINANCE 0.50 21-29 06/10A	351,855.01	0.02
300,000	BRENNTAG FINANCE BV 3.75 24-28 24/04A	306,053.90	0.02
300,000	BRENNTAG FINANCE BV 3.875 24-32 24/04A	305,640.99	0.02
300,000	CETIN GROUP BV 3.1250 22-27 14/04A	297,159.00	0.02
295,000	COCA-COLA HBC FIN 0.625 19-29 21/11A	263,300.13	0.02
500,000	COCA-COLA HBC FIN 1.000 19-27 14/05A	477,889.59	0.03
364,000	COCA-COLA HBC FIN 1.625 19-31 15/05A	333,589.98	0.02
404,000	COCA COLA HBC FINANC 3.375 24-27 27/02A	410,370.04	0.02
400,000	COMPASS GRP FIN NL 1.5 18-28 05/09A	382,776.40	0.02
500,000	COOPERATIEVE RABOBANK 0.625 21-33 25/02A	407,718.92	0.02
600,000	COOPERATIEVE RABOBANK 3.822 24-34 26/07A	620,126.59	0.04
700,000	COOPERATIEVE RABOBANK 4.0 23-30 10/01A	732,361.83	0.04
600,000	COOPERATIEVE RABOBANK 4.625 22-28 27/01A	622,791.86	0.04
480,000	CRH FUNDING BV 1.625 20-30 05/05A	443,439.14	0.03
302,000	CTP NV 0.625 21-26 27/09A	287,636.69	0.02
335,000	CTP NV 0.75 21-27 18/02A	316,471.01	0.02
229,000	CTP NV 0.875 22-26 20/01A	221,691.07	0.01
361,000	CTP NV 1.5000 21-31 27/09A	307,844.93	0.02
500,000	CTP NV 4.75 24-30 05/02A	517,706.01	0.03
750,000	DAIMLER AG 2 20-26 22/05A	737,618.09	0.04
747,000	DAIMLER INTL 1.00 18-25 11/05A	731,103.80	0.04
795,000	DAIMLER INTL FI 0.625 19-27 06/05A	754,044.38	0.04
569,000	DAIMLER INTL FIN 1.375 19-26 26/06A	554,817.30	0.03
500,000	DAIMLER TRUCK I 3.1250 24-28 23/03A	502,607.77	0.03
500,000	DAIMLER TRUCK I 3.3750 24-30 23/09A	500,384.79	0.03
400,000	DAIMLER TRUCK INTL F 3.875 23-26 19/06A	406,210.46	0.02
300,000	DAIMLER TRUCK INTL F 3.875 23-29 19/06A	309,082.56	0.02
300,000	DAIMLER TRUCK INTL FI 1.625 22-27 06/04A	290,722.37	0.02
360,000	DANFOSS FINANCE I B. 0.125 21-26 28/04A	344,491.10	0.02
382,000	DANFOSS FINANCE I BV 0.375 21-28 28/10AA	342,257.15	0.02
300,000	DANFOSS FINANCE II B 0.75 21-31 28/04A	253,368.80	0.02
595,000	DEUTSCHE TELEKOM AG 1.375 17-27 30/01A	579,878.43	0.03
200,000	DEUTSCHE TELEKOM INTL 4.50 10-30 28/10A	219,585.74	0.01
369,000	DEUTSCHE TEL INTL FIN 7.5 03-33 24/01A	490,443.64	0.03
390,000	DEUT TELEKOM INT FIN 1.125 17-26 22/05A	381,139.28	0.02
405,000	DEUT TELEKOM INT FIN 1.375 18-25 01/12A	398,475.55	0.02
971,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	936,732.63	0.06
622,000	DEUT TELEKOM INT FIN 2.00 18-29 01/12A	601,279.97	0.04
388,000	DEUT TELEKOM INT FIN 3.25 13-28 17/01A	397,559.73	0.02
400,000	DIAGEO CAPITAL BV 0.125 20-28 28/09A	360,919.34	0.02
600,000	DIAGEO CAPITAL BV 1.875 22-34 08/06A	537,912.79	0.03
500,000	DIAGO CAP BV 1.5 22-29 08/06A	472,163.91	0.03
294,000	DIGITAL DUTCH FINCO 1.25 20-31 26/06A	254,930.82	0.02
550,000	DIGITAL DUTCH FINCO 1.5 20-30 17/01A	496,980.72	0.03
380,000	DIGITAL DUTCH FINCO 1 20-32 23/09A	315,860.15	0.02
640,000	DIGITAL DUTCH FINCO 3.8750 24-33 13/09A	642,339.74	0.04
603,000	DIGITAL INTREPID 0.625 21-31 15/07A	493,701.33	0.03
500,000	DIGITAL INTREPID 1.375 22-32 18/07A8/07A	421,724.46	0.03
500,000	DSM NV 0.75 16-26 28/09A	481,964.84	0.03
200,000	DSV PANALPINA FINANC 0.5 21-31 03/03A	168,568.67	0.01
311,000	DSV PANALPINA FINANC 0.75 21-33 05/07A	249,731.71	0.01
200,000	DSV PANALPINA FINANCE 0.875 21-36 17/09A	148,679.08	0.01
508,000	DSV PANALPINA FINANCE 1.37 22-30 16/03A	462,167.60	0.03
870,000	EASYJET FINCO BV 1.875 21-28 03/03A	835,912.56	0.05
358,000	EDP FINANCE 0.375 19-26 16/09A	340,985.85	0.02
300,000	EDP FINANCE BV 1.5 17-27 22/11A	288,508.64	0.02
390,000	EDP FINANCE BV 1.625 18-26 26/01A	383,305.07	0.02
700,000	EDP FINANCE BV 1.875% 21-09-29 EMTN	662,074.31	0.04
363,000	EDP FINANCE BV 1.875 18-25 13/10A	358,390.52	0.02
303,000	EDP FINANCE BV 3.875 22-30 11/03A	314,110.40	0.02
300,000	ELM BV FOR JULI 3.875 24-29 13/09A	305,620.19	0.02
588,000	ENEL FINANCE INTER 3.875 24-35 23/01A	599,412.60	0.04
599,000	ENEL FINANCE INTERNA 0.25 21-27 17/06A	561,664.24	0.03
445,000	ENEL FINANCE INTERNAT3.375 24-28 23/07A	453,068.98	0.03
707,000	ENEL FINANCE INTL 0.375 19-27 17/06A	666,749.97	0.04
690,000	ENEL FINANCE INTL 0.5 21-30 17/06A	605,585.72	0.04
593,000	ENEL FINANCE INTL 0.625 21-29 28/05A	531,927.77	0.03
629,000	ENEL FINANCE INTL 0.875 21-36 17/06A	463,971.63	0.03
859,000	ENEL FINANCE INTL 1.125 18-26 16/09A	834,499.25	0.05
300,000	ENEL FINANCE INTL 1.125 19-34 17/10A	239,167.10	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
550,000	ENEL FINANCE INTL 1.25 22-35 17/01A7/01A	447,939.46	0.03
522,000	ENEL FINANCE INTL 1.375 16-26 01/06A	511,447.40	0.03
588,000	ENEL FINANCE INTL 3.875 22-29 09/03A	610,193.06	0.04
742,000	ENEL FIN INTL 0.25 22-25 17/11A	721,692.90	0.04
746,000	ENEL FIN INTL 0.8750 21-34 28/09A	583,154.60	0.03
465,000	ENEL FIN INTL 0.875 22-31 17/01A	405,015.88	0.02
540,000	ENEL FIN INTL 4.0 23-31 20/02A	563,936.43	0.03
443,000	ENEL FIN INTL 4.5 23-43 20/02A	459,890.77	0.03
436,000	EON INTL FINAN BV 1.25 17-27 19/10A	419,057.24	0.02
707,000	EON INTL FINAN BV 1.50 18-29 31/07A	666,565.74	0.04
400,000	ESSITY CAPITAL BV 0.25 21-29 15/09A	351,934.20	0.02
389,000	ESSITY CAPITAL BV 3.0 22-26 21/09A	390,137.97	0.02
400,000	EURONEXT NV 0.125 21-26 17/05A	383,854.57	0.02
369,000	EURONEXT NV 0.75 21-31 17/05A	319,256.87	0.02
500,000	EURONEXT NV 1.1250 19-29 12/06A	464,541.82	0.03
320,000	EURONEXT NV 1.5 21-41 17/05A	239,177.16	0.01
200,000	EXOR N.V. 2.25 20-30 29/04A	192,012.86	0.01
300,000	EXOR NV 0.875 21-31 19/01A	260,072.27	0.02
200,000	EXOR NV 1.75 18-28 18/01A	193,956.90	0.01
350,000	EXOR NV 1.75 19-34 14/10A	294,266.03	0.02
480,000	EXOR NV 3.75 24-33 14/02A	482,804.19	0.03
200,000	FERROVIAL SE 4.375 23-30 13/09A	211,987.39	0.01
330,000	GIVAUDAN FINANCE 1.625 20-32 22/04A	298,715.48	0.02
334,000	GIVAUDAN FINANCE EUR 1 20-27 22/04A	320,398.61	0.02
300,000	GIVAUDAN FINANCE EUR 4.125 23-33 28/11A	319,444.74	0.02
433,000	GLOBAL SWITCH FINANCE 1.375 20-30 07/10A	397,477.60	0.02
301,000	HEIMSTADEN BOSTAD 1.3750 22-28 24/07A	266,496.20	0.02
451,000	HEIMSTADEN BOSTAD TSY 0.75 21-29 06/09A	371,018.77	0.02
400,000	HEIMSTADEN BOSTAD TSY 1.375 20-27 03/03A	370,175.55	0.02
600,000	HEIMSTADEN BOSTAD TSY 1 21-28 13/04A	528,752.93	0.03
500,000	HEINEKEN 1.50 17-29 03/10A	470,741.46	0.03
620,000	HEINEKEN NV 1.00 16-26 04/05A	603,176.54	0.04
335,000	HEINEKEN NV 1.25 18-27 17/03A	323,709.98	0.02
331,000	HEINEKEN NV 1.25 20-33 07/05A	287,153.40	0.02
298,000	HEINEKEN NV 1.375 16-27 29/01A	289,258.64	0.02
600,000	HEINEKEN NV 1.75 18-31 17/03A	558,444.36	0.03
539,000	HEINEKEN NV 1.75 20-40 07/05A	421,727.63	0.03
500,000	HEINEKEN NV 2.25 20-30 30/03A	483,732.34	0.03
380,000	HEINEKEN NV 3.625 23-27 15/11A	386,810.37	0.02
630,000	HEINEKEN NV 3.812 24-36 04/07A	643,735.19	0.04
452,000	HEINEKEN NV 3.875 23-30 23/09A	474,593.88	0.03
497,000	HEINEKEN NV 4.125 23-35 23/03A	527,690.15	0.03
300,000	HM FINANCE BV 0.25 21-29 25/08A	260,856.93	0.02
298,000	HM FINANCE BV 4.875 23-31 25/10A	319,740.67	0.02
600,000	IBERDROLA INTL BV 1.125 16-26 21/04A	585,855.43	0.03
250,000	IMCD NV 2.125 22-27 31/03A	243,297.50	0.01
300,000	IMCD NV 4.8750 23-28 18/09A	316,030.15	0.02
600,000	IMPERIAL BRANDS FINA 1.75 21-33 18/03A	507,486.53	0.03
376,000	IMPERIAL BRANDS FINA 5.25 23-31 15/02A	403,145.81	0.02
600,000	ING BANK NV 4.125 23-26 02/10A	616,769.23	0.04
500,000	ING GROEP NV 0.875 21-30 29/11A	444,727.59	0.03
1,000,000	ING GROEP NV 4.50 23-29 23/05A	1,045,257.66	0.06
700,000	ING GROEP NV 4.8750 22-27 14/11A	726,777.17	0.04
900,000	ING GROUP NV 0.25 21-30 11/01A	794,212.73	0.05
300,000	ING GROUP NV 0.875 21-32 09/06A	280,822.74	0.02
700,000	ING GROUP NV 1.375 17-28 11/01A	669,791.44	0.04
1,000,000	ING GROUP NV 1.75 22-31 16/02A	926,434.39	0.06
1,000,000	ING GROUP NV 2.0 18-28 20/09A	963,552.79	0.06
500,000	ING GROUP NV 2.125 19-26 10/01A	496,191.38	0.03
900,000	ING GROUP NV 2.5 18-30 15/11A	871,226.71	0.05
294,000	INNOGY FINANCE 1.625 18-26 30/05A	289,342.21	0.02
304,000	INNOGY FINANCE BV 5.75 03-33 14/02A	356,605.62	0.02
600,000	JAB HOLDINGS B.V. 2.25 19-39 19/12A	470,036.54	0.03
200,000	JAB HOLDINGS B.V. 2.5 20-27 17/04A	198,553.20	0.01
300,000	JAB HOLDINGS B.V. 3.375 20-35 17/04A	290,492.13	0.02
400,000	JAB HOLDINGS BV 1.0000 21-31 14/07A	346,716.40	0.02
400,000	JAB HOLDINGS BV 1.00 19-27 30/04A	377,687.06	0.02
400,000	JAB HOLDINGS BV 1.7500 18-26 25/06A	392,330.00	0.02
400,000	JAB HOLDINGS BV 2.5000 18-29 25/06A	393,085.89	0.02
400,000	JAB HOLDINGS BV 2 17-28 18/05A	388,422.51	0.02
400,000	JAB HOLDINGS BV 4.375 24-34 25/04A	414,762.02	0.02
500,000	JAB HOLDINGS BV 4.75 22-32 29/06A	540,776.34	0.03
300,000	JAB HOLDINGS BV 5.0 23-33 12/06A	326,054.07	0.02
377,000	JDE PEET'S B.V. 0.5 21-29 16/06A	336,403.96	0.02
400,000	JDE PEET'S B.V. 0 21-26 16/06A	384,118.54	0.02
330,000	JDE PEET S 4.125 23-30 23/01A	340,060.68	0.02
350,000	JDE PEET S B.V. 1.125 21-33 16/06A	285,644.02	0.02
368,000	JDE PEET S BV 0.625 21-28 09/02A	338,638.40	0.02
400,000	JDE PEET S BV 4.5 23-34 23/01A	419,664.71	0.02
139,000	JT INTL FIN SER 1.0000 19-29 26/11A	125,542.54	0.01
128,000	JT INTL FIN SER 1.1250 18-25 28/09A	125,513.96	0.01
300,000	JT INTL FIN SER 3.6250 24-34 11/04A	300,888.21	0.02
333,000	KONINKLIJKE AHOLD 1.125 18-26 19/03A	325,186.07	0.02
300,000	KONINKLIJKE AHOLD 3.5 23-28 04/04A	307,032.36	0.02
362,000	KONINKLIJKE AHOLD DE 0.375 21-30 18/03A	317,707.24	0.02
335,000	KONINKLIJKE AHOLD DE 1.75 20-27 02/04A	327,144.97	0.02
330,000	KONINKLIJKE AHOLD DE 3.375 24-31 11/03A	336,455.08	0.02
400,000	KONINKLIJKE AHOLD DE 3.875 24-36 11/03A	410,358.07	0.02
335,000	KONINKLIJKE DSM NV 0.25 20-28 23/06A	306,451.40	0.02
300,000	KONINKLIJKE DSM NV 0.625 20-32 23/06A	252,593.78	0.02
540,000	KONINKLIJKE DSM NV 3.625 24-34 02/07A	554,480.76	0.03
400,000	KONINKLIJKE KPN NV 0.875 20-32 14/09A	335,056.73	0.02
463,000	KONINKLIJKE PHILIPS 1.875 22-27 05/05A	451,822.75	0.03
393,000	KONINKLIJKE PHILIPS 2.625 22-33 05/05A	365,484.20	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	KONINKLIJKE PHILIPS 4.25 23-31 08/09A	315,265.16	0.02
600,000	KPN 3.875 24-36 16/02A	613,714.15	0.04
500,000	KPN NV 0.875 21-33 15/11A50 21-33 15/11A	407,345.32	0.02
400,000	KPN NV 1.125 16-28 11/09A	377,292.54	0.02
300,000	KPN NV 3.875 23-31 03/07A	312,625.23	0.02
596,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	574,420.79	0.03
727,000	LEASEPLAN CORPORATION 0.25 21-26 07/09AA	691,972.70	0.04
500,000	LINDE FINANCE BV 0.25 20-27 19/05A	470,372.60	0.03
500,000	LINDE FINANCE BV 0.55 20-32 19/05A	419,302.83	0.02
250,000	LINDE FINANCE BV 1.00 16-28 20/04A	239,730.90	0.01
500,000	LKQ DUTCH BOND 4.125 24-31 13/03A	506,477.96	0.03
311,000	LOUIS DREYFUS CO FIN 1.625 21-28 28/04A	295,950.15	0.02
393,000	LOUIS DREYFUS COMP 2.3750 20-25 27/11A	388,618.84	0.02
319,000	LSEG NETHERLANDS B.V 0.25 21-28 06/04A	292,938.25	0.02
337,000	LSEG NETHERLANDS B.V 0.75 21-33 06/04A	276,694.68	0.02
555,000	LSEG NETHERLANDS BV 2.75 24-27 20/09A	555,724.51	0.03
460,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	471,224.96	0.03
440,000	LSEG NETHERLANDS BV 4.231 23-30 29/09A	465,263.91	0.03
309,000	LYB INTERNATIONAL 0.875 19-26 17/09A	296,679.12	0.02
300,000	LYB INTERNATIONAL 1.625 19-31 17/09A	269,681.47	0.02
709,000	MERCEDES-BENZ GROUP 0.3750 19-26 08/11A	673,595.94	0.04
448,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	449,945.26	0.03
510,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	515,849.50	0.03
720,000	MERCEDESBENZ INTL FI 3.25 24-30 15/11A	724,347.16	0.04
634,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	639,885.99	0.04
568,000	MERCEDESBENZ INTL FI 3.7 23-31 30/05A	586,066.51	0.03
583,000	MERCEDESBENZ INTL FIN 1.5 16-26 09/03A	572,604.78	0.03
300,000	MONDELEZ INTERNATIONAL 0.875 19-31 01/10	259,242.60	0.02
300,000	MONDELEZ INTERNATIONAL 0 20-26 22/09A	284,529.56	0.02
508,000	MONDELEZ INTL 0.375 20-29 22/09A	449,130.70	0.03
295,000	MONDELEZ INTL HDLG NL 0.25 21-29 09/09A	260,353.40	0.02
404,000	MONDELEZ INTL HLDINGS 0.625 21-32 09/09A	334,339.67	0.02
505,000	MONDELEZ INTL HLDINGS 1.25 21-41 09/09A	355,753.75	0.02
607,000	MSD NETHERLANDS CAP 3.25 24-32 30/05A	619,769.50	0.04
470,000	MSD NETHERLANDS CAPI 3.5 24-37 30/05A	476,484.25	0.03
503,000	MSD NETHERLANDS CAPI 3.7 24-44 30/05A	508,343.79	0.03
509,000	MSD NETHERLANDS CAPITA 3.75 24-54 30/05A	505,169.91	0.03
600,000	NATURGY FINANCE 1.50 18-28 29/01A	575,484.82	0.03
200,000	NATURGY FINANCE 3.2500 24-30 02/10A	200,184.80	0.01
700,000	NATURGY FINANCE B.V. 1.25 20-26 15/04A	684,391.24	0.04
500,000	NATURGY FINANCE BV 1.25 16-26 19/04A	488,215.69	0.03
500,000	NATURGY FINANCE BV 1.375 17-27 19/01A	485,088.80	0.03
200,000	NATURGY FINANCE BV 3.625 24-34 02/10A	198,224.54	0.01
200,000	NE PROPERTY BV 1.8750 19-26 09/10A	192,329.19	0.01
350,000	NE PROPERTY BV 2.0 22-30 20/01A	315,925.30	0.02
235,000	NE PROPERTY BV 3.375 20-27 14/07A	233,035.13	0.01
400,000	NIBC BANK NV 0.25 21-26 09/09A	378,987.47	0.02
400,000	NIBC BANK NV 0.8750 22-27 24/06A	378,005.88	0.02
300,000	NIBC BANK NV 6.0 23-28 16/11A	328,978.98	0.02
300,000	NIBC BANK NV 6.375 23-25 01/12A	310,535.00	0.02
300,000	NN BANK NV NETH 0.5000 21-28 21/09A	272,927.49	0.02
350,000	NN GROUP NV 0.8750 21-31 23/11A	300,895.61	0.02
300,000	NN GROUP NV 1.625 17-27 01/06A	291,538.89	0.02
199,800	OCI NV 3.625 20-25 15/10S	198,924.51	0.01
180,000	PACCAR FINANCIAL 0.0000 21-26 01/03A	173,019.21	0.01
317,000	PACCAR FINANCIAL EUR 3.25 22-25 29/11A	317,919.36	0.02
300,000	PACCAR FINANCIAL EUR 3.375 23-26 15/05A	302,577.47	0.02
300,000	PLUXEE NV 3.5 24-28 04/09A	302,703.22	0.02
300,000	PLUXEE NV 3.75 24-32 04/09A	301,268.03	0.02
200,000	POSTNL NV 4.75 24-31 12/06A	205,239.12	0.01
233,000	PROSUS NV 1.2070 22-26 19/01A	226,389.77	0.01
592,000	PROSUS NV 1.288 21-29 13/07A	529,321.36	0.03
439,000	PROSUS NV 1.539 20-28 03/08A	406,386.09	0.02
503,000	PROSUS NV 1.985 21-33 13/07A	418,743.82	0.02
450,000	PROSUS NV 2.031 20-32 03/08A	388,276.14	0.02
400,000	PROSUS NV 2.7780 22-34 19/01A	351,801.20	0.02
500,000	RABOBANK 0.25 19-26 30/10A	475,266.50	0.03
700,000	RABOBANK 1.125 19-31 07/05A	619,941.34	0.04
1,268,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	1,241,384.17	0.07
848,000	RABOBANK 1.375 15-27 03/02A	827,574.31	0.05
380,000	RANDSTAD NV 3.61 24-29 12/03A	386,919.41	0.02
487,000	RECKITT BENCKISER TR 0.375 20-26 19/05A	467,481.32	0.03
503,000	RECKITT BENCKISER TR 0.75 20-30 19/05A	444,840.84	0.03
200,000	REDEXIS GAS FINANC 1.875 15-27 27/04A	192,781.30	0.01
417,000	RELX FINANCE BV 0.5 20-28 10/03A	387,433.49	0.02
250,000	RELX FINANCE BV 0.875 20-32 10/03A	214,689.97	0.01
468,000	RELX FINANCE BV 1.375 16-26 12/05A	458,190.39	0.03
300,000	RELX FINANCE BV 1.50 18-27 13/05A	291,953.37	0.02
561,000	RELX FINANCE BV 3.375 24-33 20/03A	568,207.74	0.03
465,000	RELX FINANCE BV 3.75 23-31 12/06A	484,111.97	0.03
134,000	REN FINANCE BV 0.5 21-29 16/04A	120,332.76	0.01
200,000	REN FINANCE BV 1.75 18-28 18/01A	193,266.02	0.01
230,000	REN FINANCE BV 3.5 24-32 27/02A	231,908.94	0.01
400,000	REPSOL INTL FINANCE 0.25 19-27 02/08A	372,631.18	0.02
400,000	REPSOL INTL FINANCE 2.00 20-25 15/12A	395,412.27	0.02
400,000	REPSOL INTL FINANCE 2.25 14-26 10/12A	396,353.10	0.02
418,000	REPSOL INTL FINANCE 2.5000 21-XX 22/03A	403,590.21	0.02
500,000	REPSOL INTL FINANCE 2.625 20-30 15/04A	492,646.32	0.03
600,000	REWE INTERNATIONAL FI 4.875 23-30 13/09A	641,966.14	0.04
500,000	ROBERT BOSCH EMTN 2.625 13-28 24/05A	496,768.60	0.03
390,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	399,318.96	0.02
470,000	ROCHE FINANCE EUROPE 3.204 23-29 27/08A	482,577.25	0.03
200,000	ROCHE FINANCE EUROPE 3.355 23-35 27/02A	207,034.21	0.01
706,000	ROCHE FINANCE EUROPE 3.5640 24-44 03/05A	719,272.10	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
541,000	ROCHE FINANCE EUROPE 3.586 23-36 04/12A	565,289.94	0.03
650,000	ROYAL PHILIPS NV 0.50 19-26 22/05A	626,933.39	0.04
200,000	ROYAL PHILIPS NV 1.375 18-28 02/05A	189,764.21	0.01
487,000	ROYAL PHILIPS NV 2.125 22-29 05/11A	466,203.36	0.03
200,000	ROYAL PHILIPS NV 2 20-30 30/03A	189,032.49	0.01
433,000	ROYAL PHILIPS NV 3.75 24-32 31/05A	441,066.67	0.03
104,000	SAGAX EURO MTN NL 1.625 22-26 24/02A	101,595.25	0.01
398,000	SAGAX EURO MTN NL BV 0.75 21-28 26/01A	366,124.78	0.02
400,000	SAGAX EURO MTN NL BV 1 21-29 17/05A7/05A	358,368.19	0.02
372,000	SANDOZ FINANCE BV 3.25 24-29 12/09A	374,273.37	0.02
390,000	SANDOZ FINANCE BV 3.97 23-27 17/04A	399,666.84	0.02
423,000	SANDOZ FINANCE BV 4.2200 23-30 17/04A	443,479.16	0.03
449,000	SANDOZ FINANCE BV 4.5 23-33 17/11A	482,822.62	0.03
400,000	SARTORIUS FINANCE 4.3750 23-29 14/09A	418,175.14	0.02
500,000	SARTORIUS FINANCE 4.5000 23-32 14/09A	527,345.18	0.03
500,000	SARTORIUS FINANCE 4.8750 23-35 14/09A	536,594.75	0.03
500,000	SARTORIUS FINANCE BV 4.25 23-26 14/09A	511,378.68	0.03
564,000	SCHLUMBERGER FINANCE 0.25 19-27 15/10A	524,871.04	0.03
635,000	SCHLUMBERGER FINANCE 0.5 19-31 15/10A	532,057.17	0.03
600,000	SCHLUMBERGER FINANCE 1.375 20-26 06/05A	583,544.89	0.03
613,000	SCHLUMBERGER FINANCE 2 20-32 06/05A	566,202.33	0.03
500,000	SGS NEDERLAND HLDG 0.125 21-27 21/04A	467,740.71	0.03
579,000	SHELL INTERNATIONAL 1.25 20-32 11/05A	501,985.17	0.03
572,000	SHELL INTERNATIONAL 1.5 20-28 07/04A	548,161.78	0.03
610,000	SHELL INTERN FINANCE 0.50 19-31 08/11A	514,728.75	0.03
600,000	SHELL INT FIN 0.75 16-28 15/08A	557,999.72	0.03
565,000	SHELL INTL FIN 1.25 16-28 12/05U	537,374.62	0.03
636,000	SHELL INTL FINANCE 0.125 19-27 08/11A	589,908.16	0.04
851,000	SHELL INTL FINANCE 1.625 14-27 10/01A	831,659.57	0.05
609,000	SHELL INTL FINANCE 1.875 20-32 07/04A	558,944.12	0.03
544,000	SHELL INTL FINANCE 2.50 14-26 24/03A	541,826.67	0.03
650,000	SHELL INTL FINANCE BV 0.875 19-39 08/11A	445,690.18	0.03
500,000	SIEMENS ENERGY 4.0000 23-26 05/04A	505,301.07	0.03
500,000	SIEMENS ENERGY FI 4.25 23-29 05/04A	517,472.58	0.03
565,000	SIEMENS FINANCIERING 0.125 19-29 05/09A	511,640.31	0.03
700,000	SIEMENS FINANCIERING 0.25 20-29 20/02A	634,942.25	0.04
500,000	SIEMENS FINANCIERING 0.5 20-32 20/02A	427,164.76	0.03
300,000	SIEMENS FINANCIERING 0.625 22-27 25/02A	287,378.54	0.02
600,000	SIEMENS FINANCIERING 0 20-26 20/02U	579,446.15	0.03
557,000	SIEMENS FINANCIERING 1.25 19-31 28/02A	514,238.96	0.03
500,000	SIEMENS FINANCIERING 1.25 22-35 25/02A	419,638.90	0.02
490,000	SIEMENS FINANCIERING 1.75 19-39 28/02A	401,864.39	0.02
500,000	SIEMENS FINANCIERING 1 22-30 25/02A	457,300.37	0.03
300,000	SIEMENS FINANCIERING 2.75 22-30 09/09A	299,766.40	0.02
800,000	SIEMENS FINANCIERING 3.125 24-32 22/05A	812,943.54	0.05
800,000	SIEMENS FINANCIERING 3.375 24-37 22/02A	805,136.35	0.05
300,000	SIEMENS FINANCIERING 3.5 23-36 24/02A	307,428.54	0.02
900,000	SIEMENS FINANCIERING 3.625 24-44 22/02A	902,130.14	0.05
800,000	SIEMENS FINANCIERINGS 3.375 23-31 24/08A	825,063.93	0.05
600,000	SIEMENS FIN NV 0.375 20-26 05/06A	579,528.16	0.03
615,000	SIEMENS FIN NV 0.5 19-34 05/09A	486,255.21	0.03
340,000	SIEMENS FIN NV 0.90 19-28 28/02A	325,523.17	0.02
300,000	SIEMENS FIN NV 1.00 18-27 06/09A	289,296.64	0.02
592,000	SIEMENS FIN NV 1.3750 18-30 06/09A	553,159.80	0.03
300,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	299,941.18	0.02
400,000	SIEMENS FIN NV 2.875 13-28 10/03A	408,297.88	0.02
600,000	SIEMENS FIN NV 3 22-33 08/09A	599,509.88	0.04
500,000	SIEM FI 3.625 23-43 24/02A	501,253.67	0.03
376,000	SIGNIFY NV 2.375 20-27 11/05A	370,797.40	0.02
300,000	SIKA CAPITAL BV 0.875 19-27 29/04A	285,974.99	0.02
395,000	SIKA CAPITAL BV 1.5000 19-31 29/04A	359,824.15	0.02
600,000	SIKA CAPITAL BV 3.75 23-26 03/11A	611,732.35	0.04
390,000	SIKA CAPITAL BV 3.75 23-30 03/05A	403,346.21	0.02
785,000	STELLANTIS 0.75 21-29 18/01A	703,407.88	0.04
300,000	STELLANTIS 1.125 19-29 18/09A	269,358.33	0.02
600,000	STELLANTIS 2.75 20-26 15/05A	596,081.11	0.04
850,000	STELLANTIS N.V. 1.25 21-33 18/06A	681,669.95	0.04
754,000	STELLANTIS N.V. 3.875 20-26 07/07A	756,932.82	0.04
856,000	STELLANTIS NV 0.625 21-27 30/03A	804,052.21	0.05
650,000	STELLANTIS NV 2.75 22-32 01/04A	603,095.24	0.04
449,000	STELLANTIS NV 3.5 24-30 19/09A	443,923.79	0.03
283,000	STELLANTIS NV 3.7500 24-36 19/03A	272,434.72	0.02
743,000	STELLANTIS NV 4.25 23-31 16/06A	762,648.37	0.05
750,000	STELLANTIS NV 4.375 23-30 14/03A	778,078.59	0.05
550,000	STELLANTIS NV 4.5 20-28 07/07A	571,141.29	0.03
335,000	SUEDZUCKER INT FIN 1.00 17-25 28/11A	326,463.71	0.02
200,000	SUEDZUCKER INTL FIN 5.125 22-27 31/10A	209,582.52	0.01
213,000	TELEFONICA EUROPE BV 5.875 03-33 14/02A	257,058.34	0.02
711,000	THERMO FISCHER 1.625 21-41 18/10A	530,577.26	0.03
1,126,000	THERMO FISHER SCIENT 0.80 21-30 18/10A	1,000,529.19	0.06
500,000	THERMO FISHER SCIENT 2 21-51 18/10A	350,765.36	0.02
300,000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.0% 18-11-25	290,477.79	0.02
421,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	407,524.69	0.02
200,000	TOYOTA MOTOR FINANCE 0.0 21-28 25/02A	181,782.75	0.01
380,000	TOYOTA MOTOR FINANCE 3.125 24-29 11/07A	381,611.42	0.02
482,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	484,282.54	0.03
300,000	TOYOTA MOTOR FINANCE 3.50 23-28 13/01A	305,145.12	0.02
476,000	TOYOTA MOTOR FINANCE 4.00 23-27 02/04A	488,764.54	0.03
552,000	UNILEVER 1.375 17-29 31/07A	523,539.32	0.03
472,000	UNILEVER 1.625 18-33 12/02A	431,031.36	0.03
325,000	UNILEVER FINANCE 0.7500 22-26 28/02A	316,612.62	0.02
406,000	UNILEVER FINANCE 1.2500 22-31 28/02A	369,529.05	0.02
515,000	UNILEVER FINANCE 2.2500 22-34 16/05A	486,349.44	0.03
589,000	UNILEVER FINANCE NET 1.75 20-30 25/03A	562,109.08	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
422,000	UNILEVER FINANCE NET 3.25 24-32 15/02A	433,037.98	0.03
300,000	UNILEVER FINANCE NET 3.5 23-35 23/02A	311,493.75	0.02
353,000	UNILEVER FINANCE NET 3.5 24-37 15/02A	362,354.27	0.02
300,000	UNILEVER FINANCE NETH 3.25 23-31 23/02A	308,110.08	0.02
321,000	UNILEVER FINANCE NETHE 1.75 22-28 16/11A	310,866.27	0.02
300,000	UNILEVER NV 1.00 17-27 14/02A	289,957.85	0.02
500,000	UNILEVER NV 1.125 16-28 29/04A	477,953.46	0.03
423,000	UNILEVER NV 1.125 18-27 12/02A	409,931.69	0.02
262,000	UNIVERSAL MUSIC GP 3.75 22-32 30/06A	270,780.27	0.02
548,000	UNIVERSAL MUSIC GROU 4.0 23-31 13/06A	576,183.44	0.03
333,000	UNIVERSAL MUSIC GROUP N 3.0 22-27 30/06A	333,964.26	0.02
495,000	UPJOHN FINANCE 1.362 20-27 23/06A	473,950.97	0.03
800,000	UPJOHN FINANCE 1.908 20-32 23/06A06A	698,196.59	0.04
286,000	VESTAS WIND SYSTEMS 1.5000 22-29 15/06A	265,940.20	0.02
232,000	VESTAS WIND SYSTEMS 2.0 22-34 15/06A	203,115.96	0.01
403,000	VESTEDA FINANCE 0.7500 21-31 18/10A	335,817.89	0.02
297,000	VESTEDA FINANCE 1.5000 19-27 24/05A	286,516.21	0.02
300,000	VESTEDA FINANCE 2 18-26 10/07A	294,793.93	0.02
236,000	VESTEDA FINANCE BV 4.0 24-32 07/05A	242,081.51	0.01
400,000	VIA OUTLETS BV 1.75 21-28 15/11A	372,467.50	0.02
200,000	VOLKSWAGEN INTERNATI 1.5 21-41 21/01A	130,283.07	0.01
700,000	VOLKSWAGEN INTL FIN 0.875 20-28 22/09A	632,867.56	0.04
400,000	VOLKSWAGEN INTL FIN 1.25 20-32 23/09A	327,990.17	0.02
1,500,000	VOLKSWAGEN INTL FIN 1.875 17-27 30/03A	1,451,195.65	0.09
400,000	VOLKSWAGEN INTL FIN 2.625 18-27 16/11A	392,193.98	0.02
500,000	VOLKSWAGEN INTL FIN 3.3 13-33 22/03AA	485,206.16	0.03
500,000	VOLKSWAGEN INTL FIN 3.75 22-27 28/09A	505,940.07	0.03
600,000	VOLKSWAGEN INTL FIN 4.125 22-25 15/11A	606,194.51	0.04
400,000	VOLKSWAGEN INTL FIN 4.25 22-28 15/02A2A	409,312.12	0.02
400,000	VOLKSWAGEN INTL FIN 4.375 22-30 15/05A	413,603.66	0.02
700,000	VOLKSWAGEN INTL FINA 3.875 23-26 29/03A	705,904.12	0.04
500,000	VOLKSWAGEN INTL FINA 4.25 23-29 29/03A	514,612.99	0.03
600,000	VOLKSWAGEN INTL FIN NV 3.25 18-30 18/11A	587,680.54	0.03
300,000	VONOVIA FINANCE B.V. 1 21-41 28/01A	188,857.52	0.01
300,000	VONOVIA FINANCE BV 1.125 19-34 14/09A	232,913.94	0.01
300,000	VONOVIA FINANCE BV 1.50 16-26 10/06A	292,050.87	0.02
400,000	VONOVIA FINANCE BV 1.5 18-26 22/03A	390,527.75	0.02
300,000	VONOVIA FINANCE BV 2.125 18-30 22/03A	282,801.27	0.02
300,000	VONOVIA FINANCE BV 2.75 18-38 22/03A	256,533.12	0.02
592,000	VW INTL FINANCE 1.625 15-30 16/01A	536,558.36	0.03
700,000	VW INTL FINANCE 4.125 18-38 16/11A	703,036.31	0.04
300,000	WABTEC TRAN 1.2500 21-27 03/12U	283,025.22	0.02
300,000	WINTERSHALL DEA 4.3570 24-32 03/10A	301,595.79	0.02
700,000	WINTERSHALL DEA FIN 1.823 19-31 25/09A	606,199.85	0.04
600,000	WINTERSHALL DEA FINA 1.3320 19-28 25/09A	553,446.78	0.03
335,000	WOLTERS KLUWER 1.50 17-27 22/03A	325,369.73	0.02
333,000	WOLTERS KLUWER 3.0 22-26 23/09A	334,899.08	0.02
335,000	WOLTERS KLUWER N.V. 0.25 21-28 30/03A	307,807.54	0.02
240,000	WOLTERS KLUWER N.V. 0.75 20-30 03/07A	212,678.55	0.01
400,000	WOLTERS KLUWER NV 3.75 23-31 03/04A	415,860.39	0.02
388,000	WPC EUROBOND BV 0.95 21-30 08/03A	339,403.68	0.02
337,000	WPC EUROBOND BV 1.350 19-28 15/04A	316,191.54	0.02
326,000	WPC EUROBOND BV 2.125 18-27 15/04A	319,185.90	0.02
461,000	WURTH FINANCE INTERNA 0.75 20-27 21/05A	434,487.44	0.03
318,000	WURTH FINANCE INTERNA 2.125 22-30 23/08A	309,139.22	0.02
	New Zealand	**1,645,187.08**	**0.10**
322,000	ASB BANK 4.5 23-27 16/03A	335,050.89	0.02
302,000	ASB FINANCE LTD 0.50 19-29 24/09A	272,290.79	0.02
500,000	BANK OF NEW ZEALAND 3.661 24-29 17/07A	511,765.65	0.03
200,000	CHORUS LTD 0.8750 19-26 05/12A	191,324.03	0.01
329,000	CHORUS LTD 3.625 22-29 07/09A	334,755.72	0.02
	Norway	**7,215,442.05**	**0.43**
500,000	AKER BP ASA 1.125 21-29 12/05A	454,878.29	0.03
456,000	AKER BP ASA 4.0 24-32 29/05A	463,227.65	0.03
600,000	DNB BANK ASA 0.25 21-29 23/02A	546,759.66	0.03
600,000	DNB BANK ASA 0.375 22-28 18/01A	568,017.92	0.03
480,000	DNB BANK ASA 4.625 22-33 28/02A	496,584.84	0.03
240,000	NORSK HYDRO ASA 2 19-29 11/04A	228,627.58	0.01
300,000	SANTANDER CONSUMER BK 0.125 21-26 14/04A	287,506.98	0.02
300,000	SPAREBANK 1 0.1250 19-25 11/12A	284,960.82	0.02
322,000	SPAREBANK 1 OSTLANDE 1.75 22-27 27/04A	313,388.13	0.02
300,000	SPAREBANK 1 OSTLANDE 3.625 24-29 30/05A	308,308.78	0.02
329,000	SPAREBANK 1 OSTLANDET 0.125 21-28 03/03A	299,975.97	0.02
350,000	SPAREBANK 1 SR-BANK 0.25 21-26 09/11A	332,268.34	0.02
300,000	SPAREBANK 1 SR-BANK 4.875 23-28 24/08A	319,035.14	0.02
300,000	SPAREBANK MIDT NORGE 3.125 22-25 22/12A	300,767.12	0.02
350,000	SPAREBANK MIDT NORGE 3.5 24-29 23/05A	357,971.08	0.02
270,000	SR BANK SPAREBANKEN 3.375 24-29 14/11A	274,503.18	0.02
330,000	SR BANK SPAREBANKEN 3.625 24-29 12/03A	339,207.03	0.02
656,000	SR BANK SPAREBANKEN 3.75 23-27 23/11A	673,334.86	0.04
340,000	VAR ENERGI A 5.5 23-29 04/05A	366,118.68	0.02
	Poland	**1,109,100.99**	**0.07**
400,000	ORLEN SPOLKA AKCYJNA 1.125 21-28 27/05A	369,403.36	0.02
201,000	ORLEN SPOLKA AKCYJNA 4.75 23-30 13/07A	209,583.78	0.01
333,000	PKO BANK POLSKI 4.5 24-28 27/03A	338,318.77	0.02
200,000	TAURON 2.375 17-27 05/07A	191,795.08	0.01
	Portugal	**2,098,478.99**	**0.12**
300,000	BANCO COMERC PO 5.6250 23-26 02/10A	306,984.57	0.02
300,000	BC PORTUGUES 1.125 21/27 12/02A	292,186.48	0.02
200,000	BRISA CONCESSAO 2.375 17-27 10/05A	197,076.38	0.01
500,000	EDP SA 3.875 23-28 26/06A	516,224.52	0.03
500,000	ENERGIAS DE PORTUGAL 1.625 20-27 15/04A	485,867.86	0.03
300,000	IE2 HOLDCO 2.875 16-26 01/06A	300,139.18	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
	Slovakia	**184,684.79**	**0.01**
200,000	TATRA BANKA AS 0.5 21-28 23/04A	184,684.79	0.01
	Slovenia	**202,801.04**	**0.01**
200,000	NOVA KREDITNA BANKA DD 4.75 24-28 03/04U	202,801.04	0.01
	Spain	**69,709,679.61**	**4.14**
300,000	ABERTIS INFRAESTRUCT 1.00 16-27 27/02A	288,242.70	0.02
500,000	ABERTIS INFRAESTRUCT 1.125 19-28 26/03A	468,536.07	0.03
500,000	ABERTIS INFRAESTRUCT 1.25 20-28 07/02A	470,431.93	0.03
600,000	ABERTIS INFRAESTRUCT 1.375 16-26 20/05A	585,604.76	0.03
400,000	ABERTIS INFRAESTRUCT 1.625 19-29 15/07A	374,033.86	0.02
400,000	ABERTIS INFRAESTRUCT 1.875 19-32 26/03A	361,464.40	0.02
500,000	ABERTIS INFRAESTRUCT 2.250 20-29 29/03A	482,601.05	0.03
600,000	ABERTIS INFRAESTRUCT 2.375 19-27 27/09A	589,276.73	0.04
600,000	ABERTIS INFRAESTRUCT 3 19-31 27/03A	591,310.77	0.04
300,000	ABERTIS INFRAESTRUCT 4.125 23-28 31/01A	309,101.61	0.02
300,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	311,755.00	0.02
300,000	ACCIONA ENERGIA FIN 0.375 21-27 07/10A0A	277,634.83	0.02
300,000	ACCIONA ENERGIA FIN 1.375 22-32 26/01A	254,111.90	0.02
300,000	ACCIONA ENERGIA FINA 3.75 23-30 25/04A	300,927.74	0.02
300,000	ACCIONA ENERGIA FINA 5.125 23-31 23/04A	321,333.38	0.02
300,000	AMADEUS CM 3.5 24-29 21/03A	305,480.89	0.02
300,000	AMADEUS IT GROUP S.A 2.875 20-27 20/05A	300,557.88	0.02
400,000	AMADEUS IT GROUP SA 1.5 18-26 18/09A	391,850.84	0.02
200,000	AMADEUS IT GROUP SA 1.875 20-28 24/09A	192,544.88	0.01
500,000	BANCO BILBAO VI 0.3750 19-26 15/11A	476,613.11	0.03
600,000	BANCO BILBAO VIZCAYA 0.875 -29 14/01A	561,294.72	0.03
700,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	679,007.91	0.04
700,000	BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	690,252.62	0.04
700,000	BANCO SANTANDER 3.5000 24-28 09/01A	708,953.44	0.04
1,100,000	BANCO SANTANDER 3.75 23-26 16/01A	1,115,170.56	0.07
900,000	BANCO SANTANDER 3.75 24-34 09/01A	930,628.77	0.06
600,000	BANCO SANTANDER 4.25 23-30 12/06A	638,201.06	0.04
700,000	BANCO SANTANDER 4.625 -27 18/10A	721,708.68	0.04
1,200,000	BANCO SANTANDER 4.8750 23-31 18/10A	1,302,009.01	0.08
700,000	BANCO SANTANDER ALL 3.875 24-29 22/04A	718,661.70	0.04
400,000	BANCO SANTANDER ALL 4.125 24-34 22/04A	415,787.30	0.02
700,000	BANCO SANTANDER SA 0.2 21-28 11/02A	640,650.34	0.04
600,000	BANCO SANTANDER SA 0.30 19-26 04/10A	571,774.82	0.03
800,000	BANCO SANTANDER SA 0.5 20-27 04/02A	762,358.98	0.05
700,000	BANCO SANTANDER SA 0.5 21-27 24/03A	674,756.10	0.04
600,000	BANCO SANTANDER SA 1.125 20-27 23/06A	575,561.28	0.03
900,000	BANCO SANTANDER SA 1.375 20-26 05/05A	884,908.91	0.05
500,000	BANCO SANTANDER SA 1 21-31 04/11A	431,309.01	0.03
800,000	BANCO SANTANDER SA 2.125 18-28 08/02A	774,371.30	0.05
1,000,000	BANCO SANTANDER SA 3.25 16-26 04/04A	1,002,706.05	0.06
800,000	BANCO SANTANDER SA 3.875 23-28 16/01A	826,649.28	0.05
500,000	BANKINTER SA 0.625 20-27 06/10A	467,021.75	0.03
500,000	BANKINTER SA 0.875 19-26 08/07A	483,229.45	0.03
300,000	BANKINTER SA 4.875 23-31 13/09A	322,457.16	0.02
900,000	BBVA 3.375 22-27 20/09A	919,382.90	0.05
400,000	BBVA 3.625 24-30 07/06A	412,875.18	0.02
800,000	BBVA 4.375 22-29 14/10A	855,053.68	0.05
900,000	BBVA SA 0.5 20-27 14/01A	855,626.93	0.05
600,000	BBVA SA 3.5 17-27 10/02A	607,617.47	0.04
600,000	CAIXABANK SA 0.5 21-29 09/02A	550,285.18	0.03
400,000	CAIXABANK SA 0.75 19-26 09/07A	386,081.28	0.02
700,000	CAIXABANK SA 0.75 21-28 26/05A	661,974.46	0.04
500,000	CAIXABANK SA 1.125 19-26 12/11A	482,132.55	0.03
600,000	CAIXABANK SA 1.125 19-26 27/03A	585,821.96	0.03
700,000	CAIXABANK SA 1.375 19-26 19/06A	682,841.78	0.04
700,000	CAIXABANK SA 3.6250 24-32 19/09A	705,511.17	0.04
700,000	CAIXABANK SA 3.75 22-29 07/09A	728,444.52	0.04
800,000	CAIXABANK SA 4.25 23-30 06/09A	852,225.07	0.05
600,000	CAIXABANK SA 4.375 23-33 29/11A	650,153.81	0.04
600,000	CELLNEX FINANCE 1.0000 21-27 15/09A	566,676.92	0.03
500,000	CELLNEX FINANCE 2.0000 21-32 15/09A	447,003.56	0.03
500,000	CELLNEX FINANCE CO 1.25 21-29 15/01A	462,269.86	0.03
600,000	CELLNEX FINANCE CO 1.5 21-28 08/06A	566,833.64	0.03
700,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	693,276.23	0.04
300,000	CELLNEX FINANCE COMP 0.75 21-26 15/02A	286,967.94	0.02
800,000	CELLNEX FINANCE COMP 2 21-33 15/02A	708,781.75	0.04
400,000	CELLNEX FINANCE COMP 3.625 24-29 24/01A	407,153.90	0.02
300,000	CELLNEX TELECOM S.A. 1 20-27 20/01A	286,177.52	0.02
500,000	CELLNEX TELECOM SA 1.75 20-30 23/10A	456,702.05	0.03
500,000	CELLNEX TELECOM SA 1.875 20-29 26/06A06A	471,135.56	0.03
200,000	CRITERIA CAIXAHOLDING 3.5 24-29 02/10A	200,867.14	0.01
400,000	CRITERIA CAIXA SAU 0.875 20-27 28/10A	374,106.04	0.02
400,000	DRAGADOS SA 1.8750 18-26 20/04A	392,259.26	0.02
499,000	EDP SERVICIOS F 3.5000 24-30 16/07A	506,934.51	0.03
400,000	EDP SERVICIOS FINANC 4.125 23-29 04/04A	417,407.39	0.02
400,000	EDP SERVICIOS FINANC 4.375 23-32 04/04A	426,846.63	0.03
500,000	EL CORTE INGLES 4.25 24-31 26/06A	512,741.11	0.03
300,000	ENAGAS FINANCIACIONE 0.375 20-32 05/11A	241,283.99	0.01
500,000	ENAGAS FINANCIACIONE 3.625 24-34 24/01A	501,089.32	0.03
300,000	ENAGAS FINANCIACIONES 0.75 16-26 27/10A	287,589.75	0.02
400,000	ENAGAS FINANCIACIONES 1.375 16-28 05/05A	380,600.39	0.02
400,000	FCC AQUALIA 2.629 17-27 08/06A	396,016.04	0.02
421,000	FCC SERVICIOS MEDIO 5.25 23-29 30/10A	455,335.16	0.03
200,000	FERROVIAL EMISIONES 0.54 20-28 12/11A	182,152.19	0.01
700,000	FERROVIAL EMISIONES 1.382 20-26 14/05A	683,683.99	0.04
400,000	IBERDROLA FIN.EMTN 4.871 24-99 31/12A	414,523.67	0.02
400,000	IBERDROLA FINANZAS 1.25 17-27 13/09A	385,828.33	0.02
400,000	IBERDROLA FINANZAS 1.25 18-26 28/10A	389,208.99	0.02
700,000	IBERDROLA FINANZAS 1.3750 22-32 11/03A	626,359.65	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
400,000	IBERDROLA FINANZAS 1.621 17-29 29/11A	382,476.11	0.02
300,000	IBERDROLA FINANZAS 3.0000 24-31 30/09A	298,974.17	0.02
300,000	IBERDROLA FINANZAS 3.125 22-28 22/11A	304,143.70	0.02
300,000	IBERDROLA FINANZAS 3.3750 24-35 30/09A	298,508.93	0.02
400,000	IBERDROLA FINANZAS 3.375 22-32 22/11A	407,754.52	0.02
500,000	IBERDROLA FINANZAS S 3.625 23-33 13/07A	515,968.72	0.03
400,000	IBERDROLA FINANZAS S 3.625 24-34 18/07A	412,186.68	0.02
300,000	INMOB COLONIAL 2.50 17-29 28/11A	291,288.96	0.02
400,000	INMOBILIARIA COLONIAL 0.75 21-29 22/06A	361,023.63	0.02
300,000	INMOBILIARIA COLONIAL 1.35 20-28 14/10A	280,690.98	0.02
400,000	INMOBILIARIA COLONIAL 1.625 17-25 28/11A	393,051.08	0.02
400,000	INMOBILIARIA COLONIAL 2 18-26 17/04A	394,115.97	0.02
200,000	LAR ESPANA REAL ESTA 1.75 21-26 22/07A	195,634.82	0.01
600,000	MAPFRE 1.625 16-26 19/05A	585,573.55	0.03
300,000	MAPFRE 2.875 22-30 13/04A	288,257.00	0.02
600,000	MERLIN PROPERTIES 1.875 16-26 02/11A	586,724.94	0.03
300,000	MERLIN PROPERTIES 1.875 19-34 04/12A	249,898.79	0.01
300,000	MERLIN PROPERTIES 2.375 17-29 18/09A	288,455.57	0.02
300,000	MERLIN PROPERTIES 2.375 20-27 13/07A	294,824.02	0.02
400,000	NORTEGAS ENERGIA 0.905 21-31 22/01A2/01A	332,757.22	0.02
300,000	NORTEGAS ENERGIA 2.065 17-27 28/09A	288,946.79	0.02
300,000	NT CONS FIN 4.125 23-28 05/05A	312,829.05	0.02
400,000	PROSEGUR CASH SA 1.375 17-26 04/02A	392,030.46	0.02
300,000	PROSEGUR COMPANIA 2.50 22-29 06/04A	292,319.68	0.02
400,000	REDEIA CORPORACION SA 3.375 24-32 09/07A	404,381.70	0.02
400,000	RED ELECTRICA FIN 0.375 20-28 24/07A	369,335.28	0.02
300,000	RED ELECTRICA FIN 0.5 21-33 24/05A	245,842.94	0.01
400,000	RED ELECTRICA FIN 1.25 18-27 13/03A	387,247.17	0.02
300,000	RED ELECTRICA FIN 1 16-26 21/04A	292,752.71	0.02
300,000	RED ELECTRICIA FIN 3.00 24-34 17/01A	296,853.55	0.02
300,000	REDEXIS S.A.U. 4.3750 24-31 30/05A	305,014.07	0.02
300,000	SANTANDER CONS FIN 0.00 19-22 06/05A	285,633.47	0.02
400,000	SANTANDER CONS FIN 0 21-26 23/02A	384,883.67	0.02
600,000	SANTANDER CONSUMER 3.75 24-29 17/01A	618,024.14	0.04
400,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	379,857.78	0.02
600,000	SANTANDER ISSUANCES 3.125 17-27 19/01A	601,897.79	0.04
280,000	SERVICIOS MEDIO AMBIE 1.661 19-26 04/12A	272,455.91	0.02
700,000	TELEFONICA EMISIONES 0.664 20-30 03/02A	622,902.80	0.04
700,000	TELEFONICA EMISIONES 1.201 20-27 21/05A	669,543.42	0.04
600,000	TELEFONICA EMISIONES 1.447 18-27 22/01A	581,879.91	0.03
700,000	TELEFONICA EMISIONES 1.46 16-26 13/04A	686,504.25	0.04
700,000	TELEFONICA EMISIONES 1.715 17-28 12/01A	677,825.64	0.04
600,000	TELEFONICA EMISIONES 1.788 19-29 12/03A	572,669.20	0.03
600,000	TELEFONICA EMISIONES 1.807 20-32 21/05A	541,592.57	0.03
500,000	TELEFONICA EMISIONES 1.93 16-31 17/10A	460,366.72	0.03
200,000	TELEFONICA EMISIONES 1.957 19-39 01/07A	159,327.52	0.01
400,000	TELEFONICA EMISIONES 2.318 17-28 17/10A	392,782.04	0.02
700,000	TELEFONICA EMISIONES 2.592 22-31 25/05A	676,134.56	0.04
600,000	TELEFONICA EMISIONES 2.932 14-29 17/10A	601,455.24	0.04
600,000	TELEFONICA EMISIONES 3.698 24-32 24/01A	614,695.02	0.04
500,000	TELEFONICA EMISIONES 4.055 24-36 24/01A	514,755.15	0.03
500,000	TELEFONICA EMISIONES 4.183 23-33 21/11A	525,066.40	0.03
300,000	WERFENLIFE 4.625 23-28 06/06A	312,660.62	0.02
200,000	WERFENLIFE SA 0.5000 21-26 28/10A	190,218.08	0.01
	Sweden	**35,779,919.58**	**2.13**
176,000	AB SAGAX 1.125 20-27 30/01A	167,460.99	0.01
338,000	AB SAGAX 4.375 24-30 29/05A	349,223.76	0.02
110,000	ALFA LAVAL TREASURY 0.875 22-26 18/02A	106,898.46	0.01
200,000	ALFA LAVAL TREASURY I 1.375 22-29 18/02A	187,659.88	0.01
369,000	ASSA ABLOY AB 3.75 23-26 13/09A	376,191.71	0.02
320,000	ASSA ABLOY AB 3.875 23-30 13/09A	334,738.39	0.02
320,000	ASSA ABLOY AB 4.125 23-35 13/09A	341,669.68	0.02
300,000	ATLAS COPCO AB 0.625 16-26 30/08A	288,294.48	0.02
310,000	CASTELLUM AB 4.125 24-30 10/12A	312,176.21	0.02
250,000	ELECTROLUX AB 1.00 22-30 16/05A	240,008.52	0.01
503,000	ELECTROLUX AB 4.125 22-26 05/10A	514,066.22	0.03
200,000	ELECTROLUX AB 4.5 23-28 29/09A	208,118.05	0.01
293,000	ELLEVIO AB 4.125 24-34 07/03A	305,183.01	0.02
200,000	ENERGA FINANCE 2.125 17-27 07/03A	194,744.16	0.01
317,000	EPIROC AB 3.6250 24-31 28/02A	322,870.78	0.02
384,000	EQT AB 0.875 21-31 15/05A	323,584.65	0.02
389,000	EQT AB 2.375 22-28 06/04A	378,457.12	0.02
518,000	EQT AB 2.875 22-32 06/04A	489,706.68	0.03
447,000	ESSITY AB 0.25 21-31 10/02A	379,681.96	0.02
140,000	ESSITY AB 0.5 20-30 03/02A	123,124.30	0.01
300,000	ESSITY AB 1.625 17-27 30/03A	291,471.43	0.02
300,000	FASTIGHETS AB BALDER 1.125 19-27 29/01A	283,965.50	0.02
141,000	FASTIGHETS AB BALDER 1.25 20-28 28/01A	130,604.00	0.01
200,000	HEIMSTADEN BOSTAD 1.125 20-26 21/01A	191,214.39	0.01
339,000	HEMSO FASTIGHET AB 1.00 16-26 09/09A	327,874.00	0.02
361,000	INVESTOR AB 0.375 20-35 29/10A	264,189.98	0.02
350,000	INVESTOR AB 1.5000 18-30 12/09A	325,866.35	0.02
294,000	INVESTOR AB 1.50 19-39 20/06A	225,856.64	0.01
318,000	LANSFORSAKRINGAR BANK 0.05 21-26 15/04A	304,994.79	0.02
313,000	LANSFORSAKRINGAR BANK 3.750 24-29 17/01A	321,104.86	0.02
300,000	LANSFORSAKRINGAR BK 4.0 23-27 18/01A	307,713.37	0.02
186,000	LOOMIS AB 3.625 24-29 10/09A	187,591.18	0.01
200,000	MOLNLYCKE HOLDING AB 0.625 20-31 10/12A	167,164.50	0.01
236,000	MOLNLYCKE HOLDING AB 0.875 19-29 05/09AA	210,961.32	0.01
359,000	MOLNLYCKE HOLDING AB 4.25 23-28 08/09A	371,893.48	0.02
300,000	MOLNLYCKE HOLDING AB 4.25 24-34 11/06A	311,003.69	0.02
400,000	SANDVIK AB 0.375 21-28 25/11A	361,697.92	0.02
322,000	SANDVIK AB 2.1250 22-27 07/06A	316,290.03	0.02
300,000	SANDVIK AB 3.75 22-29 27/09A	311,051.07	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	SANDVIK REGS 3.00 14-26 18/06A	199,875.94	0.01
200,000	SECURITAS AB 0.25 21-28 22/02A	182,789.59	0.01
700,000	SKANDINAVISKA ENSKIL 0.375 20-27 11/02A	661,929.39	0.04
626,000	SKANDINAVISKA ENSKIL 0.625 19-29 12/11A	557,408.55	0.03
500,000	SKANDINAVISKA ENSKIL 0.7500 22-27 09/08U	471,700.48	0.03
650,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	637,890.14	0.04
634,000	SKANDINAVISKA ENSKIL 3.25 22-25 24/11A	636,989.08	0.04
670,000	SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	686,851.29	0.04
537,000	SKANDINAVISKA ENSKIL 3.875 23-28 09/05A	558,244.92	0.03
594,000	SKANDINAVISKA ENSKIL 4.00 22-26 09/11A	606,598.28	0.04
626,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	650,572.08	0.04
220,000	SKANDINAVISKA ENSKIL 4.375 23-28 06/11A	231,838.96	0.01
200,000	SKANDINAVISKA ENSKILDA 0.75 21-31 03/11A	188,745.15	0.01
150,000	SKF AB 0.2500 21-31 15/02A	126,678.61	0.01
240,000	SKF AB 3.125 22-28 14/09A	241,979.10	0.01
689,000	SVENSKA HANDELSBANKE 0.05 21-28 06/09A	621,276.01	0.04
600,000	SVENSKA HANDELSBANKE 1.375 22-2923/02A	561,680.48	0.03
655,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	668,731.86	0.04
333,000	SVENSKA HANDELSBANKE 3.75 22-27 01/11A	343,423.67	0.02
430,000	SVENSKA HANDELSBANKE 3.75 24-34 15/02A	446,788.31	0.03
384,000	SVENSKA HANDELSBANKEN 0.01 20-27 02/12A	351,752.23	0.02
450,000	SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	427,026.57	0.03
560,000	SVENSKA HANDELSBANKEN 0.125 21-26 03/11A	530,599.14	0.03
665,000	SVENSKA HANDELSBANKEN 0.5 20-30 18/02A	582,501.74	0.03
448,000	SVENSKA HANDELSBANKEN 2.625 22-29 05/09A	445,744.77	0.03
300,000	SVENSKA HANDELSBANKEN 3.25 22-33 01/06A	297,467.06	0.02
871,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	884,078.16	0.05
141,000	SVENSKA KULLAGERFABRI 0.875 19-29 15/11A	128,010.57	0.01
570,000	SWEDBANK AB 0.2 21-28 12/01A	521,474.16	0.03
706,000	SWEDBANK AB 0.25 21-26 02/11A	672,199.71	0.04
489,000	SWEDBANK AB 1.3 22-27 17/02A	471,467.79	0.03
600,000	SWEDBANK AB 2.1000 22-27 25/05A	592,260.13	0.04
317,000	SWEDBANK AB 3.3750 24-30 29/05A	325,464.26	0.02
500,000	SWEDBANK AB 3.75 22-25 14/11A	504,466.64	0.03
610,000	SWEDBANK AB 4.125 23-28 13/11A	641,340.65	0.04
489,000	SWEDBANK AB 4.25 23-28 11/07A	512,031.24	0.03
120,000	SWEDISH MATCH AB 0.875 20-27 26/02A	114,695.81	0.01
200,000	SWEDISH MATCH AB 1.20 17-25 10/11A	195,594.32	0.01
200,000	TELE2 AB 0.75 21-31 23/03A	175,177.64	0.01
300,000	TELE2 AB 2.1250 18-28 15/05A	291,171.69	0.02
300,000	TELE2 AB 3.75% 23-2922/11A	307,166.93	0.02
300,000	TELEFON AB L.M.ERICS 1 21-29 26/05A	268,689.65	0.02
320,000	TELEFON AB LM ERICSS 5.375 23-28 29/05A	341,108.42	0.02
553,000	TELEFON ERICSSON 1.125 22-27 08/02A	529,085.37	0.03
407,000	TELIA COMPANY AB 0.125 20-30 27/11A	343,639.79	0.02
238,000	TELIA COMPANY AB 1.625 15-35 23/02A	205,686.62	0.01
300,000	TELIA COMPANY AB 2.125 19-34 20/02A	278,127.47	0.02
274,000	TELIA COMPANY AB 3.00 12-27 07/09A	279,795.00	0.02
338,000	TELIA COMPANY AB 3.50 13-33 05/09A	351,808.28	0.02
313,000	TELIA COMPANY AB 3.625 23-32 22/02A	324,208.94	0.02
100,000	TELIASONERA EMTN 3.875 10-25 01/10A	100,884.36	0.01
500,000	VOLVO TR 2.625 22-26 20/02A	497,561.33	0.03
451,000	VOLVO TREASURY 3.1250 24-26 08/09A	453,138.14	0.03
480,000	VOLVO TREASURY 3.125 24-27 26/08A	484,799.76	0.03
340,000	VOLVO TREASURY AB 0 21-26 18/05A	324,572.76	0.02
300,000	VOLVO TREASURY AB 2 22-27 19/08A	293,141.93	0.02
217,000	VOLVO TREASURY AB 3.1250 24-29 08/02A	218,862.13	0.01
350,000	VOLVO TREASURY AB 3.125 24-29 26/08A	352,398.38	0.02
415,000	VOLVO TREASURY AB 3.5 23-25 17/11A	417,105.19	0.02
300,000	VOLVO TREASURY AB 3.625 23-27 25/05A	305,255.45	0.02
	Switzerland	**6,924,099.38**	**0.41**
530,000	CREDIT SUISSE GROUP 0.65 19-29 10/09A	471,397.46	0.03
170,000	IMCD NV 3.625 24-30 30/04A	170,441.36	0.01
300,000	RAIFFEISEN SCHWEIZ 4.8400 23-28 03/11A	320,066.04	0.02
300,000	RAIFFEISEN SCHWEIZ 5.23 22-27 01/11A	319,207.49	0.02
739,000	RICHEMONT INTL 1.5 18-30 26/03A	690,478.48	0.04
836,000	UBS GROUP AG 0.625 21-33 18/01A	666,352.67	0.04
740,000	UBS GROUP AG 4.1250 24-33 09/06A	771,275.13	0.05
700,000	UBS GROUP INC 0.25 21-28 24/02A	637,908.56	0.04
1,000,000	UBS GROUP SA 0.25 20-28 05/11A	917,274.62	0.05
800,000	UBS GROUP SA 0.625 21-33 24/02A	637,229.41	0.04
650,000	UBS GROUP SA 0.875 21-31 03/11A	548,749.42	0.03
796,000	UBS GROUP SA 1.25 16-26 01/09A	773,718.74	0.05
	United Kingdom	**91,982,050.03**	**5.46**
325,000	2I RETE GAS S.P.A. 0.579 21-31 29/01A	274,912.64	0.02
300,000	3I GROUP 4.875 23-29 14/06A	318,406.53	0.02
338,000	AMCOR UK FINANCE 3.95 24-32 29/05A	345,096.51	0.02
549,000	ANGLO AMER CAPITAL 4.125 24-32 15/03A	562,862.19	0.03
383,000	ANGLO AMERICAN CAP 1.625 19-26 06/03A	376,288.80	0.02
230,000	ANGLO AMERICAN CAP 3.75 24-29 15/06A	233,287.19	0.01
313,000	ANGLO AMERICAN CAP 4.5 23-28 15/09A	326,806.58	0.02
400,000	ANGLO AMERICAN CAP 4.75 22-32 21/09A/09A	427,183.52	0.03
240,000	ANGLO AMERICAN CAPITAL 23-31 15/03A	258,230.25	0.02
480,000	ANZ NEW ZEALAND INTL 0.2 21-27 23/09A	445,346.78	0.03
301,000	ANZ NEW ZEALAND INTL 3.527 24-28 24/01A	306,919.98	0.02
300,000	AON CORP 2.875 14-26 14/05A	298,697.67	0.02
455,000	ASTRAZENECA PLC 0.375 21-29 03/06A	410,199.11	0.02
474,000	ASTRAZENECA PLC 1.25 16-28 12/05A	453,449.65	0.03
400,000	ASTRAZENECA PLC 3.625 23-27 03/03A	408,754.30	0.02
400,000	ASTRAZENECA PLC 3.75 23-32 03/03A	420,397.88	0.02
300,000	AVIVA PLC 1.8750 18-27 13/11A	292,945.88	0.02
400,000	AVIVA PLC 3.375 15-45 04/12A	397,754.88	0.02
335,000	BABCOCK INTL GROUP 1.375 19-27 13/09A	317,748.11	0.02
700,000	BARCLAYS 4.918 23-30 08/08A	748,574.62	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
916,000	BARCLAYS PLC 0.577 21-29 09/08A	832,356.61	0.05
600,000	BARCLAYS PLC 1.125 21-31 22/03A	577,624.21	0.03
572,000	BARCLAYS PLC -35 08/05A	594,568.52	0.04
638,000	BARCLAYS PLC 4.5060 24-33 31/01A	671,203.04	0.04
400,000	BAT HOLDINGS BV 3.125 14-29 06/03A	398,372.19	0.02
600,000	BAT INTERNATIONAL FIN 2.25 17-30 16/01A	565,566.77	0.03
418,000	BAT INTL FINANCE 4.125 24-32 12/04A	423,151.44	0.03
410,000	BG ENERGY CAP REGS 2.25 14-29 21/11A	395,838.69	0.02
400,000	BP CAPITAL MARK 3.3600 24-31 09/12A	401,884.13	0.02
285,000	BP CAPITAL MARKETS 0.831 19-27 08/11A	269,916.97	0.02
608,000	BP CAPITAL MARKETS 1.00 14-26 25/09A	603,581.32	0.04
445,000	BP CAPITAL MARKETS 1.104 19-34 15/11A	355,443.12	0.02
674,000	BP CAPITAL MARKETS 1.231 19-31 08/05A	597,356.61	0.04
500,000	BP CAPITAL MARKETS 1.4670 21-41 21/09A	352,240.86	0.02
530,000	BP CAPITAL MARKETS 1.573 15-27 16/02A	516,304.81	0.03
364,000	BP CAPITAL MARKETS 1.597 18-28 03/07A	348,057.06	0.02
423,000	BP CAPITAL MARKETS 1.637 17-29 26/06A	400,531.77	0.02
655,000	BP CAPITAL MARKETS 2.519 20-28 07/04A	647,434.66	0.04
643,000	BP CAPITAL MARKETS 2.822 20-32 07/04A	624,694.83	0.04
399,000	BP CAPITAL MARKETS 2.972 14-26 27/02A	400,089.21	0.02
451,000	BP CAPITAL MARKETS B 0.933 20-40 04/12A	293,134.42	0.02
540,000	BP CAP MK BV 3.773 23-30 12/05A	557,632.36	0.03
498,000	BP CAP MK BV 4.323 23-35 12/05A	528,092.16	0.03
350,000	BRAMBLES FINANCE PLC 1.5 17-27 04/10A	337,253.19	0.02
400,000	BRITISH TELECOM 1.1250 19-29 12/09A	367,423.86	0.02
700,000	BRITISH TELECOM 1.50 17-27 23/06A	676,167.02	0.04
605,000	BRITISH TELECOM 1.75 16-26 10/03A	593,486.10	0.04
252,000	BRITISH TELECOM 2.125 18-28 26/09A	245,666.55	0.01
434,000	BRITISH TELECOM 2.75 22-27 30/08A	433,129.67	0.03
300,000	BRITISH TELECOM 3.375 22-32 30/08A	302,669.32	0.02
500,000	BRITISH TELECOM 3.75 23-31 13/05A	517,314.69	0.03
657,000	BRITISH TELECOM 3.875 24-34 20/01A	673,961.93	0.04
300,000	CADENT FINANCE PLC 0.625 21-30 19/03A	260,320.96	0.02
396,000	CADENT FINANCE PLC 0.75 20-32 11/03A	327,891.33	0.02
500,000	CNH INDUSTRIAL NV 3.75 24-31 11/06A	506,782.62	0.03
455,000	COCA-COLA EUROP 3.2500 24-32 21/03A	457,531.86	0.03
449,000	COCA-COLA EUROPACIFIC 0.2 20-28 02/12A	402,806.38	0.02
300,000	COCA-COLA EUROPACIFIC 0.7 19-31 12/09A	255,819.15	0.02
400,000	COCA-COLA EUROPACIFIC 1.125 19-29 12/04A	370,641.73	0.02
382,000	COCA-COLA EUROPACIFIC 1.5 18-27 08/11A	368,145.69	0.02
372,000	COCA-COLA EUROPACIFIC 1.75 20-26 27/03A	366,652.41	0.02
233,000	COCA-COLA EUROPEAN 1.75 16-28 26/05A	225,442.87	0.01
300,000	COCA-COLA EUROPEAN 1.875 15-30 18/03A	284,010.69	0.02
500,000	COLOPLAST FINANCE 2.25 22-27 19/05A	492,825.92	0.03
444,000	COMPASS 3.25 24-31 06/02A	448,448.43	0.03
360,000	COMPASS GROUP P 3.2500 24-33 16/09A	360,422.39	0.02
600,000	CREDIT AGRICOLE 1.00 19-29 03/07A	550,099.40	0.03
900,000	CREDIT AGRICOLE 1.75 19-29 05/03A	848,633.29	0.05
1,000,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	978,294.55	0.06
1,000,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	967,442.01	0.06
1,000,000	CREDIT AGRICOLE LDN 1.875 16-26 20/12A	979,244.73	0.06
600,000	CREDIT AGRICOLE LDN 3.125 14-26 05/02AA	603,651.88	0.04
900,000	CREDIT AGRICOLE LDN 3.875 23-31 20/04A	940,713.24	0.06
335,000	DIAGEO FINANCE 1.5 18-27 22/10A	323,241.22	0.02
434,000	DIAGEO FINANCE 3.125 24-31 28/02A	438,502.26	0.03
434,000	DIAGEO FINANCE 3.375 24-35 30/08A	437,484.41	0.03
280,000	DIAGEO FINANCE 3.75 24-44 30/08A	278,954.60	0.02
390,000	DIAGEO FINANCE PLC 1.875 20-27 27/03A	382,754.20	0.02
503,000	DIAGEO FINANCE PLC 2.375 14-26 20/05A	500,593.06	0.03
700,000	DIAGEO FINANCE PLC 2.5 20-32 27/03A	678,201.86	0.04
456,000	DS SMITH PLC 0.8750 19-26 12/09A	438,047.82	0.03
500,000	DS SMITH PLC 08750 1 4.375 23-27 27/07A	518,837.12	0.03
399,000	DS SMITH PLC 08750 1 4.5 23-30 27/07A	422,309.14	0.03
495,000	EASYJET PLC 3.7500 24-31 19/03A	499,092.25	0.03
300,000	EXPERIAN FINANCE PLC 1.375 17-26 25/06A	293,294.23	0.02
403,000	EXPERIAN FINANCE PLC 3.375 24-34 10/10A	405,585.50	0.02
600,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	585,799.03	0.03
418,000	GLAXOSMITHKLINE 1.375 17-29 12/09A	393,376.36	0.02
360,000	GLAXOSMITHKLINE 1.7500 18-30 21/05A	340,298.23	0.02
400,000	GLAXOSMITHKLINE CAP 1.000 17-26 12/09A	387,729.61	0.02
300,000	GSK CAPITAL BV 3.0 22-27 28/11A	302,582.24	0.02
400,000	GSK CAPITAL BV 3.125 22-32 28/11A	402,389.75	0.02
500,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	488,445.41	0.03
455,000	HALEON NETHERLANDS 1.75 22-30 29/03A	426,780.08	0.03
410,000	HALEON NETHERLANDS 2.1250 22-34 29/03A	368,760.15	0.02
553,000	HALEON UK CAPITAL 2.875 24-28 18/09A	554,445.35	0.03
500,000	HSBC HOLDINGS PLC 2.50 16-27 15/03A	498,979.49	0.03
500,000	HSBC HOLDINGS PLC 3.125 16-28 07/06A/06A	500,695.98	0.03
700,000	HSBC HOLDINGS PLC 3.755 24-29 20/05A	713,967.13	0.04
300,000	IMPERIAL BRANDS FIN 3.375 14-26 26/02A	301,342.76	0.02
400,000	IMPERIAL BRANDS FINAN 2.125 19-27 12/02A	394,090.33	0.02
350,000	INFORMA PLC 1.2500 19-28 22/04A	329,020.55	0.02
400,000	INFORMA PLC 2.125 20-25 06/10A	395,330.20	0.02
250,000	INTERCONT HOTELS GRP 2.125 18-27 15/11A	245,078.62	0.01
225,000	INTERHOTELS GR 4.375 23-29 28/11A	235,331.34	0.01
312,000	INTERMEDIATE CAPITAL 1.625 20-27 17/02A	297,908.55	0.02
213,000	INTERMEDIATE CAPITAL 2.5 22-30 28/01A	197,941.50	0.01
350,000	INTERNATIONAL DISTR 5.25 23-28 14/09A	368,967.48	0.02
355,000	INTERNATIONAL DIST SE 1.25 19-26 08/10A	343,033.56	0.02
200,000	INTL CONSO AIRLINE 1.5 19-27 04/07A	190,382.70	0.01
500,000	INTL CONSO AIRLINE 3.75 21-29 25/03A	505,286.60	0.03
283,000	ITV PLC 1.375 19-26 26/09A	274,212.77	0.02
300,000	ITV PLC 4.25 24-32 19/06A	306,167.22	0.02
550,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	568,622.20	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
572,000	LLOYDS BANKING GROUP 1.50 17-27 12/09A	550,228.82	0.03
600,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	596,449.40	0.04
300,000	LONDON STOCK EX 1.7500 18-27 06/12A	291,433.27	0.02
300,000	LSE GROUP 1.75 17-29 19/09A	285,456.55	0.02
210,000	MAREX GROUP 8.375 23-28 02/02A	233,042.06	0.01
390,000	MITSUBISHI HC CAPITA 3.616 24-27 02/08A	396,013.82	0.02
323,000	MITSUBISHI HC CAPITA 3.733 24-27 02/02A	328,188.51	0.02
352,000	MONDI FINANCE EUROPE 1.625 18-26 27/04A	345,182.49	0.02
670,000	MOTABILITY OPE GROUP 4.25 24-35 17/06A	704,235.22	0.04
401,000	MOTABILITY OPERATION 0.125 21-28 20/01A	362,804.75	0.02
456,000	MOTABILITY OPERATION 0.375 19-26 03/01A	442,109.33	0.03
400,000	MOTABILITY OPERATION 3.5 23-31 17/07A	406,034.04	0.02
400,000	MOTABILITY OPERATION 3.625 24-29 24/07A	410,420.33	0.02
526,000	MOTABILITY OPERATION 3.875 24-34 24/01A	541,508.48	0.03
470,000	NATIONAL BUILDING 3.25 22-29 05/09A	476,395.34	0.03
451,000	NATIONAL GRID ELEC 0.823 20-32 07/07A	374,448.01	0.02
300,000	NATIONAL GRID ELEC 0.872 20-40 26/11A11A	200,296.90	0.01
356,000	NATIONAL GRID GAS 4.25 23-30 05/04A	372,174.32	0.02
300,000	NATIONAL GRID GAS FI 4.25 23-29 05/07A	314,801.72	0.02
200,000	NATIONAL GRID PLC 0.163 21-28 20/01A	182,225.98	0.01
610,000	NATIONAL GRID PLC 0.25 21-28 01/09A	548,845.17	0.03
228,000	NATIONAL GRID PLC 0.553 20-29 18/09A	201,061.58	0.01
500,000	NATIONAL GRID PLC 0.75 21-33 01/09A1/09A	394,751.36	0.02
353,000	NATIONAL GRID PLC 2.179 22-26 30/06A	348,618.21	0.02
300,000	NATIONAL GRID PLC 2.949 22-30 30/03A	295,325.30	0.02
378,000	NATIONAL GRID PLC 3.245 22-34 30/03A	366,116.45	0.02
209,000	NATIONAL GRID PLC 3.53 22-28 20/09A	212,468.94	0.01
478,000	NATIONAL GRID PLC 3.875 23-29 16/01A	492,503.56	0.03
672,000	NATIONAL GRID PLC 4.275 23-35 16/01A	704,885.62	0.04
500,000	NATIONWIDE BUILDING 2.00 22-27 28/04A	490,208.84	0.03
882,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	912,397.92	0.05
378,000	NATIONWIDE BUILDING SO 0.25 21-28 14/09A	341,544.05	0.02
405,000	NATL GRID GAS FINANC 3.75 24-33 16/04A	407,792.12	0.02
390,000	NATL WESTM BK SUB 3.625 24-29 09/01A	400,797.65	0.02
610,000	NATWEST GROUP PLC 0.67 21-29 14/09A	555,041.81	0.03
530,000	NATWEST MARKETS PLC 0.125 21-25 12/11A	513,302.13	0.03
800,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	765,697.05	0.05
627,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	608,432.12	0.04
480,000	NATWEST MARKETS PLC 4.25 23-28 13/01A	501,237.22	0.03
400,000	OMNICOM FINANCE HLDG 0.80 19-27 08/07A	380,041.60	0.02
235,000	OMNICOM FINANCE HLDG 1.40 19-31 08/07A	213,370.80	0.01
311,000	OTE PLC 0.8750 19-26 24/09A	299,204.29	0.02
300,000	PHOENIX GROUP HLDG 4.375 18-29 24/01A	308,258.43	0.02
500,000	RECKITT BENCKISER 3.8750 23-33 14/09A	516,274.91	0.03
530,000	RECKITT BENCKISER TR 3.625 24-29 20/06A	545,021.04	0.03
400,000	RECKITT BENCK TREA SE 3.625 23-28 14/09A	410,469.58	0.02
603,000	RENTOKIL INITIAL FIN 3.875 22-27 27/06A	614,005.47	0.04
428,000	RENTOKIL INITIAL PLC 0.5 20-28 14/10A	391,539.95	0.02
313,000	RENTOKIL INITIAL PLC 0.8750 19-26 30/05A	304,327.22	0.02
353,000	ROLLS ROYCE PLC 1.625 18-28 09/05A	334,640.30	0.02
453,000	ROLLS-ROYCE PLC 4.625 20-26 21/10S	459,858.13	0.03
525,000	SCOTTISH HYDRO ELECT 3.375 24-32 04/09A	530,061.16	0.03
425,000	SEGRO PLC 3.500 24-32 24/09A	426,055.75	0.03
317,000	SEVERN TRENT WATER U 4.0 24-34 05/03A	323,208.30	0.02
300,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	297,488.41	0.02
600,000	SKY LIMITED 2.50 14-26 15/09A	597,190.83	0.04
200,000	SKY PLC 2.75 14-29 27/11A	198,115.65	0.01
309,000	SMITH & NEPHEW 4.5650 22-29 11/10A	328,701.37	0.02
400,000	SMITHS GROUP PLC 2 17-27 23/02A	390,975.24	0.02
502,000	SSE PLC 1.375 18-27 04/09A	483,849.05	0.03
300,000	SSE PLC 1.75 20-30 16/04A	280,308.55	0.02
425,000	SSE PLC 2.875 22-29 01/08A5 22-29 01/08A	424,182.19	0.03
390,000	SSE PLC 4.0 23-31 05/09A	408,827.59	0.02
233,000	STANDARD CHARTERED 0.9 19-27 02/07A	224,809.61	0.01
620,000	STANDARD CHARTERED 1.2 21-31 23/03A	590,453.27	0.04
301,000	TESCO CORP 4.25 23-31 27/02A	315,807.13	0.02
521,000	TESCO CORPORATE 0.375 21-29 27/01A	458,648.44	0.03
450,000	TESCO CORP TSY SERV 0.875 19-26 29/05A	436,294.02	0.03
313,000	THE SAGE GROUP 3.82 23-28 15/02A	320,946.11	0.02
400,000	TRITAX EUROBOX PLC 0.95 21-26 02/06A	384,414.21	0.02
300,000	UBS AG LONDON 0.01 21-26 29/06A	286,344.59	0.02
1,000,000	UBS AG LONDON 0.01 21-26 31/03A	959,418.23	0.06
804,000	UBS AG LONDON 0.2500 21-28 01/09A	726,715.38	0.04
805,000	UBS AG LONDON 0.25 21-26 21/05A	778,252.21	0.05
600,000	UBS AG LONDON 0.5 21-31 31/03A	510,382.67	0.03
1,000,000	UBS AG LONDON 1.5 16-26 10/04A	979,457.24	0.06
450,000	UBS AG LONDON 5.5000 23-26 20/08A	471,670.81	0.03
407,000	UNILEVER PLC 1.5000 19-39 11/06A	330,640.31	0.02
476,000	UNITED UTILITIES WAT 3.75 24-34 23/05A	478,425.23	0.03
449,000	VIRGIN MONEY UK 4.0 -24 18/03A	458,458.65	0.03
440,000	VODAFONE GROUP 0.90 19-26 24/11A	424,993.04	0.03
200,000	VODAFONE GROUP 1.50 17-27 24/07A	194,156.66	0.01
500,000	VODAFONE GROUP 1.6250 19-30 24/11A	464,539.16	0.03
367,000	VODAFONE GROUP 1.875 17-29 20/11A	353,262.25	0.02
430,000	VODAFONE GROUP 2.50 19-39 24/05A	371,947.48	0.02
456,000	VODAFONE GROUP 2.875 17-37 20/11A	426,167.02	0.03
500,000	VODAFONE GROUP PLC 1.125 17-25 20/11A	491,267.56	0.03
529,000	VODAFONE GROUP PLC 1.60 16-31 29/07A	485,146.65	0.03
935,000	VODAFONE GROUP PLC 2.2 16-26 28/02A	930,377.81	0.06
200,000	WELCOME TRUST LTD 1.125 15-27 21/01A	194,170.43	0.01
349,000	WESTPAC SECURITIES 0.1 21-27 13/07A	324,414.34	0.02
500,000	WESTPAC SECURITIES 1.099 22-26 24/03A	487,119.20	0.03
309,000	WEST PO 3.949 22-32 20/09A	319,236.82	0.02
450,000	WPP FINANCE 2013 4.0 24-33 12/09A	459,675.32	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
382,000	YORKSHIRE BUILDING S 0.5 21-28 01/07A	348,290.38	0.02
	United States of America	**217,606,217.76**	**12.93**
300,000	3M CO 1.50 16-31 02/06A	270,202.15	0.02
548,000	3M CO 1.5 14-26 09/11A	534,427.57	0.03
300,000	3M CO 1.75 15-30 15/05A	281,629.84	0.02
589,000	A AND T INC 0.25 19-26 04/03A	568,408.78	0.03
906,000	A AND T INC 1.80 18-26 05/09A	889,405.47	0.05
1,096,000	A AND T INC 3.15 17-36 04/09A	1,044,464.01	0.06
500,000	ABBVIE INC 0.75 19-27 18/11A	472,370.75	0.03
389,000	ABBVIE INC 1.25 19-31 18/11A	348,450.79	0.02
450,000	ABBVIE INC 2.125 16-28 17/11A	440,334.91	0.03
250,000	ABBVIE INC 2.125 20-29 01/06A	243,575.80	0.01
300,000	ABBVIE INC 2.625 20-28 15/11A	298,863.57	0.02
460,000	ACE INA HOLDING 0.875 19-29 15/12A	414,821.86	0.02
379,000	AIR LEASE 3.7 24-30 15/04A	380,304.58	0.02
330,000	AIR PROD CHEMICALS 0.5 20-28 05/05A	305,326.72	0.02
300,000	AIR PROD CHEMICALS 0.8 20-32 05/05A	254,225.02	0.02
426,000	AIR PRODUCTS CHEMIC 4.0 23-35 03/03A	448,763.81	0.03
333,000	ALCON FINANCE CORP 2.375 22-28 31/05A	327,768.51	0.02
568,000	ALTRIA GROUP INC 2.2 19-27 15/06A	556,892.07	0.03
600,000	ALTRIA GROUP INC 3.125 19-31 15/06A	582,968.71	0.03
250,000	AMERICAN HONDA FIN 3.5 24-26 24/04A	253,108.58	0.02
530,000	AMERICAN HONDA FIN 3.65 24-31 23/04A	539,294.39	0.03
700,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	635,374.42	0.04
500,000	AMERICAN INTL GROUP 1.875 17-27 21/06A	486,916.48	0.03
500,000	AMERICAN TOWER 0.45 21-27 21/05A	472,714.02	0.03
400,000	AMERICAN TOWER 0.5 20-28 10/09A	368,368.60	0.02
300,000	AMERICAN TOWER 1.95 18-26 22/05U	295,578.55	0.02
300,000	AMERICAN TOWER 4.125 23-27 16/05A	308,070.78	0.02
300,000	AMERICAN TOWER 4.625 23-31 16/05A	321,093.21	0.02
330,000	AMERICAN TOWER CORP 0.4 21-27 15/02A	311,245.85	0.02
500,000	AMERICAN TOWER CORP 0.875 21-29 21/05A	451,588.80	0.03
300,000	AMERICAN TOWER CORP 0.95 21-30 05/10A	262,246.32	0.02
317,000	AMERICAN TOWER CORP 1.25 21-33 21/05A	264,682.63	0.02
380,000	AMERICAN TOWER CORP 1 20-32 10/09A	320,703.30	0.02
336,000	AMERICAN TOWER CORP 3.9 24-30 16/05A	346,310.90	0.02
340,000	AMERICAN TOWER CORP 4.1 24-34 16/05A	351,721.33	0.02
454,000	AMGEN INC 2.00 16-26 25/02A	449,207.37	0.03
704,000	APPLE INC 0.00 19-25 15/11A	682,782.86	0.04
572,000	APPLE INC 0.5 19-31 15/11A	496,302.24	0.03
850,000	APPLE INC 1.375 17-29 24/05A	813,765.15	0.05
850,000	APPLE INC 1.625 14-26 10/11A	835,255.73	0.05
592,000	APPLE INC 2.00 15-27 17/09A	585,581.28	0.03
392,000	ASTRAZENECA FINANCE 3.121 24-30 05/08A	398,594.89	0.02
500,000	ASTRAZENECA FINANCE 3.278 24-33 05/08A	508,728.92	0.03
400,000	AT&T INC 1.80 19-39 14/09A	316,116.62	0.02
542,000	AT&T INC 2.05 20-32 19/05A	499,720.43	0.03
708,000	AT&T INC 2.45 15-35 15/03S	643,898.32	0.04
477,000	AT&T INC 2.60 14-29 17/12A	468,142.15	0.03
306,000	AT&T INC 3.375 14-34 15/03A	304,460.42	0.02
670,000	AT&T INC 3.50 13-25 17/12A	672,622.82	0.04
947,000	AT&T INC 3.55 12-32 17/12A	964,918.08	0.06
376,000	ATHENE GLOBAL FUNDIND 0.366 21-26 10/09A	357,280.04	0.02
311,000	ATHENE GLOBAL FUNDING 0.625 21-28 12/01A	286,637.01	0.02
300,000	ATHENE GLOBAL FUNDING 0.832 22-27 08/01A	285,311.90	0.02
750,000	AT T 4.3 23-34 18/11A	802,098.39	0.05
684,000	ATT INC 0.8 19-30 04/03A	607,475.25	0.04
1,096,000	ATT INC 1.6 20-28 19/05A	1,047,664.56	0.06
800,000	ATT INC 2.35 18-29 05/09A	778,856.94	0.05
337,000	ATT INC 2.6 20-38 27/05A	297,227.34	0.02
505,000	ATT INC 3.55 23-25 18/11A	507,512.02	0.03
591,000	ATT INC 3.95 23-31 30/04A	615,717.68	0.04
300,000	AUTOLIV INC 3.6250 24-29 07/08A	303,014.91	0.02
300,000	AUTOLIV INC 4.25 23-28 15/03A	308,798.21	0.02
500,000	BANCO SANTANDER SA 1.625 20-30 22/10A	447,821.00	0.03
550,000	BANK AMERICA 4.134 23-28 12/06A	571,685.49	0.03
954,000	BANK OF AMERICA CORP 1.102 21-32 24/05A	829,921.19	0.05
529,000	BAXTER INTL INC 1.3 19-29 15/05A	490,429.03	0.03
300,000	BECTON DICKINSON 1.9 16-26 15/12A	295,126.62	0.02
420,000	BECTON DICKINSON 3.519 24-31 08/02A	427,040.23	0.03
679,000	BECTON DICKINSON 3.828 24-32 07/06A	701,183.50	0.04
860,000	BERKSHIRE HATHAWAY 1.125 15-27 16/03A	828,114.21	0.05
524,000	BERKSHIRE HATHAWAY 1.625 15-35 16/03A	450,081.10	0.03
450,000	BERKSHIRE HATHAWAY 2.15 16-28 15/03A	442,574.86	0.03
200,000	BERKSHIRE HATHAWAY FI 1.5 22-30 18/03A	187,598.82	0.01
565,000	BERKSHIRE HATHAWAY FI 2.0 22-34 18/03A	516,670.62	0.03
300,000	BERKSHIRE HATHAWAY I 0.5 21-41 15/01A	188,537.07	0.01
276,000	BERRY GLOBAL INC 1.5000 20-27 15/01S	265,636.65	0.02
412,000	BLACKSTONE HLDG 1.00 16-26 05/10A	396,747.90	0.02
385,000	BLACKSTONE HOLDINGS 1.5 19-29 10/04A	362,106.19	0.02
300,000	BLACKSTONE HOLDINGS 3.5 22-34 01/06A	304,408.34	0.02
313,000	BMW US CAPITAL LLC 1 15-27 20/04A	299,711.21	0.02
665,000	BMW US LLC 3.0 24-27 02/11A	668,357.70	0.04
679,000	BMW US LLC 3.375 24-34 02/02A	676,557.42	0.04
330,000	BOOKING HOLDING 3.5 24-29 01/03A	338,158.22	0.02
434,000	BOOKING HOLDING 3.625 24-32 01/03A	446,871.04	0.03
512,000	BOOKING HOLDING 3.75 23-36 01/03A	521,447.27	0.03
600,000	BOOKING HOLDING 4.0000 22-26 15/11A	615,506.36	0.04
432,000	BOOKING HOLDING 4.0 24-44 01/03A	438,785.35	0.03
811,000	BOOKING HOLDING 4.125 23-33 12/05A	861,022.27	0.05
650,000	BOOKING HOLDING 4.5000 22-31 15/11A	705,746.40	0.04
300,000	BOOKING HOLDINGS 3.625 23-28 12/11A	309,843.95	0.02
390,000	BOOKING HOLDINGS 4.25 22-29 15/05A	411,608.35	0.02
583,000	BOOKING HOLDINGS 4.75 22-34 15/11A	650,121.05	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
463,000	BOOKING HOLDINGS INC 0.5 21-28 08/03A	429,247.66	0.03
605,000	BOOKING HOLDINGS INC 1.80 15-27 03/03A	591,789.76	0.04
634,000	BORGWARNER INC 1 21-31 19/05A	540,396.29	0.03
550,000	BOSTON SCIENTIF CORP 0.6250 19-27 01/12A	514,914.96	0.03
300,000	BRISTOL-MYERS SQUIBB 1.75 15-35 15/05A	263,221.72	0.02
200,000	BROWN FORMAN 1.20 16-26 07/07A	194,683.49	0.01
289,000	CAPITAL ONE FIN CORP 1.65 19-29 12/06A	267,430.85	0.02
354,000	CARGILL INCORPORATE 3.875 23-30 24/04A	369,295.35	0.02
435,000	CARR GL 4.125 23-28 29/05A	450,968.71	0.03
418,000	CATERPILLAR FIN 3.742 23-26 04/09A	425,747.55	0.03
585,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	590,388.79	0.04
212,000	CELANESE US HOL 0.6250 21-28 10/09A	189,394.47	0.01
200,000	CELANESE US HOL 2.1250 18-27 01/03A	195,011.63	0.01
850,000	CELANESE US HOLDINGS 4.777 22-26 19/07A	870,509.11	0.05
289,000	CELANESE US HOLDINGS 5.337 22-29 19/01A	307,900.42	0.02
346,000	CHUBB INA HOLDINGS 0.875 19-27 15/06A	328,060.97	0.02
400,000	CHUBB INA HOLDINGS 1.55 18-28 15/03A	382,416.32	0.02
564,000	CHUBB INA HOLDINGS 2.5 18-38 15/03A	509,807.99	0.03
898,000	CITIGROUP INC 1.25 19-29 10/04A	831,330.92	0.05
706,000	CITIGROUP INC 1.50 16-28 26/10A	669,713.76	0.04
485,000	CITIGROUP INC 1.625 18-28 21/03A	464,264.74	0.03
540,000	CITIGROUP INC 2.125 14-26 10/09A	534,392.09	0.03
300,000	COCA COLA 1.10 16-36 02/09A	238,847.47	0.01
976,000	COCA COLA 1.625 15-35 09/09A	847,875.42	0.05
310,000	COCA COLA 3.125 24-32 14/05A	314,122.15	0.02
300,000	COCA COLA 3.25 24-44 14/05A	296,057.07	0.02
712,000	COCA-COLA CO 0.125 20-29 18/09A	636,478.14	0.04
460,000	COCA-COLA CO 0.125 21-29 09/03A	411,562.70	0.02
500,000	COCA-COLA CO 0.375 20-33 18/09A	406,112.52	0.02
400,000	COCA-COLA CO 0.4 21-30 06/05A	351,086.98	0.02
415,000	COCA-COLA CO 0.5 21-33 09/03A	340,379.74	0.02
250,000	COCA-COLA CO 0.75 19-26 22/09A	241,635.06	0.01
704,000	COCA-COLA CO 0.8 20-40 18/09A	488,948.16	0.03
200,000	COCA-COLA CO 0.95 21-36 06/05A	157,206.16	0.01
910,000	COCA-COLA CO 1.125 15-27 09/09A	877,502.24	0.05
350,000	COCA-COLA CO 1.25 19-31 08/03A	319,576.05	0.02
519,000	COCA-COLA CO 1.875 14-26 22/09A	512,576.63	0.03
500,000	COCA-COLA CO 1 21-41 09/03A	351,515.41	0.02
380,000	COLGATE-PALMOLIVE CO 0.3 21-29 10/11A	340,135.28	0.02
250,000	COLGATE-PALMOLIVE CO 0.5 19-26 06/03A	242,625.20	0.01
300,000	COLGATE-PALMOLIVE CO 0.875 19-29 12/11S	213,094.21	0.01
350,000	COLGATE-PALMOLIVE CO 1.375 19-34 06/03A	310,262.57	0.02
700,000	COMCAST CORP 0.00 21-26 14/09A	663,933.11	0.04
468,000	COMCAST CORP 0.25 20-27 20/05A	438,981.72	0.03
304,000	COMCAST CORP 0.25 21-29 14/09A	267,035.99	0.02
843,000	COMCAST CORP 0.7500 20-32 20/02A	714,748.99	0.04
500,000	COMCAST CORP 1.2500 20-40 20/02A	375,990.38	0.02
240,000	COMCAST CORP 3.2500 24-32 26/09A	241,448.21	0.01
270,000	COMCAST CORP 3.5500 24-36 26/09A	271,711.03	0.02
232,000	COMPUTERSHARE LTD 1.125 21-31 07/10A	193,930.83	0.01
200,000	CORNING 3.875 23-26 15/05A	202,532.58	0.01
360,000	CORNING 4.125 23-31 15/05A	376,815.93	0.02
482,000	DANAHER CORP 2.1 20-26 30/03A	477,015.77	0.03
525,000	DANAHER CORP 2.5 20-30 30/03A	515,265.87	0.03
311,000	DIGITAL EURO FINCO 1.125 19-28 09/04A	288,901.49	0.02
547,000	DIGITAL EURO FINCO 2.5 19-26 16/01A	541,491.18	0.03
432,000	DISCOVERY COMMUNIC 1.90 15-27 19/03A	418,081.54	0.02
300,000	DOVER CORP 0.75 19-27 04/11A	282,050.47	0.02
300,000	DOVER CORP 1.25 16-26 09/11	290,416.72	0.02
600,000	DOW CHEMICAL CO 0.5 20-27 25/02A	566,285.21	0.03
450,000	DOW CHEMICAL CO 1.125 20-32 25/02A	386,102.71	0.02
300,000	DOW CHEMICAL CO 1.875 20-40 25/02A	231,401.95	0.01
352,000	DUKE ENERGY 3.1 22-28 15/06A	352,157.15	0.02
300,000	DUKE ENERGY CORP 3.8500 22-34 15/06A	301,676.34	0.02
405,000	DXC TECHNOLOGY 1.75 18-26 26/01A	397,484.08	0.02
292,000	EASTMAN CHEMICAL CO 1.875 16-26 23/11A	287,442.97	0.02
400,000	ELI LILLY & CO 0.5000 21-33 14/09A	328,858.44	0.02
461,000	ELI LILLY & CO 0.625 19-31 01/11A	399,249.61	0.02
200,000	ELI LILLY & CO 1.1250 21-51 14/09A	122,872.76	0.01
400,000	ELI LILLY & CO 1.3750 21-61 14/09A	226,147.00	0.01
506,000	ELI LILLY & CO 1.70 19-XX 01/11A	366,007.26	0.02
600,000	ELI LILLY & CO 2.125 15-30 03/06A	583,680.31	0.03
400,000	ELI LILLY CO 1.625 15-26 02/06A	393,407.58	0.02
200,000	EMERSON ELECTRIC CO 1.25 19-25 15/01A	196,428.56	0.01
300,000	EMERSON ELECTRIC CO 2.00 19-29 15/10A	287,567.52	0.02
400,000	EQUINIX EUROPE 2 FIN 3.65 24-33 03/09A	400,140.02	0.02
309,000	EQUINIX INC 0.2500 21-27 15/03A	289,604.62	0.02
400,000	EQUINIX INC 1 21-33 10/03A	329,994.60	0.02
300,000	EQUITABLE FINANCIAL 0.6 21-28 17/06A	275,952.37	0.02
357,000	EURONET WORLDWIDE 1.375 19-26 22/05A	345,124.03	0.02
597,000	EXXON MOBIL CORP 0.524 20-28 26/06A	551,997.87	0.03
588,000	EXXON MOBIL CORP 0.835 20-32 26/06A	496,775.02	0.03
728,000	EXXON MOBIL CORP 1.408 20-39 26/06A	548,112.74	0.03
400,000	FEDEX CORP 0.45 21-29 04/05A	356,544.77	0.02
400,000	FEDEX CORP 0.95 21-33 04/05A	325,466.63	0.02
300,000	FEDEX CORP 1.30 19-31 05/08A	265,066.54	0.02
820,000	FEDEX CORP 1.625 16-27 11/01A	798,255.45	0.05
400,000	FIDELITY NATIONAL INF 0.625 19-25 03/12A	388,925.97	0.02
781,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	756,434.32	0.04
220,000	FIDELITY NATIONAL INF 2.95 19-39 21/05A	199,832.79	0.01
650,000	FIDELITY NATIONAL INF 2 19-30 21/05A	611,614.42	0.04
375,000	FIDELITY NATIONAL INFO 1 19-28 03/12A12A	344,954.02	0.02
548,000	FISERV 4.5 23-31 24/05A	581,770.21	0.03
200,000	FISERV INC 1.125 19-27 01/07A	191,859.95	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
379,000	FISERV INC 1.625 19-30 01/07A	349,499.01	0.02
661,000	FORD MOTOR 4.445 24-30 14/02A	670,284.92	0.04
485,000	FORD MOTOR CREDIT 4.165 24-28 21/11A	489,641.07	0.03
320,000	FORD MOTOR CREDIT CO 2.33 19-25 25/11A	316,000.87	0.02
476,000	FORD MOTOR CREDIT CO 2.386 19-26 17/02A	469,192.80	0.03
667,000	FORD MOTOR CREDIT CO 4.867 23-27 03/08A	689,024.76	0.04
426,000	FORD MOTOR CREDIT CO 5.125 23-29 20/02A	446,212.05	0.03
420,000	FORD MOTOR CREDIT CO 6.125 23-28 15/05A	452,053.92	0.03
330,000	FORTIVE 3.7 24-26 13/02A	333,352.21	0.02
421,000	FORTIVE 3.7 24-29 15/08A	429,146.09	0.03
685,000	GENERAL ELECTRIC CO 1.50 17-29 17/05A	645,535.23	0.04
221,000	GENERAL ELECTRIC CO 1.875 15-27 28/05A	214,590.63	0.01
320,000	GENERAL ELECTRIC CO 2.125 17-37 17/05A	273,354.69	0.02
640,000	GENERAL ELECTRIC CO 4.125 05-35 19/09A	677,111.61	0.04
217,000	GENERAL MILLS INC 0.125 21-25 15/11A	210,031.46	0.01
364,000	GENERAL MILLS INC 0.45 20-26 15/01A	351,558.80	0.02
286,000	GENERAL MILLS INC 1.5 15-27 27/04A	276,401.40	0.02
310,000	GENERAL MILLS INC 3.65 24-30 23/10A	317,512.99	0.02
543,000	GENERAL MILLS INC 3.907 23-29 13/04A	561,440.89	0.03
300,000	GENERAL MOTORS 0.6500 21-28 07/09A	272,757.77	0.02
605,000	GENERAL MOTORS 3.9000 24-28 12/01A	616,751.47	0.04
384,000	GENERAL MOTORS FIN 0.6000 21-27 20/05A	360,048.56	0.02
476,000	GENERAL MOTORS FIN 0.85 20-26 26/02A	461,481.94	0.03
454,000	GENERAL MOTORS FINAN 4.0 24-30 10/07A	461,097.75	0.03
542,000	GENERAL MOTORS FINAN 4.3 23-29 15/02A	558,679.39	0.03
358,000	GENERAL MOTORS FINANCIA 4.5 23-27 22/11A	372,454.18	0.02
340,000	GEN MILLS 3.85 24-34 23/04A	348,404.81	0.02
500,000	GLOBAL PAYMENTS 4.875 23-31 17/03A	532,944.70	0.03
1,096,000	GOLDMAN SACHS GROUP 0.25 21-28 26/01A	1,009,131.18	0.06
736,000	GOLDMAN SACHS GROUP 0.75 21-32 23/03A	614,515.73	0.04
787,000	GOLDMAN SACHS GROUP 0.875 20-30 21/01A	700,781.28	0.04
700,000	GOLDMAN SACHS GROUP 0.875 21-29 09/05A	635,302.20	0.04
863,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	800,818.93	0.05
1,158,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	1,137,198.68	0.07
772,000	GOLDMAN SACHS GROUP 1 21-33 19/03A	645,837.88	0.04
988,000	GOLDMAN SACHS GROUP 2.00 18-28 01/11A	955,387.80	0.06
444,000	GOLDMAN SACHS GROUP 2.00 18-28 22/03A	432,709.28	0.03
386,000	GOLDMAN SACHS GROUP 2.875 14-26 03/06S	385,803.77	0.02
634,000	GOLDMAN SACHS GROUP 3.00 16-31 12/02A	630,664.47	0.04
585,000	GOLDMAN SACHS GROUP 4 22-29 21/09A	611,314.22	0.04
362,000	HARLEY DAVIDSON FIN 5.125 23-26 05/04A	371,280.90	0.02
317,000	HONEYWELL INTL 0.75 20-32 10/03A	268,623.97	0.02
326,000	HONEYWELL INTL 3.375 24-30 01/03A	331,611.62	0.02
439,000	HONEYWELL INTL 3.5 23-27 17/05A	446,791.40	0.03
280,000	HONEYWELL INTL 3.75 23-32 17/05A	289,936.06	0.02
426,000	HONEYWELL INTL 3.75 24-36 01/03A	432,242.27	0.03
540,000	HONEYWELL INTL 4.125 22-34 02/11A	570,534.60	0.03
380,000	HONEYWELL INTL INC 2.25 16-28 22/02A	373,710.04	0.02
600,000	IBM CORP 0.875 22-30 09/02A	540,613.32	0.03
626,000	IBM CORP 1.25 19-27 29/01A	605,945.93	0.04
600,000	IBM CORP 1.25 22-34 09/02A	508,145.07	0.03
656,000	IBM CORP 1.5 17-29 23/05A	620,353.80	0.04
300,000	IBM CORP 1.75 16-28 07/03A	290,787.33	0.02
800,000	IBM CORP 1.75 19-31 31/01A	745,405.50	0.04
550,000	IBM CORP 2.875 13-25 07/11A	549,438.01	0.03
700,000	IBM CORP 3.6250 23-31 06/02A	722,869.89	0.04
675,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	685,020.57	0.04
600,000	IBM INTL BUSINESS MA 3.75 23-35 06/02A	623,916.63	0.04
600,000	IBM INTL BUSINESS MA 4.0 23-43 06/02A	614,574.17	0.04
260,000	IHG FINANCE LLC 3.6250 24-31 27/09A	259,949.32	0.02
302,000	ILLINOIS TOOL WORKS 0.625 19-27 05/12A	283,478.77	0.02
239,000	ILLINOIS TOOL WORKS 2.125 15-30 22/05A	230,436.88	0.01
300,000	ILLINOIS TOOL WORKS 3.00 14-34 19/05A	295,499.38	0.02
400,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	406,300.63	0.02
180,000	ILLINOIS TOOL WORKS INC 1.0 19-31 25/06A	159,462.91	0.01
800,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	739,057.28	0.04
922,000	INTERNATIONAL BUSINE 0.65 20-32 11/02A	777,633.12	0.05
614,000	INTERNATIONAL BUSINE 1.2 20-40 11/02A	447,862.70	0.03
500,000	INTL FLAVORS & FRAG 1.80 18-26 25/09A	487,502.70	0.03
380,000	IWG US FINANCE 6.5 24-30 28/06A	407,287.61	0.02
456,000	JEFFERIES FINANCIAL 3.875 24-26 16/04A	461,863.51	0.03
350,000	JEFFERIES FINANCIAL 4.0 24-29 16/04A	358,050.37	0.02
538,000	JOHN DEERE CAPITAL 3.45 24-32 16/07A	551,481.27	0.03
908,000	JOHNSON AND JOHNSON 1.65 16-35 20/05A	807,890.46	0.05
438,000	JOHNSON AND JOHNSON 3.2 24-32 01/06A	451,537.72	0.03
474,000	JOHNSON AND JOHNSON 3.350 24-36 01/06A	485,818.25	0.03
618,000	JOHNSON AND JOHNSON 3.550 24-44 01/06A	630,715.21	0.04
421,000	JOHNSON CONTROLS 4.25 23-35 01/06A	446,688.97	0.03
992,000	JPMORGAN CHASE & CO 0.597 21-33 17/02A	825,110.94	0.05
1,009,000	JPMORGAN CHASE & CO 1.5 16-26 29/10A	987,420.97	0.06
636,000	JPMORGAN CHASE & CO 3 14-26 19/02A	638,469.49	0.04
626,000	JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	630,051.98	0.04
300,000	KELLANOVA 3.75 24-34 16/05A	311,347.07	0.02
221,000	KELLOGG CO 0.5 21-29 20/05A	199,629.27	0.01
200,000	KINDER MORGAN INC 2.25 15-27 16/03A	196,510.40	0.01
416,000	KKR GRP FIN CO V LLC 1.625 19-29 22/05A	389,983.37	0.02
339,000	KRAFT HEINZ FOODS 3.5 24-29 15/03A	346,868.94	0.02
858,000	KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	841,216.02	0.05
500,000	LIBERTY MUTUAL GROUP 2.75 16-26 04/05A	497,272.12	0.03
300,000	LIBERTY MUTUAL GROUP 4.625 22-30 02/12A	316,808.24	0.02
300,000	MANPOWER 3.5 22-27 30/06A	303,520.10	0.02
500,000	MANPOWERGROUP INC 1.75 18-26 22/06A	492,432.28	0.03
300,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	290,642.14	0.02
200,000	MASSMUTUAL GLOBAL FU 3.75 23-30 19/01A	207,215.62	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
507,000	MASTERCARD INC 1.00 22-29 22/02A	475,452.73	0.03
456,000	MASTERCARD INC 2.10 15-27 01/12A	450,644.29	0.03
350,000	MCDONALD'S CORP 0.8750 21-33 04/10A	285,932.54	0.02
300,000	MCDONALD'S CORP 1.50 17-29 28/11A	280,023.14	0.02
400,000	MCDONALD'S CORP 1.6000 19-31 15/03A	364,919.82	0.02
500,000	MCDONALD'S CORP 1.75 16-28 03/05A	482,404.13	0.03
400,000	MCDONALD'S CORP 1.875 15-27 26/05A	391,423.71	0.02
376,000	MCDONALD'S CORP 3.0000 22-34 31/05A	365,752.53	0.02
422,000	MC DONALD S 2.375 22-29 31/05A	412,272.74	0.02
300,000	MC DONALD S 2.875 13-25 17/12A	299,830.66	0.02
401,000	MCDONALD S CORP 0.2500 21-28 04/10A	361,916.92	0.02
300,000	MCDONALD S CORP 0.9 19-26 15/06A	290,668.60	0.02
340,000	MC DONALD S CORP 3.625 23-27 28/11A	348,061.08	0.02
372,000	MC DONALD S CORP 3.875 23-31 20/02A	387,284.29	0.02
300,000	MC DONALD S CORP 4.0 23-30 07/03A	313,510.57	0.02
411,000	MC DONALD S CORP 4.125 23-35 28/11A	431,618.00	0.03
300,000	MC DONALD S CORP 4.25 23-35 07/03A	318,803.85	0.02
200,000	MCDONALD S GROUP 2.625 14-29 11/06A	197,702.94	0.01
367,000	MCKESSON CORP 1.50 17-25 17/11A	360,951.87	0.02
293,000	MCKESSON CORP 1.625 18-26 30/10A	286,532.80	0.02
400,000	MEDTRONIC 4.15 24-43 15/10A	419,849.20	0.02
500,000	MEDTRONIC INC 3.65 24-29 15/10A	518,018.52	0.03
500,000	MEDTRONIC INC 4.1500 24-53 15/10A	517,816.94	0.03
634,000	MERCK & CO INC 1.875 14-26 15/10A	625,029.48	0.04
409,000	MERCK CO INC 1.375 16-36 02/11A	336,196.12	0.02
200,000	MERCK CO INC 2.5 14-34 15/10A	190,913.61	0.01
300,000	MET LIFE GLOBAL FDG 0.55 20-27 16/06A	283,550.78	0.02
380,000	MET LIFE GLOBAL FDG 3.75 22-30 05/12A	395,036.59	0.02
400,000	METROPOLITAN LIFE GL 0.5 21-29 27/05A	359,426.20	0.02
400,000	METROPOLITAN LIFE GL 4.0 23-28 05/04A	415,557.06	0.02
355,000	MICROSOFT 2.625 13-33 02/05A	357,538.94	0.02
1,150,000	MICROSOFT CORP 3.125 13-28 06/12A	1,179,342.62	0.07
500,000	MMA USA HOLDINGS INC 1.75 19-31 13/06A6A	463,198.07	0.03
500,000	MMS USA INVESTMENTS 1.25 19-28 13/06A	471,806.77	0.03
501,000	MOLSON COORS BE 3.8000 24-32 15/06A	515,287.57	0.03
449,000	MONDELEZ INTERNATIONAL 1.625 15-27 08/03	436,537.06	0.03
384,000	MONDELEZ INTERNATIONAL 2.375 15-35 06/03	348,379.60	0.02
500,000	MONDELEZ INTL 0.25 21-28 17/03A	457,598.30	0.03
380,000	MONDELEZ INTL 0.75 21-33 17/03A	310,985.79	0.02
307,000	MONDELEZ INTL INC 1.375 21-41 17/03A	220,339.92	0.01
400,000	MOODY'S CORPORATION 0.95 19-30 25/02A	361,943.53	0.02
300,000	MOODY'S CORPORATION 1.75 15-27 09/03A	292,498.25	0.02
1,071,000	MORGAN STANLEY 0.406 21-27 30/04A	1,016,873.68	0.06
987,000	MORGAN STANLEY 0.497 21-31 07/02A	854,042.59	0.05
950,000	MORGAN STANLEY 1.375 16-26 27/10	925,649.48	0.05
1,231,000	MORGAN STANLEY 1.875 17-27 27/04A	1,199,679.46	0.07
1,268,000	MORGAN STANLEY 3.9550 24-35 21/03A	1,304,534.88	0.08
1,077,000	MORGAN STANLEY CAPIT 1.102 21-33 29/04A	916,529.37	0.05
460,000	NASDAQ INC 0.875 20-30 13/02A	412,289.90	0.02
500,000	NASDAQ INC 0.9 21-33 30/07A	405,406.44	0.02
400,000	NASDAQ INC 1.7500 19-29 28/03A	380,607.04	0.02
387,000	NASDAQ INC 4.5 23-32 15/02A	414,668.79	0.02
350,000	NATIONAL GRID 0.41 22-26 20/01A	338,395.96	0.02
338,000	NATIONAL GRID 1.054 22-31 20/01A	293,898.87	0.02
300,000	NATIONAL GRID NA INC 4.668 23-33 12/09A	321,851.85	0.02
582,000	NATIONAL GRID NORTH 4.061 24-36 03/09A	591,471.92	0.04
300,000	NATIONAL GRID NORTH 4.151 23-27 12/09A	309,823.51	0.02
524,000	NATL GRID NORTH AME 3.631 24-31 03/09A	531,269.79	0.03
700,000	NETFLIX INC 3.6250 19-30 15/06S	720,456.46	0.04
859,000	NETFLIX INC 3.625 17-27 05/02S	876,398.50	0.05
700,000	NETFLIX INC 3.8750 19-29 15/11S	728,628.55	0.04
679,000	NETFLIX INC 4.625 18-29 15/05S	727,443.13	0.04
300,000	NEW YORK LIFE GLOBAL 0.25 21-28 04/10A	272,061.79	0.02
481,000	NEW YORK LIFE GLOBAL 3.45 24-31 30/01A	493,347.15	0.03
400,000	NEW YORK LIFE GLOBAL 3.625 23-30 09/01A	414,465.60	0.02
300,000	NEW YORK LIFE GLOBAL 3.625 24-34 07/06A	310,295.81	0.02
200,000	NORTHWESTERN MUTUAL 4.109 23-30 15/03A	210,696.85	0.01
500,000	NY LIFE GL FUNDING 0.25 20-27 23/01A	472,941.43	0.03
400,000	ONCOR ELECTRIC DELIV 3.5 15/05 24-31A	408,255.56	0.02
313,000	PEPSI 0.7500 19-27 18/03A	300,010.94	0.02
553,000	PEPSICO INC 0.4 20-32 09/10A	457,411.59	0.03
550,000	PEPSICO INC 0.5 20-28 06/05A	511,222.07	0.03
567,000	PEPSICO INC 0.75 21-33 14/10A	468,761.11	0.03
400,000	PEPSICO INC 0.8750 19-39 16/10A	286,529.08	0.02
600,000	PEPSICO INC 0.875 16-28 18/07A	563,828.18	0.03
450,000	PEPSICO INC 1.0500 20-50 09/10A	280,410.31	0.02
212,000	PEPSICO INC 1.125 19-31 18/03A	191,637.40	0.01
300,000	PEPSICO INC 2.625 14-26 28/04A	299,685.70	0.02
528,000	PFIZER INC 1.00 17-27 06/03A	508,790.29	0.03
200,000	PHILIP MORRIS 2.875 14-29 14/05A	199,377.64	0.01
200,000	PHILIP MORRIS INTERN 0.125 19-26 03/08A	190,525.46	0.01
400,000	PHILIP MORRIS INTERN 0.8 19-31 01/08A	339,880.41	0.02
419,000	PHILIP MORRIS INTERN 1.45 19-39 01/08A	293,782.50	0.02
340,000	PHILIP MORRIS INTL 1.875 17-37 06/11A	266,823.18	0.02
200,000	PHILIP MORRIS INTL 2.00 16-36 09/05A	165,373.38	0.01
400,000	PHILIP MORRIS INTL 2.875 14-26 03/03A	398,583.47	0.02
376,000	PPG INDUSTRIES 0.875 16-25 03/11A	366,839.71	0.02
362,000	PPG INDUSTRIES 1.40 15-27 13/03A	350,670.50	0.02
334,000	PPG INDUSTRIES INC 2.75 22-29 01/06A	331,211.52	0.02
300,000	PRAXAIR INC 1.625 14-25 01/12A	295,216.00	0.02
558,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	589,813.64	0.04
314,000	PROCTER AND GAMBLE 0.3500 21-30 05/05A	276,160.73	0.02
410,000	PROCTER AND GAMBLE 0.9 21-41 04/11A	283,092.90	0.02
300,000	PROCTER AND GAMBLE 1.25 17-29 25/10A	281,555.47	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	PROCTER AND GAMBLE 1.875 18-38 30/10A	258,964.98	0.02
404,000	PROCTER AND GAMBLE 3.15 24-28 29/04A	412,079.56	0.02
501,000	PROCTER AND GAMBLE 3.2 24-34A	511,155.90	0.03
400,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	404,965.72	0.02
400,000	PROCTER AND GAMBLE 3.25 23-31 02/08A	411,110.80	0.02
474,000	PROCTER AND GAMBLE CO 1.2 18-28 30/10A	449,412.40	0.03
400,000	PROLOGIS EURO FINANC 3.875 23-30 31/01A	413,021.67	0.02
400,000	PROLOGIS EURO FINANC 4.25 23-43 31/01A	407,021.12	0.02
353,000	PROLOGIS EURO FINANCE 0.25 19-27 10/09A	326,893.32	0.02
339,000	PROLOGIS EURO FINANCE 0.375 20-28 06/02A	312,295.17	0.02
500,000	PROLOGIS EURO FINANCE 0.5 21-32 16/02A	406,748.00	0.02
400,000	PROLOGIS EURO FINANCE 0.625 19-31 10/09A	336,960.92	0.02
400,000	PROLOGIS EURO FINANCE 1.00 21-41 16/02A	260,262.50	0.02
403,000	PROLOGIS EURO FINANCE 1.0 20-35 06/02A	311,756.74	0.02
500,000	PROLOGIS EURO FINANCE 1.50 22-34 08/02A	421,121.35	0.03
400,000	PROLOGIS EURO FINANCE 1.875 18-29 05/01A	381,442.35	0.02
399,000	PROLOGIS EURO FINANCE 1 22-29 08/02A	366,050.62	0.02
359,000	PROLOGIS EURO FINANCE 4.00 24-34 05/05A	367,252.97	0.02
427,000	PROLOGIS EURO FINANCE 4.625 23-33 23/05A	459,869.15	0.03
200,000	PROLOGIS EURO FINANCE L 1.5 19-49 10/09A	121,189.53	0.01
335,000	PROLOGIS LP 3.00 14-26 02/06A	335,322.57	0.02
454,000	PUBLIC STORAGE INC 0.5 21-30 09/09A	387,495.19	0.02
300,000	PUBLIC STORAGE INC 0.875 20-32 24/01A	254,393.27	0.02
437,000	PVH CORP 3.125 17-27 15/12S	436,398.78	0.03
449,000	PVH EX PHILLIPS VAN 4.125 24-29 16/07A	454,406.29	0.03
318,000	REALTY INCOME CORP 4.875 23-30 06/07A	339,492.05	0.02
318,000	REALTY INCOME CORP 5.125 23-34 06/07A	350,873.13	0.02
300,000	REVVITY INC 1.871.875 16-26 19/07A	294,999.68	0.02
300,000	RTX CORPORATION 2.15 18-30 18/05A 18/05A	281,201.17	0.02
862,000	SOUTHERN CO 1.875 21-81 15-09A	794,362.18	0.05
200,000	SOUTHERN POWER CO 1.85 16-26 20/06A	196,372.87	0.01
600,000	STRYKER CORP 0.75 19-29 01/03A	548,322.95	0.03
400,000	STRYKER CORP 1 19-31 03/12A	347,005.36	0.02
440,000	STRYKER CORP 2.125 18-27 30/11A	432,203.12	0.03
300,000	STRYKER CORP 2.6250 18-30 30/11A	293,967.90	0.02
400,000	STRYKER CORP 3.375 23-28 11/12A	407,431.00	0.02
380,000	STRYKER CORP 3.625 24-36 11/09A	381,876.05	0.02
307,000	TAPESTRY INC 5.35 23-25 27/11A	313,252.92	0.02
332,000	TAPESTRY INC 5.375 23-27 16/11A	345,337.83	0.02
563,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	524,401.50	0.03
519,000	THERMO FISHER SCIENT 0.875 19-31 01/10A	452,603.96	0.03
368,000	THERMO FISHER SCIENT 1.375 16-28 12/09A	351,380.34	0.02
400,000	THERMO FISHER SCIENT 1.40 17-26 23/01A	392,689.26	0.02
333,000	THERMO FISHER SCIENT 1.45 17-27 16/03A	324,139.31	0.02
550,000	THERMO FISHER SCIENT 1.5 19-39 01/10A	420,138.73	0.02
347,000	THERMO FISHER SCIENT 1.75 20-27 02/04A	340,301.41	0.02
560,000	THERMO FISHER SCIENT 1.875 19-49 01/10A	388,039.01	0.02
429,000	THERMO FISHER SCIENT 1.95 17-29 24/07A	415,261.21	0.02
603,000	THERMO FISHER SCIENT 2.375 20-32 02/04A	578,384.47	0.03
400,000	THERMO FISHER SCIENT 2.875 17-37 24/07A	381,398.88	0.02
300,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	301,433.46	0.02
421,000	THERMO FISHER SCIENT 3.65 22-34 21/11A	438,393.62	0.03
383,000	TIMKEN CO 4.1250 24-34 23/05A	379,832.41	0.02
383,000	T-MOBILE USA 3.55 24-29 08/05A	391,691.11	0.02
454,000	T-MOBILE USA INC 3.7 24-32 08/05A	466,290.92	0.03
407,000	T-MOBILE USA INC 3.85 24-36 08/05A	415,668.16	0.02
570,000	TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	525,025.84	0.03
570,000	TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	544,512.68	0.03
569,000	TOYOTA MOTOR CREDIT 3.625 24-31 15/07A	580,403.15	0.03
449,000	TOYOTA MOTOR CREDIT 3.85 23-30 24/07A	462,643.36	0.03
626,000	TOYOTA MOTOR CREDIT 4.05 23-29 13/09A	652,782.76	0.04
436,000	UNILEVER CAPITAL 3.4000 23-33 06/06A	450,551.06	0.03
300,000	UNILEVER CAPITAL CORP3.30 23-29 06/06U	308,426.20	0.02
230,000	UNITED PARCEL 1.00 16-28 28/11A	214,972.23	0.01
364,000	UNITED PARCEL 1.50 17-32 15/11A	329,493.31	0.02
430,000	UNITED PARCEL 1.625 15-25 15/11A	424,086.94	0.03
307,000	VERALTO CORPORATION 4.15% 24-31 19/09A	322,177.87	0.02
389,000	VERIZON COMM 0.875 19-27 08/04A	371,686.31	0.02
400,000	VERIZON COMM 0.875 19-32 19/03A32 19/03A	338,894.89	0.02
468,000	VERIZON COMM 1.125 21-35 19/09A	366,778.51	0.02
545,000	VERIZON COMM 2.625 14-31 01/12A31 01/12A	526,715.41	0.03
600,000	VERIZON COMM 3.25 14-26 17/02A	603,801.83	0.04
784,000	VERIZON COMM 4.25 22-30 31/10A	831,060.50	0.05
758,000	VERIZON COMM 4.75 22-34 31/10A	840,518.89	0.05
600,000	VERIZON COMMUNIC 0.375 21-29 22/03A	536,802.04	0.03
618,000	VERIZON COMMUNIC 0.75 21-32 22/03A	516,837.69	0.03
500,000	VERIZON COMMUNIC 1.85 20-40 18/05A	390,318.45	0.02
646,000	VERIZON COMMUNIC 3.75 24-36 28/02A	658,447.92	0.04
934,000	VERIZON COMMUNICATION 1.3 20-33 18/05A	793,153.86	0.05
600,000	VERIZON COMMUNICATION 1.375 16-28 02/11A	565,324.33	0.03
560,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	545,812.05	0.03
300,000	VERIZON COMMUNICATION 1.50 19-39 19/09A	224,866.63	0.01
454,000	VERIZON COMMUNICATION 1.875 17-29 26/10A	431,349.85	0.03
1,019,000	VERIZON COMMUNICATION 2.875 17-38 15/01A	938,284.67	0.06
546,000	VERIZON COMMUNICATION 3.5 24-32 28/06A	553,729.41	0.03
100,000	VF CORP 0.625 20-32 25/02A	73,363.67	0.00
454,000	VIATRIS INC 3.125 16-28 22/11	453,760.17	0.03
822,000	VISA INC 1.5 22-26 15/06A	808,042.91	0.05
640,000	VISA INC 2.0 22-29 15/06A	622,676.32	0.04
400,000	VISA INC 2.3750 22-34 15/06A	380,915.63	0.02
502,000	WAL MART INC 2.55 14-26 08/04A	501,414.31	0.03
592,000	WAL-MART STORES INC 4.875 09-29 21/09A	656,887.89	0.04
400,000	WARNERMEDIA HOLDINGS 4.302 24-30 17/01A	402,289.89	0.02
450,000	WARNERMEDIA HOLDINGS 4.693 24-33 17/05A	448,046.85	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
928,000	WELLS FARGO 1.5 17-27 24/05A	892,912.83	0.05
600,000	WELLS FARGO AND CO 0.625 19-30 25/03A	523,243.29	0.03
1,214,000	WELLS FARGO AND CO 1.375 16-26 26/10A	1,176,633.86	0.07
1,326,000	WELLS FARGO AND CO 1 16-27 02/02A	1,266,491.15	0.08
909,000	WELLS FARGO AND CO 2 15-26 27/04A	894,597.77	0.05
605,000	WELLS FARGO CO 0.625 20-30 14/02A	521,380.99	0.03
400,000	WESTLAKE CORP 1.625 19-29 17/07A	369,418.70	0.02
284,000	WMG ACQUISITION 2.25 21-31 15/08S	257,589.34	0.02
283,000	WMG ACQUISITION 2.75 20-28 15/07S	273,646.44	0.02
300,000	WORLEY US FINANCE SU 0.875 21-26 09/06A	289,258.65	0.02
400,000	WP CAREY INC 4.25 24-32 23/07A	412,501.76	0.02
350,000	ZIMMER BIOMET HLDG 1.164 19-27 15/11A	331,940.83	0.02
300,000	ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	297,456.55	0.02
Floating rate notes		**245,977,864.92**	**14.61**
	Australia	**702,197.43**	**0.04**
670,000	AUSTRALIA NEW ZEA BK FL.R 23-33 03/02A	702,197.43	0.04
	Austria	**6,504,788.00**	**0.39**
500,000	ERSTE GROUP BANK AG FL.R 20-28 16/11A	460,717.34	0.03
300,000	ERSTE GROUP BANK AG FL.R 20-31 08/09	289,062.92	0.02
300,000	ERSTE GROUP BANK AG FL.R 21-32 15/11A	276,381.07	0.02
300,000	ERSTE GROUP BANK AG FL.R 22-33 07/06A	302,150.31	0.02
300,000	ERSTE GROUP BANK AG FL.R 23-30 30/05A	315,941.00	0.02
400,000	ERSTE GROUP BANK AG FL.R 23-31 16/01A	419,188.12	0.02
470,000	OMV AG FL.R 15-XX 09/12A	481,763.24	0.03
300,000	OMV AG FL.R 20-XX 01/09A	291,791.64	0.02
200,000	OMV AG FL.R 20-XX 01/09A	188,029.52	0.01
300,000	RAIF BA FL.R 22-32 20/12A	320,243.10	0.02
300,000	RAIFFEISEN BANK INT FL.R 23-28 15/09A	318,584.65	0.02
300,000	RAIFFEISEN BANK INT FL.R 24-29 21/08A	308,393.83	0.02
400,000	RAIFFEISEN BANK INTL FL.R 24-30 03/01A	403,979.01	0.02
300,000	RAIFFEISEN BANK INTL FL.R 24-30 31/05A	310,244.30	0.02
300,000	RAIFFEISENBK AUSTRIA FL.R 20-32 18/06A	284,497.00	0.02
700,000	RAIFFEISENBK AUSTRIA FL.R 23-27 26/01A	713,619.52	0.04
100,000	UNIQA INSURANCE GROUP FL.R 15-46 27/07A	103,169.49	0.01
300,000	VIENNA INSURANCE GRP FL.R 22-42 15/06A	314,569.92	0.02
400,000	VOLKSBANK WIEN AG FL.R 24-35 04/12A	402,462.02	0.02
	Belgium	**5,800,480.02**	**0.34**
200,000	AGEAS NV FL.R 19-XX 02/07A	194,838.14	0.01
300,000	AGEAS NV FL.R 20-51 24/11A	260,420.40	0.02
300,000	AG INSURANCE SA FL.R 15-47 30/06A	297,230.31	0.02
300,000	ARGENTA SPAARBANK FL.R 22-27 29/11A	313,051.14	0.02
600,000	CRELAN FL.R 24-32 23/01A	644,598.75	0.04
200,000	CRELAN FL.R 24-35 30/04A	208,091.10	0.01
200,000	EUROCLEAR INVESTMENT F.LR 18-48 11/04A	191,504.37	0.01
600,000	KBC GROUPE FL.R 22-27 23/11A	617,754.65	0.04
500,000	KBC GROUPE FL.R 22-28 21/01A	475,803.72	0.03
300,000	KBC GROUPE SA FL.R 20-27 16/06A	288,070.71	0.02
400,000	KBC GROUPE SA FL.R 21-27 01/03A27 01/03A	384,924.52	0.02
400,000	KBC GROUPE SA FL.R 21-31 07/12A	377,423.82	0.02
300,000	KBC GROUPE SA FL.R 23-29 28/11A	312,843.84	0.02
600,000	KBC GROUPE SA FL.R 23-30 19/04A	629,497.65	0.04
300,000	KBC GROUPE SA FL.R 23-33 25/04A	311,302.73	0.02
300,000	SOLVAY SA FL.R 20-XX 02/03A	293,124.17	0.02
	Canada	**637,048.32**	**0.04**
626,000	BANK OF MONTREAL FL.R 24-30 10/07A	637,048.32	0.04
	Croatia	**396,745.27**	**0.02**
200,000	ERSTE STEIERMARKISC FL.R 21-28 06/07A	183,680.37	0.01
200,000	RAIFFEISENBANK AUSTR FL.R 23-27 05/06A	213,064.90	0.01
	Czech Republic	**1,111,031.78**	**0.07**
300,000	CESKA SPORITELNA AS FL.R 23-27 29/06A	310,771.43	0.02
300,000	CESKA SPORITELNA FL.R 23-28 08/03A	312,556.47	0.02
200,000	CESKA SPORITELNA FLR 21-28 13/09A	180,287.60	0.01
300,000	RAIFFEISENBANK FL.R 4.959 24-30 05/06A	307,416.28	0.02
	Denmark	**4,569,855.23**	**0.27**
100,000	ARBEJDERNES LANDSBA FL.R 24-29 14/03A	102,441.22	0.01
382,000	DANSKE BANK A/S FL.R 22-27 17/02A	373,109.26	0.02
311,000	DANSKE BANK AS FL.R 21-29 09/06A6A	285,659.01	0.02
600,000	DANSKE BANK AS FL.R 23-31 10/01A	630,980.76	0.04
634,000	DANSKE BK FL.R 23-30 21/06A	676,146.74	0.04
526,000	DANSKE BK FL.R 24-34 14/05A	545,073.22	0.03
350,000	JYSKE BANK A/S FL.R 21-28 17/02A	330,018.66	0.02
300,000	JYSKE BANK DNK FL.R 23-28 26/10A	314,644.69	0.02
300,000	NYKREDIT FL.R 22-32 29/12A	316,082.33	0.02
300,000	SYDBANK A/S FL.R 23-28 06/09A	316,760.46	0.02
300,000	SYDBANK AS FL.R 21-26 10/11A	290,888.32	0.02
380,000	SYDBANK FL.R 24-27 30/09A	388,050.56	0.02
	Estonia	**117,141.04**	**0.01**
110,000	AKTSIASELTS LUMINOR FL.R 23-27 08/06A	117,141.04	0.01
	Finland	**1,234,531.49**	**0.07**
190,000	MANDATUM LIFE INSUR FL.R 24-39 04/12A	192,588.03	0.01
235,000	NORDEA BANK ABP FL.R 23-34 23/02A	248,293.20	0.01
233,000	SAMPO PLC FL.R 19-49 23/05A	228,294.74	0.01
626,000	SAMPO PLC FL.R 20-52 03/09A	565,355.52	0.03
	France	**44,382,647.88**	**2.64**
200,000	ARKEMA FL.R 24-XX 25/03A	204,712.56	0.01
100,000	ARKEMA SA FL.R 20-XX 21/01A	96,625.00	0.01
793,000	AXA FL.R 22-43 10/03A	801,419.05	0.05
570,000	AXA SA FL.R 14-XX 08/10A	569,461.37	0.03
736,000	AXA SA FL.R 16-47 06/07A	736,370.24	0.04
1,223,000	AXA SA FL.R 18-49 28/05A	1,208,900.13	0.07
752,000	AXA SA FL.R 21-41 07/04A	645,199.44	0.04
929,000	AXA SA FL.R 22-42 10/07A	803,412.18	0.05
600,000	AXA SA FL.R 23-43 11/07A	655,596.92	0.04
800,000	BFCM FL.R 22-32 16/06A	803,053.63	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
700,000	BNP PARIBAS CARDIF FL.R 14-XX 25/11A	698,406.64	0.04
700,000	BNP PARIBAS FL.R 20-29 17/04A	654,278.23	0.04
600,000	BNP PARIBAS FL.R 23-29 13/01A	623,156.93	0.04
600,000	BNP PARIBAS FL.R 23-29 23/02A	618,913.38	0.04
600,000	BNP PARIBAS FL.R 23-31 13/04A	625,006.94	0.04
900,000	BNP PARIBAS FL.R 23-32 26/09A	953,455.24	0.06
300,000	BNP PARIBAS SA FL.R 18-30 20/11A	295,376.03	0.02
500,000	BNP PARIBAS SA FL.R 20-27 14/10A	473,826.61	0.03
600,000	BNP PARIBAS SA FL.R 20-28 01/09A	557,827.41	0.03
800,000	BNP PARIBAS SA FL.R 20-28 19/02A	752,475.98	0.04
600,000	BNP PARIBAS SA FL.R 20-32 15/01A	565,674.29	0.03
600,000	BNP PARIBAS SA FL.R 21-30 19/01A	532,158.75	0.03
700,000	BNP PARIBAS SA FL.R 21-33 31/08A	627,233.53	0.04
900,000	BNP PARIBAS SA FL.R 22-28 25/07A	890,582.88	0.05
900,000	BNP PARIBAS SA FL.R 22-30 11/07A	801,034.45	0.05
900,000	BNP PARIBAS SA FL.R 22-32 31/03A	872,909.97	0.05
900,000	BNP PARIBAS SA FL.R 23-32 13/11A	965,873.84	0.06
800,000	BNP PARIBAS SUB FL.R 24-34 28/08A	807,358.92	0.05
300,000	BPCE FL.R 23-33 01/06A	320,666.85	0.02
700,000	BPCE FL.R 24-35 11/01A	731,700.61	0.04
300,000	BPCE ISSUER FL.R 24-36 26/02A	312,980.34	0.02
500,000	BPCE SA FL.R 22-28 14/01A	470,593.88	0.03
400,000	BPCE SA FL.R 22-29 02/03A	378,019.54	0.02
600,000	BPCE SA FL.R 23-30 02/03A	629,768.91	0.04
400,000	BPCE SA FL.R 23-34 14/06A	431,405.24	0.03
900,000	BPCE SA FL.R 23-35 25/01A	946,357.93	0.06
600,000	CA ASSURANCES SA FL.R 18-48 29/01A	577,835.31	0.03
200,000	CCR RE SA FL.R 20-40 15/07A	181,023.00	0.01
600,000	CREDIT AGRICOLE FL.R 16-48 27/09A	620,598.07	0.04
600,000	CREDIT AGRICOLE FL.R 23-33 28/08A	637,739.33	0.04
400,000	CREDIT AGRICOLE FL.R 24-31 23/01A	407,347.44	0.02
600,000	CREDIT AGRICOLE SA FL.R 21-29 21/09A	541,502.41	0.03
500,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	504,447.90	0.03
500,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	491,944.50	0.03
400,000	CREDIT AGRICOLE SA FL.R 22-28 12/01A	378,707.80	0.02
700,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	727,533.73	0.04
200,000	CREDIT AGRICOLE SA FL.R 24-29 26/01A	200,263.54	0.01
200,000	CREDIT LOGEMENT FL.R 21-34 15/02A	180,426.29	0.01
400,000	CREDIT MUTUEL ARKEA FL.R 20-29 11/06A	373,956.40	0.02
300,000	DANONE SA FL.R 21-XX 16/12A	283,563.54	0.02
500,000	ENGIE FL.R 24-XX 14/06A	508,825.51	0.03
500,000	ENGIE SA FL.R 20-XX 30/11A	454,486.56	0.03
400,000	ENGIE SA FL.R 21-XX 02/07A	344,385.29	0.02
300,000	GROUPE DES ASSURANC FL.R 24-44 30/10A	306,211.75	0.02
400,000	GROUPE DES ASSUR FL.R 21-42 21/04A	335,236.51	0.02
204,000	LA MONDIALE FL.R 14-XX 17/12A	206,281.16	0.01
700,000	ORANGE SA FL.R 14-26 01/10A	716,841.35	0.04
300,000	ORANGE SA FL.R 19-XX 19/03A	287,347.73	0.02
500,000	ORANGE SA FL.R 20-XX 15/10A	461,416.70	0.03
400,000	ORANGE SA FL.R 21-XX 11/05A	357,642.99	0.02
600,000	ORANGE SA FL.R 23-XX 18/04A	639,301.65	0.04
400,000	ORANGE SA FL.R 4.5 24-99 31/12A	409,080.87	0.02
500,000	SCOR SE FL.R 15-46 08/06A	492,273.24	0.03
200,000	SCOR SE FL.R 16-48 27/05A	198,788.78	0.01
200,000	SCOR SE FL.R 20-51 17/09A	165,137.45	0.01
600,000	SOCIETE GENERALE FL.R 23-29 28/09A	628,791.77	0.04
600,000	SOCIETE GENERALE SA FL.R 20-28 22/09A	558,662.19	0.03
600,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	579,628.79	0.03
500,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	483,201.97	0.03
600,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	567,027.94	0.03
600,000	SOCIETE GENERALE SA FL.R 21-29 12/06A	539,999.36	0.03
300,000	SOCIETE GENERALE SA FL.R 22-32 06/09A	311,630.45	0.02
500,000	SOGECAP FL.R 23-44 16/05A	553,229.99	0.03
500,000	SOGECAP SA FL.R 14-XX 18/02A14-49 29/12A	499,672.33	0.03
682,000	TOTALENERGIES SE FL.R 16-XX 06/10A	676,138.36	0.04
620,000	TOTALENERGIES SE FL.R 20-XX 04/09A	554,952.08	0.03
838,000	TOTALENERGIES SE FL.R 21-XX 25/01A	781,281.14	0.05
861,000	TOTALENERGIES SE FL.R 21-XX 25/01A	737,204.20	0.04
665,000	TOTALENERGIES SE FL.R 22-XX 17/04A	636,746.13	0.04
400,000	UNIBAIL-RODAMCO FL.R 18-XX 25/4A	391,141.59	0.02
500,000	UNIBAIL-RODAMCO FL.R 23-XX 03/10A	544,061.93	0.03
300,000	VEOLIA ENVIRONNEMENT FL.R 19-XX 12/09A	287,337.02	0.02
	Germany	**19,789,044.70**	**1.18**
600,000	ALLIANZ SE FL.R 17-47 06/07A	599,217.35	0.04
600,000	ALLIANZ SE FL.R 19-49 25/09A	537,210.38	0.03
600,000	ALLIANZ SE FL.R 20-50 22/05A	552,761.44	0.03
800,000	ALLIANZ SE FL.R 22-38 07/09A	829,791.25	0.05
800,000	ALLIANZ SE FL.R 22-52 05/07A	820,005.23	0.05
400,000	CMZB FRANCFORT FL.R 22-32 06/12A	429,915.75	0.03
400,000	CMZB FRANCFORT FL.R 23-30 18/01A	428,115.50	0.03
400,000	CMZB FR FL.R 22-28 21/03A	414,936.22	0.02
400,000	COMMERZBANK AG FL.R 20-30 05/12A	399,557.60	0.02
300,000	COMMERZBANK AG FL.R 21-31 29/12A	285,366.51	0.02
300,000	COMMERZBANK AG FL.R 22-27 14/09A	299,804.28	0.02
300,000	COMMERZBANK AG FL.R 23-33 05/10A	328,322.11	0.02
300,000	COMMERZBANK AKTIENG FL.R 23-29 25/03A	319,559.15	0.02
400,000	COMMERZBANK AKTIENG FL.R 24-32 16/07A	409,879.79	0.02
500,000	COMMERZBANK AKTIENG FL.R 24-34 16/10A	515,333.89	0.03
1,100,000	DEUTSCHE BANK AG FL.R 20-30 19/11A	1,004,938.83	0.06
700,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	716,278.08	0.04
900,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	871,720.60	0.05
1,000,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	998,990.84	0.06
400,000	DEUTSCHE BANK AG FL.R 23-29 11/01A	425,218.39	0.03
1,000,000	DEUTSCHE BANK FL.R 22-30 05/09A	1,062,256.61	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	DEUTSCHE BK FL.R 24-28 12/07A	306,047.34	0.02
900,000	DEUTSCHE BK FL.R 24-35 12/07A	931,087.08	0.06
600,000	DEUTSCHE BK PARIS B FL.R 24-30 04/04A	615,166.99	0.04
300,000	DEUTSCHE BOERSE AG FL.R 20-47 16/06A	282,559.37	0.02
300,000	DEUTSCHE BOERSE FL.R 22-48 23/06A	281,003.38	0.02
400,000	HANNOVER RUECK SE FL.R 19-39 09/10A	357,037.94	0.02
200,000	HANNOVER RUECK SE FL.R 20-40 08/07A	180,923.63	0.01
700,000	HANNOVER RUECK SE FL.R 22-43 26/08A	795,786.24	0.05
300,000	INFINEON TECHNOLOGIES FL.R 19-XX 01/04A	294,041.09	0.02
400,000	MERCK KGAA FL.R 19-79 25/06A	387,857.59	0.02
700,000	MERCK KGAA FL.R 20-80 09/09A	673,957.31	0.04
600,000	MUENCHENER RUECK FL.R 20-41 26/05A	519,492.29	0.03
600,000	MUENCHENER RUECK FL.R 21-42 26/05A	495,315.39	0.03
700,000	MUNICH REINSURANCE FL.R 18-49 26/05A/05A	693,267.35	0.04
400,000	TALANX AG FL.R 17-47 05/12A	383,365.44	0.02
300,000	TALANX AG FL.R 21-42 01/12A	259,649.35	0.02
100,000	WUESTENROT WUER FL.R 21-41 10/09A	83,307.12	0.00
	Greece	**737,767.25**	**0.04**
325,000	EUROBANK SA FL.R 24-30 24/09A	327,390.23	0.02
400,000	PIRAEUS BANK FL.R 24-29 17/07A	410,377.02	0.02
	Hong Kong	**358,651.99**	**0.02**
400,000	AIA GROUP LTD FL.R 21-33 09/09A	358,651.99	0.02
	Hungary	**205,821.17**	**0.01**
200,000	RAIFFEISEN BANK FL.R 24-30 23/05A	205,821.17	0.01
	Ireland	**5,063,913.15**	**0.30**
600,000	AIB GROUP PLC FL.R 22-28 04/04A	588,503.16	0.03
540,000	AIB GROUP PLC FL.R 22-29 16/02A	584,068.46	0.03
500,000	AIB GROUP PLC FL.R 23-29 23/07A	525,190.27	0.03
479,000	BANK OF IRELAND GROUP FL.R 23-29 13/11A	505,071.36	0.03
582,000	BANK OF IRELAND GRP FL.R 21-27 10/05A	559,027.90	0.03
350,000	BANK OF IRELAND GRP FL.R 21-31 11/08A	337,636.56	0.02
366,000	BANK OF IRELAND GRP FL.R 22-33 01/03A	398,222.88	0.02
382,000	BANK OF IRELAND GRP FL.R 23-28 16/07A	400,333.93	0.02
387,000	BANK OF IRELAND GRP FL.R 23-31 04/07A	419,893.42	0.02
300,000	BK IRELAND GROUP FL.R 24-34 10/08A	308,512.10	0.02
480,000	ZURICH FIN IRELAND FL.R 20-50 17/09A	437,453.11	0.03
	Italy	**22,192,665.01**	**1.32**
570,000	ASSICURAZ GENERALI FL.R 14-XX 21/11A	571,969.32	0.03
800,000	ASSICURAZ GENERALI FL.R 15-47 27/10A	843,812.42	0.05
330,000	ASSICURAZ GENERALI FL.R 16-48 08/06A	345,037.84	0.02
260,000	BANCA MEDIOLANUM FL.R 22-27 22/01A	265,887.97	0.02
335,000	BANCA POP DI SONDRIO FL.R 21-27 13/07A	323,761.77	0.02
335,000	BANCA POPOLARE DI S FL.R 23-28 26/09A	355,839.38	0.02
450,000	BANCO BPM S.P.A. FL.R 24-30 09/09A	453,654.19	0.03
385,000	BANCO BPM SPA FL.R 22-28 21/01A	407,768.11	0.02
499,000	BANCO BPM SPA FL.R 24-30 17/01A	524,421.71	0.03
235,000	BPER BANCA FL.R 24-30 20/02A	244,076.16	0.01
330,000	CASSA CENTRALE RAIFF FL.R 23-27 16/02A	340,930.12	0.02
370,000	CREDITO EMILIANO FL.R 23-30 26/03A	396,108.97	0.02
306,000	CREDITO EMILIANO SPA FL.R 22-28 19/01A	293,701.57	0.02
577,000	ENEL FL.R 24-XX 27/05A	583,543.38	0.03
450,000	ENEL SPA FL.R 18-81 24/11A	443,043.65	0.03
356,000	ENEL SPA FL.R 20-XX 10/03A	341,378.15	0.02
605,000	ENEL SPA FL.R 21-XX 08/09A	523,325.00	0.03
764,000	ENEL SPA FL.R 21-XX 08/09A	704,790.00	0.04
603,000	ENEL SPA FL.R 23-XX 16/07A	644,585.45	0.04
440,000	ENEL SPA FL.R 23-XX 16/07A	489,480.01	0.03
912,000	ENI SPA FL.R 20-XX 13/01A	898,796.02	0.05
908,000	ENI SPA FL.R 20-XX 13/10A	871,660.85	0.05
634,000	ENI SPA FL.R 21-99 31/12A	603,365.63	0.04
605,000	ENI SPA FL.R 21-XX 11/05A	554,300.87	0.03
200,000	FINE BA FL.R 23-29 23/02A	209,736.69	0.01
335,000	FINECO BANK SPA FL.R 21-27 21/10A	317,812.95	0.02
255,000	ICCREA BANCA FL.R 22-27 20/09A	270,219.67	0.02
250,000	ICCREA BANCA FL.R 23-28 20/01A	269,852.20	0.02
333,000	ICCREA BANCA SPA FL.R 21-27 17/01A	328,260.30	0.02
970,000	INTESA SANPAOLO SPA FL.R 24-32 16/09A	982,173.48	0.06
300,000	MEDIOBANCABCA CREDI FL.R 24-30 04/07A	307,326.28	0.02
250,000	MEDIOBANCA FL.R 21-28 02/11A	234,241.34	0.01
294,000	MEDIOBANCA FL.R 22-29 07/02A	309,131.22	0.02
500,000	MEDIOBANCA FL.R 23-28 14/03A	520,880.22	0.03
310,000	MEDIOBANCA FL.R 23-30 01/02A	325,916.82	0.02
600,000	SNAM SPA FL.R 24-99 31/12A	607,082.82	0.04
300,000	SOC CATTOLICA ASSI FL.R 17-47 14/12A	303,566.71	0.02
600,000	UNICREDIT FL.R 23-29 16/02A	623,355.92	0.04
609,000	UNICREDIT FL.R 23-29 17/01A	643,819.79	0.04
700,000	UNICREDIT FL.R 24-28 11/06A	713,591.83	0.04
600,000	UNICREDIT FL.R 24-31 23/01A	624,765.48	0.04
700,000	UNICREDIT SPA FL.R 20-27 22/07A	691,342.38	0.04
638,000	UNICREDIT SPA FL.R 21-29 05/07A	589,515.54	0.04
800,000	UNICREDIT SPA FL.R 22-28 18/01A	766,619.85	0.05
497,000	UNICREDIT SPA FL.R 23-30 14/02A	528,214.98	0.03
	Japan	**1,072,557.90**	**0.06**
400,000	MITSUBISHI UFJ FINAN FL.R 23-31 07/06A	428,236.38	0.03
711,000	MIZUHO FINANCIAL GRP FL.R 21-29 06/09A	644,321.52	0.04
	Liechtenstein	**300,402.21**	**0.02**
300,000	SWISS LIFE FINANCE FL.R 24-44 01/10A	300,402.21	0.02
	Luxembourg	**2,169,653.06**	**0.13**
387,000	AROUNDTOWN FINANCE FL.R 24-49 31/12A	359,383.91	0.02
392,000	AROUNDTOWN FINANCE FL.R 24-XX 31/12A	332,795.16	0.02
400,000	AROUNDTOWN SA FL.R 21-XX 15/07A12A	327,874.13	0.02
400,000	GRAND CITY PROPERTIES FL.R 20-XX 09/06A	357,279.62	0.02
196,000	GRAND CITY PROPERTIES FL.R 24-99 31/12A	184,551.24	0.01
350,000	HELVETIA EUROPE FL.R 20-41 30/06A	321,542.72	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
300,000	SWISS RE FINANCE LUX FL.R 19-50 30/04A	286,226.28	0.02
	Malta	**182,087.72**	**0.01**
163,000	BANK OF VALLETTA PLC FL.R 22-27 06/12A	182,087.72	0.01
	Netherlands	**31,328,744.85**	**1.86**
600,000	ABN AMRO BANK NV FL.R 22-33 22/02A	626,671.28	0.04
453,000	ACHMEA BV FL.R 24-44 02/11A	476,884.19	0.03
400,000	ADECCO INTL FIN SERV FL.R 21-82 21/03A	369,039.87	0.02
233,000	ARGENTUM NETHERLANDS FL.R 19-49 19/02A	225,925.20	0.01
544,000	ARGENTUM NETHLD FL.R 16-46 01/10A	545,536.37	0.03
200,000	ASR NEDERLAND NV FL.R 19-49 02/05A	194,099.74	0.01
778,000	ASR NEDERLAND NV FL.R 22-43 07/12A	915,157.34	0.05
300,000	ATHORA NETHERLANDS FL.R 22-32 31/08A	301,329.00	0.02
600,000	COOPERATIEVE RABOBANK FL.R 20-28 05/05A	570,285.36	0.03
700,000	COOPERATIEVE RABOBANK FL.R 21-27 01/12A	663,453.57	0.04
300,000	ELM BV FL.R 16-XX 19/05A	304,219.34	0.02
200,000	ELM BV FL.R 17-47 29/09A	197,975.93	0.01
846,000	ENEL FINANCE INTL FL.R 21-26 28/05A	811,884.43	0.05
800,000	IBERDROLA INTL BV FL.R 20-XX 28/04A	744,067.71	0.04
900,000	IBERDROLA INTL BV FL.R 20-XX 28/04A	876,375.00	0.05
600,000	IBERDROLA INTL BV FL.R 21-XX 09/02A	571,117.22	0.03
600,000	IBERDROLA INTL BV FL.R 21-XX 09/02A12A	539,519.05	0.03
700,000	ING GROEP NV FL.R 20-29 18/02A	635,730.82	0.04
700,000	ING GROEP NV FL.R 24-29 12/08A	717,928.36	0.04
1,000,000	ING GROEP NV FL.R 24-30 03/09A	1,012,039.92	0.06
800,000	ING GROEP NV FL.R 24-34 15/08A	818,285.81	0.05
600,000	ING GROEP NV FL.R 24-35 03/09A	607,454.30	0.04
800,000	ING GROEP NV FL.R 24-35 12/02A	829,367.44	0.05
800,000	ING GROEP NV FL.R 24-35 26/08A	812,400.84	0.05
500,000	ING GROUP NV FL.R 19-30 13/11A	484,600.93	0.03
900,000	ING GROUP NV FL.R 20-31 26/05A	880,848.11	0.05
900,000	ING GROUP NV FL.R 21-28 29/09A	832,283.69	0.05
700,000	ING GROUP NV FL.R 21-32 16/11A	648,839.17	0.04
1,000,000	ING GROUP NV FL.R 22-27 16/02A	976,116.20	0.06
600,000	ING GROUP NV FL.R 22-33 14/11A	674,409.86	0.04
700,000	ING GROUP NV FL.R 22-33 24/08A	710,497.13	0.04
147,000	JT INTERNATIONAL FIN FL.R 20-83 07/10A	140,229.38	0.01
200,000	JT INTL FIN SERV BV FL.R 20-81 07/04A	195,362.75	0.01
500,000	NN GROUP NV FL.R 14-XX 15/07A	502,698.18	0.03
553,000	NN GROUP NV FL.R 17-48 13/01A	569,076.14	0.03
289,000	NN GROUP NV FL.R 22-43 01/03A	308,663.81	0.02
602,000	NN GROUP NV FL.R 23-43 03/11A	668,308.53	0.04
800,000	RABOBANK FL.R 23-29 25/04A	832,645.28	0.05
390,000	REPSOL INTL FINANCE FL.R 20-49 31/12A	388,517.92	0.02
550,000	REPSOL INTL FINANCE FL.R 20-XX 11/12A	550,825.51	0.03
200,000	TRIODOS BANK NV FL.R 24-29 12/09A	201,078.75	0.01
400,000	VOLKSWAGEN INTERNAT FL.R 23-99 31/12A	450,097.48	0.03
1,085,000	VOLKSWAGEN INTL FIN FL.R 14-26 24/03A	1,079,575.00	0.06
830,000	VOLKSWAGEN INTL FIN FL.R 15-30 20/03A	745,457.01	0.04
1,400,000	VOLKSWAGEN INTL FIN FL.R 17-XX 14/06A	1,356,184.21	0.08
900,000	VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	877,707.56	0.05
900,000	VOLKSWAGEN INTL FIN FL.R 20-XX 17/06A	838,052.04	0.05
800,000	VOLKSWAGEN INTL FIN FL.R 22-XX 28/03A3A	734,109.67	0.04
700,000	VOLKSWAGEN INTL FIN FL.R 22-XX 28/12A	670,812.45	0.04
600,000	VOLKSWAGEN INTL FIN FL.R 23-XX 06/09A	645,000.00	0.04
	Norway	**3,214,167.37**	**0.19**
775,000	DNB BANK ASA FL.R 22-27 21/09A-27	779,747.59	0.05
727,000	DNB BANK ASA FL.R 23-27 16/02A	733,685.97	0.04
600,000	DNB BANK ASA FL.R 23-28 19/07A	625,396.77	0.04
600,000	DNB BANK ASA FL.R 23-29 14/03A	622,285.93	0.04
295,000	SPAREBANK 1 SR-BANK FL.R 21-27 15/07A	281,431.92	0.02
200,000	STOREBRAND LIVSFORSI FL.R 21-51 31/03A	171,619.19	0.01
	Poland	**1,352,585.31**	**0.08**
211,000	BANK POLSKA KA OPIE FL.R 23-27 23/11A	217,791.63	0.01
360,000	BANK POLSKA KAS FL.R 24-30 24/09A	360,128.99	0.02
465,000	PKO BANK POLSKI FL.R 24-27 12/09A	467,664.47	0.03
300,000	PKO BANK POLSKI FL.R 24-29 18/06A	307,000.22	0.02
	Portugal	**1,195,028.66**	**0.07**
300,000	BC PORTUGUES FL.R 21-28 07/04A	291,194.06	0.02
300,000	COMPANHIA DE SEGUROS FL.R 21-31 04/06A	294,821.11	0.02
300,000	NOVO BAN FL.R 3.5 24-29 09/03A	302,248.65	0.02
300,000	NOVO BAN FL.R 4-28 08/03A	306,764.84	0.02
	Romania	**630,931.26**	**0.04**
400,000	BANCA COMERCIALA ROM FL.R 23-27 19/05A	420,477.65	0.02
200,000	RAIFFEISEN BANK FL.R 23-27 12/10A	210,453.61	0.01
	Slovakia	**417,689.64**	**0.02**
200,000	SLOVENSKA SPORITELNA FL.R 23-28 04/10A	209,278.41	0.01
200,000	TATRA BANKA AS FL.R 24-30 29/04A	208,411.23	0.01
	Slovenia	**517,438.00**	**0.03**
200,000	NOVA LJUBLJANSKA BANKA FL.R 23-27 27/06A	211,281.14	0.01
300,000	NOVA LJUBLJANSKA BANKA FL.R 24-30 29/05A	306,156.86	0.02
	Spain	**20,124,580.51**	**1.20**
300,000	ABANCA CORP BANCA FL.R 21-27 08/09A9A	285,832.32	0.02
300,000	ABANCA CORP BANCA FL.R 23-30 02/04A	328,838.43	0.02
300,000	ABANCA CORP BANCARIA FL.R 22-28 14/09A	317,611.84	0.02
400,000	BANCO DE BADELL FL.R 23-29 07/02A	425,849.55	0.03
500,000	BANCO DE BADELL FL.R 23-29 07/06A	533,669.31	0.03
300,000	BANCO DE BADELL FL.R 24-30 13/09A	312,318.71	0.02
400,000	BANCO DE CREDITO SO FL.R 24-30 03/09A	405,383.60	0.02
500,000	BANCO DE SABADELL FL.R 22-28 10/11A	530,849.81	0.03
300,000	BANCO DE SABADELL SA FL.R 20-27 11/09A	292,709.16	0.02
300,000	BANCO DE SABADELL SA FL.R 21-28 16/06A	284,258.95	0.02
500,000	BANCO DE SABADELL SA FL.R 23-29 08/09A	540,400.39	0.03
400,000	BANCO DE SABADELL SA FL.R 24-30 15/01A	414,293.00	0.02
600,000	BANCO SANTANDER ALL FL.R 24-30 09/01A	611,808.84	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
800,000	BANCO SANTANDER ALL FL.R 24-34 22/04A	833,069.56	0.05
900,000	BANCO SANTANDER FL.R 23-33 23/08A	958,794.85	0.06
700,000	BANCO SANTANDER SA FL.R 21-29 24/06A	641,834.21	0.04
400,000	BANKINTER SA FL.R 21-32 23/12A	374,531.20	0.02
400,000	BANKINTER SA FL.R 24-32 10/09A	404,367.58	0.02
800,000	BBVA FL.R 24-36 08/02A	831,575.69	0.05
700,000	BBVA SA FL.R 21-27 24/03A	673,048.07	0.04
600,000	BBVA SA FL.R 23-31 13/01A	638,969.23	0.04
800,000	CAIXABANK FL.R 24-32 09/02A	828,489.41	0.05
500,000	CAIXABANK SA FL.R 20-26 18/11A11A	484,399.05	0.03
600,000	CAIXABANK SA FL.R 21-31 18/03A	579,153.74	0.03
600,000	CAIXABANK SA FL.R 22-28 21/01A	571,372.36	0.03
700,000	CAIXABANK SA FL.R 22-30 14/11A	766,941.97	0.05
500,000	CAIXABANK SA FL.R 22-33 23/02A	537,673.56	0.03
700,000	CAIXABANK SA FL.R 23-27 16/05A	717,486.75	0.04
600,000	CAIXABANK SA FL.R 23-29 19/07A	638,270.01	0.04
300,000	CAIXABANK SA FL.R 23-34 19/07A	331,907.96	0.02
300,000	IBERCAJA FL.R 23-27 07/06A	312,261.49	0.02
300,000	IBERCAJA FL.R 24-28 30/07A	310,171.65	0.02
400,000	IBERDROLA FINANZAS FL.R 21-XX 16/11A12A	373,038.69	0.02
600,000	IBERDROLA FINANZAS FL.R 23-XX 25/07A	619,287.19	0.04
300,000	KUTXABANK FL.R 23-28 01/02A	307,372.99	0.02
300,000	KUTXABANK SA FL.R 21-27 14/10A	285,196.87	0.02
300,000	MAPFRE FL.R 17-27 31/03A	303,913.57	0.02
300,000	MAPFRE FL.R 18-48 07/09A	302,623.84	0.02
300,000	RED ELECTRICA FL.R 23-XX 07/08A	306,899.36	0.02
400,000	UNICAJA BANCO SA FL.R 21-26 01/12A	388,933.61	0.02
300,000	UNICAJA BANCO SA FL.R 23-29 21/02A	317,420.79	0.02
200,000	UNICAJA BANCO SA FL.R 24-29 12/09A	201,751.35	0.01
	Sweden	**2,485,816.66**	**0.15**
430,000	SKANDINAVISKA ENSKI FL.R 24-34 27/11A	447,528.49	0.03
565,000	SWEDBANK AB FL.R 21-27 20/05A	541,702.36	0.03
470,000	SWEDBANK AB FL.R 22-32 23/08A	473,160.01	0.03
368,000	TELIA COMPANY AB FL.R 20-81 11/02A	353,381.12	0.02
376,000	TELIA COMPANY AB FL.R 22-82 21/12A	383,520.82	0.02
300,000	TELIA COMPANY AB FL.R 22-83 30/06A	286,523.86	0.02
	Switzerland	**9,937,595.84**	**0.59**
909,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	878,147.13	0.05
862,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	815,795.03	0.05
1,307,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	1,292,669.86	0.08
1,834,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	2,099,426.54	0.12
888,000	CREDIT SUISSE GROUP FL.R 22-32 02/04A	860,178.42	0.05
400,000	RAIFFEISEN SCHWEIZ FL.R 24-32 03/09A	409,761.47	0.02
600,000	UBS GROUP AG FL.R 22-27 15/06A	597,092.69	0.04
500,000	UBS GROUP AG FL.R 22-30 15/06A	498,708.66	0.03
595,000	UBS GROUP AG FL.R 23-28 17/03A	616,490.64	0.04
709,000	UBS GROUP AG FL.R 23-31 11/01A	745,636.86	0.04
505,000	UBS GROUP AG FL.R 23-32 17/03A	543,173.63	0.03
600,000	UBS GROUP INC FL.R 21-26 03/11A	580,514.91	0.03
	United Kingdom	**28,934,031.91**	**1.72**
800,000	BARCLAYS PLC FL.R 21-32 12/05A	688,172.03	0.04
600,000	BARCLAYS PLC FL.R 22-27 31/01A	599,208.27	0.04
739,000	BARCLAYS PLC FL.R 22-28 28/01A	705,014.44	0.04
822,000	BARCLAYS PLC FL.R 22-34 29/01A	908,956.89	0.05
1,008,000	BARCLAYS PLC FL.R 24-36 31/05A	1,051,171.48	0.06
1,347,000	BP CAPITAL MARKETS FL.R 20-XX 22/06A	1,319,830.10	0.08
1,633,000	BP CAPITAL MARKETS FL.R 20-XX 22/06A	1,614,945.52	0.10
465,000	BRITISH AMER TOBACCO FL.R 21-XX 27/09A	444,831.82	0.03
465,000	BRITISH AMER TOBACCO FL.R 21-XX 27/12A	453,453.81	0.03
966,000	HSBC FL.R 23-28 10/03A	1,004,682.73	0.06
805,000	HSBC FL.R 23-32 10/03A	868,436.24	0.05
665,000	HSBC FL.R 24-35 22/03A	687,596.69	0.04
622,000	HSBC HOLDINGS PLC FL.R 20-31 13/11A	537,063.12	0.03
700,000	HSBC HOLDINGS PLC FL.R 21-29 24/09A	634,699.91	0.04
1,237,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	1,237,638.62	0.07
750,000	HSBC HOLDINGS PLC FL.R 22-32 16/11A	809,547.33	0.05
1,094,000	HSBC HOLDINGS PLC FL.R 23-33 23/05A	1,190,927.97	0.07
625,000	HSBC HOLDINGS PLC FL.R 24-30 25/09A	629,919.89	0.04
585,000	HSBC HOLDINGS PLC FL.R 24-35 25/09A	594,661.52	0.04
200,000	INVESTEC BANK PLC FL.R 21-27 17/02A	192,452.67	0.01
574,000	LLOYDS BANKING GROUP FL.R 22-30 24/08A	572,170.91	0.03
480,000	LLOYDS BANKING GROUP FL.R 23-29 11/01A	502,871.03	0.03
760,000	LLOYDS BANKING GROUP FL.R 23-31 21/09A	817,556.84	0.05
541,000	LLOYDS BANKING GROUP FL.R 24-30 06/11A	547,195.51	0.03
600,000	LLOYDS BANKING GROUP FL.R 24-32 14/05A	617,960.64	0.04
570,000	NATIONWIDE BUILDING FL.R 24-32 24/07A	584,813.98	0.03
382,000	NATWEST GROUP FL.R 23-28 14/03A	397,252.67	0.02
563,000	NATWEST GROUP FL.R 24-31 05/08A	573,396.16	0.03
620,000	NATWEST GROUP FL.R 24-32 12/09A	625,245.31	0.04
601,000	NATWEST GROUP PLC FL.R 21-30 26/02A	541,866.83	0.03
500,000	NATWEST GROUP PLC FL.R 21-32 14/09A	465,356.56	0.03
617,000	NATWEST GROUP PLC FL.R 22-28 06/09A	635,782.58	0.04
617,000	NATWEST GROUP PLC FL.R 23-29 16/02A	649,084.03	0.04
295,000	NATWEST GROUP PLC FL.R 23-34 28/02A	316,405.33	0.02
445,000	SANTANDER UK GROUP FL.R 21-29 13/09A	402,580.31	0.02
500,000	SANTANDER UK GROUP FL.R 22-28 25/08A	506,053.39	0.03
240,000	SSE PLC FL.R 20-XX 14/07A	234,414.39	0.01
605,000	SSE PLC FL.R 22-XX 21/04A	603,487.50	0.04
300,000	STANDARD CHARTERED FL.R 17-27 03/10A	291,960.53	0.02
551,000	STANDARD CHARTERED FL.R 20-28 16/01A	525,046.34	0.03
290,000	STANDARD CHARTERED FL.R 21-29 17/11A	263,196.91	0.02
599,000	STANDARD CHARTERED FL.R 23-31 10/05A	644,254.06	0.04
642,000	STANDARD CHARTERED FL.R 24-32 04/03A	667,723.24	0.04
500,000	SWISS RE FINANCE UK FL.R 20-52 04/06A	462,331.46	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
300,000	VIRGIN MONEY UK PLC FL.R 23-28 29/10A	312,814.35	0.02
	United States of America	**28,310,224.29**	**1.68**
1,013,000	BANK OF AMERICA CORP FL.R 17-27 04/05A	994,700.20	0.06
800,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	776,638.38	0.05
700,000	BANK OF AMERICA CORP FL.R 19-29 08/08A	638,521.24	0.04
740,000	BANK OF AMERICA CORP FL.R 19-30 09/05A	686,478.24	0.04
869,000	BANK OF AMERICA CORP FL.R 20-29 31/03A	888,556.04	0.05
940,000	BANK OF AMERICA CORP FL.R 20-31 26/10A	807,368.50	0.05
608,000	BANK OF AMERICA CORP FL.R 21-28 24/05A	569,129.76	0.03
900,000	BANK OF AMERICA CORP FL.R 21-31 22/03A	786,751.83	0.05
1,040,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	1,027,708.66	0.06
1,040,000	BANK OF AMERICA CORP FL.R 22-33 27/04A	1,001,680.54	0.06
890,000	CITIGROUP FL.R 24-32 14/05A	908,959.89	0.05
900,000	CITIGROUP INC FL.R 19-27 08/10A	857,575.09	0.05
555,000	CITIGROUP INC FL.R 22-28 22/09A	568,175.47	0.03
600,000	CITIGROUP INC FL.R 22-33 22/09A	625,387.58	0.04
1,331,000	JPM CHASE FL.R 24-34 21/03A	1,367,025.82	0.08
1,133,000	JPMORGAN CHASE & CO FL.R 19-32 04/11A	980,688.31	0.06
1,253,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	1,213,439.91	0.07
600,000	JPMORGAN CHASE CO FL.R 18-29 12/06A	576,691.45	0.03
1,324,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	1,289,903.13	0.08
930,000	JPMORGAN CHASE CO FL.R 19-31 25/07A	825,505.60	0.05
775,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	731,328.00	0.04
1,518,000	JPMORGAN CHASE CO FL.R 22-30 23/03A	1,447,752.06	0.09
1,204,000	JPMORGAN CHASE CO FL.R 23-31 13/11A	1,287,735.06	0.08
605,000	MORGAN STAN CAP SERV FL.R 22-28 25/10A	638,233.25	0.04
980,000	MORGAN STANLEY CAP FL.R 22-32 07/05A	957,979.56	0.06
567,000	MORGAN STANLEY FL.R 17-26 23/10A	556,643.85	0.03
1,087,000	MORGAN STANLEY FL.R 20-29 26/10A	980,819.49	0.06
1,087,000	MORGAN STANLEY FL.R 22-34 25/01A	1,216,113.83	0.07
1,345,000	MORGAN STANLEY FL.R 23-29 03/03A	1,413,596.59	0.08
859,000	WELLS FARGO CO FL.R 20-30 04/05A	806,492.21	0.05
860,000	WELLS FARGO FL.R 24-32 22/07A	882,644.75	0.05
Convertible bonds		**535,067.33**	**0.03**
	United States of America	**535,067.33**	**0.03**
520,000	US BANCORP -32 21/05A	535,067.33	0.03
Other transferable securities		**82,888,930.06**	**4.92**
Bonds		**59,288,287.47**	**3.52**
	Australia	**1,590,661.79**	**0.09**
373,000	APTA INFRASTRUCTURE 0.75 21-29 15/03A	334,992.10	0.02
388,000	MACQUARIE GROUP LTD 0.943 22-29 19/01A	354,579.29	0.02
300,000	TOYOTA FINANCE 0.4400 22-28 13/01A	277,044.59	0.02
300,000	TRANSURBAN FINANCE 1.75 17-28 29/03A	288,544.77	0.02
350,000	WESTPAC BANKING CORP 0.875 16-27 17/04A	335,501.04	0.02
	Austria	**692,483.95**	**0.04**
195,000	BOREALIS AG 1.7500 18-25 10/12A	191,078.28	0.01
500,000	ERSTE GROUP BANK AG 3.25 24-32 27/08A	501,405.67	0.03
	Belgium	**803,554.02**	**0.05**
300,000	ARGENTA BANQUE D'EPA 1 20-26 13/10A	293,455.13	0.02
500,000	ELIA TRANSMISSION BE 3.75 24-36 15/01A	510,098.89	0.03
	Canada	**322,764.77**	**0.02**
330,000	GREAT WEST LIFECO 1.75 16-26 07/12A	322,764.77	0.02
	Czech Republic	**183,960.37**	**0.01**
200,000	RAIFFEISENBANK AS 1 21-28 09/06A	183,960.37	0.01
	Denmark	**966,394.82**	**0.06**
444,000	COLOPLAST FINANCE BV 2.75 22-30 19/05A	436,773.29	0.03
300,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	307,114.05	0.02
213,000	PANDORA 4.5 23-28 10/04A	222,507.48	0.01
	Estonia	**302,519.65**	**0.02**
300,000	AKTSIASELTS LUMINOR 4.042 24-27 10/09A	302,519.65	0.02
	Finland	**2,755,888.56**	**0.16**
100,000	KOJAMO PLC 2 22-26 31/03A	97,995.01	0.01
561,000	NORDEA BKP 3.625 24-34 15/03A	575,468.70	0.03
420,000	OP CORPORATE BANK 4.0 23-28 13/06A	438,117.77	0.03
322,000	OP CORPORATE BANK PL 0.375 21-28 16/06A	293,405.75	0.02
200,000	OP CORPORATE BANK PL 0.6 20-27 16/01A	189,839.12	0.01
298,000	OP CORPORATE BANK PLC 4.125 22-27 18/04A	308,352.36	0.02
548,000	UPM KYMMENE CORP 0.125 20-28 19/11A	490,333.33	0.03
364,000	UPM KYMMENE OY 3.375 24-34 29/08A	362,376.52	0.02
	France	**14,221,434.68**	**0.84**
400,000	AIR LIQUIDE FINANCE 2.875 22-32 16/09A	397,670.28	0.02
600,000	BANQUE FEDERATIVE 3.75 24-34 03/02A	618,643.72	0.04
500,000	BPCE 1.00 22-32 14/01A	422,110.67	0.03
400,000	COFIROUTE SA 1.125 17-27 13/10A	383,094.45	0.02
1,000,000	CREDIT AGRICOLE 3.75 24-34 22/01A	1,037,033.01	0.06
500,000	CREDIT AGRICOLE ASSU 4.5 24-34 17/12A	509,248.58	0.03
300,000	CREDIT MUTUEL ARKEA 0.375 19-28 03/10A	270,923.74	0.02
400,000	DANONE SA 0.52 21-30 09/11A	347,162.69	0.02
500,000	DANONE SA 3.2 24-31 12/09A	506,711.52	0.03
400,000	DANONE SA 3.481 24-30 03/05A	410,483.17	0.02
400,000	EDENRED SA 3.625 23-31 13/06A	405,841.90	0.02
500,000	ENGIE SA 3.875 23-31 06/01A	518,119.76	0.03
800,000	ESSILORLUXOTTICA 2.875 24-29 05/03A	804,638.20	0.05
300,000	GROUPE DES ASSURANCE 3.75 24-29 30/04A	305,873.36	0.02
200,000	IMERYS 1.875 16-28 31/03A	191,337.06	0.01
600,000	KERING 3.625 23-31 05/09A	613,891.01	0.04
500,000	KERING FINANCE 3.625 24-36 11/03A	496,549.96	0.03
400,000	KERING SA 3.625 23-27 05/09A	409,403.03	0.02
200,000	LEGRAND SA 1 18-26 06/03A	195,450.82	0.01
500,000	LEGRAND SA 3.5 24-34 26/06A	510,289.88	0.03
400,000	L OREAL SA 3.375 23-29 23/11A	414,162.91	0.02
200,000	MICHELIN LUXEMBOURG 1.75 15-27 28/05A	194,834.96	0.01
400,000	PSA BANQUE FRANCE 4.0 23-27 21/01A	407,673.08	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
200,000	SCHNEIDER ELECTRIC S 3.5 23-33 12/06A	206,836.35	0.01
400,000	SOCIETE DES AUTOROUT 3.25 23-33 19/01A	400,685.61	0.02
400,000	STE DES AUTO DU SUD 1.375 18-28 27/06A	380,990.56	0.02
500,000	SUEZ SA 4.625 22-28 03/11A	527,791.20	0.03
400,000	TELEPERFORMANCE 5.2500 23-28 22/11A	419,143.87	0.02
700,000	UNIBAIL-RODAMCO 1.8750 18-31 15/01A	642,354.04	0.04
250,000	UNIBAIL-RODAMCO SE 2.00 17-37 29/05A	203,778.02	0.01
500,000	UNIBAIL RODAMCO SE 3.5 24-29 11/09A	503,317.99	0.03
400,000	UNIBAIL RODAMCO SE 3.875 24-34 11/09A	399,790.81	0.02
200,000	WENDEL SE 1.375 22-34 18/01A	165,598.47	0.01
	Germany	**1,615,427.22**	**0.10**
317,000	COMMERZBANK 1.5 18-28 28/08A	303,800.72	0.02
355,000	DEUTSCHE LUFTHANSA A 3.625 24-28 03/09A	357,346.87	0.02
300,000	HENKEL AG CO KGAA 0.5 21-32 17/11A	254,038.38	0.02
300,000	INFINEON TECHNOLOGIE 3.375 24-27 26/02A	304,391.55	0.02
407,000	VOLKSWAGEN FIN 2.2500 19-27 01/10A	395,849.70	0.02
	Ireland	**1,823,862.47**	**0.11**
210,000	ATLAS COPCO AB 0.125 19-29 03/09A	184,948.44	0.01
300,000	GLENCORE CAPITAL FIN 4.154 24-31 29/04A	309,310.12	0.02
400,000	LINDE PUBLIC LIMITED 3.375 24-30 04/06A	411,130.62	0.02
500,000	LINDE PUBLIC LIMITED 3.5 24-34 04/06A	513,338.39	0.03
400,000	LINDE PUBLIC LIMITED 3.75 24-44 04/06A	405,134.90	0.02
	Italy	**1,247,792.81**	**0.07**
400,000	ASS GENERALI 3.547 24-34 15/01A	405,018.31	0.02
390,000	LEASYS SPA 3.875 24-27 12/10A	397,495.69	0.02
500,000	TERNA SPA 0.375 21-29 23/06A	445,278.81	0.03
	Japan	**288,246.46**	**0.02**
300,000	NIDEC CORP 0.046 21-26 30/03A	288,246.46	0.02
	Luxembourg	**1,529,773.21**	**0.09**
557,000	CBRE GI OPENENDED FU 4.75 24-34 27/03A	585,818.82	0.03
350,000	CZECH GAS NETWORKS I 0.875 21-31 31/03A	295,078.80	0.02
241,000	NESTLE FINANCE INT 3.25 22-31 15/01A	249,253.72	0.01
142,000	PROLOGIS INTL FDG 2.3750 18-30 14/11A	134,053.36	0.01
300,000	TYCO ELECTRONICS GRO 0 21-29 16/02A	265,568.51	0.02
	Netherlands	**10,816,745.98**	**0.64**
320,000	ABB FINANCE BV 3.125 24-29 15/01A	323,999.74	0.02
330,000	ABB FINANCE BV 3.375 24-34 15/01A	336,695.24	0.02
600,000	ABN AMRO BANK NV 1 21-33 02/06A	507,235.14	0.03
500,000	ALLIANZ FIN.II 0.875 19-26 15/01A	488,191.81	0.03
507,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	513,253.59	0.03
407,000	BNI (FINANCE) B.V. 3.875 23-30 01/12A	422,332.26	0.03
138,000	CITYCON TREASURY BV 6.5 24-29 06/03A	146,017.50	0.01
300,000	COMPASS FINANCE 3.0 22-30 08/03A	300,656.28	0.02
337,000	CTP NV 1.25 21-29 21/06A	302,333.91	0.02
397,000	DAIMLER INTL FI 1.5000 18-27 09/02A	386,295.65	0.02
400,000	DANFOSS FINANCE II B 4.125 23-29 02/12A	416,323.80	0.02
338,000	DSV PANALPINA FINANC 3.5 24-29 26/06A	343,384.46	0.02
100,000	GAS NAT FENOSA 1.875 17-29 05/10A	95,309.67	0.01
389,000	HEIMSTADEN BOSTAD TSY 1.625 21-31 13/10A	310,053.26	0.02
100,000	MADRILENA RED DE GAS 2.25 17-29 11/04A	94,373.65	0.01
532,000	MERCEDESBENZ INTL 3.25 24-32 10/01A	532,097.47	0.03
200,000	PACCAR FINANCIAL EUR 3.0 24-27 29/08A	201,715.75	0.01
200,000	POSTNL NV 0.625 19-26 23/09A	190,665.70	0.01
400,000	PROSUS NV 2.085 22-30 19/01A	366,343.48	0.02
700,000	RABOBANK 3.913 23-26 03/11A	717,995.02	0.04
407,000	ROCHE FINANCE EUROPE 3.2270 24-30 03/05A	418,272.91	0.02
600,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	609,034.14	0.04
900,000	THERMO FISHER SCIENTI 1.125 21-33 18/10A	760,692.45	0.05
518,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	521,094.80	0.03
400,000	UNILEVER NV 1.375 18-30 04/09A	372,975.03	0.02
500,000	VITERRA FIN BV 1 21-28 24/09A1-28 24/09A	461,048.96	0.03
376,000	WOLTERS KLUWER NV 3.25 24-29 18/03A	381,738.23	0.02
300,000	WPC EUROBOND BV 2.2500 18-26 09/04A	296,616.08	0.02
	New Zealand	**336,926.36**	**0.02**
373,000	ASB FINANCE LTD 0.25 21-28 08/09A	336,926.36	0.02
	Norway	**308,486.08**	**0.02**
338,000	SPAREBANK 1 SMN 0.01 21-28 18/02A	308,486.08	0.02
	Portugal	**312,892.71**	**0.02**
300,000	GALP GAS NATURAL DIS 4.875 23-28 03/07A	312,892.71	0.02
	Singapore	**125,432.63**	**0.01**
141,000	HSBC INSTITUTIONAL T 0.75 21-28 23/06A	125,432.63	0.01
	Spain	**3,356,431.95**	**0.20**
800,000	BANCO BILBAO VIZCAYA 3.875 24-34 15/01A	839,189.87	0.05
600,000	BBVA 3.5 24-31 26/03A	615,159.05	0.04
600,000	CAIXABANK 4.375 24-36 08/08A	606,528.31	0.04
500,000	IBERDROLA FINANZAS 2.6250 24-28 30/03A	499,363.95	0.03
200,000	MERLIN PROPERTIES 1.375 21-30 01/06A	177,921.00	0.01
400,000	TELEFONICA EMISIONES 1.864 20-40 13/07A	308,915.65	0.02
300,000	WERFENLIFE 4.25 24-30 03/05A	309,354.12	0.02
	Sweden	**2,921,927.30**	**0.17**
308,000	FASTIGHETS AB BALDER 1.875 17-26 23/01A	301,518.10	0.02
364,000	INVESTOR AB 2.75 22-32 10/06A	355,123.46	0.02
600,000	SKANDINAVISKA ENSKIL 0.375 21-28 21/06A	546,833.34	0.03
390,000	SVENSKA HANDELSBANKE 3.25 24-31 27/08A	392,582.88	0.02
544,000	SVENSKA HANDELSBANKE 3.875 23-27 10/05A	559,523.13	0.03
280,000	SWEDBANK AB 4.375 23-30 05/09A	298,200.56	0.02
460,000	VOLVO TREASURY AB 3.875 23-26 29/08A	468,145.83	0.03
	Switzerland	**475,248.84**	**0.03**
500,000	GIVAUDAN AG 2 18-30 17/09A	475,248.84	0.03
	United Kingdom	**4,357,244.69**	**0.26**
330,000	AMCOR UK FINANCE PLC 1.125 20-27 23/06A	314,847.53	0.02
284,000	ANZ NEW ZEALAND INTL 0.375 19-29 17/09A	253,469.77	0.02
300,000	BRAMBLES FINANCE 4.25 23-31 22/03A	318,407.17	0.02
550,000	BRITISH TELECOM 4.25 23-33 06/01A	584,477.35	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
273,000	BUPA FINANCE 5.0 23-30 12/10A	293,975.50	0.02
313,000	MONDI FINANCE PLC 3.75 24-32 31/05A	322,262.94	0.02
597,000	MOTABILITY OPE GROUP 4.0 24-30 17/01A	620,489.65	0.04
379,000	OMNICOM FINANCE 3.7 24-32 06/03A	387,996.93	0.02
365,000	RENTOKIL INITIAL FIN 4.375 22-30 27/06AA	378,786.63	0.02
500,000	WESTPAC SEC NZ 0.4270 21-26 14/12A	475,167.16	0.03
400,000	WPP FINANCE 2013 3.625 24-29 12/09A	407,364.06	0.02
	United States of America	**7,932,186.15**	**0.47**
500,000	AMERICAN HONDA FIN 3.75 23-27 25/10A	512,329.93	0.03
184,000	BLACKSTONE PRIVATE CRE 1.75 21-26 30/11A	175,690.61	0.01
500,000	CARRIER GLOBAL CORPORATION	539,019.33	0.03
448,000	CHUBB INA HOLDINGS 1.4 19-31 15/06A	404,048.34	0.02
350,000	COCA COLA 3.375 24-37 15/08A	354,640.81	0.02
301,000	COCA COLA 3.75 24-53 15/08A	299,315.69	0.02
410,000	DUKE ENERGY 3.75 24-31 01/04A	414,677.87	0.02
650,000	ILLINOIS TOOL WORKS 3.375 24-32 17/05A	665,743.26	0.04
554,000	JOHNSON AND JOHNSON 1.15 16-28 20/11A	527,599.99	0.03
300,000	MARSH AND MCLENNA 1.9790 19-30 21/03A	285,009.87	0.02
445,000	MEDTRONIC INC 3.875 24-36 15/10A	463,652.64	0.03
400,000	METROPOLITAN LIFE 3.750 23-31 07/12A	416,624.52	0.02
440,000	METROPOLITAN LIFE GL 3.625 24-34 26/03A	453,036.51	0.03
857,000	NATL AUSTRALIA BANK 3.125 24-30 28/02A	865,536.06	0.05
507,000	STRYKER CORP 3.375 24-32 11/09A	513,154.23	0.03
307,000	TAPESTRY INC 5.875 23-31 27/11A	322,173.67	0.02
790,000	VERIZON COMMUNICATION 1.25 19-30 08/04A	719,932.82	0.04
Floating rate notes		**23,600,642.59**	**1.40**
	Australia	**589,752.40**	**0.04**
575,000	CW BK AUST FL.R 24-34 04/06A	589,752.40	0.04
	Austria	**524,347.64**	**0.03**
200,000	BAWAG GROUP FL.R 23-34 24/02A	217,131.35	0.01
300,000	VOLKSBANK WIEN AG FL.R 24-34 21/06A	307,216.29	0.02
	Belgium	**1,007,492.01**	**0.06**
300,000	ARGENTA BANQUE EPARGNE FL.R 22-29 08/02A	280,595.94	0.02
700,000	KBC GROUPE SA FL.R 24-35 17/04A	726,896.07	0.04
	Czech Republic	**494,521.36**	**0.03**
300,000	CESKA SPORITELNA AS FL.R 24-31 03/07A	306,356.71	0.02
186,000	MONETA MONEY BANK FL.R 24-30 11/09A	188,164.65	0.01
	Denmark	**1,361,225.35**	**0.08**
389,000	DANSKE BANK AS FL.R 24-32 09/01Q	399,378.56	0.02
317,000	JYSKE BANK DNK FL.R 23-29 10/11A	335,559.89	0.02
290,000	JYSKE BANK DNK FL.R 24-30 06/09A	298,919.57	0.02
311,000	NORDJYSKE BANK AS FL.R 24-34 01/05A	327,367.33	0.02
	Estonia	**247,926.10**	**0.01**
243,000	LHV GROUP AS FL.R 24-28 24/05A	247,926.10	0.01
	Finland	**466,372.87**	**0.03**
454,000	NORDEA BKP FL.R 24-35 29/05A	466,372.87	0.03
	France	**3,688,627.03**	**0.22**
800,000	BPCE ISSUER FL.R 24-33 08/03A	824,206.50	0.05
600,000	CREDIT AGRICOLE FL.R 24-36 15/04A	610,818.72	0.04
700,000	ENGIE SA FL.R 24-99 31/12A	717,599.59	0.04
800,000	SOCIETE GENERALE FL.R 23-31 21/11A	845,778.40	0.05
200,000	SOGECAP SA FL.R 24-45 03/04A	199,658.72	0.01
556,000	TOTALENERGIES SE FL.R 22-99 31/12A	490,565.10	0.03
	Germany	**2,658,367.68**	**0.16**
800,000	ALLIANZ SE FL.R 23-53 25/07A	903,476.19	0.05
600,000	ALLIANZ SE FL.R 24-54 26/07A	639,250.71	0.04
600,000	DEUTSCHE BANK AKT FL.R 24-30 15/01A	615,619.21	0.04
500,000	MERCK KGAA FL.R 24-54 27/08A	500,021.57	0.03
	Greece	**453,439.91**	**0.03**
441,000	NATL BANK OF GREECE FL.R 24-29 29/01A	453,439.91	0.03
	Hungary	**1,158,947.99**	**0.07**
340,000	OTP BANK FL.R 23-27 05/10A	353,507.13	0.02
300,000	OTP BANK FL.R 24-29 31/01A	307,467.13	0.02
490,000	OTP BANK PLC FL.R 24-28 12/06A	497,973.73	0.03
	Ireland	**570,834.92**	**0.03**
520,000	AIB GROUP PLC FL.R 23-31 23/10A	570,834.92	0.03
	Italy	**891,728.05**	**0.05**
240,000	BANCA POPOLARE DI S FL.R 24-30 04/06A	246,527.09	0.01
389,000	BPER BANCA FL.R 24-31 22/05A	398,869.07	0.02
237,000	ICCREA BANCA FL.R 24-30 05/02A	246,331.89	0.01
	Japan	**952,294.03**	**0.06**
624,000	MITSUBISHI UFJ FINA FL.R 24-32 05/09A	631,939.91	0.04
317,000	MIZUHO FINANCIAL GROUP FL.R 24-30 27/08A	320,354.12	0.02
	Lithuania	**184,075.70**	**0.01**
182,000	AB SIAULIU BANKAS FL.R 24-28 05/12A	184,075.70	0.01
	Netherlands	**1,930,938.64**	**0.11**
200,000	ACHMEA BV FL.R 23-43 26/12A	227,591.90	0.01
400,000	COOPERATIEVE RABOBANK FL.R 22-32 30/11A	405,526.65	0.02
900,000	ING GROEP NV FL.R 23-34 23/05A	982,077.46	0.06
300,000	ING GROEP NV FL.R 23-35 20/02A	315,742.63	0.02
	Norway	**799,845.49**	**0.05**
476,000	DNB BANK A FL.R 23-29 01/11A	504,935.77	0.03
280,000	DNB BANK ASA FL.R 23-33 13/09A	294,909.72	0.02
	Spain	**2,417,238.74**	**0.14**
400,000	BANKINTER SA FL.R 23-30 03/05A	421,415.83	0.03
400,000	BBVA SA FL.R 23-33 15/09A	428,164.75	0.03
600,000	BCO BILBAO VIZCAYA FL.R 24-36 29/08A	607,037.38	0.04
600,000	CAIXABANK SA FL.R 23-34 30/05A	652,316.74	0.04
300,000	KUTXABANK FL.R 23-27 15/06A	308,304.04	0.02
	Sweden	**787,631.83**	**0.05**
300,000	SKANDINAVISKA ENSKI FL.R 23-33 17/08A	315,180.84	0.02
445,000	SVENSKA HANDELSBANKE FL.R 23-34 16/08A	472,450.99	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	United Kingdom	**717,769.72**	**0.04**
336,000	LLOYDS BANK GROUP FL.R 24-34 05/04A	344,228.03	0.02
364,000	NATIONWIDE BUILDING FL.R 24-34 16/04A	373,541.69	0.02
	United States of America	**1,697,265.13**	**0.10**
780,000	JPM CHASE FL.R 24-28 06/06A	795,243.72	0.05
879,000	MORGAN STANLEY FL.R 24-30 21/03A	902,021.41	0.05
Total securities portfolio		**1,662,372,432.63**	**98.74**

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Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**228,566,781.26**	**59.42**
Bonds		**226,397,596.14**	**58.86**
	Austria	**6,872,161.30**	**1.79**
3,016,000	AUSTRIA 0.00 21-25 20/04A	2,969,146.44	0.77
3,907,000	AUSTRIA 1.65 14-24 21/10A	3,903,014.86	1.01
	Belgium	**11,647,103.82**	**3.03**
4,238,000	BELGIUM 0.50 17-24 22/10A	4,231,795.56	1.10
7,523,000	BELGIUM 0.80 15-25 22/06A	7,415,308.26	1.93
	Finland	**2,119,259.54**	**0.55**
2,099,000	FINLAND 4.00 09-25 04/07A	2,119,259.54	0.55
	France	**45,536,669.87**	**11.84**
13,726,500	FRANCE 0.00 19-25 25/03A	13,534,466.27	3.52
13,850,700	FRANCE 0.5 14-25 25/05A	13,648,859.29	3.55
6,546,000	FRANCE 0 22-25 25/02A	6,467,513.46	1.68
11,913,900	FRANCE 1.75 13-24 25/11A	11,885,830.85	3.09
	Germany	**52,098,160.62**	**13.54**
7,494,100	GERMANY 0.00 19-24 18/10A	7,482,693.98	1.95
7,660,500	GERMANY 0.00 20-25 11/04U	7,549,039.73	1.96
10,158,500	GERMANY 0.5 15-25 15/02A	10,070,933.72	2.62
10,158,000	GERMANY 1.00 15-25 15/08A	10,026,961.80	2.61
5,328,900	GERMANY 2.20 22-24 12/12A	5,319,467.84	1.38
5,828,100	GERMANY 2.5 23-25 13/03A	5,816,787.65	1.51
5,829,000	GERMANY 2.80 23-25 12/06A	5,832,275.90	1.52
	Ireland	**3,864,567.31**	**1.00**
3,827,100	IRELAND 5.4 09-25 13/03A	3,864,567.31	1.00
	Italy	**58,600,601.66**	**15.23**
5,719,000	ITALY 0.00 21-24 15/12S	5,683,828.15	1.48
5,925,000	ITALY 0.35 19-25 01/02S	5,871,390.60	1.53
4,897,000	ITALY 1.2 22-25 15/08S	4,831,394.89	1.26
5,443,000	ITALY 1.45 17-24 15/10S	5,431,134.26	1.41
5,136,000	ITALY 1.45 25 15-03S	5,092,569.98	1.32
6,560,000	ITALY 1.50 15-25 01/06S	6,500,146.56	1.69
5,649,000	ITALY 1.85 20-25 01/07S	5,609,513.49	1.46
6,417,000	ITALY 2.50 14-24 01/12S	6,408,516.73	1.67
4,870,000	ITALY 3.4 23-25 28/03S	4,877,178.38	1.27
8,233,000	ITALY 5 09-25 01/03S	8,294,928.62	2.16
	Netherlands	**6,515,691.98**	**1.69**
6,636,000	NETHERLANDS 0.25 15-25 15/07A	6,515,691.98	1.69
	Slovakia	**1,980,953.71**	**0.52**
999,400	SLOVAKIA 0.25 20-25 14/05A	982,025.43	0.26
999,400	SLOVAKIA 3.375 12-24 15/11A	998,928.28	0.26
	Spain	**37,162,426.33**	**9.66**
7,122,000	SPAIN 0.00 20-25 31/01	7,051,064.88	1.83
6,806,000	SPAIN 0 22-25 31/05A	6,677,012.69	1.74
7,243,000	SPAIN 1.60 5-25 30/04A	7,190,126.10	1.87
8,069,000	SPAIN 2.75 14-24 31/10A	8,065,126.88	2.10
8,057,000	SPAIN 4.65 10-25 30/07A	8,179,095.78	2.13
Treasury market		**2,169,185.12**	**0.56**
	Italy	**2,169,185.12**	**0.56**
2,198,000	ITAL BUON ORDI DEL ZCP 31-01-25	2,169,185.12	0.56
Money market instruments		**153,167,314.05**	**39.82**
Treasury market		**153,167,314.05**	**39.82**
	Austria	**2,344,316.60**	**0.61**
677,000	AUSTRIAN T-BILL ZCP 300125	667,991.83	0.17
1,695,100	AUSTRIAN T-BILL ZCP 311024	1,676,324.77	0.44
	Belgium	**8,896,029.17**	**2.31**
1,068,900	0433640KINGDOM ZCP 130325	1,040,831.44	0.27
3,719,000	BELGIUM TREAS BILL ZCP 071124	3,678,317.19	0.96
1,219,300	BELG TREA BILL ZCP 08-05-25	1,189,877.97	0.31
1,837,900	BELG TREA BILL ZCP 09-01-25	1,801,529.84	0.47
1,216,000	BELG TREA BILL ZCP 10-07-25	1,185,472.73	0.31
	Finland	**5,506,332.82**	**1.43**
1,801,000	FINLAND TBILL ZCP 13-02-25	1,761,179.83	0.46
664,000	FINLAND TBILL ZCP 13-05-25	650,021.93	0.17
1,784,000	FINLAND TBILL ZCP 13-11-24	1,752,343.07	0.46
1,366,000	FINLAND TBILL ZCP 15-10-24	1,342,787.99	0.35
	France	**48,881,882.18**	**12.71**
2,618,000	0473820FRENCH R ZCP 061124	2,602,195.41	0.68
2,744,000	0473820FRENCH R ZCP 091024	2,726,682.62	0.71
1,313,000	0473820FRENCH R ZCP 111224	1,293,085.12	0.34
1,121,000	0473820FRENCH R ZCP 130825	1,092,225.89	0.28
2,460,000	0473820FRENCH R ZCP 150125	2,425,287.17	0.63
2,779,300	0473820FRENCH R ZCP 161024	2,745,061.35	0.71
2,318,000	0473820FRENCH R ZCP 180625	2,259,367.36	0.59
2,932,500	FRANCE TREASURY BILL ZCP 021024	2,880,921.65	0.75
2,590,000	FRANCE TREASURY BILL ZCP 170725	2,525,768.75	0.66
2,432,000	FRANCE TREASURY BILL ZCP 210525	2,367,982.71	0.62
2,851,000	FRANCE TREASURY BILL ZCP 231024	2,837,520.94	0.74
2,473,100	FRANCE TREASURY BILL ZCP 240425	2,406,432.86	0.63
2,650,800	FRANCE TREASURY BILL ZCP 260225	2,579,682.17	0.67
2,444,100	FRANCE TREASURY BILL ZCP 260325	2,379,011.23	0.62
2,438,900	FRAN TREA BILL BTF ZCP 29-01-25	2,378,318.44	0.62
3,011,500	FRAN TREA BILL BTF ZCP 30-10-24	2,949,029.00	0.77
2,398,000	FRENCH REPUBLIC ZCP 02-01-25	2,338,496.27	0.61
2,343,000	FRENCH REPUBLIC ZCP 12-02-25	2,309,895.58	0.60
2,714,800	FRENCH REPUBLIC ZCP 14-11-24	2,677,886.90	0.70
1,274,000	FRENCH REPUBLIC ZCP 18-12-24	1,257,684.43	0.33
1,889,000	FRENCH REPUBLIC ZCP 27-11-24	1,849,346.33	0.48
	Germany	**28,089,307.42**	**7.30**
999,000	GERMAN TREASURY BILL ZCP 160725	973,907.55	0.25

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,164,000	GERM TREA BILL ZCP 11-12-24	3,113,114.11	0.81
2,331,400	GERM TREA BILL ZCP 14-05-25	2,276,402.50	0.59
3,663,400	GERM TREA BILL ZCP 15-01-25	3,592,692.27	0.93
2,664,400	GERM TREA BILL ZCP 16-04-25	2,602,501.16	0.68
4,330,200	GERM TREA BILL ZCP 16-10-24	4,275,074.40	1.11
1,832,000	GERM TREA BILL ZCP 18-06-25	1,790,431.85	0.47
2,997,600	GERM TREA BILL ZCP 19-02-25	2,931,094.18	0.76
2,331,000	GERM TREA BILL ZCP 19-03-25	2,276,809.27	0.59
4,330,200	GERM TREA BILL ZCP 20-11-24	4,257,280.13	1.11
	Italy	**31,078,004.90**	**8.08**
2,748,000	ITAL BUON ORDI DEL ZCP 13-06-25	2,672,296.86	0.69
3,231,000	ITAL BUON ORDI DEL ZCP 13-12-24	3,167,931.61	0.82
2,664,000	ITAL BUON ORDI DEL ZCP 14-01-25	2,598,552.39	0.68
3,297,000	ITAL BUON ORDI DEL ZCP 14-02-25	3,213,599.69	0.84
2,498,000	ITAL BUON ORDI DEL ZCP 14-03-25	2,429,838.92	0.63
2,664,000	ITAL BUON ORDI DEL ZCP 14-04-25	2,589,932.02	0.67
2,551,000	ITAL BUON ORDI DEL ZCP 14-08-25	2,484,103.08	0.65
3,105,000	ITAL BUON ORDI DEL ZCP 14-10-24	3,048,511.21	0.79
3,197,000	ITAL BUON ORDI DEL ZCP 14-11-24	3,139,160.12	0.82
2,919,000	ITAL BUON ORDI DEL ZCP 29-11-24	2,881,923.70	0.75
2,931,000	ITALY BUONI TES BOT ZCP 140725	2,852,155.30	0.74
	Netherlands	**4,076,887.17**	**1.06**
1,749,000	DUTCH TREASURY CERT ZCP 281124	1,731,520.69	0.45
856,000	DUTC TREA CERT ZCP 30-01-25	845,220.49	0.22
1,515,300	DUTC TREA CERT ZCP 30-10-24	1,500,145.99	0.39
	Portugal	**2,864,982.10**	**0.74**
569,000	PORT TREA BILL ZCP 16-05-25	555,989.16	0.14
897,900	PORT TREA BILL ZCP 21-03-25	877,373.36	0.23
616,000	PORT TREA BILL ZCP 22-11-24	611,449.48	0.16
836,000	PORTUGAL TREASY BILL ZCP 170125	820,170.10	0.21
	Spain	**21,429,571.69**	**5.57**
2,680,000	SPAI LETR DEL TESO ZCP 04-10-24	2,641,736.17	0.69
1,465,000	SPAI LETR DEL TESO ZCP 06-06-25	1,425,082.84	0.37
2,029,000	SPAI LETR DEL TESO ZCP 06-12-24	1,991,528.04	0.52
1,532,000	SPAI LETR DEL TESO ZCP 08-08-25	1,493,673.75	0.39
2,423,000	SPAI LETR DEL TESO ZCP 08-11-24	2,378,351.90	0.62
1,962,000	SPAI LETR DEL TESO ZCP 09-05-25	1,911,521.75	0.50
2,327,000	SPAI LETR DEL TESO ZCP 10-01-25	2,278,482.42	0.59
1,284,000	SPAIN LETRAS DEL TES ZCP 040725	1,250,656.06	0.33
2,333,000	SPAIN LETRAS DEL TES ZCP 070225	2,280,388.99	0.59
2,099,000	SPAIN LETRAS DEL TES ZCP 070325	2,049,053.68	0.53
1,774,000	SPAIN LETRAS DEL TES ZCP 110425	1,729,096.09	0.45
Total securities portfolio		**381,734,095.31**	**99.24**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**1,482,919,556.64**	**98.14**
Bonds		**1,482,919,556.64**	**98.14**
	Austria	**56,137,446.35**	**3.72**
2,811,000	AUSTRIA 0.00 20-30 20/02A	2,480,583.82	0.16
3,201,000	AUSTRIA 0.00 21-31 20/02A	2,744,617.43	0.18
1,659,000	AUSTRIA 0.25 21-36 20/10A	1,228,597.34	0.08
3,062,000	AUSTRIA 0.50 17-27 20/04A	2,938,319.69	0.19
3,051,000	AUSTRIA 0.5 19-29 20/02A	2,831,132.74	0.19
1,066,000	AUSTRIA 0.70 21-71 20/04A	498,143.93	0.03
3,220,000	AUSTRIA 0.75 16-26 20/10A	3,130,918.70	0.21
2,865,000	AUSTRIA 0.75 18-28 20/02A	2,731,456.62	0.18
1,997,000	AUSTRIA 0.75 20-51 20/03A	1,190,459.63	0.08
1,094,000	AUSTRIA 0.85 20-20 30/06A	508,655.30	0.03
2,584,000	AUSTRIA 0.9 22-32 20/02A	2,307,245.85	0.15
1,382,000	AUSTRIA 0 20-40 20/10U	868,108.83	0.06
2,304,000	AUSTRIA 0 22-28 20/10A	2,106,604.80	0.14
2,648,000	AUSTRIA 1.20 15-25 20/10A	2,613,231.76	0.17
2,111,000	AUSTRIA 1.50 16-47 20/02A	1,596,021.55	0.11
572,000	AUSTRIA 1.50 16-86 02/11A	353,655.01	0.02
1,315,000	AUSTRIA 1.85 22-49 23/05A	1,052,152.54	0.07
1,213,000	AUSTRIA 2.10 17-17 20/09A	953,454.39	0.06
1,986,000	AUSTRIA 2.40 13-34 23/05A	1,946,071.47	0.13
1,049,000	AUSTRIA 2.90 23-29 23/05A	1,078,262.90	0.07
3,581,000	AUSTRIA 2.9 23-33 20/02A	3,665,568.89	0.24
2,132,000	AUSTRIA 2.9 24-34 20/02A	2,178,017.09	0.14
986,000	AUSTRIA 2 22-26 15/07A	982,529.28	0.07
1,836,000	AUSTRIA 3.15 12-44 20/06A	1,875,216.96	0.12
906,000	AUSTRIA 3.15 23-53 20/10A	920,999.74	0.06
810,000	AUSTRIA 3.2 24-39 15/07A	837,041.85	0.06
1,453,000	AUSTRIA 3.45 23-30 20/10A	1,537,564.60	0.10
904,000	AUSTRIA 3.80 12-62 26/01A	1,057,734.24	0.07
3,156,000	AUSTRIA 4.15 06-37 15/03A	3,591,079.85	0.24
2,125,000	AUSTRIA 4.85 09-26 15/03A	2,202,052.50	0.15
1,920,500	AUSTRIA 6.25 97-27 15/07A	2,131,947.05	0.14
	Belgium	**78,023,772.36**	**5.16**
2,237,000	BELGIUM 0.0000 20-27 22/10A	2,092,981.94	0.14
2,845,910	BELGIUM 0.00 21-31 22/10U	2,390,257.04	0.16
2,920,010	BELGIUM 0.1 20-30 22/06A	2,569,001.44	0.17
3,435,480	BELGIUM 0.35 22-32 22/06A	2,903,111.15	0.19
1,803,850	BELGIUM 0.4000 20-40 22/06A	1,197,666.21	0.08
1,429,040	BELGIUM 0.65 21-71 22/06A	607,159.09	0.04
3,437,960	BELGIUM 0.80 17-27 22/06A	3,315,101.06	0.22
3,512,240	BELGIUM 0.8 18-28 22/06A	3,336,125.75	0.22
3,855,926	BELGIUM 0.9 19-29 22/06A	3,617,664.47	0.24
3,378,932	BELGIUM 1.00 16-26 22/06A	3,310,664.06	0.22
2,388,985	BELGIUM 1.25 18-33 22/04A	2,150,437.68	0.14
2,164,650	BELGIUM 1.4 22-53 22/06A	1,385,938.81	0.09
1,489,140	BELGIUM 1.45 17-37 22/06A	1,253,422.54	0.08
2,280,024	BELGIUM 1.6 16-47 22/06A	1,670,400.30	0.11
2,263,566	BELGIUM 1.7 19-50 22/06A	1,629,541.16	0.11
1,842,020	BELGIUM 1.90 15-38 22/06A	1,611,568.56	0.11
3,625,324	BELGIUM 1 15-31 22/06A	3,299,827.91	0.22
1,775,370	BELGIUM 2.15 16-66 22/06A	1,323,584.50	0.09
1,561,780	BELGIUM 2.25 17-57 22/06A	1,210,858.97	0.08
1,658,000	BELGIUM 2.7 24-29 22/10A	1,686,237.40	0.11
1,461,270	BELGIUM 2.75 22-39 22/04A	1,410,610.69	0.09
2,840,000	BELGIUM 2.8500 24-34 22/10A	2,863,826.47	0.19
2,207,000	BELGIUM 3.3 23-54 22/06A	2,159,284.66	0.14
880,000	BELGIUM 3.45 23-43 22/06A	907,893.36	0.06
1,688,000	BELGIUM 3.5 24-55 22/06A	1,705,377.96	0.11
2,018,980	BELGIUM 3.75 13-45 22/06A	2,167,439.64	0.14
1,969,279	BELGIUM 3 14-34 22/06A	2,018,396.76	0.13
3,710,000	BELGIUM 3 23-33 22/06A	3,814,466.18	0.25
3,535,992	BELGIUM 4.25 10-41 28/03A	4,033,859.67	0.27
2,388,526	BELGIUM 4.5 11-26 28/03A	2,465,856.92	0.16
1,908,194	BELGIUM 4 12-32 28/03A	2,092,090.48	0.14
4,199,937	BELGIUM 5.00 04-35 28/03A	5,026,157.00	0.33
4,326,460	BELGIUM 5.50 98-28 28/03A	4,796,962.53	0.32
	Finland	**24,429,449.43**	**1.62**
1,214,000	FINLAND 0.000 20-30 15/09A	1,055,199.09	0.07
1,073,000	FINLAND 0.125 20-36 15/04A	793,912.70	0.05
1,306,000	FINLAND 0.125 21-31 15/09A	1,114,482.94	0.07
946,000	FINLAND 0.125 21-52 15/04A	454,988.16	0.03
817,000	FINLAND 0.25 20-49 15/09A	541,156.29	0.04
1,424,000	FINLAND 0.50 16-26 15/04A	1,386,665.57	0.09
1,370,000	FINLAND 0.50 17-27 15/09A	1,306,121.01	0.09
1,601,000	FINLAND 0.5 18-28 15/09A	1,496,534.75	0.10
1,354,000	FINLAND 0.5 19-29 15/09A	1,240,805.60	0.08
940,000	FINLAND 0.5 22-43 15/04A	614,102.00	0.04
989,000	FINLAND 0.75 15-31 15/04A	889,941.76	0.06
1,079,000	FINLAND 0.875 15-25 15/09A	1,061,736.00	0.07
809,000	FINLAND 0 21-26 15/09A	775,143.35	0.05
1,004,000	FINLAND 1.125 18-34 15/04A	877,468.39	0.06
1,258,000	FINLAND 1.375 17-47 15/04A	936,339.46	0.06
869,000	FINLAND 1.375 22-27 15/04A	851,903.30	0.06
1,289,000	FINLAND 1.5000 22-32 15/09A	1,193,856.34	0.08
1,154,000	FINLAND 2.625 12-42 04/07A	1,105,416.60	0.07
1,073,000	FINLAND 2.75 12-28 04/07A	1,094,341.97	0.07
797,000	FINLAND 2.75 23-38 15/04A	786,152.83	0.05
1,181,000	FINLAND 2.875 23-29 15/04A	1,210,985.59	0.08
864,000	FINLAND 2.95 24-55 15/04A	853,494.63	0.06

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,575,000	FINLAND 3.00 23-33 15/09A	1,625,400.00	0.11
1,130,000	FINLAND 3.0 24-34 15/09A	1,163,301.10	0.08
	France	**370,605,252.13**	**24.53**
9,602,170	FRANCE 0.0000 19-29 25/11A	8,459,684.61	0.56
11,812,870	FRANCE 0.0000 20-30 25/11A	10,111,273.33	0.67
9,407,360	FRANCE 0.00 20-26 25/02A	9,106,550.25	0.60
11,873,100	FRANCE 0.00 21-31 25/11A	9,853,153.24	0.65
7,984,603	FRANCE 0.25 15-26 25/11A	7,646,215.52	0.51
5,703,170	FRANCE 0.50 20-40 25/05A	3,800,649.52	0.25
10,532,755	FRANCE 0.5 15-26 25/05A	10,230,306.94	0.68
11,875,531	FRANCE 0.5 18-29 25/05A	10,865,243.96	0.72
4,509,320	FRANCE 0.5 20-44 25/06A	2,685,976.46	0.18
2,680,860	FRANCE 0.5 20-72 25/05A	974,011.67	0.06
10,140,290	FRANCE 0.7500 22-28 25/02A	9,614,921.58	0.64
12,139,860	FRANCE 0.75 17-28 25/11A	11,352,420.13	0.75
6,792,980	FRANCE 0.75 19-52 25/05A	3,563,121.80	0.24
6,804,840	FRANCE 0.75 21-53 25/05A	3,477,286.85	0.23
9,483,610	FRANCE 0 21-27 25/02U	8,979,575.10	0.59
8,257,490	FRANCE 0 22-32 25/05A	6,740,589.09	0.45
9,159,390	FRANCE 1.00 16-27 25/05A	8,854,382.32	0.59
9,504,316	FRANCE 1.25 15-36 25/05A	7,862,920.63	0.52
11,708,317	FRANCE 1.25 17-34 25/04A	10,123,186.50	0.67
6,038,770	FRANCE 1.25 21-38 25/05A	4,766,872.19	0.32
13,343,100	FRANCE 1.50 15-31 25/05A	12,467,499.09	0.83
6,838,596	FRANCE 1.50 18-50 25/05A	4,590,752.92	0.30
3,751,440	FRANCE 1.75 15-66 25/05A	2,378,045.31	0.16
7,286,754	FRANCE 1.75 16-39 25/06A	6,079,703.21	0.40
7,614,740	FRANCE 1 14-25 25/11A	7,492,104.61	0.50
6,192,595	FRANCE 2.00 17-48 25/05A	4,782,559.69	0.32
5,600,000	FRANCE 2.5000 23-27 24/09A	5,626,544.00	0.37
13,197,689	FRANCE 2.50 13-30 25/05A	13,183,224.33	0.87
9,817,000	FRANCE 2.5 22-26 24/09A	9,852,341.20	0.65
4,257,080	FRANCE 2.5 22-43 25/05A	3,761,824.08	0.25
12,495,690	FRANCE 2.75 11-27 25/10A	12,651,336.32	0.84
10,806,000	FRANCE 2.75 23-29 25/02A	10,933,726.92	0.72
3,637,000	FRANCE 2.75 24-30 25/02A	3,674,461.10	0.24
9,818,710	FRANCE 2 21-32 25/11A	9,288,224.73	0.61
1,612,000	FRANCE 3.00 24-49 25/06A	1,497,773.68	0.10
8,579,000	FRANCE 3.0 23-33 25/05A	8,712,823.81	0.58
2,803,000	FRANCE 3.0 24-34 24/11A	2,821,244.74	0.19
6,530,171	FRANCE 3.25 12-45 25/05A	6,424,839.34	0.43
2,787,000	FRANCE 3.25 24-55 25/05A	2,627,752.21	0.17
8,922,611	FRANCE 3.50 10-26 25/04A	9,081,879.61	0.60
5,250,000	FRANCE 3 22-54 25/05A	4,737,232.50	0.31
4,681,060	FRANCE 4.00 04-55 25/04A	5,075,467.39	0.34
4,366,000	FRANCE 4.00 09-60 25/04A	4,774,420.22	0.32
7,776,760	FRANCE 4.50 09-41 25/04A	9,001,910.77	0.60
6,004,590	FRANCE 4.75 03-35 25/04A	6,989,102.58	0.46
5,363,810	FRANCE 4 05-38 25/10A	5,870,058.27	0.39
8,803,733	FRANCE 5.5 97-29 25/04A	9,938,534.19	0.66
7,108,354	FRANCE 5.75 00-32 25/10A	8,639,493.45	0.57
6,052,860	FRANCE 6.00 94-25 25/10A	6,271,428.78	0.42
12,782,897	FRANCE GOVERNMENT 0.75 17-28 25/05A	12,071,068.59	0.80
9,726,000	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	10,239,532.80	0.68
	Germany	**293,720,115.26**	**19.44**
1,821,000	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	1,859,046.15	0.12
2,079,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	2,104,051.95	0.14
3,841,000	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	3,889,857.52	0.26
5,052,000	BUNDSOBLIGATION 2.1 24-29 12/04A	5,085,090.60	0.34
1,619,000	BUNDSOBLIGATION 2.5 24-29 11/10A	1,660,927.25	0.11
2,021,000	GERMANY 0.0000 20-30 15/08A	1,809,930.80	0.12
6,740,690	GERMANY 0.00 16-26 15/08A	6,496,636.58	0.43
5,556,630	GERMANY 0.00 20-25 10/10A	5,426,293.68	0.36
1,716,080	GERMANY 0.00 20-25 10/10A	1,676,258.37	0.11
5,847,420	GERMANY 0.00 20-30 15/02A	5,285,611.58	0.35
4,859,370	GERMANY 0.00 20-35 15/05A	3,861,482.04	0.26
4,851,800	GERMANY 0.00 21-26 09/10A	4,661,434.76	0.31
5,652,420	GERMANY 0.00 21-26 10/04A	5,477,466.29	0.36
5,449,800	GERMANY 0.00 21-28 15/11A	5,050,825.61	0.33
5,802,420	GERMANY 0.00 21-31 15/02A	5,142,348.30	0.34
6,464,120	GERMANY 0.00 21-31 15/08A	5,666,163.18	0.37
5,294,420	GERMANY 0.00 21-36 15/05A	4,089,219.41	0.27
2,518,170	GERMANY 0.00 21-50 15/08A	1,354,037.64	0.09
6,562,870	GERMANY 0.00 21-52 15/08A	3,359,218.13	0.22
6,262,270	GERMANY 0.00 22-32 15/02A	5,426,570.07	0.36
6,767,160	GERMANY 0.0 20-30 15/08A	6,060,465.48	0.40
6,157,311	GERMANY 0.25 17-27 15/02A	5,922,748.24	0.39
5,757,220	GERMANY 0.25 18-28 15/08A	5,416,784.07	0.36
5,959,839	GERMANY 0.25 19-29 15/02A	5,562,413.12	0.37
6,567,690	GERMANY 0.50 17-27 15/08A	6,320,941.90	0.42
6,947,313	GERMANY 0.5 16-26 15/02A	6,794,736.11	0.45
5,907,220	GERMANY 0.5 18-28 15/02A	5,648,353.79	0.37
5,955,840	GERMANY 0 19-29 15/08A	5,438,158.38	0.36
8,384,770	GERMANY 0 19-50 15/08A	4,502,269.33	0.30
4,441,570	GERMANY 0 20-49 15/11U	4,188,125.13	0.28
1,812,930	GERMANY 0 21-31 15/08A	1,588,898.99	0.11
4,441,570	GERMANY 0 22-27 16/04A	4,231,452.65	0.28
7,726,925	GERMANY 1.25 17-48 15/08A	6,060,804.45	0.40
6,242,330	GERMANY 1.30 22-27 15/10A	6,136,397.66	0.41
1,821,080	GERMANY 1.3 22-27 15/10A	1,790,380.23	0.12
5,831,950	GERMANY 1.70 22-32 15/08A	5,712,511.66	0.38
5,935,470	GERMANY 1.8 22-53 15/08A	5,137,006.83	0.34
1,916,000	GERMANY 1.8 23-53 15/08A	1,660,673.84	0.11
5,379,170	GERMANY 1 22-38 15/05A	4,542,411.60	0.30

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
5,387,000	GERMANY 2.1 22-29 15/11A	5,426,669.87	0.36
810,000	GERMANY 2.1 24-29 12/04A	815,554.06	0.05
5,052,000	GERMANY 2.2 23-28 13/04A	5,100,221.34	0.34
7,072,000	GERMANY 2.2 24-34 15/02A	7,134,707.42	0.47
7,725,000	GERMANY 2.3 23-33 15/02A	7,884,907.50	0.52
5,052,000	GERMANY 2.4 23-20 15/11A	5,172,742.80	0.34
6,082,000	GERMANY 2.4 23-28 19/10A	6,193,042.72	0.41
6,392,688	GERMANY 2.50 12-44 04/07A	6,424,050.53	0.43
6,509,920	GERMANY 2.50 14-46 15/08A	6,544,959.08	0.43
3,838,000	GERMANY 2.5 24-26 19/03A	3,854,104.24	0.26
6,327,000	GERMANY 2.6 23-33 15/08A	6,601,509.53	0.44
1,110,000	GERMANY 2.6 24-41 15/05A	1,133,981.55	0.08
3,836,000	GERMANY 3.1 23-25 12/12A	3,870,970.51	0.26
3,599,000	GERMANY 3.1 23-25 18/09A	3,619,514.30	0.24
4,161,526	GERMANY 3.25 10-42 04/07A	4,640,385.97	0.31
5,809,459	GERMANY 4.00 05-37 04/01A	6,861,495.16	0.45
3,883,908	GERMANY 4.25 07-39 04/07A	4,771,905.31	0.32
4,946,605	GERMANY 4.75 03-34 04/07A	6,084,899.53	0.40
4,345,138	GERMANY 4.75 08-40 04/07A	5,666,225.07	0.38
2,778,730	GERMANY 4.75 98-28 04/07A	3,062,182.69	0.20
4,336,756	GERMANY 5.50 00-31 04/01A	5,227,881.30	0.35
3,430,800	GERMANY 5.625 98-28 04/01A	3,828,687.03	0.25
2,368,500	GERMANY 6.25 00-30 04/01A	2,869,624.86	0.19
2,778,730	GERMANY 6.5 97-27 04/07A	3,113,316.88	0.21
3,581,000	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	3,611,477.89	0.24
2,023,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	2,107,094.75	0.14
	Ireland	**22,828,226.63**	**1.51**
1,792,530	IRELAND 0.00 21-31 18/10A	1,529,899.26	0.10
1,654,310	IRELAND 0.20 20-30 18/10A	1,465,028.81	0.10
1,568,310	IRELAND 0.2 20-27 15/05A	1,494,749.98	0.10
1,063,730	IRELAND 0.35 22-32 18/10A	911,722.98	0.06
1,087,320	IRELAND 0.4 20-35 15/05A	871,921.90	0.06
936,740	IRELAND 0.55 21-41 22/04A	664,336.01	0.04
1,706,370	IRELAND 0.9 18-28 15/02A	1,637,529.92	0.11
2,369,959	IRELAND 1.00 16-26 15/05A	2,325,768.74	0.15
2,107,152	IRELAND 1.1 19-29 15/05A	2,009,645.65	0.13
1,138,009	IRELAND 1.30 18-33 15/05A	1,044,587.56	0.07
1,388,421	IRELAND 1.35 18-31 18/03A	1,313,990.52	0.09
1,868,528	IRELAND 1.50 19-50 15/05A	1,422,622.47	0.09
1,543,119	IRELAND 1.70 17-37 15/05A	1,384,892.21	0.09
1,896,297	IRELAND 2.4 14-30 15/05A	1,915,007.77	0.13
2,261,618	IRELAND 2 15-45 18/02A	1,970,507.05	0.13
839,000	IRELAND 3 23-43 18/10A	866,015.80	0.06
	Italy	**336,047,765.10**	**22.24**
4,127,000	BUONI POLIENNAL 0.5000 20-26 01/02S	4,018,715.77	0.27
2,726,000	BUONI POLIENNAL 1.50 21-45 30/04S	1,821,813.06	0.12
1,556,000	BUONI POLIENNAL 2.15 21-72 01/03S	982,965.65	0.07
3,397,000	BUONI POLIENNAL 2.45 20-50 01/09S	2,578,441.90	0.17
3,638,000	BUONI POLIENNAL 3.5000 24-31 15/02S	3,747,238.46	0.25
1,179,000	BUONI POLIENNAL 3.8500 24-35 01/02S	1,221,799.82	0.08
2,748,000	BUONI POLIENNAL 4.1500 23-39 01/10S	2,866,820.78	0.19
4,199,000	ITALY 0.00 21-26 01/04	4,049,062.11	0.27
3,900,000	ITALY 0.25 21-28 15/03S	3,611,010.00	0.24
3,263,000	ITALY 0.45 21-29 15/02S	2,970,635.20	0.20
3,335,000	ITALY 0.5 21-28 15/07S	3,091,411.60	0.20
4,308,000	ITALY 0.60 21-31 01/08S	3,678,840.46	0.24
4,008,000	ITALY 0.85 19-27 15/01S	3,871,567.68	0.26
5,241,000	ITALY 0.9 20-31 01/04S	4,609,459.50	0.31
4,354,000	ITALY 0.95 20-27 15/09S	4,170,788.54	0.28
3,909,000	ITALY 0.95 20-30 01/08S	3,509,109.30	0.23
4,140,000	ITALY 0.95 21-31 01/12S	3,593,867.76	0.24
4,200,000	ITALY 0.95 21-32 01/06S	3,597,720.00	0.24
3,726,000	ITALY 0.95 21-37 01/03S	2,761,565.89	0.18
3,929,000	ITALY 0 21-26 01/08S	3,761,247.42	0.25
3,452,000	ITALY 1.10 22-27 01/04S	3,342,088.32	0.22
4,295,000	ITALY 1.25 16-26 01/12S	4,194,823.42	0.28
4,781,000	ITALY 1.35 19-30 01/04S	4,429,596.50	0.29
3,115,000	ITALY 1.45 20-36 01/03S	2,526,389.60	0.17
4,577,000	ITALY 1.60 16-26 01/06S	4,517,691.23	0.30
5,547,000	ITALY 1.65 15-32 01/03S	5,042,799.89	0.33
4,664,000	ITALY 1.65 20-30 01/12S	4,330,384.08	0.29
3,630,000	ITALY 1.70 20-51 01/09S	2,314,981.68	0.15
3,557,000	ITALY 1.80 20-41 01/03S	2,691,610.36	0.18
4,126,000	ITALY 2.00 15-25 01/12S	4,101,994.93	0.27
4,858,000	ITALY 2.00 18-28 01/02S	4,784,857.95	0.32
3,873,000	ITALY 2.05 17-27 01/08S	3,833,882.70	0.25
3,761,000	ITALY 2.10 19-26 15/07S	3,740,735.74	0.25
1,842,000	ITALY 2.15 22-52 01/09S	1,281,420.45	0.08
4,014,000	ITALY 2.20 17-27 01/06S	3,993,713.24	0.26
3,469,000	ITALY 2.25 16-36 01/09S	3,049,944.80	0.20
4,181,000	ITALY 2.45 16-33 01/09S	3,942,599.38	0.26
3,852,000	ITALY 2.50 22-32 01/12S	3,682,657.12	0.24
3,904,000	ITALY 2.5 18-25 15/11S	3,903,711.11	0.26
3,599,000	ITALY 2.65 22-27 01/12S	3,619,917.39	0.24
3,802,000	ITALY 2.7 16-47 01/03S	3,127,259.06	0.21
1,966,000	ITALY 2.8 16-67 01/03S	1,502,712.10	0.10
4,649,000	ITALY 2.8 18-28 01/12S	4,689,492.79	0.31
3,189,000	ITALY 2.8 22-29 15/06S	3,202,514.98	0.21
3,359,000	ITALY 2.95 17-38 01/09S	3,097,794.08	0.21
4,636,000	ITALY 3.00 19-29 01/02S	4,698,140.94	0.31
2,867,000	ITALY 3.1 19-40 01/03S	2,643,136.04	0.17
3,816,000	ITALY 3.25 14-46 01/09S	3,448,767.24	0.23
3,895,000	ITALY 3.35 18-35 01/06S	3,880,292.48	0.26
3,694,000	ITALY 3.4 22-28 01/04S	3,799,648.40	0.25

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,772,000	ITALY 3.45 17-48 01/03S	3,497,179.63	0.23
5,896,000	ITALY 3.5 14-30 01/03S	6,117,100.00	0.40
3,678,000	ITALY 3.85 18-49 01/09S	3,608,474.77	0.24
4,714,000	ITALY 3.85 22-29 15/12S	4,955,630.21	0.33
6,641,000	ITALY 4.00 05-37 01/02S	6,980,102.73	0.46
3,558,000	ITALY 4.1 23-29 01/02S	3,763,573.10	0.25
4,071,000	ITALY 4.2 23-34 01/03S	4,364,567.96	0.29
4,284,000	ITALY 4.35 23-33 01/11S	4,650,599.01	0.31
4,465,000	ITALY 4.4 22-33 01/05S	4,871,315.00	0.32
2,815,000	ITALY 4.45 22-43 01/09S	3,011,409.59	0.20
4,740,000	ITALY 4.5 10-26 01/03S	4,870,255.20	0.32
2,932,000	ITALY 4.5 23-53 01/10S	3,136,618.42	0.21
5,363,000	ITALY 4.75 13-28 01/09S	5,791,503.70	0.38
4,141,000	ITALY 4.75 13-44 01/09S	4,619,823.83	0.31
2,610,000	ITALY 4 22-35 30/04S	2,755,872.90	0.18
5,574,000	ITALY 5.00 03-34 01/08S	6,355,296.43	0.42
4,981,000	ITALY 5.00 09-40 01/09S	5,678,838.10	0.38
6,387,510	ITALY 5.25 98-29 01/11S	7,154,100.62	0.47
5,457,000	ITALY 5.75 02-33 01/02S	6,469,011.56	0.43
5,370,000	ITALY 5 07-39 01/08S	6,121,961.10	0.41
5,772,670	ITALY 6.5 97-27 01/11S	6,465,990.76	0.43
6,511,000	ITALY 6 99-31 01/05S	7,702,578.11	0.51
2,509,710	ITALY 7.25 96-26 01/11S	2,756,730.71	0.18
710,000	ITALY BUONI POLIEN 3.1 24-26 28/08S	717,944.90	0.05
1,537,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	1,576,731.45	0.10
1,978,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	2,028,973.06	0.13
3,946,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	4,108,334.50	0.27
3,494,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	3,533,482.00	0.23
3,168,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	3,192,456.96	0.21
2,676,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	2,557,694.04	0.17
3,858,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	3,962,030.97	0.26
3,500,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	3,539,900.00	0.23
3,136,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	3,162,499.20	0.21
3,298,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	3,437,394.28	0.23
3,199,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	3,260,779.09	0.22
3,559,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	3,713,948.46	0.25
3,705,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	3,802,993.54	0.25
3,215,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	3,404,058.08	0.23
2,273,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	2,420,372.23	0.16
	Netherlands	**65,800,473.55**	**4.35**
3,186,070	NETHERLANDS 0.00 20-27 15/01A	3,041,422.42	0.20
2,839,390	NETHERLANDS 0.00 20-30 15/07A	2,506,258.57	0.17
3,053,200	NETHERLANDS 0.00 21-31 15/07A	2,626,808.41	0.17
2,861,540	NETHERLANDS 0.00 21-38 15/01A	2,026,917.49	0.13
2,500,256	NETHERLANDS 0.25 19-29 15/07A	2,289,139.38	0.15
3,523,407	NETHERLANDS 0.50 16-26 15/07A	3,425,709.97	0.23
3,181,489	NETHERLANDS 0.50 19-40 15/01A	2,332,320.95	0.15
2,750,200	NETHERLANDS 0.5 22-32 15/07A	2,400,990.61	0.16
3,579,150	NETHERLANDS 0.75 17-27 15/07A	3,454,148.19	0.23
4,050,780	NETHERLANDS 0.75 18-28 15/07A	3,855,532.40	0.26
3,649,550	NETHERLANDS 0 20-52 15/01U	1,805,665.96	0.12
3,331,110	NETHERLANDS 0 21-29 15/01A	3,045,573.91	0.20
2,385,150	NETHERLANDS 0 22-26 15/01A	2,317,848.22	0.15
3,222,443	NETHERLANDS 2.50 12-33 15/01A	3,264,508.78	0.22
2,470,000	NETHERLANDS 2.5 23-30 15/01A	2,509,949.78	0.17
2,471,000	NETHERLANDS 2.5 23-33 15/07A	2,497,192.60	0.17
2,192,000	NETHERLANDS 2.5 24-34 15/07A	2,206,467.20	0.15
4,155,934	NETHERLANDS 2.75 14-47 15/01A	4,205,032.21	0.28
2,771,960	NETHERLANDS 2 22-54 15/01A	2,393,872.97	0.16
1,884,000	NETHERLANDS 3.25 23-44 15/01A	2,042,467.00	0.14
3,861,600	NETHERLANDS 3.75 10-42 15/01A	4,429,857.60	0.29
3,666,135	NETHERLANDS 4.00 05-37 15/01A	4,213,690.60	0.28
2,627,010	NETHERLANDS 5.50 98-28 15/01A	2,909,098.33	0.19
	Portugal	**32,129,210.68**	**2.13**
1,034,850	OBRIGACOES DO T 1.1500 22-42 11/04A	755,750.95	0.05
610,000	OBRIGACOES DO T 3.6250 24-54 12/06A	625,979.56	0.04
1,897,130	PORTUGAL 0.30 21-31 17/10A	1,646,063.81	0.11
2,262,630	PORTUGAL 0.475 20-30 18/10A	2,036,932.65	0.13
1,597,520	PORTUGAL 0.70 20-27 15/10A	1,533,906.76	0.10
1,498,680	PORTUGAL 0.90 20-35 12/10A	1,231,023.25	0.08
1,296,080	PORTUGAL 1.00 21-52 12/04A	753,929.74	0.05
1,479,830	PORTUGAL 1.65 22-32 16/07A	1,394,399.42	0.09
2,634,033	PORTUGAL 1.95 19-29 15/06A	2,606,573.21	0.17
3,350,110	PORTUGAL 2.125 18-28 17/10A	3,354,264.14	0.22
1,803,641	PORTUGAL 2.25 18-34 18/04A	1,745,861.36	0.12
1,135,000	PORTUGAL 2.8750 24-34 20/10A	1,152,002.30	0.08
2,752,400	PORTUGAL 2.875 15-25 15/10A	2,764,626.16	0.18
2,236,952	PORTUGAL 2.875 16-26 21/07A	2,265,766.18	0.15
893,000	PORTUGAL 3.5 23-38 18/06A	940,525.46	0.06
1,528,350	PORTUGAL 3.875 14-30 15/02A	1,653,521.87	0.11
2,112,851	PORTUGAL 4.10 06-37 15/04A	2,372,689.42	0.16
1,305,069	PORTUGAL 4.1 15-45 15/02A	1,458,806.13	0.10
1,747,135	PORTUGAL 4.125 17-27 14/04A	1,836,588.31	0.12
	Spain	**203,197,845.15**	**13.45**
4,304,000	SPAIN 0.00 20-26 31/01A	4,167,601.94	0.28
4,608,000	SPAIN 0.00 21-27 31/01A	4,367,517.70	0.29
5,734,000	SPAIN 0.00 21-28 31/01A	5,309,096.27	0.35
5,894,000	SPAIN 0.1 21-31 30/04A	5,024,257.79	0.33
5,160,000	SPAIN 0.50 20-30 30/04A	4,634,908.08	0.31
5,235,000	SPAIN 0.5 21-31 31/10A	4,530,641.22	0.30
5,151,000	SPAIN 0.6 19-29 31/10A	4,701,879.16	0.31
5,680,000	SPAIN 0.7 22-32 30/04A	4,926,264.00	0.33
4,824,000	SPAIN 0.80 20-27 30/07A	4,628,637.64	0.31
5,544,000	SPAIN 0.8 22-29 30/07A	5,133,724.60	0.34

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,440,000	SPAIN 0.85 21-37 30/07A	2,602,731.52	0.17
4,575,000	SPAIN 1.00 20-50 31/10A	2,611,986.45	0.17
3,999,000	SPAIN 1.2 20-40 31/10A	2,932,786.62	0.19
6,055,000	SPAIN 1.25 20-30 31/10A	5,622,788.05	0.37
5,852,000	SPAIN 1.30 16-26 31/10A	5,735,750.02	0.38
5,011,000	SPAIN 1.40 18-28 30/07A	4,838,842.08	0.32
5,633,000	SPAIN 1.4 18-28 30/04A	5,454,433.90	0.36
5,067,000	SPAIN 1.45 17-27 31/10A	4,939,767.63	0.33
4,649,000	SPAIN 1.45 19-29 30/04A	4,459,702.01	0.30
1,506,000	SPAIN 1.45 21-71 31/10A	770,620.20	0.05
5,184,000	SPAIN 1.50 17-27 30/04A	5,081,875.20	0.34
4,843,000	SPAIN 1.85 19-35 30/07A	4,341,826.98	0.29
3,929,000	SPAIN 1.9 22-52 31/10A	2,751,054.37	0.18
5,188,000	SPAIN 1.95 15-30 30/07A	5,037,568.75	0.33
4,701,000	SPAIN 1.95 16-26 30/04A	4,671,383.70	0.31
2,734,000	SPAIN 1 21-42 30/07A	1,866,091.70	0.12
5,318,000	SPAIN 2.15 15-25 31/10A	5,297,132.17	0.35
4,567,000	SPAIN 2.35 17-33 30/07A	4,413,092.10	0.29
4,121,000	SPAIN 2.5000 24-27 31/05A	4,138,254.63	0.27
4,681,000	SPAIN 2.55 22-32 31/10A	4,626,209.83	0.31
3,533,000	SPAIN 2.70 18-48 31/10A	3,052,210.51	0.20
4,764,000	SPAIN 2.8 23-26 31/05A	4,795,509.10	0.32
3,950,000	SPAIN 2.9 16-46 31/10A	3,585,095.05	0.24
628,000	SPAIN 3.1 24-31 30/07A	646,709.37	0.04
4,895,000	SPAIN 3.15 23-33 30/04A	5,035,217.27	0.33
2,228,000	SPAIN 3.45 16-66 30/07A	2,100,959.44	0.14
2,813,000	SPAIN 3.45 22-43 30/07A	2,795,036.19	0.18
4,520,000	SPAIN 3.5 23-29 31/05A	4,730,134.80	0.31
5,035,000	SPAIN 3.55 23-33 31/10A	5,321,843.95	0.35
3,407,000	SPAIN 3.9 23-39 30/07A	3,640,924.62	0.24
3,995,000	SPAIN 4.20 05-37 31/01A	4,440,478.46	0.29
3,162,000	SPAIN 4.7 09-41 30/07A	3,692,855.53	0.24
3,732,000	SPAIN 4.90 07-40 30/07A	4,436,556.81	0.29
4,244,000	SPAIN 5.15 13-28 31/10A	4,696,962.12	0.31
3,342,000	SPAIN 5.15 13-44 31/10A	4,143,491.81	0.27
4,742,000	SPAIN 5.75 01-32 30/07A	5,762,421.50	0.38
4,805,000	SPAIN 5.90 11-26 30/07A	5,106,891.73	0.34
4,874,160	SPAIN 6 98-29 31/01A	5,596,120.58	0.37
Other transferable securities		**13,509,656.96**	**0.89**
Bonds		**13,509,656.96**	**0.89**
	Ireland	**838,706.70**	**0.06**
830,000	IRELAND 2.6 24-34 18/10A	838,706.70	0.06
	Italy	**1,903,603.84**	**0.13**
1,816,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	1,903,603.84	0.13
	Spain	**10,767,346.42**	**0.71**
4,953,000	SPAIN 3.25 24-34 30/04A	5,103,695.03	0.34
3,799,000	SPAIN 3.45 24-34 31/10A	3,968,788.71	0.26
1,609,000	SPAIN 4.0 24-54 31/10A	1,694,862.68	0.11
Total securities portfolio		**1,496,429,213.60**	**99.04**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**101,570,745.56**	**98.55**
Bonds		**101,570,745.56**	**98.55**
	Australia	**1,973,428.59**	**1.91**
157,000	AUSTRALIA 0.25 20-25 21/11S	93,769.63	0.09
168,000	AUSTRALIA 0.50 20-26 21/09S	98,335.48	0.10
172,000	AUSTRALIA 1.00 20-31 21/11S	88,133.50	0.09
184,000	AUSTRALIA 1.25 20-32 21/05S	94,631.18	0.09
192,000	AUSTRALIA 1.50 19-31 21/06S	103,246.17	0.10
78,000	AUSTRALIA 1.75 20-51 21/06S	27,389.58	0.03
121,000	AUSTRALIA 1.75 21-32 21/11S	63,917.33	0.06
159,000	AUSTRALIA 1 19-30 21/12S	83,895.66	0.08
140,000	AUSTRALIA 2.25 15-28 21/04S	83,236.80	0.08
164,000	AUSTRALIA 2.50 18-30 21/05S	95,844.30	0.09
78,000	AUSTRALIA 2.75 14-35 21/06S	43,094.79	0.04
139,000	AUSTRALIA 2.75 15-27 21/11S	84,403.13	0.08
242,000	AUSTRALIA 2.75 16-28 21/11S	145,821.27	0.14
155,000	AUSTRALIA 2.75 17-29 21/11S	92,386.26	0.09
60,000	AUSTRALIA 2.75 18-41 21/05S	30,241.87	0.03
64,000	AUSTRALIA 3.00 16-47 21/03S	31,185.05	0.03
163,000	AUSTRALIA 3.25 12-29 21/04S	99,883.16	0.10
44,000	AUSTRALIA 3.25 15-39 21/06S	24,416.00	0.02
81,000	AUSTRALIA 3.5 23-34 21/12S	48,222.38	0.05
61,000	AUSTRALIA 3.75 14-37 21/04S	36,616.68	0.04
125,000	AUSTRALIA 3.75 22-34 21/05S	76,278.16	0.07
103,000	AUSTRALIA 3 22-33 21/11S	59,320.32	0.06
182,000	AUSTRALIA 4.25 13-26 21/04S	114,144.97	0.11
31,000	AUSTRALIA 4.25 24-34 21/06S	19,679.48	0.02
48,000	AUSTRALIA 4.25 24-35 21/12S	30,377.77	0.03
128,000	AUSTRALIA 4.50 13-33 21/04S	82,823.06	0.08
154,000	AUSTRALIA 4.75% 21-04-27	98,511.18	0.10
37,000	AUSTRALIAN GOVE 4.7500 23-54 21/06S	23,623.43	0.02
	Austria	**1,205,828.85**	**1.17**
58,000	AUSTRIA 0.00 20-30 20/02A	51,182.45	0.05
67,000	AUSTRIA 0.00 21-31 20/02A	57,447.48	0.06
44,000	AUSTRIA 0.25 21-36 20/10A	32,584.86	0.03
54,000	AUSTRIA 0.50 17-27 20/04A	51,818.84	0.05
56,000	AUSTRIA 0.5 19-29 20/02A	51,964.42	0.05
31,000	AUSTRIA 0.70 21-71 20/04A	14,486.36	0.01
75,000	AUSTRIA 0.75 16-26 20/10A	72,925.12	0.07
61,000	AUSTRIA 0.75 18-28 20/02A	58,156.67	0.06
40,000	AUSTRIA 0.75 20-51 20/03A	23,844.96	0.02
18,000	AUSTRIA 0.85 20-20 30/06A	8,369.10	0.01
51,000	AUSTRIA 0.9 22-32 20/02A	45,537.75	0.04
27,000	AUSTRIA 0 20-40 20/10U	16,960.16	0.02
51,000	AUSTRIA 0 22-28 20/10A	46,630.58	0.05
64,000	AUSTRIA 1.20 15-25 20/10A	63,159.68	0.06
58,000	AUSTRIA 1.50 16-47 20/02A	43,850.90	0.04
12,000	AUSTRIA 1.50 16-86 02/11A	7,419.34	0.01
28,000	AUSTRIA 1.85 22-49 23/05A	22,403.25	0.02
29,000	AUSTRIA 2.10 17-17 20/09A	22,794.87	0.02
42,000	AUSTRIA 2.40 13-34 23/05A	41,155.59	0.04
17,000	AUSTRIA 2.90 23-29 23/05A	17,474.23	0.02
85,000	AUSTRIA 2.9 23-33 20/02A	87,007.36	0.08
41,600	AUSTRIA 2.9 24-34 20/02A	42,497.90	0.04
19,000	AUSTRIA 2 22-26 15/07A	18,933.12	0.02
38,000	AUSTRIA 3.15 12-44 20/06A	38,811.68	0.04
19,000	AUSTRIA 3.15 23-53 20/10A	19,314.56	0.02
15,000	AUSTRIA 3.2 24-39 15/07A	15,500.77	0.02
42,000	AUSTRIA 3.45 23-30 20/10A	44,444.40	0.04
19,000	AUSTRIA 3.80 12-62 26/01A	22,231.14	0.02
65,000	AUSTRIA 4.15 06-37 15/03A	73,960.77	0.07
49,000	AUSTRIA 4.85 09-26 15/03A	50,776.74	0.05
38,000	AUSTRIA 6.25 97-27 15/07A	42,183.80	0.04
	Belgium	**1,696,463.53**	**1.65**
60,491	BELGIUM 0.0000 20-27 22/10A	56,596.59	0.05
56,800	BELGIUM 0.00 21-31 22/10U	47,705.87	0.05
71,798	BELGIUM 0.1 20-30 22/06A	63,167.31	0.06
69,600	BELGIUM 0.35 22-32 22/06A	58,814.65	0.06
32,800	BELGIUM 0.4000 20-40 22/06A	21,777.56	0.02
29,238	BELGIUM 0.65 21-71 22/06A	12,422.41	0.01
61,880	BELGIUM 0.80 17-27 22/06A	59,668.66	0.06
91,210	BELGIUM 0.8 18-28 22/06A	86,636.46	0.08
76,442	BELGIUM 0.9 19-29 22/06A	71,718.57	0.07
78,688	BELGIUM 1.00 16-26 22/06A	77,098.18	0.07
56,079	BELGIUM 1.25 18-33 22/04A	50,479.35	0.05
49,700	BELGIUM 1.4 22-53 22/06A	31,820.92	0.03
49,114	BELGIUM 1.45 17-37 22/06A	41,339.70	0.04
48,980	BELGIUM 1.6 16-47 22/06A	35,883.92	0.03
45,000	BELGIUM 1.7 19-50 22/06A	32,395.50	0.03
38,372	BELGIUM 1.90 15-38 22/06A	33,571.36	0.03
91,944	BELGIUM 1 15-31 22/06A	83,688.90	0.08
36,200	BELGIUM 2.15 16-66 22/06A	26,988.04	0.03
36,017	BELGIUM 2.25 17-57 22/06A	27,924.24	0.03
35,300	BELGIUM 2.7 24-29 22/10A	35,901.20	0.03
27,000	BELGIUM 2.75 22-39 22/04A	26,063.97	0.03
57,000	BELGIUM 2.8500 24-34 22/10A	57,478.20	0.06
54,400	BELGIUM 3.3 23-54 22/06A	53,223.87	0.05
20,000	BELGIUM 3.45 23-43 22/06A	20,633.94	0.02
30,000	BELGIUM 3.5 24-55 22/06A	30,308.85	0.03
40,732	BELGIUM 3.75 13-45 22/06A	43,727.10	0.04
40,025	BELGIUM 3 14-34 22/06A	41,023.31	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
76,200	BELGIUM 3 23-33 22/06A	78,345.64	0.08
83,961	BELGIUM 4.25 10-41 28/03A	95,782.71	0.09
42,978	BELGIUM 4.5 11-26 28/03A	44,369.45	0.04
39,798	BELGIUM 4 12-32 28/03A	43,633.41	0.04
91,900	BELGIUM 5.00 04-35 28/03A	109,978.75	0.11
86,850	BELGIUM 5.50 98-28 28/03A	96,294.94	0.09
	Canada	**2,405,463.46**	**2.33**
132,000	CANADA 0.25 20-26 01/03S	84,224.36	0.08
175,000	CANADA 0.50 20-30 01/12S	101,205.77	0.10
89,000	CANADA 1.00 16-27 01/06S	56,511.38	0.05
97,000	CANADA 1.00 21-26 01/09S	62,141.12	0.06
222,000	CANADA 1.25 19-30 01/06S	135,580.86	0.13
72,000	CANADA 1.25 21-27 01/03S	46,065.19	0.04
57,000	CANADA 1.50 15-26 01/06S	36,944.61	0.04
195,000	CANADA 1.50 21-31 01/06S	119,044.74	0.12
121,000	CANADA 1.5 21-31 01/12S	73,318.26	0.07
135,000	CANADA 1.75 21-53 01/12S	65,936.23	0.06
70,000	CANADA 2.00 17-28 01/06S	45,339.01	0.04
232,000	CANADA 2.00 17-51 01/12S	121,740.18	0.12
44,000	CANADA 2.25 18-29 01/06S	28,696.96	0.03
13,000	CANADA 2.25 22-29 01/12S	8,436.39	0.01
109,000	CANADA 2.5 22-32 01/12S	70,310.88	0.07
77,000	CANADA 2.7500 22-27 01/09S	51,057.21	0.05
65,000	CANADA 2.75 14-48 01/12S	40,325.65	0.04
38,000	CANADA 2.75 14-49 01/12S	23,419.24	0.02
79,000	CANADA 2.75 23-33 01/06S	51,810.69	0.05
111,000	CANADA 2.75 23-55 01/12S	67,998.04	0.07
100,000	CANADA 2 22-32 01/06S	62,398.28	0.06
148,000	CANADA 3.0 23-34 01/06S	98,556.07	0.10
82,000	CANADA 3.25 23-33 01/12S	55,795.90	0.05
46,000	CANADA 3.25 24-34 01/12S	31,225.39	0.03
19,000	CANADA 3.5000 24-34 01/03S	13,200.64	0.01
72,000	CANADA 3.50 11-45 01/12S	50,561.17	0.05
63,000	CANADA 3.5 22-28 01/03S	42,840.84	0.04
136,000	CANADA 3.5 24-29 01/09S	93,363.97	0.09
43,000	CANADA 3 22-25 01/10S	28,448.59	0.03
68,000	CANADA 3 23-26 01/04S	45,072.35	0.04
107,000	CANADA 4.0000 23-29 01/03S	74,717.97	0.07
60,000	CANADA 4.00 08-41 01/06S	44,508.44	0.04
111,000	CANADA 4.0 24-26 01/05S	74,715.09	0.07
140,000	CANADA 4.0 24-26 01/08S	94,643.81	0.09
96,000	CANADA 4.5000 23-26 01/02S	64,811.38	0.06
78,000	CANADA 4.5 23-25 01/11S	52,421.80	0.05
50,000	CANADA 5.00 04-37 01/06S	39,997.34	0.04
61,000	CANADA 5.75 01-33 01/06S	49,116.38	0.05
39,000	CANADA 5.75 98-29 01/06S	29,351.59	0.03
17,000	CANADA 8.00 96-27 01/06S	12,807.25	0.01
84,000	CANADIAN 3.2500 23-28 01/09S	56,802.44	0.06
	France	**8,029,507.05**	**7.79**
210,322	FRANCE 0.0000 19-29 25/11A	185,297.47	0.18
244,105	FRANCE 0.0000 20-30 25/11A	208,942.65	0.20
195,635	FRANCE 0.00 20-26 25/02A	189,379.37	0.18
260,700	FRANCE 0.00 21-31 25/11A	216,347.63	0.21
174,551	FRANCE 0.25 15-26 25/11A	167,153.53	0.16
117,800	FRANCE 0.50 20-40 25/05A	78,503.10	0.08
215,272	FRANCE 0.5 15-26 25/05A	209,090.47	0.20
251,807	FRANCE 0.5 18-29 25/05A	230,385.03	0.22
89,789	FRANCE 0.5 20-44 25/06A	53,482.82	0.05
59,120	FRANCE 0.5 20-72 25/05A	21,479.52	0.02
212,400	FRANCE 0.7500 22-28 25/02A	201,395.56	0.20
261,771	FRANCE 0.75 17-28 25/11A	244,791.48	0.24
166,853	FRANCE 0.75 19-52 25/05A	87,519.41	0.08
137,000	FRANCE 0.75 21-53 25/05A	70,007.27	0.07
188,100	FRANCE 0 21-27 25/02U	178,102.86	0.17
199,100	FRANCE 0 22-32 25/05A	162,525.33	0.16
193,974	FRANCE 1.00 16-27 25/05A	187,514.66	0.18
202,259	FRANCE 1.25 15-36 25/05A	167,328.87	0.16
243,654	FRANCE 1.25 17-34 25/04A	210,666.90	0.20
137,700	FRANCE 1.25 21-38 25/05A	108,697.35	0.11
291,049	FRANCE 1.50 15-31 25/05A	271,949.78	0.26
154,253	FRANCE 1.50 18-50 25/05A	103,550.12	0.10
73,808	FRANCE 1.75 15-66 25/05A	46,787.03	0.05
149,890	FRANCE 1.75 16-39 25/06A	125,060.72	0.12
162,107	FRANCE 1 14-25 25/11A	159,496.26	0.15
125,520	FRANCE 2.00 17-48 25/05A	96,939.47	0.09
117,000	FRANCE 2.5000 23-27 24/09A	117,554.58	0.11
271,468	FRANCE 2.50 13-30 25/05A	271,170.46	0.26
210,000	FRANCE 2.5 22-26 24/09A	210,756.00	0.20
107,000	FRANCE 2.5 22-43 25/05A	94,551.94	0.09
326,918	FRANCE 2.75 11-27 25/10A	330,990.09	0.32
277,500	FRANCE 2.75 23-29 25/02A	280,780.05	0.27
64,000	FRANCE 2.75 24-30 25/02A	64,659.20	0.06
198,200	FRANCE 2 21-32 25/11A	187,491.65	0.18
31,000	FRANCE 3.00 24-49 25/06A	28,803.34	0.03
179,000	FRANCE 3.0 23-33 25/05A	181,792.22	0.18
52,000	FRANCE 3.0 24-34 24/11A	52,338.46	0.05
137,169	FRANCE 3.25 12-45 25/05A	134,956.46	0.13
54,000	FRANCE 3.25 24-55 25/05A	50,914.47	0.05
181,524	FRANCE 3.50 10-26 25/04A	184,764.20	0.18
124,000	FRANCE 3 22-54 25/05A	111,888.91	0.11
92,490	FRANCE 4.00 04-55 25/04A	100,282.84	0.10
105,816	FRANCE 4.00 09-60 25/04A	115,714.63	0.11
179,125	FRANCE 4.50 09-41 25/04A	207,344.36	0.20
130,628	FRANCE 4.75 03-35 25/04A	152,045.76	0.15

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
112,887	FRANCE 4 05-38 25/10A	123,541.52	0.12
189,907	FRANCE 5.5 97-29 25/04A	214,386.01	0.21
150,828	FRANCE 5.75 00-32 25/10A	183,316.35	0.18
125,800	FRANCE 6.00 94-25 25/10A	130,342.64	0.13
269,926	FRANCE GOVERNMENT 0.75 17-28 25/05A	254,894.89	0.25
248,700	FRANCE GOVERNMENT BO 3.5 23-33 25/11A	261,831.36	0.25
	Germany	**6,373,157.76**	**6.18**
73,000	BUNDESREPUBLIK DEUTS 2.30 23-33 15/02A	74,525.19	0.07
39,000	BUNDESSCHATZANW 2.7000 24-26 17/09A	39,469.95	0.04
80,200	BUNDESSCHATZANWEISUN 2.9 24-26 18/06A	81,220.14	0.08
92,000	BUNDSOBLIGATION 2.1 24-29 12/04A	92,602.60	0.09
41,000	BUNDSOBLIGATION 2.5 24-29 11/10A	42,061.78	0.04
52,862	GERMANY 0.0000 20-30 15/08A	47,341.20	0.05
199,445	GERMANY 0.00 16-26 15/08A	192,223.90	0.19
120,500	GERMANY 0.00 20-25 10/10A	117,673.54	0.11
34,000	GERMANY 0.00 20-25 10/10A	33,211.03	0.03
119,245	GERMANY 0.00 20-30 15/02A	107,788.18	0.10
131,049	GERMANY 0.00 20-35 15/05A	104,137.65	0.10
131,100	GERMANY 0.00 21-26 09/10A	125,956.15	0.12
129,000	GERMANY 0.00 21-26 10/04A	125,007.19	0.12
150,000	GERMANY 0.00 21-28 15/11A	139,018.65	0.13
156,257	GERMANY 0.00 21-31 15/02A	138,481.52	0.13
125,000	GERMANY 0.00 21-31 15/08A	109,569.50	0.11
97,891	GERMANY 0.00 21-36 15/05A	75,607.48	0.07
48,200	GERMANY 0.00 21-50 15/08A	25,917.48	0.03
190,700	GERMANY 0.00 21-52 15/08A	97,610.17	0.09
129,800	GERMANY 0.00 22-32 15/02A	112,478.19	0.11
132,929	GERMANY 0.0 20-30 15/08A	119,047.23	0.12
120,361	GERMANY 0.25 17-27 15/02A	115,775.85	0.11
163,320	GERMANY 0.25 18-28 15/08A	153,662.57	0.15
125,787	GERMANY 0.25 19-29 15/02A	117,399.04	0.11
139,352	GERMANY 0.50 17-27 15/08A	134,116.54	0.13
149,979	GERMANY 0.5 16-26 15/02A	146,685.16	0.14
126,347	GERMANY 0.5 18-28 15/02A	120,810.20	0.12
125,823	GERMANY 0 19-29 15/08A	114,886.46	0.11
174,348	GERMANY 0 19-50 15/08A	93,617.55	0.09
88,314	GERMANY 0 20-49 15/11U	83,274.63	0.08
38,200	GERMANY 0 21-31 15/08A	33,479.47	0.03
78,700	GERMANY 0 22-27 16/04A	74,976.94	0.07
160,321	GERMANY 1.25 17-48 15/08A	125,751.74	0.12
116,800	GERMANY 1.30 22-27 15/10A	114,817.91	0.11
32,200	GERMANY 1.3 22-27 15/10A	31,657.17	0.03
125,300	GERMANY 1.70 22-32 15/08A	122,733.86	0.12
122,800	GERMANY 1.8 22-53 15/08A	106,280.46	0.10
39,800	GERMANY 1.8 23-53 15/08A	34,496.25	0.03
108,400	GERMANY 1 22-38 15/05A	91,537.81	0.09
109,300	GERMANY 2.1 22-29 15/11A	110,104.89	0.11
20,000	GERMANY 2.1 24-29 12/04A	20,137.14	0.02
105,000	GERMANY 2.2 23-28 13/04A	106,002.23	0.10
166,100	GERMANY 2.2 24-34 15/02A	167,572.81	0.16
163,400	GERMANY 2.3 23-33 15/02A	166,782.38	0.16
92,200	GERMANY 2.4 23-20 15/11A	94,403.58	0.09
126,000	GERMANY 2.4 23-28 19/10A	128,300.46	0.12
131,779	GERMANY 2.50 12-44 04/07A	132,425.51	0.13
134,304	GERMANY 2.50 14-46 15/08A	135,026.88	0.13
72,000	GERMANY 2.5 24-26 19/03A	72,302.12	0.07
130,000	GERMANY 2.6 23-33 15/08A	135,640.30	0.13
38,300	GERMANY 2.6 24-41 15/05A	39,127.47	0.04
97,800	GERMANY 3.1 23-25 12/12A	98,691.59	0.10
60,800	GERMANY 3.1 23-25 18/09A	61,146.56	0.06
109,040	GERMANY 3.25 10-42 04/07A	121,587.06	0.12
108,368	GERMANY 4.00 05-37 04/01A	127,992.39	0.12
86,216	GERMANY 4.25 07-39 04/07A	105,928.01	0.10
105,239	GERMANY 4.75 03-34 04/07A	129,456.21	0.13
86,331	GERMANY 4.75 08-40 04/07A	112,578.91	0.11
50,000	GERMANY 4.75 98-28 04/07A	55,100.40	0.05
86,882	GERMANY 5.50 00-31 04/01A	104,734.69	0.10
64,466	GERMANY 5.625 98-28 04/01A	71,942.44	0.07
71,111	GERMANY 6.25 00-30 04/01A	86,156.59	0.08
59,887	GERMANY 6.5 97-27 04/07A	67,098.00	0.07
73,100	REPUBLIQUE FEDERALE 2.5 24-54 15/08A	73,722.16	0.07
31,000	REPUBLIQUE FEDERALE 2.6 24-34 15/08A	32,288.65	0.03
	Italy	**7,337,149.98**	**7.12**
85,000	BUONI POLIENNAL 0.5000 20-26 01/02S	82,769.77	0.08
65,000	BUONI POLIENNAL 1.50 21-45 30/04S	43,440.15	0.04
32,000	BUONI POLIENNAL 2.15 21-72 01/03S	20,215.24	0.02
72,000	BUONI POLIENNAL 2.45 20-50 01/09S	54,650.52	0.05
78,000	BUONI POLIENNAL 3.5000 24-31 15/02S	80,342.11	0.08
17,000	BUONI POLIENNAL 3.8500 24-35 01/02S	17,617.13	0.02
67,000	BUONI POLIENNAL 4.1500 23-39 01/10S	69,897.01	0.07
89,000	ITALY 0.00 21-26 01/04	85,821.99	0.08
127,000	ITALY 0.25 21-28 15/03S	117,589.30	0.11
60,000	ITALY 0.45 21-29 15/02S	54,624.00	0.05
55,000	ITALY 0.5 21-28 15/07S	50,982.80	0.05
98,000	ITALY 0.60 21-31 01/08S	83,687.64	0.08
75,000	ITALY 0.85 19-27 15/01S	72,447.00	0.07
100,000	ITALY 0.9 20-31 01/04S	87,950.00	0.09
92,000	ITALY 0.95 20-27 15/09S	88,128.75	0.09
64,000	ITALY 0.95 20-30 01/08S	57,452.80	0.06
78,000	ITALY 0.95 21-31 01/12S	67,710.54	0.07
77,000	ITALY 0.95 21-32 01/06S	65,958.20	0.06
82,000	ITALY 0.95 21-37 01/03S	60,775.20	0.06
67,000	ITALY 0 21-26 01/08S	64,139.37	0.06
70,000	ITALY 1.10 22-27 01/04S	67,771.20	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
86,000	ITALY 1.25 16-26 01/12S	83,994.14	0.08
90,000	ITALY 1.35 19-30 01/04S	83,385.00	0.08
68,000	ITALY 1.45 20-36 01/03S	55,150.72	0.05
100,000	ITALY 1.60 16-26 01/06S	98,704.20	0.10
119,000	ITALY 1.65 15-32 01/03S	108,183.39	0.10
101,000	ITALY 1.65 20-30 01/12S	93,775.47	0.09
71,000	ITALY 1.70 20-51 01/09S	45,279.26	0.04
61,000	ITALY 1.80 20-41 01/03S	46,159.19	0.04
86,000	ITALY 2.00 15-25 01/12S	85,499.65	0.08
98,000	ITALY 2.00 18-28 01/02S	96,524.52	0.09
123,000	ITALY 2.05 17-27 01/08S	121,757.70	0.12
65,000	ITALY 2.10 19-26 15/07S	64,649.78	0.06
37,000	ITALY 2.15 22-52 01/09S	25,739.72	0.02
81,000	ITALY 2.20 17-27 01/06S	80,590.62	0.08
121,000	ITALY 2.25 16-36 01/09S	106,383.20	0.10
85,000	ITALY 2.45 16-33 01/09S	80,153.30	0.08
87,000	ITALY 2.50 22-32 01/12S	83,175.27	0.08
114,000	ITALY 2.5 18-25 15/11S	113,991.56	0.11
60,000	ITALY 2.65 22-27 01/12S	60,348.72	0.06
130,000	ITALY 2.7 16-47 01/03S	106,928.90	0.10
41,000	ITALY 2.8 16-67 01/03S	31,338.35	0.03
104,000	ITALY 2.8 18-28 01/12S	104,905.84	0.10
62,000	ITALY 2.8 22-29 15/06S	62,262.75	0.06
50,000	ITALY 2.95 17-38 01/09S	46,111.85	0.04
89,000	ITALY 3.00 19-29 01/02S	90,192.95	0.09
58,000	ITALY 3.1 19-40 01/03S	53,471.19	0.05
81,000	ITALY 3.25 14-46 01/09S	73,204.96	0.07
67,000	ITALY 3.35 18-35 01/06S	66,747.01	0.06
84,000	ITALY 3.4 22-28 01/04S	86,402.40	0.08
78,000	ITALY 3.45 17-48 01/03S	72,317.07	0.07
144,000	ITALY 3.5 14-30 01/03S	149,400.00	0.14
71,000	ITALY 3.85 18-49 01/09S	69,657.89	0.07
115,000	ITALY 3.85 22-29 15/12S	120,894.67	0.12
174,000	ITALY 4.00 05-37 01/02S	182,884.79	0.18
103,000	ITALY 4.1 23-29 01/02S	108,951.11	0.11
73,000	ITALY 4.2 23-34 01/03S	78,264.17	0.08
94,000	ITALY 4.35 23-33 01/11S	102,043.95	0.10
86,000	ITALY 4.4 22-33 01/05S	93,826.00	0.09
54,000	ITALY 4.45 22-43 01/09S	57,767.72	0.06
102,000	ITALY 4.5 10-26 01/03S	104,802.96	0.10
62,000	ITALY 4.5 23-53 01/10S	66,326.86	0.06
114,000	ITALY 4.75 13-28 01/09S	123,108.60	0.12
82,000	ITALY 4.75 13-44 01/09S	91,481.66	0.09
55,000	ITALY 4 22-35 30/04S	58,073.95	0.06
153,000	ITALY 5.00 03-34 01/08S	174,445.70	0.17
92,000	ITALY 5.00 09-40 01/09S	104,889.20	0.10
125,202	ITALY 5.25 98-29 01/11S	140,227.99	0.14
99,000	ITALY 5.75 02-33 01/02S	117,359.75	0.11
135,000	ITALY 5 07-39 01/08S	153,904.05	0.15
151,000	ITALY 6.5 97-27 01/11S	169,135.71	0.16
140,000	ITALY 6 99-31 01/05S	165,621.40	0.16
44,892	ITALY 7.25 96-26 01/11S	49,310.54	0.05
17,000	ITALY BUONI POLIENNA 3.45 24-27 15/07S	17,439.45	0.02
88,000	ITALY BUONI POLIENNA 3.45 24-31 15/07S	90,267.76	0.09
69,000	ITALY BUONI POLIENNA 3.85 24-34 01/07S	71,838.60	0.07
71,000	ITALY BUONI POLIENNALI 2.95 24-27 15/02S	71,802.29	0.07
154,000	ITALY BUONI POLIENNALI 3.2 24-26 28/01S	155,188.88	0.15
58,000	ITALY BUONI POLIENNALI 3.25 22-38 01/03S	55,435.82	0.05
85,000	ITALY BUONI POLIENNALI 3.35 24-29 01/07S	87,292.03	0.08
67,000	ITALY BUONI POLIENNALI 3.5 22-26 15/01S	67,763.80	0.07
55,000	ITALY BUONI POLIENNALI 3.60 23-25 29/09S	55,464.75	0.05
55,000	ITALY BUONI POLIENNALI 3.70 23-30 15/06S	57,324.65	0.06
66,000	ITALY BUONI POLIENNALI 3.80 23-26 15/04S	67,274.59	0.07
77,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	80,352.35	0.08
82,000	ITALY BUONI POLIENNALI 3.85 23-26 15/09S	84,168.82	0.08
107,000	ITALY BUONI POLIENNALI 4.0 23-30 15/11S	113,292.14	0.11
55,000	ITALY BUONI POLIENNALI 4.0 23-31 30/10S	58,565.98	0.06
	Japan	**12,520,947.71**	**12.15**
19,200,000	JAPAN-(10 YEAR ISSUE) 0.4 23-33 20/06S	116,850.26	0.11
13,300,000	JAPAN (10 YEAR ISSUE) 0.5 23-33 20/03S	81,852.92	0.08
25,450,000	JAPAN-(10 YEAR ISSUE) 0.6 24-33 20/12S	156,542.25	0.15
10,500,000	JAPAN (10 YEAR ISSUE) 0.7 24-33 20/12S	65,168.44	0.06
9,350,000	JAPAN (20 YEAR) 1.9000 24-44 20/06S	60,536.11	0.06
11,100,000	JAPAN - (2 YEAR ISSUE) 0.1 24-26 01/02S	69,346.58	0.07
14,550,000	JAPAN - (2 YEAR ISSUE) 0.2 24-26 01/04S	90,966.78	0.09
10,950,000	JAPAN (30 YEAR) 1.2000 23-53 20/06S	55,741.22	0.05
13,900,000	JAPAN (30 YEAR) 1.4000 23-53 20/03S	74,558.91	0.07
10,250,000	JAPAN (30 YEAR) 1.8000 23-53 20/09S	60,309.03	0.06
3,600,000	JAPAN (5 YEAR) 0.2000 23-28 20/03S	22,388.41	0.02
3,900,000	JAPAN (5 YEAR I 0.3000 23-28 20/09S	24,294.90	0.02
5,200,000	JAPAN-(5 YEAR ISSUE) 0.100 23-28 20/06S	32,181.47	0.03
11,250,000	JAPAN (5 YEAR ISSUE) 0.2000 23-28 20/06S	69,886.24	0.07
12,900,000	JAPAN (5 YEAR ISSUE) 0.2 24-28 20/12S	79,925.31	0.08
6,750,000	JAPAN-(5 YEAR ISSUE) 0.3 23-28 20/06S	42,086.50	0.04
9,000,000	JAPAN-(5 YEAR ISSUE) 0.3 24-28 20/12S	55,995.08	0.05
11,900,000	JAPAN 0.005 21-26 20/03S	74,192.46	0.07
5,250,000	JAPAN 0.005 21-26 20/06S	32,689.22	0.03
9,050,000	JAPAN 0.005 21-26 20/09S	56,277.42	0.05
8,150,000	JAPAN 0.005 21-26 20/12S	50,626.14	0.05
5,000,000	JAPAN 0.005 22-27 20/03S	31,036.12	0.03
10,900,000	JAPAN 0.005 22-27 20/06S	67,590.46	0.07
8,000,000	JAPAN 0.005 23-25 01/09S	50,024.62	0.05
7,800,000	JAPAN 0.100 23-28 03/20S	48,341.60	0.05
3,400,000	JAPAN 0.10 16-26 20/12S	21,164.62	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,450,000	JAPAN 0.10 18-28 20/09S	8,962.60	0.01
1,700,000	JAPAN 0.1 16-26 20/03S	10,613.51	0.01
700,000	JAPAN 0.1 16-26 20/06S	4,365.66	0.00
8,550,000	JAPAN 0.1 16-26 20/09S	53,267.26	0.05
3,450,000	JAPAN 0.1 17-27 20/03S	21,464.63	0.02
2,250,000	JAPAN 0.1 17-27 20/06S	13,988.24	0.01
2,850,000	JAPAN 0.1 17-27 20/09S	17,699.33	0.02
12,900,000	JAPAN 0.1 17-27 20/12S	80,044.90	0.08
4,550,000	JAPAN 0.1 18-28 20/03S	28,199.26	0.03
2,250,000	JAPAN 0.1 18-28 20/06S	13,925.66	0.01
7,600,000	JAPAN 0.1 18-28 20/12S	46,891.17	0.05
1,750,000	JAPAN 0.1 19-29 20/03S	10,778.78	0.01
800,000	JAPAN 0.1 19-29 20/06S	4,918.07	0.00
1,850,000	JAPAN 0.1 19-29 20/09S	11,361.80	0.01
3,750,000	JAPAN 0.1 19-29 20/12S	22,995.44	0.02
5,700,000	JAPAN 0.1 20-25 20/09S	35,664.32	0.03
8,700,000	JAPAN 0.1 20-30 20/06S	53,227.89	0.05
2,200,000	JAPAN 0.1 20-30 20/09S	13,434.70	0.01
6,100,000	JAPAN 0.1 21-25 20/12S	38,129.63	0.04
2,200,000	JAPAN 0.1 21-30 20/12S	13,407.01	0.01
5,850,000	JAPAN 0.1 21-31 20/03S	35,594.75	0.03
6,500,000	JAPAN 0.1 21-31 20/06S	39,462.59	0.04
6,050,000	JAPAN 0.1 21-31 20/09S	36,646.43	0.04
7,050,000	JAPAN 0.1 21-31 20/12S	42,591.53	0.04
3,050,000	JAPAN 0.1 22-27 20/03S	18,975.97	0.02
10,250,000	JAPAN 0.1 22-27 20/09S	63,655.51	0.06
9,300,000	JAPAN 0.1 23-25 01/11S	58,168.77	0.06
12,850,000	JAPAN 0.1 24-26 01/01S	80,302.14	0.08
15,600,000	JAPAN 0.2 16-36 20/06S	88,359.39	0.09
2,750,000	JAPAN 0.2 22-27 20/12S	17,119.13	0.02
1,000,000	JAPAN 0.2 22-32 20/03S	6,070.10	0.01
10,650,000	JAPAN 0.2 22-32 20/06S	64,485.15	0.06
800,000	JAPAN 0.2 22-32 20/09S	4,827.82	0.00
1,800,000	JAPAN 0.3 15-25 20/12S	11,278.65	0.01
3,650,000	JAPAN 0.3 16-46 20/06S	16,707.39	0.02
9,650,000	JAPAN 0.3 19-39 20/06S	51,970.67	0.05
9,750,000	JAPAN 0.3 19-39 20/09S	52,145.21	0.05
12,700,000	JAPAN 0.3 19-39 20/12S	67,580.41	0.07
1,500,000	JAPAN 0.3 22-27 20/12S	9,367.50	0.01
6,650,000	JAPAN 0.3 24-28 20/12S	41,374.26	0.04
3,700,000	JAPAN 0.40 15-25 20/09S	23,217.74	0.02
6,650,000	JAPAN 0.40 16-36 20/03S	38,753.25	0.04
10,700,000	JAPAN 0.40 16-56 20/03S	40,624.40	0.04
11,250,000	JAPAN 0.4 19-39 20/03S	61,842.67	0.06
5,600,000	JAPAN 0.4 19-49 20/06S	24,501.26	0.02
8,150,000	JAPAN 0.4 19-49 20/09S	35,446.72	0.03
10,150,000	JAPAN 0.4 19-49 20/12S	43,953.30	0.04
11,550,000	JAPAN 0.4 20-40 20/03S	62,084.58	0.06
12,550,000	JAPAN 0.4 20-40 20/06S	67,151.70	0.07
13,550,000	JAPAN 0.4 20-40 20/09S	72,084.83	0.07
7,950,000	JAPAN 0.4 20-50 20/03S	34,223.28	0.03
15,250,000	JAPAN 0.4 21-41 20/06S	79,836.20	0.08
8,250,000	JAPAN 0.4 24-28 20/12S	51,542.41	0.05
11,700,000	JAPAN 0.4 24-29 20/03S	73,021.02	0.07
17,000,000	JAPAN 0.4 24-29 20/06S	105,979.65	0.10
9,450,000	JAPAN 0.50 18-38 20/03S	53,785.27	0.05
15,000,000	JAPAN 0.50 21-40 20/12S	80,752.42	0.08
10,850,000	JAPAN 0.5 16-36 20/09S	63,448.51	0.06
8,150,000	JAPAN 0.5 16-46 20/09S	38,905.02	0.04
10,900,000	JAPAN 0.5 18-38 20/06S	61,758.77	0.06
11,150,000	JAPAN 0.5 18-38 20/12S	62,491.48	0.06
6,400,000	JAPAN 0.5 19-49 20/03S	28,977.23	0.03
11,550,000	JAPAN 0.5 19-59 20/03S	43,044.13	0.04
16,350,000	JAPAN 0.5 20-60 20/03S	59,589.90	0.06
13,650,000	JAPAN 0.5 21-41 20/03S	73,092.23	0.07
20,200,000	JAPAN 0.5 21-41 20/09S	107,067.48	0.10
16,550,000	JAPAN 0.5 21-41 20/12S	87,329.25	0.08
1,900,000	JAPAN 0.5 22-32 20/12S	11,724.45	0.01
6,900,000	JAPAN 0.5 24-29 20/03S	43,253.00	0.04
7,800,000	JAPAN 0.6 16-36 20/12S	45,968.95	0.04
5,450,000	JAPAN 0.6 16-46 20/12S	26,472.00	0.03
7,650,000	JAPAN 0.6 17-37 20/06S	44,706.36	0.04
9,900,000	JAPAN 0.6 17-37 20/09S	57,628.94	0.06
7,950,000	JAPAN 0.6 17-37 20/12S	46,052.19	0.04
11,550,000	JAPAN 0.6 20-50 20/06S	52,311.49	0.05
8,900,000	JAPAN 0.6 20-50 20/09S	40,085.17	0.04
16,150,000	JAPAN 0.6 24-29 20/03S	101,678.15	0.10
12,250,000	JAPAN 0.6 24-29 20/06S	77,064.45	0.07
7,200,000	JAPAN 0.7 17-37 20/03S	42,765.73	0.04
9,200,000	JAPAN 0.7 18-38 20/09S	53,331.14	0.05
10,050,000	JAPAN 0.7 18-48 20/06S	48,620.18	0.05
7,150,000	JAPAN 0.7 18-48 20/12S	34,230.83	0.03
18,000,000	JAPAN 0.7 21-50 20/12S	82,916.91	0.08
9,800,000	JAPAN 0.7 21-51 20/03S	44,945.98	0.04
14,750,000	JAPAN 0.7 21-51 20/06S	67,270.40	0.07
8,850,000	JAPAN 0.7 21-51 20/09S	40,149.91	0.04
12,600,000	JAPAN 0.7 21-51 20/12S	56,946.33	0.06
16,200,000	JAPAN 0.7 21-61 20/03S	62,757.32	0.06
7,300,000	JAPAN 0.8 16-46 20/03S	37,671.59	0.04
2,500,000	JAPAN 0.8 17-47 20/03S	12,654.43	0.01
3,000,000	JAPAN 0.8 17-47 20/06S	15,108.45	0.01
5,550,000	JAPAN 0.8 17-47 20/09S	27,808.44	0.03
12,200,000	JAPAN 0.8 17-47 20/12S	60,930.53	0.06
8,350,000	JAPAN 0.8 18-48 20/03S	41,561.75	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
9,700,000	JAPAN 0.8 18-58 20/03S	41,150.31	0.04
15,450,000	JAPAN 0.8 22-42 20/03S	85,413.52	0.08
17,500,000	JAPAN 0.9 17-57 20/03S	77,975.07	0.08
5,050,000	JAPAN 0.9 18-48 20/09S	25,502.47	0.02
23,450,000	JAPAN 0.9 22-42 20/06S	131,492.91	0.13
600,000	JAPAN 002 JGB 2.40 00-30 20/02S	4,134.76	0.00
500,000	JAPAN 003 JGB 2.30 00-30 20/05S	3,442.31	0.00
1,000,000	JAPAN 1.1 03-33 20/03S	6,463.55	0.01
10,800,000	JAPAN 1.1 22-42 20/09S	62,353.09	0.06
12,350,000	JAPAN 1.1 23-43 20/06S	70,576.27	0.07
31,300,000	JAPAN 1.1 24-34 20/06M	200,344.56	0.19
7,500,000	JAPAN 1.2 14-34 20/12S	48,260.99	0.05
7,750,000	JAPAN 1.2 15-35 20/03S	49,746.86	0.05
9,050,000	JAPAN 1.2 15-35 20/09S	57,882.32	0.06
7,750,000	JAPAN 1.3 15-35 20/06S	50,123.59	0.05
24,450,000	JAPAN 1.3 22-52 20/06S	128,771.59	0.12
7,900,000	JAPAN 1.40 14-34 20/09S	51,861.26	0.05
950,000	JAPAN 1.4 02-32 20/12S	6,287.96	0.01
1,250,000	JAPAN 1.4 15-45 20/09S	7,322.74	0.01
1,800,000	JAPAN 1.4 15-45 20/12S	10,522.30	0.01
4,150,000	JAPAN 1.4 15-55 20/03S	21,861.88	0.02
14,200,000	JAPAN 1.4 22-42 20/12S	85,901.93	0.08
9,900,000	JAPAN 1.4 22-52 20/09S	53,336.90	0.05
9,700,000	JAPAN 1.50 14-34 20/03S	64,438.48	0.06
1,450,000	JAPAN 1.5 12-32 20/06S	9,661.17	0.01
1,400,000	JAPAN 1.5 13-33 20/03S	9,336.62	0.01
10,600,000	JAPAN 1.5 14-34 20/06S	70,319.71	0.07
3,650,000	JAPAN 1.5 14-44 20/12S	21,969.31	0.02
4,350,000	JAPAN 1.5 15-45 20/03S	26,114.20	0.03
2,250,000	JAPAN 1.6 10-30 20/06S	14,943.26	0.01
1,550,000	JAPAN 1.6 12-32 20/03S	10,398.82	0.01
3,100,000	JAPAN 1.6 12-32 20/06S	20,812.98	0.02
6,000,000	JAPAN 1.6 13-33 20/03S	40,317.76	0.04
8,850,000	JAPAN 1.6 13-33 20/12S	59,348.41	0.06
2,800,000	JAPAN 1.6 15-45 20/06S	17,068.20	0.02
8,400,000	JAPAN 1.6 23-52 20/12S	47,373.45	0.05
7,900,000	JAPAN 1.70 13-33 20/09S	53,456.70	0.05
10,750,000	JAPAN 1.70 14-44 20/06S	67,334.38	0.07
5,200,000	JAPAN 1.70 14-54 20/03S	29,797.76	0.03
1,050,000	JAPAN 1.7 03-33 20/06S	7,107.37	0.01
5,700,000	JAPAN 1.7 11-31 20/09S	38,417.92	0.04
9,850,000	JAPAN 1.7 11-31 20/12S	66,462.90	0.06
1,750,000	JAPAN 1.7 12-32 20/03S	11,818.87	0.01
1,500,000	JAPAN 1.7 12-32 20/06S	10,139.95	0.01
8,650,000	JAPAN 1.7 12-32 20/09S	58,513.82	0.06
6,950,000	JAPAN 1.7 12-32 20/12S	47,018.35	0.05
6,450,000	JAPAN 1.7 13-33 20/06S	43,655.94	0.04
6,700,000	JAPAN 1.7 13-43 20/12S	42,186.46	0.04
7,400,000	JAPAN 1.7 14-44 20/03S	46,473.48	0.05
5,750,000	JAPAN 1.7 14-44 20/09S	35,924.94	0.03
1,400,000	JAPAN 1.80 10-30 20/06S	9,400.72	0.01
1,750,000	JAPAN 1.80 11-31 20/06S	11,851.43	0.01
1,350,000	JAPAN 1.8 02-32 22/11S	9,199.44	0.01
1,550,000	JAPAN 1.8 10-30 20/09S	10,432.52	0.01
7,450,000	JAPAN 1.8 11-31 20/09S	50,526.03	0.05
6,000,000	JAPAN 1.8 11-31 20/12S	40,745.10	0.04
11,850,000	JAPAN 1.8 12-32 20/03S	80,560.65	0.08
1,550,000	JAPAN 1.8 12-32 20/12S	10,570.00	0.01
10,650,000	JAPAN 1.8 13-43 20/03S	68,492.58	0.07
4,850,000	JAPAN 1.8 13-43 20/09S	31,050.49	0.03
16,300,000	JAPAN 1.90 12-42 20/09S	106,879.29	0.10
7,250,000	JAPAN 1.90 13-53 20/03S	43,761.64	0.04
2,500,000	JAPAN 1.9 08-28 20/12S	16,604.10	0.02
2,000,000	JAPAN 1.9 09-29 20/03S	13,309.71	0.01
3,450,000	JAPAN 1.9 10-30 20/09S	23,345.88	0.02
1,950,000	JAPAN 1.9 11-31 20/03S	13,252.05	0.01
5,250,000	JAPAN 1.9 11-31 20/06S	35,767.39	0.03
6,850,000	JAPAN 1.9 13-43 20/06S	44,644.34	0.04
4,000,000	JAPAN 10 YEAR ISSUE 0.1 20-30 20/03S	24,504.16	0.02
14,550,000	JAPAN10 YEAR ISSUE 0.8000 23-33 20/09U	91,406.09	0.09
26,300,000	JAPAN10 YEAR ISSUE 0.8 24-34 20/03S	164,304.36	0.16
7,700,000	JAPAN 1 15-35 20/12S	48,080.69	0.05
9,300,000	JAPAN 1 22-52 20/03S	45,436.30	0.04
19,100,000	JAPAN 1 22-62 20/03S	81,550.79	0.08
13,700,000	JAPAN 2.00 10-40 20/09S	92,278.59	0.09
1,950,000	JAPAN 2.00 11-31 20/03S	13,328.27	0.01
6,850,000	JAPAN 2.00 12-52 20/03S	42,424.23	0.04
150,000	JAPAN 2.10 05-25 20/09S	956.68	0.00
5,850,000	JAPAN 2.10 06-26 20/12S	38,033.84	0.04
7,150,000	JAPAN 2.10 07-27 20/12S	47,227.50	0.05
3,000,000	JAPAN 2.10 09-29 20/09S	20,264.50	0.02
900,000	JAPAN 2.1 03-33 20/09S	6,285.35	0.01
1,500,000	JAPAN 2.1 05-25 20/12S	9,603.90	0.01
2,050,000	JAPAN 2.1 06-26 20/03S	13,174.65	0.01
4,850,000	JAPAN 2.1 07-27 20/03S	31,665.40	0.03
7,650,000	JAPAN 2.1 07-27 20/06S	50,149.16	0.05
1,500,000	JAPAN 2.1 07-27 20/09S	9,869.53	0.01
1,150,000	JAPAN 2.1 08-28 20/06S	7,647.33	0.01
6,450,000	JAPAN 2.1 08-28 20/09S	43,032.52	0.04
1,350,000	JAPAN 2.1 08-28 20/12S	9,036.23	0.01
8,850,000	JAPAN 2.1 09-29 20/03S	59,403.29	0.06
4,500,000	JAPAN 2.1 09-29 20/06S	30,273.00	0.03
5,800,000	JAPAN 2.1 09-29 20/12S	39,297.19	0.04
6,850,000	JAPAN 2.1 10-30 20/03S	46,572.68	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
7,400,000	JAPAN 2.1 10-30 20/12S	50,757.09	0.05
1,600,000	JAPAN 2.20 07-27 20/09S	10,557.16	0.01
500,000	JAPAN 2.2 01-31 20/05S	3,464.30	0.00
2,450,000	JAPAN 2.2 06-26 20/03S	15,767.72	0.02
2,100,000	JAPAN 2.2 06-26 20/06S	13,567.93	0.01
5,450,000	JAPAN 2.2 06-26 20/09S	35,354.04	0.03
6,000,000	JAPAN 2.2 08-28 20/03S	39,892.68	0.04
1,350,000	JAPAN 2.2 08-28 20/09S	9,039.79	0.01
2,200,000	JAPAN 2.2 09-29 20/06S	14,864.49	0.01
1,600,000	JAPAN 2.2 09-29 20/12S	10,891.62	0.01
10,150,000	JAPAN 2.2 09-39 20/09S	70,524.92	0.07
3,700,000	JAPAN 2.2 09-49 20/03S	24,381.23	0.02
2,000,000	JAPAN 2.2 10-30 20/03S	13,664.52	0.01
8,800,000	JAPAN 2.2 10-50 20/03S	57,679.65	0.06
6,900,000	JAPAN 2.2 11-31 20/03S	47,731.26	0.05
17,000,000	JAPAN 2.2 11-41 20/03S	117,299.51	0.11
6,400,000	JAPAN 2.2 11-51 20/03S	41,589.22	0.04
1,500,000	JAPAN 2.30 05-35 20/06S	10,657.21	0.01
1,550,000	JAPAN 2.30 05-35 20/12S	11,015.07	0.01
900,000	JAPAN 2.3 02-32 20/05S	6,332.59	0.01
4,750,000	JAPAN 2.3 05-35 20/03S	33,732.95	0.03
6,750,000	JAPAN 2.3 06-26 20/03S	43,503.81	0.04
2,150,000	JAPAN 2.3 06-26 20/06S	13,913.87	0.01
1,000,000	JAPAN 2.3 06-26 20/09S	6,499.19	0.01
1,700,000	JAPAN 2.3 06-36 20/12S	12,084.35	0.01
3,150,000	JAPAN 2.3 07-27 20/06S	20,755.61	0.02
1,600,000	JAPAN 2.3 08-28 20/06S	10,713.02	0.01
11,550,000	JAPAN 2.3 09-39 20/03S	81,460.74	0.08
13,500,000	JAPAN 2.3 10-40 20/03S	94,787.64	0.09
1,000,000	JAPAN 2.4 01-31 20/11S	7,046.36	0.01
5,200,000	JAPAN 2.4 04-34 20/03S	37,182.78	0.04
1,350,000	JAPAN 2.4 06-34 20/12S	9,672.76	0.01
6,700,000	JAPAN 2.4 07-37 20/03S	48,078.56	0.05
6,550,000	JAPAN 2.4 07-48 20/03S	44,946.18	0.04
1,500,000	JAPAN 2.4 08-28 20/03S	10,037.34	0.01
5,050,000	JAPAN 2.4 08-28 20/06S	33,929.06	0.03
7,600,000	JAPAN 2.4 08-38 20/09S	54,353.11	0.05
1,650,000	JAPAN 2.50 05-35 20/09S	11,941.85	0.01
4,350,000	JAPAN 2.5 04-34 20/06S	31,389.31	0.03
4,100,000	JAPAN 2.5 04-34 20/09S	29,586.09	0.03
4,700,000	JAPAN 2.5 06-36 20/03S	34,044.13	0.03
2,100,000	JAPAN 2.5 06-36 20/06S	15,213.44	0.01
1,650,000	JAPAN 2.5 06-36 20/09S	11,953.83	0.01
5,900,000	JAPAN 2.5 07-37 20/09S	42,769.51	0.04
8,500,000	JAPAN 2.5 08-38 20/03S	61,563.85	0.06
4,550,000	JAPAN 2 03-33 20/12S	31,519.99	0.03
500,000	JAPAN 2 05-25 20/09S	3,185.89	0.00
1,800,000	JAPAN 2 05-29 20/12S	11,510.92	0.01
1,350,000	JAPAN 2 07-27 20/03S	8,793.45	0.01
12,250,000	JAPAN 20 YEAR ISSUE 1.1 23-43 20/03S	70,339.37	0.07
12,450,000	JAPAN 20 YEAR ISSUE 1.3 24-43 20/12S	73,315.80	0.07
13,100,000	JAPAN 20 YEAR ISSUE 1.6 24-44 20/03S	80,830.48	0.08
2,050,000	JAPAN 2 10-30 20/06S	13,907.89	0.01
2,000,000	JAPAN 2 10-30 20/12S	13,643.47	0.01
36,300,000	JAPAN 2 11-41 20/09S	243,010.66	0.24
13,050,000	JAPAN 2 12-42 20/03S	87,059.24	0.08
18,500,000	JAPAN 2 YEAR (ISSUE) 0.40 24-26 01/06S	115,979.76	0.11
20,800,000	JAPAN 2 YEAR (ISSUE) 0.4 24-26 01/08S	130,362.38	0.13
3,000,000	JAPAN 2 YEAR ISSUE 0.005 23-25 01/10S	18,752.28	0.02
7,200,000	JAPAN - 2 YEAR ISSUE 0.005 23-25 01/12S	44,963.97	0.04
10,450,000	JAPAN 2 YEAR ISSUE 0.2 24-26 01/03S	65,346.61	0.06
11,950,000	JAPAN 2 YEAR ISSUE 0.3 24-26 01/05S	74,806.62	0.07
8,950,000	JAPAN 2 YEAR ISSUE 0.4 24-26 01/07S	56,103.52	0.05
500,000	JAPAN 30 YEAR 2.900 00-30 11/20S	3,578.28	0.00
10,200,000	JAPAN 30 YEAR ISSUE 1.6 24-53 20/12S	57,111.51	0.06
11,450,000	JAPAN 30 YEAR ISSUE 1.8 24-54 20/03S	67,141.52	0.07
6,350,000	JAPAN 30 YEAR ISSUE 2.2 24-54 20/06S	40,687.14	0.04
16,350,000	JAPAN 40 YEAR ISSUE 1.3 23-63 20/03S	76,285.08	0.07
6,200,000	JAPAN 40 YEAR ISSUE 2.2 24-64 20/03S	37,464.53	0.04
	Netherlands	**1,416,802.59**	**1.37**
62,100	NETHERLANDS 0.00 20-27 15/01A	59,280.66	0.06
91,858	NETHERLANDS 0.00 20-30 15/07A	81,080.76	0.08
65,215	NETHERLANDS 0.00 21-31 15/07A	56,107.46	0.05
59,700	NETHERLANDS 0.00 21-38 15/01A	42,287.36	0.04
51,309	NETHERLANDS 0.25 19-29 15/07A	46,976.57	0.05
67,206	NETHERLANDS 0.50 16-26 15/07A	65,342.51	0.06
65,147	NETHERLANDS 0.50 19-40 15/01A	47,758.68	0.05
57,500	NETHERLANDS 0.5 22-32 15/07A	50,198.88	0.05
74,162	NETHERLANDS 0.75 17-27 15/07A	71,571.89	0.07
80,093	NETHERLANDS 0.75 18-28 15/07A	76,232.52	0.07
74,619	NETHERLANDS 0 20-52 15/01U	36,918.79	0.04
69,500	NETHERLANDS 0 21-29 15/01A	63,542.60	0.06
49,000	NETHERLANDS 0 22-26 15/01A	47,617.37	0.05
66,460	NETHERLANDS 2.50 12-33 15/01A	67,327.57	0.07
50,000	NETHERLANDS 2.5 23-30 15/01A	50,808.70	0.05
44,000	NETHERLANDS 2.5 23-33 15/07A	44,466.40	0.04
51,700	NETHERLANDS 2.5 24-34 15/07A	52,041.22	0.05
99,558	NETHERLANDS 2.75 14-47 15/01A	100,734.18	0.10
57,100	NETHERLANDS 2 22-54 15/01A	49,311.73	0.05
36,700	NETHERLANDS 3.25 23-44 15/01A	39,786.91	0.04
81,783	NETHERLANDS 3.75 10-42 15/01A	93,817.86	0.09
92,262	NETHERLANDS 4.00 05-37 15/01A	106,041.79	0.10
61,000	NETHERLANDS 5.50 98-28 15/01A	67,550.18	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
	Spain	**4,427,390.82**	**4.30**
90,000	SPAIN 0.00 20-26 31/01A	87,147.81	0.08
98,000	SPAIN 0.00 21-27 31/01A	92,885.58	0.09
121,000	SPAIN 0.00 21-28 31/01A	112,033.60	0.11
111,000	SPAIN 0.1 21-31 30/04A	94,620.39	0.09
97,000	SPAIN 0.50 20-30 30/04A	87,129.08	0.08
109,000	SPAIN 0.5 21-31 31/10A	94,334.26	0.09
106,000	SPAIN 0.6 19-29 31/10A	96,757.75	0.09
124,000	SPAIN 0.7 22-32 30/04A	107,545.20	0.10
101,000	SPAIN 0.80 20-27 30/07A	96,909.70	0.09
122,000	SPAIN 0.8 22-29 30/07A	112,971.58	0.11
69,000	SPAIN 0.85 21-37 30/07A	52,205.95	0.05
114,000	SPAIN 1.00 20-50 31/10A	65,085.57	0.06
79,000	SPAIN 1.2 20-40 31/10A	57,937.02	0.06
115,000	SPAIN 1.25 20-30 31/10A	106,791.18	0.10
120,000	SPAIN 1.30 16-26 31/10A	117,616.20	0.11
91,000	SPAIN 1.40 18-28 30/07A	87,873.60	0.09
110,000	SPAIN 1.4 18-28 30/04A	106,513.00	0.10
147,000	SPAIN 1.45 17-27 31/10A	143,308.83	0.14
93,000	SPAIN 1.45 19-29 30/04A	89,213.23	0.09
31,000	SPAIN 1.45 21-71 31/10A	15,862.70	0.02
97,000	SPAIN 1.50 17-27 30/04A	95,089.10	0.09
101,000	SPAIN 1.85 19-35 30/07A	90,548.11	0.09
81,000	SPAIN 1.9 22-52 31/10A	56,715.55	0.06
138,000	SPAIN 1.95 15-30 30/07A	133,998.55	0.13
100,000	SPAIN 1.95 16-26 30/04A	99,370.00	0.10
55,000	SPAIN 1 21-42 30/07A	37,540.25	0.04
100,000	SPAIN 2.15 15-25 31/10A	99,607.60	0.10
158,000	SPAIN 2.35 17-33 30/07A	152,675.40	0.15
118,000	SPAIN 2.5000 24-27 31/05A	118,494.07	0.11
98,000	SPAIN 2.55 22-32 31/10A	96,852.93	0.09
73,000	SPAIN 2.70 18-48 31/10A	63,065.77	0.06
95,000	SPAIN 2.8 23-26 31/05A	95,628.33	0.09
83,000	SPAIN 2.9 16-46 31/10A	75,332.38	0.07
13,000	SPAIN 3.1 24-31 30/07A	13,387.30	0.01
111,000	SPAIN 3.15 23-33 30/04A	114,179.59	0.11
51,000	SPAIN 3.45 16-66 30/07A	48,091.98	0.05
58,000	SPAIN 3.45 22-43 30/07A	57,629.61	0.06
94,000	SPAIN 3.5 23-29 31/05A	98,370.06	0.10
101,000	SPAIN 3.55 23-33 31/10A	106,753.97	0.10
72,000	SPAIN 3.9 23-39 30/07A	76,943.52	0.07
81,000	SPAIN 4.20 05-37 31/01A	90,032.22	0.09
96,000	SPAIN 4.7 09-41 30/07A	112,117.05	0.11
80,000	SPAIN 4.90 07-40 30/07A	95,103.04	0.09
87,000	SPAIN 5.15 13-28 31/10A	96,285.51	0.09
68,000	SPAIN 5.15 13-44 31/10A	84,308.03	0.08
89,000	SPAIN 5.75 01-32 30/07A	108,151.73	0.10
114,000	SPAIN 5.90 11-26 30/07A	121,162.47	0.12
143,900	SPAIN 6 98-29 31/01A	165,214.47	0.16
	United Kingdom	**5,349,760.89**	**5.19**
46,017	ROYAUME-UNI DE GRANDE 1.625 19-54 22/10S	29,057.54	0.03
83,654	UK TREASURY GILT 1.75 16-37 07/09S	76,517.05	0.07
53,500	UK TREASURY STOCK 2.50 15-65 22/07S	40,698.31	0.04
63,305	UK TREASURY STOCK 4.25 09-39 07/09S	75,634.27	0.07
58,789	UK TREASURY STOCK 4.50 09-34 07/09S	73,538.36	0.07
54,988	UK TSY 1.625 18-28 22/10S	61,023.17	0.06
63,100	UNITED KINGDOM 0.1250 20-26 30/01S	72,315.69	0.07
64,941	UNITED KINGDOM 0.125 20-28 31/01S	69,482.68	0.07
116,600	UNITED KINGDOM 0.25 20-31 31/07S	110,508.99	0.11
61,143	UNITED KINGDOM 0.3750 20-30 22/10S	60,182.11	0.06
87,800	UNITED KINGDOM 0.375 21-26 22/10S	98,466.97	0.10
113,300	UNITED KINGDOM 0.500 21-29 31/01S	118,661.38	0.12
88,310	UNITED KINGDOM 0.50 20-61 22/10S	32,393.71	0.03
88,881	UNITED KINGDOM 0.625 20-35 31/07S	75,106.34	0.07
40,100	UNITED KINGDOM 0.625 20-50 22/10S	19,815.91	0.02
127,000	UNITED KINGDOM 0.8750 21-33 31/07S	118,020.48	0.11
63,590	UNITED KINGDOM 0.875 19-29 22/10S	66,533.43	0.06
104,400	UNITED KINGDOM 0.875 21-46 31/01S	63,580.42	0.06
90,000	UNITED KINGDOM 1.125 21-39 31/01S	72,269.33	0.07
41,500	UNITED KINGDOM 1.125 22-73 22/10S	18,524.25	0.02
116,300	UNITED KINGDOM 1.250 21-51 31/07S	68,941.70	0.07
61,605	UNITED KINGDOM 1.25 17-27 22/07S	69,153.38	0.07
104,800	UNITED KINGDOM 1.25 20-41 22/10S	78,988.26	0.08
121,000	UNITED KINGDOM 1.5000 21-53 31/07S	74,660.66	0.07
62,251	UNITED KINGDOM 1.50 16-26 22/07S	71,743.97	0.07
69,779	UNITED KINGDOM 1.50 16-47 22/07S	47,995.33	0.05
55,118	UNITED KINGDOM 1.625 18-71 22/10S	30,577.21	0.03
75,186	UNITED KINGDOM 1.75 17-57 22/07S	48,099.87	0.05
153,300	UNITED KINGDOM 1 21-32 31/01S	150,972.45	0.15
46,036	UNITED KINGDOM 2.00 15-25 07/09S	54,155.43	0.05
86,105	UNITED KINGDOM 3.25 12-44 22/01S	86,938.74	0.08
142,200	UNITED KINGDOM 3.25 23-33 31/01S	162,676.07	0.16
97,924	UNITED KINGDOM 3.50 13-68 22/07S	96,014.06	0.09
82,375	UNITED KINGDOM 3.50 14-45 22/01S	85,720.88	0.08
151,100	UNITED KINGDOM 3.5 23-25 22/10S	179,944.15	0.17
168,500	UNITED KINGDOM 3.7500 24-27 07/03S	201,472.08	0.20
46,581	UNITED KINGDOM 3.75 11-52 22/07S	48,794.94	0.05
137,000	UNITED KINGDOM 3.75 22-38 29/01S	157,260.62	0.15
130,300	UNITED KINGDOM 3.75 23-53 22/10S	135,819.59	0.13
50,956	UNITED KINGDOM 4.00 09-60 22/01S	55,578.15	0.05
158,000	UNITED KINGDOM 4.125 22-27 29/01S	190,466.44	0.18
83,274	UNITED KINGDOM 4.25 00-32 07/06S	102,806.18	0.10
91,659	UNITED KINGDOM 4.25 03-36 07/03S	111,727.38	0.11
92,000	UNITED KINGDOM 4.25 05-55 07/12S	104,743.22	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
65,155	UNITED KINGDOM 4.25 06-27 07/12S	79,418.87	0.08
107,572	UNITED KINGDOM 4.25 06-46 07/12S	124,000.15	0.12
50,270	UNITED KINGDOM 4.25 08-49 07/12S	57,619.73	0.06
61,790	UNITED KINGDOM 4.25 10-40 07/12S	73,281.06	0.07
74,847	UNITED KINGDOM 4.50 07-42 07/12S	90,637.10	0.09
146,500	UNITED KINGDOM 4.5 23-28 07/06S	179,814.70	0.17
94,400	UNITED KINGDOM 4.7500 23-43 22/10S	117,312.18	0.11
84,655	UNITED KINGDOM 4.75 04-38 07/12S	107,270.56	0.10
121,811	UNITED KINGDOM 4.75 07-30 07/12S	154,047.91	0.15
48,063	UNITED KINGDOM 6 98-28 07/12S	62,850.99	0.06
47,279	UNITED KINGDOM GILT 1.75 18-49 22/01Q	33,679.75	0.03
67,000	UNITED KINGDOM GILT 4.0 23-63 22/10S	72,668.41	0.07
45,000	UNITED KINGDOM GILT 4.0 24-31 22/10S	54,405.40	0.05
95,100	UNITED KINGDOM GILT 4.125 24-29 22/07S	115,550.99	0.11
62,200	UNITED KINGDOM GILT 4.375 24-54 31/07S	72,168.59	0.07
148,600	UNITED KINGDOM GILT 4.625 23-34 31/01S	187,453.35	0.18
	United States of America	**48,834,844.33**	**47.38**
219,800	UNITED STATES 0.25 20-25 30/09S	189,836.11	0.18
196,000	UNITED STATES 0.25 20-25 31/08S	169,670.27	0.16
221,300	UNITED STATES 0.25 20-25 31/10S	190,612.68	0.18
193,100	UNITED STATES 0.3750 20-27 30/09S	157,435.52	0.15
183,800	UNITED STATES 0.3750 20-27 31/07S	150,618.72	0.15
218,600	UNITED STATES 0.375 20-25 30/11S	188,134.04	0.18
230,200	UNITED STATES 0.375 20-25 31/12S	197,617.83	0.19
240,500	UNITED STATES 0.375 21-26 31/01S	205,938.09	0.20
240,000	UNITED STATES 0.50 20-27 31/10S	195,874.97	0.19
243,200	UNITED STATES 0.50 21-26 28/02S	208,139.41	0.20
129,200	UNITED STATES 0.5 20-27 30/04S	107,033.27	0.10
156,600	UNITED STATES 0.5 20-27 30/06S	129,090.99	0.13
133,800	UNITED STATES 0.5 20-27 31/05S	110,567.75	0.11
150,700	UNITED STATES 0.5 20-27 31/08S	123,631.38	0.12
254,100	UNITED STATES 0.625 20-27 30/11S	207,711.67	0.20
91,000	UNITED STATES 0.625 20-27 31/03S	75,804.45	0.07
341,500	UNITED STATES 0.625 20-30 15/05S	259,852.35	0.25
462,600	UNITED STATES 0.625 20-30 15/08S	349,311.33	0.34
224,000	UNITED STATES 0.625 21-26 31/07S	189,927.64	0.18
226,000	UNITED STATES 0.7500 21-26 31/03S	193,664.25	0.19
227,100	UNITED STATES 0.75 21-26 30/04S	194,201.48	0.19
251,400	UNITED STATES 0.75 21-26 31/05S	214,550.13	0.21
252,000	UNITED STATES 0.75 21-26 31/08S	213,721.52	0.21
296,500	UNITED STATES 0.75 21-28 31/01S	242,236.26	0.24
218,000	UNITED STATES 0.8750 21-26 30/06S	186,091.65	0.18
961,900	UNITED STATES 0.875 20-30 15/11S	733,539.80	0.71
243,000	UNITED STATES 0.875 21-26 30/09S	206,250.21	0.20
57,700	UNITED STATES 1.125 20-27 28/02S	48,761.77	0.05
186,700	UNITED STATES 1.125 20-40 15/05S	110,513.59	0.11
246,900	UNITED STATES 1.125 20-40 15/08S	144,894.81	0.14
260,000	UNITED STATES 1.125 21-26 31/10S	221,270.75	0.21
264,400	UNITED STATES 1.125 21-28 29/02S	218,380.11	0.21
259,000	UNITED STATES 1.125 21-28 31/08S	211,408.92	0.21
456,600	UNITED STATES 1.125 21-31 15/02S	351,812.47	0.34
493,000	UNITED STATES 1.2500 21-31 15/08S	377,253.32	0.37
265,000	UNITED STATES 1.250 21-28 30/04S	218,977.68	0.21
258,000	UNITED STATES 1.250 21-28 31/03S	213,626.82	0.21
241,200	UNITED STATES 1.25 20-50 15/05S	115,657.61	0.11
242,500	UNITED STATES 1.25 21-26 30/11S	206,623.66	0.20
256,000	UNITED STATES 1.25 21-26 31/12S	217,812.82	0.21
244,000	UNITED STATES 1.25 21-28 30/06S	200,881.75	0.19
259,700	UNITED STATES 1.25 21-28 30/09S	212,643.87	0.21
265,000	UNITED STATES 1.25 21-28 31/05S	218,551.03	0.21
221,400	UNITED STATES 1.3750 20-40 15/11S	134,618.22	0.13
89,000	UNITED STATES 1.375 19-26 31/08S	76,399.95	0.07
288,700	UNITED STATES 1.375 20-50 15/08S	142,486.29	0.14
246,000	UNITED STATES 1.375 21-28 31/10S	202,071.97	0.20
238,600	UNITED STATES 1.375 21-28 31/12S	195,417.16	0.19
473,500	UNITED STATES 1.375 21-31 15/11S	363,325.90	0.35
239,700	UNITED STATES 1.5000 20-30 15/02S	192,853.16	0.19
229,800	UNITED STATES 1.50 16-26 15/08S	197,877.68	0.19
322,000	UNITED STATES 1.50 20-27 31/01S	274,982.02	0.27
246,500	UNITED STATES 1.5 21-28 30/11S	203,190.15	0.20
208,600	UNITED STATES 1.625 16-26 15/02S	181,499.04	0.18
204,400	UNITED STATES 1.625 16-26 15/05S	177,129.28	0.17
80,900	UNITED STATES 1.625 19-26 30/09S	69,704.38	0.07
110,200	UNITED STATES 1.625 19-26 30/11S	94,637.17	0.09
85,300	UNITED STATES 1.625 19-26 31/10S	73,361.12	0.07
187,500	UNITED STATES 1.625 19-29 15/08S	153,663.90	0.15
268,900	UNITED STATES 1.625 20-50 15/11S	141,721.08	0.14
437,400	UNITED STATES 1.625 21-31 15/05S	345,515.46	0.34
88,000	UNITED STATES 1.75 19-26 31/12S	75,717.09	0.07
130,100	UNITED STATES 1.75 19-29 15/11S	106,795.28	0.10
316,000	UNITED STATES 1.75 21-41 15/08S	200,753.91	0.19
222,800	UNITED STATES 1.75 22-29 31/01S	185,065.69	0.18
95,300	UNITED STATES 1.875 19-26 30/06S	82,768.69	0.08
98,000	UNITED STATES 1.875 19-26 31/07S	85,017.62	0.08
331,500	UNITED STATES 1.875 21-41 15/02S	217,806.31	0.21
326,300	UNITED STATES 1.875 21-51 15/02S	183,188.34	0.18
291,400	UNITED STATES 1.875 21-51 15/11S	162,656.79	0.16
225,900	UNITED STATES 1.875 22-27 28/02S	194,385.03	0.19
213,800	UNITED STATES 1.875 22-29 28/02S	178,353.25	0.17
448,900	UNITED STATES 1.875 22-32 15/02S	355,212.39	0.34
296,000	UNITED STATES 1 21-28 31/07S	240,874.62	0.23
215,400	UNITED STATES 2.00 16-26 15/11S	186,593.83	0.18
219,700	UNITED STATES 2.00 20-50 15/02S	128,271.02	0.12
312,200	UNITED STATES 2.00 -51 15/08S	180,189.70	0.17

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
96,800	UNITED STATES 2.125 19-26 31/05S	84,525.44	0.08
290,900	UNITED STATES 2.250 21-41 15/05S	202,015.03	0.20
244,600	UNITED STATES 2.25 15-25 15/11S	215,253.36	0.21
125,300	UNITED STATES 2.25 16-46 15/08S	80,374.60	0.08
215,100	UNITED STATES 2.25 17-27 15/02S	186,785.66	0.18
193,500	UNITED STATES 2.25 17-27 15/08S	167,128.20	0.16
199,000	UNITED STATES 2.25 17-27 15/11S	171,349.25	0.17
98,000	UNITED STATES 2.25 19-26 31/03S	85,885.42	0.08
185,900	UNITED STATES 2.25 19-49 15/08S	115,394.99	0.11
268,700	UNITED STATES 2.25 22-52 15/02S	164,177.50	0.16
222,900	UNITED STATES 2.375 17-27 15/05S	193,660.35	0.19
125,500	UNITED STATES 2.375 19-26 30/04S	110,108.91	0.11
210,000	UNITED STATES 2.375 19-29 15/05S	178,579.04	0.17
160,000	UNITED STATES 2.375 19-49 15/11S	101,899.56	0.10
302,000	UNITED STATES 2.375 21-51 15/05S	190,908.44	0.19
190,000	UNITED STATES 2.375 22-29 31/03S	161,751.05	0.16
212,500	UNITED STATES 2.375 22-42 15/02S	148,291.73	0.14
138,000	UNITED STATES 2.50 15-45 15/02S	94,505.59	0.09
116,100	UNITED STATES 2.50 16-46 15/02S	78,642.42	0.08
103,700	UNITED STATES 2.50 16-46 15/05S	70,032.55	0.07
94,600	UNITED STATES 2.5 19-26 28/02S	83,266.63	0.08
218,000	UNITED STATES 2.5 22-27 31/03S	190,311.13	0.18
78,500	UNITED STATES 2.625 18-25 31/12S	69,296.02	0.07
93,300	UNITED STATES 2.625 19-26 31/01S	82,334.63	0.08
257,000	UNITED STATES 2.625 19-29 15/02S	221,416.17	0.21
205,000	UNITED STATES 2.625 22-27 31/05S	179,206.24	0.17
205,000	UNITED STATES 2.625 22-29 31/07S	175,912.86	0.17
147,600	UNITED STATES 2.750 17-47 15/08S	103,213.49	0.10
62,300	UNITED STATES 2.75 12-42 15/08S	45,996.35	0.04
79,700	UNITED STATES 2.75 12-42 15/11S	58,561.09	0.06
139,600	UNITED STATES 2.75 17-47 15/11S	97,389.62	0.09
92,300	UNITED STATES 2.75 18-25 31/08S	81,737.75	0.08
258,800	UNITED STATES 2.75 18-28 15/02S	225,802.16	0.22
209,000	UNITED STATES 2.75 22-27 30/04S	183,412.52	0.18
196,000	UNITED STATES 2.75 22-27 31/07S	171,702.23	0.17
170,000	UNITED STATES 2.75 22-29 31/05S	146,890.47	0.14
422,000	UNITED STATES 2.75 22-32 15/08S	353,334.73	0.34
107,600	UNITED STATES 2.875 13-43 15/05S	80,044.10	0.08
97,600	UNITED STATES 2.875 15-45 15/08S	71,078.08	0.07
68,700	UNITED STATES 2.875 16-46 15/11S	49,492.77	0.05
482,600	UNITED STATES 2.875 18-25 30/11S	427,468.75	0.41
273,500	UNITED STATES 2.875 18-28 15/05S	239,211.79	0.23
276,000	UNITED STATES 2.875 18-28 15/08S	241,011.96	0.23
209,900	UNITED STATES 2.875 19-49 15/05S	148,468.27	0.14
178,000	UNITED STATES 2.875 22-29 30/04S	154,762.41	0.15
435,000	UNITED STATES 2.875 22-32 15/05S	368,421.61	0.36
249,000	UNITED STATES 2.875 22-52 15/05S	174,730.39	0.17
268,800	UNITED STATES 2 21-41 15/11S	177,080.78	0.17
56,400	UNITED STATES 3.00 12-42 15/05S	43,444.63	0.04
104,700	UNITED STATES 3.00 14-44 15/11S	78,278.88	0.08
59,700	UNITED STATES 3.00 15-45 15/05S	44,471.68	0.04
106,600	UNITED STATES 3.00 17-47 15/02S	78,270.42	0.08
95,200	UNITED STATES 3.00 17-47 15/05S	69,790.08	0.07
92,900	UNITED STATES 3.00 18-25 30/09S	82,442.72	0.08
88,800	UNITED STATES 3.00 18-25 31/10S	78,783.09	0.08
141,300	UNITED STATES 3.00 18-48 15/02S	102,972.24	0.10
187,600	UNITED STATES 3.00 18-48 15/08S	136,319.32	0.13
240,000	UNITED STATES 3.00 22-52 15/08S	172,816.53	0.17
253,800	UNITED STATES 3.1250 18-28 15/11S	223,447.24	0.22
170,300	UNITED STATES 3.1250 18-48 15/05S	126,734.59	0.12
108,400	UNITED STATES 3.125 11-41 15/11S	85,829.51	0.08
57,200	UNITED STATES 3.125 12-42 15/02S	45,121.94	0.04
77,900	UNITED STATES 3.125 13-43 15/02S	60,395.86	0.06
113,200	UNITED STATES 3.125 14-44 15/08S	86,500.04	0.08
192,000	UNITED STATES 3.125 22-27 31/08S	169,905.01	0.16
197,000	UNITED STATES 3.125 22-29 31/08S	172,840.28	0.17
201,000	UNITED STATES 3.25 22-27 30/06S	178,579.87	0.17
162,000	UNITED STATES 3.25 22-29 30/06S	143,062.54	0.14
192,000	UNITED STATES 3.25 22-42 15/05S	152,950.14	0.15
77,400	UNITED STATES 3.375 14-44 15/05S	61,625.52	0.06
191,900	UNITED STATES 3.375 18-48 15/11S	149,015.13	0.14
158,000	UNITED STATES 3.375 22-42 15/08S	127,762.05	0.12
423,000	UNITED STATES 3.375 23-33 15/05S	368,488.73	0.36
22,100	UNITED STATES 3.50 09-39 15/02S	18,900.84	0.02
173,000	UNITED STATES 3.5 22-25 15/09S	154,304.95	0.15
552,000	UNITED STATES 3.5 23-28 31/01S	493,480.92	0.48
142,000	UNITED STATES 3.5 23-30 31/01S	126,598.27	0.12
423,000	UNITED STATES 3.5 23-33 15/02S	372,412.09	0.36
91,400	UNITED STATES 3.625 13-43 15/08S	75,843.35	0.07
87,400	UNITED STATES 3.625 14-44 15/02S	72,279.44	0.07
208,000	UNITED STATES 3.625 23-26 15/05S	186,073.10	0.18
213,000	UNITED STATES 3.625 23-28 31/03S	191,239.33	0.19
251,000	UNITED STATES 3.625 23-53 15/02S	204,501.15	0.20
100,000	UNITED STATES 3.75 11-41 15/08S	86,385.16	0.08
80,500	UNITED STATES 3.75 13-43 15/11S	67,857.97	0.07
58,100	UNITED STATES 3.875 10-40 15/08S	51,298.06	0.05
184,000	UNITED STATES 3.875 22-27 30/11S	166,309.75	0.16
172,700	UNITED STATES 3.875 22-27 31/12S	156,217.06	0.15
175,000	UNITED STATES 3.875 22-29 30/09S	158,793.67	0.15
134,000	UNITED STATES 3.875 22-29 30/11S	121,637.49	0.12
141,400	UNITED STATES 3.875 22-29 31/12S	128,349.83	0.12
171,000	UNITED STATES 3.875 23-26 15/01S	153,296.75	0.15
173,000	UNITED STATES 3.875 23-43 15/02S	149,537.15	0.15
51,800	UNITED STATES 3 15-45 15/11S	38,494.35	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
404,100	UNITED STATES 3 19-49 15/02S	293,129.67	0.28
244,500	UNITED STATES 4.00 22-52 15/11S	213,171.41	0.21
223,000	UNITED STATES 4.125 22-27 30/09S	203,019.76	0.20
184,000	UNITED STATES 4.125 22-27 31/10S	167,475.42	0.16
423,800	UNITED STATES 4.125 22-32 15/11S	390,604.90	0.38
52,000	UNITED STATES 4.25 09-39 15/05S	48,170.86	0.05
57,200	UNITED STATES 4.25 10-40 15/11S	52,769.73	0.05
168,000	UNITED STATES 4.25 22-25 15/10S	150,971.90	0.15
171,000	UNITED STATES 4.25 24-54 15/08S	156,450.90	0.15
15,500	UNITED STATES 4.375 08-38 15/02S	14,631.51	0.01
59,100	UNITED STATES 4.375 09-39 15/11S	55,393.42	0.05
55,900	UNITED STATES 4.375 10-40 15/05S	52,349.13	0.05
53,600	UNITED STATES 4.375 11-41 15/05S	50,112.68	0.05
158,000	UNITED STATES 4.375 23-30 30/11S	147,272.26	0.14
33,700	UNITED STATES 4.50 06-36 15/02S	32,356.67	0.03
44,700	UNITED STATES 4.50 08-38 15/05S	42,663.18	0.04
31,000	UNITED STATES 4.50 09-39 15/08S	29,462.65	0.03
168,000	UNITED STATES 4.5 22-25 15/11S	151,495.23	0.15
487,000	UNITED STATES 4.5 23-33 15/11S	460,820.41	0.45
256,800	UNITED STATES 4.5 24-27 15/04S	235,103.62	0.23
229,800	UNITED STATES 4.5 24-44 15/02S	214,848.74	0.21
51,900	UNITED STATES 4.625 10-40 15/02S	49,951.08	0.05
310,000	UNITED STATES 4.625 24-29 30/04S	290,047.77	0.28
308,000	UNITED STATES 4.625 24-54 15/05S	299,344.79	0.29
8,600	UNITED STATES 4.75 07-37 15/02S	8,417.62	0.01
55,000	UNITED STATES 4.75 11-41 15/02S	53,683.51	0.05
169,000	UNITED STATES 4 22-25 15/12S	151,669.42	0.15
134,000	UNITED STATES 4 22-29 31/10S	122,289.40	0.12
156,700	UNITED STATES 4 22-42 15/11S	138,168.18	0.13
162,000	UNITED STATES 4 23-26 15/02S	145,546.02	0.14
191,000	UNITED STATES 4 23-28 29/02S	173,465.71	0.17
142,000	UNITED STATES 4 23-30 28/02S	129,674.76	0.13
27,000	UNITED STATES 5.00 07-37 15/05S	27,022.79	0.03
19,700	UNITED STATES 5.25 98-28 15/11S	18,796.83	0.02
11,000	UNITED STATES 5.25 99-29 15/02S	10,561.51	0.01
33,300	UNITED STATES 5.375 01-31 15/02S	32,868.90	0.03
9,000	UNITED STATES 5.50 98-28 15/08S	8,653.21	0.01
10,700	UNITED STATES 6.125 99-29 15/08S	10,677.20	0.01
27,600	UNITED STATES 6.25 99-30 15/05S	28,042.55	0.03
7,100	UNITED STATES 6.375 97-27 15/08S	6,857.24	0.01
8,000	UNITED STATES 6.5 96-26 15/11S	7,630.71	0.01
9,000	UNITED STATES 6.75 96-26 15/08S	8,535.09	0.01
173,000	UNITED STATES OF AMER 3.75 23-30 30/12S	155,925.30	0.15
243,000	UNITED STATES TR BI 4.25 24-25 31/12S	218,718.78	0.21
306,000	UNITED STATES TREAS 3.75 24-27 15/08S	275,487.90	0.27
195,000	UNITED STATES TREAS 4.125 24-31 31/07S	179,610.16	0.17
186,000	UNITED STATES TREAS 4.375 23-43 15/08S	171,366.03	0.17
244,000	UNITED STATES TREAS 4.375 24-27 15/07S	223,205.73	0.22
5,000	UNITED STATES TREAS 6.625 97-27 15/02S	4,805.42	0.00
150,000	UNITED STATES TREASU 3.5 23-30 30/04S	133,651.82	0.13
175,000	UNITED STATES TREASU 3.625 23-28 31/05S	157,048.01	0.15
285,000	UNITED STATES TREASU 3.625 23-53 15/05S	232,392.04	0.23
171,000	UNITED STATES TREASU 3.75 23-26 15/04S	153,224.93	0.15
146,000	UNITED STATES TREASU 3.75 23-30 31/05S	131,682.12	0.13
149,000	UNITED STATES TREASU 3.875 23-43 15/05S	128,541.79	0.12
257,000	UNITED STATES TREASU 4.0 24-29 31/01S	234,162.34	0.23
174,000	UNITED STATES TREASU 4.125 23-28 31/07S	158,933.79	0.15
286,500	UNITED STATES TREASU 4.125 24-29 31/03S	262,535.02	0.25
256,000	UNITED STATES TREASU 4.25 24-26 31/01S	230,616.90	0.22
248,000	UNITED STATES TREASU 4.25 24-27 15/03S	225,640.93	0.22
170,000	UNITED STATES TREASU 4.25 24-31 28/02S	157,529.28	0.15
177,000	UNITED STATES TREASU 4.375 23-26 15/08S	160,577.48	0.16
316,000	UNITED STATES TREASU 4.375 24-26 31/07S	286,547.98	0.28
531,000	UNITED STATES TREASU 4.375 24-34 15/05S	498,310.59	0.48
244,000	UNITED STATES TREASU 4.5 24-27 15/05S	223,572.97	0.22
171,000	UNITED STATES TREASU 4.625 23-26 15/03S	155,062.36	0.15
188,000	UNITED STATES TREASU 4.625 23-26 15/09S	171,471.51	0.17
194,000	UNITED STATES TREASU 4.625 23-26 15/10S	177,100.18	0.17
209,000	UNITED STATES TREASU 4.625 23-28 30/09S	194,538.84	0.19
244,000	UNITED STATES TREASU 4.625 24-27 15/06S	224,529.45	0.22
284,000	UNITED STATES TREASU 4.625 24-44 15/05S	269,697.26	0.26
222,000	UNITED STATES TREASU 4.875 23-28 31/10S	208,628.50	0.20
154,000	UNITED STATES TREASU 4.875 23-30 31/10S	147,279.18	0.14
202,000	UNITED STATES TREASU 5.0 23-25 30/09S	182,778.56	0.18
218,000	UNITED STATES TREASU 5.0 23-25 31/10S	197,483.46	0.19
150,000	UNITED STATES TREASUR 3.625 23-30 31/03S	134,491.84	0.13
323,000	UNITED STATES TREASUR 4.875 24-26 30/04S	294,353.93	0.29
11,600	UNITED STATES TREASUR 6.00 96-26 15/02S	10,721.05	0.01
171,000	UNITED STATES TRE NO 3.75 23-30 30/06S	154,224.43	0.15
184,000	UNITED STATES TRE NOT 4.25 24-31 30/06S	170,676.15	0.17
191,000	UNITED STATES TR NO 4.0 23-28 30/06S	173,699.67	0.17
222,000	UNITED STATES TR NO 4.375 23-26 15/12S	202,070.50	0.20
218,000	UNITED STATES TR NOT 4.875 23-25 30/11S	197,468.19	0.19
16,000	USA TREASURY BONDS 6.125 97-27 15/11S	15,424.37	0.01
175,000	USA TREASURY NOTE 4.00 24-31 31/01S	159,896.19	0.16
239,000	US TREASUR 4.125 24-27 15/02S	216,624.20	0.21
237,800	US TREASURY 0.625 20-27 31/12S	193,979.57	0.19
184,000	US TREASURY N/B 3.5000 23-28 30/04S	164,461.44	0.16
244,000	US TREASURY N/B 3.7500 23-28 31/12S	220,097.11	0.21
461,000	US TREASURY N/B 3.8750 23-33 15/08S	416,387.78	0.40
288,000	US TREASURY N/B 3.8750 24-34 15/08S	259,867.39	0.25
316,000	US TREASURY N/B 4,0000 24-29 31/07S	288,516.71	0.28
150,000	US TREASURY N/B 4.0000 23-30 31/07S	137,032.87	0.13
222,000	US TREASURY N/B 4.0000 24-27 15/01S	200,563.09	0.19

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
168,000	US TREASURY N/B 4.1250 23-26 15/06S	151,548.14	0.15
139,000	US TREASURY N/B 4.1250 23-30 31/08S	127,806.01	0.12
269,000	US TREASURY N/B 4.1250 23-53 15/08S	240,021.20	0.23
183,800	US TREASURY N/B 4.1250 24-31 31/03S	169,165.42	0.16
284,000	US TREASURY N/B 4.2500 24-29 28/02S	261,536.35	0.25
293,000	US TREASURY N/B 4.2500 24-29 30/06S	270,203.93	0.26
235,000	US TREASURY N/B 4.3750 23-28 30/11S	217,012.57	0.21
219,000	US TREASURY N/B 4.3750 23-28 31/08S	201,892.30	0.20
206,000	US TREASURY N/B 4.5000 23-26 15/07S	187,131.94	0.18
282,000	US TREASURY N/B 4.5000 24-26 31/03S	255,341.79	0.25
291,000	US TREASURY N/B 4.5000 24-29 31/05S	271,170.65	0.26
351,000	US TREASURY N/B 4.6250 23-26 15/11S	320,779.80	0.31
291,000	US TREASURY N/B 4.6250 24-26 30/06S	264,753.98	0.26
185,000	US TREASURY N/B 4.6250 24-31 30/04S	175,119.74	0.17
178,000	US TREASURY N/B 4.6250 24-31 31/05S	168,537.20	0.16
180,000	US TREASURY N/B 4.7500 23-43 15/11S	173,977.85	0.17
282,000	US TREASURY N/B 4.7500 23-53 15/11S	279,099.35	0.27
289,000	US TREASURY N/B 4.8750 24-26 31/05S	263,703.10	0.26
201,000	US TREASURY N/B 5.0000 23-25 31/08S	181,604.97	0.18
531,500	US TREASURY NOTEBOND 4.0 24-34 15/02S	484,418.40	0.47
300,000	US TREASURY NOTEBOND 4.25 24-54 15/02S	273,929.26	0.27
272,000	US TREASURY NOTEBOND 4.625 24-26 28/02S	246,429.93	0.24
150,000	WI TREASURY SEC 4.625 23-30 30/09S	141,547.97	0.14
Other transferable securities		**455,773.99**	**0.44**
Bonds		**455,773.99**	**0.44**
	Italy	**36,688.40**	**0.04**
35,000	ITALY BUONI POLIENNA 4.05 24-37 30/10S	36,688.40	0.04
	Japan	**120,968.16**	**0.12**
12,750,000	JAPAN (20 YEAR) 1.5000 23-43 20/09S	77,816.31	0.08
6,900,000	JAPAN (5 YEAR ISUUE) 0.4000 23-28 20/09S	43,151.85	0.04
	Spain	**223,382.73**	**0.22**
106,000	SPAIN 3.25 24-34 30/04A	109,225.05	0.11
76,000	SPAIN 3.45 24-34 31/10A	79,396.67	0.08
33,000	SPAIN 4.0 24-54 31/10A	34,761.01	0.03
	United Kingdom	**74,734.70**	**0.07**
61,000	UNITED KINGDOM GILT 4.25 24-34 31/07S	74,734.70	0.07
Total securities portfolio		**102,026,519.55**	**98.99**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**92,433,309.19**	**97.93**
Bonds		**91,362,863.86**	**96.80**
	Australia	**685,806.36**	**0.73**
21,000	BARRICK PD AUSTRALIA 5.95 09-39 15/10S0S	22,622.08	0.02
20,000	BHP BILL FIN 5.25 23-30 08/09S	21,094.48	0.02
40,000	BHP BILLITON FI 5.2500 23-33 08/09S	41,902.10	0.04
20,000	BHP BILLITON FIN USA 4.125 12-42 24/02S	18,077.97	0.02
20,000	BHP BILLITON FIN USA 4.75 23-28 28/02S	20,406.22	0.02
63,000	BHP BILLITON FIN USA 5.00 13-43 30/09S	63,008.37	0.07
20,000	BHP BILLITON FIN USA 5.5 23-53 08/09S	21,321.10	0.02
45,000	NEWCREST FINANCE PROP 5.35 24-34 15/03S	47,194.37	0.05
3,000	NEWCREST FIN PROP LTD 5.75 11-41 15/11S	3,138.53	0.00
30,000	RIO TINTO FIN USA 2.7500 21-51 02/11S	20,257.79	0.02
30,000	RIO TINTO FIN USA 5.20 10-40 02/11S	31,075.95	0.03
15,000	RIO TINTO FIN USA LTD 7.125 08-28 15/07S	16,524.26	0.02
16,000	WEST BA 1.953 21-28 20/11S	14,725.95	0.02
20,000	WESTPAC BANKING 2.6500 20-30 16/01S	18,586.90	0.02
40,000	WESTPAC BANKING 2.668% 15-11-35	34,892.46	0.04
30,000	WESTPAC BANKING 3.02% 18-11-36	26,047.21	0.03
20,000	WESTPAC BANKING 3.1330 21-41 18/11S	15,300.48	0.02
30,000	WESTPAC BANKING 4.11% 24-07-34	28,997.09	0.03
20,000	WESTPAC BANKING 4.421 19-39 24/07S	18,910.36	0.02
20,000	WESTPAC BANKING 5.0500 24-29 16/04S	20,779.35	0.02
22,000	WESTPAC BANKING 5.405% 10-08-33	22,527.73	0.02
30,000	WESTPAC BANKING 5.457 22-27 18/11S	31,234.76	0.03
30,000	WESTPAC BANKING 5.5350 23-28 17/11S	31,696.68	0.03
30,000	WESTPAC BANKING 6.8200 23-33 17/11S	33,939.18	0.04
25,000	WESTPAC BANKING CORP 2.15 21-31 03/06S	21,945.32	0.02
20,000	WESTPAC BANKING CORP 2.963 20-40 16/11S	15,101.45	0.02
25,000	WESTPAC BANKING CORP 3.40 18-28 25/01S	24,498.22	0.03
	Bermuda	**41,010.55**	**0.04**
20,000	ATHENE HOLDING 6.2500 24-54 01/04S	21,273.06	0.02
20,000	ATHENE HOLDING LTD 4.125 18-28 12/01S	19,737.49	0.02
	British Virgin Islands	**346,271.36**	**0.37**
200,000	CNOOC FINANCE 2013 L 4.25 13-43 09/05	187,882.65	0.20
200,000	CNOOC FINANCE 2 3.3000 19-49 30/09S	158,388.71	0.17
	Canada	**2,344,805.61**	**2.48**
30,000	BANK OF MONTREAL 3.088% 10-01-37	25,961.65	0.03
24,000	BANK OF MONTREAL 4.7 22-27 14/09S	24,415.32	0.03
30,000	BANK OF MONTREAL 5.203 23-28 01/02S	30,928.54	0.03
20,000	BANK OF MONTREAL 5.511% 04-06-31	21,059.30	0.02
20,000	BANK OF MONTREAL 5.717% 25-09-28	21,081.67	0.02
50,000	BANK OF NOVA SCOTIA 4.8500 23-30 01/02S	51,156.32	0.05
50,000	BANK OF NOVA SCOTIA 5.25 23-28 12/06S	51,756.34	0.05
20,000	BELL CANADA 3.65 22-52 15/08S	15,377.71	0.02
30,000	BELL CANADA 4.464% 01-04-48	26,646.78	0.03
20,000	BELL CANADA 5.1000 23-33 11/05S	20,427.54	0.02
19,000	BELL CANADA 5.5500 24-54 15/02S	19,836.90	0.02
10,000	BROOKFIELD FINANCE 3.5 20-51 30/03S	7,501.73	0.01
16,000	BROOKFIELD FINANCE 3.9 18-28 25/01S	15,780.83	0.02
47,000	BROOKFIELD FINANCE 4.35 20-30 15/04S	46,592.02	0.05
14,000	BROOKFIELD FINANCE 4.7% 20-09-47	12,945.51	0.01
49,000	BROOKFIELD FINANCE 4.85 19-29 29/03S	49,903.96	0.05
20,000	BROOKFIELD FINANCE 5.968 24-54 04/03S	21,721.68	0.02
50,000	CANADIAN IMPERIAL 6.0920 23-33 03/10S	54,613.41	0.06
30,000	CANADIAN NATL RESOURCE 6.25 07-38 15/03S	32,243.50	0.03
30,000	CANADIAN PACIFIC 2.4500 21-31 02/12S	26,428.92	0.03
6,000	CANADIAN PACIFIC 3.0000 21-41 02/12S	4,648.14	0.00
20,000	CANADIAN PACIFIC 6.125 15-15 15/09S	22,007.87	0.02
85,000	CANADIAN PACIFIC RAILWA 3.1 21-51 02/12S	60,744.03	0.06
20,000	CANA NATIONAL RAIL 3.85 22-32 05/08S	19,298.95	0.02
20,000	CENOVUS ENERGY 3.7500 21-52 15/02S	14,731.16	0.02
20,000	ENBRIDGE 2.5 21-33 01/08S	16,780.91	0.02
20,000	ENBRIDGE 5.3 24-29 05/04S	20,723.04	0.02
30,000	ENBRIDGE 5.625 24-34 05/04S	31,516.12	0.03
6,000	ENBRIDGE 5.9 24-54 05/04S	6,354.09	0.01
10,000	ENBRIDGE 6.0 23-28 15/11S	10,623.47	0.01
20,000	ENBRIDGE INC 3.1250 19-29 15/11S	18,872.17	0.02
20,000	ENBRIDGE INC 3.40 21-51 01/08S	14,427.51	0.02
20,000	ENBRIDGE INC 5.50 16-46 01/12S	20,360.71	0.02
60,000	ENBRIDGE INC 5.7000 23-33 08/03S	63,259.16	0.07
20,000	ENBRIDGE INC 6.2000 23-30 15/11S	21,777.03	0.02
30,000	ENBRIDGE INC 6.7000 23-53 15/11S	34,799.97	0.04
20,000	FAIRFAX FINANCIAL HOL 5.625 23-32 16/08S	20,740.05	0.02
20,000	FAIRFAX FINL HL 6.0000 23-33 07/12S	21,083.26	0.02
20,000	FAIRFAX FINL HL 6.3500 24-54 22/03S	21,402.23	0.02
20,000	MANULIFE FINANCIAL 3.703 22-32 16/03S	19,065.65	0.02
18,000	MANULIFE FINANCIAL 5.375 16-46 04/03S	18,659.21	0.02
50,000	NUTRIEN LTD 4.2000 19-29 01/04S	49,832.23	0.05
5,000	NUTRIEN LTD 4.9000 23-28 27/03S	5,101.08	0.01
20,000	NUTRIEN LTD 5.8 23-53 27/03S	21,176.89	0.02
20,000	RIO TINTO ALCAN INC 6.125 03-33 15/12S	22,303.97	0.02
30,000	ROGERS COMMUNICATION 5.00 24-29 15/02S	30,621.14	0.03
30,000	ROGERS COMMUNICATION 5.3 24-34 15/02S	30,517.17	0.03
20,000	ROGERS COMMUNICATIONS 3.70 19-49 15/11S	15,051.18	0.02
45,000	ROGERS COMMUNICATIONS 3.8 23-32 15/03S	41,762.17	0.04
20,000	ROGERS COMMUNICATIONS 4.30 18-48 15/02S	16,752.38	0.02
65,000	ROGERS COMMUNICATIONS 4.35 19-49 01/05S	54,819.45	0.06
50,000	ROGERS COMMUNICATIONS 4.55 23-52 15/03S	43,303.73	0.05
24,000	ROGERS COMMUNICATIONS 5.0% 15-03-44	22,781.05	0.02
38,000	ROYAL BANK OF CANADA 2.3 21-31 03/11S	33,239.57	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	ROYAL BANK OF CANADA 3.875 22-32 04/05S	48,273.17	0.05
50,000	ROYAL BANK OF CANADA 4.9 23-28 12/01S	51,147.11	0.05
60,000	ROYAL BANK OF CANADA 4.969% 02-08-30	61,570.13	0.07
20,000	ROYAL BANK OF CANADA 5.00 23-33 01/02S	20,680.09	0.02
24,000	ROYAL BANK OF CANADA 5.20 23-28 01/08S	24,920.16	0.03
50,000	ROYAL BANK OF CANADA 6.00 22-27 01/11S	52,760.62	0.06
20,000	SUNCOR ENERGY 6.8% 15-05-38	22,853.73	0.02
20,000	SUNCOR ENERGY INC 3.75 21-51 04/03S	15,096.75	0.02
23,000	SUNCOR ENERGY INC 4.00 17-47 15/11S	18,291.59	0.02
23,000	SUNCOR ENERGY INC 6.50 07-38 15/06S	25,730.20	0.03
20,000	SUNCOR ENERGY INC 6.85 08-39 01/06S	22,688.87	0.02
53,000	TELUS CORP 3.4 22-32 13/05S	48,499.24	0.05
20,000	TELUS CORP 4.60 18-48 16/11S	17,607.62	0.02
38,000	TORONTO DOMINION BANK 3.2% 10-03-32	34,790.26	0.04
50,000	TORONTO DOMINION BANK 4.456% 08-06-32	49,670.21	0.05
35,000	TORONTO DOMINION BANK 4.693% 15-09-27	35,558.13	0.04
23,000	TORONTO DOMINION BK 2 21-31 10/09S	19,924.53	0.02
50,000	TORONTO-DOMINION BK 5.1560 23-28 10/01S	51,496.63	0.05
20,000	TRANSCANADA PIPELINE 6.2 07-37 15/10S	21,969.93	0.02
57,000	TRANSCANADA PIPELINES 2.5 21-31 12/10S	50,432.67	0.05
10,000	TRANSCANADA PIPELINES 4.1 20-30 06/04S	9,834.64	0.01
30,000	TRANSCANADA PIPELINES 4.25 18-28 15/05S	29,907.79	0.03
30,000	TRANSCANADA PIPELINES 4.625 14-34 01/03S	29,586.07	0.03
20,000	TRANSCANADA PIPELINES 5.1 18-49 15/03S	19,477.99	0.02
20,000	TRANSCANADA PIPELINES 6.10 10-40 01/06S	21,559.17	0.02
26,000	TRANSCANADA PIPELINES 7.625 09-39 15/01S	31,966.26	0.03
50,000	WASTE CONNECTIONS 4.2000 22-33 15/01S	48,590.35	0.05
21,000	WASTE CONNECTIONS INC 2.95 21-52 15/01S	14,405.33	0.02
	France	**403,771.70**	**0.43**
60,000	ORANGE 9.0% 01-03-31	74,218.00	0.08
26,000	ORANGE SA 5.375 12-42 13/01S	26,380.19	0.03
23,000	ORANGE SA 5.50 14-44 06/02S	23,822.12	0.03
20,000	TOTAL CAPITAL INT 3.386 20-60 29/06S	14,315.12	0.02
60,000	TOTAL CAPITAL INTL 3.127% 29-05-50	43,329.72	0.05
19,000	TOTAL CAPITAL S 3.8830 18-28 11/10S	18,891.62	0.02
20,000	TOTALENERGIES CAP 2.986 20-41 29/06S	15,517.74	0.02
30,000	TOTALENERGIES CAP 5.1500 24-34 05/04S	31,215.01	0.03
40,000	TOTALENERGIES CAP 5.4880 24-54 05/04S	41,356.83	0.04
30,000	TOTALENERGIES CAP 5.638 24-64 05/04S	31,323.46	0.03
62,000	TOTALENERGIES CAPIT 2.829 19-30 10/01S	58,279.00	0.06
10,000	TOTALENERGIES CAPITA 3.455 19-29 19/02S	9,769.13	0.01
20,000	TOTALENERGIES CAPITA 3.4610 19-49 12/07S	15,353.76	0.02
	Ireland	**862,620.33**	**0.91**
150,000	AERCAP IRELAND 3.3 21-32 30/01S	135,186.09	0.14
150,000	AERCAP IRELAND 3.4000 21-33 29/10S	132,962.52	0.14
150,000	AERCAP IRELAND CAP LTDA 3.0% 29-10-28	141,693.21	0.15
20,000	APTIV 3.25 22-32 01/03S	17,893.51	0.02
40,000	APTIV PLC 3.1000 21-51 01/12S	25,300.77	0.03
200,000	GE CAPITAL INTL 4.418 16-35 15/11S	195,525.41	0.21
200,000	SMURFIT KAPPA TSY 5.7770 24-54 03/04S	214,058.82	0.23
	Japan	**1,952,147.93**	**2.07**
40,000	MITSUBISHI UFJ 3.741 19-29 07/03S	39,340.32	0.04
23,000	MITSUBISHI UFJ 4.0500 18-28 11/09S	22,931.17	0.02
200,000	MITSUBISHI UFJ FINANCIAL GROUP 5.133% 20-07-33	206,107.93	0.22
200,000	MITSUBISHI UFJ FINANCIAL GROUP 5.258% 17-04-30	206,895.60	0.22
200,000	MITSUBISHI UFJ FINANCIAL GROUP 5.354% 13-09-28	206,001.44	0.22
200,000	MIZUHO FINANCIAL GRO 5.579 24-35 26/05S	211,123.63	0.22
140,000	MIZUHO FINANCIAL GROUP 2.201% 10-07-31	122,964.21	0.13
200,000	NOMURA HOLDINGS 6.0700 23-28 12/07S	210,273.62	0.22
21,000	SUMITOMO MITSUI FIN 2.142 20-30 23/09S	18,391.51	0.02
200,000	SUMITOMO MITSUI FIN 5.766 23-33 13/01S	215,034.93	0.23
45,000	SUMITOMO MITSUI FINA 5.836 24-44 09/07S	48,456.15	0.05
200,000	SUMITOMO MITSUI FINAN 1.902 21-28 17/09S	182,352.31	0.19
70,000	SUMITOMO MITSUI FINANCIAL GROUP 2.93% 17-09-41	53,612.16	0.06
200,000	TAKEDA PHARMACE 5.3000 24-34 05/07S	208,662.95	0.22
	Luxembourg	**487,290.02**	**0.52**
20,000	ARCELLOR MITTAL 6.8 22-32 29/11S	22,307.35	0.02
30,000	ARCELORMITTAL SA 6.5500 22-27 29/11S	31,836.82	0.03
20,000	DH EUROPE FIN 3.25 19-39 15/11S	16,883.58	0.02
30,000	DH EUROPE FINAN 3.4000 19-49 15/11S	23,317.12	0.02
132,000	GAZ CAPITAL SA 4.95 13-28 06/02S	81,259.21	0.09
41,000	JBS USA/FOOD/FI 6.7500 23-34 15/03S	45,415.43	0.05
30,000	JBS USA 5.500 23-30 01/15S	30,390.15	0.03
40,000	JBS USA 5.75 23-33 01/04S	41,417.47	0.04
34,000	JBS USA LUX SA / 6.500 23-52 01/12S	36,244.67	0.04
26,000	JBS USA LUX SA / JBS 3.625 23-32 15/01S	23,744.82	0.03
20,000	JBS USA LUX SA JBS US 3.0 23-32 15/05S	17,338.36	0.02
20,000	JBS USA LUX SA JBS US 4.375 23-52 02/02S	15,864.02	0.02
20,000	JBS USA LUX SA JBS US 5.125 23-28 01/02S	20,263.92	0.02
50,000	MEDTRONIC GLOBAL HOL 4.50 23-33 30/03S	50,282.75	0.05
12,000	SCHLUMBERGER INVESTM 2.65 20-30 26/06S	11,032.00	0.01
20,000	TRANE TECH LUX FIN 3.80 19-29 21/03S	19,692.35	0.02
	Netherlands	**941,799.98**	**1.00**
80,000	DEUTSCHE TELEKOM INTERN FINANCE BV 8.75% 15-06-30	96,606.41	0.10
200,000	ING GROEP NV 5.335 -30 19/03S	206,989.47	0.22
30,000	LYB INTL FINANCE 5.25 13-43 15/07S	29,224.35	0.03
30,000	LYB INTL FINANCE 4.875 14-44 15/03S	27,876.28	0.03
30,000	LYONDELLBASELL 4.6250 15-55 26/02S	26,106.54	0.03
33,000	RABOBANK NEDERLAND 5.25 11-41 24/05S	34,856.08	0.04
40,000	SHELL INTERNATIONAL 2.3750 19-29 07/11S	36,981.16	0.04
40,000	SHELL INTERNATIONAL 3.8750 18-28 13/11S	39,879.97	0.04
145,000	SHELL INTERNATIONAL 4.375 15-45 11/05S	131,694.60	0.14
23,000	SHELL INTERNATIONAL FI 3.00 21-51 26/11S	16,072.10	0.02
30,000	SHELL INT FIN 3.75 16-46 12/09S	24,556.08	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
55,000	SHELL INT FIN 4.00 16-46 10/05S	47,164.77	0.05
40,000	SHELL INT FIN 4.125 15-35 11/05S	38,802.43	0.04
50,000	SHELL INTL FINANCE 6.375 08-38 15/12S	58,089.02	0.06
40,000	SHELL INTL FINANCE BV 2.75% 06-04-30	37,240.20	0.04
35,000	SHELL INTL FINANCE BV 4.55% 12-08-43	33,033.20	0.03
20,000	SHELL INTL FINANCE BV 5.5% 25-03-40	21,292.96	0.02
30,000	TELEFONICA EUROPE BV 8.25 00-30 15/09S	35,334.36	0.04
	Singapore	**722,565.67**	**0.77**
100,000	IBM INTL CAPITAL PTE 5.25 24-44 05/02S	101,854.86	0.11
60,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	60,887.92	0.06
75,000	PFIZER INVESTMENT EN 4.65 23-30 19/05S	76,813.11	0.08
153,000	PFIZER INVESTMENT EN 4.75 23-33 19/05S	156,180.24	0.17
70,000	PFIZER INVESTMENT EN 5.11 23-43 19/05S	71,163.30	0.08
148,000	PFIZER INVESTMENT EN 5.3 23-53 19/05S	153,061.51	0.16
100,000	PFIZER INVESTMENT EN 5.34 23-63 19/05S	102,604.73	0.11
	Spain	**1,016,501.24**	**1.08**
200,000	BANCO SANTANDER 5.538 -30 14/03S	206,902.10	0.22
200,000	BANCO SANTANDER SA 3.306 19-29 27/06S	191,225.69	0.20
200,000	BANCO SANTANDER SA 6.9210 23-33 08/08S	221,061.72	0.23
200,000	BBVA 6.138% 14-09-28	209,084.21	0.22
150,000	TELEFONICA EMISIONES 4.895 18-48 06/03S	136,334.68	0.14
45,000	TELEFONICA EMISIONES 7.045 06-36 20/06S	51,892.84	0.05
	United Kingdom	**3,921,692.94**	**4.15**
30,000	ASTRAZENECA 4.00 12-42 18/09S	26,950.04	0.03
50,000	ASTRAZENECA 4.0 18-29 17/08S	50,015.37	0.05
40,000	ASTRAZENECA PLC 1.375 20-30 06/08S	34,390.88	0.04
72,000	ASTRAZENECA PLC 6.45 07-37 15/09S	84,195.72	0.09
200,000	BARCLAYS 4.972% 16-05-29	202,240.28	0.21
200,000	BARCLAYS 7.437% 02-11-33	230,918.15	0.24
200,000	BARCLAYS PLC 4.836 17-28 09/05S	200,124.49	0.21
20,000	BAT INTL FINANCE 4.44822-28 16/03S	20,006.89	0.02
20,000	BAT INTL FINANCE 5.931% 02-02-29	21,118.47	0.02
10,000	BP CAPITAL MARKETS 3.279 17-27 19/09S	9,797.74	0.01
20,000	BP CAPITAL MARKETS 3.723 16-28 28/11	19,658.88	0.02
62,000	BRITISH TEL 9.625% 15-12-30	78,277.64	0.08
200,000	DIAGO CAP PLC EMETTEUR D C 5.625% 05-10-33	215,506.39	0.23
43,000	GLAXOSMITHKLINE 3.3750 19-29 01/06S	41,753.19	0.04
200,000	HSBC 3.973% 22-05-30	194,914.56	0.21
50,000	HSBC 4.583% 19-06-29	50,028.64	0.05
200,000	HSBC 4.762% 29-03-33	197,192.95	0.21
200,000	HSBC 5.402% 11-08-33	207,187.97	0.22
200,000	HSBC 6.161% 09-03-29	210,497.20	0.22
200,000	HSBC 6.332% 09-03-44	225,862.00	0.24
200,000	HSBC 7.399% 13-11-34	229,699.97	0.24
45,000	HSBC HOLDING PLC 6.1 11-42 14/01S	51,597.94	0.05
200,000	LLOYDS BANKING GROUP 3.369% 14-12-46	149,122.80	0.16
132,000	LLOYDS BANKING GROUP 4.375 18-28 22/03S	131,828.92	0.14
200,000	LLOYDS BANKING GROUP 5.721% 05-06-30	209,591.38	0.22
20,000	NATIONAL GRID PLC 5.809 23-33 12/06S	21,384.28	0.02
20,000	NATL GRID 5.418% 11-01-34	20,848.52	0.02
200,000	NATWEST GROUP 5.778 24-35 01/35S	212,746.68	0.23
13,000	RIO TINTO FIN USA 4.125 12-42 21/08S	11,700.69	0.01
30,000	RIO TINTO FIN USA 5.1250 23-53 09/03S	30,447.35	0.03
50,000	ROYALTY PHARMA PLC 3.5500 21-50 02/09S	36,235.29	0.04
200,000	SANTANDER UK GROUP 6.534% 10-01-29	211,945.16	0.22
58,000	SMITH AND NEPHEW PLC 2.032 20-30 14/10S	50,401.70	0.05
25,000	VODAFONE 5.875 24-64 28/06S	25,779.20	0.03
40,000	VODAFONE GROUP 4.2500 19-50 17/09S	33,353.71	0.04
27,000	VODAFONE GROUP 4.375 13-43 19/02S	24,927.74	0.03
42,000	VODAFONE GROUP 4.8750 19-49 19/06S	38,471.35	0.04
30,000	VODAFONE GROUP 5.25 18-48 30/05S	29,483.13	0.03
50,000	VODAFONE GROUP 5.75 24-54 28/06S	51,726.22	0.05
27,000	VODAFONE GROUP 6.15 07-27 27/02S	29,763.46	0.03
	United States of America	**77,636,580.17**	**82.26**
37,000	3M CO 3.25 19-49 26/08S	27,698.86	0.03
20,000	3M CO 3.375 19-29 01/03S	19,353.25	0.02
60,000	3M CO 4.0 18-48 14/09S	53,140.07	0.06
40,000	3M COMPANY 2.3750 19-29 26/08S	36,798.74	0.04
11,000	3M COMPANY 2.875 17-27 15/10S	10,608.88	0.01
65,000	ABBOTT LABORATORIES 4.75 16-36 30/11S	66,633.16	0.07
86,000	ABBOTT LABORATORIES 4.9 16-46 30/11S	87,615.17	0.09
132,000	ABBVIE INC 3.2 20-29 21/11S	126,204.49	0.13
131,000	ABBVIE INC 4.05 20-39 21/11S	121,002.79	0.13
46,000	ABBVIE INC 4.25 18-28 14/11S	46,481.38	0.05
140,000	ABBVIE INC 4.25 20-49 21/11S	125,282.69	0.13
20,000	ABBVIE INC 4.30 16-36 14/05S	19,456.93	0.02
49,000	ABBVIE INC 4.40 13-42 06/11S	46,199.57	0.05
55,000	ABBVIE INC 4.45 16-46 14/05S	51,326.77	0.05
49,000	ABBVIE INC 4.50 15-35 14/05S	48,831.66	0.05
75,000	ABBVIE INC 4.55 20-35 15/03S	75,027.57	0.08
60,000	ABBVIE INC 4.7 15-45 14/05S	58,008.13	0.06
20,000	ABBVIE INC 4.75 20-45 15/09S	19,461.98	0.02
20,000	ABBVIE INC 4.85 20-44 15/06S	19,753.67	0.02
40,000	ABBVIE INC 4.8750 18-48 14/11S	39,349.57	0.04
50,000	ABBVIE INC 4.9500 24-31 15/03S	51,961.16	0.06
70,000	ABBVIE INC 5.0500 24-34 15/03S	73,111.46	0.08
20,000	ABBVIE INC 5.35 24-44 15/03S	21,104.94	0.02
120,000	ABBVIE INC 5.4 24-54 15/03U	127,254.85	0.13
39,000	AB INBEV WORLDWIDE 4.439 17-48 06/10S	36,103.71	0.04
25,000	AB INBEV WORLDWIDE 4.75 18-58 15/04S	24,012.97	0.03
35,000	AB INBEV WORLDWIDE 4.95 16-42 15/01S	34,985.37	0.04
40,000	AB INBEV WORLDWIDE 4 18-28 13/04S	40,086.14	0.04
67,000	AB INBEV WORLDWIDE 5.45 19-39 23/03S	71,653.69	0.08
30,000	AB INBEV WORLDWIDE 5.8 19-59 23/01S	33,812.23	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
33,000	AB INBEV WORLDWIDE 8.2 11-39 15/01S	44,382.58	0.05
30,000	ADOBE INC 20-30 01/02S	27,564.41	0.03
20,000	ADOBE INC 4.8 24-29 04/04S	20,657.92	0.02
20,000	ADOBE INC 4.95 24-34 04/04S	20,840.81	0.02
20,000	AES CORP/THE 5.4500 23-28 01/06S	20,596.64	0.02
20,000	AES CORP 2.45 21-31 15/01S	17,318.17	0.02
20,000	AETNA 6.625% 15-06-36	22,632.27	0.02
20,000	AETNA INC 3.875 17-47 15/08S	15,621.36	0.02
23,000	AFLAC INC 3.6 20-30 01/04S	22,229.33	0.02
25,000	AGILENT TECHNOLOGIES 2.3 21-31 12/03S	21,926.81	0.02
20,000	AIR LEASE CORP 2.8750 22-32 15/01S	17,615.78	0.02
20,000	AIR LEASE CORP 3.125 20-30 01/12S	18,293.86	0.02
40,000	AIR PRODUCTS AND CHEMIC 2.80 20-50 15/05S	27,657.46	0.03
30,000	AIR PRODUCTS CHEMIC 2.7 20-40 30/04S	23,005.33	0.02
14,000	AIR PRODUCTS CHEMIC 4.85 24-34 08/02S	14,434.73	0.02
20,000	ALEXANDRIA REAL 1.8750 20-33 01/02S	16,055.51	0.02
20,000	ALEXANDRIA REAL 2.0000 21-32 18/05S	16,554.99	0.02
25,000	ALEXANDRIA REAL 3.0000 21-51 18/05S	16,665.13	0.02
20,000	ALEXANDRIA REAL 3.5500 22-52 15/03U	14,671.31	0.02
20,000	ALEXANDRIA REAL ESTA 3.375 19-31 15/08S	18,613.27	0.02
20,000	ALEXANDRIA REAL ESTATE 2.95 22-34 15/03S	17,288.19	0.02
20,000	ALLSTATE CORP 5.25 23-33 30/03S	20,855.29	0.02
50,000	ALLY FINANCIAL INC 6.8480 23-30 03/01S	52,806.67	0.06
10,000	ALLY FINANCIAL INC 7.1 22-27 15/11S	10,600.42	0.01
48,000	ALLY FINANCIAL INC EX GENERAL MOTORS A 6.992% 13-06-29	50,741.44	0.05
25,000	ALLY FINANCIAL INC EX GENERAL MOTORS A 8.0% 01-11-31	28,303.13	0.03
50,000	ALPHABET INC 1.1000 20-30 15/08S	43,046.13	0.05
30,000	ALPHABET INC 1.9000 20-40 15/08S	21,408.74	0.02
60,000	ALPHABET INC 2.0500 20-50 15/08S	37,362.71	0.04
45,000	ALPHABET INC 2.2500 20-60 15/08S	27,611.40	0.03
40,000	ALTRIA GROUP 3.875% 16-09-46	31,215.81	0.03
40,000	ALTRIA GROUP 5.375% 31-01-44	40,288.64	0.04
60,000	ALTRIA GROUP 5.95% 14-02-49	62,958.28	0.07
40,000	ALTRIA GROUP INC 2.4500 21-32 04/02S	34,120.75	0.04
20,000	ALTRIA GROUP INC 3.4000 20-30 06/05S	18,885.32	0.02
40,000	ALTRIA GROUP INC 3.4000 21-41 04/02S	31,168.43	0.03
30,000	ALTRIA GROUP INC 3.7 21-51 04/02S	22,132.67	0.02
20,000	ALTRIA GROUP INC 4.0000 21-61 04/02S	15,248.73	0.02
23,000	ALTRIA GROUP INC 4.25 12-42 08/09S	19,754.31	0.02
50,000	ALTRIA GROUP INC 4.8 19-29 14/02S	50,604.98	0.05
60,000	ALTRIA GROUP INC 5.80 19-39 14/02S	63,062.01	0.07
35,000	AMAZON.COM 4.80 14-34 05/12S	36,598.77	0.04
50,000	AMAZON.COM INC 1.5 20-30 03/06S	43,741.25	0.05
50,000	AMAZON.COM INC 1.6500 21-28 12/05S	46,296.33	0.05
70,000	AMAZON.COM INC 2.1000 21-31 12/05S	61,974.93	0.07
50,000	AMAZON.COM INC 2.5 20-50 03/06S	33,046.05	0.04
50,000	AMAZON.COM INC 2.7 20-60 03/06S	32,120.79	0.03
45,000	AMAZON.COM INC 2.8750 21-41 12/05S	35,806.66	0.04
120,000	AMAZON.COM INC 3.1 21-51 12/05S	89,145.75	0.09
40,000	AMAZON.COM INC 3.2500 21-61 12/05S	28,964.16	0.03
35,000	AMAZON.COM INC 3.45 22-29 13/04S	34,486.37	0.04
60,000	AMAZON.COM INC 3.6000 22-32 13/04S	57,974.67	0.06
60,000	AMAZON.COM INC 3.9500 22-52 13/04S	52,240.13	0.06
89,000	AMAZON.COM INC 4.05 18-47 22/08S	79,977.51	0.08
50,000	AMAZON.COM INC 4.25 18-57 22/08S	45,193.12	0.05
50,000	AMAZON.COM INC 4.7000 22-32 01/12S	51,960.95	0.06
38,000	AMAZON.COM INC 4.95 14-44 05/12S	39,457.67	0.04
70,000	AMAZON COM 3.875 18-37 22/02S	65,928.30	0.07
30,000	AMAZON COM 4.1 22-62 13/04S	25,874.64	0.03
51,000	AMAZON COM 4.55 22-27 01/12S	52,069.27	0.06
40,000	AMAZON COM 4.65 22-29 01/12S	41,325.83	0.04
20,000	AMER ELECTRIC POWER 5.20 23-29 15/01S	20,650.67	0.02
20,000	AMEREN CORP 3.5000 20-31 15/01S	18,927.47	0.02
48,000	AMERICAN ELECTR 5.6250 23-33 01/03S	50,642.28	0.05
24,000	AMERICAN EXPRESS 4.05 22-29 03/05S	24,042.76	0.03
64,000	AMERICAN EXPRESS CO 4.05 12-42 03/12S	58,358.27	0.06
24,000	AMERICAN HONDA FIN 4.9% 13-03-29	24,612.64	0.03
78,000	AMERICAN HONDA FIN 5.125 23-28 07/07S	80,572.18	0.09
49,000	AMERICAN HONDA FINANCE 2.00 21-28 24/03S	45,605.22	0.05
20,000	AMERICAN INTERN 5.75 18-48 01/04S	20,088.61	0.02
20,000	AMERICAN INTERNATION 4.375 20-50 11/05S	17,916.30	0.02
20,000	AMERICAN INTL 4.75 18-48 01/04S	18,954.26	0.02
20,000	AMERICAN INTL 5.1250 23-33 27/03S	20,625.20	0.02
20,000	AMERICAN INTL GROUP 4.80 15-45 10/07S	19,106.32	0.02
20,000	AMERICAN TOWER 3.1% 15-06-50	13,938.71	0.01
20,000	AMERICAN TOWER 5.55 23-33 15/07S	20,970.38	0.02
20,000	AMERICAN TOWER 5.6500 23-33 15/03S	21,110.77	0.02
20,000	AMERICAN TOWER 5.8 23-28 15/11S	21,025.19	0.02
20,000	AMERICAN TOWER 5.9 23-33 15/11S	21,503.50	0.02
20,000	AMERICAN TOWER CORP 1.875 20-30 28/09S	17,238.26	0.02
20,000	AMERICAN TOWER CORP 2.10 20-30 15/06S	17,617.62	0.02
20,000	AMERICAN TOWER CORP 2.9 20-30 10/01S	18,511.64	0.02
18,000	AMERICAN TOWER CORP 2.95 20-51 15/01S	12,188.04	0.01
40,000	AMERICAN TOWER CORP 3.8 19-29 15/08S8S	38,904.14	0.04
20,000	AMERICAN WATER 3.750 17-47 01/09S	16,324.96	0.02
10,000	AMERICAN WATER 6.593 08-37 15/10S	11,703.90	0.01
20,000	AMERICAN WATER CAP 4.45 22-32 01/06S	20,080.43	0.02
48,000	AMERISOURCEBERGEN 3.45 17-27 15/12S	46,946.73	0.05
19,000	AMEX 4.989% 26-05-33	19,207.64	0.02
50,000	AMEX 5.282% 28-07-29	51,776.86	0.05
163,000	AMEX 5.85 22-27 05/11S	171,195.90	0.18
25,000	AMGEN 4.05 22-29 18/08S	24,790.29	0.03
10,000	AMGEN 4.2 22-33 01/03S	9,710.44	0.01
50,000	AMGEN 4.40 15-45 01/05S	44,884.10	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	AMGEN 4.563 16-48 15/06S	27,149.90	0.03
50,000	AMGEN INC 1.65 21-28 09/08S	45,515.63	0.05
40,000	AMGEN INC 2.3 20-31 06/05S	35,411.55	0.04
50,000	AMGEN INC 2.45 20-30 21/02S	45,665.80	0.05
24,000	AMGEN INC 2.77 21-53 01/09S	15,589.50	0.02
65,000	AMGEN INC 2.8 21-41 15/08S	49,207.99	0.05
100,000	AMGEN INC 3.15 20-40 21/02S	79,753.42	0.08
29,000	AMGEN INC 3.375 20-50 21/02S	22,075.30	0.02
40,000	AMGEN INC 3 21-52 15/01S	28,235.36	0.03
30,000	AMGEN INC 4.2000 22-52 22/02S	25,504.29	0.03
30,000	AMGEN INC 4.4000 22-62 22/02S	25,592.64	0.03
89,000	AMGEN INC 4.663 16-51 15/06S	81,377.29	0.09
20,000	AMGEN INC 4.875 22-53 01/03S	18,811.47	0.02
81,000	AMGEN INC 5.15 23-28 02/03S	83,438.93	0.09
70,000	AMGEN INC 5.25 23-30 02/03S	72,998.77	0.08
135,000	AMGEN INC 5.25 23-33 02/03S	140,518.86	0.15
21,000	AMGEN INC 5.6 23-43 02/03S	22,010.17	0.02
96,000	AMGEN INC 5.65 23-53 02/03S	101,022.03	0.11
70,000	AMGEN INC 5.75 23-63 02/03S	73,817.22	0.08
40,000	AMPHENOL CORP 2.2000 21-31 15/09S	34,579.75	0.04
33,000	AMPHENOL CORP 2.8000 19-30 15/02S	30,546.28	0.03
20,000	ANALOG DEVICES 1.7% 01-10-28	18,371.76	0.02
20,000	ANALOG DEVICES INC 2.1 21-31 01/10S	17,412.71	0.02
20,000	ANALOG DEVICES INC 2.8000 21-41 01/10S	15,170.68	0.02
20,000	ANALOG DEVICES INC 2.95 21-51 01/10S	14,113.30	0.01
45,000	ANHEUSER-BUSCH 4.3500 20-40 01/06S	42,502.18	0.05
20,000	ANHEUSER BUSCH 4.625 14-44 01/02S	19,154.16	0.02
25,000	ANHEUSER BUSCH 4.90 16-46 01/02S	24,565.61	0.03
20,000	ANHEUSER BUSCH 4.9 19-31 23/01S	20,798.17	0.02
70,000	ANHEUSER-BUSCH 5.0000 24-34 15/06S	72,930.83	0.08
131,000	ANHEUSER-BUSCH COS 4.7 19-36 01/02S/01S	131,473.82	0.14
230,000	ANHEUSER-BUSCH COS 4.9 19-46 01/02S/02S	226,441.23	0.24
37,000	ANHEUSER-BUSCH INBEV 4.375 18-38 15/04S	35,622.40	0.04
30,000	ANHEUSER BUSCH INV 4.60 18-48 15/04S	28,498.74	0.03
40,000	ANHEUSER WW 3.5% 01-06-30	38,816.29	0.04
105,000	ANHEUSER WW 4.75% 23-01-29	107,764.62	0.11
50,000	ANHEUSER WW 5.55% 23-01-49	53,903.81	0.06
20,000	ANTHEM INC 2.8750 19-29 15/09S	18,766.49	0.02
20,000	AOA NORTH AMERICA 5.15 24-29 01/03S	20,657.33	0.02
44,000	AOA NORTH AMERICA 5.75 24-54 01/03S	46,579.01	0.05
20,000	AON CORP/AON GLOBAL 5.3500 23-33 28/02S	20,906.44	0.02
20,000	AON CORP 2.8 20-30 15/05S	18,414.49	0.02
20,000	AON CORP 3.75 19-29 02/05S	19,525.57	0.02
58,000	AON CORP 3.9 22-52 28/02S.9 22-52 28/02S	46,361.74	0.05
41,000	AON NORTH AMERICA 5.4500 24-34 01/03S	43,051.12	0.05
30,000	APACHE 5.1% 01-09-40	26,649.79	0.03
100,000	APPLE 2.65% 08-02-51	68,663.03	0.07
45,000	APPLE 2.90 17-27 12/09S	43,988.05	0.05
36,000	APPLE 3.00 17-27 13/11S	35,268.55	0.04
32,000	APPLE 3.35 22-32 08/08S	30,559.61	0.03
50,000	APPLE 3.45 15-45 09/02S	41,873.02	0.04
20,000	APPLE 3.75 17-47 12/09S	17,230.62	0.02
50,000	APPLE 3.85 16-46 04/08S	44,012.14	0.05
40,000	APPLE 4.0 23-28 10/05S	40,440.80	0.04
20,000	APPLE 4.25 17-47 09/02S	18,808.15	0.02
20,000	APPLE 4.45 14-44 06/05S	19,856.37	0.02
30,000	APPLE 4.85 23-53 10/05S	30,925.29	0.03
60,000	APPLE INC 1.2 21-28 08/02S	55,257.01	0.06
30,000	APPLE INC 1.2500 20-30 20/08S	25,953.17	0.03
10,000	APPLE INC 1.4000 21-28 05/08S	9,174.26	0.01
40,000	APPLE INC 1.6500 20-30 11/05S	35,469.21	0.04
20,000	APPLE INC 1.65 21-31 08/02S	17,486.54	0.02
20,000	APPLE INC 1.70 21-31 05/08S	17,335.71	0.02
40,000	APPLE INC 2.2000 19-29 11/09S	37,069.02	0.04
40,000	APPLE INC 2.375 21-41 08/02S	30,012.85	0.03
30,000	APPLE INC 2.4000 20-50 20/08S	19,862.06	0.02
70,000	APPLE INC 2.55 20-60 20/08S	46,097.55	0.05
65,000	APPLE INC 2.65 20-50 11/05S	44,984.13	0.05
40,000	APPLE INC 2.7 21-51 05/08S	27,629.16	0.03
40,000	APPLE INC 2.8000 21-61 08/02S	26,731.87	0.03
35,000	APPLE INC 2.85 21-61 05/08S	23,705.78	0.03
40,000	APPLE INC 2.9500 19-49 11/09S	29,568.35	0.03
20,000	APPLE INC 3.25 22-29 08/08S	19,510.44	0.02
33,000	APPLE INC 3.75 17-47 13/11S	28,473.26	0.03
70,000	APPLE INC 3.85 13-43 04/05S	62,985.66	0.07
61,000	APPLE INC 3.9500 22-52 08/08S	53,633.97	0.06
30,000	APPLE INC 4.1000 22-62 08/08S	26,575.62	0.03
120,000	APPLE INC 4.3000 23-33 10/05S	123,838.95	0.13
44,000	APPLE INC 4.375000 15-45 13/05S	42,257.54	0.04
30,000	APPLE INC 4.50 16-36 23/02S	31,042.23	0.03
100,000	APPLE INC 4.65 16-46 23/03S	99,265.00	0.11
20,000	APPLIED MATERIALS INC 1.750 20-30 01/06S	17,564.65	0.02
20,000	APPLIED MATERIALS INC 2.75 20-50 29/05S	13,965.57	0.01
20,000	APPLIED MATERIALS INC 4.35 17-47 01/04S	18,655.18	0.02
20,000	ARCH CAPITAL GROUP L 3.635 20-50 30/06S	15,532.56	0.02
20,000	ARCHER-DANIELS 2.9000 22-32 01/03S	18,108.82	0.02
20,000	ARCHER DANIELS MIDLA 3.25 20-30 27/03S	19,078.92	0.02
20,000	ARCHER DANIELS MIDLAN 2.7 21-51 15/09S	13,342.07	0.01
20,000	ARES CAPITAL CORP 5.9500 24-29 15/07S	20,535.29	0.02
20,000	ARES CAPITAL CORPORA 5.875 24-29 01/03S	20,478.67	0.02
25,000	ARES CAPITAL CORPORATION 2.875% 15-06-28	23,061.91	0.02
35,000	ASCENSION HEALTH 2.532 19-29 15/11S	32,511.04	0.03
48,000	ASCENSION HEALTH 3.945 16-46 15/11S	41,892.32	0.04
40,000	ASTRAZENECA FIN 4.8500 24-29 26/02S	41,238.89	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
40,000	ASTRAZENECA FIN 5.0000 24-34 26/02S	41,751.20	0.04
46,000	ASTRAZENECA FINANCE 1.75 21-28 28/05S	42,473.52	0.05
30,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	30,821.51	0.03
60,000	AT&T INC 2.25 20-32 01/02S	51,485.64	0.05
90,000	AT&T INC 2.55 21-33 01/12S	75,870.02	0.08
76,000	AT&T INC 2.75 20-31 01/06S	68,699.47	0.07
20,000	AT&T INC 3.3 20-52 01/02S	14,532.02	0.02
227,000	AT&T INC 3.50 21-53 15/09S	166,709.01	0.18
179,000	AT&T INC 3.55 21-55 15/09S	130,784.23	0.14
70,000	AT&T INC 3.65 20-51 01/06S	53,693.24	0.06
140,000	AT&T INC 3.800 21-57 01/12S	105,985.94	0.11
30,000	AT&T INC 3.8500 20-60 01/06S	22,712.51	0.02
30,000	AT&T INC 4.30 13-42 15/12S	26,744.35	0.03
60,000	AT&T INC 4.50 15-35 15/05S	58,437.11	0.06
40,000	AT&T INC 4.50 16-48 09/03S	35,465.90	0.04
20,000	AT&T INC 4.55 16-49 09/03S	17,962.03	0.02
20,000	AT&T INC 4.85 19-39 01/03S	19,595.31	0.02
30,000	AT&T INC 5.25 17-37 01/03S	30,850.31	0.03
20,000	ATMOS ENERGY CORP 4.125 14-44 15/10S	17,697.69	0.02
102,000	ATT 3.65% 15-09-59	73,927.65	0.08
80,000	ATT 4.3% 15-02-30	79,904.20	0.08
30,000	AT T 4.35 13-45 15/06S	26,503.55	0.03
20,000	AT T 5.65 16-47 15/02S	21,095.26	0.02
50,000	ATT INC 1.65 20-28 04/08S	46,088.53	0.05
60,000	ATT INC 3.5 20-41 28/05S	49,153.16	0.05
40,000	AT T INC 4.1 18-28 15/02S	39,922.19	0.04
75,000	AT T INC 4.35 19-29 01/03S	75,429.31	0.08
40,000	AT T INC 4.75 15-46 15/05S	37,440.35	0.04
96,000	AT T INC 5.4000 23-34 15/02S	100,718.34	0.11
58,000	AUTODESK INC 2.4000 21-31 15/12S	50,774.81	0.05
58,000	AUTOMATIC DATA PROC 1.2500 20-30 01/09S	49,710.90	0.05
20,000	AUTOMATIC DATA PROCESS 1.70 21-28 15/05S	18,570.01	0.02
20,000	AUTOZONE INC 4.0000 20-30 15/04S	19,632.16	0.02
20,000	AUTOZONE INC 4.7500 22-32 01/08S	20,094.59	0.02
13,000	BAKER HUGHES 3.337 17-27 15/12S	12,684.40	0.01
30,000	BAKER HUGHES 4.08 18-47 15/12S	25,416.56	0.03
30,000	BAKER HUGHES 5.125% 15-09-40	29,962.41	0.03
81,000	BANK OF AMERICA CORP 2.299 21-32 21/07S	70,111.04	0.07
100,000	BANK OF AMERICA CORP 2.482 21-36 21/09S	84,397.77	0.09
24,000	BANK OF AMERICA CORP 2.651 21-32 11/03S	21,418.96	0.02
91,000	BANK OF AMERICA CORP 2.819 29 15/09S	95,773.31	0.10
81,000	BANK OF AMERICA CORP 2.972 22-33 04/02S	72,566.35	0.08
60,000	BANK OF AMERICA CORP 3.248 16-27 21/10S	58,645.19	0.06
80,000	BANK OF AMERICA CORP 3.311 21-42 22/04S	65,076.19	0.07
49,000	BANK OF AMERICA CORP 4.183 16-27 25/11S	48,860.31	0.05
93,000	BANK OF AMERICA CORP 4.571 22-33 27/04S	92,467.24	0.10
100,000	BANK OF AMERICA CORP 7.75 08-38 14/05S	126,331.98	0.13
25,000	BANK OF AMERICA CORP FL.R 20-31 13/02S	22,641.47	0.02
35,000	BANK OF AMERICA EMTN 5.875 12-42 07/02S	39,092.89	0.04
75,000	BANK OF AMERICA SUB 5.00 14-44 21/01S	76,298.95	0.08
20,000	BANK OF NY MELL 4.9750 24-30 14/03S	20,632.21	0.02
20,000	BANK OF NY MELL 5.8340 22-33 25/10S	21,661.06	0.02
20,000	BANK OF NY MELLON 3.3 17-29 23/08S	19,139.70	0.02
66,000	BANK OF NY MELLON 3.8500 18-28 28/04S	65,601.49	0.07
18,000	BANK OF NY MELON 3.4 18-28 29/01S	17,615.41	0.02
20,000	BARRICK NA FINANCE 5.75 13-43 01/05S	21,238.94	0.02
20,000	BARRICK NA FINANCE LLC 5.7% 30-05-41	21,096.83	0.02
20,000	BAT CAPITAL 4.906% 02-04-30	20,291.47	0.02
20,000	BAT CAPITAL 6.0 24-34 20/02S	21,368.70	0.02
20,000	BAT CAPITAL 7.079% 02-08-43	22,912.80	0.02
44,000	BAT CAPITAL CORP 2.259 20-28 25/03S	40,916.76	0.04
30,000	BAT CAPITAL CORP 2.7260 20-31 25/03S	26,786.90	0.03
60,000	BAT CAPITAL CORP 4.39 18-37 15/08S	54,572.60	0.06
53,000	BAT CAPITAL CORP 4.54 18-47 15/08S	44,775.65	0.05
20,000	BAT CAPITAL CORP 4.7420 22-32 16/03S	20,004.79	0.02
20,000	BAT CAPITAL CORP 4.758 19-49 06/09S	17,227.37	0.02
20,000	BAT CAPITAL CORP 5.834 24-31 20/02S	21,204.29	0.02
20,000	BAT CAPITAL CORP 6.3430 23-30 02/08S	21,653.32	0.02
30,000	BAT CAPITAL CORP 6.4210 23-33 02/08S	32,924.78	0.03
27,000	BAT CAPITAL CORP 7.0810 23-53 02/08S	31,352.56	0.03
50,000	BAXTER INTL 2.272 22-28 01/12S	46,006.44	0.05
50,000	BAXTER INTL INC 2.539 22-32 01/02S	43,340.12	0.05
17,000	BAYLOR SCOTT WHITE 2.8390 21-50 15/11S	11,941.98	0.01
20,000	BECTON DICKINSON 1.9570 21-31 11/02S	17,259.71	0.02
50,000	BECTON DICKINSON 2.823 20-30 20/05S	46,104.96	0.05
39,000	BECTON DICKINSON 4.685 14-44 15/12S	36,432.81	0.04
50,000	BECTON DICKINSON CO 4.669 17-47 06/06S	46,442.59	0.05
20,000	BEMIS 2.69 21-31 25/05S	17,681.55	0.02
20,000	BERKSHIRE HATAWAY 3.8 18-48 05/01S	15,928.77	0.02
20,000	BERKSHIRE HATAWAY 5.75 10-40 15/01S	22,737.11	0.02
20,000	BERKSHIRE HAT ENERGY 4.50 14-45 01/02S	18,758.86	0.02
20,000	BERKSHIRE HATHAWAY 1.4500 20-30 15/10S	17,283.39	0.02
20,000	BERKSHIRE HATHAWAY 2.5000 21-51 15/01S	13,182.62	0.01
24,000	BERKSHIRE HATHAWAY 2.875 22-32 15/03S	22,161.16	0.02
30,000	BERKSHIRE HATHAWAY 3.7 21-30 15/07S	29,340.12	0.03
63,000	BERKSHIRE HATHAWAY 3.85 22-52 15/03S	53,159.35	0.06
56,000	BERKSHIRE HATHAWAY 4.20 18-48 15/08S	51,474.84	0.05
50,000	BERKSHIRE HATHAWAY 4.25 19-49 15/01S	46,364.84	0.05
21,000	BERKSHIRE HATHAWAY 4.45 18-49 15/01S	18,648.75	0.02
20,000	BERKSHIRE HATHAWAY 4.50 13-43 11/02S	19,981.16	0.02
20,000	BERKSHIRE HATHAWAY 5.1500 13-43 15/11S	20,173.74	0.02
31,000	BERKSHIRE HATHAWAY E 2.85 20-51 29/10S	20,958.46	0.02
20,000	BERKSHIRE HATHAWAY EN 4.600 23-53 01/05S	18,043.52	0.02
20,000	BERKSHIRE HATHAWAY ENERGY 4.25% 15-10-50	17,078.59	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
40,000	BERKSHIRE HATHAWAY ENERGY 6.125% 01-04-36	44,178.17	0.05
40,000	BERKSHIRE HATHAWAY F 2.85 20-50 15/10S	28,075.97	0.03
20,000	BERRY GLOBAL 5.8% 15-06-31	20,798.07	0.02
40,000	BERRY GLOBAL INC 5.6500 24-34 15/01S	41,082.07	0.04
34,000	BIOGEN INC 2.25 20-30 30/04S	30,358.73	0.03
40,000	BIOGEN INC 5.2 15-45 15/09S 15-45 15/09S	38,877.12	0.04
60,000	BK AMERICA 1.898% 23-07-31	52,047.49	0.06
80,000	BK AMERICA 1.922% 24-10-31	68,980.77	0.07
70,000	BK AMERICA 2.087% 14-06-29	64,627.10	0.07
77,000	BK AMERICA 2.572% 20-10-32	67,488.42	0.07
70,000	BK AMERICA 2.592% 29-04-31	63,527.02	0.07
111,000	BK AMERICA 2.676% 19-06-41	83,491.78	0.09
97,000	BK AMERICA 2.687% 22-04-32	86,484.76	0.09
40,000	BK AMERICA 2.831% 24-10-51	27,639.32	0.03
25,000	BK AMERICA 2.884% 22-10-30	23,237.96	0.02
60,000	BK AMERICA 2.972% 21-07-52	42,612.16	0.05
60,000	BK AMERICA 3.194% 23-07-30	56,807.17	0.06
139,000	BK AMERICA 3.419% 20-12-28	135,262.61	0.14
23,000	BK AMERICA 3.483% 13-03-52	18,038.78	0.02
30,000	BK AMERICA 3.846% 08-03-37	27,706.89	0.03
30,000	BK AMERICA 3.946% 23-01-49	25,598.58	0.03
60,000	BK AMERICA 3.97% 05-03-29	59,287.75	0.06
70,000	BK AMERICA 3.974% 07-02-30	68,751.97	0.07
35,000	BK AMERICA 4.078% 23-04-40	31,948.42	0.03
129,000	BK AMERICA 4.083% 20-03-51	112,050.95	0.12
25,000	BK AMERICA 4.244% 24-04-38	23,673.27	0.03
70,000	BK AMERICA 4.271% 23-07-29	69,793.48	0.07
65,000	BK AMERICA 4.33% 15-03-50	58,951.11	0.06
40,000	BK AMERICA 4.443% 20-01-48	36,877.23	0.04
109,000	BK AMERICA 5.015% 22-07-33	111,771.35	0.12
81,000	BK AMERICA 5.202% 25-04-29	83,281.74	0.09
111,000	BK AMERICA 5.288% 25-04-34	115,251.06	0.12
88,000	BK AMERICA 5.872% 15-09-34	94,979.73	0.10
50,000	BK AMERICA 6.204% 10-11-28	52,765.18	0.06
114,000	BLACKROCK FUNDING 5.25% 14-03-54	118,008.32	0.13
50,000	BLACKROCK INC 1.9 20-31 28/01S	43,649.20	0.05
9,000	BLACKROCK INC 2.1000 21-32 25/02S	7,773.41	0.01
40,000	BLACKROCK INC 3.2500 19-29 30/04S	38,825.70	0.04
10,000	BLACKROCK INC 4.7500 23-33 25/05S	10,288.69	0.01
20,000	BLUE OWL CAPITAL CORP 2.875 21-28 11/06S	18,320.45	0.02
26,000	BOEING 3.2% 01-03-29	24,064.91	0.03
21,000	BOEING CO 3.6 19-34 01/05S	17,925.59	0.02
35,000	BOEING CO 3.625 20-31 02/11S	32,057.31	0.03
20,000	BOEING CO 3.9 19-49 01/05S	14,498.59	0.02
40,000	BOEING CO 3.95 05-59 05/59 S	27,320.01	0.03
104,000	BOEING CO 5.15 20-30 04/05S	104,232.26	0.11
75,000	BOEING CO 5.705 20-40 04/05S	73,246.02	0.08
129,000	BOEING CO 5.805 20-50 04/05S	124,634.50	0.13
88,000	BOEING CO 5.93 20-60 04/05S	84,461.70	0.09
70,000	BOEING CO 6.2980 24-29 01/05U	73,632.25	0.08
50,000	BOEING CO 6.388 24-31 01/05S	53,164.98	0.06
60,000	BOEING CO 6.5280 24-34 01/05U	64,371.76	0.07
63,000	BOEING CO 6.8580 24-54 01/05U	69,095.68	0.07
40,000	BOEING CO 7.008 24-64 01/05S	44,075.78	0.05
38,000	BOOKING HOLDINGS INC 4.625 20-30 13/04S	38,885.47	0.04
20,000	BOSTON PROPERTIES 2.55 21-32 16/03S	16,654.17	0.02
2,000	BOSTON PROPERTIES 3.40 19-29 21/06S	1,870.30	0.00
50,000	BOSTON PROPERTIES 5.750 24-35 15/01S	50,996.35	0.05
20,000	BOSTON PROPERTIES 6.5000 23-34 15/01S	21,745.70	0.02
20,000	BOSTON PROPERTIES 6.75 22-27 01/12S	21,144.90	0.02
22,000	BOSTON PROPERTIES LP 2.45 21-33 01/10S0S	17,611.26	0.02
30,000	BOSTON PROPERTIES LP 3.25 20-31 05/05S	27,019.64	0.03
20,000	BOSTON PROPERTIES LP 4.5 18-28 01/12S	19,724.77	0.02
40,000	BOSTON SCIENTIFIC 2.65 20-30 01/06S	36,766.85	0.04
47,000	BP CAPITAL MARKETS 2.721 22-32 12/01S	41,878.60	0.04
50,000	BP CAPITAL MARKETS 2.939 20-51 04/06SS	33,954.16	0.04
30,000	BP CAPITAL MARKETS 3.06 21-41 17/06S	23,296.44	0.02
2,000	BP CAPITAL MARKETS 3.379 21-61 08/02S	1,408.00	0.00
50,000	BP CAPITAL MARKETS 3 20-50 24/02S	34,657.08	0.04
50,000	BP CAPITAL MARKETS 4.234 18-28 06/11S	50,185.17	0.05
20,000	BP CAPITAL MARKETS A 1.749 20-30 10/08S	17,448.53	0.02
40,000	BP CAPITAL MARKETS A 2.772 20-50 10/08S	26,298.89	0.03
30,000	BP CAPITAL MARKETS A 3.633 20-30 06/04S	29,130.13	0.03
30,000	BP CAP MARKETS 3.0010 21-52 17/03S	20,574.70	0.02
51,000	BP CAP MARKETS 3.9370 18-28 21/09S	50,689.33	0.05
57,000	BP CAP MARKETS 4.8120 23-33 13/02S	57,753.65	0.06
40,000	BP CAP MARKETS 4.8930 23-33 11/09S	40,695.02	0.04
30,000	BP CAP MK AMERICA 4.699% 10-04-29	30,639.42	0.03
20,000	BP CAP MK AMERICA 4.97% 17-10-29	20,641.22	0.02
20,000	BP CAP MK AMERICA 4.989% 10-04-34	20,439.57	0.02
20,000	BP CAP MK AMERICA 5.017 24-27 17/11S	20,570.76	0.02
52,000	BP CAP MK AMERICA 5.227% 17-11-34	54,139.71	0.06
20,000	BRIGHTHOUSE 4.7 17-47 22/12S	16,471.61	0.02
50,000	BRISTOL MYERS 3.7% 15-03-52	39,671.81	0.04
50,000	BRISTOL MYERS 4.9 24-29 22/02S	51,679.45	0.05
20,000	BRISTOL MYERS 5.9 23-33 15/11S	22,102.64	0.02
30,000	BRISTOL MYERS 6.25 23-53 15/11S	34,739.73	0.04
30,000	BRISTOL MYERS 6.4 23-63 15/11S	35,273.71	0.04
20,000	BRISTOL-MYERS SQUIBB 1.125 20-27 13/11S	18,370.83	0.02
40,000	BRISTOL-MYERS SQUIBB 2.55 20-50 13/11S	25,477.66	0.03
40,000	BRISTOL MYERS SQUIBB 2.95 22-32 15/03S	36,456.53	0.04
71,000	BRISTOL-MYERS SQUIBB 3.4 20-29 26/01S	68,965.34	0.07
65,000	BRISTOL MYERS SQUIBB 3.5522-42 15/03S	54,404.36	0.06
40,000	BRISTOL-MYERS SQUIBB 3.9 20-28 20/02S	39,840.37	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
25,000	BRISTOL MYERS SQUIBB 3.9 22-62 15/03S	19,879.60	0.02
31,000	BRISTOL-MYERS SQUIBB 4.125 20-39 15/06S	28,707.64	0.03
89,000	BRISTOL-MYERS SQUIBB 4.25 20-49 26/04S	78,159.10	0.08
30,000	BRISTOL-MYERS SQUIBB 4.35 20-47 15/05S	26,842.20	0.03
27,000	BRISTOL-MYERS SQUIBB 4.55 20-48 20/02S	24,872.93	0.03
40,000	BRISTOL-MYERS SQUIBB 5.1 24-31 22/02S	41,887.00	0.04
60,000	BRISTOL-MYERS SQUIBB 5.2000 24-34 22/02S	63,229.01	0.07
70,000	BRISTOL-MYERS SQUIBB 5.5500 24-54 22/02S	74,229.25	0.08
40,000	BRISTOL-MYERS SQUIBB 5.6500 24-64 22/02S	42,395.67	0.04
30,000	BRISTOL-MYERS SQUIBB 5.7500 23-31 01/02S	32,465.08	0.03
20,000	BRIXMOR OPERATING 4.125 19-29 15/05S/05S	19,578.40	0.02
20,000	BRIXMOR OPERATING PA 4.05 20-30 10/06S	19,413.91	0.02
20,000	BROADCOM 3.50 17-28 15/01S	19,539.49	0.02
20,000	BROADCOM 4.0 22-29 15/04S	19,694.80	0.02
20,000	BROADCOM INC 1.95 21-28 19/01S	18,560.78	0.02
63,000	BROADCOM INC 2.45 21-31 19/01S	55,806.26	0.06
45,000	BROADCOM INC 2.6000 21-33 15/02S	38,532.51	0.04
80,000	BROADCOM INC 3.137 21-35 15/11S	68,396.86	0.07
64,000	BROADCOM INC 3.187 21-36 15/11S36 30/09S	54,210.61	0.06
50,000	BROADCOM INC 3.419 21-33 15/04S	45,422.37	0.05
80,000	BROADCOM INC 3.469 21-34 31/03S	72,092.80	0.08
123,000	BROADCOM INC 3.5000 21-41 15/02S	101,172.97	0.11
43,000	BROADCOM INC 3.7500 21-51 15/02S	34,136.55	0.04
30,000	BROADCOM INC 4.11 20-28 21/05S	29,910.25	0.03
25,000	BROADCOM INC 4.15 20-30 15/11S	24,595.24	0.03
30,000	BROADCOM INC 4.15 22-32 15/04S	29,089.38	0.03
50,000	BROADCOM INC 4.3 20-32 15/11S	49,145.32	0.05
40,000	BROADCOM INC 4.75 20-29 15/04S	40,621.28	0.04
60,000	BROADCOM INC 4.926 22-37 15/05S	59,894.23	0.06
50,000	BROADCOM INC 5.0500 24-29 12/07S	51,475.67	0.05
40,000	BROADCOM INC 5.1500 24-31 15/11S	41,464.74	0.04
20,000	BROADRIDGE FINA 2.9000 19-29 01/12S	18,545.37	0.02
20,000	BROADRIDGE IN COM SOL 2.6 21-31 01/05S	17,653.07	0.02
25,000	BUNGE LTD FIN CORP 2.75 21-31 14/05SS	22,542.96	0.02
20,000	BURLINGTN NORTH 3.3000 21-51 15/09S	15,119.23	0.02
20,000	BURLINGTN NORTH 4.1500 18-48 15/12S	17,563.29	0.02
38,000	BURLINGTN NORTH 5.2000 23-54 15/04S	39,268.34	0.04
30,000	BURLINGTN NORTH 5.5000 24-55 15/03S	32,360.10	0.03
20,000	BURLINGTN NORTH SA 3.90 16-46 01/08S	17,043.22	0.02
20,000	BURLINGTN NORTH SA 4.125 17-47 15/06S	17,618.22	0.02
20,000	BURLINGTN NORTH SA 4.55 14-44 01/09S	18,890.20	0.02
20,000	BURLINGTON NORTH 5.75 10-40 01/05S	21,863.56	0.02
20,000	BURLINGTON NORTHERN 3.55 19-50 15/02S	15,973.24	0.02
19,000	BURLINGTON NORTHERN 4.05 18-48 15/06S06S	16,530.32	0.02
20,000	BURLINGTON NORTHERN 4.15 15-45 01/04S	17,856.59	0.02
21,000	BURLINGTON NORTHERN 4.45 13-43 15/03S	19,715.45	0.02
28,000	BURLINGTON NORTHERN 4.45 22-53 15/01S01S	25,935.31	0.03
38,000	CA LA 5.2% 14-01-55	39,855.02	0.04
20,000	CAMDEN PROPERTY TRUS 2.8 20-30 20/04S	18,500.58	0.02
26,000	CAMPBELL SOUP CO 4.15 18-28 15/03S	26,005.13	0.03
20,000	CAMPBELL SOUP CO 5.4000 24-34 21/03S	20,940.52	0.02
64,000	CAPITAL ONE 6.377 23-34 08/06S	69,153.01	0.07
20,000	CAPITAL ONE FIN 5.7 24-30 01/02S	20,725.54	0.02
50,000	CAPITAL ONE FINANCIAL 3.273% 01-03-30	47,006.96	0.05
30,000	CAPITAL ONE FINANCIAL 5.247% 26-07-30	30,530.57	0.03
15,000	CAPITAL ONE FINANCIAL 5.268% 10-05-33	15,138.77	0.02
16,000	CAPITAL ONE FINANCIAL 5.817% 01-02-34	16,654.10	0.02
50,000	CAPITAL ONE FINANCIAL 5.884% 26-07-35	52,322.44	0.06
20,000	CAPITAL ONE FINANCIAL 6.051% 01-02-35	21,178.45	0.02
44,000	CAPITAL ONE FINANCIAL 6.312% 08-06-29	46,324.12	0.05
64,000	CAPITAL ONE FINANCIAL 7.624% 30-10-31	72,767.69	0.08
25,000	CAPITAL ONE FIN CORP 3.8 18-28 31/01S	24,472.30	0.03
28,000	CARRIER GLOBAL CORPO 2.7 20-31 19/06S	25,279.34	0.03
25,000	CARRIER GLOBAL CORPO 2.722 20-30 15/08S	23,092.41	0.02
40,000	CARRIER GLOBAL CORPO 3.377 20-40 05/10S	33,051.63	0.04
50,000	CARRIER GLOBAL CORPO 3.577 20-50 05/10S	39,455.71	0.04
50,000	CATERPILLAR 3.803% 15-08-42	43,891.46	0.05
86,000	CATERPILLAR FIN 1.1000 20-27 14/09S	79,491.38	0.08
20,000	CATERPILLAR INC 2.6 20-30 09/04S	18,580.24	0.02
20,000	CATERPILLAR INC 3.2500 19-49 19/09S	15,320.38	0.02
30,000	CATERPILLAR INC 3.25 20-50 09/04S	22,978.58	0.02
20,000	CATERPILLAR INC 5.2 11-41 27/05S	20,907.96	0.02
20,000	CBRE SERVICES INC 5.9500 23-34 15/08S	21,470.22	0.02
20,000	CDW LLC CDW FINANCE 3.569 21-31 01/12S	18,304.08	0.02
30,000	CELANESE US HOL 6.5500 23-30 15/11S	32,354.90	0.03
12,000	CELANESE US HOL 6.7000 23-33 15/11S	13,124.64	0.01
30,000	CELANESE US HOLDINGS 6.3500 23-28 15/11S	31,696.67	0.03
25,000	CELANESE US HOLDINGS 6.379 22-32 15/07S	26,742.64	0.03
60,000	CENTENE CORP 2.4500 21-28 15/07S	55,264.51	0.06
50,000	CENTENE CORP 2.5000 21-31 01/03S	42,992.39	0.05
30,000	CENTENE CORP 2.625 21-31 12/08S	25,730.31	0.03
50,000	CENTENE CORP 3.0000 20-30 15/10S	44,752.28	0.05
50,000	CENTENE CORP 3.375 20-30 15/02S	46,075.64	0.05
60,000	CENTENE CORP 4.25 19-27 15/12S	58,960.04	0.06
80,000	CENTENE CORP 4.625 20-29 15/12S	78,322.17	0.08
20,000	CENTERPOINT ENER RES 5.25 23-28 01/03S	20,666.01	0.02
50,000	CF INDUSTRIES 4.95 13-43 01/06S	47,052.37	0.05
10,000	CF INDUSTRIES 5.375 14-44 15/03S	9,830.92	0.01
178,000	CHARLES SCHWAB CORPORATION 2.0% 20-03-28	165,721.86	0.18
30,000	CHARLES SCHWAB CORPORATION 5.643% 19-05-29	31,329.93	0.03
18,000	CHARLES SCHWAB CORPORATION 6.136% 24-08-34	19,679.66	0.02
10,000	CHARLES SCHWAB CORPORATION 6.196% 17-11-29	10,680.81	0.01
30,000	CHARTER COMM OP 2.2500 21-29 15/01S	26,695.07	0.03
20,000	CHARTER COMM OP 2.3000 20-32 01/02S	16,119.96	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	CHARTER COMM OP 3.5000 21-42 01/03S	20,848.67	0.02
40,000	CHARTER COMM OP 3.8500 20-61 01/04S	24,509.88	0.03
30,000	CHARTER COMM OP 3.9500 21-62 30/06S	18,584.72	0.02
20,000	CHARTER COMM OP 4.4000 22-33 01/04S	18,309.54	0.02
30,000	CHARTER COMM OP 5.1250 19-49 01/07S	24,070.10	0.03
40,000	CHARTER COMM OP 5.2500 22-53 01/04S	32,655.08	0.03
25,000	CHARTER COMMUNICATI 5.5 22-63 01/04S	20,299.54	0.02
60,000	CHARTER COMMUNICATIO 3.9 21-52 04/03S	39,311.50	0.04
40,000	CHARTER COMMUNICATIO 6.1 24-29 01/06S	41,408.41	0.04
30,000	CHARTER COMMUNICATIONS 4.4 21-61 01/12S	20,403.27	0.02
40,000	CHARTER COM OPER 2.8000 20-31 01/04S	34,213.48	0.04
50,000	CHARTER COM OPER 3.7 20-51 01/04S7/04S	31,869.67	0.03
20,000	CHARTER COM OPER 3.75 17-28 15/02S	19,191.67	0.02
70,000	CHARTER COM OPER 4.800 19-50 01/03S	53,441.32	0.06
20,000	CHARTER COM OPER 5.3750 18-38 01/04S	18,282.35	0.02
60,000	CHARTER COM OPER 5.75 18-48 01/04S	52,280.30	0.06
50,000	CHARTER COM OPER 6.384 16-35 23/10S	51,042.51	0.05
40,000	CHARTER COM OPER 6.55 24-34 01/06S	41,551.56	0.04
40,000	CHARTER COM OPERARING 3.50 21-41 01/06S	28,074.68	0.03
60,000	CHARTER COM OPERATIN 5.375 17-47 01/05S	50,245.59	0.05
30,000	CHARTER COM OPERATING 4.20 17-28 15/03S	29,185.53	0.03
30,000	CHARTER COM OPERATING 5.05 19-29 30/03S	29,851.36	0.03
80,000	CHARTER COM OPERATING 6.484 16-45 23/10S	77,075.55	0.08
30,000	CHENIERE CORPUS 3.7 20-29 15/11S	28,839.22	0.03
30,000	CHENIERE ENERGY 3.2500 22-32 30/01S	26,807.41	0.03
30,000	CHENIERE ENERGY 5.65 24-34 15/04S	31,064.87	0.03
30,000	CHENIERE ENERGY 5.7500 24-34 15/08S	31,287.71	0.03
80,000	CHENIERE ENERGY PART 5.95 24-33 30/06S	84,661.74	0.09
40,000	CHEVRON CORP 2.2360 20-30 11/05S	36,318.33	0.04
25,000	CHEVRON CORPORATION 3.078 20-50 11/05S	18,310.54	0.02
20,000	CHEVRON USA INC 2.3430 20-50 12/08S	12,496.39	0.01
19,000	CHUBB CORP 6.00 07-37 11/05S	21,264.48	0.02
25,000	CHUBB INA HOLDINGS 3.05 21-61 15/12S	17,054.20	0.02
40,000	CHUBB INA HOLDINGS 4.35 15-45 03/11S	36,903.08	0.04
17,000	CHUBB INA HOLDINGS 5.0000 24-34 15/03S	17,648.66	0.02
20,000	CHUBB INA HOLDINGS I 1.375 20-30 17/09S	17,148.59	0.02
105,000	CIGNA CORPORATION 4.375 19-28 15/10S	105,401.43	0.11
50,000	CIGNA GROUP/THE 5.0000 24-29 15/05S	51,450.38	0.05
10,000	CIGNA GROUP/THE 5.2500 24-34 15/02S	10,354.99	0.01
50,000	CISCO SYSTEMS 5.50 09-40 15/01S	54,137.04	0.06
60,000	CISCO SYSTEMS I 4.8500 24-29 26/02S	62,032.87	0.07
60,000	CISCO SYSTEMS I 4.9500 24-31 26/02S	62,712.76	0.07
60,000	CISCO SYSTEMS I 5.0500 24-34 26/02S	62,967.67	0.07
44,000	CISCO SYSTEMS I 5.3000 24-54 26/02S	46,662.60	0.05
20,000	CISCO SYSTEMS I 5.3500 24-64 26/02S	21,221.27	0.02
45,000	CISCO SYSTEMS INC 5.90 09-39 15/02S	50,684.19	0.05
44,000	CITIGROUP 2.52% 03-11-32	38,152.29	0.04
170,000	CITIGROUP 2.561% 01-05-32	149,457.62	0.16
80,000	CITIGROUP 2.572% 03-06-31	71,926.02	0.08
100,000	CITIGROUP 2.976% 05-11-30	92,952.96	0.10
200,000	CITIGROUP 3.057% 25-01-33	178,601.24	0.19
50,000	CITIGROUP 3.52% 27-10-28	48,802.39	0.05
70,000	CITIGROUP 3.785% 17-03-33	65,548.10	0.07
10,000	CITIGROUP 3.878% 24-01-39	8,924.82	0.01
60,000	CITIGROUP 3.98% 20-03-30	58,768.36	0.06
151,000	CITIGROUP 4.281% 24-04-48	133,931.50	0.14
60,000	CITIGROUP 4.91% 24-05-33	60,423.45	0.06
30,000	CITIGROUP 5.827% 13-02-35	31,304.98	0.03
101,000	CITIGROUP 6.174% 25-05-34	107,780.44	0.11
50,000	CITIGROUP INC 4.125 16-28 25/07S	49,558.15	0.05
95,000	CITIGROUP INC 4.45 15-27 29/09S	95,077.07	0.10
13,000	CITIGROUP INC 4.6500 18-48 23/07S	12,269.90	0.01
50,000	CITIGROUP INC 4.75 16-46 18/05S	46,895.00	0.05
22,000	CITIGROUP INC 5.3 14-44 06/05S	22,344.11	0.02
60,000	CITIGROUP INC 5.4490 24-35 11/06S	62,615.18	0.07
105,000	CITIGROUP INC 6.2700 22-33 17/11S	115,317.31	0.12
22,000	CITIGROUP INC 6.675 13-43 13/09S	25,913.05	0.03
26,000	CITIGROUP INC 8.125 09-39 15/07S	34,505.67	0.04
45,000	CITIGROUP SUB GLOBAL 6.625 02-32 15/06S	49,846.88	0.05
50,000	CITIZENS FINANCIAL G 3.25 20-30 30/04S	46,395.93	0.05
50,000	CME GROUP INC 2.65 22-32 15/03S	45,192.64	0.05
20,000	COCA-COLA 2.125 19-29 06/09S	18,441.03	0.02
16,000	COCA-COLA CO 1.375 20-31 18/09S	13,565.10	0.01
20,000	COCA-COLA CO 1.5 21-28 05/03S	18,508.93	0.02
40,000	COCA-COLA CO 1.65 20-30 01/05S	35,214.49	0.04
64,000	COCA-COLA CO 1 20-28 18/09S	58,425.64	0.06
50,000	COCA-COLA CO 2.25 21-32 05/05S	44,455.46	0.05
20,000	COCA-COLA CO 2.5 20-40 01/05S	15,127.42	0.02
40,000	COCA-COLA CO 2.5 20-51 18/09S	26,242.54	0.03
30,000	COCA-COLA CO 2.6 20-50 01/05S	20,279.04	0.02
20,000	COCA-COLA CO 2.75 20-60 01/06S	13,118.96	0.01
20,000	COCA-COLA CO 2.875 21-41 05/05S	15,800.73	0.02
20,000	COCA-COLA CO 2 21-31 05/03S	17,674.58	0.02
30,000	COCA-COLA CO 3.45 20-30 25/03S	29,243.52	0.03
40,000	COCA-COLA CO 3 21-51 05/03S	29,308.00	0.03
20,000	COCA-COLA CO 5.0000 24-34 13/05S	21,067.94	0.02
30,000	COCA-COLA CO 5.3000 24-54 13/05S	31,953.79	0.03
70,000	COCA-COLA CO 5.4000 24-64 13/05S	74,645.67	0.08
135,000	COMCAST 2.937 21-56 01/11S	88,297.84	0.09
20,000	COMCAST 4.20 4-34 15/08S	19,340.65	0.02
20,000	COMCAST 4.55 23-29 15/01S	20,327.76	0.02
20,000	COMCAST 4.65% 15-02-33	20,289.23	0.02
20,000	COMCAST 4.8 23-33 15/05S	20,393.15	0.02
39,000	COMCAST 5.35 23-53 15/05S	39,886.86	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
28,000	COMCAST CORP 1.5 20-31 25/08S	23,614.74	0.03
40,000	COMCAST CORP 1.9500 20-31 15/01S	34,714.17	0.04
33,000	COMCAST CORP 2.45 20-52 25/08S	20,074.92	0.02
21,000	COMCAST CORP 2.65 19-30 01/02S-30 01/02S	19,431.93	0.02
30,000	COMCAST CORP 2.65 20-62 15/08S	17,769.71	0.02
40,000	COMCAST CORP 2.8000 20-51 15/01S	26,537.01	0.03
95,000	COMCAST CORP 2.8870 22-51 01/11S	63,771.03	0.07
98,000	COMCAST CORP 2.937 22-56 01/11S	64,021.19	0.07
100,000	COMCAST CORP 2.987 22-63 01/11S	63,371.38	0.07
40,000	COMCAST CORP 3.150 17-28 15/02S	38,825.50	0.04
20,000	COMCAST CORP 3.20 16-36 15/07S	17,179.04	0.02
30,000	COMCAST CORP 3.2500 19-39 01/11S	24,509.06	0.03
40,000	COMCAST CORP 3.4000 20-30 01/04S	38,354.89	0.04
30,000	COMCAST CORP 3.40 16-46 15/07S	23,218.97	0.02
40,000	COMCAST CORP 3.4500 19-50 01/02S	30,219.22	0.03
20,000	COMCAST CORP 3.55 18-28 01/05S	19,620.55	0.02
35,000	COMCAST CORP 3.7500 20-40 01/04S	30,277.69	0.03
25,000	COMCAST CORP 3.90 18-38 01/03S	22,573.50	0.02
49,000	COMCAST CORP 3.969 17-47 01/11S	40,930.14	0.04
49,000	COMCAST CORP 3.999 17-49 01/11S	40,895.23	0.04
20,000	COMCAST CORP 4.00 17-47 15/08S	16,825.72	0.02
20,000	COMCAST CORP 4.0 18-48 01/03S	16,762.79	0.02
20,000	COMCAST CORP 4.09 17-52 01/11S	16,625.85	0.02
92,000	COMCAST CORP 4.15 18-28 15/10S	92,131.07	0.10
40,000	COMCAST CORP 4.2500 18-30 15/10S	39,909.39	0.04
40,000	COMCAST CORP 4.25 13-33 15/01S	39,289.15	0.04
20,000	COMCAST CORP 4.40 15-35 15/08S	19,503.81	0.02
20,000	COMCAST CORP 4.6000 18-38 15/10S	19,446.42	0.02
20,000	COMCAST CORP 4.60 15-45 15/08S	18,605.24	0.02
50,000	COMCAST CORP 4.7000 18-48 15/10S	47,313.74	0.05
25,000	COMCAST CORP 4.9500 18-58 15/10S	23,998.32	0.03
20,000	COMCAST CORP 5.1000 24-29 01/06S	20,833.50	0.02
30,000	COMCAST CORP 5.3000 24-34 01/06S	31,566.69	0.03
20,000	COMCAST CORP 5.35 22-27 15/11S	20,803.97	0.02
51,000	COMCAST CORP 5.5000 22-32 15/11S	54,579.65	0.06
35,000	COMCAST CORP 5.5000 23-64 15/05S	36,136.47	0.04
30,000	COMCAST CORP 5.6500 24-54 01/06S	31,995.42	0.03
20,000	COMCAST CORP 5.65 05-35 15/06S	21,504.99	0.02
22,000	COMCAST CORP 7.05 03-33 15/03S	25,709.75	0.03
33,000	COMMONSPIRIT 4.187 19-49 01/04S1/10S	28,095.96	0.03
34,000	COMMONSPIRIT HEALTH 3.347 19-29 01/10S	32,382.69	0.03
45,000	COMMONSPIRIT HEALTH 5.2050 24-31 01/12S	46,361.22	0.05
20,000	COMMONWEALTH EDISON CO 4.00 18-48 01/03S	16,911.00	0.02
25,000	CONAGRA BRANDS INC 1.375 20-27 16/10S	22,876.33	0.02
30,000	CONAGRA BRANDS INC4.85 18-28 01/11S	30,449.13	0.03
25,000	CONAGRA BRANDS INC 5.4 18-48 01/11S1/11S	24,706.97	0.03
20,000	CONCENTRIX CORPORATION 6.6% 02-08-28	20,846.68	0.02
30,000	CON EDISON CO O 5.7000 24-54 15/05S	32,510.84	0.03
20,000	CON EDISON CO O 5.9000 23-53 15/11S	22,142.80	0.02
20,000	CONNECTICUT LIGHT 4.00 18-48 01/04S	17,087.28	0.02
21,000	CONOCOPHILIPPS 4.30 14-44 15/11S	18,685.21	0.02
20,000	CONOCOPHILLIPS 3.7580 22-42 15/03S	17,026.54	0.02
20,000	CONOCOPHILLIPS 5.0500 23-33 15/09S	20,698.70	0.02
30,000	CONOCOPHILLIPS 5.3000 23-53 15/05S	30,315.97	0.03
20,000	CONOCOPHILLIPS 5.5500 23-54 15/03S	20,915.15	0.02
41,000	CONOCOPHILLIPS 6.50 09-39 01/02S	47,336.56	0.05
30,000	CONOCOPHILLIPS CO 3.800 22-52 15/03S	24,038.86	0.03
20,000	CONS EDISON CO NY 2.4 21-31 15/06S	17,828.80	0.02
20,000	CONS EDISON CO NY 3.95 20-50 01/04S	17,135.18	0.02
16,000	CONS EDISON CO NY 4.45 14-44 15/03S	14,711.78	0.02
20,000	CONSOLIDATED EDISON 4.625 14-54 01/12S	18,522.81	0.02
20,000	CONSOLIDATED EDISON CO 3.6 21-61 15/06S	14,947.92	0.02
20,000	CONSTELLATION B 4.9000 23-33 01/05S	20,201.78	0.02
25,000	CONSTELLATION BRANDS 2.25 21-31 26/07S	21,598.69	0.02
20,000	CONSTELLATION BRANDS 3.15 19-29 01/08S	18,975.33	0.02
47,000	CONSTELLATION E 6.5000 23-53 01/10S	54,371.85	0.06
20,000	CONSTELLATION ENERGY 5.75 24-54 15/03S	21,164.20	0.02
20,000	CONSTELLATION ENERGY GENERATION LLC 5.6% 15-06-42	20,690.44	0.02
30,000	COREBRIDGE FINANCIAL 4.40 23-52 05/04S	25,659.72	0.03
20,000	COREBRIDGE FINANCIAL 5.75023-34 15/01S	21,083.56	0.02
20,000	COREBRIDGE FINANCIAL I 3.85 23-29 05/04S	19,482.18	0.02
38,000	COREBRIDGE FINANCIAL IN 3.9 23-32 05/04S	35,631.98	0.04
18,000	COREBRIDGE FINANCIAL INCORPOTION 6.875% 15-12-52	18,622.30	0.02
20,000	CORNING INC 4.3750 17-57 15/11S	17,049.44	0.02
28,000	CORNING INC 5.4500 19-79 15/11S	27,726.84	0.03
40,000	COSTCO WHOLESALE COR 1.6 20-30 20/04S	35,319.13	0.04
20,000	COSTCO WHOLESALE COR 1.75 20-32 20/04S	17,031.90	0.02
20,000	CROW CA 2.5 21-31 15/07S	17,401.52	0.02
20,000	CROWN CASTLE INC 2.1 21-31 01/04S	17,105.83	0.02
20,000	CROWN CASTLE INC 3.3000 20-30 01/07S	18,707.50	0.02
26,000	CROWN CASTLE INC 3.8 18-28 15/02S	25,517.42	0.03
20,000	CROWN CASTLE INC 5.8000 23-34 01/03S	21,211.59	0.02
30,000	CROWN CASTLE INTL 2.25% 15-01-31	26,013.41	0.03
30,000	CROWN CASTLE INTL 2.9 21-41 16/02S	22,260.05	0.02
20,000	CROWN CASTLE INTL 3.25% 15-01-51	14,249.02	0.02
29,000	CROWN CASTLE INTL 3.650 17-27 01/09S	28,434.97	0.03
20,000	CROWN CASTLE INTL 5.1 23-33 01/05S	20,251.21	0.02
20,000	CROWN CASTLE INTL 5.6 23-29 01/06S	20,901.68	0.02
20,000	CSX CORP 3.80 16-46 01/11S	16,743.36	0.02
23,000	CSX CORP 3.8 18-28 01/03S	22,832.29	0.02
20,000	CSX CORP 4.10 13-44 15/03S	17,799.62	0.02
20,000	CSX CORP 4.1 22-32 15/11S	19,677.28	0.02
25,000	CSX CORP 4.25 18-29 15/03S	25,191.91	0.03
25,000	CSX CORP 4.30 18-48 01/03S	22,409.90	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	CSX CORP 4.5 22-52 15/11S	18,512.56	0.02
58,000	CUMMINS 5.45 24-54 20/02S	61,335.11	0.06
20,000	CVS HEALTH 4.125% 01-04-40	17,120.67	0.02
70,000	CVS HEALTH 5.55% 01-06-31	73,013.81	0.08
30,000	CVS HEALTH 5.7% 01-06-34	31,288.21	0.03
30,000	CVS HEALTH CORP 1.75 20-30 21/08S	25,557.57	0.03
30,000	CVS HEALTH CORP 1.875 20-31 16/12S	25,275.83	0.03
2,000	CVS HEALTH CORP 2.125 21-31 18/08S	1,689.48	0.00
40,000	CVS HEALTH CORP 2.7 20-40 21/08S	28,405.70	0.03
40,000	CVS HEALTH CORP 3.25 19-29 15/08S	37,789.15	0.04
25,000	CVS HEALTH CORP 3.75 20-30 31/03S	23,963.32	0.03
125,000	CVS HEALTH CORP 4.30 18-28 25/03S	124,617.33	0.13
120,000	CVS HEALTH CORP 4.78 18-38 25/03S	113,307.37	0.12
20,000	CVS HEALTH CORP 5.0000 23-29 30/01S	20,420.40	0.02
195,000	CVS HEALTH CORP 5.05 18-48 25/03S	177,940.02	0.19
85,000	CVS HEALTH CORP 5.125 15-45 20/07S	79,223.09	0.08
40,000	CVS HEALTH CORP 5.125 23-30 21/02S	41,008.26	0.04
40,000	CVS HEALTH CORP 5.2500 23-33 21/02S	40,863.86	0.04
16,000	CVS HEALTH CORP 5.3000 23-33 01/06S	16,347.16	0.02
20,000	CVS HEALTH CORP 5.4000 24-29 01/06S	20,748.48	0.02
31,000	CVS HEALTH CORP 5.625 23-53 21/02S	30,586.74	0.03
57,000	CVS HEALTH CORP 5.8750 23-53 01/06S	57,965.23	0.06
30,000	CVS HEALTH CORP 6.0 23-63 01/06S	30,643.99	0.03
30,000	CVS HEALTH CORP 6.0 24-44 01/06S	31,033.79	0.03
25,000	CVS HEALTH CORP 6.0500 24-54 01/06S	26,044.05	0.03
40,000	DANAHER CORP 2.6000 20-50 01/10S	26,533.41	0.03
20,000	DANAHER CORP 2.8000 21-51 10/12S	13,711.94	0.01
30,000	DEERE AND CO 3.90 12-42 09/06S	26,871.95	0.03
20,000	DEERE CO 3.75 20-50 30/03S	17,016.25	0.02
45,000	DELL INTERNATIONAL 5.3 21-29 01/10S	46,820.55	0.05
22,000	DELL INTERNATIONAL 8.1 21-36 15/07S01S	27,362.98	0.03
20,000	DELL INTERNATIONAL LL 3.375 23-41 15/12S	15,751.13	0.02
20,000	DELL INT LLC 5.2500 23-28 01/02S	20,655.90	0.02
20,000	DELL INT LLC 5.7500 23-33 01/02S	21,460.93	0.02
20,000	DELL INTL LLCEMC 5.4% 15-04-34	20,850.76	0.02
150,000	DEUTSCHE BK NEW YORK BRANCH 3.035% 28-05-32	133,555.95	0.14
200,000	DEUTSCHE BK NEW YORK BRANCH 4.875% 01-12-32	197,326.88	0.21
20,000	DEVON ENERGY 4.75 12-42 15/05S	17,684.40	0.02
20,000	DEVON ENERGY 5.00 15-45 15/06S	17,872.91	0.02
30,000	DEVON ENERGY CORP 5.60 11-41 15/07S	29,421.38	0.03
20,000	DIAMONDBACK ENE 3.1250 21-31 24/03S	18,226.79	0.02
20,000	DIAMONDBACK ENE 3.5000 19-29 01/12S	19,040.10	0.02
20,000	DIAMONDBACK ENE 5.1500 24-30 30/01S	20,528.87	0.02
30,000	DIAMONDBACK ENE 5.4000 24-34 18/04S	30,621.48	0.03
40,000	DIAMONDBACK ENE 5.7500 24-54 18/04S	40,300.26	0.04
28,000	DIAMONDBACK ENE 6.2500 22-33 15/03S	30,199.63	0.03
20,000	DIAMONDBACK ENERGY 4.25 22-52 15/03S	16,212.25	0.02
20,000	DIAMONDBACK ENERGY 5.90 24-64 18/04S	20,212.91	0.02
20,000	DIGITAL REALTY 3.6000 19-29 01/07S	19,331.37	0.02
20,000	DIGITAL REALTY 5.5500 22-28 15/01S	20,694.86	0.02
4,000	DISCOVER FINANCIAL S 6.7 22-32 29/11S	4,394.56	0.00
37,000	DISCOVER FINANCIAL SERVICES 7.964% 02-11-34	43,450.57	0.05
16,000	DISCOVERY COMM 4.125 19-29 15/05S	15,125.01	0.02
40,000	DISCOVERY COMMUNIC 3.95 17-28 20/03S	38,143.68	0.04
20,000	DISCOVERY COMMUNICAT 3.625 20-30 18/05S	17,999.96	0.02
20,000	DOLLAR GENERAL 5.45 23-33 05/07S	20,375.22	0.02
20,000	DOLLAR GENERAL CORPO 3.5 20-30 03/04S	18,827.62	0.02
20,000	DOLLAR TREE INC 2.6500 21-31 01/12S	17,193.67	0.02
30,000	DOLLAR TREE INC 4.2000 18-28 15/05S	29,611.09	0.03
18,000	DOMINION ENERGY 5.375 22-32 15/11S	18,841.93	0.02
20,000	DOMINION ENERGY 6.875% 01-02-55	21,245.33	0.02
20,000	DOMINION ENERGY 7.0% 01-06-54	21,915.57	0.02
20,000	DOMINION ENERGY INC 2.25 21-31 15/08S	17,309.27	0.02
35,000	DOMINION ENERGY INC 3.375 20-30 03/04S	33,177.52	0.04
20,000	DOW CHEMICAL CO 2.1 20-30 26/08S	17,772.46	0.02
40,000	DOW CHEMICAL CO 3.6 20-50 26/08S	30,129.37	0.03
30,000	DOW CHEMICAL CO 4.375 12-42 15/11S	26,485.02	0.03
25,000	DOW CHEMICAL CO 6.90 22-53 15/05S	29,903.46	0.03
30,000	DOW CHEMICAL COMPANY 5.25 11-41 15/11S	29,728.12	0.03
30,000	DOW CHEMICAL COMPANY 5.55 19-48 30/11S	30,292.07	0.03
30,000	DTE ENERGY CO 5.1000 24-29 01/03S	30,893.18	0.03
20,000	DTE ENERGY CO 5.8500 24-34 01/06S	21,478.30	0.02
20,000	DTE ENERGY COMPANY 4.875% 01-06-28	20,427.03	0.02
25,000	DUKE ENERGY 4.3 22-28 15/03S	25,030.18	0.03
32,000	DUKE ENERGY 5.0 22-52 11/08S	30,296.14	0.03
50,000	DUKE ENERGY 6.4 08-38 15/06S	57,127.91	0.06
20,000	DUKE ENERGY CAR 3.2000 19-49 15/08S	14,546.15	0.02
26,000	DUKE ENERGY CAR 4.9500 23-33 15/01S	26,812.55	0.03
20,000	DUKE ENERGY CAR 5.3500 23-53 15/01S	20,639.45	0.02
20,000	DUKE ENERGY CAR 5.4000 23-54 15/01S	20,832.70	0.02
10,000	DUKE ENERGY CAROLINA 5.3 09-40 15/02S	10,418.54	0.01
20,000	DUKE ENERGY CORP 2.45 20-30 01/	18,047.68	0.02
23,000	DUKE ENERGY CORP 2.55 21-31 15/06S	20,329.39	0.02
20,000	DUKE ENERGY CORP 3.3 21-41 15/06S	15,768.93	0.02
20,000	DUKE ENERGY CORP 3.5 21-51 10/06S	14,801.15	0.02
32,000	DUKE ENERGY CORP 3.75 16-46 01/09S	25,382.15	0.03
25,000	DUKE ENERGY CORP 4.5000 22-32 15/08S	24,730.37	0.03
20,000	DUKE ENERGY CORP 5.4500 24-34 15/06S	20,886.93	0.02
20,000	DUKE ENERGY CORP 5.8000 24-54 15/06S	21,081.68	0.02
20,000	DUKE ENERGY CORP 6.1000 23-53 15/09S	21,949.56	0.02
65,000	DUPONT DE NEMOURS 4.7250 18-28 15/11S	66,268.26	0.07
15,000	DUPONT DE NEMOURS 5.319 18-38 15/11S	16,349.32	0.02
43,000	DUPONT DE NEMOURS 5.4190 18-48 15/11S	47,550.66	0.05
35,000	EASTMAN CHEMICAL CO 5.625 24-34 20/02S	36,519.05	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	EATON CORP 4.15 13-42 02/11S	27,480.67	0.03
25,000	EATON CORP 4.15 22-33 15/03S	24,682.88	0.03
20,000	EBAY INC 2.6000 21-31 10/05S	17,879.78	0.02
20,000	EBAY INC 2.7 20-30 11/03S	18,458.14	0.02
20,000	EBAY INC 3.65 21-51 10/05S	15,375.60	0.02
20,000	EBAY INC 4.00 12-42 15/07S	17,068.24	0.02
50,000	ECOLAB INC 2.7 21-51 15/12S	33,593.01	0.04
30,000	ELEVANCE HEALTH 2.2500 20-30 15/05S	26,847.91	0.03
20,000	ELEVANCE HEALTH 2.55 21-31 15/03S	17,909.52	0.02
20,000	ELEVANCE HEALTH 3.125% 15-05-50	14,164.58	0.02
30,000	ELEVANCE HEALTH 3.6000 21-51 15/03S	23,074.44	0.02
37,000	ELEVANCE HEALTH 3.65 17-27 01/12S	36,476.03	0.04
20,000	ELEVANCE HEALTH 3.7000 19-49 15/09S	15,735.32	0.02
30,000	ELEVANCE HEALTH 4.101 18-28 01/03S	29,874.77	0.03
30,000	ELEVANCE HEALTH 4.375 17-47 01/12S	26,542.57	0.03
15,000	ELEVANCE HEALTH 4.550 18-48 01/03S	13,504.91	0.01
25,000	ELEVANCE HEALTH 4.6250 12-42 15/05S	23,431.64	0.02
40,000	ELEVANCE HEALTH 4.65 12-43 15/01S	37,624.96	0.04
23,000	ELEVANCE HEALTH 4.7500 23-33 15/02S	23,247.69	0.02
23,000	ELEVANCE HEALTH 5.1250 23-53 15/02S	22,551.36	0.02
52,000	ELEVANCE HEALTH 5.3750 24-34 15/06S	54,642.36	0.06
20,000	ELEVANCE HEALTH 5.6500 24-54 15/06S	21,115.05	0.02
20,000	ELEVANCE HEALTH 6.1% 15-10-52	22,189.66	0.02
30,000	ELI LILLY & CO 2.25 20-50 05/05S	18,879.00	0.02
20,000	ELI LILLY & CO 2.5 20-60 25/08S	12,111.73	0.01
22,000	ELI LILLY & CO 3.3750 19-29 15/03S	21,508.63	0.02
56,000	ELI LILLY & CO 3.9500 19-49 15/03S	48,697.26	0.05
53,000	ELI LILLY & CO 4.9500 23-63 27/02S	52,848.41	0.06
40,000	ELI LILLY AND CO 4.7000 24-34 09/02S	40,897.65	0.04
30,000	ELI LILLY AND CO 4.8750 23-53 27/02S	29,985.47	0.03
40,000	ELI LILLY AND CO 5.0000 24-54 09/02S	40,663.60	0.04
31,000	ELI LILLY CO 5.050 24-54 14/08S	31,734.07	0.03
17,000	ELI LILLY CO 5.200 24-64 14/08S	17,556.60	0.02
24,000	ELI LILY AND CO 4.5 24-29 09/02S	24,571.67	0.03
40,000	ELI LILY AND CO 5.1 24-64 09/02S	40,843.48	0.04
20,000	EL PASO CORPORATION 7.75 02-32 15/01S	23,380.37	0.02
30,000	EMERA US FINANCE L 4.75 17-46 15/06S	26,737.83	0.03
25,000	EMERSON ELECTRI 2.8000 21-51 21/12S	17,162.36	0.02
43,000	EMERSON ELECTRIC 2.0 21-28 21/12S	39,701.13	0.04
48,000	ENABLE MIDSTREAM PTNR 4.95 18-28 15/05S	48,720.73	0.05
40,000	ENERGY TRANSFER 3.75 20-30 15/05S	38,221.38	0.04
20,000	ENERGY TRANSFER 4.95 18-28 15/06S	20,341.09	0.02
27,000	ENERGY TRANSFER 5.15 15-45 15/03S	25,166.44	0.03
20,000	ENERGY TRANSFER 5.2500 24-29 01/07S	20,616.90	0.02
20,000	ENERGY TRANSFER 5.30 17-47 15/04S	18,830.83	0.02
20,000	ENERGY TRANSFER 5.5500 22-28 15/02S	20,681.22	0.02
40,000	ENERGY TRANSFER 5.7500 22-33 15/02S	41,927.91	0.04
42,000	ENERGY TRANSFER 5.9500 24-54 15/05S	42,987.72	0.05
30,000	ENERGY TRANSFER 6.0500 24-54 01/09S	31,035.56	0.03
25,000	ENERGY TRANSFER 6.125 15-45 15/12S	26,052.67	0.03
20,000	ENERGY TRANSFER 6.4000 23-30 01/12S	21,772.07	0.02
20,000	ENERGY TRANSFER 6.50 12-42 01/02S	21,832.34	0.02
40,000	ENERGY TRANSFER 6.5500 23-33 01/12S	44,174.79	0.05
39,000	ENERGY TRANSFER LP 5.4% 01-10-47	37,135.23	0.04
30,000	ENERGY TRANSFER LP 5.55 24-34 15/05S	31,054.72	0.03
30,000	ENERGY TRANSFER LP 5.6 24-34 01/09S	31,170.64	0.03
49,000	ENERGY TRANSFER LP 5 20-50 15/05S01S	44,268.92	0.05
43,000	ENERGY TRANSFER LP 6.25 19-49 15/04S04S	45,243.71	0.05
25,000	ENERGY TRANSFER OP 5.25 19-29 15/04S	25,712.09	0.03
30,000	ENTERGY 7.125% 01-12-54	31,174.21	0.03
20,000	ENTERGY LOUISIANA 4.2000 18-48 01/09S	17,187.77	0.02
15,000	ENTERGY LOUISIANA LLC 4 18-33 15/03S	14,353.79	0.02
35,000	ENTERPRISE PRODUCTS 2.8 20-30 15/01S	32,655.04	0.03
35,000	ENTERPRISE PRODUCTS 3.125 19-29 31/07S	33,421.70	0.04
20,000	ENTERPRISE PRODUCTS 3.2 20-52 07/08S	14,174.76	0.02
20,000	ENTERPRISE PRODUCTS 3.3 21-53 15/02S02S	14,309.82	0.02
25,000	ENTERPRISE PRODUCTS 3.70 20-51 31/01S	19,484.41	0.02
20,000	ENTERPRISE PRODUCTS 3.95 20-60 31/01S	15,667.65	0.02
53,000	ENTERPRISE PRODUCTS 4.15 18-28 16/10S	52,975.66	0.06
29,000	ENTERPRISE PRODUCTS 4.20 19-50 31/01S	24,729.20	0.03
30,000	ENTERPRISE PRODUCTS 4.25 18-48 15/02S	25,907.60	0.03
30,000	ENTERPRISE PRODUCTS 4.80 18-49 01/02S	28,053.96	0.03
20,000	ENTERPRISE PRODUCTS 4.8500 24-34 31/01S	20,287.51	0.02
49,000	ENTERPRISE PRODUCTS 4.85 12-42 15/08S	46,969.34	0.05
30,000	ENTERPRISE PRODUCTS 4.85 13-44 15/03S	28,587.75	0.03
30,000	ENTERPRISE PRODUCTS 5.10 14-45 15/02S	29,562.76	0.03
20,000	ENTERPRISE PRODUCTS 5.3500 23-33 31/01S	20,996.20	0.02
20,000	ENTERPRISE PRODUCTS 5.95 11-41 01/02S	21,662.04	0.02
30,000	ENTERPRISE PRODUCTS OPERATING LLC 4.45% 15-02-43	27,285.63	0.03
54,000	ENTERPRISE PRODUCTS OPERATING LLC 4.9% 15-05-46	51,598.03	0.05
20,000	EOG RESOURCES I 4.3750 20-30 15/04S	20,143.43	0.02
20,000	EOG RESOURCES I 4.9500 20-50 15/04S	19,267.47	0.02
30,000	EQT CORPORATION 3.9% 01-10-27	29,481.06	0.03
20,000	EQT CORPORATION 5.75 24-34 01/02S	20,599.31	0.02
56,000	EQUIFAX INC 2.3500 21-31 15/09S	48,624.67	0.05
20,000	EQUIFAX INC 5.1 22-27 15/12S	20,439.65	0.02
10,000	EQUINIX EUROPE 2 FIN 5.5 24-34 15/06S	10,503.50	0.01
30,000	EQUINIX INC 2.1500 20-30 15/07S	26,508.11	0.03
20,000	EQUINIX INC 2.5 21-31 17/05S	17,666.47	0.02
30,000	EQUINIX INC 3.2000 19-29 18/11S	28,319.86	0.03
30,000	EQUINIX INC 3.9 22-32 15/04S	28,719.85	0.03
36,000	EQUITABLE HLDG 4.35 18-28 20/04S	35,866.67	0.04
33,000	EQUITABLE HLDG INC 5.00 18-48 20/04S	31,558.99	0.03
20,000	ERP OPERATING LTD PA 4.5 14-44 01/07S	18,418.55	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
25,000	EVEREST REINSUR 3.1250 21-52 15/10S	16,713.01	0.02
20,000	EVEREST REINSURANCE 3.5 20-50 07/10S	14,544.64	0.02
20,000	EVERGY INC 2.9000 19-29 15/09S	18,577.74	0.02
20,000	EVERSOURCE ENER 5.1250 23-33 15/05S	20,370.29	0.02
59,000	EVERSOURCE ENERGY 5.45 23-28 01/03S	61,167.72	0.06
20,000	EVERSOURCE ENERGY 5.9 23-29 01/02S	21,172.46	0.02
20,000	EXELON 4.45% 15-04-46	17,816.12	0.02
25,000	EXELON CORP 4.05 20-30 01/04S	24,619.65	0.03
20,000	EXELON CORP 4.7000 20-50 15/04S	18,367.34	0.02
20,000	EXELON CORP 5.15 23-28 15/03S	20,548.33	0.02
20,000	EXELON CORP 5.30 23-33 15/03S	20,877.65	0.02
30,000	EXELON CORP 5.600 23-53 15/03S	31,262.82	0.03
20,000	EXELON GENERATION 6.25 09-39 01/10S	22,387.73	0.02
15,000	EXELON GENERATION CO 5.60 23-28 01/03S	15,659.62	0.02
30,000	EXPEDIA GROUP INC 3.25 20-30 15/02S	28,305.40	0.03
54,000	EXPEDIA INC 3.8000 17-28 15/02S	52,995.72	0.06
50,000	EXXON MOBIL 2.61% 15-10-30	46,077.75	0.05
33,000	EXXON MOBIL 3.095 19-49 16/08S	24,279.16	0.03
30,000	EXXON MOBIL CORP 2.4400 19-29 16/08S	28,063.62	0.03
10,000	EXXON MOBIL CORP 2.9950 19-39 16/08S	8,207.10	0.01
100,000	EXXON MOBIL CORP 3.4520 20-51 15/04S	77,553.00	0.08
50,000	EXXON MOBIL CORP 3.482 20-30 19/03S	48,570.18	0.05
60,000	EXXON MOBIL CORP 4.114 16-46 01/03S	53,475.07	0.06
50,000	EXXON MOBIL CORP 4.227 20-40 19/03S	46,824.01	0.05
70,000	EXXON MOBIL CORP 4.327 20-50 19/03S	63,387.62	0.07
23,000	EXXON MOBIL CORPORAT 3.567 15-23 06/03S	19,057.41	0.02
76,000	FEDEX 4.55% 01-04-46	67,745.48	0.07
30,000	FEDEX 5.25% 15-05-50	29,603.08	0.03
20,000	FEDEX CORP 2.4 21-31 29/04S	17,688.12	0.02
19,653	FEDEX CORP 20201 CLASS AA PASS THROU T 1.875% 20-02-34	16,996.41	0.02
20,000	FEDEX CORP 3.10 19-29 05/08S	19,012.69	0.02
20,000	FEDEX CORP 3.25 21-41 29/04S	15,583.44	0.02
20,000	FEDEX CORP 4.05 18-48 15/02S	16,533.80	0.02
20,000	FEDEX CORP 4.25 20-30 07/04S	19,994.01	0.02
23,000	FEDEX CORP 4.4 17-47 15/01S	20,044.52	0.02
30,000	FEDEX CORP 4.75 15-45 15/11S15-45 15/11S	27,560.26	0.03
20,000	FEDEX CORP 4.9500 18-48 17/10S	18,804.55	0.02
38,000	FFTH THRD BANCORP 8.25 08-38 01/03M	47,863.07	0.05
20,000	FIDELITY NATIONAL INF 2.25 21-31 01/03S	17,537.77	0.02
20,000	FIDELITY NATIONAL INFO 5.10 22-32 15/07S	20,734.88	0.02
53,000	FIDELITY NATL INF SER 3.10 21/41 01/03S	40,907.49	0.04
20,000	FIDE NATL INFO SERV 1.65 21-28 01/03S	18,292.75	0.02
10,000	FIFTH THIRD BAN 4.772% 28-07-30	10,075.70	0.01
20,000	FIFTH THIRD BAN 5.631% 29-01-32	20,882.87	0.02
52,000	FIFTH THIRD BAN 6.361% 27-10-28	54,776.15	0.06
30,000	FIFTH THIRD BANK 6.3390 23-29 27/07S	31,880.39	0.03
60,000	FIRSTENERGY CORP 3.4 20-50 01/03S 01/03S	44,144.88	0.05
20,000	FISERV 2.65% 01-06-30	18,226.59	0.02
70,000	FISERV 5.45 23-28 02/03S	72,624.93	0.08
20,000	FISERV 5.45 24-34 15/03S	20,912.63	0.02
20,000	FISERV 5.6 23-33 02/03S	21,178.02	0.02
74,000	FISERV INC 3.50 19-29 01/07S	71,482.44	0.08
29,000	FISERV INC 4.20 18-28 01/10S	28,887.75	0.03
53,000	FISERV INC 4.4000 19-49 01/07S	46,854.08	0.05
30,000	FISERV INC 5.625 23-33 21/08S	31,755.11	0.03
20,000	FLORIDA POWER & LIGHT 5.15 24-29 15/06S	20,872.62	0.02
22,000	FLORIDA POWER 4.4000 23-28 15/05S	22,253.73	0.02
20,000	FLORIDA POWER 5.3000 24-34 15/06S	21,228.78	0.02
25,000	FLORIDA POWER L 2.8750 21-51 04/12S	17,310.91	0.02
40,000	FLORIDA POWER LIGHT 2.450 22-32 03/02S	35,368.80	0.04
20,000	FLORIDA POWER LIGHT 3.150 19-49 01/10S	14,692.49	0.02
20,000	FLORIDA POWER LIGHT 3.95 18-48 01/03S	17,182.46	0.02
27,000	FLORIDA POWER LIGHT 5.05 23-28 01/04S	27,875.22	0.03
20,000	FLORIDA POWER LIGHT 5.300 23-53 01/04S	20,918.45	0.02
20,000	FLORIDA POWER LIGHT 5.600 24-54 15/06S	21,823.07	0.02
20,000	FLORIDA POW LIGHT 4.8 23-33 15/05S	20,501.06	0.02
20,000	FLORIDA POW LIGHT 5.1 23-33 01/04S	20,916.34	0.02
60,000	FORD MOTOR CO 3.25 21-32 12/02S32 12/02S	51,116.15	0.05
40,000	FORD MOTOR CO 4.75 13-43 15/01S3 15/01S	33,145.93	0.04
60,000	FORD MOTOR CO 5.291 16-46 08/12S 08/12S	54,238.37	0.06
40,000	FORD MOTOR COMPANY 6.10 22-32 19/08S	40,966.30	0.04
200,000	FORD MOTOR CREDIT 6.125 24-34 08/03S	202,451.63	0.21
200,000	FORD MOTOR CREDIT CO 7.35 23-30 06/03S	216,407.76	0.23
50,000	FORD MOTOR CREDIT CO 7.45 99-31 16/07S	55,161.85	0.06
45,000	FOX CORP 4.709 20-29 25/01S	45,568.32	0.05
30,000	FOX CORP 5.476 20-39 25/01S	30,277.02	0.03
40,000	FOX CORP 5.576 20-49 25/01S	39,363.49	0.04
30,000	FOX CORP 6.5000 23-33 13/10S	32,817.44	0.03
44,000	FREEPORT MCMORAN 5.45 13-43 15/03S	44,165.71	0.05
20,000	FS KKR CAPITAL CORP 3.125 21-28 12/10S0S	18,166.02	0.02
20,000	GALLAGHER ARTHUR J AND 3.5% 20-05-51	14,807.82	0.02
100,000	GE HLTC TECH 6.56 23-27 15/11S	103,956.30	0.11
20,000	GENERAL ELECTRIC CO 5.875 08-38 14/01S	21,936.98	0.02
33,000	GENERAL ELECTRIC CO 6.75 02-32 15/03S	37,876.10	0.04
20,000	GENERAL MILLS INC 2.875 20-30 03/04S	18,591.95	0.02
20,000	GENERAL MILLS INC 4.95 23-33 29/03S	20,507.78	0.02
47,000	GENERAL MOTORS 5.8500 23-30 06/04S	48,968.94	0.05
14,000	GENERAL MOTORS 6.0000 23-28 09/01S	14,584.67	0.02
5,000	GENERAL MOTORS 6.75 16-46 01/04S	5,417.98	0.01
200,000	GENERAL MOTORS CO 4.2 17-27 01/10S	198,206.58	0.21
17,000	GENERAL MOTORS CO 5.00 14-35 01/04S	16,465.51	0.02
29,000	GENERAL MOTORS CO 5.00 18-28 01/10S	29,351.96	0.03
20,000	GENERAL MOTORS CO 5.15 17-38 01/04S	19,157.84	0.02
2,000	GENERAL MOTORS CO 5.40 17-48 01/04S	1,844.36	0.00

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
26,000	GENERAL MOTORS CO 5.95 18-49 01/04S	25,754.34	0.03
15,000	GENERAL MOTORS CO 6.60 16-36 01/04S	16,169.23	0.02
51,000	GENERAL MOTORS CO 6.8 20-27 01/10S	53,990.86	0.06
30,000	GENERAL MOTORS FIN 3.1 22-32 12/01S	26,214.14	0.03
50,000	GENERAL MOTORS FIN 5.2 14-45 01/04S	45,525.26	0.05
31,000	GENERAL MOTORS FIN 5.6 22-32 15/10S	32,036.12	0.03
76,000	GENERAL MOTORS FIN 5.6 24-31 18/06S	77,935.52	0.08
20,000	GENERAL MOTORS FIN 6.25 14-43 02/10S	20,510.37	0.02
200,000	GENERAL MOTORS FINAN 2.4 21-28 15/10S	182,887.30	0.19
50,000	GENERAL MOTORS FINAN 6.10 23-34 07/01S	52,012.37	0.06
30,000	GEN MILLS 4.2% 17-04-28	30,022.74	0.03
22,000	GEORGIA POWER 4.30 12-42 15/03S	20,034.42	0.02
15,000	GEORGIA POWER 4.65 23-28 16/05S	15,278.56	0.02
20,000	GEORGIA POWER 5.125 22-52 15/05S	20,065.48	0.02
15,000	GEORGIA POWER C 3.2500 21-51 15/03S	11,077.71	0.01
20,000	GEORGIA POWER C 4.9500 23-33 17/05S	20,564.75	0.02
49,000	GEORGIA POWER C 5.2500 24-34 15/03S	51,350.99	0.05
41,000	GILEAD SCIENCES 4.8% 01-04-44	39,619.54	0.04
50,000	GILEAD SCIENCES INC 2.8 20-50 30/09S	33,984.13	0.04
40,000	GILEAD SCIENCES INC 4.15 16-47 01/03S	35,051.41	0.04
50,000	GILEAD SCIENCES INC 4.50 14-45 01/02S	46,270.84	0.05
50,000	GILEAD SCIENCES INC 4.75 15-46 01/03S	47,850.45	0.05
50,000	GILEAD SCIENCES INC 4 16-36 01/09S01/09S	47,026.81	0.05
30,000	GILEAD SCIENCES INC 5.2500 23-33 15/10S	31,636.19	0.03
50,000	GILEAD SCIENCES INC 5.5500 23-53 15/10S	53,644.85	0.06
39,000	GILEAD SCIENCES INC 5.65 11-41 01/12S	41,849.68	0.04
50,000	GLAXOSMITHKLINE 3.8750 18-28 15/05S	49,761.35	0.05
73,000	GLAXOSMITHKLINE 6.375 08-38 15/05S	84,877.48	0.09
20,000	GLOBAL PAYMENTS 2.9000 21-31 15/11S	17,612.73	0.02
20,000	GLOBAL PAYMENTS 4.15 19-49 15/08S	16,122.27	0.02
10,000	GLOBAL PAYMENTS 5.4 22-32 15/08S	10,270.61	0.01
20,000	GLOBAL PAYMENTS 5.95 22-52 15/08S	20,601.07	0.02
56,000	GLOBAL PAYMENTS INC 2.9 20-30 15/05S	51,026.40	0.05
32,000	GLOBAL PAYMENTS INC3.2 19-29 15/08S	29,972.03	0.03
20,000	GLP CAPITAL LP 3.2500 21-32 15/01S	17,692.08	0.02
20,000	GLP CAPITAL LP 5.3 18-29 15/01S	20,346.56	0.02
100,000	GOLDMAN SACHS GROUP 2.383 21-32 21/07S	86,700.75	0.09
50,000	GOLDMAN SACHS GROUP 2.6 20-30 07/02S	45,878.92	0.05
55,000	GOLDMAN SACHS GROUP 3.21 21-42 22/04S	43,758.72	0.05
77,000	GOLDMAN SACHS GROUP 3.80 20-30 15/03S	74,887.50	0.08
60,000	GOLDMAN SACHS GROUP -30 25/04S	63,055.61	0.07
60,000	GOLDMAN SACHS GROUP -35 25/04S	64,480.05	0.07
40,000	GOLDMAN SACHS GROUP 4.75 15-45 21/10S	38,815.25	0.04
40,000	GOLDMAN SACHS GROUP 4.8 14-44 08/08S	39,032.14	0.04
50,000	GOLDMAN SACHS GROUP 5.15 15-45 22/05S	49,944.55	0.05
63,000	GOLDMAN SACHS GROUP 6.25 11-41 01/02S	71,628.51	0.08
162,000	GOLDMAN SACHS GROUP 6.75 07-37 01/10S	186,504.34	0.20
60,000	GOLD SACH GR 1.992% 27-01-32	51,300.40	0.05
70,000	GOLD SACH GR 2.615% 22-04-32	61,821.53	0.07
75,000	GOLD SACH GR 2.65% 21-10-32	65,867.54	0.07
17,000	GOLD SACH GR 2.908% 21-07-42	12,906.60	0.01
66,000	GOLD SACH GR 3.102% 24-02-33	59,370.25	0.06
40,000	GOLD SACH GR 3.436% 24-02-43	32,561.86	0.03
50,000	GOLD SACH GR 3.814% 23-04-29	49,016.50	0.05
125,000	GOLD SACH GR 4.017% 31-10-38	113,348.28	0.12
79,000	GOLD SACH GR 4.223% 01-05-29	78,529.28	0.08
38,000	GOLD SACH GR 4.411% 23-04-39	35,815.85	0.04
9,000	GOLD SACH GR 6.125% 15-02-33	10,045.63	0.01
63,000	GOLD SACH GR 6.484% 24-10-29	67,845.90	0.07
30,000	GOLD SACH GR 6.561% 24-10-34	33,863.02	0.04
20,000	HALLIBURTON CO 2.9200 20-30 01/03S	18,584.85	0.02
20,000	HALLIBURTON CO 4.75 13-43 01/08S	18,663.53	0.02
53,000	HALLIBURTON CO 4.8515-35 15/11S	52,919.41	0.06
45,000	HALLIBURTON CO 5.00 15-45 15/11S	43,198.21	0.05
20,000	HALLIBURTON CO 6.7 08-38 15/09S38 15/09S	23,014.28	0.02
23,000	HALLIBURTON COMPANY 7.45 09-39 15/09S	28,384.27	0.03
49,000	HASBRO INC 3.9 19-29 19/11S	47,232.28	0.05
50,000	HCA 4.625% 15-03-52	43,384.79	0.05
50,000	HCA 5.5% 01-06-33	51,908.68	0.05
40,000	HCA 5.6% 01-04-34	41,684.50	0.04
40,000	HCA 6.0% 01-04-54	42,286.50	0.04
50,000	HCA INC (EX: HCA-HEA 3.5 21-51 30/06S	35,995.42	0.04
50,000	HCA INC 3.50 20-30 01/09S	47,116.00	0.05
50,000	HCA INC3.625 23-32 15/03S	46,246.22	0.05
50,000	HCA INC 4.125 19-29 15/06S	49,228.83	0.05
4,000	HCA INC 5.1250 19-39 15/06S	3,937.53	0.00
50,000	HCA INC 5.2000 23-28 01/06S	51,276.37	0.05
80,000	HCA INC 5.2500 19-49 15/06S	76,039.41	0.08
30,000	HCA INC 5.45 24-31 01/04S	31,249.93	0.03
40,000	HCA INC 5.6250 18-28 01/09S	41,533.41	0.04
83,000	HCA INC 5.875 19-29 01/02S	86,975.03	0.09
9,000	HCA INC 5.9500 24-54 15/09S	9,449.82	0.01
20,000	HEALTHCARE TRUST O 2.00 20-31 15/03S	16,745.09	0.02
20,000	HEALTHPEAK PROPERTIE 5.25 23-32 15/12S	20,593.12	0.02
10,000	HEALTHPEAK PROPERTIES 3.00 19-30 15/01S	9,318.72	0.01
7,000	HESS CORP 5.60 10-41 15/02S	7,281.28	0.01
20,000	HESS CORP 6.00 09-40 15/01S	21,571.90	0.02
26,000	HEWLETT PACKARD 6.00 11-41 15/09S	27,959.65	0.03
30,000	HOME DEPOT 3.3% 15-04-40	25,066.71	0.03
30,000	HOME DEPOT INC 1.375 21-31 15/03S	25,251.86	0.03
20,000	HOME DEPOT INC 1.5000 21-28 15/09S	18,242.79	0.02
20,000	HOME DEPOT INC 1.875 21-31 15/09S	17,222.46	0.02
30,000	HOME DEPOT INC 2.375 21-51 15/03S	18,825.80	0.02
40,000	HOME DEPOT INC 2.7 20-30 15/04S	37,209.11	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	HOME DEPOT INC 2.7500 21-51 15/09S	13,528.25	0.01
20,000	HOME DEPOT INC 2.8 17-27 14/09S	19,430.08	0.02
40,000	HOME DEPOT INC 2.9500 19-29 15/06S	38,177.58	0.04
30,000	HOME DEPOT INC 3.2500 22-32 15/04S	28,067.20	0.03
31,000	HOME DEPOT INC 3.35 20-50 15/04S	23,786.73	0.03
25,000	HOME DEPOT INC 3.5 16-56 15/09S	19,248.50	0.02
36,000	HOME DEPOT INC 3.625 22-52 15/04S	28,906.04	0.03
25,000	HOME DEPOT INC 3.9000 18-28 06/12S	24,930.10	0.03
30,000	HOME DEPOT INC 3.9 17-47 15/06S	25,640.05	0.03
20,000	HOME DEPOT INC 4.20 13-43 01/04S	18,263.88	0.02
40,000	HOME DEPOT INC 4.25 15-46 01/04S	36,383.51	0.04
25,000	HOME DEPOT INC 4.40 14-45 15/03S	23,287.60	0.02
40,000	HOME DEPOT INC 4.5000 18-48 06/12S	37,393.74	0.04
30,000	HOME DEPOT INC 4.5 22-32 15/09S	30,674.30	0.03
30,000	HOME DEPOT INC 4.75 24-29 25/06S	30,934.38	0.03
20,000	HOME DEPOT INC 4.8500 24-31 25/06S	20,726.87	0.02
25,000	HOME DEPOT INC 4.875 13-44 10/09S	24,850.07	0.03
20,000	HOME DEPOT INC 4.90 23-29 15/04S	20,716.85	0.02
20,000	HOME DEPOT INC 4.9500 22-52 15/09S	19,953.55	0.02
44,000	HOME DEPOT INC 4.9500 24-34 25/06S	45,720.22	0.05
40,000	HOME DEPOT INC 5.3000 24-54 25/06S	42,044.21	0.04
75,000	HOME DEPOT INC 5.875 06-36 16/12S	83,997.35	0.09
20,000	HOME DEPOT INC 5.95 11-41 01/04S	22,472.33	0.02
19,000	HONEYWELL INTERNATIO 2.8 20-50 18/05S	13,487.84	0.01
28,000	HONEYWELL INTERNATIO 5.00 22-33 15/02S	29,263.51	0.03
38,000	HONEYWELL INTL 1.75 21-31 09/01S	32,608.01	0.03
24,000	HONEYWELL INTL 1.95 20-30 18/05S	21,455.50	0.02
18,000	HONEYWELL INTL 4.25 23-29 15/01S	18,252.93	0.02
24,000	HONEYWELL INTL 4.5000 23-34 15/01S	24,199.05	0.03
36,000	HONEYWELL INTL 5.0000 24-35 01/03S	37,448.37	0.04
75,000	HONEYWELL INTL 5.2500 24-54 01/03S	78,208.69	0.08
20,000	HORMEL FOODS CORP 1.7000 21-28 03/06S	18,419.80	0.02
20,000	HORMEL FOODS CORP 1.8 20-30 11/06S	17,603.13	0.02
15,000	HOST HOTELS RESORTS 20-30 20/08S	13,896.34	0.01
20,000	HP 4.0% 15-04-29	19,678.74	0.02
20,000	HP 4.75% 15-01-28	20,352.26	0.02
37,000	HP ENTERPRISE CO 6.35 16-45 15/10S15/10S	40,549.75	0.04
20,000	HP INC 2.65 21-31 17/06S	17,678.40	0.02
25,000	HP INC 5.5 22-33 15/01S	26,284.54	0.03
20,000	HUMANA 3.7 22-29 23/03S	19,462.05	0.02
15,000	HUMANA 4.95 14-44 01/10S	13,926.08	0.01
20,000	HUMANA 5.75% 15-04-54	20,456.28	0.02
20,000	HUMANA INC 2.1500 21-32 03/02S	16,785.25	0.02
35,000	HUMANA INC 5.3750 24-31 15/04S	36,230.02	0.04
20,000	HUMANA INC 5.5000 23-53 15/03S	19,729.53	0.02
10,000	HUMANA INC 5.875 22-33 01/03S	10,611.32	0.01
20,000	HUMANA INC 5.9500 23-34 15/03S	21,395.80	0.02
20,000	HUNTINGTON BANCSHARE 2.55 20-30 04/02S	18,055.23	0.02
30,000	HUNTINGTON BANCSHARES 5.709% 02-02-35	31,258.17	0.03
30,000	HUNTINGTON BANCSHARES 6.208% 21-08-29	31,734.52	0.03
100,000	IBM 4.90 22-52 27/07S	96,127.94	0.10
99,000	IBM CORP 3.5 19-29 15/05S	96,153.04	0.10
30,000	IBM CORP 4.00 12-42 20/06S	26,421.50	0.03
100,000	IBM CORP 4.2500 19-49 15/05S	87,642.55	0.09
59,000	ILLINOIS TOOL WORKS 3.90 12-42 01/09S	51,974.75	0.06
18,000	INGERSOLL RAND 5.176 24-29 15/06S	18,620.05	0.02
52,000	INGERSOLL RAND 5.4500 24-34 15/06S	54,698.40	0.06
60,000	INTEL 4.1% 11-05-47	47,230.11	0.05
20,000	INTEL 4.8% 01-10-41	18,168.49	0.02
30,000	INTEL 5.6% 21-02-54	29,221.40	0.03
20,000	INTEL CORP 1.60 21-28 12/08S	17,882.64	0.02
50,000	INTEL CORP 2.45 19-29 15/11S	44,958.86	0.05
20,000	INTEL CORP 2.8 21-41 12/08S	13,904.24	0.01
30,000	INTEL CORP 2 21-31 12/08S	25,078.16	0.03
30,000	INTEL CORP 3.05 21-51 12/08S	19,215.57	0.02
25,000	INTEL CORP 3.1000 20-60 15/02S	15,203.03	0.02
20,000	INTEL CORP 3.2000 21-61 12/08S	12,261.31	0.01
38,000	INTEL CORP 3.2500 19-49 15/11S	25,580.16	0.03
50,000	INTEL CORP 3.734 18-47 08/12S	36,839.47	0.04
20,000	INTEL CORP 4.00 12-32 15/12S	18,816.44	0.02
30,000	INTEL CORP 4.10 16-46 19/05S	23,844.88	0.03
30,000	INTEL CORP 4.15 22-32 05/08S	28,589.90	0.03
20,000	INTEL CORP 4.6000 20-40 25/03S	18,057.59	0.02
49,000	INTEL CORP 4.75 20-50 25/03S	42,257.59	0.04
40,000	INTEL CORP 4.8750 23-28 10/02S	40,398.91	0.04
40,000	INTEL CORP 4.9000 22-52 05/08S	35,048.21	0.04
20,000	INTEL CORP 4.90 15-45 29/07S	17,850.35	0.02
20,000	INTEL CORP 4.95 20-60 25/03S	17,385.13	0.02
20,000	INTEL CORP 4 22-29 05/08S	19,528.93	0.02
20,000	INTEL CORP 5.05 22-62 05/08S	17,570.90	0.02
35,000	INTEL CORP 5.1250 23-30 10/02S	35,748.87	0.04
20,000	INTEL CORP 5.15 24-34 21/02S	20,210.43	0.02
34,000	INTEL CORP 5.2000 23-33 10/02S	34,430.75	0.04
20,000	INTEL CORP 5.6250 23-43 10/02S	19,882.11	0.02
46,000	INTEL CORP 5.7000 23-53 10/02S	45,183.48	0.05
30,000	INTEL CORP 5.9000 23-63 10/02S	30,039.28	0.03
40,000	INTEL CORPÂ 3.9 20-30 25/03S	38,437.56	0.04
60,000	INTERCONT EXCH INC 3.00 20-50 15/06S	42,861.35	0.05
40,000	INTERCONTINENTAL EXC 1.85 20-32 20/08S	33,160.19	0.04
30,000	INTERCONTINENTAL EXC 2.1 20-30 15/06S	26,743.90	0.03
40,000	INTERCONTINENTAL EXC 3 20-60 20/08S	26,718.80	0.03
30,000	INTERCONTINENTAL EXC 4.25 18-48 21/09S	26,618.64	0.03
40,000	INTERCONTINENTAL EXC 4.95 22-52 15/06S	39,892.03	0.04
40,000	INTERCONTINENTAL EXC 4 22-27 15/09S	40,057.96	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	INTERCONTINENTAL EXCH 4.35 22-29 15/06S	30,229.96	0.03
40,000	INTERCONTINENTAL EXCH 4.6 22-33 15/03S	40,442.24	0.04
25,000	INTERCONTINENTALEXCH 5.2 22-62 15/06S	25,520.76	0.03
20,000	INTERCONTINENTALEXCHANGE 3.625% 01-09-28	19,583.83	0.02
20,000	INTUIT 5.125% 15-09-28	20,826.00	0.02
26,000	INTUIT INC 5.2000 23-33 15/09S	27,426.75	0.03
30,000	INTUIT INC 5.5 23-53 15/09S	32,240.44	0.03
20,000	JBS USA LUX SA JBS U 7.25 23-53 15/11S	23,242.33	0.02
10,000	JEFFERIES FIN GP 5.8750 23-28 21/07S	10,437.40	0.01
88,000	JEFFERIES FIN GP 6.2 24-34 14/04S	94,217.55	0.10
20,000	JM SMUCKER 5.9 23-28 15/11S	21,289.84	0.02
20,000	JM SMUCKER 6.5% 15-11-43	22,586.80	0.02
20,000	JM SMUCKER 6.5 23-53 15/11S	23,141.96	0.02
20,000	JM SMUCKER CO 6.2000 23-33 15/11S	22,129.34	0.02
21,000	JOHN DEERE CAPITAL 4.15 22-27 15/09S/09S	21,155.69	0.02
20,000	JOHN DEERE CAPITAL 4.5 24-29 16/01S	20,374.99	0.02
50,000	JOHN DEERE CAPITAL 4.7 23-30 10/06S	51,482.16	0.05
26,000	JOHN DEERE CAPITAL 4.7500 23-28 20/01S	26,621.62	0.03
20,000	JOHN DEERE CAPITAL 4.9000 24-31 07/03S	20,739.26	0.02
40,000	JOHN DEERE CAPITAL 4.9500 23-28 14/07S	41,287.59	0.04
20,000	JOHN DEERE CAPITAL 5.05 24-34 12/06S	20,877.38	0.02
25,000	JOHN DEERE CAPITAL 5.1 24-34 11/04S	26,171.60	0.03
12,000	JOHN DEERE CAPITAL 5.15 23-33 08/09S	12,670.55	0.01
23,000	JOHNSON AND JOHNSON 3.40 17-38 15/01S	20,627.60	0.02
50,000	JOHNSON AND JOHNSON 3.70 16-46 01/03S	43,593.63	0.05
23,000	JOHNSON AND JOHNSON 3.75 17-47 03/03S	19,986.35	0.02
40,000	JOHNSON AND JOHNSON 4.9% 01-06-31	42,027.22	0.04
48,000	JOHNSON AND JOHNSON 4.95% 01-06-34	50,884.55	0.05
50,000	JOHNSON JOHNSON 0.95 20-27 25/08S	46,339.97	0.05
67,000	JOHNSON JOHNSON 1.3 20-30 25/08S	58,235.86	0.06
20,000	JOHNSON JOHNSON 2.25 20-50 25/08S	12,946.50	0.01
30,000	JOHNSON JOHNSON 2.45 20-60 25/08S	18,769.73	0.02
20,000	JOHNSON JOHNSON 4.375 13-33 05/12S	20,646.57	0.02
40,000	JOHNSON JOHNSON 4.8000 24-29 01/06S	41,636.29	0.04
20,000	JOHNSON JOHNSON 5.2500 24-54 01/06S	21,659.18	0.02
20,000	JOHNSON JOHNSON 5.95 07-37 15/08S	23,094.06	0.02
40,000	JPM CHASE 2.525% 19-11-41	29,520.79	0.03
70,000	JPM CHASE 2.545% 08-11-32	61,569.22	0.07
69,000	JPM CHASE 2.739% 15-10-30	63,950.60	0.07
102,000	JPM CHASE 2.956% 13-05-31	93,873.09	0.10
86,000	JPM CHASE 2.963% 25-01-33	77,330.63	0.08
30,000	JPM CHASE 3.109% 22-04-51	22,160.01	0.02
88,000	JPM CHASE 3.328% 22-04-52	67,936.87	0.07
50,000	JPM CHASE 3.509% 23-01-29	48,819.35	0.05
60,000	JPM CHASE 3.702% 06-05-30	58,363.17	0.06
49,000	JPM CHASE 3.882% 24-07-38	44,772.82	0.05
20,000	JPM CHASE 3.897% 23-01-49	17,072.96	0.02
80,000	JPM CHASE 3.964% 15-11-48	69,080.91	0.07
50,000	JPM CHASE 4.005% 23-04-29	49,460.15	0.05
70,000	JPM CHASE 4.032% 24-07-48	61,102.08	0.06
60,000	JPM CHASE 4.203% 23-07-29	59,769.78	0.06
20,000	JPM CHASE 4.26% 22-02-48	18,136.94	0.02
31,000	JPM CHASE 4.452% 05-12-29	31,138.20	0.03
50,000	JPM CHASE 4.493% 24-03-31	50,279.08	0.05
47,000	JPM CHASE 4.565% 14-06-30	47,366.79	0.05
191,000	JPM CHASE 4.912% 25-07-33	195,114.72	0.21
60,000	JPM CHASE 5.012% 23-01-30	61,537.26	0.07
82,000	JPM CHASE 5.294% 22-07-35	85,546.68	0.09
60,000	JPM CHASE 5.299% 24-07-29	62,071.17	0.07
107,000	JPM CHASE 5.35% 01-06-34	111,965.75	0.12
110,000	JPM CHASE 5.717% 14-09-33	116,364.56	0.12
79,000	JPM CHASE 6.087% 23-10-29	84,153.93	0.09
75,000	JPM CHASE 6.254% 23-10-34	83,410.72	0.09
70,000	JPMORGAN CHASE & CO 1.953 21-32 04/02S	60,115.57	0.06
70,000	JPMORGAN CHASE & CO 2.522 20-31 22/04S	63,608.60	0.07
70,000	JPMORGAN CHASE & CO 3.109 20-41 22/04S	56,386.91	0.06
50,000	JPMORGAN CHASE & CO 3.157 21-42 22/04S	40,101.82	0.04
30,000	JPMORGAN CHASE & CO 3.625 16-27 01/12S	29,535.56	0.03
40,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	40,261.02	0.04
10,000	JPMORGAN CHASE & CO 4.85 14-44 01/02S	9,946.46	0.01
40,000	JPMORGAN CHASE & CO 4.95 15-45 01/06S	39,904.56	0.04
30,000	JPMORGAN CHASE & CO 5.4 11-42 06/01S	31,952.71	0.03
40,000	JPMORGAN CHASE & CO 5.6 11-41 15/07S	43,477.32	0.05
67,000	JPMORGAN CHASE & CO 6.4 08-38 15/05S	78,994.32	0.08
70,000	JPMORGAN CHASE -30 22/04S	73,489.31	0.08
50,000	JP MORGAN CHASE 5.336 24-35 23/01S	52,278.29	0.06
30,000	JPMORGAN CHASE 5.50 10-40 15/10S	32,104.71	0.03
45,000	JPMORGAN CHASE 5.7660 24-35 22/04S	48,455.36	0.05
100,000	JP MORGAN CHASE AND 1.764 20-31 19/11S	86,004.92	0.09
50,000	JPMORGAN CHASE CO 2.069 21-29 01/06S	46,260.88	0.05
50,000	JPMORGAN CHASE CO 2.58 21-32 22/04S	44,586.26	0.05
63,000	JPMORGAN CHASE CO 4.586 22-33 26/04S	63,000.37	0.07
30,000	JPMORGAN CHASE SUB 5.625 13-43 16/08S	32,588.96	0.03
40,000	KAISER FOUNDATION 2.81 21-41 01/06S/06S	30,871.10	0.03
50,000	KAISER FOUNDATION 4.15 17-47 01/05S	44,847.89	0.05
30,000	KAISER FOUNDATION HOS 3.002 21-51 01/06S	21,509.85	0.02
20,000	KENVUE 5.1% 22-03-43	20,673.65	0.02
30,000	KENVUE INC 4.90 23-33 22/03S	31,045.68	0.03
20,000	KENVUE INC 5.000 23-24 22/03S	20,880.47	0.02
25,000	KENVUE INC 5.05 23-28 22/03S	25,870.97	0.03
38,000	KENVUE INC 5.05 23-53 22/03S	38,979.32	0.04
20,000	KENVUE INC 5.20 23-63 22/03S	20,507.92	0.02
20,000	KEURIG DR PEPPER 3.2% 01-05-30	18,873.94	0.02
30,000	KEURIG DR PEPPER 4.5 22-52 15/04S	27,153.28	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	KEURIG DR PEPPER INC 3.8 20-50 13/04S	16,178.04	0.02
20,000	KEURIG DR PEPPER INC 3.95 22-29 15/04S4S	19,763.32	0.02
17,000	KEURIG DR PEPPER INC 4.05 22-32 15/04S	16,573.78	0.02
30,000	KEURIG DR PEPPER INC 4.597 19-28 25/05S	30,376.65	0.03
20,000	KEURIG DR PEPPER INC 5.0500 24-29 15/03S	20,631.52	0.02
20,000	KEY 4.789% 01-06-33	19,583.73	0.02
20,000	KEY 6.401% 06-03-35	21,733.15	0.02
50,000	KEYCORP 4.1000 18-28 30/04S	49,233.28	0.05
20,000	KIMBERLY-CLARK CORP 3.1 20-30 26/03S	19,081.86	0.02
21,000	KINDER MORGAN 5.05% 15-02-46	19,408.07	0.02
40,000	KINDER MORGAN 5.2% 01-06-33	40,504.73	0.04
14,000	KINDER MORGAN 5.20 18-48 01/03S	13,092.26	0.01
20,000	KINDER MORGAN ENERGY 5.50 14-44 01/03S	19,648.70	0.02
30,000	KINDER MORGAN ENERGY 6.95 07-38 15/01S	34,097.76	0.04
20,000	KINDER MORGAN INC 2 20-31 05/08S	17,182.10	0.02
30,000	KINDER MORGAN INC 3.6 21-51 11/02S	21,728.84	0.02
59,000	KINDER MORGAN INC 4.30 18-28 01/03S	59,120.41	0.06
20,000	KINDER MORGAN INC 4.8000 22-33 01/02S	19,841.91	0.02
30,000	KINDER MORGAN INC 5.0000 24-29 02/01U	30,613.14	0.03
20,000	KINDER MORGAN INC 5.30 14-34 01/12S	20,310.76	0.02
20,000	KINDER MORGAN INC 5.4 24-34 01/02S	20,498.80	0.02
20,000	KINDER MORGAN INC 5.4500 22-52 01/08S	19,450.09	0.02
40,000	KINDER MORGAN INC 5.55 14-45 01/06S	39,488.55	0.04
20,000	KLA CORP 3.3000 20-50 01/03S	15,112.88	0.02
20,000	KLA CORP 5.25 22-62 15/07S	20,555.03	0.02
20,000	KLA CORPORATION 4.1 19-29 15/03S	20,099.75	0.02
28,000	KLA CORPORATION 4.65 22-32 15/07S	28,654.57	0.03
30,000	KLA CORPORATION 4.9500 22-52 15/07S	29,805.48	0.03
90,000	KRAFT HEINZ FOODS 4.375 16-46 01/06S	79,654.33	0.08
36,000	KRAFT HEINZ FOODS 4.875% 01-10-49	33,895.96	0.04
30,000	KRAFT HEINZ FOODS CO 5.00 12-42 04/06S	29,298.79	0.03
25,000	KRAFT HEINZ FOODS CO 5.20 16-45 15/07S	24,651.70	0.03
50,000	KROGER CO 3.95 20-50 13/01S	40,328.53	0.04
20,000	KROGER CO 4.45 17-47 01/02S	17,581.88	0.02
53,000	KROGER CO 5.500 24-54 15/09S	53,320.19	0.06
38,000	KROGER CO 5.65 24-64 15/09S	38,209.46	0.04
40,000	KYNDRYL HOLDINGS INC 4.025 22-62 15/03S	32,295.05	0.03
20,000	LAM RESEARCH CORP 1.9 20-30 05/05S	17,670.20	0.02
20,000	LAM RESEARCH CORP 2.875 20-50 15/06S	13,970.05	0.01
20,000	LAM RESEARCH CORP 4.0000 19-29 15/03S	19,982.44	0.02
20,000	LAM RESEARCH CORP 4.8750 19-49 15/03S	19,576.29	0.02
20,000	LAS VEGAS SANDS CORP 3.9 05-29 05/29 S	19,066.87	0.02
20,000	LEIDOS 2.3 21-31 15/02S	17,370.96	0.02
20,000	LEIDOS INC 4.3750 21-30 15/05S	19,675.07	0.02
20,000	LEIDOS INC 5.75 23-33 15/03S	21,050.29	0.02
40,000	LOWE'S COMPANIES INC 2.625 21-31 31/03S	35,945.62	0.04
30,000	LOWE'S COS INC 1.7000 20-30 15/10S	25,800.60	0.03
35,000	LOWE'S COS INC 3.0000 20-50 15/10S	23,794.60	0.03
40,000	LOWE'S COS INC 5.6250 22-53 15/04S	41,623.13	0.04
30,000	LOWES CO INC 4.5 20-30 15/04S	30,377.20	0.03
34,000	LOWE S COMPANIES 3.7% 15-04-46	27,005.35	0.03
40,000	LOWE S COMPANIES 3.75 22-32 01/04S	38,165.15	0.04
45,000	LOWE S COMPANIES 4.25 22-25 01/04S	38,061.60	0.04
30,000	LOWE S COMPANIES 4.45 22-62 01/04S	25,414.85	0.03
20,000	LOWE S COMPANIES 5.8 22-62 15/09S	20,927.45	0.02
20,000	LOWE S COS INC 1.3000 20-28 15/04S	18,155.27	0.02
20,000	LOWE S COS INC 1.7000 21-28 15/09S	18,225.68	0.02
20,000	LOWE S COS INC 2.8000 21-41 15/09S	14,680.50	0.02
40,000	LOWE S COS INC 3.6500 19-29 05/04S	39,028.13	0.04
40,000	LOWE S COS INC 4.05 17-47 03/05S	33,484.38	0.04
30,000	LOWE S COS INC 5.0000 22-33 15/04S	30,912.52	0.03
20,000	LOWE S COS INC 5.1500 23-33 01/07S	20,840.98	0.02
37,000	LYB INT FINANCE 4.2000 19-49 15/10S	30,344.43	0.03
40,000	LYB INTL FINANCE III 3.625 20-51 01/04SS	29,768.08	0.03
10,000	LYB INTL FINANCE III 4.20 20-50 01/05S	8,199.51	0.01
20,000	MARATHON OIL CORP 6.60 07-37 01/10S	22,863.83	0.02
20,000	MARATHON PETROLEUM 4.75 14-44 15/09S	17,828.82	0.02
30,000	MARATHON PETROLEUM 6.50 11/41 01/03S	32,667.88	0.03
30,000	MARRIOTT INTERN 2.85 21-31 15/04S	26,991.58	0.03
56,000	MARRIOTT INTERN 3.5 20-32 15/10S	51,238.72	0.05
28,000	MARRIOTT INTERN 5.0000 22-27 15/10S	28,575.50	0.03
20,000	MARRIOTT INTERN 5.3000 24-34 15/05S	20,610.48	0.02
20,000	MARRIOTT INTL 4.625 20-30 15/06S	20,186.17	0.02
20,000	MARRIOTT INTL INC NE 4.9 23-29 15/04S	20,412.93	0.02
38,000	MARSH AND MCLENNA 4.3750 19-29 15/03S	38,413.14	0.04
22,000	MARSH AND MC LENNAN 5.7 23-53 15/09S	23,640.79	0.03
20,000	MARSH AND MC LENNAN COMPANIES 2.25% 15-11-30	17,896.19	0.02
60,000	MARSH MC LENNAN 4.9 19-49 15/01S	57,524.81	0.06
23,000	MARTIN MARIETTA 2.4 21-31 15/07S02/07S	20,104.43	0.02
46,000	MARTIN MARIETTA MATERIA 3.2 21-51 15/07S	33,059.85	0.04
20,000	MARVELL TECH 2.95 21-31 15/04S	18,061.96	0.02
20,000	MASS INSTITUTE 5.60 11-11 01/07S	22,438.11	0.02
20,000	MASTERCARD INC 2.0000 21-31 18/11S	17,282.73	0.02
55,000	MASTERCARD INC 2.9500 19-29 01/06S	52,700.96	0.06
40,000	MASTERCARD INC 3.3500 20-30 26/03S	38,641.98	0.04
20,000	MASTERCARD INC 3.65 19-49 01/06S	16,390.36	0.02
30,000	MASTERCARD INC 3.85 20-50 26/03S	25,350.46	0.03
20,000	MASTERCARD INC 4.85 23-33 09/03S	20,789.31	0.02
20,000	MASTERCARD INC 4.8750 23-28 09/03S	20,653.26	0.02
20,000	MASTERCARD INC 4.8750 24-34 09/05S	20,690.81	0.02
25,000	MCDONALD'S CORP 3.6 20-30 27/03S	24,265.48	0.03
5,000	MCDONALD'S CORP 3.8 18-28 01/04S	4,952.17	0.01
30,000	MCDONALD'S CORP 4.2 20-50 27/03S	25,931.85	0.03
20,000	MCDONALD'S CORP 4.6000 22-32 09/09S	20,343.82	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
19,000	MC DONALD S 5.15 22-52 09/09S	19,037.65	0.02
20,000	MC DONALD S 5.45 23-53 14/08S	20,848.62	0.02
20,000	MCDONALD S CORP 2.125 20-30 01/03S	18,011.09	0.02
20,000	MCDONALD S CORP 2.6250 19-29 01/09S	18,740.07	0.02
43,000	MCDONALD S CORP 3.6250 19-49 01/09S	33,867.42	0.04
20,000	MCDONALD S CORP 4.4500 18-48 01/09S	18,165.88	0.02
30,000	MCDONALD S CORP 4.45 17-47 01/03S	27,381.01	0.03
20,000	MCDONALD S CORP 4.7 15-35 09/12S	20,214.10	0.02
40,000	MC DONALD S CORP 4.875 15-45 09/12S	38,839.37	0.04
61,000	MCDONALD S CORP 6.30 07-37 15/10S	69,556.74	0.07
6,000	MCDONALD S CORP 6.30 08-38 01/03S	6,840.36	0.01
25,000	MEDTRONIC 4.375 15-35 15/03S	24,844.26	0.03
33,000	MEDTRONIC 4.625 15-45 15/03S	31,666.95	0.03
80,000	MERCK & CO INC 2.7500 21-51 10/12S	54,066.76	0.06
40,000	MERCK & CO INC 5.0000 23-53 17/05S	40,300.31	0.04
99,000	MERCK AND 3.7% 10-02-45	83,431.43	0.09
40,000	MERCK AND 4.5% 17-05-33	40,639.48	0.04
40,000	MERCK AND CO INC 1.4500 20-30 24/06S	34,678.35	0.04
60,000	MERCK AND CO INC 2.1500 21-31 10/12S	52,522.38	0.06
4,000	MERCK AND CO INC 2.35 20-40 24/06S	2,929.01	0.00
38,000	MERCK AND CO INC 2.9 21-61 10/12S	24,462.13	0.03
50,000	MERCK AND CO INC 3.40 19-29 07/03S	48,842.23	0.05
16,000	MERCK AND CO INC 3.9 19-39 07/03S	14,627.95	0.02
30,000	MERCK AND CO INC 4.15 13-43 18/05S	27,393.63	0.03
18,000	MERCK AND CO INC 4.9 3-44 17/05S	18,095.12	0.02
60,000	MERCK AND CO INC 4 19-49 07/03S	52,009.63	0.06
11,000	MERCK CO INC 1.9 21-28 10/12S	10,142.46	0.01
39,000	META PLATFORMS 4.6500 22-62 15/08S	36,258.22	0.04
100,000	META PLATFORMS 4.7500 24-34 15/08S	102,060.56	0.11
45,000	META PLATFORMS 4.9500 23-33 15/05S	47,151.29	0.05
100,000	META PLATFORMS 5.4000 24-54 15/08S	104,715.22	0.11
81,000	META PLATFORMS 5.6000 23-53 15/05S	87,820.98	0.09
40,000	META PLATFORMS 5.7500 23-63 15/05S	43,753.73	0.05
95,000	META PLATFORMS INC 3.850 22-32 15/08S	92,354.04	0.10
63,000	META PLATFORMS INC 4.45 22-52 15/08S	58,101.58	0.06
40,000	META PLATFORMS INC 4.6 23-28 15/05S	41,020.24	0.04
20,000	META PLATFORMS INC 4.80 23-30 15/05S	20,803.89	0.02
30,000	METLIFE 6.4% 15-12-36	31,789.10	0.03
20,000	METLIFE INC 4.05 15-45 01/03S	17,457.96	0.02
20,000	METLIFE INC 4.125 12-42 13/08S	17,884.85	0.02
70,000	METLIFE INC 4.55 20-30 23/03S	71,628.17	0.08
20,000	METLIFE INC 4.6 15-46 13/05S	18,936.87	0.02
20,000	METLIFE INC 4.875 13-43 13/11S	19,650.74	0.02
20,000	METLIFE INC 5.0000 22-52 15/07S	19,775.59	0.02
22,000	METLIFE INC 5.2500 23-54 15/01S	22,674.88	0.02
22,000	METLIFE INC 5.375 23-33 15/07S	23,387.63	0.02
23,000	METLIFE INC 5.7 05-35 15/06S	25,059.77	0.03
20,000	MICROCHIP TECHNOLOGY 5.05 24-29 15/03S	20,538.67	0.02
20,000	MICRON TECHNOLOGY 2.703 21-32 15/04S/04S	17,472.23	0.02
10,000	MICRON TECHNOLOGY 5.8750 23-33 09/02S	10,680.40	0.01
20,000	MICRON TECHNOLOGY 5.8750 23-33 15/09S	21,390.71	0.02
35,000	MICRON TECHNOLOGY 6.7500 22-29 01/11S	38,461.58	0.04
25,000	MICRON TECHNOLOGY INC 4.663 19-30 15/02S	25,143.38	0.03
20,000	MICRON TECHNOLOGY INC 5.30 24-31 15/01S	20,785.78	0.02
30,000	MICROSOFT 2.5% 15-09-50	20,319.08	0.02
50,000	MICROSOFT 3.041% 17-03-62	35,886.72	0.04
40,000	MICROSOFT 3.45 16-36 08/08S	37,294.23	0.04
40,000	MICROSOFT 3.7% 08-08-46	35,463.19	0.04
20,000	MICROSOFT 4.45% 03-11-45	20,224.85	0.02
20,000	MICROSOFT 4.50 17-57 06/02S	19,858.35	0.02
152,000	MICROSOFT CORP 2.525 20-50 01/06S	104,309.81	0.11
90,000	MICROSOFT CORP 2.675 20-60 01/06S	59,370.28	0.06
153,000	MICROSOFT CORP 2.921 21-52 17/03S	112,310.35	0.12
38,000	MICROSOFT CORP 3.50 15-35 12/02S	36,292.83	0.04
20,000	MICROSOFT CORP 4.10 17-37 06/02S	19,844.34	0.02
23,000	MICROSOFT CORP 4.25 17-47 06/02S	22,825.23	0.02
20,000	MIDAMERICAN ENE 3.6500 19-29 15/04S	19,646.81	0.02
20,000	MIDAMERICAN ENE 5.8500 23-54 15/09S	22,274.78	0.02
20,000	MIDAMERICAN ENERGY 4.25 19-49 15/07S	17,672.04	0.02
40,000	MOISON COORS 4.20 16-46 15/07S	34,581.49	0.04
30,000	MOLSON COORS 5.00 12-42 01/05S	29,358.36	0.03
20,000	MONDELEZ INTERNATIONAL 2.75 20-30 13/04S	18,547.44	0.02
30,000	MONDELEZ INTL 2.625 20-50 04/09S	19,512.23	0.02
10,000	MONDELEZ INTL 3.022-32 17/03S	9,098.58	0.01
70,000	MORGAN STANLEY 1.794% 13-02-32	59,236.21	0.06
60,000	MORGAN STANLEY 1.928 21-32 25/01S	50,885.72	0.05
80,000	MORGAN STANLEY 2.2390 21-32 21/07S	68,832.91	0.07
109,000	MORGAN STANLEY 2.484% 16-09-36	91,225.74	0.10
63,000	MORGAN STANLEY 2.511% 20-10-32	55,005.19	0.06
89,000	MORGAN STANLEY 2.699% 22-01-31	81,539.03	0.09
50,000	MORGAN STANLEY 2.8020 21-52 25/01S	34,510.22	0.04
50,000	MORGAN STANLEY 2.943% 21-01-33	44,661.79	0.05
50,000	MORGAN STANLEY 3.217 21-42 22/04S	40,317.86	0.04
75,000	MORGAN STANLEY 3.591% 22-07-28	73,465.26	0.08
74,000	MORGAN STANLEY 3.622% 01-04-31	71,069.16	0.08
104,000	MORGAN STANLEY 3.772% 24-01-29	102,239.07	0.11
50,000	MORGAN STANLEY 3.971% 22-07-38	45,397.45	0.05
50,000	MORGAN STANLEY 4.375 17-47 22/01S	46,112.77	0.05
69,000	MORGAN STANLEY 4.431% 23-01-30	69,158.66	0.07
44,000	MORGAN STANLEY 4.889% 20-07-33	44,556.12	0.05
90,000	MORGAN STANLEY 5.123% 01-02-29	92,228.32	0.10
50,000	MORGAN STANLEY 5.164% 20-04-29	51,386.67	0.05
50,000	MORGAN STANLEY 5.173% 16-01-30	51,537.42	0.05
77,000	MORGAN STANLEY 5.25% 21-04-34	79,542.53	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
46,000	MORGAN STANLEY 5.297 22-37 20/04S	46,335.40	0.05
61,000	MORGAN STANLEY 5.424% 21-07-34	63,671.44	0.07
50,000	MORGAN STANLEY 5.449% 20-07-29	51,928.00	0.06
100,000	MORGAN STANLEY 5.466% 18-01-35	104,556.00	0.11
20,000	MORGAN STANLEY 5.597% 24-03-51	21,882.72	0.02
40,000	MORGAN STANLEY 5.942% 07-02-39	41,964.03	0.04
50,000	MORGAN STANLEY 5.948% 19-01-38	52,463.09	0.06
50,000	MORGAN STANLEY 6.2960 22-28 18/10S	52,877.82	0.06
74,000	MORGAN STANLEY 6.3420 22-33 18/10S	82,269.06	0.09
44,000	MORGAN STANLEY 6.627% 01-11-34	49,792.01	0.05
63,000	MORGAN STANLEY 7.25 02-32 01/04S	74,835.30	0.08
63,000	MORGAN STANLEY F 4.30 15-45 27/01S	58,049.95	0.06
74,000	MORGAN STANLEY F 6.375 12-42 24/07S	87,297.98	0.09
20,000	MOTOROLA 5.4% 15-04-34	20,856.95	0.02
20,000	MOTOROLA INC 2.75 21-31 24/05S	17,881.80	0.02
23,000	MOTOROLA INC 4.60 19-29 23/05S	23,201.16	0.02
20,000	MOTOROLA SOLUTIONS 2.3 20-30 15/11S08S	17,650.17	0.02
60,000	MPLX LP 4.00 18-28 15/03S	59,192.40	0.06
46,000	MPLX LP 4.50 18-38 15/04S	42,501.53	0.05
40,000	MPLX LP 4.70 18-48 15/04S	34,897.24	0.04
20,000	MPLX LP 4.8000 18-29 15/02S	20,306.83	0.02
40,000	MPLX LP 4.9500 22-52 14/03S	35,900.19	0.04
3,000	MPLX LP 4.95 22-32 01/09S	3,011.36	0.00
30,000	MPLX LP 5.0000 23-33 01/03S	30,025.87	0.03
20,000	MPLX LP 5.20 17-47 01/03S	18,965.76	0.02
40,000	MPLX LP 5.5000 18-49 15/02S	38,906.50	0.04
40,000	MPLX LP 5.5000 24-34 01/06S	41,125.79	0.04
50,000	M T BANK 5.053% 27-01-34	49,563.75	0.05
41,000	MYLAN 5.2% 15-04-48	35,455.40	0.04
10,000	MYLAN NV 5.25 17-46 15/06S	8,759.90	0.01
19,000	NASDAQ 5.95% 15-08-53	20,691.47	0.02
60,000	NASDAQ INC 5.55 23-34 15/02S	63,269.48	0.07
44,000	NASDAQ INC 6.1 23-63 28/06S	48,461.82	0.05
25,000	NETFLIX 5.4 24-54 15/08S	26,412.14	0.03
30,000	NETFLIX INC 4.875 17-28 15/04S	30,717.80	0.03
50,000	NETFLIX INC 5.8750 19-28 15/11S	53,270.91	0.06
46,000	NETFLIX INC 6.375 18-29 15/05S	50,239.34	0.05
20,000	NEWMONT CORPORATION 2.25 20-30 18/03S	17,915.71	0.02
20,000	NEWMONT CORPORATION 2.60 21-32 15/07S	17,729.43	0.02
20,000	NEWMONT CORPORATION 4.875% 15-03-42	19,772.63	0.02
26,000	NEWMONT CORPORATION 6.25% 01-10-39	29,522.60	0.03
20,000	NEXTERA ENERGY 2.4400 21-32 15/01S	17,352.80	0.02
23,000	NEXTERA ENERGY 2.7500 19-29 01/11S	21,458.73	0.02
30,000	NEXTERA ENERGY 4.9000 23-28 28/02S	30,648.86	0.03
30,000	NEXTERA ENERGY 5.2500 23-53 28/02S	30,118.00	0.03
24,000	NEXTERA ENERGY 5.2500 24-34 15/03S	24,916.39	0.03
40,000	NEXTERA ENERGY CAP 1.9 21-28 15/06S	36,875.84	0.04
45,000	NEXTERA ENERGY CAP 2.25 20-30 01/06S05S	40,248.01	0.04
20,000	NEXTERA ENERGY CAPIT 4.9 24-29 15/03S	20,500.21	0.02
23,000	NEXTERA ENERGY CAPIT 5.05 23-33 28/02S	23,653.27	0.03
20,000	NEXTERA ENERGY CAPIT 5.55 24-54 15/03S	20,873.70	0.02
20,000	NEXTERA ENERGY CAPITAL 5.0% 15-07-32	20,590.47	0.02
20,000	NEXTERA ENERGY CAPITAL 6.7% 01-09-54	20,960.97	0.02
30,000	NEXTERA ENERGY CAPITAL 6.75% 15-06-54	32,421.66	0.03
40,000	NIKE INC 2.85 20-30 27/03S	37,667.55	0.04
25,000	NIKE INC 3.2500 20-40 27/03S	20,975.39	0.02
37,000	NIKE INC 3.3750 20-50 27/03S	29,118.56	0.03
23,000	NIKE INC 3.875 15-45 01/11S	20,054.66	0.02
20,000	NISOURCE 3.95 17-48 30/03S	16,423.73	0.02
16,000	NISOURCE 4.80 13-44 15/02S	15,022.48	0.02
20,000	NISOURCE FINANCE CORP 4.375 17-47 15/05S	17,577.07	0.02
20,000	NISOURCE INC 1.7000 20-31 15/02S	16,885.43	0.02
17,000	NISOURCE INC 2.95 19-29 01/09S	15,945.18	0.02
55,000	NISOURCE INC 3.6000 20-30 01/05S	52,855.90	0.06
5,000	NISOURCE INC 5.2500 23-28 30/03S	5,150.51	0.01
28,000	NOPHILL 6.95% 15-04-29	31,138.28	0.03
53,000	NORFOLK SOUTHER 5.3500 23-54 01/08S	54,514.63	0.06
15,000	NORFOLK SOUTHERN 4.55 22-53 01/06S	13,597.49	0.01
20,000	NORFOLK SOUTHERN COR 3.155 20-55 15/05S	13,905.41	0.01
18,000	NORFOLK SOUTHERN CORP 3.05 20-50 11/05S	12,662.77	0.01
20,000	NORTHERN STATES 5.1000 23-53 15/05S	20,208.92	0.02
12,000	NOVARTIS CAPITAL 2.7500 20-50 14/08S	8,453.13	0.01
49,000	NOVARTIS CAPITAL 4.00 15-45 20/11S	43,927.63	0.05
50,000	NOVARTIS CAPITAL 4.40 14-44 06/05S	47,592.16	0.05
57,000	NOVARTIS CAPITAL CORP 2.2 20-30 14/08S	51,735.95	0.05
7,000	NVIDIA 3.5% 01-04-40	6,181.07	0.01
30,000	NVIDIA CORP 1.55 21-28 15/06S	27,718.57	0.03
30,000	NVIDIA CORP 2.0000 21-31 15/06S	26,528.65	0.03
40,000	NVIDIA CORP 2.85 20-30 31/03S	37,840.43	0.04
50,000	NVIDIA CORP 3.5 20-50 31/03S	41,032.28	0.04
30,000	OCCIDENTAL PETROLEUM 6.125% 01-01-31	31,653.57	0.03
40,000	OCCIDENTAL PETROLEUM 6.45 19-36 15/09S	43,189.32	0.05
30,000	OCCIDENTAL PETROLEUM 6.60 19-46 15/03S	32,248.65	0.03
30,000	OCCIDENTAL PETROLEUM 6.625 20-30 01/09S	32,353.39	0.03
20,000	OCCIDENTAL PETROLEUM 7.5 19-31 01/05S	22,700.73	0.02
20,000	OCCIDENTAL PETROLEUM 8.875 20-30 15/07S	23,587.04	0.02
20,000	OMNICOM GROUP INC 2.6 21-31 01/08S	17,722.70	0.02
20,000	ONCOR ELECTRIC 4.95 23-52 15/09S	19,511.28	0.02
20,000	ONCOR ELECTRIC 5.5500 24-54 15/06S	21,276.20	0.02
20,000	ONCOR ELECTRIC DELIVER 5.65 24-33 15/11S	21,567.86	0.02
20,000	ONEOK INC 3.1 20-30 10/03S	18,619.67	0.02
20,000	ONEOK INC 3.9500 19-50 01/03S	15,356.94	0.02
25,000	ONEOK INC 5.2000 18-48 15/07S	23,328.00	0.02
20,000	ONEOK INC 5.6500 23-28 01/11S	20,908.69	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
40,000	ONEOK INC 6.0500 23-33 01/09S	42,758.47	0.05
20,000	ONEOK INC 6.1 19-32 15/11S	21,564.97	0.02
37,000	ONEOK INC 6.6250 23-53 01/09S	41,066.39	0.04
20,000	ONEOK INCÂ 4.55 18-28 15/07S	20,100.53	0.02
30,000	ORACLE 3.90 15-35 15/05S	27,724.85	0.03
74,000	ORACLE 4.30 14-34 08/07S	71,624.65	0.08
25,000	ORACLE 4.375% 15-05-55	21,314.22	0.02
26,000	ORACLE 4.50 14-44 08/07S	23,392.06	0.02
40,000	ORACLE 4.9% 06-02-33	40,699.43	0.04
30,000	ORACLE 6.15 22-29 09/11S	32,450.49	0.03
6,000	ORACLE 6.50 08-38 15/04S	6,821.45	0.01
44,000	ORACLE CORP 2.3 21-28 25/03S	41,297.43	0.04
80,000	ORACLE CORP 2.875 21-31 25/03S	72,768.49	0.08
126,000	ORACLE CORP 2.95 20-30 01/04S	117,219.38	0.12
70,000	ORACLE CORP 3.25 17-27 15/11S	68,146.62	0.07
70,000	ORACLE CORP 3.6000 20-40 01/04S	58,219.25	0.06
105,000	ORACLE CORP 3.60 20-50 01/04S	79,899.27	0.08
50,000	ORACLE CORP 3.65 21-41 25/03S	41,290.79	0.04
40,000	ORACLE CORP 3.80 17-37 15/11S	35,386.49	0.04
30,000	ORACLE CORP 3.85 16-36 15/07S	27,111.97	0.03
80,000	ORACLE CORP 3.85 20-60 01/04S	60,237.65	0.06
80,000	ORACLE CORP 3.95 21-51 25/03S	64,406.33	0.07
70,000	ORACLE CORP 4.00 16-46 15/07S	58,060.90	0.06
53,000	ORACLE CORP 4.00 17-47 15/11S	43,573.97	0.05
130,000	ORACLE CORP 4.1000 21-61 25/03S	102,168.65	0.11
50,000	ORACLE CORP 4.125 15-45 15/05S	42,394.50	0.04
20,000	ORACLE CORP 4.5000 23-28 06/05S	20,243.24	0.02
20,000	ORACLE CORP 4.6500 23-30 06/05S	20,374.24	0.02
50,000	ORACLE CORP 5.375 11-40 15/07S	50,964.67	0.05
8,000	ORACLE CORP 5.5500 23-53 06/02S	8,184.36	0.01
26,000	ORACLE CORP 6.125 09-39 08/07S	28,732.04	0.03
50,000	ORACLE CORP 6.25 22-32 09/11S	55,311.03	0.06
60,000	ORACLE CORP 6.9 22-52 09/11S	72,224.19	0.08
20,000	O REILLY AUTOMO 4.7000 22-32 15/06S	20,156.31	0.02
20,000	O REILLY AUTOMOTIVE 3.60 17-27 01/09S	19,693.48	0.02
19,000	OTIS WORLDWIDE CORPO 2.565 20-30 15/08S	17,393.76	0.02
60,000	OTIS WORLDWIDE CORPO 3.362 20-50 15/08S	45,389.75	0.05
80,000	OWENS CORNING 5.7000 24-34 15/06S	84,933.84	0.09
20,000	PACIFIC GAS & ELECTRIC 3.30 20-40 01/08S	15,551.19	0.02
20,000	PACIFIC GAS ELECTRIC 3.0 21-28 15/06U	19,034.12	0.02
23,000	PACIFIC GAS ELECTRIC 3.25 21-31 01/06S	20,963.93	0.02
20,000	PACIFIC GAS ELECTRIC 5.55 24-29 15/05S	20,772.41	0.02
23,000	PACIFIC GAS ELECTRIC 5.80 24-34 15/05S	24,317.59	0.03
23,000	PACIFIC GAS ELECTRIC 6.10 23-29 15/01S	24,294.65	0.03
20,000	PACIFIC GAS ELECTRIC 6.15 23-33 15/01S	21,493.72	0.02
74,000	PACIFIC GAS ELECTRIC 6.40 23-33 15/06S	80,891.10	0.09
20,000	PACIFIC GAS ELECTRIC 6.70 23-53 01/04S	22,870.02	0.02
39,000	PACIFIC GAS ELECTRIC 6.75 23-53 15/01S	44,522.76	0.05
20,000	PACIFIC GAS ELECTRIC 6.95 23-34 15/03S	22,764.03	0.02
25,000	PACIFICORP 2.9 21-52 09/07S	16,177.92	0.02
30,000	PACIFICORP 5.35 22-53 01/12S	29,684.11	0.03
70,000	PACIFICORP 5.4500 24-34 15/02S	72,770.63	0.08
30,000	PACIFICORP 5.5000 23-54 15/05S	30,141.08	0.03
40,000	PACIFICORP 5.8000 24-55 15/01S	41,985.51	0.04
20,000	PARAMOUNT GLOBAL 4.2 20-32 19/05S	17,752.85	0.02
30,000	PARAMOUNT GLOBAL 4.375 13-43 15/03S	22,215.35	0.02
30,000	PARAMOUNT GLOBAL 4.95% 15-01-31	28,352.77	0.03
20,000	PARAMOUNT GLOBAL 4.95 20-50 19/05S	15,373.69	0.02
30,000	PARAMOUNT GLOBAL 5.85 13-43 01/09S	26,135.33	0.03
30,000	PARAMOUNT GLOBAL 6.875 06-36 30/04S	30,343.72	0.03
10,000	PARKER-HANNIFIN CORP 3.25 19-29 14/06S	9,602.57	0.01
34,000	PARKER HANNIFIN CORP 4.25 22-27 15/09S	34,113.18	0.04
50,000	PARKER-HANNIFIN CORP 4.5 22-29 15/09S09S	50,584.43	0.05
20,000	PAYPAL 5.15 24-34 01/06S	20,860.48	0.02
20,000	PAYPAL HOLDINGS 2.3 20-30 01/06S	18,118.75	0.02
40,000	PAYPAL HOLDINGS 2.8500 19-29 01/10S	37,621.17	0.04
28,000	PAYPAL HOLDINGS 4.4000 22-32 01/06S	28,080.71	0.03
20,000	PAYPAL HOLDINGS 5.0500 22-52 01/06S	19,944.35	0.02
64,000	PAYPAL HOLDINGS INC 3.2500 20-50 01/06S	47,405.83	0.05
20,000	PEPSI 3.625% 19-03-50	16,373.14	0.02
23,000	PEPSI 4.45 23-33 15/02S	23,998.92	0.03
20,000	PEPSICO INC 1.6250 20-30 01/05S	17,592.44	0.02
30,000	PEPSICO INC 1.95 21-31 21/10S	26,047.05	0.03
25,000	PEPSICO INC 2.6250 19-29 29/07S	23,605.68	0.03
20,000	PEPSICO INC 2.625 21-41 21/10S	14,944.89	0.02
40,000	PEPSICO INC 2.75 20-30 19/03S	37,438.97	0.04
20,000	PEPSICO INC 2.75 21-51 21/10S	13,720.99	0.01
23,000	PEPSICO INC 2.8750 19-49 15/10S	16,426.31	0.02
40,000	PEPSICO INC 3.00 17-27 15/10S	39,086.04	0.04
20,000	PEPSICO INC 3.45 16-46 06/10S	16,151.26	0.02
20,000	PEPSICO INC 3.6 22-28 18/02S	19,851.41	0.02
30,000	PEPSICO INC 3.9 22-32 18/07S	29,500.53	0.03
54,000	PEPSICO INC 4.45 15-46 14/04S	50,808.51	0.05
50,000	PEPSICO INC 5.2500 24-54 17/07S	52,894.14	0.06
63,000	PFIZER 7.2% 15-03-39	78,750.73	0.08
40,000	PFIZER INC 2.5500 20-40 28/05S	29,918.32	0.03
30,000	PFIZER INC 2.6250 20-30 01/04S	27,832.85	0.03
60,000	PFIZER INC 2.7000 20-50 28/05S	41,555.28	0.04
64,000	PFIZER INC 3.4500 19-29 15/03S	62,686.78	0.07
24,000	PFIZER INC 3.6 18-28 07/09S	23,763.14	0.03
50,000	PFIZER INC 3.9 19-39 15/03S	45,600.27	0.05
30,000	PFIZER INC 4.0000 19-49 15/03S	26,022.75	0.03
30,000	PFIZER INC 4.00 16-36 15/12S	28,575.87	0.03
32,000	PFIZER INC 4.125 16-46 15/12S	28,344.59	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	PFIZER INC 4.2000 18-48 15/09S	26,650.01	0.03
20,000	PFIZER INC 4.40 14-44 15/05S	19,019.86	0.02
50,000	PG&E CORPORATION 2.5 20-31 01/02S	43,823.39	0.05
25,000	PG&E CORPORATION 4.5 20-40 01/07S	22,515.47	0.02
70,000	PG&E CORPORATION 4.95 20-50 01/07S	63,747.64	0.07
50,000	PGE CORPORATION 3.5 20-50 19/06S	36,206.84	0.04
20,000	PGE CORPORATION 3.75 20-28 01/07S	19,459.13	0.02
126,000	PGE CORPORATION 4.55 20-30 01/07S	125,088.91	0.13
40,000	PHILIP MORRIS 6.375 08-38 16/05S	45,690.14	0.05
20,000	PHILIP MORRIS INTERN 1.75 20-30 01/11S	17,232.68	0.02
20,000	PHILIP MORRIS INTL 3.375 19-29 15/08S	19,253.04	0.02
20,000	PHILIP MORRIS INTL 3.875 12-42 21/08S	16,913.00	0.02
20,000	PHILIP MORRIS INTL 4.125 13-43 04/03S	17,488.20	0.02
30,000	PHILIP MORRIS INTL 4.25 14-44 10/11S	26,504.86	0.03
23,000	PHILIP MORRIS INTL 4.375% 15-11-41	20,945.65	0.02
20,000	PHILIP MORRIS INTL 4.8750 24-29 13/02S	20,504.00	0.02
40,000	PHILIP MORRIS INTL 4.87523-28 15/02S	40,870.03	0.04
30,000	PHILIP MORRIS INTL 5.125% 13-02-31	31,151.45	0.03
50,000	PHILIP MORRIS INTL 5.1250 23-30 15/02S	51,853.89	0.05
40,000	PHILIP MORRIS INTL 5.125 22-27 17/11S	41,183.44	0.04
40,000	PHILIP MORRIS INTL 5.2500 24-34 13/02S	41,539.75	0.04
50,000	PHILIP MORRIS INTL 5.3750 23-33 15/02S	52,276.92	0.06
30,000	PHILIP MORRIS INTL 5.6250 22-29 17/11S	31,837.25	0.03
20,000	PHILIP MORRIS INTL 5.625 23-33 07/09S	21,292.91	0.02
40,000	PHILIP MORRIS INTL 5.75 22-32 17/11S	42,961.42	0.05
20,000	PHILIP MORRIS INTL INC 2.1 20-30 01/05S	17,852.31	0.02
40,000	PHILIPS 66 4.875 14-44 15/11S	37,284.47	0.04
20,000	PHILIPS MORRIS INTL 4.875 13-43 15/11S	19,426.68	0.02
20,000	PHILLIPS 66 2.15 20-30 15/12S	17,540.49	0.02
20,000	PHILLIPS 66 3.3 21-52 15/03S	13,870.39	0.01
20,000	PHILLIPS 66 3.90 18-28 15/03S	19,784.89	0.02
24,000	PHILLIPS 66 4.65 14-34 15/11S	23,434.68	0.02
20,000	PHILLIPS 66 4.95 23-27 01/12S	20,472.89	0.02
20,000	PHILLIPS 66 5.3 23-33 30/06S	20,636.51	0.02
40,000	PHILLIPS 66 5.875 12-42 01/05S	42,321.51	0.04
20,000	PILGRIMS PRIDE 6.25 23-33 01/07S	21,220.46	0.02
20,000	PILGRIMS PRIDE CORP 3.50 23-32 01/03S	17,765.83	0.02
20,000	PILGRIMS PRIDE CORP 4.25 23-31 15/04S	19,002.71	0.02
20,000	PIONEER NATURAL 2.15 21-31 15/01S	17,574.48	0.02
30,000	PIONEER NATURAL RES 1.9 20-30 15/08S	26,297.22	0.03
20,000	PLAINS ALL AMER 3.8000 20-30 15/09S	19,066.62	0.02
22,000	PLAINS ALL AMERICAN 3.5500 19-29 15/12S	20,922.98	0.02
70,000	PNC FINANCIAL S 5.6760 24-35 22/01S	74,239.91	0.08
33,000	PNC FINANCIAL SERVIC 2.55 20-30 22/01S	30,264.51	0.03
25,000	PNC FINANCIAL SERVICE 3.450 19-29 23/04S	24,275.98	0.03
21,000	PNC FINANCIAL SERVICES GROUP 4.626% 06-06-33	20,689.52	0.02
50,000	PNC FINANCIAL SERVICES GROUP 5.401% 23-07-35	52,154.72	0.06
40,000	PNC FINANCIAL SERVICES GROUP 5.492% 14-05-30	41,796.78	0.04
60,000	PNC FINANCIAL SERVICES GROUP 5.582% 12-06-29	62,440.88	0.07
70,000	PNC FINANCIAL SERVICES GROUP 6.037% 28-10-33	75,609.25	0.08
30,000	PNC FINANCIAL SERVICES GROUP 6.875% 20-10-34	34,363.41	0.04
15,000	PNC FINANCIAL SERVIVES 2.3070 21-32 23/04S	13,076.31	0.01
48,000	PPG INDUSTRIES INC 3.75 18-28 15/03S	47,253.59	0.05
20,000	PPL ELECTRIC UT 5.2500 23-53 15/05S	20,693.59	0.02
20,000	PRESIDENT FELLOWS HAR 4.609 24-35 15/02S	20,501.17	0.02
20,000	PROCTER AND GAMBLE 2.3 -22 01/02S	18,088.46	0.02
20,000	PROCTER AND GAMBLE 4.05 23-33 26/01S	20,018.27	0.02
20,000	PROCTER AND GAMBLE 4.5500 24-34 29/01S	20,640.18	0.02
25,000	PROCTER AND GAMBLE CO 1.95 21-31 23/04S	22,314.27	0.02
30,000	PROCTER GAMBLE CO 1.2 20-30 29/10S	25,660.20	0.03
35,000	PROCTER GAMBLE CO 3 20-30 25/03S	33,498.67	0.04
20,000	PROGRESSIVE CORP 4.125 17-47 15/04S	17,646.69	0.02
20,000	PROLOGIS LP 1.2500 20-30 15/10S	16,867.86	0.02
6,000	PROLOGIS LP 2.2500 20-30 15/04S	5,417.48	0.01
20,000	PROLOGIS LP 4.7500 23-33 15/06S	20,268.44	0.02
15,000	PROLOGIS LP 4.875 23-28 15/06S	15,378.29	0.02
20,000	PROLOGIS LP 5.0 24-34 15/03S	20,506.97	0.02
20,000	PROLOGIS LP 5.125 34 15/01S	20,681.08	0.02
24,000	PROLOGIS LP 5.2500 23-53 15/06S	24,318.21	0.03
20,000	PROLOGIS LP 5.25 24-54 15/03S	20,316.18	0.02
20,000	PRUDENTIAL -D-49- 4.60 14-44 15/05S	18,911.09	0.02
40,000	PRUDENTIAL FINANCIAL 3.7000 19-51 13/03S	31,645.54	0.03
20,000	PRUDENTIAL FINANCIAL 3.7 20-50 21/08S	18,450.77	0.02
23,000	PRUDENTIAL FINANCIAL 3.905 17-47 07/12S	19,114.62	0.02
20,000	PRUDENTIAL FINANCIAL 3.935 17-49 07/12S	16,525.01	0.02
20,000	PRUDENTIAL FINANCIAL 4.35% 25-02-50	17,753.05	0.02
20,000	PRUDENTIAL FINANCIAL 4.5% 15-09-47	19,695.27	0.02
20,000	PRUDENTIAL FINANCIAL 5.125% 01-03-52	19,815.25	0.02
20,000	PRUDENTIAL FINANCIAL 5.7% 15-09-48	20,244.16	0.02
20,000	PRUDENTIAL FINANCIAL 5.70 06-36 14/12S	21,801.79	0.02
20,000	PRUDENTIAL FINANCIAL 6.5% 15-03-54	21,462.35	0.02
25,000	PRUDENTIAL FINANCIAL FL.R 22-52 01/09S	25,984.54	0.03
20,000	PUBLIC SERVICE 1.8750 21-31 15/06S	17,050.00	0.02
20,000	PUBLIC SERVICE 5.2000 24-29 01/04S	20,732.21	0.02
20,000	PUBLIC SERVICE CO OF 5.25 23-53 01/04S	20,168.39	0.02
10,000	PUBLIC SERVICE CO OF 5.75 24-54 15/05S	10,833.85	0.01
20,000	PUBLIC SERVICE ENTER 2.45 21-31 15/11S	17,521.66	0.02
23,000	PUBLIC STORAGE INC 5.3500 23-53 01/08S	23,767.71	0.03
23,000	QUALCOMM INC 1.3 20-28 20/11S	20,929.58	0.02
30,000	QUALCOMM INC 1.65 20-32 20/11S	24,915.06	0.03
30,000	QUALCOMM INC 2.15 20-30 20/05S	27,124.49	0.03
20,000	QUALCOMM INC 3.25 20-50 20/05S	15,052.65	0.02
40,000	QUALCOMM INC 4.30 17-47 20/05S	36,234.92	0.04
20,000	QUALCOMM INC 4.5 22-52 20/05S	18,407.73	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
3,000	QUALCOMM INC 4.65 15-35 20/05S	3,059.10	0.00
40,000	QUALCOMM INC 4.80 15-45 20/05S	39,192.06	0.04
30,000	QUALCOMM INC 6.0 22-53 20/05S	33,979.97	0.04
56,000	QUANTA SERVICES INC 2.9 20-30 22/09S	51,537.44	0.05
100,000	RATHEON TECHNOLOGIES 4.45 18-38 16/11S	95,278.73	0.10
15,000	RAYMOND JAMES FIN 4.95 16-46 15/07S	14,489.42	0.02
19,000	RAYMOND JAMES FINANC 3.75 21-51 01/04S	14,923.16	0.02
25,000	RAYTHEON TECHNO 2.25 20-30 01/07S	22,443.51	0.02
20,000	REALTY INCOME CORP 3.25 20-31 08/05S	18,659.16	0.02
20,000	REALTY INCOME CORP 5.125 24-34 15/02S	20,450.06	0.02
20,000	REALTY INCOME CORP 5.6250 22-32 13/10S	21,240.55	0.02
20,000	REGAL REXNORD CORPORATI 6.3 24-30 15/02S	21,253.44	0.02
30,000	REGAL REXNORD CORPORATION 6.05% 15-04-28	31,159.15	0.03
30,000	REGAL REXNORD CORPORATION 6.4% 15-04-33	32,063.56	0.03
30,000	REGENERON PHARMA 1.75 20-30 15/09S	25,909.90	0.03
20,000	REGENERON PHARMA 2.8 20-50 15/09S2/08S	13,146.43	0.01
40,000	REGIONS FINANCIAL 5.722% 06-06-30	41,440.13	0.04
20,000	RELAX CAPITAL INC 4.00 19-29 18/03S	19,818.99	0.02
19,000	REP SERV 1.75 20-32 15/02S	15,801.37	0.02
20,000	REP SERV 4.875 23-29 01/04S	20,560.79	0.02
20,000	REPUBLIC SERVICES 3.95 18-28 15/05S	19,894.88	0.02
20,000	REPUBLIC SERVICES INC 5.0 23-34 01/04S	20,587.22	0.02
20,000	REYNOLDS AMERICAN 5.70 15-35 15/08S	20,811.39	0.02
59,000	REYNOLDS AMERICAN 5.85 15-45 15/08S	59,010.35	0.06
48,000	ROPER TECHNOLOGIES 4.2000 18-28 15/09S	47,984.43	0.05
20,000	ROPER TECHNOLOGIES I 1.75 20-31 01/09S	16,924.18	0.02
28,000	RTX CORPORATION 3.03% 15-03-52	19,559.27	0.02
67,000	RTX CORPORATION 2.8200 21-51 01/09S	44,817.71	0.05
25,000	RTX CORPORATION 3.125 20-50 18/05S	17,900.58	0.02
30,000	RTX CORPORATION 3.75 16-45 01/11S	24,516.42	0.03
25,000	RTX CORPORATION 4.1250 18-28 16/11S	24,923.85	0.03
20,000	RTX CORPORATION 4.15 15-45 15/05S	17,454.53	0.02
24,000	RTX CORPORATION 4.35 20-47 15/10S	21,311.02	0.02
100,000	RTX CORPORATION 4.50 12-42 01/06S	93,102.67	0.10
44,000	RTX CORPORATION 4.625 18-48 16/08S	40,673.46	0.04
35,000	RTX CORPORATION 5.1500 23-33 27/02S	36,368.17	0.04
30,000	RTX CORPORATION 5.3750 23-53 27/02S	30,840.19	0.03
40,000	RTX CORPORATION 6.1000 23-34 15/03S	44,142.56	0.05
41,000	RTX CORPORATION 6.4 23-54 15/03S	48,382.61	0.05
35,000	S&P GLOBAL INC 2.9 23-32 01/03S	31,832.73	0.03
50,000	SABINE PASS LIQUEFAC 4.5 21-30 15/05S	49,868.03	0.05
30,000	SABINE PASS LIQUEFACTION 4.2% 15-03-28	29,836.58	0.03
20,000	SALESFORCE.COM 1.5 21-28 15/07S	18,333.23	0.02
30,000	SALESFORCE.COM 3.0500 21-61 15/07S	20,122.25	0.02
30,000	SALESFORCE.COM INC 2.7 21-41 12/07S	22,691.30	0.02
40,000	SALESFORCE.COM INC 3.70 18-28 11/04S	39,775.78	0.04
40,000	SALESFORCE 1.95% 15-07-31	34,718.29	0.04
44,000	SALESFORCE INC 2.9 21-51 15/07S2/07S	30,715.22	0.03
20,000	SAN DIEGO GAS AND ELEC 1.70 20-30 01/10S	17,309.37	0.02
20,000	SAN DIEGO GAS AND ELEC 5.35 23-53 01/04S	20,556.33	0.02
20,000	SAN DIEGO GAS ELECTR 2.95 21-51 15/08S	14,041.05	0.01
59,000	SANDP GLOBAL INC 3.7 22-52 01/03S	48,153.08	0.05
50,000	SANTANDER HOLDINGS USA INC 1 6.499% 09-03-29	52,334.79	0.06
25,000	SELECT MEDICAL CORPO 6.25 05-26 05/26 S	17,556.73	0.02
20,000	SEMPRA ENERGY 3.4 18-28 01/02S	19,401.54	0.02
26,000	SEMPRA ENERGY 3.8 18-38 12/01S	22,721.09	0.02
55,000	SEMPRA ENERGY 4.0% 01-02-48	44,626.04	0.05
20,000	SEMPRA ENERGY 6.00 09-39 15/10S	21,392.36	0.02
20,000	SEMPRA ENERGY 6.875% 01-10-54	20,780.93	0.02
40,000	SHERWIN-WILLIAMS CO 4.50 17-47 01/06S	36,514.13	0.04
10,000	SIMON PROPERTY GROUP LP 2.65% 15-07-30	9,165.11	0.01
20,000	SIMON PROPERTY GRP 1.75 21-28 01/02S	18,522.12	0.02
32,000	SIMON PROPERTY GRP 2.45 19-29 13/09S	29,386.26	0.03
30,000	SIMON PROPERTY GRP 3.25 19-49 13/09S	21,822.45	0.02
20,000	SIMON PROPERTY GRP 3.375 17-27 01/12S	19,609.94	0.02
20,000	SIMON PROPERTY GRP 3.8 20-50 15/07S	15,859.46	0.02
40,000	SOLVENTUM 5.4 24-29 01/03S	41,151.51	0.04
45,000	SOLVENTUM CORP 5.6 24-34 23/03S	46,612.92	0.05
40,000	SOLVENTUM CORP 5.9 24-54 30/04S	41,508.91	0.04
20,000	SOUTHERN CAL ED 2.9500 21-51 01/02S	13,697.09	0.01
20,000	SOUTHERN CAL ED 5.2 24-34 01/06S	20,750.69	0.02
20,000	SOUTHERN CAL ED 5.3000 23-28 01/03S	20,684.53	0.02
20,000	SOUTHERN CAL ED 5.4500 24-31 01/06S	21,156.27	0.02
20,000	SOUTHERN CAL EDISON 4.65 13-43 01/10S	18,668.07	0.02
29,000	SOUTHERN CALIF EDISON 3.65 20-50 01/02S	22,590.21	0.02
40,000	SOUTHERN CALIF EDISON 4.00 17-47 01/04S	33,466.16	0.04
31,000	SOUTHERN CALIF EDISON 4.125 18-48 01/03S	26,212.97	0.03
20,000	SOUTHERN CALIFORNIA ED 5.85 22-27 01/11S	21,013.46	0.02
10,000	SOUTHERN CALIFORNIA ED 5.95 22-32 01/11S	10,884.52	0.01
50,000	SOUTHERN CO 4.40 16-46 01/07S	44,920.44	0.05
20,000	SOUTHERN CO 4.8500 23-28 15/06S	20,487.17	0.02
20,000	SOUTHERN CO 5.2000 23-33 15/06S	20,729.95	0.02
22,000	SOUTHERN CO 5.5000 23-29 15/03S	23,085.22	0.02
24,000	SOUTHERN CO 5.7000 23-34 15/03S	25,775.64	0.03
25,000	SOUTHERN COMPANY 3.7% 30-04-30	24,167.93	0.03
30,000	SPECTRUM MGT HLDG CO 4.5 12-42 15/09S09S	22,994.55	0.02
30,000	SPECTRUM MGT HLDG CO 6.75 09-39 15/06S6S	30,002.05	0.03
20,000	S P GLOBAL INC 4.25% 22-29 01/05S	20,102.33	0.02
58,000	SPRINT CAPITAL CORP 6.875 98-28 15/11S	63,301.35	0.07
72,000	SPRINT CAPITAL CORP 8.75 02-32 15/03S	89,449.42	0.09
70,000	STANLEY BLACK DECKE 2.75 20-50 02/11S	44,053.72	0.05
50,000	STARBUCKS CORP 2.25 20-30 12/03S	45,162.74	0.05
30,000	STARBUCKS CORP 2.55 20-30 15/11S	27,142.58	0.03
20,000	STARBUCKS CORP 3.0 22-32 14/02S	18,213.02	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	STARBUCKS CORP 3.5 20-50 15/11S	22,831.46	0.02
20,000	STARBUCKS CORP 3.55 19-29 15/08S	19,503.60	0.02
28,000	STARBUCKS CORP 4.4500 19-49 15/08S	24,865.65	0.03
23,000	STARBUCKS CORP 4.5 18-48 10/08S	20,704.91	0.02
20,000	STATE STREET 2.20 21-31 03/03S	17,689.78	0.02
20,000	STATE STREET 4.821% 26-01-34	20,251.80	0.02
20,000	STATE STREET 5.159% 18-05-34	20,781.93	0.02
20,000	STATE STREET 5.684% 21-11-29	21,100.48	0.02
20,000	STATE STREET CO 4.1640 22-33 04/08S	19,472.44	0.02
20,000	STATE STREET CORP 2.4 20-30 24/01S	18,457.03	0.02
50,000	STRYKER CORP 4.625 16-46 15/03S	47,128.82	0.05
20,000	SUN COMMUNITIES 2.7 21-31 15/07S28/06S	17,468.11	0.02
20,000	SUNOCO LOGISTICS 4.00 17-27 01/10S	19,802.32	0.02
20,000	SUNOCO LOGISTICS P 5.35 15-15 15/05S	19,046.73	0.02
50,000	SYNCHRONY FINANCIAL 2.875 21-31 28/10S	42,502.86	0.05
25,000	SYSCO CORP 5.95 20-30 02/04S	26,844.63	0.03
30,000	SYSCO CORP 6.6 20-50 02/04S	35,173.90	0.04
30,000	SYSCO CORPORATION 3.1500 21-51 14/12S	20,988.75	0.02
20,000	TAKE TWO INTERACTIVE 4.95 23-28 28/03S	20,401.47	0.02
20,000	TANDEM DIABETES 3 20-30 22/05S-30 22/05S	18,718.07	0.02
20,000	TAPESTRY INC 7.35 23-28 27/11S	21,016.98	0.02
20,000	TAPESTRY INC 7.7000 23-30 27/11S	21,541.60	0.02
30,000	TAPESTRY INC 7.8500 23-33 27/11S	32,463.89	0.03
27,000	TARGA RESOURCES 4.0 21-31 15/01S	25,378.94	0.03
20,000	TARGA RESOURCES 4.2000 22-33 01/02S	18,931.98	0.02
20,000	TARGA RESOURCES 4.9500 22-52 15/04S	18,010.50	0.02
51,000	TARGA RESOURCES 6.1500 23-29 01/03S	54,344.29	0.06
20,000	TARGA RESOURCES 6.5000 23-34 30/03S	22,122.88	0.02
20,000	TARGA RESOURCES CORP 6.125 23-33 15/03S	21,476.31	0.02
20,000	TARGET CORP 2.35 20-30 28/01S	18,365.48	0.02
20,000	TARGET CORP 2.9500 22-52 15/01S	14,168.77	0.02
20,000	TARGET CORP 3.3750 19-29 15/04S	19,541.19	0.02
30,000	TARGET CORP 4.0000 12-42 01/07S	27,199.73	0.03
20,000	TARGET CORP 4.5000 22-32 15/09S	20,284.19	0.02
30,000	TARGET CORP 4.8000 23-53 15/01S	29,500.36	0.03
26,000	TELEDYNE TEHNOLOGIES 2.75 21-31 01/04S	23,379.15	0.02
20,000	TEXAS INSTRUMENTS 2.250 19-29 04/09S	18,432.70	0.02
19,000	TEXAS INSTRUMENTS 3.8750 19-39 15/03S	17,621.37	0.02
25,000	TEXAS INSTRUMENTS 4.90 23-33 14/03S	26,190.45	0.03
40,000	TEXAS INSTRUMENTS 5.0500 23-63 18/05S	40,068.73	0.04
20,000	TEXAS INSTRUMENTS 5.1500 24-54 08/02S	20,538.52	0.02
20,000	TEXAS INSTRUMENTS IN 1.75 20-30 04/05S	17,657.05	0.02
30,000	TEXAS INSTRUMENTS INC 4.15 18-48 15/05S	26,719.45	0.03
20,000	THE BANK OF NEW YORK MELLON CORPORATION 4.543% 01-02-29	20,237.17	0.02
20,000	THE BANK OF NEW YORK MELLON CORPORATION 4.967% 26-04-34	20,476.52	0.02
20,000	THE BANK OF NEW YORK MELLON CORPORATION 5.188% 14-03-35	20,766.36	0.02
50,000	THE BANK OF NEW YORK MELLON CORPORATION 5.802% 25-10-28	52,413.18	0.06
48,000	THE BANK OF NEW YORK MELLON CORPORATION 6.317% 25-10-29	51,629.43	0.05
29,000	THE BANK OF NEW YORK MELLON CORPORATION 6.474% 25-10-34	32,761.85	0.03
30,000	THE CIGNA GROUP 1.25 21-26 15/03S	21,910.18	0.02
10,000	THE CIGNA GROUP 2.375 21-31 03/03S	8,812.16	0.01
7,000	THE CIGNA GROUP 3.2% 15-03-40	5,527.47	0.01
30,000	THE CIGNA GROUP 3. 25 20-25 15/04S	22,035.80	0.02
50,000	THE CIGNA GROUP 3.40 20-27 01/03S	45,257.26	0.05
30,000	THE CIGNA GROUP 3.4 20-50 16/03S	24,245.25	0.03
50,000	THE CIGNA GROUP 3 20-23 15/01S	46,781.42	0.05
73,000	THE CIGNA GROUP 4.90 19-48 15/12S	68,729.82	0.07
40,000	THE CIGNA GROUP 5.6 24-54 15/02S	41,330.86	0.04
20,000	THE HARTFORD FIN SERV 3.6 19-49 19/08S8S	15,647.67	0.02
100,000	THERMO FISHER SCIENT 2.00 21-31 15/10S	86,585.62	0.09
18,000	THERMO FISHER SCIENT 4.10 17-47 15/08S	15,988.23	0.02
30,000	THERMO FISHER SCIENT 5.00 23-29 31/01S	31,094.97	0.03
20,000	THERMO FISHER SCIENT 5.086 23-33 10/08S	20,908.70	0.02
50,000	THE WALT DISNEY COMP 2.75 19-49 01/09S	34,034.63	0.04
70,000	THE WALT DISNEY COMP 3.6 20-51 13/05S	55,931.54	0.06
30,000	THE WALT DISNEY COMP 3.8 20-30 23/03S	29,512.90	0.03
36,000	THE WALT DISNEY COMP 3.8 20-60 13/05S	28,627.75	0.03
40,000	THE WALT DISNEY COMP 4.7 20-50 23/03S	38,829.30	0.04
49,000	THE WALT DISNEYCOMP 6.2 19-34 15/12S	55,747.22	0.06
30,000	THE WALT DISNEY COMPA 6.65 19-37 15/11S	35,439.62	0.04
20,000	THE WALT DISNEY COMPANY 4.625% 23-03-40	19,773.27	0.02
30,000	TIMES WARNER CABLE 5.875 10-40 15/11S	27,166.18	0.03
40,000	TIME WARNER 7.30 08-38 01/07S	42,270.47	0.04
40,000	TIME WARNER CABLE 6.55 07-37 01/05S	39,618.88	0.04
20,000	TIME WARNER CABLE ENTERPRISES LLC 8.375% 15-07-33	22,957.64	0.02
30,000	TIME WARNER CABLE LLC 5.5% 01-09-41	26,058.54	0.03
70,000	TMOBILE U 3.3% 15-02-51	50,693.51	0.05
69,000	TMOBILE U 4.8% 15-07-28	70,293.89	0.07
60,000	T-MOBILE USA 2.55 21-31 15/02S	53,460.94	0.06
40,000	T-MOBILE USA INC 2.05 21-28 15/02S	37,243.71	0.04
20,000	T-MOBILE USA INC 2.25 21-31 15/05S	17,252.24	0.02
20,000	T-MOBILE USA INC 2.70 22-32 15/03S	17,631.21	0.02
29,000	T-MOBILE USA INC 2.8750 21-31 15/02S	26,359.87	0.03
68,000	T-MOBILE USA INC 3.45 22-52 15/10S	49,763.17	0.05
92,000	T-MOBILE USA INC 3.50 21-31 15/04S	86,666.23	0.09
40,000	T-MOBILE USA INC 3.6 21-60 15/05S	29,015.68	0.03
165,000	T-MOBILE USA INC 3.875 21-30 15/04S	160,458.97	0.17
60,000	T-MOBILE USA INC 3 21-41 15/02S	46,059.53	0.05
50,000	T-MOBILE USA INC 4.375 21-40 15/04S	46,107.94	0.05
70,000	T-MOBILE USA INC 4.5 21-50 15/04S	62,196.56	0.07
20,000	T-MOBILE USA INC 4.8500 24-29 15/01S	20,422.88	0.02
29,000	T-MOBILE USA INC 4.9500 23-28 15/03S	29,663.28	0.03
111,000	T-MOBILE USA INC 5.05 23-33 15/07S	113,775.85	0.12
30,000	T-MOBILE USA INC 5.1500 24-34 15/04S	30,894.61	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	T-MOBILE USA INC 5.2000 22-33 15/01S	31,063.09	0.03
20,000	T-MOBILE USA INC 5.5000 24-55 15/01S	20,699.61	0.02
40,000	T-MOBILE USA INC 5.6500 22-53 15/01S	42,026.73	0.04
28,000	T-MOBILE USA INC 5.7500 23-34 15/01S	30,068.40	0.03
30,000	T-MOBILE USA INC 5.7500 23-54 15/01S	31,882.94	0.03
20,000	T-MOBILE USA INC 5.8 22-62 15/09S	21,187.04	0.02
70,000	T-MOBILE USA INC 6.0 23-54 15/06S	77,065.34	0.08
23,000	TOYOTA MOTOR CR 4.6250 23-28 12/01S	23,423.63	0.02
36,000	TOYOTA MOTOR CR 4.6500 24-29 05/01S	36,756.16	0.04
50,000	TOYOTA MOTOR CR 5.0500 24-29 16/05S	51,879.07	0.05
80,000	TOYOTA MOTOR CR 5.5500 23-30 20/11S	85,512.35	0.09
10,000	TOYOTA MOTOR CREDIT 1.9% 06-04-28	9,305.78	0.01
22,000	TOYOTA MOTOR CREDIT 4.55 22-27 20/09S	22,353.45	0.02
20,000	TRANSCANADA PIPELINE 4.875 18-48 15/05S	18,689.33	0.02
20,000	TRAVELERS COMPAGNI INC 6.25 07-37 15/06S	22,828.06	0.02
20,000	TRAVELERS COMPANIES 3.05 21-51 08/06S	14,409.01	0.02
19,000	TRAVELERS COMPANIES 5.35 10-40 01/11S	19,937.66	0.02
20,000	TRAVELERS COS INC 5.4500 23-53 25/05S	21,340.68	0.02
39,000	TRUIST FINANCIAL -30 24/01S	40,372.44	0.04
22,000	TRUIST FINANCIAL CORPORATION 1.887% 07-06-29	20,110.02	0.02
40,000	TRUIST FINANCIAL CORPORATION 4.873% 26-01-29	40,421.97	0.04
19,000	TRUIST FINANCIAL CORPORATION 5.122% 26-01-34	19,207.20	0.02
50,000	TRUIST FINANCIAL CORPORATION 5.711% 24-01-35	52,688.59	0.06
50,000	TRUIST FINANCIAL CORPORATION 5.867% 08-06-34	53,174.85	0.06
50,000	TRUIST FINANCIAL CORPORATION 6.123% 28-10-33	53,926.83	0.06
40,000	TRUIST FINANCIAL CORPORATION 7.161% 30-10-29	43,868.48	0.05
53,000	TYSON FOODS 4.35% 01-03-29	52,770.29	0.06
20,000	TYSON FOODS 4.55 17-47 02/06S	17,461.33	0.02
33,000	TYSON FOODS 5.1 18-48 28/09S	31,236.22	0.03
20,000	TYSON FOODS INC 5.7000 24-34 15/03S	21,062.87	0.02
100,000	UNILEVER CAPITAL 2.125 19-29 09/06S	91,352.72	0.10
20,000	UNION PACIFIC CORP 2.375 21-31 20/05S	17,938.47	0.02
20,000	UNION PACIFIC CORP 2.4000 20-30 05/02S	18,357.63	0.02
30,000	UNION PACIFIC CORP 2.8000 22-32 14/02S	27,290.72	0.03
20,000	UNION PACIFIC CORP 2.95 21-52 03/10S	14,049.67	0.01
30,000	UNION PACIFIC CORP 2.973 21-62 16/03S	19,375.53	0.02
20,000	UNION PACIFIC CORP 3.2 21-41 20/05S	16,195.50	0.02
40,000	UNION PACIFIC CORP 3.2500 20-50 05/02S	30,179.42	0.03
30,000	UNION PACIFIC CORP 3.5000 22-53 14/02S	23,365.70	0.02
21,000	UNION PACIFIC CORP 3.7 19-29 01/03S	20,764.39	0.02
20,000	UNION PACIFIC CORP 3.75 20-70 31/01S	15,139.03	0.02
20,000	UNION PACIFIC CORP 3.799 16-51 01/10S	16,474.16	0.02
20,000	UNION PACIFIC CORP 3.799 21-71 06/04S	15,364.84	0.02
40,000	UNION PACIFIC CORP 3.8390 20-60 20/03S	32,083.23	0.03
30,000	UNION PACIFIC CORP 3.95 18-28 10/09S	29,974.46	0.03
20,000	UNION PACIFIC CORP 4.5000 22-33 20/01S	20,220.23	0.02
36,715	UNITED AIRLINES 20201A PASS THROUGH TRU 5.875% 15-10-27	37,492.36	0.04
29,330	UNITED AIRLINES 2023 5.8 23-36 15/07S	30,815.29	0.03
40,000	UNITEDHEALTH GROUP 2.3 21-31 15/05S	35,461.51	0.04
62,000	UNITEDHEALTH GROUP 2.75 20-40 15/05S	47,451.23	0.05
20,000	UNITEDHEALTH GROUP 2.875% 15-08-29	18,969.93	0.02
30,000	UNITEDHEALTH GROUP 2.9000 20-50 15/05S	20,996.03	0.02
23,000	UNITEDHEALTH GROUP 2.95 17-27 15/10S	22,388.61	0.02
30,000	UNITEDHEALTH GROUP 2 20-30 15/05S	26,745.32	0.03
44,000	UNITEDHEALTH GROUP 3.25 21-51 15/05S	32,559.61	0.03
30,000	UNITEDHEALTH GROUP 3.5000 19-39 15/08S	25,835.77	0.03
30,000	UNITEDHEALTH GROUP 3.7% 15-08-49	24,124.05	0.03
20,000	UNITEDHEALTH GROUP 3.75 17-47 15/10S	16,419.33	0.02
27,000	UNITEDHEALTH GROUP 3.85 18-28 15/06S	26,876.89	0.03
30,000	UNITEDHEALTH GROUP 3.875 19-59 15/08S	23,828.09	0.03
51,000	UNITEDHEALTH GROUP 4.0000 22-29 15/05S	50,893.46	0.05
15,000	UNITEDHEALTH GROUP 4.20 16-47 15/01S	13,279.39	0.01
38,000	UNITEDHEALTH GROUP 4.2 22-32 15/05S	37,695.25	0.04
30,000	UNITEDHEALTH GROUP 4.25 18-48 19/06S	26,494.48	0.03
30,000	UNITEDHEALTH GROUP 4.45 18-48 15/12S	27,236.80	0.03
38,000	UNITEDHEALTH GROUP 4.50 23-33 15/04S	38,167.90	0.04
26,000	UNITEDHEALTH GROUP 4.625 15-35 15/07S	26,270.72	0.03
51,000	UNITEDHEALTH GROUP 4.75 15-45 15/07S	49,511.28	0.05
50,000	UNITEDHEALTH GROUP 4.75 22-52 15/05S	47,632.07	0.05
20,000	UNITEDHEALTH GROUP 4.9% 15-04-31	20,686.07	0.02
20,000	UNITEDHEALTH GROUP 4.95 22-62 15/05S	19,322.04	0.02
30,000	UNITEDHEALTH GROUP 5.0% 15-04-34	30,963.02	0.03
44,000	UNITEDHEALTH GROUP 5.0500 23-53 15/04S	43,676.56	0.05
48,000	UNITEDHEALTH GROUP 5.1500 24-34 15/07S	50,081.81	0.05
41,000	UNITEDHEALTH GROUP 5.2000 23-63 15/04S	40,988.17	0.04
52,000	UNITEDHEALTH GROUP 5.25 22-28 15/02S	54,087.56	0.06
35,000	UNITEDHEALTH GROUP 5.3 22-30 15/02S	36,912.59	0.04
46,000	UNITEDHEALTH GROUP 5.35 22-33 15/02S	48,824.85	0.05
45,000	UNITEDHEALTH GROUP 5.375% 15-04-54	46,701.67	0.05
30,000	UNITEDHEALTH GROUP 5.5% 15-04-64	31,359.06	0.03
35,000	UNITEDHEALTH GROUP 5.5% 15-07-44	37,025.71	0.04
65,000	UNITEDHEALTH GROUP 5.6250 24-54 15/07S	69,695.52	0.07
44,000	UNITEDHEALTH GROUP 5.7500 24-64 15/07S	47,498.23	0.05
20,000	UNITEDHEALTH GROUP 5.8 06-36 15/03S	22,033.86	0.02
47,000	UNITEDHEALTH GROUP 5.875 22-53 15/02S	51,999.35	0.06
38,000	UNITEDHEALTH GROUP 6.0500 22-63 15/02S	42,918.19	0.05
24,000	UNITEDHEALTH GROUP 6.875 08-38 15/02S	29,060.73	0.03
25,000	UNITEDHEALTH GROUP I 3.125 20-60 18/05S	17,050.82	0.02
20,000	UNITEDHEALTH GROUP IN 4.25 15/03S	18,509.06	0.02
39,000	UNITEDHEALTH GROUP INC 3.05 21-41 15/05S	30,776.84	0.03
76,000	UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	76,608.31	0.08
40,000	UNITED PARCEL 6.20 08-38 15/01S	45,713.34	0.05
20,000	UNITED PARCEL S 5.1500 24-34 22/05S	21,015.89	0.02
30,000	UNITED PARCEL S 5.5000 24-54 22/05S	32,044.85	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
30,000	UNITED PARCEL SE INC 5.05 23-53 03/03S	29,974.50	0.03
20,000	UNITED PARCEL SER IN 4.875 23-33 03/03S	20,688.70	0.02
20,000	UNITED PARCEL SERV 3.4000 19-29 15/03S	19,523.06	0.02
30,000	UNITED PARCEL SERV 3.75 17-47 15/11S	24,648.91	0.03
30,000	UNITED PARCEL SERVIC 5.3 20-50 24/03S	31,183.49	0.03
20,000	UNITED PARCEL SERVICE 4.25 19-49 15/03S	17,688.81	0.02
20,000	UNITED PARCEL SERVICE 4.45% 01-04-30	20,400.20	0.02
9,000	US BAN 2.491% 03-11-36	7,596.48	0.01
10,000	US BAN 2.677% 27-01-33	8,754.29	0.01
50,000	US BAN 4.653% 01-02-29	50,463.02	0.05
50,000	US BAN 4.839% 01-02-34	49,978.14	0.05
40,000	US BAN 5.384% 23-01-30	41,505.86	0.04
44,000	US BAN 5.678% 23-01-35	46,640.21	0.05
50,000	US BAN 5.775% 12-06-29	52,390.83	0.06
23,000	US BAN 5.836% 12-06-34	24,544.35	0.03
30,000	US BANCORP 1.375 20-30 20/07S	25,615.60	0.03
50,000	US BANCORP 3.9 18-28 26/04S	49,521.29	0.05
75,000	US BANCORP 3 19-29 30/07S	70,445.67	0.07
40,000	US BANCORP 5.8500 22-33 21/10S	42,649.01	0.05
45,000	VALERO ENERGY 3.6500 21-51 01/12S	32,776.23	0.03
35,000	VALERO ENERGY 6.625% 15-06-37	39,143.00	0.04
20,000	VENTAS REALTY LP 4.4000 18-29 15/01S	19,939.81	0.02
90,000	VERIZON COMM 2.55 21-31 21/03S31 22/03S	80,393.81	0.09
70,000	VERIZON COMM 2.65 20-40 20/11S	51,492.14	0.05
20,000	VERIZON COMM 3.875 19-29 08/02S	19,726.45	0.02
93,000	VERIZON COMM 4.016 19-29 03/12S	91,611.84	0.10
105,000	VERIZON COMM 4.329 18-28 21/09S	105,476.11	0.11
50,000	VERIZON COMM 4.4 14-34 01/11S	48,824.35	0.05
20,000	VERIZON COMM 5.0500 23-33 09/05S	20,640.01	0.02
50,000	VERIZON COMMUNIC 1.75 20-31 20/11S	42,641.38	0.05
70,000	VERIZON COMMUNIC 2.875 20-50 20/11S	47,407.27	0.05
85,000	VERIZON COMMUNIC 2.987 21-56 30/04S	55,766.84	0.06
110,000	VERIZON COMMUNIC 3.55 21-51 22/03S	85,252.23	0.09
20,000	VERIZON COMMUNIC 5.012 15-54 21/08S	19,437.44	0.02
30,000	VERIZON COMMUNIC 5.25 17-37 16/03S	31,205.17	0.03
25,000	VERIZON COMMUNIC 5.5000 24-54 23/02S	26,171.66	0.03
30,000	VERIZON COMMUNICATIO 4 20-50 20/03S	24,981.93	0.03
20,000	VERIZON COMMUNICATION 1.5 20-30 18/09S	17,161.31	0.02
30,000	VERIZON COMMUNICATION 1.68 21-30 30/04S	25,653.30	0.03
70,000	VERIZON COMMUNICATION 2.10 21-28 22/03S	65,304.20	0.07
108,000	VERIZON COMMUNICATION 2.355 22-32 15/03S	93,027.73	0.10
40,000	VERIZON COMMUNICATION 3.15% 22-03-30	37,701.25	0.04
129,000	VERIZON COMMUNICATION 3.4 21-41 22/03S	105,426.45	0.11
88,000	VERIZON COMMUNICATION 3.7 21-61 22/03S	66,574.81	0.07
20,000	VERIZON COMMUNICATION 3.875 22-52 01/03S	16,392.56	0.02
50,000	VERIZON COMMUNICATION 3 20-60 20/11S	32,181.96	0.03
25,000	VERIZON COMMUNICATION 4.125% 15-08-46	21,520.42	0.02
31,000	VERIZON COMMUNICATION 4.272% 15-01-36	29,610.22	0.03
48,000	VERIZON COMMUNICATION 4.50 17-33 10/08S	47,386.20	0.05
30,000	VERIZON COMMUNICATION 4.522 15-48 15/09S	27,405.95	0.03
30,000	VERIZON COMMUNICATION 4.812 17-39 15/03S	29,509.68	0.03
60,000	VERIZON COMMUNICATION 4.862 15-46 21/08S	58,314.04	0.06
20,000	VERIZON COMMUNICATION 6.55% 15-09-43	23,420.42	0.02
13,000	VERIZON COMMUNIVATION 2.85 21-41 03/09S	9,776.26	0.01
20,000	VIACOM INC 7.875 00-30 30/07S	21,871.46	0.02
50,000	VIATRIS INC 2.7 21-30 22/06S	44,425.02	0.05
50,000	VIATRIS INC 3.85 21-40 22/06S	38,936.88	0.04
25,000	VIATRIS INC 4.0% 21-50 22/06S	17,936.04	0.02
30,000	VICI PROPERTIES LP 4.75 22-28 15/02S	30,127.28	0.03
20,000	VICI PROPERTIES LP 4.95 22-30 15/02S/02S	20,121.23	0.02
40,000	VICI PROPERTIES LP 5.1250 22-32 15/05S	40,200.17	0.04
20,000	VICI PROPERTIES LP 5.625 22-52 15/05S	19,572.10	0.02
65,000	VIRGINIA ELEC 2.9500 21-51 15/11S	44,323.16	0.05
2,000	VIRGINIA ELEC POW 5.4500 23-53 01/04S	2,078.42	0.00
20,000	VIRGINIA ELECTRIC 2.45 20-50 15/12S	12,353.33	0.01
20,000	VIRGINIA ELECTRIC PO 5.00 23-33 01/04S	20,503.29	0.02
20,000	VISA INC 1.1000 20-31 15/02S	16,760.69	0.02
35,000	VISA INC 2.0000 20-50 15/08S	21,177.74	0.02
19,000	VISA INC 2.0500 20-30 15/04S	17,201.11	0.02
20,000	VISA INC 2.7000 20-40 15/04S	15,724.99	0.02
20,000	VISA INC 2.75 17-27 15/09S	19,440.74	0.02
20,000	VISA INC 3.65 17-47 15/09S	16,721.58	0.02
40,000	VISA INC 4.15 15-35 14/12S	39,386.01	0.04
86,000	VISA INC 4.30 15-45 14/12S	80,054.59	0.08
20,000	VMWARE INC 1.80 21-28 15/08S	18,190.42	0.02
40,000	VMWARE INC 2.2 21-31 02/08S	34,363.15	0.04
20,000	VMWARE INC 4.7 20-30 15/05S	20,157.75	0.02
25,000	WABTEC COR 4.7000 18-28 15/09S	25,316.78	0.03
20,000	WACHOVIA CORP 5.5 05-35 01/08S	20,818.81	0.02
20,000	WALMART 3.95 22-27 09/09S	20,141.78	0.02
25,000	WALMART 4.5 22-52 09/09S	24,244.73	0.03
30,000	WALMART INC 1.5000 21-28 22/09S	27,563.42	0.03
50,000	WALMART INC 1.8000 21-31 22/09S	43,455.81	0.05
20,000	WALMART INC 2.50 21-41 22/09S	14,973.23	0.02
40,000	WALMART INC 2.6500 21-51 22/09S	27,487.34	0.03
40,000	WALMART INC 3.70 18-28 26/06S	39,986.63	0.04
20,000	WALMART INC 3.9000 23-28 15/04S	20,092.20	0.02
42,000	WALMART INC 4.05 18-48 29/06S	37,828.23	0.04
15,000	WALMART INC 4.1000 23-33 15/04S	15,044.81	0.02
30,000	WALMART INC 4.1500 22-32 09/09S	30,349.53	0.03
65,000	WALMART INC 4.5000 23-53 15/04S	62,723.65	0.07
9,000	WAL MART STORES 5.25 05-35 01/09S	9,778.93	0.01
40,000	WAL-MART STORES 6.20 08-38 15/04S	47,033.05	0.05
14,000	WAL MART STORES 6.50 07-37 15/08S	16,875.12	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	WALT DISNEY CO 2 19-29 01/09S	45,461.06	0.05
40,000	WALT DISNEY CO 3.5 20-40 13/05S	34,055.41	0.04
20,000	WALT DISNEY CO 4.125 14-44 01/06S	17,672.35	0.02
20,000	WALT DISNEY COM 6.4000 19-35 15/12S	22,959.88	0.02
20,000	WALT DISNEY COMPANY 2.2000 20-28 13/01S	18,982.61	0.02
60,000	WALT DISNEY COMPANY 2.6500 20-31 13/01S	54,765.66	0.06
40,000	WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	37,895.08	0.04
120,000	WARNERMEDIA HOLDINGS 4.279 23-32 15/03S	106,576.33	0.11
165,000	WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	127,205.99	0.13
69,000	WARNERMEDIA HOLDINGS 5.391 23-62 15/03S	52,813.33	0.06
110,000	WARNERMEDIA HOLDINGS I 5.05 23-42 15/03S	89,850.18	0.10
25,000	WASTE MANAGEMENT 4.1500 22-32 15/04S	24,785.35	0.03
45,000	WASTE MANAGEMENT 4.875 23-34 15/02S	46,405.54	0.05
19,000	WASTE MANAGEMENT 4.9500 24-31 03/07S	19,764.99	0.02
42,000	WASTE MANAGEMENT INC 1.5 20-31 17/11S	35,545.04	0.04
50,000	WASTE MANAGEMENT INC 3.15 17-27 15/11S	48,855.66	0.05
50,000	WASTE MANAGEMENT INC 4.625 23-30 15/02S	51,200.15	0.05
20,000	WELLPOINT 4.65 14-44 15/08S	18,707.64	0.02
50,000	WELLS FARGO & CO 4.40 16-46 14/06S	43,680.61	0.05
73,000	WELLS FARGO 2.572% 11-02-31	66,294.98	0.07
88,000	WELLS FARGO 2.879% 30-10-30	81,629.58	0.09
80,000	WELLS FARGO 3.068% 30-04-41	63,106.79	0.07
100,000	WELLS FARGO 3.35% 02-03-33	91,441.16	0.10
50,000	WELLS FARGO 4.15 19-29 24/01S	49,816.68	0.05
65,000	WELLS FARGO 4.478% 04-04-31	65,096.56	0.07
78,000	WELLS FARGO 4.611% 25-04-53	72,261.29	0.08
50,000	WELLS FARGO 4.65 14-44 04/11S	45,662.52	0.05
88,000	WELLS FARGO 4.75% 07-12-46	80,642.31	0.09
100,000	WELLS FARGO 4.897% 25-07-33	101,159.62	0.11
133,000	WELLS FARGO 5.013% 04-04-51	130,467.49	0.14
70,000	WELLS FARGO 5.198% 23-01-30	72,163.90	0.08
47,000	WELLS FARGO 5.375 13-43 02/11S	47,241.99	0.05
90,000	WELLS FARGO 5.389% 24-04-34	93,361.41	0.10
70,000	WELLS FARGO 5.499% 23-01-35	73,393.91	0.08
135,000	WELLS FARGO 5.557% 25-07-34	141,627.04	0.15
105,000	WELLS FARGO 5.574% 25-07-29	109,231.33	0.12
73,000	WELLS FARGO 6.303% 23-10-29	78,059.54	0.08
73,000	WELLS FARGO CO 3.90 15-45 01/05S	62,443.66	0.07
175,000	WELLS FARGO SUB 5.606 14-44 15/01S	180,256.83	0.19
20,000	WELLTOWER INC 2.8 21-31 25/03S	18,044.78	0.02
10,000	WELLTOWER OP INC 3.10 19-30 15/01S	9,389.36	0.01
20,000	WELLTOWER OP INC 4.2500 18-28 15/04S	20,014.95	0.02
30,000	WESTERN GAS PARTNERS 4.05 20-30 01/02S2S	28,882.74	0.03
20,000	WESTERN GAS PARTNERS 5.25 20-50 01/02S2S	18,161.22	0.02
20,000	WESTERN GAS PARTNERS 6.15 23-33 01/04S	21,141.90	0.02
48,000	WEYERHAEUSER CO 4.0000 19-29 15/11S	47,051.19	0.05
54,000	WILLIAMS COMPAN 4.6500 22-32 15/08S	53,634.91	0.06
20,000	WILLIAMS COMPAN 5.1500 24-34 15/03S	20,224.29	0.02
20,000	WILLIAMS COMPAN 5.3000 23-28 15/08S	20,659.23	0.02
20,000	WILLIAMS COMPAN 5.6500 23-33 15/03S	20,953.08	0.02
23,000	WILLIAMS COMPANIES 5.1% 15-09-45	21,904.72	0.02
30,000	WILLIAMS COMPANIES 6.3% 15-04-40	32,720.18	0.03
40,000	WILLIAMS COMPANIES I 2.6 21-31 02/03S	35,351.41	0.04
25,000	WILLIAMS COMPANIES I 3.5 20-30 14/05S	23,628.07	0.03
30,000	WILLIAMS COMPANIES I 4.90 24-29 15/03S	30,488.87	0.03
15,000	WILLIAMS COS INC 5.3 22-52 15/08S	14,551.93	0.02
10,000	WILLIS NORTH AM 5.3500 23-33 15/05S	10,287.07	0.01
20,000	WILLIS NORTH AMERICA 5.9 24-54 05/03S	20,936.93	0.02
20,000	WORKDAY INC 3.7 22-29 01/04S	19,537.46	0.02
30,000	WORKDAY INC 3.8000 22-32 01/04S	28,435.70	0.03
50,000	WYETH 5.95% 01-04-37	55,370.93	0.06
20,000	XCEL ENERGY INC 5.45 33 15/08S	20,745.04	0.02
20,000	XCEL ENERGY INC 5.5000 24-34 15/03S	20,806.44	0.02
40,000	ZOETIS 4.70 13-43 01/02S	38,126.22	0.04
20,000	ZOETIS INC 2 20-30 15/05S	17,675.53	0.02
20,000	ZOETIS INC 5.6000 22-32 16/11S	21,417.01	0.02
Floating rate notes		**750,528.85**	**0.80**
	Canada	**18,393.41**	**0.02**
20,000	CANADIAN NATL RESO FL.R 17-47 30/06S	18,393.41	0.02
	United States of America	**732,135.44**	**0.78**
144,000	BANK OF AMERICA FL.R. -35 23/01S	151,446.03	0.16
70,000	CITIGROUP INC FL.R. -30 13/02S	71,856.43	0.08
93,000	CITIGROUP INC FL.R 20-31 31/03S	92,318.53	0.10
100,000	GOLDMAN SACHS GROUP FL.R -30 23/07S	102,591.39	0.11
103,000	GOLDMAN SACHS GROUP FL.R -35 23/07S	106,732.15	0.11
13,000	MORGAN STANLEY FL.R 18-39 24/04S	12,466.44	0.01
60,000	MORGAN STANLEY FL.R 24-30 18/04S	63,119.90	0.07
70,000	MORGAN STANLEY FL.R 24-35 19/04S	75,161.64	0.08
58,000	THE CIGNA GROUP FL.R 19-23 15/07Q	56,442.93	0.06
Convertible bonds		**319,916.48**	**0.34**
	United States of America	**319,916.48**	**0.34**
31,000	CITIZENS FINANCIAL -32 23/07S	32,198.75	0.03
70,000	JPMORGAN CHASE -30 22/07S	71,927.96	0.08
84,000	MORGAN STANLEY -30 19/07S	86,295.30	0.09
100,000	MORGAN STANLEY -35 19/07S	103,898.16	0.11
25,000	TRUIST FINANCIAL -32 05/08S	25,596.31	0.03
Other transferable securities		**176,548.40**	**0.19**
Bonds		**176,548.40**	**0.19**
	Canada	**19,490.29**	**0.02**
19,000	WASTE CONNECTIONS INC 5.0 24-34 01/03S	19,490.29	0.02
	United Kingdom	**27,909.37**	**0.03**
30,000	ASTRAZENECA PLC 4.375 18-48 17/08S	27,909.37	0.03
	United States of America	**129,148.74**	**0.14**

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
33,000	CONAGRA BRANDS 5.30 18-38 01/11S	33,124.38	0.04
30,000	SANDP GLOBAL INC 2.70 23-29 01/03S	28,310.84	0.03
20,000	UNITEDHEALTH GROUP 3.875 18-28 17/12S	19,876.07	0.02
50,000	VULCAN MATERIALS CO 3.5 20-30 18/05S	47,837.45	0.05
Total securities portfolio		**92,609,857.59**	**98.12**

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**89,286,784.93**	**98.85**
Bonds		**89,286,784.93**	**98.85**
	United States of America	**89,286,784.93**	**98.85**
376,800	UNITED STATES 0.25 20-25 30/09S	363,199.88	0.40
330,600	UNITED STATES 0.25 20-25 31/08S	319,400.93	0.35
385,600	UNITED STATES 0.25 20-25 31/10S	370,673.06	0.41
348,100	UNITED STATES 0.3750 20-27 30/09S	316,743.81	0.35
315,400	UNITED STATES 0.3750 20-27 31/07S	288,455.47	0.32
368,200	UNITED STATES 0.375 20-25 30/11S	353,658.98	0.39
395,400	UNITED STATES 0.375 20-25 31/12S	378,827.18	0.42
433,400	UNITED STATES 0.375 21-26 31/01S	414,184.81	0.46
340,500	UNITED STATES 0.50 20-27 31/10S	310,147.62	0.34
438,900	UNITED STATES 0.50 21-26 28/02S	419,218.08	0.46
239,100	UNITED STATES 0.5 20-27 30/04S	221,064.76	0.24
277,300	UNITED STATES 0.5 20-27 30/06S	255,116.00	0.28
227,700	UNITED STATES 0.5 20-27 31/05S	209,999.88	0.23
279,400	UNITED STATES 0.5 20-27 31/08S	255,814.71	0.28
363,500	UNITED STATES 0.625 20-27 30/11S	331,622.75	0.37
168,100	UNITED STATES 0.625 20-27 31/03S	156,280.47	0.17
581,500	UNITED STATES 0.625 20-30 15/05S	493,820.70	0.55
760,700	UNITED STATES 0.625 20-30 15/08S	641,068.05	0.71
404,000	UNITED STATES 0.625 21-26 31/07S	382,300.78	0.42
403,900	UNITED STATES 0.7500 21-26 31/03S	386,276.71	0.43
408,300	UNITED STATES 0.75 21-26 30/04S	389,671.32	0.43
427,800	UNITED STATES 0.75 21-26 31/05S	407,462.79	0.45
438,900	UNITED STATES 0.75 21-26 31/08S	415,429.13	0.46
446,500	UNITED STATES 0.75 21-28 31/01S	407,117.30	0.45
376,500	UNITED STATES 0.8750 21-26 30/06S	358,689.79	0.40
790,200	UNITED STATES 0.875 20-30 15/11S	672,534.28	0.74
412,700	UNITED STATES 0.875 21-26 30/09S	390,936.52	0.43
101,800	UNITED STATES 1.125 20-27 28/02S	96,014.10	0.11
278,300	UNITED STATES 1.125 20-40 15/05S	183,851.94	0.20
362,900	UNITED STATES 1.125 20-40 15/08S	237,685.32	0.26
415,900	UNITED STATES 1.125 21-26 31/10S	395,023.77	0.44
451,000	UNITED STATES 1.125 21-28 29/02S	415,730.40	0.46
437,200	UNITED STATES 1.125 21-28 31/08S	398,278.95	0.44
765,200	UNITED STATES 1.125 21-31 15/02S	658,012.23	0.73
829,600	UNITED STATES 1.2500 21-31 15/08S	708,497.84	0.78
450,600	UNITED STATES 1.250 21-28 30/04S	415,555.29	0.46
409,100	UNITED STATES 1.250 21-28 31/03S	378,049.95	0.42
441,400	UNITED STATES 1.25 20-50 15/05S	236,217.97	0.26
427,900	UNITED STATES 1.25 21-26 30/11S	406,906.15	0.45
414,800	UNITED STATES 1.25 21-26 31/12S	393,881.76	0.44
416,300	UNITED STATES 1.25 21-28 30/06S	382,508.15	0.42
439,300	UNITED STATES 1.25 21-28 30/09S	401,444.70	0.44
450,800	UNITED STATES 1.25 21-28 31/05S	414,929.70	0.46
395,400	UNITED STATES 1.3750 20-40 15/11S	268,315.97	0.30
170,700	UNITED STATES 1.375 19-26 31/08S	163,538.60	0.18
489,200	UNITED STATES 1.375 20-50 15/08S	269,461.30	0.30
414,000	UNITED STATES 1.375 21-28 31/10S	379,537.74	0.42
403,200	UNITED STATES 1.375 21-28 31/12S	368,550.00	0.41
806,700	UNITED STATES 1.375 21-31 15/11S	690,831.41	0.76
425,700	UNITED STATES 1.5000 20-30 15/02S	382,248.68	0.42
396,500	UNITED STATES 1.50 16-26 15/08S	381,042.70	0.42
560,900	UNITED STATES 1.50 20-27 31/01S	534,585.91	0.59
415,600	UNITED STATES 1.5 21-28 30/11S	382,335.77	0.42
371,500	UNITED STATES 1.625 16-26 15/02S	360,746.81	0.40
368,800	UNITED STATES 1.625 16-26 15/05S	356,684.34	0.39
122,300	UNITED STATES 1.625 19-26 30/09S	117,603.87	0.13
161,700	UNITED STATES 1.625 19-26 30/11S	154,979.35	0.17
170,000	UNITED STATES 1.625 19-26 31/10S	163,173.43	0.18
330,500	UNITED STATES 1.625 19-29 15/08S	302,291.32	0.33
482,800	UNITED STATES 1.625 20-50 15/11S	283,984.47	0.31
764,700	UNITED STATES 1.625 21-31 15/05S	674,160.72	0.75
167,500	UNITED STATES 1.75 19-26 31/12S	160,845.80	0.18
247,300	UNITED STATES 1.75 19-29 15/11S	226,559.64	0.25
550,500	UNITED STATES 1.75 21-41 15/08S	390,317.40	0.43
385,400	UNITED STATES 1.75 22-29 31/01S	357,277.85	0.40
165,900	UNITED STATES 1.875 19-26 30/06S	160,806.36	0.18
162,200	UNITED STATES 1.875 19-26 31/07S	157,042.55	0.17
482,100	UNITED STATES 1.875 21-41 15/02S	353,514.89	0.39
540,600	UNITED STATES 1.875 21-51 15/02S	338,719.68	0.38
501,200	UNITED STATES 1.875 21-51 15/11S	312,231.94	0.35
385,300	UNITED STATES 1.875 22-27 28/02S	370,023.44	0.41
363,400	UNITED STATES 1.875 22-29 28/02S	338,331.08	0.37
762,900	UNITED STATES 1.875 22-32 15/02S	673,736.06	0.75
450,200	UNITED STATES 1 21-28 31/07S	408,873.05	0.45
371,300	UNITED STATES 2.00 16-26 15/11S	358,971.67	0.40
371,300	UNITED STATES 2.00 20-50 15/02S	241,939.66	0.27
537,500	UNITED STATES 2.00 -51 15/08S	346,225.58	0.38
180,200	UNITED STATES 2.125 19-26 31/05S	175,610.54	0.19
410,200	UNITED STATES 2.250 21-41 15/05S	317,921.02	0.35
369,700	UNITED STATES 2.25 15-25 15/11S	363,100.28	0.40
240,700	UNITED STATES 2.25 16-46 15/08S	172,316.76	0.19
326,800	UNITED STATES 2.25 17-27 15/02S	316,715.16	0.35
315,700	UNITED STATES 2.25 17-27 15/08S	304,317.54	0.34
326,200	UNITED STATES 2.25 17-27 15/11S	313,470.56	0.35
187,200	UNITED STATES 2.25 19-26 31/03S	183,097.69	0.20
320,400	UNITED STATES 2.25 19-49 15/08S	221,964.61	0.25
455,600	UNITED STATES 2.25 22-52 15/02S	310,680.04	0.34
397,800	UNITED STATES 2.375 17-27 15/05S	385,726.14	0.43

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
143,600	UNITED STATES 2.375 19-26 30/04S	140,610.20	0.16
356,900	UNITED STATES 2.375 19-29 15/05S	338,720.40	0.38
305,200	UNITED STATES 2.375 19-49 15/11S	216,930.43	0.24
544,000	UNITED STATES 2.375 21-51 15/05S	383,796.26	0.42
340,500	UNITED STATES 2.375 22-29 31/03S	323,514.90	0.36
368,900	UNITED STATES 2.375 22-42 15/02S	287,309.69	0.32
243,500	UNITED STATES 2.50 15-45 15/02S	186,106.29	0.21
183,600	UNITED STATES 2.50 16-46 15/02S	138,797.30	0.15
200,900	UNITED STATES 2.50 16-46 15/05S	151,420.53	0.17
195,500	UNITED STATES 2.5 19-26 28/02S	192,048.21	0.21
371,000	UNITED STATES 2.5 22-27 31/03S	361,464.13	0.40
148,600	UNITED STATES 2.625 18-25 31/12S	146,400.02	0.16
179,700	UNITED STATES 2.625 19-26 31/01S	176,983.44	0.20
436,800	UNITED STATES 2.625 19-29 15/02S	419,993.44	0.46
349,100	UNITED STATES 2.625 22-27 31/05S	340,590.69	0.38
275,200	UNITED STATES 2.625 22-29 31/07S	263,557.75	0.29
238,300	UNITED STATES 2.750 17-47 15/08S	185,976.40	0.21
111,700	UNITED STATES 2.75 12-42 15/08S	92,039.05	0.10
165,000	UNITED STATES 2.75 12-42 15/11S	135,306.45	0.15
236,500	UNITED STATES 2.75 17-47 15/11S	184,137.42	0.20
158,800	UNITED STATES 2.75 18-25 31/08S	156,947.75	0.17
438,000	UNITED STATES 2.75 18-28 15/02S	426,502.50	0.47
355,800	UNITED STATES 2.75 22-27 30/04S	348,475.52	0.39
334,800	UNITED STATES 2.75 22-27 31/07S	327,332.39	0.36
305,300	UNITED STATES 2.75 22-29 31/05S	294,411.76	0.33
719,000	UNITED STATES 2.75 22-32 15/08S	671,871.80	0.74
225,900	UNITED STATES 2.875 13-43 15/05S	187,549.95	0.21
154,500	UNITED STATES 2.875 15-45 15/08S	125,573.49	0.14
110,400	UNITED STATES 2.875 16-46 15/11S	88,764.18	0.10
164,900	UNITED STATES 2.875 18-25 30/11S	163,012.66	0.18
466,700	UNITED STATES 2.875 18-28 15/05S	455,561.19	0.50
470,800	UNITED STATES 2.875 18-28 15/08S	458,827.69	0.51
326,200	UNITED STATES 2.875 19-49 15/05S	257,506.87	0.29
318,700	UNITED STATES 2.875 22-29 30/04S	309,251.04	0.34
741,100	UNITED STATES 2.875 22-32 15/05S	700,513.19	0.78
430,600	UNITED STATES 2.875 22-52 15/05S	337,230.45	0.37
452,400	UNITED STATES 2 21-41 15/11S	332,620.04	0.37
91,500	UNITED STATES 3.00 12-42 15/05S	78,661.40	0.09
183,600	UNITED STATES 3.00 14-44 15/11S	153,198.43	0.17
116,000	UNITED STATES 3.00 15-45 15/05S	96,438.60	0.11
219,500	UNITED STATES 3.00 17-47 15/02S	179,869.96	0.20
154,300	UNITED STATES 3.00 17-47 15/05S	126,242.71	0.14
151,900	UNITED STATES 3.00 18-25 30/09S	150,445.08	0.17
138,200	UNITED STATES 3.00 18-25 31/10S	136,839.59	0.15
271,000	UNITED STATES 3.00 18-48 15/02S	220,409.81	0.24
317,600	UNITED STATES 3.00 18-48 15/08S	257,566.15	0.29
412,800	UNITED STATES 3.00 22-52 15/08S	331,739.63	0.37
435,800	UNITED STATES 3.1250 18-28 15/11S	428,207.55	0.47
287,900	UNITED STATES 3.1250 18-48 15/05S	239,114.44	0.26
97,600	UNITED STATES 3.125 11-41 15/11S	86,246.37	0.10
101,100	UNITED STATES 3.125 12-42 15/02S	89,007.49	0.10
143,000	UNITED STATES 3.125 13-43 15/02S	123,734.10	0.14
202,700	UNITED STATES 3.125 14-44 15/08S	172,865.09	0.19
327,300	UNITED STATES 3.125 22-27 31/08S	323,247.10	0.36
259,300	UNITED STATES 3.125 22-29 31/08S	253,901.29	0.28
341,500	UNITED STATES 3.25 22-27 30/06S	338,618.59	0.37
290,100	UNITED STATES 3.25 22-29 30/06S	285,918.47	0.32
326,800	UNITED STATES 3.25 22-42 15/05S	290,545.62	0.32
156,800	UNITED STATES 3.375 14-44 15/05S	139,331.50	0.15
323,900	UNITED STATES 3.375 18-48 15/11S	280,704.90	0.31
283,400	UNITED STATES 3.375 22-42 15/08S	255,757.43	0.28
720,000	UNITED STATES 3.375 23-33 15/05S	700,003.12	0.78
60,900	UNITED STATES 3.50 09-39 15/02S	58,128.58	0.06
297,800	UNITED STATES 3.5 22-25 15/09S	296,443.61	0.33
310,900	UNITED STATES 3.5 23-28 31/01S	310,195.61	0.34
261,000	UNITED STATES 3.5 23-30 31/01S	259,695.00	0.29
720,100	UNITED STATES 3.5 23-33 15/02S	707,554.51	0.78
162,700	UNITED STATES 3.625 13-43 15/08S	150,675.45	0.17
170,800	UNITED STATES 3.625 14-44 15/02S	157,643.06	0.17
288,000	UNITED STATES 3.625 23-26 15/05S	287,538.75	0.32
300,600	UNITED STATES 3.625 23-28 31/03S	301,210.59	0.33
411,500	UNITED STATES 3.625 23-53 15/02S	374,175.67	0.41
94,200	UNITED STATES 3.75 11-41 15/08S	90,818.37	0.10
164,900	UNITED STATES 3.75 13-43 15/11S	155,134.83	0.17
93,100	UNITED STATES 3.875 10-40 15/08S	91,739.87	0.10
310,600	UNITED STATES 3.875 22-27 30/11S	313,317.75	0.35
311,000	UNITED STATES 3.875 22-27 31/12S	313,964.22	0.35
252,300	UNITED STATES 3.875 22-29 30/09S	255,503.03	0.28
254,000	UNITED STATES 3.875 22-29 30/11S	257,323.83	0.28
254,000	UNITED STATES 3.875 22-29 31/12S	257,313.91	0.28
285,200	UNITED STATES 3.875 23-26 15/01S	285,344.83	0.32
282,800	UNITED STATES 3.875 23-43 15/02S	272,813.62	0.30
86,300	UNITED STATES 3 15-45 15/11S	71,575.06	0.08
346,800	UNITED STATES 3 19-49 15/02S	280,758.98	0.31
413,700	UNITED STATES 4.00 22-52 15/11S	402,549.49	0.45
319,600	UNITED STATES 4.125 22-27 30/09S	324,731.08	0.36
313,000	UNITED STATES 4.125 22-27 31/10S	317,951.76	0.35
720,000	UNITED STATES 4.125 22-32 15/11S	740,615.63	0.82
87,300	UNITED STATES 4.25 09-39 15/05S	90,256.61	0.10
93,100	UNITED STATES 4.25 10-40 15/11S	95,856.63	0.11
287,100	UNITED STATES 4.25 22-25 15/10S	287,941.11	0.32
216,000	UNITED STATES 4.25 24-54 15/08S	220,556.25	0.24
50,800	UNITED STATES 4.375 08-38 15/02S	53,518.60	0.06
88,400	UNITED STATES 4.375 09-39 15/11S	92,471.24	0.10

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
97,200	UNITED STATES 4.375 10-40 15/05S	101,589.19	0.11
94,000	UNITED STATES 4.375 11-41 15/05S	98,083.12	0.11
283,000	UNITED STATES 4.375 23-30 30/11S	294,397.39	0.33
57,600	UNITED STATES 4.50 06-36 15/02S	61,722.00	0.07
56,800	UNITED STATES 4.50 08-38 15/05S	60,503.10	0.07
93,200	UNITED STATES 4.50 09-39 15/08S	98,857.53	0.11
287,100	UNITED STATES 4.5 22-25 15/11S	288,939.24	0.32
829,000	UNITED STATES 4.5 23-33 15/11S	875,469.34	0.97
421,600	UNITED STATES 4.5 24-27 15/04S	430,773.08	0.48
309,300	UNITED STATES 4.5 24-44 15/02S	322,735.22	0.36
99,400	UNITED STATES 4.625 10-40 15/02S	106,769.58	0.12
508,500	UNITED STATES 4.625 24-29 30/04S	530,985.24	0.59
501,300	UNITED STATES 4.625 24-54 15/05S	543,753.85	0.60
34,700	UNITED STATES 4.75 07-37 15/02S	37,905.68	0.04
98,600	UNITED STATES 4.75 11-41 15/02S	107,408.53	0.12
289,100	UNITED STATES 4 22-25 15/12S	289,563.01	0.32
246,000	UNITED STATES 4 22-29 31/10S	250,554.84	0.28
287,400	UNITED STATES 4 22-42 15/11S	282,819.55	0.31
291,100	UNITED STATES 4 23-26 15/02S	291,884.60	0.32
310,900	UNITED STATES 4 23-28 29/02S	315,126.30	0.35
251,100	UNITED STATES 4 23-30 28/02S	255,916.01	0.28
42,600	UNITED STATES 5.00 07-37 15/05S	47,583.86	0.05
54,300	UNITED STATES 5.25 98-28 15/11S	57,823.14	0.06
31,400	UNITED STATES 5.25 99-29 15/02S	33,647.06	0.04
54,500	UNITED STATES 5.375 01-31 15/02S	60,037.29	0.07
33,600	UNITED STATES 5.50 98-28 15/08S	36,054.38	0.04
29,300	UNITED STATES 6.125 99-29 15/08S	32,630.59	0.04
46,500	UNITED STATES 6.25 99-30 15/05S	52,728.46	0.06
26,000	UNITED STATES 6.375 97-27 15/08S	28,025.15	0.03
31,400	UNITED STATES 6.5 96-26 15/11S	33,426.28	0.04
23,100	UNITED STATES 6.75 96-26 15/08S	24,449.00	0.03
291,000	UNITED STATES OF AMER 3.75 23-30 30/12S	292,716.45	0.32
414,000	UNITED STATES TR BI 4.25 24-25 31/12S	415,875.94	0.46
499,000	UNITED STATES TREAS 3.75 24-27 15/08S	501,378.05	0.56
312,000	UNITED STATES TREAS 4.125 24-31 31/07S	320,726.25	0.36
297,000	UNITED STATES TREAS 4.375 23-43 15/08S	305,387.93	0.34
426,000	UNITED STATES TREAS 4.375 24-27 15/07S	434,919.37	0.48
14,600	UNITED STATES TREAS 6.625 97-27 15/02S	15,660.21	0.02
253,000	UNITED STATES TREASU 3.5 23-30 30/04S	251,586.76	0.28
311,000	UNITED STATES TREASU 3.625 23-28 31/05S	311,485.94	0.34
413,000	UNITED STATES TREASU 3.625 23-53 15/05S	375,846.13	0.42
290,000	UNITED STATES TREASU 3.75 23-26 15/04S	290,011.32	0.32
253,000	UNITED STATES TREASU 3.75 23-30 31/05S	254,670.19	0.28
282,000	UNITED STATES TREASU 3.875 23-43 15/05S	271,513.12	0.30
444,000	UNITED STATES TREASU 4.0 24-29 31/01S	451,492.49	0.50
311,000	UNITED STATES TREASU 4.125 23-28 31/07S	317,037.77	0.35
486,900	UNITED STATES TREASU 4.125 24-29 31/03S	497,950.35	0.55
436,000	UNITED STATES TREASU 4.25 24-26 31/01S	438,350.32	0.49
407,000	UNITED STATES TREASU 4.25 24-27 15/03S	413,279.88	0.46
305,600	UNITED STATES TREASU 4.25 24-31 28/02S	316,045.31	0.35
305,000	UNITED STATES TREASU 4.375 23-26 15/08S	308,812.50	0.34
471,000	UNITED STATES TREASU 4.375 24-26 31/07S	476,666.71	0.53
872,100	UNITED STATES TREASU 4.375 24-34 15/05S	913,388.49	1.01
427,800	UNITED STATES TREASU 4.5 24-27 15/05S	437,475.63	0.48
290,000	UNITED STATES TREASU 4.625 23-26 15/03S	293,489.06	0.32
320,000	UNITED STATES TREASU 4.625 23-26 15/09S	325,737.49	0.36
334,000	UNITED STATES TREASU 4.625 23-26 15/10S	340,288.59	0.38
361,000	UNITED STATES TREASU 4.625 23-28 30/09S	375,016.95	0.42
425,000	UNITED STATES TREASU 4.625 24-27 15/06S	436,471.68	0.48
292,000	UNITED STATES TREASU 4.625 24-44 15/05S	309,474.38	0.34
378,000	UNITED STATES TREASU 4.875 23-28 31/10S	396,457.03	0.44
276,000	UNITED STATES TREASU 4.875 23-30 31/10S	294,586.87	0.33
345,000	UNITED STATES TREASU 5.0 23-25 30/09S	348,398.79	0.39
370,000	UNITED STATES TREASU 5.0 23-25 31/10S	374,075.79	0.41
253,600	UNITED STATES TREASUR 3.625 23-30 31/03S	253,768.41	0.28
501,200	UNITED STATES TREASUR 4.875 24-26 30/04S	509,755.64	0.56
36,500	UNITED STATES TREASUR 6.00 96-26 15/02S	37,649.18	0.04
261,000	UNITED STATES TRE NO 3.75 23-30 30/06S	262,712.81	0.29
321,000	UNITED STATES TRE NOT 4.25 24-31 30/06S	332,310.23	0.37
311,000	UNITED STATES TR NO 4.0 23-28 30/06S	315,652.84	0.35
363,000	UNITED STATES TR NO 4.375 23-26 15/12S	368,756.96	0.41
392,000	UNITED STATES TR NOT 4.875 23-25 30/11S	396,287.50	0.44
54,300	USA TREASURY BONDS 6.125 97-27 15/11S	58,421.28	0.06
298,000	USA TREASURY NOTE 4.00 24-31 31/01S	303,878.52	0.34
393,000	US TREASUR 4.125 24-27 15/02S	397,544.06	0.44
405,000	US TREASURY 0.625 20-27 31/12S	368,708.20	0.41
311,000	US TREASURY N/B 3.5000 23-28 30/04S	310,234.65	0.34
423,000	US TREASURY N/B 3.7500 23-28 31/12S	425,842.03	0.47
783,000	US TREASURY N/B 3.8750 23-33 15/08S	789,300.70	0.87
363,000	US TREASURY N/B 3.8750 24-34 15/08S	365,552.34	0.40
489,000	US TREASURY N/B 4,0000 24-29 31/07S	498,283.36	0.55
254,000	US TREASURY N/B 4.0000 23-30 31/07S	258,970.86	0.29
378,000	US TREASURY N/B 4.0000 24-27 15/01S	381,130.31	0.42
291,000	US TREASURY N/B 4.1250 23-26 15/06S	292,966.52	0.32
262,000	US TREASURY N/B 4.1250 23-30 31/08S	268,857.03	0.30
458,000	US TREASURY N/B 4.1250 23-53 15/08S	456,085.71	0.50
312,000	US TREASURY N/B 4.1250 24-31 31/03S	320,482.50	0.35
465,200	US TREASURY N/B 4.2500 24-29 28/02S	478,120.21	0.53
552,000	US TREASURY N/B 4.2500 24-29 30/06S	568,128.75	0.63
405,000	US TREASURY N/B 4.3750 23-28 30/11S	417,403.13	0.46
334,000	US TREASURY N/B 4.3750 23-28 31/08S	343,641.64	0.38
291,000	US TREASURY N/B 4.5000 23-26 15/07S	295,023.98	0.33
459,200	US TREASURY N/B 4.5000 24-26 31/03S	464,043.12	0.51
509,000	US TREASURY N/B 4.5000 24-29 31/05S	529,360.00	0.59

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
349,000	US TREASURY N/B 4.6250 23-26 15/11S	355,966.37	0.39
502,000	US TREASURY N/B 4.6250 24-26 30/06S	509,726.09	0.56
320,000	US TREASURY N/B 4.6250 24-31 30/04S	338,062.50	0.37
320,000	US TREASURY N/B 4.6250 24-31 31/05S	338,150.00	0.37
302,000	US TREASURY N/B 4.7500 23-43 15/11S	325,770.70	0.36
480,000	US TREASURY N/B 4.7500 23-53 15/11S	530,193.75	0.59
502,000	US TREASURY N/B 4.8750 24-26 31/05S	511,216.40	0.57
255,000	US TREASURY N/B 5.0000 23-25 31/08S	257,131.64	0.28
872,600	US TREASURY NOTEBOND 4.0 24-34 15/02S	887,597.81	0.98
501,800	US TREASURY NOTEBOND 4.25 24-54 15/02S	511,365.56	0.57
457,600	US TREASURY NOTEBOND 4.625 24-26 28/02S	462,694.38	0.51
269,000	WI TREASURY SEC 4.625 23-30 30/09S	283,301.13	0.31
Total securities portfolio		**89,286,784.93**	**98.85**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**24,284,035.97**	**31.57**
Bonds		**24,284,035.97**	**31.57**
	United States of America	**24,284,035.97**	**31.57**
565,000	UNITED STATES 0.2500 20-25 31/07S	547,476.17	0.71
565,000	UNITED STATES 0.25 20-25 30/06S	548,910.75	0.71
534,000	UNITED STATES 0.25 20-25 31/05S	520,149.37	0.68
592,000	UNITED STATES 0.25 20-25 31/08S	571,927.50	0.74
541,000	UNITED STATES 0.375 20-25 30/04S	528,806.37	0.69
515,000	UNITED STATES 0.50 20-25 31/03S	505,223.05	0.66
746,000	UNITED STATES 0.625 21-24 15/10S	744,746.95	0.97
697,000	UNITED STATES 0.75 21-24 15/11S	693,542.22	0.90
412,000	UNITED STATES 1.125 20-25 28/02S	406,367.19	0.53
676,000	UNITED STATES 1.125 22-25 15/01S	669,266.40	0.87
378,000	UNITED STATES 1.375 20-25 31/01S	374,057.58	0.49
390,000	UNITED STATES 1.5000 19-24 31/10S	388,842.19	0.51
445,000	UNITED STATES 1.50 19-24 30/11S	442,566.41	0.58
650,000	UNITED STATES 1.5 22-25 15/02S	642,789.06	0.84
407,000	UNITED STATES 1.75 19-24 31/12S	404,027.00	0.53
624,000	UNITED STATES 1.75 22-25 15/03S	616,760.63	0.80
702,000	UNITED STATES 1 21-24 15/12S	696,735.00	0.91
693,000	UNITED STATES 2.00 15-25 15/02S	686,421.91	0.89
655,000	UNITED STATES 2.125 15-25 15/05S	646,377.54	0.84
297,000	UNITED STATES 2.125 17-24 30/11S	295,665.82	0.38
770,000	UNITED STATES 2.25 14-24 15/11S	767,533.60	1.00
283,000	UNITED STATES 2.25 17-24 31/10S	282,414.10	0.37
327,000	UNITED STATES 2.25 17-24 31/12S	325,007.34	0.42
339,000	UNITED STATES 2.5 18-25 31/01S	336,695.86	0.44
204,000	UNITED STATES 2.625 18-25 31/03S	202,270.78	0.26
598,000	UNITED STATES 2.625 22-25 15/04S	592,790.86	0.77
344,000	UNITED STATES 2.75 18-25 28/02S	341,648.43	0.44
226,000	UNITED STATES 2.75 18-25 30/06S	223,784.14	0.29
285,000	UNITED STATES 2.75 18-25 31/08S	281,660.16	0.37
579,000	UNITED STATES 2.75 22-25 15/05S	573,549.26	0.75
317,000	UNITED STATES 2.875 18-25 30/04S	314,374.84	0.41
293,000	UNITED STATES 2.875 18-25 31/05S	290,413.36	0.38
276,000	UNITED STATES 2.875 18-25 31/07S	273,337.03	0.36
572,000	UNITED STATES 2.875 22-25 15/06S	566,793.91	0.74
718,000	UNITED STATES 2 15-25 25/08S	705,350.86	0.92
546,000	UNITED STATES 3.125 22-25 15/08S	541,627.73	0.70
559,000	UNITED STATES 3 22-25 15/07S	554,370.79	0.72
546,000	UNITED STATES 4.125 23-25 31/01S	544,997.58	0.71
546,000	UNITED STATES 4.25 23-24 31/12S	545,360.16	0.71
546,000	UNITED STATES 4.375 22-24 31/10S	545,680.08	0.71
546,000	UNITED STATES 4.5 22-24 30/11S	545,722.73	0.71
546,000	UNITED STATES 4.625 23-25 28/02S	546,362.57	0.71
46,000	UNITED STATES 7.50 94-24 15/11S	46,104.21	0.06
44,000	UNITED STATES 7.625 95-25 15/02S	44,508.75	0.06
546,000	UNITED STATES TREASU 3.875 23-25 31/03S	544,656.32	0.71
546,000	UNITED STATES TREASU 4.25 23-25 31/05S	546,085.32	0.71
543,000	UNITED STATES TREASU 4.75 23-25 31/07S	545,884.69	0.71
546,000	UNITED STATES TR NT 4.625 23-25 30/06S	547,834.22	0.71
44,000	USA TREASURY BONDS 6.875 95-25 15/08S	45,144.68	0.06
544,000	US TREASURY N/B 3.8750 23-25 30/04S	542,576.25	0.71
584,000	US TREASURY N/B 5.0000 23-25 31/08S	588,836.25	0.77
Money market instruments		**51,563,355.80**	**67.04**
Treasury market		**51,563,355.80**	**67.04**
	United States of America	**51,563,355.80**	**67.04**
1,898,000	UNIT STAT OF AMER ZCP 24-10-24	1,865,194.08	2.42
2,470,000	UNIT STAT OF AMER ZCP 29-11-24	2,419,390.26	3.15
910,000	UNIT STAT TREA BIL ZCP 02-01-25	891,975.80	1.16
3,390,000	UNIT STAT TREA BIL ZCP 03-10-24	3,347,422.42	4.35
780,000	UNIT STAT TREA BIL ZCP 03-12-24	770,837.32	1.00
910,000	UNIT STAT TREA BIL ZCP 05-12-24	890,890.80	1.16
910,000	UNIT STAT TREA BIL ZCP 06-02-25	892,476.56	1.16
598,000	UNIT STAT TREA BIL ZCP 07-08-25	576,102.92	0.75
1,898,000	UNIT STAT TREA BIL ZCP 07-11-24	1,870,295.18	2.43
1,934,000	UNIT STAT TREA BIL ZCP 08-10-24	1,917,780.52	2.49
910,000	UNIT STAT TREA BIL ZCP 09-01-25	891,239.10	1.16
598,000	UNIT STAT TREA BIL ZCP 10-07-25	575,117.89	0.75
780,000	UNIT STAT TREA BIL ZCP 10-12-24	770,254.84	1.00
598,000	UNIT STAT TREA BIL ZCP 12-06-25	574,300.98	0.75
780,000	UNIT STAT TREA BIL ZCP 12-11-24	769,080.30	1.00
910,000	UNIT STAT TREA BIL ZCP 12-12-24	890,206.98	1.16
910,000	UNIT STAT TREA BIL ZCP 13-02-25	891,786.92	1.16
598,000	UNIT STAT TREA BIL ZCP 15-05-25	573,715.16	0.75
1,942,000	UNIT STAT TREA BIL ZCP 15-10-24	1,923,925.40	2.50
1,897,000	UNIT STAT TREA BIL ZCP 17-10-24	1,865,914.94	2.43
780,000	UNIT STAT TREA BIL ZCP 17-12-24	769,576.29	1.00
780,000	UNIT STAT TREA BIL ZCP 19-11-24	768,420.08	1.00
910,000	UNIT STAT TREA BIL ZCP 19-12-24	889,332.67	1.16
1,898,000	UNIT STAT TREA BIL ZCP 21-11-24	1,867,009.55	2.43
1,950,000	UNIT STAT TREA BIL ZCP 22-10-24	1,930,002.52	2.51
1,508,000	UNIT STAT TREA BIL ZCP 23-01-25	1,464,683.75	1.90
780,000	UNIT STAT TREA BIL ZCP 24-12-24	768,836.62	1.00
780,000	UNIT STAT TREA BIL ZCP 26-11-24	767,670.62	1.00
1,482,000	UNIT STAT TREA BIL ZCP 26-12-24	1,439,971.54	1.87
910,000	UNIT STAT TREA BIL ZCP 27-02-25	890,388.10	1.16
910,000	UNIT STAT TREA BIL ZCP 30-01-25	889,155.20	1.16
2,470,000	UNIT STAT TREA BIL ZCP 31-10-24	2,421,616.29	3.15
780,000	UNIT STAT TREA BIL ZCP 31-12-24	768,487.84	1.00

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
780,000	US TREASURY BILL ZCP 051124	769,789.38	1.00
2,857,000	US TREASURY BILL ZCP 101024	2,823,424.96	3.67
1,898,000	US TREASURY BILL ZCP 141124	1,868,623.74	2.43
910,000	US TREASURY BILL ZCP 160125	890,430.96	1.16
598,000	US TREASURY BILL ZCP 170425	573,005.64	0.74
1,507,000	US TREASURY BILL ZCP 200225	1,463,855.84	1.90
597,000	US TREASURY BILL ZCP 200325	571,765.23	0.74
1,820,000	US TREASURY BILL ZCP 291024	1,799,400.61	2.34
Total securities portfolio		**75,847,391.77**	**98.61**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**36,878,457.12**	**99.68**
Shares		**36,878,457.12**	**99.68**
	United States of America	**36,878,457.12**	**99.68**
9,038	ALPHABET INC -A-	1,343,087.05	3.63
2,106	ALPHABET INC -C-	315,489.57	0.85
7,602	AMAZON.COM INC	1,269,191.04	3.43
3,876	AMGEN INC	1,119,023.31	3.02
2,079	ANSYS INC	593,550.26	1.60
7,965	APPLE INC	1,662,869.05	4.49
86,935	AT&T INC	1,713,695.62	4.63
11,540	BANK OF AMERICA CORP	410,292.73	1.11
7,542	BECTON DICKINSON - REG SHS	1,629,296.36	4.40
4,072	BERKSHIRE HATHAWAY -B-	1,679,296.38	4.54
1,528	BROADCOM INC - REGISTERED SHS	236,172.21	0.64
3,072	CADENCE DESIGN SYSTEMS INC	746,027.65	2.02
6,191	CME GROUP -A-	1,223,999.06	3.31
2,158	ELI LILLY & CO	1,713,058.12	4.63
563	EQUINIX INC	447,771.78	1.21
11,469	EXXON MOBIL CORP	1,204,602.11	3.26
1,544	INTUITIVE SURGICAL	679,647.76	1.84
3,576	JOHNSON & JOHNSON	519,265.77	1.40
4,617	JPMORGAN CHASE CO	872,309.14	2.36
1,468	KLA CORPORATION	1,018,622.71	2.75
171	MCDONALD'S CORP	46,656.70	0.13
2,370	MCKESSON CORP	1,049,930.92	2.84
10,164	MERCK and CO INC - REG SHS	1,034,204.42	2.80
2,545	META PLATFORMS INC A	1,305,371.44	3.53
7,152	MICRON TECHNOLOGY INC	664,606.35	1.80
4,296	MICROSOFT CORP	1,656,349.45	4.48
36,282	NEWMONT CORPORATION - REG SHS	1,737,621.88	4.70
1,703	NEWS CORP -A-	40,635.18	0.11
18,886	NVIDIA CORP	2,055,029.65	5.55
10,002	ORACLE CORP	1,527,118.68	4.13
38	PACCAR INC	3,359.92	0.01
291	PALO ALTO NETWORKS	89,121.28	0.24
7,732	PROCTER & GAMBLE CO	1,199,930.47	3.24
2,987	ROSS STORES INC	402,825.47	1.09
212	S&P GLOBAL INC	98,134.89	0.27
3	SALESFORCE INC	735.75	0.00
1,823	SIMON PROPERTY GROUP - REGISTERED	276,083.92	0.75
8,634	TESLA MOTORS INC	2,024,025.29	5.47
4,608	THE HARTFORD FINANCIAL SERVICES GROUP	485,593.73	1.31
4,843	TJX COS INC	510,054.41	1.38
216	UBER TECH PREFERENTIAL SHARE	14,546.45	0.04
3,008	WALT DISNEY CO	259,253.19	0.70
Total securities portfolio		**36,878,457.12**	**99.68**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**12,821,377.59**	**100.28**
Bonds		**12,821,377.59**	**100.28**
	Belgium	**208,398.00**	**1.63**
200,000	SILFIN NV 5.125 24-30 17/07A	208,398.00	1.63
	Finland	**555,647.04**	**4.35**
288,000	FINLAND 2.875 23-29 15/04A	295,441.92	2.31
252,000	FINLAND 3.00 23-33 15/09A	260,205.12	2.04
	France	**8,036,956.78**	**62.86**
200,000	AGENCE FRANCAISE 0.0100 21-28 25/11A	178,976.00	1.40
1,373	FRANCE 0.00 09-26 25/10U	1,309.43	0.01
4,164,201	FRANCE 0 09-38 25/10U	2,635,689.08	20.62
1,600,330	FRANCE 1.75 16-39 25/06A	1,336,115.51	10.45
243,980	FRANCE 3 22-54 25/05A	220,333.46	1.72
1,477,542	FRANCE OAT 0.00 09-37 25/04U	995,966.74	7.79
1,020	FRANCE OAT 0.00 09-51 25/04U	396.53	0.00
7,116	FRANCE OAT 0.00 09-52 25/04U	2,620.75	0.02
1,470	FRANCE OAT 0.00 09-53 25/04U	536.27	0.00
1,076	FRANCE OAT 0.00 13-44 25/05U	545.91	0.00
3,270,017	FRANCE OAT STRIP 0.00 09-32 25/04U	2,661,205.39	20.81
1,088	FRANCE OAT STRIP 0.00 09-39 25/04U	677.81	0.01
4,211	FRANCE OAT STRIP 0.00 09-43 25/04U	2,238.82	0.02
1,021	FRANCE OAT STRIP 0.00 09-54 25/04U	345.08	0.00
	Germany	**424,114.73**	**3.32**
119,816	ALLEMAGNE CAPITAL STRIPS 00-30 04/01U	108,306.48	0.85
405,109	ALLEMAGNE CAP STRIPS 0.00 05-37 04/01U	305,966.67	2.39
4,361	BRD STRIPS (5.625) 0.00 98-28 04/01U	4,103.88	0.03
6,000	GERMANY 0.125 22-32 09/01A	5,087.04	0.04
1,007	GERMANY 0 10-42 04/07U	650.66	0.01
	Italy	**335,638.20**	**2.63**
26,000	ITALY 3.10 11-26 15/09S	36,125.68	0.28
1,145	ITALY STRIP 0.00 00-31 01/05U	943.00	0.01
243,464	ITALY STRIP 0.00 02-31 01/02U	201,147.52	1.57
100,000	TERNA SPA 1.0000 19-26 10/04A	97,422.00	0.76
	Japan	**1,048,289.86**	**8.20**
256,000	ASAHI GROUP HLD 0.541 20-28 23/10A	233,095.68	1.82
508,000	MIZUHO FINANCIAL 1.5980 18-28 10/04A	484,835.20	3.79
359,000	MIZUHO FINANCIAL GP 2.096 22-32 08/04A	330,358.98	2.58
	Netherlands	**1,978,527.91**	**15.48**
2,000	BMW FINANCE NV 0 21-26 11/01A	1,932.02	0.02
3,146,985	DUTCH FUNGIBLE STR 0.00 16-42 15/01U	1,975,803.06	15.45
1,097	NETHERLAND STRIP -JA37- 05-37 15/01U	792.83	0.01
	Slovakia	**949.34**	**0.01**
1,023	SLOVAKIA 1.625 16-31 21/01A	949.34	0.01
	Spain	**5,850.60**	**0.05**
6,000	SPAIN 1.45 17-27 31/10A	5,850.60	0.05
	United Kingdom	**227,005.13**	**1.78**
241,000	GLAXOSMITHKLINE 1.375 17-29 12/09A	227,005.13	1.78
Total securities portfolio		**12,821,377.59**	**100.28**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**462,423,782.32**	**95.04**
Bonds		**401,548,323.27**	**82.53**
	Australia	**8,194,402.36**	**1.68**
200,000	ANZ BANKING GROUP 2.57 20-35 25/11S	173,250.55	0.04
100,000	APA INFRASTRUCTURE 1.25 21-33 15/03A	91,723.60	0.02
100,000	AURIZON NETWORKS 6.1 24-31 12/09S	71,798.82	0.01
50,000	AUSGRID FINANCE PTY 5.408 24-31 28/03S	35,153.27	0.01
200,000	AUSNET SERVICES 4.3010 22-28 30/03S	136,512.20	0.03
250,000	AUST NZ BANKI 5.0000 24-26 18/03S	253,217.44	0.05
100,000	AUSTRALIA NEW ZEA BK 6.736 23-38 10/02S	74,178.13	0.02
100,000	AUSTRALIA NEW ZEALAN 4.75 24-27 05/02S	70,137.54	0.01
100,000	AUSTRALIA NEW ZEALAN 4.95 24-29 05/02S	70,887.47	0.01
100,000	AUSTRALIA PACIFIC AI 4.0 24-34 07/06A	115,406.30	0.02
200,000	BARRICK PD AUSTRALIA 5.95 09-39 15/10S0S	215,448.43	0.04
250,000	BHP BILL FIN 6.42 96-26 01/03S	257,279.07	0.05
100,000	BHP BILLITON FINANCE 3.25 12-27 24/09A	112,835.12	0.02
100,000	BHP BILLITON FIN REGS 3.125 13-33 29/04A	109,138.04	0.02
200,000	BHP BILLITON FIN USA 5.00 13-43 30/09S	200,026.58	0.04
100,000	BRISBANE AIRPORT COR 5.9 24-34 08/03S	71,577.45	0.01
100,000	CIMIC FINANCE U 7.0000 24-34 25/03S	107,364.71	0.02
100,000	COMMONWEALTH BANK 1.8750 21-31 15/09S	85,588.23	0.02
200,000	COMMONWEALTH BANK 5.0000 23-28 13/01S	141,647.30	0.03
50,000	COMMONWEALTH BANK AUST 3.90 17-47 12/07S	42,865.51	0.01
50,000	CONNECTEAST FIN 5.6000 24-31 27/06S	35,392.25	0.01
200,000	CWTH BANK AUSTRALIA 2.688 21-31 11/03S	175,562.26	0.04
200,000	CWTH BANK AUSTRALIA 3.305 21-41 11/03S3S	156,418.01	0.03
200,000	CWTH BANK AUSTRALIA 4.5 15-25 09/12S	199,392.34	0.04
150,000	MACQUARIE BANK LIMIT 5.208 23-26 15/06S	152,394.95	0.03
200,000	MACQUARIE BANK LTD 3.624 20-30 03/06S06S	187,074.65	0.04
100,000	MACQUARIE GROUP 4.0980 22-28 21/06S	98,955.52	0.02
100,000	MACQUARIE GROUP 4.7471 23-30 23/01A	119,215.90	0.02
30,000	MACQUARIE GROUP LTD 6.255 23-34 07/12S	32,610.43	0.01
100,000	MIRVAC GROUP FI 5.150 24-31 18/03S	69,314.57	0.01
400,000	MIRVAC GRP FIN 3.625 17-27 18/03S	390,469.97	0.08
250,000	NATIONAL AUSTRALIA BK 2.99 21-31 21/05S	222,267.92	0.05
200,000	NATIONAL AUSTRALIA BK 5.4 23-28 16/11S	144,104.51	0.03
100,000	NATL AUSTRALIA BANK 1.375 18-28 30/08A	105,530.92	0.02
11,000	NATL AUSTRALIA BANK 4.2 23-26 12/05S	7,620.12	0.00
100,000	NATL AUSTRALIA BANK 4.85 24-29 22/03S	70,659.93	0.01
18,000	NATL AUSTRALIA BANK 4.95 22-27 25/11S	12,723.41	0.00
200,000	NEWCREST FINANCE PRO 4.2 20-50 13/05S	166,791.87	0.03
100,000	NEWCREST FINANCE PRO 5.3 24-26	101,263.94	0.02
150,000	NEWCREST FINANCE PROP 3.25 24-30 13/05S	141,861.64	0.03
100,000	NEWCREST FINANCE PROPE 4.2 24-50 13/05S	88,814.85	0.02
100,000	NEWCREST FINANCE PROPE 5.7 24/41 15/11S	106,522.42	0.02
100,000	PERTH AIRPORT PTY 5.6 24-31 05/03S	70,799.35	0.01
200,000	RE1 LIMITED 5.125 20-80 24/09S	198,491.20	0.04
100,000	SANTOS FINANCE 6.8750 23-33 19/09S	110,070.53	0.02
50,000	STOCKLAND TRUST MANA 6.1 24-34 12/09S	35,852.92	0.01
100,000	SUNCORP METWAY 4.75 24-29 19/03S	70,123.66	0.01
10,000	SUNCORP METWAY 4.8 22-27 14/12S	7,028.11	0.00
100,000	SYDNEY AIRPORT FINAN 4.375 23-33 03/05A	118,448.67	0.02
50,000	SYDNEY AIRPORT FINAN 5.9 24-34 19/04S	35,740.28	0.01
200,000	TELSTRA GROUP LTD 4.9 23-28 08/03S	140,693.37	0.03
100,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	112,800.47	0.02
100,000	TRANSBURBAN FINANCE 3.713 24-32 12/03A	114,125.09	0.02
100,000	TRANSURBAN FINANCE 1.45 19-29 16/05A	104,034.14	0.02
400,000	TRANSURBAN FINANCE C 2.45 20-31 16/09S	347,530.37	0.07
200,000	UNITED ENERGY D 2.2000 19-26 29/10S	132,273.06	0.03
100,000	VICINITY CENTRES TRU 6.19 24-34 24/04S	72,660.84	0.01
100,000	VICTORIA POWER NETWO 5.057 24-29 14/03S	69,870.51	0.01
100,000	WESTPAC BANKING 3.703 23-26 16/01A	112,576.25	0.02
100,000	WESTPAC BANKING 4.043 22-27 26/08S	100,212.09	0.02
50,000	WESTPAC BANKING 4.421 19-39 24/07S	47,275.90	0.01
100,000	WESTPAC BANKING 4.7 24-26 15/12S	70,054.29	0.01
100,000	WESTPAC BANKING 4.8000 23-28 16/02S	70,408.09	0.01
100,000	WESTPAC BANKING 5.3 22-27 11/11S	71,392.51	0.01
100,000	WESTPAC BANKING 5.5350 23-28 17/11S	105,655.60	0.02
100,000	WESTPAC BANKING 5.7540 24-34 03/04S	70,753.62	0.01
50,000	WESTPAC BANKING 6.8200 23-33 17/11S	56,565.30	0.01
100,000	WESTPAC BANKING CORP 1.15 21-26 03/06S	95,320.86	0.02
100,000	WESTPAC BANKING CORP 2.15 21-31 03/06S	87,781.28	0.02
100,000	WESTPAC BANKING CORP 2.963 20-40 16/11S	75,507.25	0.02
150,000	WOODSIDE FINANCE LIM 3.7 17-28 15/03S	145,427.97	0.03
200,000	WOOLWORTHS GROUP 2.8000 20-30 20/05S	123,930.64	0.03
	Austria	**344,830.90**	**0.07**
100,000	A1 TOWER HOLDING GMBH 5.25 23-28 13/07A	117,958.55	0.02
100,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	109,576.77	0.02
100,000	KOMMUNALKREDIT 5.25 24-29 28/03A	117,295.58	0.02
	Belgium	**2,128,903.84**	**0.44**
100,000	ANHEUSER BUSCH INBEV 1.15 18-27 22/01A	108,086.18	0.02
40,000	ANHEUSER-BUSCH INBEV 1.50 15-30 18/04A	41,874.14	0.01
100,000	ANHEUSER-BUSCH INBEV 2.00 18-35 23/01A	99,774.57	0.02
100,000	ANHEUSER-BUSCH INBEV 2.125 20-27 12/02A	110,222.68	0.02
100,000	ANHEUSER-BUSCH INBEV 2.25 17-29 24/05A	123,151.12	0.03
100,000	ANHEUSER-BUSCH INBEV 2.75 16-36 17/03A	105,172.92	0.02
100,000	ANHEUSER-BUSCH INBEV 2.875 20-32 02/04A	110,651.49	0.02
100,000	ANHEUSER-BUSCH INBEV 2 16-28 17/03A	109,531.88	0.02
100,000	ANHEUSER BUSCH INBEV 3.45 24-31 22/09A	114,892.06	0.02
100,000	ANHEUSER-BUSCH INBEV 3.7 20-40 02/04A	111,039.32	0.02
200,000	ANHEUSER INBEV SANV 3.75 24-37 22/03A	228,366.55	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ANHEUSER INBEV SANV 3.95 24-44 22/03A	114,095.92	0.02
100,000	ELIA TRANSMISSION BE 0.875 20-30 28/04A	99,209.49	0.02
200,000	EUROCLEAR BANK 1.2610 21-26 03/08S	189,114.48	0.04
100,000	KBC GROUPE 3.75 24-32 27/03A	114,734.01	0.02
100,000	KBC GROUPE 4.375 23-31 06/12A	119,668.09	0.02
100,000	SOLVAY 4.25 24-31 03/10A	115,432.99	0.02
100,000	SOLVAY SA 3.8750 24-28 03/04A	113,885.95	0.02
	Bermuda	**53,182.66**	**0.01**
50,000	ATHENE HOLDING 6.2500 24-54 01/04S	53,182.66	0.01
	Canada	**19,083,574.54**	**3.92**
150,000	ALECTRA INC 4.6270 24-34 13/06S	116,081.42	0.02
400,000	ALGONQUIN POWER 4.6000 19-29 29/01S	307,594.72	0.06
200,000	ALGONQUIN PWR & UT I 5.365 21-26 15/06S	202,497.35	0.04
100,000	ALIMENTATION COUCHE 4.603 24-29 25/01S	76,288.31	0.02
100,000	ALIMENTATION COUCHE 5.2670 24-34 12/02S	101,914.64	0.02
100,000	ALIMENTATION COUCHE 5.617 24-54 12/02S	102,357.93	0.02
100,000	ALTAGAS LTD 4.672 24-29 08/01S	76,116.95	0.02
50,000	ALTAGAS LTD 5.1410 24-34 14/03S	38,525.12	0.01
50,000	ALTAGAS LTD 5.597 24-54 14/03S	38,034.96	0.01
100,000	BANK OF MONTREAL 4.4200 24-29 17/07S	76,411.03	0.02
200,000	BANK OF MONTREAL 4.537 23-28 18/12S	153,311.25	0.03
200,000	BANK OF MONTREAL 4.709 22-27 07/12S	153,168.85	0.03
100,000	BANK OF MONTREAL 4.7 22-27 14/09S	101,730.53	0.02
200,000	BANK OF MONTREAL 5.039 23-28 29/05S	155,415.19	0.03
100,000	BANK OF MONTREAL 5.203 23-28 01/02S	103,095.14	0.02
100,000	BANK OF MONTREAL 5.3 23-26 05/06S	101,882.76	0.02
100,000	BANK OF MONTREAL 5.92 23-25 25/09S	101,520.53	0.02
100,000	BANK OF NOVA SC 4.7500 23-26 02/02S	100,650.80	0.02
100,000	BANK OF NOVA SCOTIA 1.3 21-26 15/09S	94,751.33	0.02
100,000	BANK OF NOVA SCOTIA 2.951 22-27 11/03S	97,275.58	0.02
200,000	BANK OF NOVA SCOTIA 3.1 18-28 02/02S	147,092.37	0.03
100,000	BANK OF NOVA SCOTIA 4.68 24-29 01/02S	77,154.73	0.02
100,000	BANK OF NOVA SCOTIA 4.8500 23-30 01/02S	102,312.65	0.02
200,000	BANK OF NOVA SCOTIA 5.5 23-25 29/12S	151,226.31	0.03
30,000	BANK OF NOVA SCOTIA 5.65 23-34 01/02S	32,119.56	0.01
100,000	BELL CANADA 4.55 23-30 09/02S	76,395.91	0.02
200,000	BELL CANADA 5.1500 23-28 14/11S	155,624.56	0.03
100,000	BELL CANADA 5.15 23-53 09/02S	74,599.93	0.02
100,000	BELL CANADA 5.2000 24-34 15/02S	102,764.49	0.02
100,000	BELL CANADA 5.5500 24-54 15/02S	104,404.73	0.02
50,000	BMW CANADA 4.66 24-28 05/04S	38,296.63	0.01
50,000	BMW CANADA 4.86 4-26 06/04S	37,668.39	0.01
200,000	BROOKFIELD CORP 3.8000 16-27 16/03S	148,923.64	0.03
50,000	BROOKFIELD FINANCE 3.5 20-51 30/03S	37,508.62	0.01
50,000	BROOKFIELD FINANCE 4.70 17-47 20/09S	46,233.99	0.01
100,000	BROOKFIELD FINANCE 5.968 24-54 04/03S	108,608.39	0.02
50,000	BROOKFIELD RENEW 4.9590 24-34 20/10S	38,391.20	0.01
50,000	BROOKFIELD RENEW 5.318 24-54 10/01S	38,233.51	0.01
300,000	BURLINGTON RESOURCES 7.20 01-31 15/08S	346,291.03	0.07
50,000	CANADIAN IMPERIAL -34 16/01S	38,836.36	0.01
100,000	CANADIAN IMPERIAL 5.0010 23-28 28/04S	102,395.14	0.02
100,000	CANADIAN IMPERIAL 5.6150 23-26 17/07S	102,515.49	0.02
100,000	CANADIAN IMPERIAL 6.0920 23-33 03/10S	109,226.81	0.02
400,000	CANADIAN IMPERIAL BANK 5.5 23-28 14/01S	313,487.36	0.06
30,000	CANADIAN NATIONAL RA 5.85 23-33 01/11S	33,064.58	0.01
20,000	CANADIAN NATIONAL RA 6.125 23-53 01/11S	23,724.88	0.00
100,000	CANADIAN NATL RAILWAY 4.4 23-33 10/05S	76,991.41	0.02
400,000	CANADIAN NATL RAILWAY 4.5 18-49 20/01S	370,124.47	0.08
100,000	CANADIAN NATL RAILWAY 4.7 23-53 10/05S	75,493.92	0.02
100,000	CANADIAN NATL RESOURCE 3.85 17-27 01/06S	98,600.05	0.02
100,000	CANADIAN NATL RESOURCE 6.25 07-38 15/03S	107,478.32	0.02
30,000	CANADIAN PACIFIC 6.125 15-15 15/09S	33,011.80	0.01
100,000	CANADIAN PACIFIC RAI 3.50 23-50 01/05S	77,620.29	0.02
100,000	CANADIAN PACIFIC RAI 4.3 23-43 15/05S	90,523.77	0.02
60,000	CANADIAN PACIFIC RAILWA 3.1 21-51 02/12S	42,878.14	0.01
100,000	CAN IMP BK SYD 5.0 23-26 07/12S	76,356.04	0.02
50,000	CAPITAL POWER C 4.8310 24-31 16/09S	37,499.79	0.01
100,000	CAPITAL POWER CORP 5.973 23-34 25/01S	79,570.24	0.02
200,000	CATERPILLAR FINANCIA 4.51 24-27 05/03S	151,745.39	0.03
100,000	CHOICE PROPERTIES RE 5.699 23-34 28/02S	80,182.80	0.02
50,000	CNH INDUSTRIAL 4.8000 24-27 25/03S	38,008.13	0.01
50,000	COASTAL GASLINK 4.9070 24-31 30/06S	39,080.74	0.01
50,000	COASTAL GASLINK 5.6060 24-47 30/03S	40,881.86	0.01
50,000	COASTAL GASLINK 5.6070 24-44 30/06S	40,618.08	0.01
100,000	CONSTELLATION SOFTWA 5.158 24-29 16/02S	103,141.05	0.02
40,000	CT REAL ESTATE INVES 5.828 23-28 14/06S	31,373.20	0.01
50,000	CU INC 2.9630 19-49 07/09S	28,296.46	0.01
100,000	ELEMENT FINANCIAL 6.271 23-26 26/06S	102,715.01	0.02
70,000	ELEMENT FINANCIAL 6.319 23-28 04/12S	74,560.77	0.02
100,000	ELEMENT FLEET M 5.6430 24-27 13/03S	102,563.56	0.02
30,000	ENBRIDGE 4.21 24-30 22/02S	22,608.55	0.00
40,000	ENBRIDGE 4.73 24-34 22/08S	30,253.26	0.01
200,000	ENBRIDGE 4.9 23-28 26/05S	154,380.86	0.03
20,000	ENBRIDGE 5.32 24-54 22/08S	15,249.22	0.00
100,000	ENBRIDGE 5.36 23-33 26/05S	79,750.06	0.02
150,000	ENBRIDGE 5.9 23-26 15/11S	154,907.72	0.03
100,000	ENBRIDGE 6.0 23-28 15/11S	106,234.76	0.02
100,000	ENBRIDGE GAS 5.7 23-33 06/10S	82,955.05	0.02
100,000	ENBRIDGE INC 3.1250 19-29 15/11S	94,360.84	0.02
100,000	ENBRIDGE INC 5.2500 24-27 05/04S	102,397.57	0.02
200,000	ENBRIDGE INC 5.7000 23-33 08/03S	210,863.86	0.04
100,000	ENBRIDGE INC 5.76 23-53 26/05S	81,012.10	0.02
100,000	ENBRIDGE INC 6.2000 23-30 15/11S	108,885.11	0.02
50,000	ENBRIDGE INC 6.7000 23-53 15/11S	57,999.94	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	ENBRIDGE PIPELINES 5.82 23-53 17/08S	41,020.24	0.01
100,000	FAIRFAX FINANCIAL HOL 5.625 23-32 16/08S	103,700.28	0.02
50,000	FAIRFAX FINL HL 6.1000 24-55 15/03S	52,084.91	0.01
50,000	FAIRFAX FINL HL 6.3500 24-54 22/03S	53,505.57	0.01
100,000	FED CAISSES DES 3.8040 24-29 24/09S	74,378.79	0.02
200,000	FED CAISSES DESJARD 4.5500 22-27 23/08S	200,822.49	0.04
200,000	FED CAISSES DESJARD 5.25 24-29 26/04S	206,088.00	0.04
100,000	FINNING INTL 4.778 24-29 13/02S	77,133.37	0.02
100,000	FORD CREDIT CANADA 5.581 24-27 22/02S	76,162.85	0.02
100,000	FORD CREDIT CANADA 5.668 24-30 20/02S	77,447.85	0.02
150,000	FORTISALBERTA 4.897 24-54 27/05S	117,183.69	0.02
200,000	FORTIS INC 5.677 23-33 08/11S	163,335.75	0.03
100,000	GENERAL MOTORS FINAN 5.0 24-29 09/02S	76,635.14	0.02
100,000	GENERAL MOTORS FINAN 5.2 23-28 09/02S	76,770.50	0.02
100,000	GIBSON ENERGY 6.2 23-53 12/07S	84,481.62	0.02
100,000	GIBSON ENERGY INC 5.75 23-33 12/07S	80,779.45	0.02
200,000	GIBSON ENERGY INC 5.8 23-26 12/07S	148,059.26	0.03
200,000	GLENCORE FINANCE CAN 6.9 07-37 15/11S	227,733.96	0.05
60,000	GRANITE REIT HOLDING 6.074 23-29 12/04S	48,136.21	0.01
100,000	HONDA CANADA FINANCE 4.899 24-29 21/02S	77,556.20	0.02
100,000	HONDA CANADA FINANCE 5.73 23-28 28/09S	79,586.73	0.02
200,000	HYDRO ONE 4.39 24-34 01/03S	153,534.69	0.03
41,000	HYDRO ONE 4.85 23-54 30/11S	32,097.62	0.01
100,000	HYUNDAI CAPITAL CANA 4.813 24-27 01/02S	75,912.43	0.02
100,000	JOHN DEERE FINANCIAL 4.63 24-29 04/04S	77,270.58	0.02
100,000	KANSAS CITY SOUTHERN 4.7 23-48 05/01S	93,759.36	0.02
100,000	KEYERA 5.663 24-54 04/01S	78,500.06	0.02
100,000	LOBLAW COMPANIES 5.115 24-54 04/03S	77,218.58	0.02
100,000	MAGNA INTERNATIONAL 5.0500 24-29 14/03S	102,948.66	0.02
100,000	MANULIFE BANK OF CAN 4.5460 24-29 08/03S	76,779.25	0.02
100,000	NATIONAL BANK OF CAN 4.968 23-26 07/12S	76,361.16	0.02
200,000	NATIONAL BANK OF CAN 5.296 22-25 03/11S	150,433.08	0.03
250,000	NATIONAL BANK OF CAN 5.60 23-28 18/12S	261,395.71	0.05
100,000	NORTH WEST REDWATER 4.8500 24-34 01/06S	77,467.49	0.02
100,000	NORTHWEST REDWATER P 2.8 21-31 01/06S	69,188.63	0.01
400,000	NUTRIEN LTD 4.2000 19-29 01/04S	398,657.87	0.08
100,000	PEMBINA PIPELINE 5.02 24-32 12/01S	77,446.59	0.02
100,000	PEMBINA PIPELINE 5.21 24-34 12/01S	77,770.95	0.02
50,000	PEMBINA PIPELINE 5.2200 24-33 28/06S	39,039.09	0.01
100,000	PEMBINA PIPELINE 5.67 24-54 12/01S	78,936.53	0.02
100,000	PEMBINA PIPELINE COR 5.72 23-26 22/06S	74,033.40	0.02
150,000	RIO TINTO ALCAN INC 7.25 01-31 15/03S	172,410.54	0.04
200,000	ROGERS COMMUNICATION 3.20 23-27 15/03S	194,757.01	0.04
200,000	ROGERS COMMUNICATION 5.00 24-29 15/02S	204,140.96	0.04
200,000	ROGERS COMMUNICATION 5.7 23-28 21/09S	157,814.98	0.03
100,000	ROGERS COMMUNICATION 5.9 23-33 21/09S	81,599.67	0.02
200,000	ROGERS COMMUNICATIONS 3.8 23-32 15/03S	185,609.64	0.04
90,000	ROGERS COMMUNICATIONS 4.35 19-49 01/05S	75,903.85	0.02
200,000	ROGERS COMMUNICATIONS 4.5 23-42 15/03S	179,771.94	0.04
90,000	ROGERS COMMUNICATIONS 4.55 23-52 15/03S	77,946.71	0.02
100,000	ROYAL BANK OF CANADA 1.2 21-26 27/04S	95,756.98	0.02
100,000	ROYAL BANK OF CANADA 3.625 22-27 04/05S	99,030.37	0.02
100,000	ROYAL BANK OF CANADA 3.875 22-32 04/05S	96,546.34	0.02
300,000	ROYAL BANK OF CANADA 4.632 23-28 01/05S	230,511.64	0.05
100,000	ROYAL BANK OF CANADA 4.65 16-26 27/01S	100,209.03	0.02
100,000	ROYAL BANK OF CANADA 4.875 23-26 12/01S	101,019.76	0.02
50,000	ROYAL BANK OF CANADA 4.875 24-27 19/01S	50,936.32	0.01
100,000	ROYAL BANK OF CANADA 4.9 23-28 12/01S	102,294.21	0.02
50,000	ROYAL BANK OF CANADA 4.95 24-29 01/02S	51,526.07	0.01
100,000	ROYAL BANK OF CANADA 5.00 23-33 02/05S	103,403.95	0.02
100,000	ROYAL BANK OF CANADA 5.0 23-28 24/01A	135,452.53	0.03
50,000	ROYAL BANK OF CANADA 5.15 24-34 01/02S	51,980.37	0.01
100,000	ROYAL BANK OF CANADA 5.2 23-26 20/07S	102,120.23	0.02
200,000	ROYAL BANK OF CANADA 5.341 23-26 23/06S	152,538.32	0.03
100,000	SCHLUMBERGER FINANCE 1.40 20-25 17/09S	97,401.40	0.02
100,000	SUNCOR ENERGY INC 6.50 07-38 15/06S	111,870.43	0.02
404,000	TELUS CORP 3.75 15-26 10/03U	299,274.72	0.06
50,000	TELUS CORP 4.65 24-31 13/08S	38,013.49	0.01
100,000	TELUS CORP 4.8 24-28 15/12S	76,970.20	0.02
100,000	TELUS CORP 5.1 24-34 15/02S	77,639.30	0.02
408,000	TELUS CORP 5.1500 13-43 26/11S	300,657.43	0.06
100,000	THE TORONTO DOMINION B 1.95 22-27 12/01S	95,841.15	0.02
20,000	TORONTO-DOMINION 5.2480 24-29 23/07S	14,085.09	0.00
200,000	TORONTO-DOMINION 5.4910 23-28 08/09S	158,327.18	0.03
100,000	TORONTO DOMINION BAN 4.98 24-27 05/04S	102,047.32	0.02
100,000	TORONTO DOMINION BAN 4.994 24-29 05/04S	103,054.11	0.02
200,000	TORONTO DOMINION BAN 5.423 23-26 10/07S	152,851.02	0.03
200,000	TORONTO DOMINION BANK 4.477 23-28 18/01S	152,475.58	0.03
100,000	TORONTO DOMINION BANK 4.68 22-29 08/01S	77,136.58	0.02
100,000	TORONTO DOMINION BANK 5.103 23-26 09/01S	101,117.63	0.02
100,000	TORONTO DOMINION BANK 5.523 23-28 17/07S	104,589.80	0.02
100,000	TORONTO DOMINION BK 0.75 20-25 11/09S	96,789.19	0.02
100,000	TORONTO DOMINION BK 1.25 21-26 10/09S	94,893.52	0.02
100,000	TORONTO DOMINION BK 1.952 22-30 08/04A	104,685.26	0.02
100,000	TORONTO DOMINION BK 3.129 22-32 03/08A	110,231.21	0.02
100,000	TORONTO DOMINION BK 4.693 22-27 15/09S	101,594.65	0.02
100,000	TORONTO-DOMINION BK 5.1560 23-28 10/01S	102,993.27	0.02
200,000	TOYOTA CREDIT CANADA 5.16 23-28 12/07S	156,330.28	0.03
100,000	TRANSCANADA PIPELINE 5.00 13-43 16/10S	95,840.50	0.02
200,000	TRANSCANADA PIPELINE 5.419 23-26 10/03S	148,062.59	0.03
200,000	TRANSCANADA PIPELINES 5.1 18-49 15/03S	194,779.88	0.04
200,000	TRANSCANADA PIPELINES 5.33 22-32 12/05S	158,760.77	0.03
100,000	TRANSCANADA PIPELINES 7.625 09-39 15/01S	122,947.16	0.03
50,000	VIDEOTRON LTD 5.0000 24-34 15/07S	38,048.53	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	WASTE CONNECTIONS IN 3.05 20-50 13/03S	212,729.45	0.04
	Denmark	**1,394,948.48**	**0.29**
100,000	A.P. MOELLER - MAERSK 3.75 24-32 05/03A	114,488.46	0.02
100,000	A.P. MOELLER - MAERSK 4.125 24-36 05/03A	116,244.96	0.02
50,000	AP MOLLER-MAERS 5.8750 23-33 14/09S	53,459.54	0.01
100,000	CARLSBERG BREWERIES A/S 4.0 23-28 05/10A	115,851.11	0.02
100,000	DANSKE BANK A/S 1.5 20-30 02/09A	109,596.03	0.02
200,000	DANSKE BANK AS 1 21-31 15/05A	215,593.22	0.04
100,000	DSV PANALPINA A/S 0.375 20-27 26/02A	105,350.23	0.02
100,000	NOVO NORDISK FINANCE 3.375 24-34 21/05A	114,588.43	0.02
100,000	NYKREDIT 3.875 24-29 09/07A	114,708.00	0.02
100,000	NYKREDIT REALKREDIT 0.25 20-26 23/11A	107,894.52	0.02
100,000	PANDORA AS 3.875 24-30 31/05A	113,749.39	0.02
100,000	VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	113,424.59	0.02
	Finland	**1,829,059.59**	**0.38**
100,000	BALDER FINLAND OYJ 1.0 22-27 18/01A	105,671.20	0.02
100,000	ELISA CORPORATION 4 23-29 27/01A	115,959.18	0.02
200,000	INDUSTRIAL POWER 2.625 22-27 31/03A	221,165.74	0.05
231,000	INDUSTRIAL POWER CORP 4.25 24-31 22/05A	264,876.34	0.05
100,000	NESTE OYJ 3.875 23-29 16/03A	114,747.11	0.02
100,000	NESTE OYJ 3.875 23-31 21/05A	114,293.50	0.02
200,000	NORDEA BANK ABP 0.5 20-27 14/05A	211,688.25	0.04
100,000	NORDEA BANK ABP 0.625 21-31 18/05A	106,574.76	0.02
300,000	NORDEA BKP 4.125 23-28 05/05A	348,402.54	0.07
100,000	OP CORPORATE BANK 2.875 22-25 15/12A	111,540.97	0.02
100,000	SPANKKI OYJ 4.875 24-28 08/03A	114,140.00	0.02
	France	**24,808,726.74**	**5.10**
100,000	ACCOR SA 2.375 21-28 29/11A	108,001.14	0.02
100,000	ACCOR SA 3.8750 24-31 11/03A	113,494.10	0.02
100,000	AIR LIQUIDE FINANCE 1.00 17-27 08/03A	107,493.94	0.02
100,000	ALD SA 1.25 22-26 02/03A	108,912.42	0.02
100,000	APRR SA 1.25 19-28 18/01A	106,360.48	0.02
100,000	APRR SA 1.25 20-27 14/04A	107,940.53	0.02
100,000	ARGAN 1.011 21-26 17/11A	105,873.69	0.02
100,000	ARKEMA 3.5 23-31 23/01A	113,447.66	0.02
100,000	ARKEMA SA 1.50 17-27 20/04A	108,463.70	0.02
100,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	113,052.29	0.02
100,000	ARVAL SERVICE LEASE 4.25 23-25 11/11A	112,907.32	0.02
100,000	AX 3.625 23-33 10/01A	116,682.60	0.02
100,000	AYVENS 3.875 24-29 16/07A	113,880.75	0.02
100,000	AYVENS 4.25 23-27 18/01A	114,641.69	0.02
100,000	AYVENS 4.75 22-25 13/10A	113,481.36	0.02
100,000	AYVENS 4.875 23-28 06/10A	118,135.90	0.02
100,000	BANQUE FED CRED 4.1250 23-30 18/09A	117,907.44	0.02
200,000	BANQUE FED CRED 5.8960 23-26 13/07S	205,460.43	0.04
100,000	BANQUE FEDERATIVE 3.5 24-31 15/05A	114,033.82	0.02
100,000	BANQUE FEDERATIVE 4.75 23-31 10/11A	120,061.03	0.02
200,000	BANQUE FEDERATIVE DU 4.375 24-34 11/01A	225,402.27	0.05
200,000	BANQUE FEDERATIVE DU 5.088 24-27 23/01S	203,408.70	0.04
200,000	BANQUE FEDERATIVE DU 5.194 24-28 16/02S	205,141.28	0.04
100,000	BFCM 0.01 21-26 11/05A	106,724.87	0.02
200,000	BFCM 3.125 22-27 14/09A	224,917.25	0.05
100,000	BFCM 3.875 23-28 26/01A	114,252.83	0.02
100,000	BFCM 4.375 23-30 02/05A	116,708.39	0.02
100,000	BFCM BANQUE 5.0000 23-26 19/01A	134,397.98	0.03
100,000	BFCM BANQUE FEDERATI 3.75 22-33 01/02A	115,527.21	0.02
100,000	BFCM BANQUE FEDERATI 3.875 23-28 14/02A	115,072.21	0.02
100,000	BFCM BANQUE FEDERATI 4.0 23-33 26/01A	115,370.17	0.02
100,000	BFCM BANQUE FEDERATI 5.375 23-28 25/05U	137,061.42	0.03
100,000	BFCM EMTN 2.625 17-27 31/03A	110,288.51	0.02
100,000	BFCM EMTN 4.00 22-29 21/11A	116,645.77	0.02
200,000	BNP PARIBAS 0.1250 19-26 04/09A	211,836.00	0.04
200,000	BNP PARIBAS 0.5000 21-28 30/05A	208,700.28	0.04
100,000	BNP PARIBAS 1.50 16-28 25/05A	106,879.74	0.02
100,000	BNP PARIBAS 2.0000 21-31 24/05A	126,833.99	0.03
200,000	BNP PARIBAS 2.871 21-32 19/04S	178,048.42	0.04
200,000	BNP PARIBAS 5.738 24-35 20/02S	211,874.24	0.04
100,000	BNP PARIBAS 5.75 23-32 13/06A	138,582.64	0.03
200,000	BNP PARIBAS SA 0.25 21-27 13/04A	213,748.71	0.04
100,000	BNP PARIBAS SA 2.125 19-27 23/01A	110,057.25	0.02
100,000	BOUYGUES 1.375 16-27 07/06A	107,998.06	0.02
100,000	BOUYGUES 4.625 22-32 07/06A	120,968.86	0.02
100,000	BOUYGUES 5.375 22-42 30/06A	130,778.04	0.03
100,000	BOUYGUES SA 0.5000 21-30 11/02A	97,962.24	0.02
100,000	BPCE 3.50 23-28 25/01A	113,775.58	0.02
200,000	BPCE 3.625 23-26 17/04A	225,748.71	0.05
100,000	BPCE 4.125 23-28 10/07A	116,351.45	0.02
100,000	BPCE ISSUER 3.875 24-36 25/01A	115,623.94	0.02
250,000	BPCE S.A. 1 21-26 20/01S	239,507.10	0.05
100,000	BPCE SA 4.5 23-33 13/01A	118,414.04	0.02
250,000	BPCE SA 4.75 22-27 19/07S	252,531.63	0.05
100,000	BPCE SA 4.8750 24-30 22/10A	133,833.91	0.03
250,000	BPCE SA 5.1000 24-26 26/01S	250,790.75	0.05
250,000	BPCE SA 5.2030 24-27 18/01S	254,689.37	0.05
100,000	BUREAU VERITAS 3.5 24-36 22/05A	113,908.50	0.02
100,000	CA ASSURANCES SA 2 20-30 17/07A	101,655.79	0.02
100,000	CAPGEMINI SE 2.0 20-29 15/04A	107,840.03	0.02
100,000	CAPGEMINI SE 2.375 20-32 15/04A	106,095.81	0.02
100,000	CARMILA 5.5 23-28 09/10A	119,546.46	0.02
100,000	CARREFOUR SA 1.875 22-26 30/10A	109,396.86	0.02
200,000	CARREFOUR SA 2.375 22-29 30/10A	215,739.49	0.04
100,000	CIE DE SAINT GOBAIN 1.125 18-26 23/03A	108,917.10	0.02
100,000	CIE DE SAINT-GOBAIN 1.875 19-31 15/03A	103,243.75	0.02
100,000	CIE DE SAINT-GOBAIN 3.2500 24-29 09/08A	112,549.38	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CIE DE SAINT-GOBAIN 3.5 23-29 18/01A	113,815.46	0.02
100,000	CIE DE SAINT-GOBAIN 3.6250 24-36 09/08A	111,195.08	0.02
100,000	CIE GENERALE DES ETA 0.25 20-32 02/11A	88,988.18	0.02
100,000	COFIROUTE SA 1 20-31 19/05A	97,971.33	0.02
100,000	COMPAGNIE DE SAINT G 3.75 23-26 29/11A	113,584.65	0.02
100,000	COVIVIO SA 1.625 20-30 23/06A	101,182.89	0.02
100,000	COVIVIO SA 4.6250 23-32 05/06A	117,163.71	0.02
100,000	CREDIT AGRICOLE 2.5 22-34 22/04A	103,101.94	0.02
100,000	CREDIT AGRICOLE 3.875 22-34 28/11A	117,332.24	0.02
100,000	CREDIT AGRICOLE 4.125 24-36 26/02A	115,966.91	0.02
200,000	CREDIT AGRICOLE SA 1.00 22-25 18/09A	219,198.86	0.05
250,000	CREDIT AGRICOLE SA 3.25 20-30 14/01S	231,654.06	0.05
200,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	226,559.51	0.05
100,000	CREDIT AGRICOLE SA 4.375 23-33 27/11A	118,855.48	0.02
250,000	CREDIT AGRICOLE SA 5.589 23-26 05/07S	255,648.67	0.05
100,000	CREDIT MUTUEL ARKEA 0.75 22-30 18/01A	99,142.42	0.02
100,000	CREDIT MUTUEL ARKEA 0.875 21-31 25/10A	93,720.93	0.02
100,000	CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	110,250.09	0.02
100,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	113,238.31	0.02
100,000	CREDIT MUTUEL ARKEA 3.625 24-33 03/10A	114,613.76	0.02
100,000	DANONE SA 0 21-25 01/06A	108,060.21	0.02
200,000	DANONE SA 3.47 23-31 22/05A	229,201.82	0.05
100,000	EDENRED 3.625 24-32 05/08A	112,893.61	0.02
200,000	EDENRED SA 3.625 23-26 13/12A	226,880.21	0.05
100,000	ELIS EX HOLDELIS 3.75 24-30 21/03A	112,420.77	0.02
100,000	ENGIE 3.5 22-29 27/09A	114,222.25	0.02
100,000	ENGIE 3.625 24-31 06/03A	114,215.05	0.02
100,000	ENGIE 3.875 24-36 06/03A	114,311.39	0.02
100,000	ENGIE 4.25 24-44 06/03A	113,530.29	0.02
100,000	ENGIE SA 0.0 19-27 04 03A	104,556.76	0.02
100,000	ENGIE SA 0.5 19-30 24/10A	96,138.52	0.02
100,000	ENGIE SA 1.75 20-28 27/03A	107,520.93	0.02
200,000	ENGIE SA 3.625 23-26 06/12A	226,986.10	0.05
100,000	ENGIE SA 4.5 23-42 06/09A	117,532.87	0.02
100,000	ENGIE SPA 4.25 23-43 11/01A	113,683.61	0.02
100,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	103,590.84	0.02
100,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	108,393.06	0.02
100,000	FIRMENICH PRODUCTION 1.375 20-26 30/04A	108,935.47	0.02
100,000	GECINA 0.875 21-36 30/06A	83,854.71	0.02
100,000	GECINA 0.875 22-33 25/01A	92,766.46	0.02
100,000	GECINA 1.375 17-28 26/01A	106,209.33	0.02
100,000	GROUPAMA SA 0.75 21-28 07/07A	101,146.65	0.02
100,000	HOLDING D'INFRASTRUC 0.625 21-28 14/05A	101,201.52	0.02
100,000	HOLDING D'INFRASTRUC 2.5 20-27 04/05A	110,197.26	0.02
100,000	ICADE SA 1.00 22-30 19/01A	97,801.59	0.02
100,000	ICADE SA 1.625 18-28 28/02A	105,445.64	0.02
200,000	ICADE SANTE SAS 5.5 23-28 19/09A	237,099.60	0.05
100,000	IMERYS 1.5 17-27 15/01A	107,954.15	0.02
100,000	INDIGO GROUP SA 4.5 23-30 18/04A	117,098.05	0.02
100,000	JCDECAUX SA 5 23-29 11/01A	118,651.79	0.02
100,000	KERING 3.25 23-29 27/02A	113,147.58	0.02
100,000	KERING 5.00 23-32 23/11A	132,188.06	0.03
100,000	KERING FINANCE 3.375 24-32 11/03A	111,746.95	0.02
100,000	KLEPIERRE 2 20-29 12/05A	106,802.62	0.02
100,000	LA BANQUE POSTALE 4.095 24-34 13/02A	115,889.18	0.02
100,000	LA MONDIALE SOCIETE 2.125 20-31 23/06A	100,756.04	0.02
100,000	LEGRAND SA 0.375 21-31 06/10A	94,172.32	0.02
100,000	LEGRAND SA HOLDING 3.5 23-29 29/05A	115,139.87	0.02
100,000	LOREAL SA 0.875 22-26 29/06A	108,319.04	0.02
100,000	L OREAL SA 2.875 23-28 19/05A	112,724.20	0.02
100,000	LVMH 3.5 23-33 07/09A	115,799.19	0.02
100,000	LVMH MOET HENNE 0.0000 20-26 11/02A	107,579.73	0.02
100,000	LVMH MOET HENNESSY 0.375 20-31 11/02A	96,842.14	0.02
100,000	LVMH MOET HENNESSY 3.25 23-29 07/09A	114,218.21	0.02
100,000	LVMH MOET HENNESSY 3.375 23-25 21/10A	112,046.66	0.02
100,000	ORANGE SA 0.125 20-29 16/09A	98,073.75	0.02
100,000	ORANGE SA 0 21-26 29/06A	106,457.87	0.02
100,000	ORANGE SA 1.625 20-32 07/04A	101,458.35	0.02
100,000	ORANGE SA 3.25 19-32 15/01A	121,626.96	0.02
100,000	ORANGE SA 3.625 22-31 16/11A	115,753.75	0.02
100,000	ORANGE SA 3.875 23-35 11/09A	117,257.51	0.02
350,000	ORANGE SA 5.50 14-44 06/02S	362,510.39	0.07
100,000	PERNOD RICARD SA 3.75 23-27 15/09A	114,730.52	0.02
300,000	PERNOD RICARD SA 5.50 12-42 15/01S	307,568.51	0.06
100,000	PSA BANQUE FRANCE 3.50 24-27 19/07A	112,751.98	0.02
100,000	RCI BANQUE 3.75 24-27 04/10A	112,799.70	0.02
100,000	RCI BANQUE SA 4.125 22-25 01/12A	112,134.39	0.02
100,000	RCI BANQUE SA4.125 24-31 04/04A	113,036.06	0.02
100,000	RCI BANQUE SA 4.875 23-28 14/06A	116,791.38	0.02
100,000	RCI BANQUE SA 4.875 23-29 02/10A	117,454.80	0.02
100,000	SANOFI SA 0.50 16-27 13/01A	106,845.61	0.02
100,000	SANOFI SA 1.2500 22-29 06/04A	105,290.61	0.02
100,000	SANOFI SA 1.5 20-30 30/03A	105,148.22	0.02
100,000	SANOFI SA 1.75 14-26 10/09A	109,889.99	0.02
100,000	SCHNEIDER ELECT 3.0000 24-31 10/01A	112,920.86	0.02
100,000	SCHNEIDER ELECT 3.2500 24-35 10/10A	112,132.27	0.02
100,000	SCHNEIDER ELECTRIC S 3.375 23-34 13/04A	114,676.22	0.02
100,000	SOCIETE DES AUTOROUT 2.75 22-32 02/09A	108,203.92	0.02
100,000	SOCIETE DES AUTOROUTE 1.375 19-31 21/02A	101,491.99	0.02
100,000	SOCIETE DES AUTOROUTE 1.875 22-29 03/01A	107,268.58	0.02
100,000	SOCIETE GENERALE 4.125 23-28 21/11A	116,249.72	0.02
200,000	SOCIETE GENERALE 4.75 15-25 24/11S	198,788.01	0.04
100,000	SOCIETE GENERALE 5.75 24-32 22/01A	134,021.30	0.03
100,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	107,548.58	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
400,000	SOCIETE GENERALE SA 1.488 20-26 14/12S	383,242.35	0.08
200,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	229,105.66	0.05
100,000	SODEXO 1 20-28 17/07A	104,520.95	0.02
100,000	SUEZ SACA 4.50 23-33 13/11A	118,543.38	0.02
100,000	TDF INFRASTRUCTURE 5.625 23-28 21/07A	118,769.87	0.02
100,000	TELEPERFORMANCE SE 0.25 20-27 26/11A	101,696.89	0.02
100,000	THALES 3.625 23-29 14/06A	114,908.83	0.02
100,000	TOTAL CAP INT 1.66 19-26 22/07A	127,849.11	0.03
50,000	TOTALENERGIES CAP 5.638 24-64 05/04S	52,205.76	0.01
100,000	TOTALENERGIES CAP FIN 1.618 20-40 18/05A	85,679.23	0.02
100,000	TOTALENERGIES CAPITA 1.023 18-27 04/09A	107,680.06	0.02
100,000	TOTALENERGIES CAPITA 1.491 20-27 08/04A	108,626.36	0.02
100,000	TOTALENERGIES CAPITA 1.994 20-32 08/04A	104,213.66	0.02
80,000	TOTALENERGIES CAPITA 3.127 20-50 29/05S	57,772.96	0.01
400,000	TOTALENERGIES CAPITA 3.455 19-29 19/02S	390,765.35	0.08
100,000	UNIBAIL RODAMCO SE 4.125 23-30 11/12A	115,047.51	0.02
100,000	UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	105,411.87	0.02
100,000	UNIBAIL-RODAMCO-WEST 0.75 21-28 25/05A	101,505.19	0.02
100,000	UNIBAIL-RODAMCO-WEST 2 20-32 29/06A	100,150.39	0.02
100,000	VEOLIA ENVIRONNEMENT 0.664 20-31 15/01A	96,170.87	0.02
100,000	VEOLIA ENVIRONNEMENT 1.94 18-30 07/01A	105,952.32	0.02
200,000	VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	233,470.34	0.05
100,000	VEOLIA ENVIRONNEMENT 6.125 03-33 25/11A	137,458.35	0.03
100,000	VINCI SA 1.0000 18-25 26/09A	109,484.00	0.02
100,000	VINCI SA 1.7500 18-30 26/09A	104,841.23	0.02
100,000	WORLDLINE SA 4.125 23-28 12/09A	108,603.65	0.02
100,000	WPP FINANCE 4.125 23-28 30/05A	115,532.75	0.02
	Germany	**8,161,375.73**	**1.68**
200,000	ADIDAS AG 3.0 22-25 21/11A	223,676.15	0.05
100,000	AMPHENOL TECHNOLOGIE 0.75 20-26 04/05A	107,926.61	0.02
200,000	AMPRION 4.0 24-44 21/05A	225,489.85	0.05
100,000	AMPRION GMBH 4.125 23-34 07/09A	117,933.89	0.02
100,000	BASF 0.7522-26 17/03A	108,477.96	0.02
100,000	BASF SE1.5 22-31 17/03A	101,809.72	0.02
100,000	BASF SE 3.125 22-28 29/06A	113,463.93	0.02
100,000	BASF SE 4.25 23-32 08/03A	119,171.61	0.02
100,000	BAYER AG 1.125 20-30 06/07A	99,469.78	0.02
100,000	BAYER AG 1.375 20-32 06/07A	94,662.02	0.02
100,000	BAYER AG 4.0 23-26 26/08A	113,955.34	0.02
100,000	BAYER AG 4.25 23-29 26/08A	116,923.69	0.02
48,000	BAYER AG 4.625 23-33 26/05A	56,930.09	0.01
200,000	BERLIN HYP AG 0.375 22-27 25/01A	211,144.52	0.04
100,000	CA ASSURANCES SA 1.5 21-31 06/10A 06/10A	95,110.89	0.02
100,000	COMMERZBANK AG 0.50 19-26 04/12A	106,541.66	0.02
100,000	DEUTSCHE BANK AG 1.375 21-32 17/02A	96,901.89	0.02
100,000	DEUTSCHE BANK AG 3.2500 22-28 24/05A	111,717.11	0.02
100,000	DEUTSCHE BANK AG 4 22-27 29/11A	115,758.79	0.02
100,000	DEUTSCHE BOERSE 1.125 18-28 26/03A	107,439.13	0.02
100,000	DEUTSCHE BOERSE 1.5 22-32 04/04A	100,870.47	0.02
100,000	DEUTSCHE BOERSE 3.75 23-29 28/09A	116,629.52	0.02
100,000	DEUTSCHE BOERSE 3.875 23-26 28/09A	114,006.35	0.02
100,000	DEUTSCHE LUFTHANSA 3 20-26 29/05A	111,103.21	0.02
200,000	DEUTSCHE PFANDBRIEFB 5.0 23-27 05/02A	229,197.13	0.05
100,000	DEUTSCHE POST AG 0.375 20-26 20/05A	107,681.90	0.02
100,000	DEUTSCHE POST AG 3.5 24-36 25/03A	112,434.09	0.02
100,000	DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	108,968.95	0.02
100,000	DEUTSCHE TELEKOM AG 1.75 19-31 25/03A	105,358.49	0.02
100,000	DEUTSCHE TELEKOM AG 1.75 19-49 09/12A	80,105.73	0.02
100,000	DEUTSCHE TELEKOM AG 3.25 24-36 20/03A	111,346.85	0.02
150,000	DEUTSCHE TELEKOM AG 3.625 20-50 21/01S	115,883.53	0.02
100,000	DEUTSCHE WOHNEN SE 1.3 21-41 07/04A	75,083.38	0.02
100,000	E.ON SE 0.75 20-30 16/01A	97,637.74	0.02
100,000	E.ON SE 3.75 23-29 01/03A	115,670.19	0.02
100,000	E.ON SE 4.00 23-33 29/08A	117,519.65	0.02
100,000	E.ON SE 4.1250 24-44 25/03A	114,620.85	0.02
50,000	EON SE 3.5 24-32 25/03A	56,970.46	0.01
100,000	EON SE 3.875 23-35 12/01A	115,586.33	0.02
100,000	EUROGRID GMBH 1 3.722 23-30 27/04A	113,988.28	0.02
100,000	EUROGRID GMBH 3.5980 24-29 02/01A	113,494.49	0.02
100,000	EVONIK INDUSTRIES AG 0.625 20-25 18/05A	108,899.60	0.02
100,000	FRESENIUS SE 5.0 22-29 28/11A	120,357.22	0.02
100,000	FRESENIUS SE 5.125 23-30 05/10A	121,931.14	0.03
100,000	FRESENIUS SE AND CO 2.875 19-29 15/02A	113,013.35	0.02
100,000	FRES ME 3.875 22-27 20/09A	114,552.14	0.02
100,000	HAMBURG COMM BANK 4.5 24-28 24/07A	114,052.13	0.02
100,000	HAMBURGER SPARKASSE 4.375 23-29 12/02A	118,092.78	0.02
100,000	HEIDELBERGCEMENT AG 3.75 23-32 31/05A	113,571.77	0.02
100,000	KS AKTUELL AG 4.25 24-29 19/06A	113,552.66	0.02
100,000	LEG IMMOBILIEN 0.75 21-31 30/06A	92,318.46	0.02
100,000	LEG IMMOBILIEN SE 0.8750 22-29 17/01A	100,770.77	0.02
100,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	106,587.06	0.02
200,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	209,940.62	0.04
100,000	MERCEDES-BENZ GROUP 2.125 17-37 03/07S	96,435.01	0.02
100,000	MERCK FINANCIAL 19-31 05/07A	97,846.43	0.02
100,000	METRO AG 4.625 24-29 07/03A	116,170.09	0.02
100,000	ROBERT BOSCH GM 4.3750 23-43 02/06A	115,506.04	0.02
200,000	RWE AG 2.1250 22-26 24/05A	220,790.41	0.05
100,000	RWE AG 2.7500 22-30 24/05A	109,441.64	0.02
100,000	SAP 1.75 14-27 22/02A	110,057.22	0.02
100,000	SAP SE 0.375 20-29 18/05A	100,929.22	0.02
100,000	SAP SE 1.25 18-28 10/03A	106,792.28	0.02
100,000	VONOVIA SE 0.2500 21-28 01/09A	99,398.92	0.02
100,000	VONOVIA SE 0.375 21-27 16/06A	104,286.86	0.02
200,000	VONOVIA SE 1.375 22-26 28/01A	218,282.04	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	VONOVIA SE 2.375 22-32 25/03A	102,416.56	0.02
100,000	VONOVIA SE 4.75 22-27 23/05A	116,418.09	0.02
100,000	VONOVIA SE 5.0 22-30 23/11A	120,303.00	0.02
	Ireland	**6,025,930.58**	**1.24**
150,000	AERCAP IRELAND 2.45 21-26 29/10S	144,097.27	0.03
150,000	AERCAP IRELAND 4.6250 20-27 15/10S	150,868.21	0.03
150,000	AERCAP IRELAND 6.1000 23-27 15/01S	155,438.88	0.03
150,000	AERCAP IRELAND 6.1500 23-30 30/09S	161,470.71	0.03
150,000	AERCAP IRELAND 6.4500 24-27 15/04S	157,187.18	0.03
150,000	AERCAP IRELAND CAP 4.45 18-25 01/10S	149,661.32	0.03
150,000	AERCAP IRELAND CAPIT 1.75 21-26 13/01S	144,561.77	0.03
150,000	AERCAP IRELAND CAP L 5.75 23-28 06/06S	156,365.62	0.03
200,000	BANK OF IRELAND 5.6010 24-30 20/03S	207,260.37	0.04
100,000	CA AUTO BANK SPA 6.0 23-26 06/12A	136,405.57	0.03
100,000	CA AUTO BANK SPA IRI 3.75 24-27 12/04A	113,640.56	0.02
100,000	CA AUTO BANK SPA IRI 4.75 23-27 25/01A	115,919.82	0.02
100,000	CCEP FINANCE IRELAND 0.5 21-29 06/05A	99,158.66	0.02
100,000	CRH SMW FINANCE DAC 4.0 23-27 11/07A	114,801.92	0.02
100,000	CRH SMW FINANCE DAC 4.25 23-35 11/07A	117,604.28	0.02
200,000	CRH SMW FINANCE DAC 5.2 24-29 21/05S	206,904.47	0.04
100,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	107,476.74	0.02
100,000	FLUTTER TREASURY DAC 5.0 24-29 29/04S	114,967.55	0.02
200,000	FLUTTER TREASURY DAC 6.375 24-29 29/04S	207,097.08	0.04
100,000	FRESENIUS FINANCE IR 0 21-25 01/04A	108,313.87	0.02
100,000	FRESHWATER FINA 5.1820 05-35 20/04S	125,095.74	0.03
100,000	GE CAPITAL 5.875 08-33 18/01A	139,353.47	0.03
100,000	GRENKE FINANCE 7.875 23-27 06/04A	119,801.21	0.02
226,000	GRENKE FINANCE PLC 5.75 24-29 06/07A	259,519.85	0.05
100,000	JOHNSON CONTROL INTL 4.9 22-32 01/12S	102,162.63	0.02
100,000	JOHNSON CONTROLS INT 0.375 20-27 15/09A	103,932.12	0.02
100,000	JOHNSON CONTROLS INT 1 20-32 15/09A	94,066.50	0.02
100,000	LINDE PUBLIC LIMITED 3.0 24-28 14/02A	112,821.48	0.02
100,000	LINDE PUBLIC LIMITED 3.2 24-31 14/02A	113,487.98	0.02
100,000	LINDE PUBLIC LIMITED 3.375 23-29 12/06A	114,826.67	0.02
100,000	LINDE PUBLIC LIMITED 3.4 24-36 14/02A	112,156.68	0.02
100,000	LINDE PUBLIC LIMITED 3.625 23-34 12/06A	115,615.01	0.02
100,000	RYANAIR DAC 0.875 21-26 25/05A	107,984.75	0.02
100,000	RYANAIR DAC 2.875 20-25 15/09A	111,339.64	0.02
100,000	SECURITAS TREASURY I 3.875 24-30 23/02A	114,458.15	0.02
100,000	SECURITAS TREASURY I 4.25 23-27 04/04A	114,724.68	0.02
200,000	SMBC AVIATION CAPITAL 1.90 21-26 15/10S	189,590.02	0.04
200,000	SMBC AVIATION CAPITAL 2.30 21-28 15/06S	184,488.05	0.04
100,000	SMURFIT KAPPA 2.875 18-26 15/01S	111,219.95	0.02
200,000	SMURFIT KAPPA TSY 5.2000 24-30 15/01S	206,414.58	0.04
200,000	SMURFIT KAPPA TSY 5.7770 24-54 03/04S	214,058.81	0.04
100,000	VODAFONE INTERNATIONAL 3.25 22-29 02/03A	114,006.23	0.02
200,000	ZURICH FINANCE 3 21-51 19/01A	175,604.53	0.04
	Italy	**5,137,031.98**	**1.06**
100,000	AEROPORTI DI ROMA 1.75 21-31 30/07A	100,032.87	0.02
100,000	ASSICURAZ GENERALI 1.713 21-32 30/06A	96,281.65	0.02
100,000	ASSICURAZ GENERALI 2.429 20-31 14/07A	102,823.07	0.02
100,000	ASSICURAZ GENERALI 4.125 14-26 04/05A	113,066.01	0.02
100,000	ASTM SPA 1.0 21-26 25/11A	107,101.81	0.02
100,000	AUTOSTRADE 2 20-28 08/03A	106,196.03	0.02
100,000	AUTOSTRADE 2 21-30 15/01A	103,868.81	0.02
100,000	AUTOSTRADE 5.125 23-33 14/06A	121,035.95	0.02
100,000	BANCO BPM SPA 4.875 23-27 18/01A	116,238.56	0.02
100,000	ENEL SOCIETA -EMTN- 5.625 07-27 21/06A	120,722.90	0.02
100,000	ENI 3.625 23-27 19/05A	113,821.32	0.02
200,000	ENI SPA 1.50 15-26 02/02A	218,984.78	0.05
100,000	ENI SPA 3.625 14-29 29/01A	115,079.39	0.02
100,000	ENI SPA 3.75 13-25 12/09A	112,364.46	0.02
100,000	ENI SPA 3.875 24-34 15/01A	114,506.68	0.02
250,000	INTESA SANPAOLO 0.625 21-26 24/02A	269,991.12	0.06
200,000	INTESA SANPAOLO 4.5000 23-25 02/10A	225,919.21	0.05
200,000	INTESA SANPAOLO 4 23-26 19/05A	227,170.68	0.05
100,000	INTESA SANPAOLO 5.125 23-31 29/08A	123,376.03	0.03
200,000	INTESA SANPAOLO 6.625 23-33 20/06S	218,680.55	0.04
200,000	INTESA SANPAOLO SPA 3.875 18-28 12/01S	194,283.04	0.04
200,000	INTESA SANPAOLO SPA 7.8 23-53 28/11S	240,361.05	0.05
100,000	IREN 3.875 24-32 22/07A	114,439.36	0.02
200,000	IREN SPA 1.95 18-25 19/09A	220,853.55	0.05
100,000	ITALGAS 3.125 24-29 08/02A	111,642.96	0.02
100,000	LEASYS SPA 3.875 24-28 01/03A	113,706.08	0.02
100,000	LEASYS SPA 4.5 23-26 26/07A	114,381.14	0.02
100,000	LEASYS SPA 4.625 23-27 16/02A	115,264.84	0.02
150,000	MEDIOBANCA 4.875 23-27 13/09A	173,363.23	0.04
100,000	SNAM SPA 0.625 21-31 30/06A	94,544.11	0.02
100,000	SNAM SPA 0.7500 22-29 20/06A	100,742.02	0.02
100,000	SNAM SPA 0.875 16-26 25/10A	107,446.22	0.02
100,000	SNAM SPA 3.375 24-28 19/02A	113,220.91	0.02
100,000	TERNA RETE ELETTRICA 3.625 23-29 21/04A	114,314.16	0.02
100,000	TERNA SPA 1.00 16-28 11/10U	104,633.46	0.02
100,000	UNICREDIT SPA 1.625 22-32 18/01A	99,550.96	0.02
150,000	UNICREDIT SPA 5.85 22-27 15/11A	177,023.01	0.04
	Japan	**9,122,679.77**	**1.87**
200,000	AOZORA BANK LTD 5.90 23-26 02/03S	201,924.75	0.04
200,000	CHIBA BANK LTD 1.3500 21-26 08/09S	187,861.24	0.04
400,000	DENSO CORP 1.2390 21-26 16/09S	376,562.89	0.08
100,000	EAST JAPAN RAILWAY 1.85 22-33 13/04A/04A	101,566.58	0.02
100,000	EAST JAPAN RAILWAY 3.533 24-36 04/09A	113,135.49	0.02
100,000	EAST JAPAN RAILWAY 3.976 23-32 05/09A	118,684.28	0.02
50,000	EAST JAPAN RAILWAY 4.75 06-31 08/12A	67,257.66	0.01
200,000	MITSUBISHI HC C AP 5.0800 22-27 15/09S	203,422.58	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	MITSUBISHI UFJ FINAN 2.309 21-32 20/07S	173,154.44	0.04
200,000	MITSUBISHI UFJ FINANC 4.153 19-39 07/03S	187,776.39	0.04
200,000	MITSUI CO 5.5090 23-28 10/10S	209,044.67	0.04
200,000	MIZU FI 4.157 23-28 20/05A	231,735.92	0.05
100,000	MIZU FI 4.416 23-33 20/05A	118,440.46	0.02
200,000	MIZU FI 5.754 23-34 27/05S	213,187.04	0.04
200,000	MIZUHO FINANCIAL 4.608 23-30 28/08A	239,175.78	0.05
200,000	MIZUHO FINANCIAL 5.376 24-30 26/05S	207,411.53	0.04
200,000	MIZUHO FINANCIAL GROU 2.591 20-31 25/05S	180,025.02	0.04
100,000	MIZUHO FINANCIAL GRP 3.767 24-34 27/08A	112,640.50	0.02
200,000	MIZUHO FIN GROUP 144A 4.353 15-25 20/10S	198,746.23	0.04
200,000	NIPPON LIFE INSURANCE 2.90 21-51 16/09S	173,461.19	0.04
200,000	NOMURA HOLDINGS 5.7090 23-26 09/01S	202,597.27	0.04
200,000	NOMURA HOLDINGS INC 6.087 23-33 12/07S	215,237.73	0.04
200,000	NORINCHUKIN BANK 5.0710 22-32 14/09S	201,263.32	0.04
100,000	NTT FINANCE 3.359 24-31 12/03A	113,460.32	0.02
200,000	NTT FINANCE 5.104 24-27 02/07S	204,586.12	0.04
200,000	NTT FINANCE CORP 5.1360 24-31 02/07S	206,880.35	0.04
100,000	ORIX 3.78 24-29 29/05A	114,749.77	0.02
200,000	ORIX CORP 2.25 21-31 09/03S	172,606.20	0.04
100,000	ORIX CORP 4.477 23-28 01/06A	116,917.22	0.02
200,000	PANASONIC HLDGS 3.1130 19-29 19/07S	189,614.71	0.04
200,000	SMTB 5.65 23-26 09/03S	203,701.11	0.04
400,000	SUMITOMO LIFE INSURA 4 17-77 14/09S	389,573.93	0.08
200,000	SUMITOMO MITSU 5.2000 24-27 07/03S	204,278.82	0.04
200,000	SUMITOMO MITSUI 1.7100 21-31 12/01S	168,876.44	0.03
200,000	SUMITOMO MITSUI 2.9300 21-41 17/09S	153,177.59	0.03
200,000	SUMITOMO MITSUI 4.9500 22-27 15/09S	203,794.23	0.04
200,000	SUMITOMO MITSUI 5.5200 23-28 13/01S	207,301.01	0.04
200,000	SUMITOMO MITSUI 5.8520 23-30 13/07S	213,714.83	0.04
200,000	SUMITOMO MITSUI FIN 5.558 24-34 09/07S	212,352.18	0.04
100,000	SUMITOMO MITSUI FINA 4.492 23-30 12/06A	118,652.07	0.02
200,000	SUMITOMO MITSUI FINA 5.776 23-33 13/07S	215,414.70	0.04
40,000	SUMITOMO MITSUI FINA 5.836 24-44 09/07S	43,072.14	0.01
200,000	SUMITOMO MITSUI FINAN 5.316 24-29 09/07S	208,084.68	0.04
200,000	SUMITOMO MITSUI FINAN 5.464 23-26 13/01S	202,750.45	0.04
200,000	SUMITOMO TRUST AND BANK 5.2 24-29 07/03S	206,582.40	0.04
100,000	TAKEDA PHARMA 0.75 20-27 09/07A	105,735.45	0.02
100,000	TAKEDA PHARMA 1 20-29 09/07A	102,329.11	0.02
100,000	TAKEDA PHARMA 2 20-40 09/07A	88,902.74	0.02
400,000	TAKEDA PHARMA 3.025 20-40 09/07S	310,997.19	0.06
200,000	TAKEDA PHARMACEUTICAL 5.65 24-44 05/07S	210,261.05	0.04
	Luxembourg	**5,395,532.76**	**1.11**
100,000	ARCELORMITTAL SA 1.75 19-25 19/11A	109,712.00	0.02
100,000	ARCELORMITTAL SA 6.3500 24-54 17/06S	104,392.92	0.02
100,000	ARCELORMITTAL SA 7.75 09-39 15/10S	113,535.04	0.02
100,000	AROUNDTOWN SA 0.3750 21-27 15/04A	102,119.04	0.02
250,000	AROUNDTOWN SA 4.75 17-32 27/03A	211,712.52	0.04
100,000	BECTON DICKINSON EURO 1.336 21-41 13/08A	77,663.59	0.02
100,000	BLACKSTONE PROPERTY P 3.625 22-29 29/10A	110,177.40	0.02
100,000	BLACKSTONE PROPERTY PARTN 1 21-26 20/10A	106,209.85	0.02
100,000	CK HUTCHISON TCOM FIN 1.5 19-31 17/10A	97,926.31	0.02
200,000	CNH IND FIN EUROPE 1.625 19-29 03/07A	207,793.56	0.04
100,000	DH EUROPE FIN 0.20 19-26 18/03A	107,548.17	0.02
100,000	DH EUROPE FIN 1.35 19-39 18/09A	84,179.54	0.02
100,000	DH EUROPE FINANCE 1.2 17-27 30/06A30/06A	107,469.17	0.02
100,000	EUROFINS SCIENTIFIC 4.75 23-30 06/09A	117,369.08	0.02
100,000	GRAND CITY PROPERTIES 0.125 21-28 11/01A	99,746.73	0.02
30,000	HEIDELBERG MATERI 1.625 17-26 07/04A	32,965.62	0.01
100,000	HEIDELBERG MAT FIN 1.125 19-27 01/12A	106,513.07	0.02
100,000	HOLCIM FINANCE 0.5000 20-31 23/04A	93,482.37	0.02
100,000	HOLCIM FINANCE 0.50 21-30 03/09A	95,310.59	0.02
100,000	JOHN DEERE BANK 3.3 24-29 15/10A	113,558.75	0.02
100,000	JOHN DEERE BANK 5.125 23-28 18/10A	137,893.00	0.03
100,000	MEDTRONIC GLOBAL HLDG 2.25 19-39 07/03A	94,855.84	0.02
100,000	MEDTRONIC GLOBAL HLDG 2.625 22-25 15/10A	111,107.69	0.02
100,000	MEDTRONIC GLOBAL HLDG 3.375 22-34 15/10A	113,449.22	0.02
100,000	MEDTRONIC GLOBAL HLDG 3 22-28 15/10A/10A	112,678.54	0.02
100,000	MEDTRONIC GLOBAL HOL 1.625 20-50 29/09A	72,881.83	0.01
100,000	MEDTRONIC GLOBAL HOLD 1.625 19-31 07/03A	103,100.47	0.02
100,000	NESTLE FIN 3.0 24-31 23/01A	113,531.29	0.02
100,000	NESTLE FIN 3.5 23-27 13/12A	114,855.98	0.02
100,000	NESTLE FIN 3.5 23-30 17/01A	116,009.97	0.02
100,000	NESTLE FINANCE INT 1.25 22-31 29/03A	102,474.17	0.02
100,000	NESTLE FINANCE INTER 0 21-26 14/06A	107,035.34	0.02
100,000	NESTLE FINANCE INTER 3.375 22-34 15/11A	115,619.89	0.02
100,000	NESTLE FINANCE INTL 0.875 22-27 29/03A	107,553.99	0.02
100,000	NESTLE FINANCE INTL 1.75 17-37 02/11A	94,666.11	0.02
100,000	NOVARTIS FINANCE SA 0 20-28 23/09A	100,961.30	0.02
100,000	NOVARTIS FINANCE SA 1.375 18-30 14/08A	103,961.09	0.02
100,000	PROLOGIS IN 4.625 23-35 21/02A	118,667.95	0.02
100,000	RICHEMONT INTL 2.0 18-38 26/03A	94,864.56	0.02
100,000	SEGRO CAPITAL SARL 1.25 22-26 23/03A/03A	108,680.71	0.02
100,000	SELP FINANCE SARL 3.75 22-27 10/08A	113,099.88	0.02
100,000	SES 3.5 22-29 14/01A	110,041.48	0.02
400,000	TRANE TECH LUX FIN 3.80 19-29 21/03S	393,846.93	0.08
100,000	TRATON FINANCE LUXEM 1.25 21-33 24/03A	92,927.97	0.02
100,000	TRATON FINANCE LUXEM 3.75 24-27 27/03A	112,962.28	0.02
100,000	TRATON FINANCE LUX SA3.75 24-30 27/03A	112,277.26	0.02
100,000	UNION BANC PRIV 0.2000 21-26 15/12A	116,142.70	0.02
	Netherlands	**21,039,836.87**	**4.32**
100,000	ABB FINANCE BV 3.375 23-31 16/01A	114,353.80	0.02
100,000	ABN AMRO BANK 3.875 23-26 21/12A	114,471.78	0.02
100,000	ABN AMRO BANK 4.25 22-30 21/02A	117,399.29	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ABN AMRO BANK 4.375 23-28 20/10A	117,060.15	0.02
100,000	ABN AMRO BANK 4 23-28 16/01A	114,985.25	0.02
100,000	ABN AMRO BANK NV 3.8750 24-32 15/01A	115,075.18	0.02
200,000	ABN AMRO BANK NV 6.339 27 18/09S	207,038.41	0.04
450,000	AIRBUS GROUP3.95 17-47 10/04S	390,644.10	0.08
100,000	AIRBUS SE 1.375 20-26 09/06A	108,934.79	0.02
100,000	AIRBUS SE 2.375 20-32 07/04A	107,097.07	0.02
100,000	AIRBUS SE 2 20-28 07/04A	108,835.26	0.02
100,000	AKELIUS RESIDENTIAL PROP 0.75% 22-02-30	94,688.47	0.02
100,000	AKZO NOBEL NV 4 23-33 24/05A	115,887.40	0.02
100,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	105,726.13	0.02
100,000	ALLIANZ FINANCE 0.5000 21-33 22/11A	90,034.82	0.02
100,000	AMERICAN MEDICAL SYS 3.375 24-29 08/03A	113,531.62	0.02
100,000	AMERICAN MEDICAL SYS 3.5 24-32 08/03A	113,614.33	0.02
100,000	ASML HOLDING NV 3.5 23-25 06/12A	112,341.71	0.02
100,000	ASR NEDERLAND NV 3.625 23-28 12/12A	114,221.61	0.02
400,000	BMW FIN 2.85 19-29 14/08S	373,750.46	0.08
200,000	BMW FIN 3.25 23-26 22/11A	225,503.84	0.05
40,000	BMW FINANCE 3.625 23-35 22/05A	45,311.21	0.01
60,000	BMW FINANCE NV 0.875 20-32 14/01A	57,410.86	0.01
100,000	BMW FINANCE NV 0 21-26 11/01A	107,739.18	0.02
100,000	BMW FINANCE NV 1.5000 19-29 06/02A	105,783.10	0.02
50,000	BMW INTL INVESTMENT 3.00 24-27 27/08A	56,120.95	0.01
50,000	BMW INTL INVESTMENT 3.125 24-30 27/08A	56,014.86	0.01
100,000	BRENNTAG FINANCE BV 3.75 24-28 24/04A	113,857.15	0.02
100,000	BRENNTAG FINANCE BV 3.875 24-32 24/04A	113,703.54	0.02
100,000	COCA COLA HBC FINANC 3.375 24-27 27/02A	113,364.72	0.02
100,000	COOPERATIEVE RABOBANK 3.822 24-34 26/07A	115,348.71	0.02
100,000	COOPERATIEVE RABOBANK 4.0 23-30 10/01A	116,764.63	0.02
100,000	CTP NV 0.875 22-26 20/01A	108,042.94	0.02
100,000	CTP NV 4.75 24-30 05/02A	115,557.16	0.02
200,000	DAIMLER AG 2 20-26 22/05A	219,524.97	0.05
100,000	DAIMLER INTL 1.00 18-25 11/05A	109,230.04	0.02
50,000	DEUTSCHE TELEKOM 2.25 17-29 13/04A	61,510.55	0.01
100,000	DEUT TELEKOM INT FIN 1.125 17-26 22/05A	109,069.36	0.02
100,000	DEUT TELEKOM INT FIN 1.375 18-25 01/12A	109,807.07	0.02
100,000	DEUT TELEKOM INT FIN 1.50 16-28 03/04A	107,666.37	0.02
100,000	DIAGEO CAPITAL BV 0.125 20-28 28/09A	100,701.01	0.02
100,000	DIGITAL INTREPID 0.625 21-31 15/07A	91,375.69	0.02
100,000	DIGITAL INTREPID 1.375 22-32 18/07A8/07A	94,133.11	0.02
100,000	EDP FINANCE 0.375 19-26 16/09A	106,300.90	0.02
100,000	EDP FINANCE BV 1.625 18-26 26/01A	109,689.13	0.02
100,000	EDP FINANCE BV 1.875% 21-09-29 EMTN	105,558.28	0.02
100,000	ENEL FINANCE INTERNA 0.25 21-27 17/06A	104,648.63	0.02
100,000	ENEL FINANCE INTERNAT3.375 24-28 23/07A	113,628.69	0.02
100,000	ENEL FINANCE INTL 0.375 19-27 17/06A	105,251.23	0.02
100,000	ENEL FINANCE INTL 0.5 21-30 17/06A	97,951.30	0.02
200,000	ENEL FINANCE INTL 3.5 17-28 06/04S	193,962.16	0.04
100,000	ENEL FINANCE INTL 3.875 22-29 09/03A	115,817.34	0.02
200,000	ENEL FINANCE INTL 4.75 17-47 25/05SS	183,520.12	0.04
50,000	ENEL FINANCE INTL 5.75 09-40 14/09A	67,881.33	0.01
200,000	ENEL FINANCE INTL 6.00 09-39 07/10S	214,208.69	0.04
100,000	ENEL FINANCE INTL NV 2.875 22-29 11/04A	123,873.69	0.03
200,000	ENEL FINANCE INTL NV 7.75 22-52 14/10S	255,205.71	0.05
100,000	ENEL FIN INTL 0.25 22-25 17/11A	108,550.58	0.02
100,000	ENEL FIN INTL 4.0 23-31 20/02A	116,552.08	0.02
100,000	ENEL FIN INTL 4.5 23-43 20/02A	115,860.28	0.02
100,000	EON INTL FINAN BV 1.25 17-27 19/10A	107,268.09	0.02
100,000	EON INTL FINAN BV 1.50 18-29 31/07A	105,222.16	0.02
100,000	FERROVIAL SE 4.375 23-30 13/09A	118,294.25	0.02
100,000	GIVAUDAN FINANCE EUR 4.125 23-33 28/11A	118,838.78	0.02
100,000	HEIMSTADEN BOSTAD 1.3750 22-28 24/07A	98,811.65	0.02
100,000	HEINEKEN NV 1.00 16-26 04/05A	108,576.64	0.02
100,000	HEINEKEN NV 1.25 18-27 17/03A	107,843.73	0.02
100,000	HEINEKEN NV 4.125 23-35 23/03A	118,496.71	0.02
200,000	IBERDROLA INTL BV 1.125 16-26 21/04A	217,947.98	0.04
100,000	IMCD NV 4.8750 23-28 18/09A	117,568.48	0.02
100,000	IMPERIAL BRANDS FINA 5.25 23-31 15/02A	119,662.47	0.02
100,000	ING BANK NV 4.125 23-26 02/10A	114,724.21	0.02
200,000	ING GROEP NV 2.727 21-32 01/04S	178,319.97	0.04
100,000	ING GROEP NV 4.50 23-29 23/05A	116,655.97	0.02
100,000	ING GROEP NV 4.8750 22-27 14/11A	115,874.23	0.02
200,000	ING GROEP NV 5.335 -30 19/03S	206,989.47	0.04
200,000	ING GROEP NV 5.55 -35 19/03S	209,641.22	0.04
200,000	ING GROUP NV 4.625 18-26 06/04S	200,547.46	0.04
100,000	JAB HOLDINGS BV 2 17-28 18/05A	108,374.73	0.02
100,000	JAB HOLDINGS BV 4.375 24-34 25/04A	115,723.78	0.02
250,000	JAB HOLDINGS BV 4.5000 22-52 08/04S	200,257.32	0.04
100,000	JAB HOLDINGS BV 5.0 23-33 12/06A	121,297.55	0.02
100,000	JDE PEET'S B.V. 0.5 21-29 16/06A	99,587.17	0.02
100,000	JDE PEET'S B.V. 0 21-26 16/06A	107,173.88	0.02
300,000	JDE PEET S NV 1.3750 21-27 15/01S	280,100.71	0.06
150,000	JDE PEET S NV 2.2500 21-31 24/09S	125,513.40	0.03
400,000	JT INTERNATIONAL FIN 3.875 18-28 28/09S	392,138.29	0.08
100,000	KONINKLIJKE AHOLD DE 3.375 24-31 11/03A	113,788.08	0.02
100,000	KONINKLIJKE AHOLD DE 3.875 24-36 11/03A	114,495.03	0.02
100,000	KONINKLIJKE DSM NV 0.25 20-28 23/06A	102,094.05	0.02
100,000	KONINKLIJKE DSM NV 3.625 24-34 02/07A	114,597.83	0.02
50,000	KONINKLIJKE KPN NV 5.75 09-29 17/09A	69,676.87	0.01
100,000	KONINKLIJKE PHILIPS 2.625 22-33 05/05A	103,791.00	0.02
100,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	107,564.15	0.02
100,000	LINDE FINANCE BV 1.00 16-28 20/04A	107,020.68	0.02
100,000	LKQ DUTCH BOND 4.125 24-31 13/03A	113,050.94	0.02
100,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	114,328.40	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	LYB INTL FINANCE 4.875 14-44 15/03S	46,460.47	0.01
50,000	LYONDELLBASELL 4.6250 15-55 26/02S	43,510.90	0.01
100,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	112,089.60	0.02
30,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	33,792.34	0.01
50,000	MERCEDESBENZ INTL FI 3.7 23-31 30/05A	57,577.43	0.01
100,000	MONDELEZ INTL HLDINGS 1.25 21-41 09/09A	78,621.57	0.02
100,000	MSD NETHERLANDS CAPITA 3.75 24-54 30/05A	110,765.19	0.02
100,000	NATURGY FINANCE BV 1.25 16-26 19/04A	108,974.63	0.02
100,000	NATURGY FINANCE BV 1.375 17-27 19/01A	108,276.67	0.02
100,000	NIBC BANK NV 6.0 23-28 16/11A	122,385.66	0.03
100,000	NIBC BANK NV 6.375 23-25 01/12A	115,524.19	0.02
100,000	NN GROUP NV 0.8750 21-31 23/11A	95,947.02	0.02
100,000	POSTNL NV 4.75 24-31 12/06A	114,528.56	0.02
100,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	109,262.37	0.02
100,000	RABOBANK 1.375 15-27 03/02A	108,916.78	0.02
250,000	RABOBANK 3.75 16-26 21/07S 16-26 21/07S	246,254.39	0.05
100,000	RANDSTAD NV 3.61 24-29 12/03A	113,637.21	0.02
100,000	RELX FINANCE BV 3.375 24-33 20/03A	113,038.90	0.02
100,000	RELX FINANCE BV 3.75 23-31 12/06A	116,192.07	0.02
100,000	REN FINANCE BV 3.5 24-32 27/02A	112,531.29	0.02
100,000	REPSOL INTL FINANCE 2.00 20-25 15/12A	110,324.96	0.02
100,000	REPSOL INTL FINANCE 2.5000 21-XX 22/03A	107,757.62	0.02
100,000	REPSOL INTL FINANCE 2.625 20-30 15/04A	109,963.59	0.02
100,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	114,271.78	0.02
100,000	ROCHE FINANCE EUROPE 3.204 23-29 27/08A	114,591.56	0.02
100,000	ROCHE FINANCE EUROPE 3.586 23-36 04/12A	116,615.87	0.02
100,000	RWE FINANCE 4.75 12-34 31/01A	129,527.87	0.03
100,000	SAGAX EURO MTN NL BV 0.75 21-28 26/01A	102,666.71	0.02
100,000	SANDOZ FINANCE BV 3.97 23-27 17/04A	114,371.32	0.02
100,000	SANDOZ FINANCE BV 4.2200 23-30 17/04A	117,008.26	0.02
100,000	SARTORIUS FINANCE 4.8750 23-35 14/09A	119,773.31	0.02
100,000	SCHLUMBERGER FINANCE 1.375 20-26 06/05A	108,544.21	0.02
100,000	SCHLUMBERGER FINANCE 2 20-32 06/05A	103,084.84	0.02
100,000	SHELL INTERNATIONAL 1.25 20-32 11/05A	96,760.03	0.02
100,000	SHELL INTERNATIONAL 1.5 20-28 07/04A	106,953.84	0.02
60,000	SHELL INTERNATIONAL 3.2500 20-50 06/04S	44,310.55	0.01
245,000	SHELL INTERNATIONAL 4.375 15-45 11/05S	222,518.45	0.05
188,000	SHELL INTERNATIONAL 5.50 10-40 25/03S	200,153.80	0.04
100,000	SHELL INT FIN 0.75 16-28 15/08A	103,792.59	0.02
100,000	SHELL INT FIN 3.75 16-46 12/09S	81,853.60	0.02
100,000	SHELL INT FIN 4.00 16-46 10/05S	85,754.14	0.02
193,000	SHELL INTL FINANCE 4.55 13-43 12/08S	182,154.53	0.04
100,000	SHELL INTL FINANCE BV 0.875 19-39 08/11A	76,525.00	0.02
100,000	SIEMENS ENERGY 4.0000 23-26 05/04A	112,788.26	0.02
100,000	SIEMENS FINANCIERING 3.125 24-32 22/05A	113,410.70	0.02
100,000	SIEMENS FINANCIERING 3.375 24-37 22/02A	112,321.56	0.02
100,000	SIEMENS FINANCIERING 3.625 24-44 22/02A	111,869.15	0.02
250,000	SIEMENS FINANCIERING 4.4 15-45 27/05S	231,855.94	0.05
300,000	SIEMENS FINANCIERING 6.125 06-26 17/08S	311,418.00	0.06
100,000	SIEMENS FINANCIERINGS 3.375 23-31 24/08A	115,101.57	0.02
200,000	SIEMENS FIN NV 0.375 20-26 05/06A	215,594.13	0.04
100,000	SIEMENS FIN NV 1.3750 18-30 06/09A	104,282.76	0.02
250,000	SIEMENS FIN NV 4.2 17-47 16/03S	225,336.08	0.05
100,000	SIEM FI 3.625 23-43 24/02A	111,884.83	0.02
100,000	SIKA CAPITAL BV 3.75 23-26 03/11A	113,787.31	0.02
100,000	STELLANTIS N.V. 3.875 20-26 07/07A	112,039.11	0.02
100,000	STELLANTIS NV 0.625 21-27 30/03A	104,832.06	0.02
100,000	STELLANTIS NV 3.5 24-30 19/09A	110,343.24	0.02
100,000	STELLANTIS NV 4.25 23-31 16/06A	114,556.35	0.02
100,000	STELLANTIS NV 4.375 23-30 14/03A	115,783.27	0.02
100,000	THERMO FISHER SCIENT 0.80 21-30 18/10A	99,168.79	0.02
100,000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.0% 18-11-25	108,062.58	0.02
25,000	TOYOTA MOTOR FINANCE 1.83 24-28 18/09A	30,460.31	0.01
25,000	TOYOTA MOTOR FINANCE 2.01 23-26 26/10A	30,256.39	0.01
100,000	TOYOTA MOTOR FINANCE 3.375 23-26 13/01A	112,133.52	0.02
100,000	UNILEVER FINANCE 0.7500 22-26 28/02A	108,724.77	0.02
200,000	UNILEVER FINANCE 1.2500 22-31 28/02A	203,159.06	0.04
100,000	UNILEVER FINANCE 2.2500 22-34 16/05A	105,396.17	0.02
100,000	UNILEVER NV 1.125 16-28 29/04A	106,683.99	0.02
100,000	WINTERSHALL DEA FINA 1.3320 19-28 25/09A	102,945.71	0.02
100,000	WOLTERS KLUWER NV 3.75 23-31 03/04A	116,030.25	0.02
100,000	WURTH FINANCE INTERNA 2.125 22-30 23/08A	108,495.22	0.02
	New Zealand	**1,651,035.77**	**0.34**
200,000	ANZ NEW ZEALAND 2.5500 20-30 13/02S	182,819.96	0.04
200,000	ASB BANK LIMITE 5.3980 22-27 29/11S	206,717.07	0.04
200,000	ASB BANK LTD 5.346 23-26 15/06S	203,696.43	0.04
250,000	BANK OF NEW ZEALAND 4.8460 23-28 07/02S	254,063.67	0.05
250,000	BANK OF NEW ZEALAND 5.0760 24-29 30/01S	257,139.08	0.05
200,000	FONTERRA COOPER 4.0000 17-27 02/11S	136,720.38	0.03
200,000	WEST NE 4.902 23-28 15/02S	203,393.84	0.04
200,000	WESTPAC NEW ZEALAND 5.195 24-29 28/02S	206,485.34	0.04
	Norway	**871,700.18**	**0.18**
200,000	AKER BP ASA 2.0000 21-26 15/07S	191,307.27	0.04
100,000	SR BANK SPAREBANKEN 3.625 24-29 12/03A	114,718.79	0.02
100,000	VAR ENERGI A 5.5 23-29 04/05A	120,178.47	0.02
200,000	VAR ENERGI A 8.0 22-32 15/11S	231,574.97	0.05
200,000	VAR ENERGI ASA 7.5000 22-28 15/01S	213,920.68	0.04
	Spain	**6,561,635.13**	**1.35**
100,000	ABERTIS INFRAESTRUCT 4.125 23-28 31/01A	114,990.95	0.02
100,000	ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	115,978.05	0.02
100,000	AMADEUS CM 3.5 24-29 21/03A	113,643.99	0.02
200,000	BANCO BILBAO VICAYA 5.381 24-29 13/03S	207,719.15	0.04
200,000	BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	216,516.22	0.04
100,000	BANCO SANTANDER 3.5000 24-28 09/01A	113,032.49	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	BANCO SANTANDER 3.75 23-26 16/01A	226,288.38	0.05
100,000	BANCO SANTANDER 4.25 23-30 12/06A	118,710.71	0.02
100,000	BANCO SANTANDER 4.625 -27 18/10A	115,066.14	0.02
200,000	BANCO SANTANDER 4.7500 16-26 19/10S	195,975.56	0.04
100,000	BANCO SANTANDER 4.8750 23-31 18/10A	121,092.26	0.02
100,000	BANCO SANTANDER 5.375 24-31 17/01A	136,687.40	0.03
200,000	BANCO SANTANDER ALL 5.588 23-28 08/08S	208,325.60	0.04
100,000	BANCO SANTANDER SA 0.5 21-27 24/03A	107,580.22	0.02
100,000	BANCO SANTANDER SA 2.25 21-32 04/10A	121,929.71	0.03
200,000	BANCO SANTANDER SA 2.958 21-31 25/03S	181,219.93	0.04
100,000	BANCO SANTANDER SA 3.25 16-26 04/04A	111,907.02	0.02
100,000	BANCO SANTANDER SA 3.875 23-28 16/01A	115,322.75	0.02
200,000	BANCO SANTANDER SA 5.179 15-25 19/11S	200,454.72	0.04
200,000	BANCO SANTANDER SA 5.294 22-27 18/08S	204,618.08	0.04
200,000	BANCO SANTANDER SA 6.9210 23-33 08/08S	221,061.72	0.05
100,000	BBVA 4.375 22-29 14/10A	119,285.33	0.02
200,000	CAIXABANK SA 2.175 24-30 19/03A	245,736.92	0.05
100,000	CAIXABANK SA 3.75 22-29 07/09A	116,140.07	0.02
200,000	CAIXABANK SA 5.6730 24-30 15/03S	207,751.00	0.04
200,000	CAIXABANK SA 6.2080 23-29 18/01S	209,441.98	0.04
200,000	CELLNEX FINANCE CO 2.25 22-26 12/04A	221,065.98	0.05
100,000	CELLNEX FINANCE COMP 0.75 21-26 15/02A	106,756.86	0.02
200,000	CELLNEX FINANCE COMP 3.625 24-29 24/01A	227,202.06	0.05
100,000	EL CORTE INGLES 4.25 24-31 26/06A	114,448.94	0.02
100,000	ENAGAS FINANCIACIONE 0.375 20-32 05/11A	89,761.66	0.02
100,000	ENAGAS FINANCIACIONE 3.625 24-34 24/01A	111,848.15	0.02
100,000	IBERDROLA FINANZAS S 3.625 23-33 13/07A	115,169.38	0.02
100,000	MAPFRE 2.875 22-30 13/04A	107,236.42	0.02
100,000	MERLIN PROPERTIES 1.875 16-26 02/11A	109,135.73	0.02
100,000	NT CONS FIN 4.125 23-28 05/05A	116,377.62	0.02
100,000	RED ELECTRICA FIN 0.375 20-28 24/07A	103,049.16	0.02
100,000	SANTANDER CONSUMER 3.75 24-29 17/01A	114,957.64	0.02
100,000	TELEFONICA EMISIONES 0.664 20-30 03/02A	99,312.95	0.02
100,000	TELEFONICA EMISIONES 1.447 18-27 22/01A	108,234.52	0.02
100,000	TELEFONICA EMISIONES 1.495 18-25 11/09A	110,044.47	0.02
100,000	TELEFONICA EMISIONES 1.807 20-32 21/05A	100,740.73	0.02
100,000	TELEFONICA EMISIONES 4.055 24-36 24/01A	114,898.50	0.02
150,000	TELEFONICA EMISIONES 5.213 17-47 08/03S	142,168.24	0.03
50,000	TELEFONICA EMISIONES 5.375 06-26 02/02A	67,432.36	0.01
100,000	TELEFONICA EMISIONES 7.045 06-36 20/06S	115,317.41	0.02
	Sweden	**3,573,548.97**	**0.73**
100,000	ALFA LAVAL TREASURY 0.875 22-26 18/02A	108,458.21	0.02
100,000	ALFA LAVAL TREASURY I 1.375 22-29 18/02A	104,718.90	0.02
100,000	ASSA ABLOY AB 3.875 23-30 13/09A	116,745.25	0.02
100,000	ELLEVIO AB 4.125 24-34 07/03A	116,245.56	0.02
100,000	EPIROC AB 3.6250 24-31 28/02A	113,671.90	0.02
100,000	EQT AB 2.875 22-32 06/04A	105,509.10	0.02
100,000	LANSFORSAKRINGAR BANK 3.750 24-29 17/01A	114,494.91	0.02
100,000	SANDVIK AB 3.75 22-29 27/09A	115,716.19	0.02
200,000	SKANDINAVISKA ENSKI 5.1250 24-27 05/03S	204,726.84	0.04
300,000	SKANDINAVISKA ENSKIL 3.25 22-25 24/11A	336,393.54	0.07
200,000	SKANDINAVISKA ENSKIL 4.375 23-28 06/11A	235,221.71	0.05
100,000	SVENSKA HANDELSBANKE 0.05 21-28 06/09A	100,635.00	0.02
100,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	113,944.77	0.02
100,000	SVENSKA HANDELSBANKEN 0.125 21-26 03/11A	105,745.57	0.02
100,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	113,280.76	0.02
250,000	SVENSKA HANDELSBANKEN 3.95 22-27 10/06S	249,661.46	0.05
200,000	SWEDBANK AB 3.75 22-25 14/11A	225,204.00	0.05
200,000	SWEDBANK AB 4.125 23-28 13/11A	234,678.10	0.05
200,000	SWEDBANK AB 5.472 23-26 15/06S	204,365.93	0.04
100,000	TELE2 AB 3.75% 23-2922/11A	114,271.22	0.02
100,000	TELEFON AB LM ERICSS 5.375 23-28 29/05A	118,966.89	0.02
100,000	TELIA COMPANY AB 0.125 20-30 27/11A	94,230.77	0.02
100,000	TELIA COMPANY AB 3.625 23-32 22/02A	115,601.72	0.02
100,000	VOLVO TR 2.625 22-26 20/02A	111,060.67	0.02
	Switzerland	**2,326,820.72**	**0.48**
100,000	BANK JULIUS BAER CO 2.375 24-31 04/04A	124,646.85	0.03
250,000	CREDIT SUISSE GROUP 3.091 21-32 14/05S	225,121.99	0.05
100,000	NESTLE 1.625 22-25 07/11A	119,434.85	0.02
100,000	NESTLE 1.625 22-26 15/07A	120,148.08	0.02
50,000	NOVARTIS AG 1.6 24-27 18/06A	60,623.60	0.01
25,000	NOVARTIS AG 1.65 24-31 18/06A	31,032.66	0.01
25,000	NOVARTIS AG 1.75 24-34 16/06A	31,682.74	0.01
100,000	RICHEMONT INTL 1.5 18-30 26/03A	104,277.21	0.02
100,000	ROCHE KAPITALMA 0.7500 22-31 25/02A	117,426.14	0.02
100,000	ROCH KA 1.5 22-26 23/06A	120,047.20	0.02
100,000	SANDOZ GROUP 2.125 23-26 17/11A	121,057.51	0.02
200,000	UBS GROUP 5.711 23-27 12/01S	202,659.05	0.04
250,000	UBS GROUP 6.537 22-33 12/08S	276,035.08	0.06
200,000	UBS GROUP AG 5.6990 24-35 08/02S	210,890.26	0.04
200,000	UBS GROUP AG 5.959 23-34 12/01S	213,692.20	0.04
250,000	UBS GROUP INC 4.282 17-28 09/01S	248,045.30	0.05
	United Kingdom	**21,383,642.96**	**4.39**
100,000	AMCOR UK FINANCE 3.95 24-32 29/05A	113,948.22	0.02
100,000	ANGLIAN WATE 5.75 24-43 07/06A	127,460.16	0.03
100,000	ANGLIAN WATER SERVIC 4.5 13-26 22/02S	132,282.11	0.03
100,000	ANZ NEW ZEALAND INTL 3.527 24-28 24/01A	113,800.01	0.02
100,000	ASTER TREASURY 5.4120 23-32 20/12S	139,324.29	0.03
100,000	ASTRAZENECA PLC 3.625 23-27 03/03A	114,047.56	0.02
100,000	ASTRAZENECA PLC 3.75 23-32 03/03A	117,296.26	0.02
300,000	ASTRAZENECA PLC 6.45 07-37 15/09S	350,815.50	0.07
100,000	AVIVA PLC 3.375 15-45 04/12A	110,978.58	0.02
100,000	BABCOCK INT GROUP PLC 1.875 16-26 05/10A	126,299.08	0.03
100,000	BARCLAYS 4.918 23-30 08/08A	119,349.53	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	BARCLAYS 5.25 15-45 17/08S	202,497.76	0.04
100,000	BARCLAYS PLC 4.5060 24-33 31/01A	117,413.18	0.02
200,000	BARCLAYS PLC 5.6900 24-30 12/03S	208,058.35	0.04
200,000	BARCLAYS PLC 6.0360 24-55 12/03S	218,360.82	0.04
100,000	BAT INTERNATIONAL FIN 2.25 17-30 16/01A	105,200.13	0.02
350,000	BAT INTL FINANCE 5.9310 23-29 02/02S	369,573.23	0.08
100,000	BAZALGETTE FINANCE 2.75 22-34 10/03A	106,724.31	0.02
50,000	BG ENERGY CAP EMTN 5.125 10-25 01/12A	67,161.78	0.01
200,000	BG ENERGY CAPITAL 5.125 11-41 15/10S	198,212.61	0.04
100,000	BLEND FUNDING P 2.9220 19-54 05/04S	85,675.67	0.02
100,000	BP CAPITAL MARKETS 1.104 19-34 15/11A	89,144.33	0.02
100,000	BP CAPITAL MARKETS 1.231 19-31 08/05A	98,913.93	0.02
150,000	BP CAPITAL MARKETS 1.4670 21-41 21/09A	117,935.51	0.02
100,000	BP CAPITAL MARKETS 2.822 20-32 07/04A	108,427.78	0.02
100,000	BP CAP MK 5.773 23-38 25/05A	140,504.49	0.03
100,000	BP CAP MK BV 3.773 23-30 12/05A	115,249.19	0.02
100,000	BRITISH TELECOM 1.1250 19-29 12/09A	102,515.86	0.02
100,000	BRITISH TELECOM 3.125 17-31 21/11A	119,357.23	0.02
300,000	BRITISH TELECOM 3.25 19-29 08/11S	282,956.32	0.06
300,000	BRITISH TELECOM 5.125 18-28 04/12S	308,101.26	0.06
100,000	BRITISH TELECOM 5.625 24-41 03/12A	133,362.87	0.03
100,000	BRITISH TELECOM 5.75 23-41 13/02A	134,991.20	0.03
100,000	CADENT FINANCE PLC 0.75 20-32 11/03A	92,409.88	0.02
100,000	CLARION FUNDING PLC 1.875 21-51 07/09S	66,945.05	0.01
100,000	COCA-COLA EUROPACIFIC 1.75 20-26 27/03A	110,000.66	0.02
100,000	COMPASS GROUP P 2.0000 18-25 05/09A	130,710.43	0.03
100,000	CREDIT AGRICOLE LDN 3.875 23-31 20/04A	116,653.67	0.02
250,000	CREDIT AGRICOLE SA 2.015 22-27 11/01S	238,007.61	0.05
150,000	CSL FINANCE PLC 4.7500 22-52 27/04S	140,300.70	0.03
100,000	CSL FINANCE PLC 5.1060 24-34 03/04S	103,533.75	0.02
100,000	CSL FINANCE PLC 5.417 24-54 03/04S	103,310.69	0.02
120,000	DB LONDON 5.52 23-28 01/09Q	122,218.07	0.03
200,000	DIAGEO CAPITAL 5.6250 23-33 05/10S	215,506.39	0.04
100,000	DIAGEO FINANCE 1.2500 20-33 28/03A	104,031.79	0.02
100,000	DIAGEO FINANCE 3.125 24-31 28/02A	112,762.78	0.02
100,000	DIAGEO FINANCE 3.375 24-35 30/08A	112,501.02	0.02
100,000	DIAGEO FINANCE PLC 1.875 20-27 27/03A	109,531.49	0.02
50,000	DWR CYMRU (FINANCING) 6.015 01-28 31/03A	68,976.66	0.01
100,000	EASTERN POWER NETWOR 5.375 24-42 26/02A	132,239.35	0.03
100,000	EASYJET PLC 3.7500 24-31 19/03A	112,527.66	0.02
400,000	EXPERIAN FINANCE PLC 4.25 19-29 01/02S	399,460.33	0.08
100,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	108,963.51	0.02
100,000	GLAXOSMITHKLINE 1.7500 18-30 21/05A	105,497.17	0.02
100,000	GLAXOSMITHKLINE REGS 5.25 01-33 19/12S	141,033.42	0.03
50,000	GLAXOSMITHKLINE REG-S 6.375 08-39 09/03A	75,922.66	0.02
500,000	GSK CONSUMER HEALT 3.1250 22-25 24/03S	495,654.31	0.10
100,000	HALEON NETHERLANDS 1.2500 22-26 29/03A	109,025.90	0.02
100,000	HSBC HOLDINGS PLC 1.7500 21-27 24/07A	126,790.93	0.03
200,000	HSBC HOLDINGS PLC 2.804 21-32 24/05S	176,907.00	0.04
200,000	HSBC HOLDINGS PLC 4.375 16-26 23/11S	199,132.49	0.04
200,000	HSBC HOLDINGS PLC 5.7190 24-35 04/03S	212,597.12	0.04
200,000	HSBC HOLDINGS PLC 5.887 23-27 14/08S	205,480.05	0.04
200,000	HSBC HOLDINGS PLC 6.5 22-36 02/05S	217,417.25	0.04
200,000	HSBC HOLDINGS PLC 6.80 22-38 01/06S	225,844.42	0.05
200,000	HSBC HOLDINGS PLC 7.3360 22-26 03/11S	205,737.63	0.04
400,000	IMPERIAL BRANDS FIN 3.875 19-29 26/07S	386,097.59	0.08
100,000	INTERCONT HOTELS GRP 2.125 18-27 15/11A	109,408.00	0.02
100,000	INTERHOTELS GR 4.375 23-29 28/11A	116,729.56	0.02
100,000	INTL DISTRIBUTIONS S 7.375 23-30 14/09A	138,231.00	0.03
100,000	LAND SEC CAP MARK PLC 2.75 17-57 22/09S	79,790.00	0.02
100,000	LAND SECURITIES 4.7500 24-31 18/09S	134,175.62	0.03
100,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	115,383.79	0.02
200,000	LLOYDS BANKING 5.4620 24-28 05/01S	204,455.62	0.04
100,000	LLOYDS BANKING GROUP 2.707 20-35 12/03	112,539.64	0.02
200,000	LLOYDS BANKING GROUP 4.582 16-25 10/12S	199,312.93	0.04
100,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	110,944.56	0.02
100,000	LONDON QUADRA 3.1250 18-53 28/02S	88,875.54	0.02
400,000	LSEGA FINANCING 2.0 21-28 06/04S	370,247.13	0.08
100,000	LSE GROUP 1.75 17-29 19/09A	106,194.59	0.02
100,000	MITSUBISHI HC CAPITA 3.733 24-27 02/02A	113,397.76	0.02
200,000	MOTABILITY OPERATION 0.375 19-26 03/01A	216,410.58	0.04
100,000	MOTABILITY OPERATIONS 5.625 23-35 11/09S	141,537.74	0.03
50,000	NAT GRID ELECTY 5.8750 03-27 25/03A	68,431.43	0.01
100,000	NAT GRID ELECTY 6.2500 10-40 10/12A	141,770.70	0.03
100,000	NATIONAL BUILDING 3.25 22-29 05/09A	113,123.62	0.02
100,000	NATIONAL GRID PLC 3.875 23-29 16/01A	114,991.35	0.02
100,000	NATIONAL GRID PLC 4.275 23-35 16/01A	117,066.60	0.02
100,000	NATIONAL GRID PLC 5.602 23-28 12/06S	104,450.95	0.02
200,000	NATIONWIDE BLDG 5.1270 24-29 29/07S	205,980.55	0.04
100,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	115,451.43	0.02
100,000	NATL GRID ELECT 1.1250 20-28 07/07A	117,769.94	0.02
100,000	NATL GRID GAS FINANC 5.75 23-34 14/03A	137,393.54	0.03
200,000	NATWEST GROUP PLC 4.8 16-26 05/04S	200,995.14	0.04
200,000	NATWEST GROUP PLC 5.5830 24-28 01/03S	205,129.07	0.04
100,000	NORTHERN POWERGRID 1.875 20-62 16/06A	61,525.74	0.01
100,000	NORTHUMBRIAN WATER 5.5000 24-37 02/10A	126,419.57	0.03
100,000	NOTTING HILL GE 3.2500 17-48 12/10S	94,187.00	0.02
100,000	ORBIT CAPITAL PLC 2.0 20-38 24/11S	91,506.43	0.02
100,000	PENSION INSURANCE CORPO 8.0 23-33 13/11A	145,776.13	0.03
100,000	PHOENIX GROUP HLDG 5.625 20-31 28/04A04A	130,190.64	0.03
100,000	PLACES FOR PEOP 2.5000 22-36 26/01A	100,426.36	0.02
100,000	PLATFORM HG FINANCIN 5.342 24-50 10/04S	133,266.98	0.03
100,000	RECKITT BENCKISER 1.75 20-32 19/05A	108,019.37	0.02
100,000	RECKITT BENCKISER 3.8750 23-33 14/09A	115,237.72	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	RECKITT BENCKISER TR 3.625 24-29 20/06A	114,768.06	0.02
100,000	RECKITT BENCKISER TR 5.0 24-32 20/12A	134,658.73	0.03
100,000	RENTOKIL INITIAL PLC 0.5 20-28 14/10A	102,097.70	0.02
200,000	RIO TINTO FIN EMTN 4.00 12-29 11/12A	262,488.73	0.05
100,000	RIO TINTO FIN USA 5.1250 23-53 09/03S	101,491.19	0.02
50,000	SCOTLAND GAS 4.875 05-35 21/12A	64,214.69	0.01
100,000	SEGRO 5.125 22-41 06/12A	128,738.18	0.03
100,000	SEVERN TRENT UTIL FIN 3.625 13-26 16/01A	131,409.76	0.03
100,000	SEVERN TRENT WATER 5.875 38-24 31/07S	137,496.00	0.03
100,000	SEVERN TRENT WATER U 4.0 24-34 05/03A	113,790.72	0.02
100,000	SEVERN TRENT WATER U 5.25 23-36 04/04S	130,958.73	0.03
100,000	SMITH NEPHEW 5.1500 24-27 20/03S	101,749.87	0.02
100,000	SMITH NEPHEW 5.4000 24-34 20/03S	103,974.81	0.02
100,000	SOVEREIGN HOUSING CA 5.5 24-57 24/01S	134,042.29	0.03
100,000	SP TRANSMISSION 2.0000 19-31 13/11A	112,428.13	0.02
100,000	SSE PLC 1.375 18-27 04/09A	107,569.67	0.02
50,000	SSE PLC 6.2500 08-38 27/08A	72,678.49	0.01
100,000	STANDARD CHARTERED 1.2 21-31 23/03A	106,286.36	0.02
200,000	STANDARD CHARTERED 4.644 20-31 31/03S	199,083.30	0.04
100,000	SW FINANCE I 7.0 24-40 16/04A	115,213.76	0.02
200,000	TESCO CORP TSY SERV 0.875 19-26 29/05A	216,411.53	0.04
300,000	TESCO PLC 6.15 07-37 15/11S	312,744.92	0.06
100,000	THFC FUNDING NO 5.2 11-43 11/10S	131,117.23	0.03
100,000	UBS AG LONDON 0.2500 21-28 01/09A	100,876.96	0.02
200,000	UBS AG LONDON 0.25 21-26 21/05A	215,793.39	0.04
100,000	UBS AG LONDON 2.33 22-25 14/11A	120,254.52	0.02
100,000	UBS AG LONDON 5.5000 23-26 20/08A	116,979.60	0.02
100,000	UBS AG LONDON 7.75 23-26 10/03A	139,232.38	0.03
100,000	UNILEVER PLC 1.8750 17-29 15/09A	120,396.02	0.02
100,000	UNITED UTILITIES 5.1250 23-38 06/10A	126,786.19	0.03
100,000	UNITED UTILITIES WAT 5.25 24-46 22/01A	123,273.97	0.03
100,000	UNIVERSITY CAMBRIDGE 2.35 18-78 27/06S	72,539.27	0.01
100,000	VIRGIN MONEY UK 4.0 -24 18/03A	113,956.08	0.02
100,000	VODAFONE GROUP 1.6250 19-30 24/11A	103,689.79	0.02
100,000	VODAFONE GROUP 1.875 17-29 20/11A	107,427.34	0.02
100,000	VODAFONE GROUP 3.375 16-49 08/08A	91,663.37	0.02
200,000	VODAFONE GROUP 5.00 18-38 30/05S	199,853.18	0.04
100,000	VODAFONE GROUP PLC 1.60 16-31 29/07A	102,353.10	0.02
100,000	VODAFONE GROUP PLC 1.875 14-25 11/09A	110,533.74	0.02
100,000	VODAFONE GROUP PLC 4.20 17-27 13/12S	68,564.15	0.01
200,000	VODAFONE GROUP PLC 5.75 23-63 10/02S	201,679.84	0.04
100,000	WESSEX WATER SERVS F 5.125 23-32 31/10A	125,644.76	0.03
100,000	WPP FINANCE 2013 4.0 24-33 12/09A	114,004.58	0.02
100,000	YORKSHIRE WATER FINA 2.75 19-41 18/04A	86,315.02	0.02
	United States of America	**252,459,922.74**	**51.89**
100,000	3M CO 1.75 15-30 15/05A	104,771.00	0.02
400,000	3M CO 3.375 19-29 01/03S	387,065.10	0.08
50,000	6297782 LLC 4.9110 24-27 01/09S	50,382.76	0.01
50,000	6297782 LLC 5.0260 24-29 01/10S	50,157.27	0.01
50,000	6297782 LLC 5.5840 24-34 01/10S	50,514.90	0.01
50,000	6297782 LLC 6.1760 24-54 01/10S	50,565.53	0.01
100,000	A AND T INC 0.25 19-26 04/03A	107,703.32	0.02
100,000	A AND T INC 3.15 17-36 04/09A	106,357.12	0.02
400,000	ABBOTT LABORATORIES 3.75 16-26 30/03S	399,710.36	0.08
100,000	ABBOTT LABORATORIES 4.9 16-46 30/11S	101,878.11	0.02
200,000	ABBOTT LABORATORIES 5.3 10-40 27/05S	215,573.02	0.04
100,000	ABBVIE INC 0.75 19-27 18/11A	105,437.88	0.02
200,000	ABBVIE INC 3.2 20-29 21/11S	191,218.92	0.04
130,000	ABBVIE INC 4.05 20-39 21/11S	120,079.11	0.02
200,000	ABBVIE INC 4.25 20-49 21/11S	178,975.28	0.04
200,000	ABBVIE INC 4.55 20-35 15/03S	200,073.53	0.04
200,000	ABBVIE INC 4.625 20-42 01/10S	191,693.92	0.04
100,000	ABBVIE INC 4.80 24-29 15/03S	102,893.15	0.02
100,000	ABBVIE INC 4.8 24-27 15/03S	101,929.58	0.02
100,000	ABBVIE INC 4.85 20-44 15/06S	98,768.36	0.02
150,000	ABBVIE INC 4.8750 18-48 14/11S	147,560.87	0.03
100,000	ABBVIE INC 4.9500 24-31 15/03S	103,922.31	0.02
250,000	ABBVIE INC 5.0500 24-34 15/03S	261,112.37	0.05
100,000	ABBVIE INC 5.35 24-44 15/03S	105,524.71	0.02
100,000	ABBVIE INC 5.4 24-54 15/03U	106,045.71	0.02
100,000	ABBVIE INC 5.5000 24-64 15/03S	106,728.56	0.02
100,000	AB INBEV WORLDWIDE 4.5 20-50 01/06S	95,443.68	0.02
50,000	AB INBEV WORLDWIDE 4.75 18-58 15/04S	48,025.95	0.01
200,000	AB INBEV WORLDWIDE 5.45 19-39 23/03S	213,891.63	0.04
130,000	AB INBEV WORLDWIDE 5.55 19-49 23/01S	140,149.92	0.03
100,000	AB INBEV WORLDWIDE 5.8 19-59 23/01S	112,707.45	0.02
100,000	ACE INA HOLDING 0.875 19-29 15/12A	100,643.90	0.02
100,000	ADOBE INC 4.85 24-27 04/04S	102,458.25	0.02
200,000	AES CORP 2.45 21-31 15/01S	173,181.68	0.04
100,000	AETNA INC 3.875 17-47 15/08S	78,106.79	0.02
50,000	AFFILIATED MANAGERS 5.5000 24-34 20/08S	50,602.61	0.01
150,000	AFLAC INC 4.75 18-49 15/01S	141,078.58	0.03
100,000	AGCO 5.45 24-27 21/03S	102,005.51	0.02
50,000	AGCO 5.8 24-34 21/03S	52,292.38	0.01
200,000	AGILENT TECHNOLOGIES 2.3 21-31 12/03S	175,414.54	0.04
100,000	AIG GLOBAL FUNDING 4.65 24-27 20/08S	101,201.43	0.02
100,000	AIG GLOBAL FUNDING 5.9 23-28 19/09S	105,241.62	0.02
100,000	AIR LEASE 3.7 24-30 15/04A	111,989.15	0.02
50,000	AIR LEASE CORP 3.0 20-30 01/02S	46,077.03	0.01
50,000	AIR LEASE CORP 3.625 17-27 01/04S	49,237.86	0.01
100,000	AIR LEASE CORP 5.3000 23-28 01/02S	102,691.71	0.02
100,000	AIR PRODUCTS AND CHEMIC 2.80 20-50 15/05S	69,143.65	0.01
100,000	AIR PRODUCTS CHEMIC 4.0 23-35 03/03A	117,568.74	0.02
100,000	AIR PRODUCTS CHEMIC 4.6000 24-29 08/02S	102,445.31	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	AIR PRODUCTS CHEMIC 4.75 24-31 08/02S	103,464.45	0.02
100,000	ALABAMA POWER 6.00 09-39 01/03S	111,069.25	0.02
50,000	ALABAMA POWER CO 3.4500 19-49 01/10S	38,394.59	0.01
200,000	ALABAMA POWER CO 5.8500 23-33 15/11S	218,050.77	0.04
100,000	ALEXANDRIA REAL 3.5500 22-52 15/03U	73,356.56	0.02
100,000	ALEXANDRIA REAL 4.7500 23-35 15/04S	98,731.38	0.02
100,000	ALEXANDRIA REAL ESTATE 4.9 20-30 15/12SS	102,066.01	0.02
100,000	ALEXANDRIA REAL ESTE 5.25 24-36 15/05S	101,819.45	0.02
100,000	ALLEGION US HOLDING 5.6000 24-34 29/05S	104,602.75	0.02
100,000	ALLIANT ENERGY 5.4000 24-27 06/06S	102,457.29	0.02
100,000	ALLSTATE CORP 1.45 20-30 15/12S	83,884.03	0.02
20,000	ALLY FINANCIAL INC 6.8480 23-30 03/01S	21,122.67	0.00
50,000	ALLY FINANCIAL INC 8.00 09-31 01/11S	56,606.25	0.01
400,000	ALPHABET INC 1.998 16-26 15/08S	387,735.86	0.08
200,000	ALPHABET INC 2.0500 20-50 15/08S	124,542.37	0.03
100,000	ALTRIA GROUP INC 3.125 19-31 15/06A	108,437.04	0.02
400,000	ALTRIA GROUP INC 4.8 19-29 14/02S	404,839.80	0.08
250,000	AMAZON.COM INC 1.0000 21-26 12/05S	239,093.74	0.05
200,000	AMAZON.COM INC 1.6500 21-28 12/05S	185,185.30	0.04
350,000	AMAZON.COM INC 2.1000 21-31 12/05S	309,874.64	0.06
200,000	AMAZON.COM INC 3.45 22-29 13/04S	197,064.99	0.04
200,000	AMAZON.COM INC 3.9500 22-52 13/04S	174,133.76	0.04
250,000	AMAZON.COM INC 4.95 14-44 05/12S	259,589.91	0.05
200,000	AMAZON COM 3.875 18-37 22/02S	188,366.58	0.04
200,000	AMAZON COM 4.1 22-62 13/04S	172,497.60	0.04
100,000	AMAZON COM 4.6 22-25 01/12S	100,661.19	0.02
200,000	AMAZON COM 4.65 22-29 01/12S	206,629.13	0.04
120,000	AMER ELECTRIC POWER 5.20 23-29 15/01S	123,904.06	0.03
110,000	AMEREN CORP 5.00 23-29 15/01S	112,660.74	0.02
210,000	AMEREN CORP 5.7000 23-26 01/12S	215,916.51	0.04
100,000	AMERICAN EXPRESS 3.3000 22-27 03/05S	98,071.65	0.02
50,000	AMERICAN EXPRESS CO 4.05 12-42 03/12S	45,592.40	0.01
400,000	AMERICAN HOMES 4.9000 19-29 15/02S	404,066.12	0.08
100,000	AMERICAN HONDA 4.9000 24-27 12/03S	101,959.66	0.02
100,000	AMERICAN HONDA 5.6000 23-30 06/09A	139,352.40	0.03
30,000	AMERICAN HONDA 5.6500 23-28 15/11S	31,700.12	0.01
250,000	AMERICAN HONDA FIN 2.25 22-29 12/01S	231,125.89	0.05
100,000	AMERICAN HONDA FIN 4.9 24-27 09/07S	102,164.19	0.02
100,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	102,552.67	0.02
100,000	AMERICAN HONDA FIN 5.05 24-31 10/07S	102,959.82	0.02
100,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	101,301.37	0.02
50,000	AMERICAN INTERN 5.75 18-48 01/04S	50,221.52	0.01
50,000	AMERICAN INTERNATION 4.375 20-50 11/05S	44,790.75	0.01
100,000	AMERICAN INTL 3.4 20-30 11/05S	94,668.50	0.02
50,000	AMERICAN INTL 5.1250 23-33 27/03S	51,563.01	0.01
100,000	AMERICAN TOWER 4.125 23-27 16/05A	114,607.47	0.02
100,000	AMERICAN TOWER 5.2 24-29 15/02S	103,061.34	0.02
100,000	AMERICAN TOWER 5.4500 24-34 15/02S	104,503.18	0.02
350,000	AMERICAN TOWER 5.8 23-28 15/11S	367,940.76	0.08
350,000	AMERICAN TOWER 5.9 23-33 15/11S	376,311.36	0.08
100,000	AMERICAN TOWER CORP 0.4 21-27 15/02A	105,262.40	0.02
450,000	AMERICAN WATER 2.3000 21-31 01/06S	395,420.74	0.08
450,000	AMERISOURCEBERGEN CO 2.7 21-31 30/03S	404,249.58	0.08
200,000	AMGEN 4.40 15-45 01/05S	179,536.42	0.04
450,000	AMGEN INC 2.3 20-31 06/05S	398,379.93	0.08
150,000	AMGEN INC 3.15 20-40 21/02S	119,630.13	0.02
200,000	AMGEN INC 3.375 20-50 21/02S	152,243.43	0.03
200,000	AMGEN INC 4.663 16-51 15/06S	182,870.33	0.04
200,000	AMGEN INC 5.15 23-28 02/03S	206,022.06	0.04
200,000	AMGEN INC 5.25 23-30 02/03S	208,567.90	0.04
200,000	AMGEN INC 5.25 23-33 02/03S	208,176.09	0.04
90,000	AMGEN INC 5.6 23-43 02/03S	94,329.27	0.02
200,000	AMGEN INC 5.65 23-53 02/03S	210,462.56	0.04
200,000	AMGEN INC 5.75 23-63 02/03S	210,906.37	0.04
350,000	AMPHENOL CORP 4.75 23-26 30/03S	352,715.71	0.07
400,000	ANALOG DEVICES INC 3.50 16-26 05/12S	396,782.51	0.08
350,000	ANHEUSER BUSCH 4.9 19-31 23/01S	363,967.93	0.07
150,000	ANHEUSER-BUSCH 5.0000 24-34 15/06S	156,280.35	0.03
100,000	ANHEUSER-BUSCH COS 4.9 19-46 01/02S/02S	98,452.70	0.02
100,000	ANHEUSER-BUSCH INBEV 4.6000 20-60 01/06S	94,785.07	0.02
100,000	AOA NORTH AMERICA 5.15 24-29 01/03S	103,286.61	0.02
100,000	AOA NORTH AMERICA 5.3 24-31 01/03S	104,324.75	0.02
100,000	AOA NORTH AMERICA 5.75 24-54 01/03S	105,861.38	0.02
100,000	AON NORTH AMERICA 5.125 24-27 01/03S	102,325.85	0.02
100,000	AON NORTH AMERICA 5.4500 24-34 01/03S	105,002.74	0.02
192,000	APACHE CORP 5.35 19-49 01/07S	165,901.37	0.03
100,000	APOLLO DEBT SOL 6.7000 24-31 29/07S	102,899.92	0.02
450,000	APPALACHIAN POW 2.7000 21-31 01/04S	402,080.05	0.08
100,000	APPALACHIAN POW 4.4000 14-44 15/05S	87,591.89	0.02
200,000	APPLE 2.45 16-26 04/08S	195,222.61	0.04
200,000	APPLE 3.45 15-45 09/02S	167,492.07	0.03
200,000	APPLE 4.0 23-28 10/05S	202,204.00	0.04
400,000	APPLE 4.45 14-44 06/05S	397,127.38	0.08
100,000	APPLE INC 0.5 19-31 15/11A	96,835.34	0.02
200,000	APPLE INC 2.05 19-26 11/09S	193,538.58	0.04
300,000	APPLE INC 2.375 21-41 08/02S	225,096.40	0.05
200,000	APPLE INC 2.4000 20-50 20/08S	132,413.70	0.03
200,000	APPLE INC 2.65 20-50 11/05S	138,412.71	0.03
550,000	APPLE INC 2.65 21-51 08/02S	377,646.67	0.08
300,000	APPLE INC 3.75 17-47 13/11S	258,847.88	0.05
200,000	APPLE INC 4.65 16-46 23/03S	198,529.99	0.04
100,000	APPLIED MATERIALS 4.8000 24-29 15/06S	103,047.18	0.02
100,000	APPLIED MATERIALS 5.1 15-35 01/10S	106,035.89	0.02
100,000	APPLIED MATERIALS INC 2.75 20-50 29/05S	69,827.82	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ARES CAPITAL CORPORA 5.875 24-29 01/03S	102,393.37	0.02
100,000	ARIZONA PUBLIC 5.0500 11-41 01/09S	98,266.51	0.02
60,000	ARIZONA PUBLIC SERVI 4.35 15-45 15/11S	52,049.33	0.01
50,000	ARROW ELECTRONICS 5.150 24-29 21/08S	50,739.16	0.01
200,000	ASCENSION HEALTH 3.945 16-46 15/11S	174,551.31	0.04
200,000	ASHTEAD CAPITAL 4.2500 19-29 01/11S	194,551.15	0.04
200,000	ASHTEAD CAPITAL INC 4 19-28 01/05S01/05S	195,054.54	0.04
100,000	ASTRAZENECA FIN 4.8500 24-29 26/02S	103,097.21	0.02
100,000	ASTRAZENECA FINANCE 2.25 21-31 28/05S	88,632.93	0.02
100,000	ASTRAZENECA FINANCE 3.121 24-30 05/08A	113,482.61	0.02
100,000	ASTRAZENECA FINANCE 3.278 24-33 05/08A	113,553.38	0.02
100,000	ASTRAZENECA FINANCE 4.8 24-27 26/02S	101,947.35	0.02
200,000	ASTRAZENECA FINANCE 4.9 24-31 26/02S	208,004.69	0.04
100,000	AT&T INC 2.05 20-32 19/05A	102,899.08	0.02
200,000	AT&T INC 2.3 20-27 28/05S	191,013.57	0.04
200,000	AT&T INC 2.55 21-33 01/12S	168,600.05	0.03
300,000	AT&T INC 2.75 20-31 01/06S	271,182.11	0.06
200,000	AT&T INC 3.50 21-53 15/09S	146,880.19	0.03
200,000	AT&T INC 3.55 21-55 15/09S	146,127.63	0.03
130,000	AT&T INC 3.65 20-51 01/06S	99,716.02	0.02
550,000	AT&T INC 3.65 21-59 15/09S	398,629.53	0.08
200,000	AT&T INC 3.800 21-57 01/12S	151,408.48	0.03
400,000	AT&T INC 4.85 19-39 01/03S	391,906.16	0.08
200,000	AT&T INC 5.15 18-46 15/11S	196,757.93	0.04
427,000	ATANDT INC 4.0000 18-25 25/11S	316,187.72	0.06
100,000	ATHENE GLOBAL FUNDING 0.625 21-28 12/01A	102,862.13	0.02
100,000	ATHENE GLOBAL FUNDING 0.832 22-27 08/01A	106,140.79	0.02
350,000	ATHENE GLOBAL FUNDING 2.673 21-31 07/06S	302,879.25	0.06
50,000	ATHENE GLOBAL FUNDING 4.860 24-26 27/08S	50,342.41	0.01
100,000	ATHENE GLOBAL FUNDING 5.150 24-27 28/07S	134,420.19	0.03
100,000	ATHENE GLOBAL FUNDING 5.339 24-27 15/01S	101,673.37	0.02
60,000	ATHENE GLOBAL FUNDING 5.516 24-27 25/03S	61,439.25	0.01
100,000	ATHENE GLOBAL FUNDING 5.583 24-29 09/01S	103,515.38	0.02
100,000	ATHENE GLOBAL FUNDING 5.684 24-26 23/02S	101,451.07	0.02
100,000	ATMOS ENERGY CORP 3.00 17-27 15/06S	97,383.16	0.02
100,000	ATMOS ENERGY CORP 4.1250 19-49 15/03S	85,729.57	0.02
50,000	ATMOS ENERGY CORP 6.200 23-53 11/15S	57,663.96	0.01
100,000	AT T 4.3 23-34 18/11A	119,357.60	0.02
100,000	AT T 4.375 16-29 14/09A	131,545.38	0.03
200,000	AT T 4.6 19-44 01/06S	182,036.17	0.04
100,000	AT T EMTN REGD 7.00 09-40 30/04A	152,641.25	0.03
100,000	ATT INC 1.6 20-28 19/05A	106,683.05	0.02
300,000	ATT INC 1.7 21-26 23/03S	289,054.81	0.06
120,000	ATT INC 3.5 20-41 28/05S	98,306.31	0.02
100,000	ATT INC 3.55 23-25 18/11A	112,160.16	0.02
100,000	ATT INC 3.95 23-31 30/04A	116,272.71	0.02
200,000	ATT INC 4.85 19-45 15/07S	188,313.95	0.04
350,000	AT T INC 5.4000 23-34 15/02S	367,202.29	0.08
250,000	AUSTRALIA NEW ZEALAN 4.75 24-27 18/01S	253,974.06	0.05
50,000	AUTOZONE INC 5.1000 24-29 15/07S	51,503.80	0.01
100,000	AUTOZONE INC 5.4000 24-34 15/07S	103,649.66	0.02
350,000	AVALONBAY COMMUNITIE 3.5 15-25 15/11S	346,942.42	0.07
40,000	AVALONBAY COMMUNITIES 5.30 23-33 07/12S	41,704.90	0.01
100,000	AVIATION CAPITAL 1.9500 21-26 20/09S	94,718.07	0.02
100,000	BAKER HUGHES 3.337 17-27 15/12S	97,572.28	0.02
100,000	BAKER HUGHES 4.08 18-47 15/12S	84,721.87	0.02
150,000	BALTIMORE GAS & ELECT 3.50 16-46 15/08S	117,663.73	0.02
47,000	BALTIMORE GAS AND 5.4000 23-53 01/06S	48,757.10	0.01
200,000	BANK AMERICA 4.134 23-28 12/06A	232,010.76	0.05
100,000	BANK OF AMERICA CORP 1.102 21-32 24/05A	97,089.47	0.02
100,000	BANK OF AMERICA CORP 1.667 21-29 02/06A	120,255.68	0.02
300,000	BANK OF AMERICA CORP 2.482 21-36 21/09S	253,193.31	0.05
300,000	BANK OF AMERICA CORP 2.551 22-28 04/02S	288,197.42	0.06
200,000	BANK OF AMERICA CORP 2.687 21-32 22/04S	178,319.11	0.04
300,000	BANK OF AMERICA CORP 2.819 29 15/09S	315,736.21	0.06
200,000	BANK OF AMERICA CORP 2.972 22-33 04/02S	179,176.18	0.04
200,000	BANK OF AMERICA CORP 3.311 21-42 22/04S	162,690.47	0.03
50,000	BANK OF AMERICA CORP 3.946 18-49 23/01S	42,664.30	0.01
100,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	100,139.40	0.02
200,000	BANK OF AMERICA CORP 4.571 22-33 27/04S	198,854.30	0.04
200,000	BANK OF AMERICA CORP 4.75 15-45 21/04SS	192,083.80	0.04
200,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	203,470.30	0.04
250,000	BANK OF AMERICA NAT 5.526 23-26 18/08S	256,670.39	0.05
100,000	BANK OF AMERICA SUB 5.00 14-44 21/01S	101,731.93	0.02
100,000	BANK OF MONTREAL 4.97 24-31 04/06S	103,206.10	0.02
100,000	BANK OF NY MELL 0.7500 21-26 28/01S	95,662.23	0.02
100,000	BANK OF NY MELL 1.0500 21-26 15/10S	94,342.25	0.02
100,000	BANK OF NY MELL 1.6500 21-28 14/07S	91,626.02	0.02
100,000	BANK OF NY MELL 4.9750 24-30 14/03S	103,161.05	0.02
50,000	BAPTIST HLTH SF 3.1150 21-71 15/11S	32,109.23	0.01
350,000	BAT CAPITAL CORP 7.079 23-43 02/08S	400,973.92	0.08
300,000	BAT CAPITAL CORP 7.0810 23-53 02/08S	348,361.77	0.07
200,000	BAXTER INTL INC 2.539 22-32 01/02S	173,360.47	0.04
200,000	BAYER US FINANC 6.1250 23-26 21/11S	206,234.71	0.04
100,000	BAYER US FINANCE II 4.7 18-64 15/07S	79,536.39	0.02
200,000	BAYER US FINANCE II 4.875 18-48 25/06S	172,870.97	0.04
200,000	BAYER US FINANCE LLC 6.5 23-33 21/11S	216,969.88	0.04
100,000	BECTON DICKINSON 1.9 16-26 15/12A	109,792.03	0.02
100,000	BECTON DICKINSON 3.519 24-31 08/02A	113,475.77	0.02
100,000	BECTON DICKINSON 4.874 24-29 08/02S	102,107.10	0.02
100,000	BECTON DICKINSON CO 4.669 17-47 06/06S	92,885.17	0.02
100,000	BELROSE FUNDING TRUS 2.33 20-30 15/08S	85,780.26	0.02
50,000	BERKSHIRE HATHAWAY 3.85 22-52 15/03S	42,189.96	0.01
50,000	BERKSHIRE HATHAWAY 4.20 18-48 15/08S	45,959.68	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BERKSHIRE HATHAWAY 4.45 18-49 15/01S	88,803.54	0.02
100,000	BERKSHIRE HATHAWAY 4.50 13-43 11/02S	99,905.79	0.02
100,000	BERKSHIRE HATHAWAY 5.1500 13-43 15/11S	100,868.71	0.02
100,000	BERKSHIRE HATHAWAY E 2.85 20-51 29/10S	67,607.94	0.01
50,000	BERKSHIRE HATHAWAY F 2.85 20-50 15/10S	35,094.97	0.01
100,000	BERKSHIRE HATHAWAY FI 1.5 22-30 18/03A	104,684.83	0.02
400,000	BERKSHIRE HATHAYAY 4.40 12-42 15/05S	392,520.33	0.08
100,000	BERRY GLOBAL INC 1.5000 20-27 15/01S	107,414.42	0.02
50,000	BERRY GLOBAL INC 5.5 24-28 15/04S	51,302.98	0.01
100,000	BERRY GLOBAL INC 5.6500 24-34 15/01S	102,705.18	0.02
300,000	BERRY PLASTICS CORP 1.65 21-27 15/01S	281,671.97	0.06
100,000	BIOGEN INC 3.15 20-50 30/04S	69,094.49	0.01
100,000	BIOGEN INC 5.2 15-45 15/09S 15-45 15/09S	97,192.78	0.02
100,000	BLACK HILLS CORP 3.15 16-27 15/01S	97,201.97	0.02
100,000	BLACKROCK FUNDING 4.7 24-29 14/03S	102,823.73	0.02
50,000	BLACKROCK FUNDING 4.9 24-35 08/01S	51,579.21	0.01
100,000	BLACKROCK FUNDING 5.3500 24-55 08/01S	105,105.03	0.02
50,000	BLACKROCK INC 1.9 20-31 28/01S	43,649.20	0.01
50,000	BLACKROCK INC 4.7500 23-33 25/05S	51,443.46	0.01
150,000	BLACKSTONE HOLD 3.5000 19-49 10/09S	114,078.33	0.02
20,000	BLACKSTONE PRIVATE C 6.25 24-31 25/01S	20,541.64	0.00
100,000	BLACKSTONE PRIV CRED 2.625 22-26 15/12S	94,547.17	0.02
400,000	BLACKSTONE SECURED L 3.625 20-26 23/10S	391,977.31	0.08
100,000	BLUE OWL CAPITAL 5.9500 24-29 15/03S	102,103.78	0.02
100,000	BLUE OWL CREDIT INCOME 6.65 24-31 15/03S	102,239.11	0.02
100,000	BLUE OWL FINANCE 6.2500 24-34 18/04S	104,705.28	0.02
50,000	BMW US CAPITAL 4.6500 24-26 13/08S	50,447.15	0.01
50,000	BMW US CAPITAL 4.8500 24-31 13/08S	50,233.79	0.01
50,000	BMW US CAPITAL 4.9000 24-27 02/04S	50,829.27	0.01
50,000	BMW US CAPITAL 4.9000 24-29 02/04S	50,928.34	0.01
50,000	BMW US CAPITAL 5.0500 24-26 02/04S	50,633.88	0.01
100,000	BMW US LLC 3.375 24-34 02/02A	111,203.53	0.02
50,000	BMW US LLC 4.6 24-27 13/08S	50,550.42	0.01
50,000	BMW US LLC 4.65 24-29 13/08S	50,403.27	0.01
50,000	BMW US LLC 5.15 24-34 02/04S	51,026.63	0.01
350,000	BOARDWALK PIPE 5.95 16-26 01/06S	356,414.60	0.07
200,000	BOEING CO 2.196 21-26 04/02S	192,704.96	0.04
50,000	BOEING CO 2.75 20-26 02/11S	48,545.91	0.01
400,000	BOEING CO 3.2 19-29 01/03S	370,229.31	0.08
200,000	BOEING CO 3.375 16-46 15/06S	135,481.69	0.03
50,000	BOEING CO 5.04 20-27 01/05S	50,152.45	0.01
100,000	BOEING CO 5.705 20-40 04/05S	97,661.36	0.02
400,000	BOEING CO 5.805 20-50 04/05S	386,463.57	0.08
200,000	BOEING CO 6.2980 24-29 01/05U	210,377.88	0.04
200,000	BOEING CO 6.5280 24-34 01/05U	214,572.52	0.04
200,000	BOEING CO 6.8580 24-54 01/05U	219,351.40	0.05
100,000	BOOKING HOLDING 3.5 24-29 01/03A	114,364.09	0.02
100,000	BOOKING HOLDING 3.625 24-32 01/03A	114,914.85	0.02
100,000	BOOKING HOLDING 4.125 23-33 12/05A	118,488.76	0.02
100,000	BOOKING HOLDING 4.5000 22-31 15/11A	121,176.66	0.02
100,000	BOOKING HOLDINGS 3.625 23-28 12/11A	115,267.11	0.02
100,000	BOOKING HOLDINGS INC 0.5 21-28 08/03A	103,469.08	0.02
200,000	BOOZ ALLEN HAMILTON 5.95 23-33 04/08S	213,865.60	0.04
50,000	BORGWARNER INC 4.9500 24-29 15/08S	50,846.99	0.01
50,000	BORGWARNER INC 5.4000 24-34 15/08S	51,034.20	0.01
150,000	BOSTON PROPERTIES 3.40 19-29 21/06S	140,272.61	0.03
50,000	BOSTON PROPERTIES 5.750 24-35 15/01S	50,996.34	0.01
100,000	BOSTON PROPERTIES 6.75 22-27 01/12S	105,724.52	0.02
100,000	BOSTON SCIENTIF CORP 0.6250 19-27 01/12A	104,485.61	0.02
200,000	BOSTON SCIENTIFIC 4.5500 19-39 01/03S	195,855.16	0.04
50,000	BOSTON UNIVERSITY 4.0610 18-48 01/10S	44,202.24	0.01
50,000	BOST SC 7.375 09-40 15/01S	62,032.60	0.01
100,000	BP CAPITAL MARKETS 2.721 22-32 12/01S	89,103.39	0.02
100,000	BP CAPITAL MARKETS 2.939 20-51 04/06SS	67,908.33	0.01
200,000	BP CAPITAL MARKETS 3.06 21-41 17/06S	155,309.59	0.03
100,000	BP CAPITAL MARKETS 3.379 21-61 08/02S	70,399.80	0.01
60,000	BP CAPITAL MARKETS 3 20-50 24/02S	41,588.50	0.01
100,000	BP CAPITAL MARKETS 4.234 18-28 06/11S	100,370.33	0.02
200,000	BP CAPITAL MARKETS A 2.772 20-50 10/08S	131,494.44	0.03
200,000	BP CAP MARKETS 3.0010 21-52 17/03S	137,164.63	0.03
50,000	BP CAP MARKETS 4.6990 24-29 10/04S	51,065.69	0.01
100,000	BP CAP MARKETS 4.8120 23-33 13/02S	101,322.19	0.02
100,000	BP CAP MK AMERICA 5.017 24-27 17/11S	102,853.81	0.02
250,000	BRIGHTHOUSE 4.7 17-47 22/12S	205,895.09	0.04
50,000	BRIGHTHOUSE FINANCIA 5.55 24-27 09/04S	51,048.68	0.01
100,000	BRISTOL MYERS 4.9 24-27 22/02S	102,112.80	0.02
100,000	BRISTOL MYERS 4.9 24-29 22/02S	103,358.90	0.02
100,000	BRISTOL MYERS 4.95 24-26 20/02S	101,282.60	0.02
40,000	BRISTOL MYERS 6.4 23-63 15/11S	47,031.61	0.01
150,000	BRISTOL-MYERS SQUIBB 3.2 20-26 15/06S	148,080.69	0.03
200,000	BRISTOL MYERS SQUIBB 3.5522-42 15/03S	167,398.05	0.03
60,000	BRISTOL MYERS SQUIBB 3.7 22-52 15/03S	47,606.16	0.01
100,000	BRISTOL-MYERS SQUIBB 4.125 20-39 15/06S	92,605.28	0.02
400,000	BRISTOL-MYERS SQUIBB 4.25 20-49 26/04S	351,276.89	0.07
100,000	BRISTOL-MYERS SQUIBB 5.1 24-31 22/02S	104,717.50	0.02
200,000	BRISTOL-MYERS SQUIBB 5.2000 24-34 22/02S	210,763.36	0.04
100,000	BRISTOL-MYERS SQUIBB 5.50 24-44 22/02S	105,921.73	0.02
200,000	BRISTOL-MYERS SQUIBB 5.6500 24-64 22/02S	211,978.33	0.04
300,000	BRITISH AEROSPACE FIN 7.50 97-27 01/07S	324,381.88	0.07
100,000	BRIXMOR OPERATING PA 5.5 24-34 15/02S	102,867.25	0.02
450,000	BROADCOM INC 2.45 21-31 19/01S	398,616.21	0.08
400,000	BROADCOM INC 3.459 20-26 15/09S	394,682.16	0.08
450,000	BROADCOM INC 3.469 21-34 31/03S	405,522.03	0.08
100,000	BROADCOM INC 4.3 20-32 15/11S	98,290.64	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	BROADCOM INC 5.0500 24-27 12/07S	204,347.73	0.04
100,000	BROADCOM INC 5.1500 24-31 15/11S	103,661.87	0.02
450,000	BROADRIDGE IN COM SOL 2.6 21-31 01/05S	397,194.21	0.08
100,000	BROOKLYN UNION 4.4870 19-49 04/03S	83,969.14	0.02
200,000	BROOKLYN UNION 6.3880 23-33 15/09S	217,578.74	0.04
100,000	BROOKLYN UNION GAS 4.273 18-48 15/03S	81,074.83	0.02
100,000	BROOKLYN UNION GAS 4.504 16-46 10/03S	85,360.24	0.02
50,000	BROWN BROWN I 5.6500 24-34 11/06S	52,435.43	0.01
100,000	BRUNSWICK CORPORATIO 5.85 24-29 18/03S	103,197.55	0.02
50,000	BURLINGTN NORTH 5.2000 23-54 15/04S	51,668.87	0.01
400,000	BURLINGTN NORTH SA 4.55 14-44 01/09S	377,803.86	0.08
200,000	BURLINGTN NORTH SA 4.70 15-45 01/09S	191,926.45	0.04
100,000	CAMDEN PROPERTY TRUS 4.9 24-34 15/01S	100,573.96	0.02
100,000	CAMPBELL SOUP CO 5.2000 24-27 19/03S	102,619.15	0.02
100,000	CAMPBELL SOUP CO 5.2000 24-29 21/03S	103,538.44	0.02
100,000	CAMPBELL SOUP CO 5.3 24-26 20/03S	101,459.04	0.02
50,000	CAMPBELL SOUP CO 5.4000 24-34 21/03S	52,351.31	0.01
20,000	CANTOR FITZGERA 7.2000 23-28 12/12S	21,216.62	0.00
100,000	CAPITAL ONE 6.377 23-34 08/06S	108,051.59	0.02
100,000	CAPITAL ONE FIN 5.7 24-30 01/02S	103,627.72	0.02
100,000	CARDINAL HEALTH 5.4500 24-34 15/02S	104,649.78	0.02
100,000	CARDINAL HEALTH INC 5.125 24-29 15/02S	102,884.62	0.02
500,000	CARGILL INC 3.8750 19-49 23/05S	418,125.71	0.09
100,000	CARR GL 4.125 23-28 29/05A	115,701.99	0.02
25,000	CARRIER GLOBAL 6.20 24-54 15/03S	28,889.74	0.01
350,000	CARRIER GLOBAL CORPORATION 5.9% 15-03-34	381,883.29	0.08
400,000	CATERPILLAR 4.3 14-44 08/05S	374,898.24	0.08
100,000	CATERPILLAR 4.75 14-64 15/04S	95,051.53	0.02
100,000	CATERPILLAR FIN 4.3500 23-26 15/05S	100,631.84	0.02
50,000	CATERPILLAR FIN 4.450 24-26 16/10S	50,592.18	0.01
100,000	CATERPILLAR FIN 4.8500 24-29 27/02S	103,343.31	0.02
100,000	CATERPILLAR FINANCI 5.72 23-26 17/08A	136,863.28	0.03
100,000	CATERPILLAR FINANCIA 3.023 24-27 03/09A	112,633.06	0.02
50,000	CATERPILLAR FINANCIA 4.375 24-29 16/08S	50,742.82	0.01
50,000	CATERPILLAR FINANCIA 4.4 24-27 15/10S	50,654.91	0.01
50,000	CATERPILLAR FINANCIA 4.8 23-26 06/01S	50,466.88	0.01
450,000	CATERPILLAR INC 1.9 21-31 12/03S	398,678.47	0.08
350,000	CBRE SERVICES INC 5.9500 23-34 15/08S	375,728.96	0.08
100,000	CB RICHARD ELLIS SER 5.5 24-29 01/04S	104,301.57	0.02
150,000	CBS 5.9 10-40 15/10S	133,786.59	0.03
50,000	CDW LLC/CDW FIN 5.100 24-30 01/03S	50,782.48	0.01
50,000	CDW LLC/CDW FIN 5.550 24-34 22/08S	51,126.84	0.01
100,000	CELANESE US HOL 6.5500 23-30 15/11S	107,849.66	0.02
100,000	CELANESE US HOLDINGS 5.337 22-29 19/01A	118,903.88	0.02
100,000	CELANESE US HOLDINGS 6.3500 23-28 15/11S	105,655.59	0.02
50,000	CENTENE CORP 2.4500 21-28 15/07S	46,053.76	0.01
100,000	CENTENE CORP 2.5000 21-31 01/03S	85,984.80	0.02
100,000	CENTENE CORP 2.625 21-31 12/08S	85,767.71	0.02
100,000	CENTENE CORP 3.0000 20-30 15/10S	89,504.56	0.02
100,000	CENTENE CORP 4.25 19-27 15/12S	98,266.72	0.02
100,000	CENTENE CORP 4.625 20-29 15/12S	97,902.70	0.02
200,000	CENTERPOINT ENE 1.4500 21-26 01/06S	190,767.33	0.04
50,000	CENTERPOINT ENE 4.2500 19-49 01/02S	43,934.41	0.01
200,000	CENTERPOINT ENE 5.2500 23-26 10/08S	203,307.67	0.04
100,000	CENTERPOINT ENERGY 4.50 14-44 01/04S	91,689.86	0.02
200,000	CF INDUSTRIES 5.15 14-34 15/03S	202,263.67	0.04
100,000	CHARLES SCHWAB 2.3000 21-31 13/05S	88,316.08	0.02
100,000	CHARLES SCHWAB CORP 2.75 21-29 01/10S	93,196.87	0.02
100,000	CHARLES SCHWAB CORP 2.9 22-32 03/03S	89,796.18	0.02
100,000	CHARLES SCHWAB CORPO 5.875 23-26 24/08S	102,913.04	0.02
50,000	CHARTER COMM OP 6.6500 23-34 01/02S	52,272.91	0.01
330,000	CHARTER COMM OPT L 6.834 16-55 23/10S	329,151.70	0.07
390,000	CHARTER COMMUNICATI 5.5 22-63 01/04S	316,672.79	0.07
350,000	CHARTER COMMUNICATI 6.15 23-26 10/11S	359,836.62	0.07
450,000	CHARTER COM OPER 2.8000 20-31 01/04S	384,901.60	0.08
50,000	CHARTER COM OPERARING 3.50 21-41 01/06S	35,093.36	0.01
100,000	CHENIERE CORPUS CHRIS 2.742 21-39 31/12S	82,194.79	0.02
200,000	CHENIERE ENERGY 3.2500 22-32 30/01S	178,716.06	0.04
50,000	CHENIERE ENERGY 5.65 24-34 15/04S	51,774.77	0.01
200,000	CHENIERE ENERGY 5.7500 24-34 15/08S	208,584.77	0.04
100,000	CHENIERE ENERGY PART 5.95 24-33 30/06S	105,827.17	0.02
182,000	CHEVRON CORPORATION 3.078 20-50 11/05S	133,300.73	0.03
100,000	CHEVRON USA INC 2.3430 20-50 12/08S	62,481.96	0.01
150,000	CHEVRON USA INC 3.25 20-29 15/10S	145,201.90	0.03
100,000	CHILDREN S HOSP 4.2680 14-44 15/05S	92,539.96	0.02
100,000	CHOICE HOTELS INTL 5.85 24-34 01/08S	103,006.01	0.02
50,000	CHUBB INA HOLDINGS 3.05 21-61 15/12S	34,108.38	0.01
100,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	98,823.30	0.02
50,000	CHUBB INA HOLDINGS 4.35 15-45 03/11S	46,128.84	0.01
100,000	CHUBB INA HOLDINGS 5.0000 24-34 15/03S	103,815.67	0.02
100,000	CHUBB INA HOLDINGS I 1.375 20-30 17/09S	85,742.96	0.02
100,000	CIGNA GROUP/THE 5.0000 24-29 15/05S	102,900.75	0.02
100,000	CIGNA GROUP/THE 5.1250 24-31 15/05S	103,880.55	0.02
200,000	CIGNA GROUP/THE 5.2500 24-34 15/02S	207,099.79	0.04
400,000	CISCO SYSTEMS I 2.5000 16-26 20/09S	390,709.74	0.08
100,000	CISCO SYSTEMS I 4.8000 24-27 26/02S	102,207.36	0.02
100,000	CISCO SYSTEMS I 4.8500 24-29 26/02S	103,388.11	0.02
100,000	CISCO SYSTEMS I 4.9500 24-31 26/02S	104,521.27	0.02
100,000	CISCO SYSTEMS I 5.0500 24-34 26/02S	104,946.12	0.02
100,000	CISCO SYSTEMS I 5.3500 24-64 26/02S	106,106.38	0.02
250,000	CITIBANK NA 5.438 24-26 30/04S	254,955.49	0.05
250,000	CITIBANK NA 5.4880 23-26 04/12S	257,206.44	0.05
250,000	CITIBANK NA 5.8030 23-28 29/09S	264,620.94	0.05
250,000	CITIBANK NA 5.8640 23-25 29/09S	253,422.86	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CITIGROUP INC 1.122 21-27 28/01S	95,672.23	0.02
100,000	CITIGROUP INC 1.750 19-26 23/10A	126,705.12	0.03
100,000	CITIGROUP INC 4.45 15-27 29/09S	100,081.14	0.02
100,000	CITIGROUP INC 4.6500 18-48 23/07S	94,383.84	0.02
300,000	CITIGROUP INC 4.75 16-46 18/05S	281,370.00	0.06
150,000	CITIGROUP INC 5.3 14-44 06/05S	152,346.23	0.03
250,000	CITIGROUP INC 5.50 13-25 13/09S	251,518.12	0.05
200,000	CITIGROUP INC 5.61 22-26 29/09S	201,747.09	0.04
100,000	CITIGROUP INC 6.2700 22-33 17/11S	109,826.02	0.02
50,000	CITIGROUP INC 8.125 09-39 15/07S	66,357.05	0.01
250,000	CITIZENS BANK NA 3.7500 19-26 18/02S	246,751.51	0.05
100,000	CITIZENS FINANCIAL -35 25/04S	109,707.11	0.02
100,000	CLECO CORPORATE 4.9730 17-46 01/05S	88,795.65	0.02
200,000	CLEVELAND ELECT 4.5500 18-30 15/11S	200,626.95	0.04
100,000	CME GROUP INC 4.1500 18-48 15/06S	90,328.37	0.02
100,000	CNA FINANCIAL CORP 5.1250 24-34 15/02S	102,256.96	0.02
100,000	CNH INDUSTRIAL 5.1000 24-29 20/04S	102,974.40	0.02
100,000	CNH INDUSTRIAL 5.5000 23-29 12/01S	104,247.19	0.02
300,000	CNO GLOBAL FUND 1.7500 21-26 07/10S	284,141.36	0.06
100,000	COCA COLA 1.625 15-35 09/09A	96,954.03	0.02
100,000	COCA COLA BOTTLING 5.25 24-29 01/06S	104,061.75	0.02
100,000	COCA-COLA CO 0.75 19-26 22/09A	107,870.72	0.02
100,000	COCA-COLA CO 0.8 20-40 18/09A	77,512.86	0.02
400,000	COCA COLA CO 4.2 20-50 25/03S	365,430.07	0.08
50,000	COCA-COLA CO 4.6500 24-34 14/08S	51,155.83	0.01
50,000	COCA-COLA CO 5.2000 24-55 14/01S	52,440.81	0.01
50,000	COCA-COLA CO 5.3000 24-54 13/05S	53,256.32	0.01
100,000	COCA-COLA CO 5.4000 24-64 13/05S	106,636.68	0.02
100,000	COCA-COLA CONSO 5.4500 24-34 01/06S	105,387.82	0.02
350,000	COLGATE PALMOLIVE CO 4.8 23-26 02/03S	354,624.54	0.07
50,000	COLONIAL PIPELINE CO 7.63 02-32 15/04S	58,447.98	0.01
350,000	COLUMBIA PIPELINE 6.0550 23-26 15/08S	358,581.20	0.07
100,000	COLUMBIA PIPELINE 6.5440 23-53 15/11S	112,501.53	0.02
50,000	COLUMBIA PIPELINE GR 6.036 23-33 15/11S	53,457.16	0.01
200,000	COMCAST 4.55 23-29 15/01S	203,277.55	0.04
350,000	COMCAST 4.75 14-44 01/03S	332,156.05	0.07
200,000	COMCAST 5.35 23-53 15/05S	204,547.99	0.04
100,000	COMCAST 5.50 10-29 23/11A	139,771.77	0.03
100,000	COMCAST CORP 0.00 21-26 14/09A	105,854.65	0.02
100,000	COMCAST CORP 0.25 21-29 14/09A	98,034.70	0.02
500,000	COMCAST CORP 1.5 20-31 25/08S	421,691.92	0.09
100,000	COMCAST CORP 2.8000 20-51 15/01S	66,342.50	0.01
160,000	COMCAST CORP 2.8870 22-51 01/11S	107,403.84	0.02
190,000	COMCAST CORP 2.937 22-56 01/11S	124,122.73	0.03
200,000	COMCAST CORP 3.2500 19-39 01/11S	163,393.73	0.03
50,000	COMCAST CORP 3.90 18-38 01/03S	45,146.99	0.01
200,000	COMCAST CORP 3.9500 18-25 15/10S	199,431.79	0.04
200,000	COMCAST CORP 3.969 17-47 01/11S	167,061.82	0.03
200,000	COMCAST CORP 3.999 17-49 01/11S	166,919.28	0.03
100,000	COMCAST CORP 4.6000 18-38 15/10S	97,232.08	0.02
200,000	COMCAST CORP 4.7000 18-48 15/10S	189,254.94	0.04
200,000	COMCAST CORP 5.5000 22-32 15/11S	214,037.85	0.04
40,000	COMCAST CORP 5.5000 23-64 15/05S	41,298.82	0.01
100,000	COMMONSPIRIT 4.187 19-49 01/04S1/10S	85,139.26	0.02
50,000	COMMONSPIRIT HEALTH 5.2050 24-31 01/12S	51,512.46	0.01
50,000	COMMONSPIRIT HESLTH 5.5480 24-54 01/12S	51,786.78	0.01
250,000	COMMONWEALTH BANK 5.4990 23-25 12/09S	253,035.52	0.05
100,000	COMMONWEALTH EDISON 3.0 20-50 01/03S	69,936.12	0.01
300,000	CONAGRA BRANDS INC 8.25 00-30 15/09S	358,494.92	0.07
200,000	CONCENTRIX CORP 6.6500 23-26 02/08S	205,476.73	0.04
200,000	CONCENTRIX CORPORATI 6.6 23-28 02/08S	208,466.78	0.04
70,000	CON EDISON CO O 5.5000 23-34 15/03S	74,904.04	0.02
50,000	CON EDISON CO O 5.9000 23-53 15/11S	55,357.00	0.01
200,000	CONNECTICUT LIGHT 4.15 15-45 01/06S	175,333.30	0.04
100,000	CONOCOPHILIPPS 4.30 14-44 15/11S	88,977.19	0.02
100,000	CONOCOPHILLIPS 5.3000 23-53 15/05S	101,053.25	0.02
50,000	CONOCOPHILLIPS 5.5500 23-54 15/03S	52,287.86	0.01
100,000	CONOCOPHILLIPS 6.50 09-39 01/02S	115,455.03	0.02
100,000	CONS EDISON CO NY 2.4 21-31 15/06S	89,143.96	0.02
50,000	CONS EDISON CO NY 3.95 20-50 01/04S	42,837.94	0.01
450,000	CONS EDISON CO NY 4.125 19-49 15/05S	384,611.77	0.08
100,000	CONS EDISON CO NY 4.45 14-44 15/03S	91,948.62	0.02
50,000	CONSOLIDATED EDISON 4.0 17-57 16/11S	40,166.43	0.01
50,000	CONSOLIDATED EDISON 4.500 18-58 15/05S	43,974.76	0.01
100,000	CONSTEL BRD 4.8 24-29 15/01S	101,776.10	0.02
53,000	CONSTELLATION E 6.5000 23-53 01/10S	61,312.94	0.01
50,000	CONSTELLATION ENERGY 5.75 24-54 15/03S	52,910.51	0.01
50,000	CONSUMERS ENERG 2.5000 20-60 01/05S	31,035.45	0.01
200,000	CONSUMERS ENERGY COM 4.35 18-49 15/04S	180,799.98	0.04
100,000	CONSUMERS ENERGY COM 4.6 24-29 30/05S	101,995.91	0.02
400,000	CONTINENTAL RESOURCES 2.268 21-26 15/11S	379,761.87	0.08
250,000	COOPERATIEVE RABOBANK 4.85 24-26 09/01S	252,149.25	0.05
250,000	COOPERATIEVE RABOBANK 5.5 23-26 05/10S	257,125.42	0.05
50,000	COREBRIDGE FINANCIAL 6.0500 24-33 15/09S	53,347.42	0.01
100,000	COREBRIDGE FINANCIAL I 3.65 23-27 05/04Q	98,374.87	0.02
100,000	COREBRIDGE FINANCIAL I 3.85 23-29 05/04S	97,410.87	0.02
100,000	COREBRIDGE GLOB 5.2000 24-29 12/01S	102,742.10	0.02
155,000	COREWELL HEALTH 3.4870 19-49 15/07S	122,336.20	0.03
100,000	CORNING 3.875 23-26 15/05A	113,018.24	0.02
50,000	CORNING INC 5.4500 19-79 15/11S	49,512.21	0.01
50,000	COUSINS PROPERTIES LP 5.875 24-34 01/10S	51,309.23	0.01
400,000	COX COMMUNICATIONS 3.35 16-26 15/09S	391,881.63	0.08
100,000	COX COMMUNICATIONS I 5.45 23-28 15/09S	103,548.71	0.02
300,000	COX COMMUNICATIONS INC 4.80 14-35 01/02S	286,128.35	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	CREDIT SUISSE NEW YORK 1.25 21-26 07/08S	237,318.26	0.05
250,000	CREDIT SUISSE NEW YORK 5 22-27 09/07S07S	255,411.70	0.05
50,000	CRESTWOOD MIDSTREAM 6.00 21-29 01/02S	51,177.45	0.01
100,000	CRESTWOOD MIDSTREAM 7.3750 23-31 01/02S	106,423.43	0.02
200,000	CRH AMERICA FINANCE 5.40 24-34 21/05S	208,414.59	0.04
500,000	CROWN CASTLE INC 2.1 21-31 01/04S	427,645.71	0.09
400,000	CROWN CASTLE INC 4.3000 19-29 15/02S	396,458.69	0.08
50,000	CROWN CASTLE INC 4.9000 24-29 01/09S	50,839.97	0.01
50,000	CROWN CASTLE INC 5.2000 24-34 01/09S	50,661.36	0.01
50,000	CROWN CASTLE INC 5.8000 23-34 01/03S	53,028.97	0.01
50,000	CROWN CASTLE INTL 5.6 23-29 01/06S	52,254.19	0.01
100,000	CSX 6.15 07-37 01/05S	112,897.42	0.02
150,000	CSX CORP 4.25 18-29 15/03S	151,151.47	0.03
100,000	CSX CORP 4.30 18-48 01/03S	89,639.60	0.02
100,000	CSX CORP 4.5 22-52 15/11S	92,562.81	0.02
100,000	CSX CORP 4.75 18-48 15/11S	96,245.21	0.02
100,000	CSX CORP 6.22 10-40 30/04S	113,593.71	0.02
40,000	CSX CORPORATION 5.20 23-33 15/11S	42,181.09	0.01
150,000	CUMMINS 4.875 13-43 01/10S	147,035.31	0.03
50,000	CUMMINS INC (EX. CUM 2.6 20-50 24/08S	32,516.16	0.01
100,000	CUMMINS INC 4.9000 24-29 20/02S	103,331.91	0.02
200,000	CVS HEALTH CORP 4.125 20-40 01/04S	171,206.68	0.04
200,000	CVS HEALTH CORP 4.30 18-28 25/03S	199,387.72	0.04
160,000	CVS HEALTH CORP 4.78 18-38 25/03S	151,076.49	0.03
350,000	CVS HEALTH CORP 5.0000 23-26 20/02S	352,378.97	0.07
200,000	CVS HEALTH CORP 5.05 18-48 25/03S	182,502.60	0.04
139,000	CVS HEALTH CORP 5.125 15-45 20/07S	129,553.06	0.03
200,000	CVS HEALTH CORP 5.125 23-30 21/02S	205,041.30	0.04
350,000	CVS HEALTH CORP 5.2500 23-31 30/01S	360,385.92	0.07
200,000	CVS HEALTH CORP 5.3000 23-33 01/06S	204,339.54	0.04
40,000	CVS HEALTH CORP 5.625 23-53 21/02S	39,466.77	0.01
200,000	CVS HEALTH CORP 5.8750 23-53 01/06S	203,386.76	0.04
40,000	CVS HEALTH CORP 6.0500 24-54 01/06S	41,670.49	0.01
50,000	D.R. HORTON INC 5.0000 24-34 15/10S	50,630.52	0.01
300,000	DAIMLER FIN NA LLC 2.45 21-31 02/03S	265,567.41	0.05
150,000	DAIMLER TRUCKS FIN 5.125 24-29 25/09S	154,000.29	0.03
300,000	DAIMLER TRUCKS FI NORTH 5.4 23-28 20/09S	310,721.79	0.06
100,000	DANAHER CORP 2.1 20-26 30/03A	110,450.91	0.02
100,000	DANAHER CORP 2.5 20-30 30/03A	109,535.72	0.02
100,000	DANAHER CORP 2.6000 20-50 01/10S	66,333.52	0.01
100,000	DANAHER CORP 2.8000 21-51 10/12S	68,559.70	0.01
200,000	DAYTON POWER LIGHT 3.95 19-49 15/12S	157,781.28	0.03
100,000	DCP MIDSTREAM OPE 3.25 21-32 15/02S5/02S	88,881.67	0.02
400,000	DELL INTERNATIONAL L 4.9 21-26 01/04S	404,332.33	0.08
200,000	DELL INTERNATIONAL LL 3.375 23-41 15/12S	157,511.34	0.03
50,000	DELL INT LLC 5.4 24-34 15/04S	52,126.89	0.01
150,000	DEUTSCHE BANK N -28 08/02S	153,203.37	0.03
50,000	DEVON ENERGY 5.00 15-45 15/06S	44,682.26	0.01
100,000	DIAMONDBACK ENE 5.2000 24-27 18/04S	102,030.01	0.02
100,000	DIAMONDBACK ENE 5.4000 24-34 18/04S	102,071.59	0.02
100,000	DIAMONDBACK ENE 6.2500 22-53 15/03S	107,291.30	0.02
50,000	DIGNITY HEALTH 144A 5.267 14-64 01/11S	49,272.90	0.01
150,000	DISCOVERY COMMUNIC 4.90 16-26 11/03M	149,894.54	0.03
50,000	DISCOVERY COMMUNICA 5.20 17-47 20/09S	40,645.78	0.01
50,000	DOMINION ENERGY 3.3000 21-41 15/04S	38,711.04	0.01
100,000	DOMINION ENERGY 4.6 19-XX 15/03S	88,123.59	0.02
100,000	DOMINION ENERGY 5.4500 11-41 01/02S	103,716.33	0.02
38,000	DOMINION ENERGY 6.2500 23-53 15/10S	44,347.72	0.01
100,000	DOMINION ENERGY INC 3.375 20-30 03/04S	94,792.90	0.02
300,000	DOMINION RESOURCES 3.90 15-25 01/10S	298,151.87	0.06
400,000	DOW CHEMICAL CO/TH 4.25 14-34 01/10S	387,590.13	0.08
100,000	DOW CHEMICAL CO 6.90 22-53 15/05S	119,613.85	0.02
50,000	DOW CHEMICAL COMPANY 5.55 19-48 30/11S	50,486.79	0.01
100,000	DTE ELECTRIC CO 2.9500 20-50 01/03S	70,709.62	0.01
100,000	DTE ELECTRIC CO 3.9500 19-49 01/03S	84,764.58	0.02
100,000	DTE ELECTRIC CO 4.3000 14-44 01/07S	90,796.80	0.02
100,000	DTE ENERGY CO 4.9500 24-27 01/07S	101,725.97	0.02
100,000	DTE ENERGY CO 5.1000 24-29 01/03S	102,977.26	0.02
100,000	DTE ENERGY COMPANY 4.875 23-28 01/06S	102,135.13	0.02
100,000	DUKE ENERGY 4.15 14-44 01/12S	87,856.36	0.02
50,000	DUKE ENERGY 5.0 22-52 11/08S	47,337.72	0.01
100,000	DUKE ENERGY CAR 3.2000 19-49 15/08S	72,730.77	0.01
100,000	DUKE ENERGY CAROLINA 5.3 09-40 15/02S	104,185.42	0.02
200,000	DUKE ENERGY CORP 2.65 16-26 01/09S	194,587.48	0.04
200,000	DUKE ENERGY CORP 3.3 21-41 15/06S	157,689.31	0.03
50,000	DUKE ENERGY CORP 3.5 21-51 10/06S	37,002.86	0.01
50,000	DUKE ENERGY CORP 3.75 16-46 01/09S	39,659.61	0.01
100,000	DUKE ENERGY CORP 4.2000 19-49 15/06S	83,641.07	0.02
100,000	DUKE ENERGY CORP 4.8 15-45 15/12S	92,784.23	0.02
100,000	DUKE ENERGY CORP 5.7500 23-33 15/09S	107,555.84	0.02
48,000	DUKE ENERGY CORP 6.1000 23-53 15/09S	52,678.94	0.01
300,000	DUKE ENERGY FLORIDA 5.8750 23-33 15/11S	328,355.51	0.07
45,000	DUKE ENERGY FLORIDA 6.2000 23-53 15/11S	51,752.64	0.01
50,000	DUKE ENERGY INDIANA 2.7500 20-50 01/04S	32,819.09	0.01
100,000	DUKE ENERGY INDIANA 4.9000 13-43 15/07S	97,192.16	0.02
200,000	DUKE ENERGY PROGRESS 3.45 19-29 15/03S	194,781.89	0.04
100,000	DUKE ENERGY PROGRESS 3.7 16-46 15/10S	80,417.45	0.02
100,000	DUKE ENERGY PROGRESS 4.1 12-42 15/05S	87,871.81	0.02
200,000	DUKE ENERGY PROGRESS 4.20 15-45 15/08S	176,012.84	0.04
91,000	DUPONT DE NEMOURS 5.319 18-38 15/11S	99,185.85	0.02
50,000	DUPONT DE NEMOURS 5.4190 18-48 15/11S	55,291.47	0.01
250,000	DUQUESNE LIGHT 2.7750 21-32 07/01S	215,280.43	0.04
100,000	EASTMAN CHEMICAL CO 5.625 24-34 20/02S	104,340.14	0.02
100,000	ECOLAB INC 2.7 21-51 15/12S	67,186.02	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	ECOLAB INC 3.95 17-18 01/12S	86,946.71	0.02
200,000	EIDP INC 4.5000 23-26 15/05S	201,262.29	0.04
450,000	ELECTRONIC ARTS INC 1.85 21-31 11/02S	386,333.35	0.08
250,000	ELEVANCE HEALTH 3.7000 19-49 15/09S	196,691.55	0.04
100,000	ELEVANCE HEALTH 4.375 17-47 01/12S	88,475.22	0.02
100,000	ELEVANCE HEALTH 4.550 18-48 01/03S	90,032.74	0.02
200,000	ELEVANCE HEALTH 5.1 13-44 15/01S	197,568.27	0.04
100,000	ELI LILLY & CO 2.125 15-30 03/06A	108,569.40	0.02
100,000	ELI LILLY & CO 2.25 20-50 05/05S	62,930.01	0.01
200,000	ELI LILLY & CO 3.10 17-27 15/05S	196,489.00	0.04
200,000	ELI LILLY & CO 3.3750 19-29 15/03S	195,532.96	0.04
50,000	ELI LILLY AND CO 4.8750 23-53 27/02S	49,975.79	0.01
100,000	ELI LILLY AND CO 5.0000 24-54 09/02S	101,659.02	0.02
50,000	ELI LILLY CO 4,2000 24-29 14/08S	50,459.01	0.01
50,000	ELI LILLY CO 4.600 24-34 14/08S	50,703.13	0.01
100,000	ELI LILLY CO 5.050 24-54 14/08S	102,367.95	0.02
50,000	ELI LILLY CO 5.200 24-64 14/08S	51,637.05	0.01
50,000	ELI LILY AND CO 4.15 24-27 14/08S	50,469.60	0.01
150,000	ELI LILY AND CO 5.1 24-64 09/02S	153,163.04	0.03
100,000	ENABLE MIDSTREAM PTNR 5.00 15-44 15/05S	91,673.18	0.02
200,000	ENCANA CORP 6.50 04-34 15/08S	216,043.30	0.04
100,000	ENERGY TRANSFER 5.9500 24-54 15/05S	102,351.73	0.02
100,000	ENERGY TRANSFER 6.0000 18-48 15/06S	102,293.79	0.02
50,000	ENERGY TRANSFER 6.0500 24-54 01/09S	51,725.93	0.01
100,000	ENERGY TRANSFER 6.05 11-41 01/06S	103,365.21	0.02
100,000	ENERGY TRANSFER 6.1000 23-28 01/12S	106,217.62	0.02
100,000	ENERGY TRANSFER 6.125 15-45 15/12S	104,210.66	0.02
300,000	ENERGY TRANSFER 6.4000 23-30 01/12S	326,581.04	0.07
50,000	ENERGY TRANSFER 6.5500 23-33 01/12S	55,218.48	0.01
60,000	ENERGY TRANSFER LP 5 20-50 15/05S01S	54,206.84	0.01
100,000	ENERGY TRANSFER LP 6.05 23-26 01/12S	103,477.13	0.02
60,000	ENERGY TRANSFER LP 6.25 19-49 15/04S04S	63,130.77	0.01
300,000	ENERGY TRANSFER OP 5.25 19-29 15/04S	308,545.12	0.06
50,000	ENLINK MIDSTREAM 5.650 24-34 01/09S	51,672.34	0.01
50,000	ENSTAR FINANCE LLC 5.75 20-40 01/09SS	49,376.74	0.01
100,000	ENTERGY ARKANSA 4.2000 19-49 01/04S	85,237.10	0.02
200,000	ENTERGY ARKANSA 5.3000 23-33 15/09S	208,909.01	0.04
200,000	ENTERGY CORP 2.4 21-31 05/03S	174,186.00	0.04
200,000	ENTERGY LOUISIANA 3.1 21-41 15/06S	153,032.58	0.03
100,000	ENTERGY LOUISIANA 4.2000 18-48 01/09S	85,938.87	0.02
100,000	ENTERGY LOUISIANA 4.2000 19-50 01/04S	84,816.40	0.02
50,000	ENTERGY LOUISIANA 5.15 24-34 15/09S	51,562.99	0.01
50,000	ENTERGY TEXAS INC 5.5500 24-54 15/09S	51,747.13	0.01
35,000	ENTERGY TEXAS INC 5.8000 23-53 01/09S	37,405.13	0.01
300,000	ENTERPRISE PRODUCTS 3.95 20-60 31/01S	235,014.67	0.05
100,000	ENTERPRISE PRODUCTS 4.20 19-50 31/01S	85,273.08	0.02
100,000	ENTERPRISE PRODUCTS 4.25 18-48 15/02S	86,358.67	0.02
100,000	ENTERPRISE PRODUCTS 4.6 24-27 11/01S	101,265.87	0.02
100,000	ENTERPRISE PRODUCTS 4.8500 24-34 31/01S	101,437.52	0.02
100,000	ENTERPRISE PRODUCTS 4.85 13-44 15/03S	95,292.52	0.02
50,000	ENTERPRISE PRODUCTS 4.9500 24-35 15/02S	50,753.16	0.01
350,000	ENTERPRISE PRODUCTS 5.05 23-26 10/01S	354,097.69	0.07
50,000	ENTERPRISE PRODUCTS 5.5500 24-55 16/02S	51,656.40	0.01
50,000	ENTERPRISE PRODUCTS 6.125 09-39 15/10S	55,236.27	0.01
100,000	ENTERPRISE PRODUCTS 6.65 04-34 15/10S	113,914.61	0.02
50,000	EQUIFAX INC 4.8000 24-29 15/09S	50,569.30	0.01
25,000	EQUINIX EUROPE 1 2.875 23-28 12/09A	31,372.97	0.01
450,000	EQUINIX INC 2.5 21-31 17/05S	397,495.60	0.08
103,000	EQUITABLE HLDG 4.572 19-29 15/02S	102,690.63	0.02
100,000	ERAC USA FINANCE 5.0000 24-29 15/02S	102,991.78	0.02
50,000	ERAC USA FINANCE CO 5.625 12-42 15/03S	53,069.38	0.01
350,000	ERAC USA FINANCE CO 6.7 04-34 01/06S	402,444.02	0.08
60,000	ERAC USA FINANCE COM 5.4 23-53 01/05S	62,818.48	0.01
100,000	ERP OPERATING LP 2.5000 19-30 15/02S	91,365.97	0.02
100,000	ERP OPERATING LP 4.0000 17-47 01/08S	83,320.12	0.02
50,000	ESSENTIAL UTILITIES 4.8000 24-27 15/08S	50,675.46	0.01
400,000	ESSEX PORTFOLIO LP 4.0000 19-29 01/03S	392,839.85	0.08
200,000	ESTEE LAUDER 4.375 23-28 15/05S	202,331.14	0.04
200,000	ESTEE LAUDER 5.0 4-34 14/02S	206,760.57	0.04
50,000	EVERGY KANSAS C 5.9000 23-33 15/11S	53,960.50	0.01
200,000	EVERGY KANSAS CENTRAL 5.8 23-53 15/03S	211,265.39	0.04
50,000	EVERGY METRO INC 5.4 24-34 01/04S	52,235.37	0.01
147,000	EVERGY MISSOURI 5.6500 24-34 01/06S	155,667.22	0.03
200,000	EVERSOURCE ENER 4.7500 23-26 15/05S	201,235.91	0.04
450,000	EVERSOURCE ENERGY 2.55 21-31 11/03S	393,945.43	0.08
100,000	EVERSOURCE ENERGY 3.45 20-50 10/01S	74,576.47	0.02
110,000	EVERSOURCE ENERGY 5.9 23-29 01/02S	116,448.54	0.02
50,000	EVERSOURCE ENERGY 5.95 24-34 15/07S	53,739.42	0.01
50,000	EXELON CORP 4.7000 20-50 15/04S	45,918.34	0.01
200,000	EXELON CORP 5.15 23-28 15/03S	205,483.28	0.04
200,000	EXELON CORP 5.30 23-33 15/03S	208,776.48	0.04
200,000	EXELON CORP 5.600 23-53 15/03S	208,418.83	0.04
100,000	EXELON GENERATION 5.75 10-41 01/10S	105,421.54	0.02
50,000	EXTRA SPACE STORAGE 5.3500 24-35 15/01S	51,115.61	0.01
100,000	EXTRA SPACE STORAGE 5.4 24-34 01/02S	103,159.40	0.02
100,000	EXTRA SPACE STORAGE 5.90 23-31 15/01S	106,113.82	0.02
100,000	EXXON MOBIL CORP 1.408 20-39 26/06A	84,027.64	0.02
118,000	EXXON MOBIL CORP 2.9950 19-39 16/08S	96,843.76	0.02
90,000	EXXON MOBIL CORP 3.4520 20-51 15/04S	69,797.70	0.01
152,000	EXXON MOBIL CORP 4.114 16-46 01/03S	135,470.18	0.03
350,000	EXXON MOBIL CORP 4.227 20-40 19/03S	327,768.05	0.07
90,000	EXXON MOBIL CORP 4.327 20-50 19/03S	81,498.37	0.02
100,000	FEDEX CORP 0.45 21-29 04/05A	99,480.46	0.02
100,000	FEDEX CORP 2.4 21-31 29/04S	88,440.59	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	FEDEX CORP 3.25 21-41 29/04S	77,917.21	0.02
100,000	FEDEX CORP 4.55 16-46 01/04S	89,138.79	0.02
50,000	FEDEX CORP 4.75 15-45 15/11S15-45 15/11S	45,933.77	0.01
50,000	FEDEX CORP 4.90 14-34 15/01S	51,010.33	0.01
60,000	FEDEX CORP 5.25 20-50 07/04S	59,206.16	0.01
100,000	FIDELITY NATIONAL INF 1.5 19-27 21/05A	108,094.56	0.02
100,000	FIDELITY NATIONAL INF 2.95 19-39 21/05A	101,374.27	0.02
250,000	FIFTH THIRD BANK 2.25 20-27 01/02S	238,739.80	0.05
100,000	FISERV 4.5 23-31 24/05A	118,482.60	0.02
100,000	FISERV 5.45 24-34 15/03S	104,563.11	0.02
400,000	FISERV INC 3.20 19-26 01/07S	393,059.56	0.08
50,000	FISERV INC 4.7500 24-30 15/03S	50,921.45	0.01
100,000	FISERV INC 5.1500 24-27 15/03S	102,278.93	0.02
50,000	FISERV INC 5.1500 24-34 12/08S	51,227.83	0.01
100,000	FISERV INC 5.3500 24-31 15/03S	104,614.24	0.02
200,000	FISERV INC 5.375 23-28 21/08S	207,830.93	0.04
100,000	FIVE CORNERS FUNDING 2.85 20-30 22/05S	92,391.52	0.02
100,000	FIVE CORNERS FUNDING 5.997 23-53 15/02S	109,974.75	0.02
50,000	FLEX LTD 5.25 24-32 15/01S	50,452.64	0.01
50,000	FLORIDA GAS TRANSMIS 2.3 21-31 01/10S10S	42,415.20	0.01
200,000	FLORIDA POWER 4.4000 23-28 15/05S	202,306.64	0.04
200,000	FLORIDA POWERANDLIGHT 4.625 23-30 15/05S	205,175.98	0.04
200,000	FLORIDA POWER LIGHT 2.450 22-32 03/02S	176,843.99	0.04
50,000	FLORIDA POWER LIGHT 3.150 19-49 01/10S	36,731.23	0.01
200,000	FLORIDA POWER LIGHT 4.05 12-42 15/05S	178,550.24	0.04
100,000	FLORIDA POWER LIGHT 4.125 11-42 01/02S	90,305.57	0.02
48,000	FLORIDA POWER LIGHT 5.300 23-53 01/04S	50,204.28	0.01
100,000	FLORIDA POWER LIGHT 5.69 10-40 01/03S	108,227.68	0.02
50,000	FLORIDA POWER LIGHT 5.96 09-39 01/04S	55,440.75	0.01
400,000	FLORIDA POW LIGHT 4.8 23-33 15/05S	410,021.29	0.08
400,000	FMC CORP 5.15 23-26 18/05S	403,935.24	0.08
50,000	FORD FOUNDATION 2.8150 20-70 01/06S	31,907.94	0.01
100,000	FORD MOTOR CREDIT 4.165 24-28 21/11A	112,672.97	0.02
100,000	FORD MOTOR CREDIT 5.625 24-28 09/10A	134,194.83	0.03
200,000	FORD MOTOR CREDIT 6.95 23-26 10/06S	205,866.97	0.04
400,000	FORD MOTOR CREDIT CO 2.7 21-26 10/08S	384,439.28	0.08
100,000	FORD MOTOR CREDIT CO 3.25 20-25 15/09A	111,528.86	0.02
200,000	FORD MOTOR CREDIT CO 3.375 20-25 13/11S	196,147.29	0.04
400,000	FORD MOTOR CREDIT CO 3.625 21-31 17/06SS	354,744.59	0.07
200,000	FORD MOTOR CREDIT CO 4.125 20-27 17/08SS	194,794.57	0.04
200,000	FORD MOTOR CREDIT CO 4.271 20-27 09/01S	196,519.34	0.04
400,000	FORD MOTOR CREDIT CO 4.95 22-27 28/05S	398,860.78	0.08
100,000	FORD MOTOR CREDIT CO 5.125 23-29 20/02A	116,900.23	0.02
200,000	FORD MOTOR CREDIT CO 7.35 23-30 06/03S	216,407.76	0.04
100,000	FORTIVE 3.7 24-26 13/02A	112,738.70	0.02
100,000	FORTIVE 3.7 24-29 15/08A	113,764.49	0.02
250,000	FORTUNE BRANDS INNOV 4.5 22-52 25/03S	211,059.46	0.04
200,000	FOX CORP 4.709 20-29 25/01S	202,525.85	0.04
350,000	FOX CORP 6.5000 23-33 13/10S	382,870.15	0.08
50,000	FREEPORT MCMORAN 5.40 14-34 14/11S	51,783.38	0.01
100,000	FREEPORT MCMORAN 5.45 13-43 15/03S	100,376.62	0.02
100,000	GALLAGHER ARTHUR J A 5.75 23-53 02/03S	104,127.89	0.02
100,000	GALLAGHER ARTHUR J A 5.75 24-54 15/07S	104,241.84	0.02
100,000	GALLAGHER ARTHUR J A 6.5 23-34 15/02S	111,628.67	0.02
50,000	GATX 5.4 24-27 15/03S	51,285.05	0.01
50,000	GATX 6.05 24-54 05/06S	53,996.90	0.01
100,000	GATX CORP 1.9 21-31 03/02S	83,561.60	0.02
150,000	GATX CORP 4 20-30 12/05S	145,570.26	0.03
50,000	GATX CORP 5.2000 14-44 15/03S	48,193.59	0.01
50,000	GATX CORP 6.9000 23-34 01/05S	56,942.93	0.01
400,000	GE CAPITAL FUNDING 4.55 21-32 15/05S	400,137.54	0.08
100,000	GE HEALTHCARE TECHNOL 6.377 23-52 22/11S	116,894.78	0.02
50,000	GE HEALTHCARE TECN 4.8000 24-29 14/08S	50,941.49	0.01
100,000	GE HLTC TECH 6.56 23-27 15/11S	103,956.30	0.02
100,000	GENERAL ELECTRIC CO 4.125 05-35 19/09A	118,076.63	0.02
100,000	GENERAL MOTORS 5.4000 23-26 06/04S	101,254.89	0.02
50,000	GENERAL MOTORS 5.4000 24-27 08/05S	51,087.63	0.01
50,000	GENERAL MOTORS 5.8000 23-28 23/06S	51,891.90	0.01
100,000	GENERAL MOTORS 5.8500 23-30 06/04S	104,189.23	0.02
100,000	GENERAL MOTORS 6.0000 23-28 09/01S	104,176.23	0.02
100,000	GENERAL MOTORS 6.0500 22-25 10/10S	101,250.07	0.02
100,000	GENERAL MOTORS 6.4000 23-33 09/01S	106,753.55	0.02
50,000	GENERAL MOTORS CO 5.00 14-35 01/04S	48,427.98	0.01
200,000	GENERAL MOTORS CO 5.40 17-48 01/04S	184,435.51	0.04
50,000	GENERAL MOTORS CO 6.60 16-36 01/04S	53,897.43	0.01
50,000	GENERAL MOTORS FIN 3.1 22-32 12/01S	43,690.23	0.01
50,000	GENERAL MOTORS FIN 5.4 22-29 15/10S	51,210.98	0.01
50,000	GENERAL MOTORS FIN 6.25 14-43 02/10S	51,275.94	0.01
100,000	GENERAL MOTORS FINAN 4.3 23-29 15/02A	115,039.50	0.02
100,000	GENERAL MOTORS FINAN 5.15 23-26 15/08A	133,936.93	0.03
100,000	GENERAL MOTORS FINAN 5.55 24-29 15/07S	103,071.55	0.02
100,000	GENERAL MOTORS FINAN 5.75 24-31 08/02S	103,395.03	0.02
50,000	GENERAL MOTORS FINAN 5.8 23-29 07/01S	51,952.74	0.01
100,000	GENERAL MOTORS FINAN 5.95 24-34 04/04S	103,235.03	0.02
50,000	GENERAL MOTORS FINAN 6.10 23-34 07/01S	52,012.37	0.01
50,000	GENERAL MOTORS FINANC 4.3 22-29 06/04S	48,937.45	0.01
100,000	GENERAL MOTORS FINANCIA 4.5 23-27 22/11A	116,111.03	0.02
100,000	GEN MILLS 4.7 24-27 30/01S	101,159.07	0.02
50,000	GENUINE PARTS 4.95 24-29 15/08S	50,831.68	0.01
100,000	GENUINE PARTS CO 6.5000 23-28 01/11S	107,755.03	0.02
100,000	GENUINE PARTS CO 6.8750 23-33 01/11S	114,800.73	0.02
50,000	GEORGIA-PACIFIC LLC 8.875 01-31 15/05S	62,547.97	0.01
100,000	GEORGIA POWER 4.30 12-42 15/03S	91,065.51	0.02
50,000	GEORGIA POWER 5.125 22-52 15/05S	50,163.70	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	GILEAD SCIENCES 2.95 16-27 01/03S	195,031.24	0.04
100,000	GILEAD SCIENCES INC 4.75 15-46 01/03S	95,700.91	0.02
200,000	GILEAD SCIENCES INC 5.2500 23-33 15/10S	210,907.96	0.04
100,000	GILEAD SCIENCES INC 5.5500 23-53 15/10S	107,289.68	0.02
200,000	GILEAD SCIENCES INC 5.65 11-41 01/12S	214,613.76	0.04
100,000	GLAXOSMITHKLINE 4.2000 13-43 18/03S	91,424.45	0.02
100,000	GLAXOSMITHKLINE 6.375 08-38 15/05S	116,270.52	0.02
350,000	GLENCORE FUNDING 2.8500 21-31 27/04S	312,924.08	0.06
100,000	GLENCORE FUNDING 5.3380 24-27 04/04S	102,481.57	0.02
20,000	GLENCORE FUNDING 6.375 23-30 06/10S	21,740.05	0.00
30,000	GLENCORE FUNDING LLC 6.50 23-33 06/10S	33,104.09	0.01
50,000	GLOBAL ATLANTIC FIN 6.75 24-54 15/03S	53,137.20	0.01
100,000	GLOBAL ATLANTIC FIN C 3.125 21-31 15/06S	87,805.48	0.02
100,000	GLOBAL PAYMENTS 2.9000 21-31 15/11S	88,063.63	0.02
100,000	GLOBAL PAYMENTS 4.15 19-49 15/08S	80,611.36	0.02
50,000	GLP CAPITAL LP 5.6250 24-34 15/09S	51,107.33	0.01
50,000	GLP CAPITAL LP 6.2500 24-54 15/09S	52,726.64	0.01
10,000	GLP CAPITAL LP 6.7500 23-33 01/12S	10,993.61	0.00
200,000	GOLDMAN SACHS GROUP 0.75 21-32 23/03A	186,366.92	0.04
80,000	GOLDMAN SACHS GROUP 1.25 22-29 07/02A	82,850.89	0.02
200,000	GOLDMAN SACHS GROUP 1.625 16-26 27/07A	219,200.45	0.05
200,000	GOLDMAN SACHS GROUP 1.992 21-32 27/01S	171,001.33	0.04
200,000	GOLDMAN SACHS GROUP 2.383 21-32 21/07S	173,401.49	0.04
300,000	GOLDMAN SACHS GROUP 2.6150 21-32 22/04S	264,949.42	0.05
100,000	GOLDMAN SACHS GROUP 3.21 21-42 22/04S	79,561.30	0.02
200,000	GOLDMAN SACHS GROUP 3.615 22-28 15/03S	196,774.81	0.04
100,000	GOLDMAN SACHS GROUP -30 25/04S	105,092.69	0.02
100,000	GOLDMAN SACHS GROUP -35 25/04S	107,466.75	0.02
50,000	GOLDMAN SACHS GROUP 4.75 15-45 21/10S	48,519.05	0.01
100,000	GOLDMAN SACHS GROUP 4.8 14-44 08/08S	97,580.34	0.02
100,000	GOLDMAN SACHS GROUP 5.15 15-45 22/05S	99,889.11	0.02
100,000	GOLDMAN SACHS GROUP 5.95 06-27 15/01S	103,617.68	0.02
100,000	GOLDMAN SACHS GROUP 6.25 11-41 01/02S	113,696.05	0.02
100,000	GOLDMAN SACHS GROUP INC 1.5 21-27 07/12A	121,715.35	0.03
40,000	GOLUB CAPITAL BDC 6.0 24-29 15/07S	40,666.25	0.01
50,000	GOODMAN US FIN THREE 4.50 17-37 15/10S	46,147.47	0.01
100,000	GREAT-WEST LIFECO FIN 4.15 17-47 03/06S	84,508.82	0.02
50,000	GUARDIAN LIFE G 5.5500 22-27 28/10S	52,008.17	0.01
50,000	GUARDIAN LIFE INSUR 3.70 20-70 22/01S	36,541.67	0.01
50,000	GUARDIAN LIFE INSUR 4.85 17-77 24/01S	46,159.61	0.01
300,000	GULFSTREAM NATURAL G 6.19 05-25 01/11S	304,368.29	0.06
113,000	GXO LOGISTICS INC 1.65 22-26 15/07S	107,479.56	0.02
100,000	GXO LOGISTICS INC 6.25 24-29 06/05S	105,224.03	0.02
100,000	GXO LOGISTICS INC 6.5 24-34 06/05S	106,417.80	0.02
100,000	HACKENSACK MERIDIA 4.50 17-57 01/07S	92,057.40	0.02
100,000	HALLIBURTON CO 5.00 15-45 15/11S	95,996.02	0.02
200,000	HCA INC3.625 23-32 15/03S	184,984.89	0.04
200,000	HCA INC 4.125 19-29 15/06S	196,915.29	0.04
60,000	HCA INC 4.625 23-52 15/03S	52,061.75	0.01
200,000	HCA INC 5.1250 19-39 15/06S	196,876.46	0.04
100,000	HCA INC 5.2500 19-49 15/06S	95,049.27	0.02
350,000	HCA INC 5.375 18-26 01/09S	353,910.75	0.07
50,000	HCA INC 5.4500 24-34 15/09S	51,455.20	0.01
100,000	HCA INC 5.45 24-31 01/04S	104,166.45	0.02
50,000	HCA INC 5.9500 24-54 15/09S	52,499.04	0.01
100,000	HCA INC 6.0000 24-54 01/04S	105,716.25	0.02
100,000	HCA INC 6.1000 24-64 01/04S	105,148.07	0.02
50,000	HEALTH CARE SER 5.8750 24-54 15/06S	52,832.08	0.01
50,000	HEALTH CARE SERVICE 3.2000 20-50 01/06S	34,538.82	0.01
100,000	HEALTH CARE SERVICE 5.4500 24-34 15/06S	103,951.74	0.02
100,000	HEALTHPEAK PROP 3.2500 19-26 15/07S	98,268.35	0.02
50,000	HEALTHPEAK PROPERTIE 1.35 21-27 01/02S	46,783.56	0.01
300,000	HESS CORP 7.30 01-31 15/08S	343,848.94	0.07
40,000	HIGHWOODS REALTY LP 7.65 23-34 01/02S	45,941.79	0.01
20,000	HOLLYFRONTIER 5.0 24-28 01/02S	19,875.98	0.00
100,000	HOME DEPOT INC 1.375 21-31 15/03S	84,172.85	0.02
200,000	HOME DEPOT INC 2.8750 22-27 15/04S	195,234.81	0.04
100,000	HOME DEPOT INC 3.3 20-40 15/04S	83,555.70	0.02
100,000	HOME DEPOT INC 3.35 20-50 15/04S	76,731.37	0.02
100,000	HOME DEPOT INC 3.625 22-52 15/04S	80,294.56	0.02
200,000	HOME DEPOT INC 4.5000 18-48 06/12S	186,968.72	0.04
100,000	HOME DEPOT INC 4.75 24-29 25/06S	103,114.60	0.02
1,000,000	HOME DEPOT INC 4.8750 24-27 25/06S	1,025,613.15	0.21
20,000	HOME DEPOT INC 4.90 23-29 15/04S	20,716.85	0.00
100,000	HOME DEPOT INC 4.9500 22-52 15/09S	99,767.75	0.02
200,000	HOME DEPOT INC 4.9500 23-26 30/09S	204,143.32	0.04
100,000	HOME DEPOT INC 4.9500 24-34 25/06S	103,909.58	0.02
100,000	HOME DEPOT INC 5.1500 24-26 25/06S	102,043.11	0.02
100,000	HOME DEPOT INC 5.3000 24-54 25/06S	105,110.50	0.02
100,000	HOME DEPOT INC 5.4 24-64 25/06S	105,854.98	0.02
400,000	HONEYWELL INTL 4.5000 23-34 15/01S	403,317.45	0.08
100,000	HONEYWELL INTL 5.35 24-64 01/03S	105,587.35	0.02
100,000	HORMEL FOODS CORP 4.8000 24-27 30/03S	101,895.01	0.02
200,000	HOST HOTELS AND RESORTS 4.5 15-26 01/02S	199,477.50	0.04
50,000	HOST HOTELS RESORTS 5.50 24-35 15/04S	50,647.60	0.01
70,000	HOST HOTELS RESORTS 5.70 24-34 01/07S	72,278.60	0.01
50,000	HOWMET AEROSPACE INC 4.8500 24-31 15/10S	51,100.48	0.01
400,000	HP 4.0 22-29 15/04S	393,574.87	0.08
50,000	HP ENTERPRISE CO 1.75 20-26 01/04S	48,085.63	0.01
350,000	HP ENTERPRISE CO 6.20 16-35 15/10S	381,545.22	0.08
20,000	HPS CORPORATE LENDIN 6.75 24-29 30/01S	20,704.37	0.00
200,000	HSBC USA INC 5.2940 24-27 04/03S	204,994.22	0.04
250,000	HUMANA INC 3.9500 19-49 15/08S	197,761.12	0.04
200,000	HUMANA INC 5.3750 24-31 15/04S	207,028.72	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	HUMANA INC 5.7500 24-54 15/04S	102,281.43	0.02
100,000	HYATT HOTELS CORP 5.7500 23-27 30/01S	102,459.95	0.02
100,000	HYUNDAI CAPITAL 5.2500 24-27 08/01S	101,787.06	0.02
50,000	HYUNDAI CAPITAL 5.3000 24-27 19/03S	51,039.94	0.01
100,000	HYUNDAI CAPITAL 5.3000 24-29 24/06S	102,970.44	0.02
100,000	HYUNDAI CAPITAL 5.4000 24-31 08/01S	103,341.52	0.02
100,000	HYUNDAI CAPITAL AMER 5.3 24-29 08/01S	102,677.85	0.02
100,000	HYUNDAI CAPITAL AMER 5.35 24-29 19/03S	103,007.20	0.02
100,000	HYUNDAI CAPITAL AMER 5.4 24-31 24/06S	103,674.72	0.02
100,000	IBM 4.90 22-52 27/07S	96,127.94	0.02
200,000	IBM CORP 2.875 13-25 07/11A	222,981.93	0.05
100,000	IBM CORP 3.6250 23-31 06/02A	115,251.28	0.02
100,000	IBM CORP 4.2500 19-49 15/05S	87,642.55	0.02
300,000	IBM - INTERNATIONAL 4.15 19-3915/05S	275,963.81	0.06
200,000	IBM INTL BUSINESS MA 2.72 22-32 09/02S	179,515.58	0.04
100,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	113,261.81	0.02
200,000	IBM INTL BUSINESS MA 3.43 22-52 09/02S	149,462.78	0.03
100,000	IBM INTL BUSINESS MA 4.0 23-43 06/02A	114,315.92	0.02
50,000	IDAHO POWER CO 5.2000 24-34 15/08S	51,774.97	0.01
100,000	IDAHO POWER CO 5.8000 23-54 01/04S	107,152.46	0.02
50,000	IDEX CORP 4.9500 24-29 01/09S	51,119.92	0.01
100,000	ILLINOIS TOOL WORKS 0.625 19-27 05/12A	104,760.42	0.02
50,000	ILLINOIS TOOL WORKS 3.90 12-42 01/09S	44,046.40	0.01
50,000	INDIANA MICHIGAN 3.8500 18-28 15/05S	49,387.26	0.01
100,000	INGERSOLL RAND 5.4000 23-28 14/08S	104,130.71	0.02
100,000	INGERSOLL RAND 5.4500 24-34 15/06S	105,189.23	0.02
100,000	INGERSOLL RAND 5.7000 23-33 14/08S	107,135.36	0.02
200,000	INTEL 5.0 24-31 21/02S	203,203.00	0.04
200,000	INTEL CORP 2.8 21-41 12/08S	139,042.38	0.03
200,000	INTEL CORP 2 21-31 12/08S	167,187.76	0.03
200,000	INTEL CORP 3.2500 19-49 15/11S	134,632.45	0.03
100,000	INTEL CORP 4.6000 20-40 25/03S	90,287.94	0.02
300,000	INTEL CORP 5.05 22-62 05/08S	263,563.56	0.05
250,000	INTEL CORP 5.15 24-34 21/02S	252,630.29	0.05
350,000	INTEL CORP 5.7000 23-53 10/02S	343,787.31	0.07
100,000	INTERCONT EXCH INC 3.00 20-50 15/06S	71,435.58	0.01
100,000	INTERCONTINENTAL EXC 2.1 20-30 15/06S	89,146.33	0.02
100,000	INTERCONTINENTAL EXC 2.65 20-40 15/09S	75,459.93	0.02
100,000	INTERCONTINENTAL EXC 4.25 18-48 21/09S	88,728.82	0.02
50,000	INTERCONTINENTAL EXC 4.95 22-52 15/06S	49,865.04	0.01
100,000	INTERCONTINENTAL EXC 4 22-27 15/09S	100,144.89	0.02
200,000	INTERNATIONAL BUSINE 2.95 20-50 07/05S	138,303.63	0.03
100,000	INTERNATIONAL PAPER 4.8 14-44 15/06S	94,420.19	0.02
100,000	INTERNATIONAL PAPER 7.3 09-39 15/11S11S	121,179.78	0.02
100,000	INTER PIPELINE LTDAB 6.59 23-34 09/02S	81,218.01	0.02
100,000	INTERSTATE POWER 6.2500 09-39 15/07S	111,170.22	0.02
200,000	INTL FLAVOR 1.8320 20-27 15/10S	185,185.73	0.04
100,000	INTL FLAVORS & FRAG 3.468 20-50 01/12S2S	70,978.35	0.01
200,000	INTUIT INC 5.1250 23-28 15/09S	208,260.01	0.04
200,000	IQVIA INC 5.70 24-28 15/05S	207,842.87	0.04
100,000	IQVIA INC 6.25 24-29 01/02S	106,318.87	0.02
100,000	ISCO INCDELAWARE 4.9 24-26 26/02S	101,456.13	0.02
100,000	ITC HOLDINGS CO 4.9500 22-27 22/09S	101,464.23	0.02
400,000	JABIL INC 1.7 21-26 14/04S	383,390.87	0.08
300,000	JACKSON NATL LI 5.2500 23-28 12/04S	303,302.92	0.06
100,000	JEFFERIES FINANCIAL 3.875 24-26 16/04A	113,040.09	0.02
74,013	JETBLUE AIRWAYS CORP 4 20-32 17/08S	70,571.17	0.01
350,000	JM SMUCKER 6.5 23-43 15/11S	395,268.96	0.08
100,000	JOHN DEERE CAPI 4.5000 24-27 08/01S	101,269.02	0.02
100,000	JOHN DEERE CAPI 4.8500 24-27 05/03S	102,047.49	0.02
100,000	JOHN DEERE CAPI 4.9500 24-26 06/03S	101,269.74	0.02
150,000	JOHN DEERE CAPI 5.0500 23-26 03/03S	152,218.82	0.03
100,000	JOHN DEERE CAPI 5.1500 23-26 08/09S	102,332.83	0.02
100,000	JOHN DEERE CAPITAL 3.45 24-32 16/07A	114,401.61	0.02
100,000	JOHN DEERE CAPITAL 4.5 24-29 16/01S	101,874.95	0.02
350,000	JOHN DEERE CAPITAL 4.8 23-26 09/01S	353,300.76	0.07
34,000	JOHN DEERE CAPITAL 4.8500 24-29 11/06S	35,112.58	0.01
100,000	JOHN DEERE CAPITAL 4.9000 24-31 07/03S	103,696.28	0.02
100,000	JOHN DEERE CAPITAL 5.15 23-33 08/09S	105,587.89	0.02
100,000	JOHN DEERE CAPITAL C 5.3 23-25 08/09S	100,988.07	0.02
250,000	JOHNSON (S.C.) & SON 4.8 10-40 01/09S	236,411.93	0.05
100,000	JOHNSON AND JOHNSON 1.65 16-35 20/05A	99,300.24	0.02
200,000	JOHNSON AND JOHNSON 3.50 17-48 15/01S	166,437.30	0.03
100,000	JOHNSON AND JOHNSON 3.70 16-46 01/03S	87,187.27	0.02
200,000	JOHNSON AND JOHNSON 3.75 17-47 03/03S	173,794.34	0.04
400,000	JOHNSON AND JOHNSON 4.5 13-43 05/12S	401,280.38	0.08
200,000	JOHNSON JOHNSON 2.25 20-50 25/08S	129,465.04	0.03
34,000	JOHNSON JOHNSON 5.2500 24-54 01/06S	36,820.60	0.01
250,000	JOHNSON SC 144A 4.00 13-43 15/05S	210,305.22	0.04
100,000	JONES LANG LASA 6.8750 23-28 01/12S	108,506.16	0.02
200,000	JPMORGAN CHASE & CO 1.953 21-32 04/02S	171,758.78	0.04
200,000	JPMORGAN CHASE & CO 2.522 20-31 22/04S	181,738.86	0.04
150,000	JPMORGAN CHASE & CO 3.109 20-41 22/04S	120,829.09	0.02
200,000	JPMORGAN CHASE & CO 3.157 21-42 22/04S	160,407.28	0.03
200,000	JPMORGAN CHASE & CO 3.328 21-52 22/04S	154,401.98	0.03
200,000	JPMORGAN CHASE & CO 4.125 14-26 15/12S	199,911.05	0.04
100,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	100,652.55	0.02
100,000	JPMORGAN CHASE & CO 4.95 15-45 01/06S	99,761.41	0.02
200,000	JPMORGAN CHASE -28 22/04S	206,214.90	0.04
100,000	JPMORGAN CHASE -30 22/04S	104,984.73	0.02
150,000	JPMORGAN CHASE 5.50 10-40 15/10S	160,523.51	0.03
150,000	JPMORGAN CHASE 5.7660 24-35 22/04S	161,517.86	0.03
500,000	JP MORGAN CHASE AND 1.764 20-31 19/11S	430,024.62	0.09
250,000	JPMORGAN CHASE BANK 5.11 23-26 08/12S	255,542.02	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	JPMORGAN CHASE CO 1.04 21-27 04/02S	191,176.52	0.04
200,000	JPMORGAN CHASE CO 1.045 20-26 19/11S	192,253.81	0.04
200,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	191,688.28	0.04
50,000	JPMORGAN CHASE CO 2.069 21-29 01/06S	46,260.88	0.01
300,000	JPMORGAN CHASE CO 2.58 21-32 22/04S	267,517.57	0.05
200,000	JPMORGAN CHASE SUB 5.625 13-43 16/08S	217,259.75	0.04
200,000	KAISER FOUNDATION 2.81 21-41 01/06S/06S	154,355.50	0.03
100,000	KAISER FOUNDATION 4.15 17-47 01/05S	89,695.77	0.02
350,000	KELLANOVA 7.45 01-31 01/04S	406,053.63	0.08
40,000	KENTUCKY POWER CO 7.00 23-33 15/11S	44,344.20	0.01
150,000	KENVUE INC 5.20 23-63 22/03S	153,809.38	0.03
350,000	KENVUE INC 5.35 23-26 22/03S	356,655.00	0.07
100,000	KEURIG DR PEPPE 5.1000 24-27 15/03S	102,267.76	0.02
100,000	KEURIG DR PEPPER 3.43 16-27 15/06S	98,078.13	0.02
200,000	KEURIG DR PEPPER INC 3.95 22-29 15/04S4S	197,633.25	0.04
100,000	KEURIG DR PEPPER INC 5.0500 24-29 15/03S	103,157.60	0.02
100,000	KEURIG DR PEPPER INC 5.2000 24-31 15/03S	104,388.46	0.02
100,000	KEURIG DR PEPPER INC 5.3000 24-34 15/03S	104,685.03	0.02
250,000	KEY BANK NA 4.9000 22-32 08/08S	243,069.16	0.05
250,000	KEYBANK NATIONAL AS 3.9 19-29 13/04S	238,689.73	0.05
100,000	KEYSPAN GAS EAS 3.5860 22-52 18/01S	72,315.40	0.01
50,000	KIMCO REALTY CORP 4.6 22-33 01/02S	49,613.23	0.01
40,000	KIMCO REALTY CORP 6.40 23-34 01/03S	44,519.10	0.01
100,000	KINDER MORGAN ENERGY 5.40 14-44 01/09S	96,744.76	0.02
350,000	KINDER MORGAN ENERGY 7.30 02-33 15/08S	406,974.31	0.08
200,000	KINDER MORGAN INC 1.75 21-26 15/11S	190,087.87	0.04
200,000	KINDER MORGAN INC 4.30 18-28 01/03S	200,408.18	0.04
50,000	KINDER MORGAN INC 5.0000 24-29 02/01U	51,021.90	0.01
100,000	KINDER MORGAN INC 5.4 24-34 01/02S	102,494.02	0.02
100,000	KINDER MORGAN INC 5.55 14-45 01/06S	98,721.39	0.02
30,000	KINDER MORGAN INC 5.9500 24-54 01/08S	31,144.79	0.01
50,000	KITE REALTY GROUP 4.9500 24-31 15/12S	50,044.47	0.01
100,000	KITE REALTY GROUP LP 5.5 24-34 01/03S	102,988.65	0.02
100,000	KKR GROUP 144A 5.125 14-44 01/06S	96,726.02	0.02
100,000	KLA TENCOR CORPORATI 4.7 24-34 01/02S	101,972.28	0.02
200,000	KOMATSU FIN AMERICA 5.499 22-27 06/10S	206,540.20	0.04
100,000	KRAFT HEINZ FOODS 3.5 24-29 15/03A	114,195.60	0.02
400,000	KRAFT HEINZ FOODS CO 4.25 20-31 01/03S	398,859.23	0.08
50,000	KROGER CO 4.6% 24-27 15/08S	50,431.10	0.01
50,000	KROGER CO 4.65 24-29 15/09S	50,283.67	0.01
50,000	KROGER CO 4.7 24-26 15/08S	50,358.66	0.01
50,000	KROGER CO 4.9 24-31 15/09S	50,322.69	0.01
50,000	KROGER CO 5.000 24-34 15/09S	50,437.76	0.01
50,000	KROGER CO 5.500 24-54 15/09S	50,302.08	0.01
50,000	KROGER CO 5.65 24-64 15/09S	50,275.61	0.01
350,000	KROGER CO 7.50 01-31 01/04S	405,985.15	0.08
200,000	KUBOTA CREDIT 5.3330 24-27 29/05S	204,717.25	0.04
60,000	KYNDRYL HOLDINGS INC 4.025 22-62 15/03S	48,442.59	0.01
100,000	KYNDRYL HOLDINGS INC 6.35 24-34 20/02S	106,888.53	0.02
400,000	LABORATORY CORP 1.5500 21-26 01/06S	382,045.35	0.08
150,000	LAM RESEARCH CORP 1.9 20-30 05/05S	132,526.54	0.03
20,000	LAM RESEARCH CORP 2.875 20-50 15/06S	13,970.05	0.00
200,000	LAM RESEARCH CORP 3.75 19-26 15/03S	198,988.38	0.04
200,000	LAS VEGAS SANDS 6.0000 24-29 15/08S	207,657.53	0.04
100,000	LAS VEGAS SANDS CORP 6.2 24-34 15/08S	104,657.23	0.02
50,000	LAZARD GROUP LLC 6.0000 24-31 15/03S	52,726.06	0.01
50,000	LBJ INFRASTRUCT 3.7970 21-57 31/12S	35,510.02	0.01
100,000	LEAR CORP 5.25 19-49 15/05S	93,552.43	0.02
100,000	LEGGETT AND PLATT 4.4000 19-29 15/03S	96,222.76	0.02
450,000	LEIDOS INC 2.3 21-31 15/02S	390,846.65	0.08
100,000	LENNOX INTERNATIONAL 5.50 23-28 15/09S	104,119.16	0.02
50,000	LIBERTY MUTUAL GROUP 3.951 19-50 15/10S	39,039.17	0.01
100,000	LIBERTY MUTUAL GROUP 4.569 19-29 28/01S	100,451.60	0.02
100,000	LINCOLN NATIONAL 5.8520 24-34 15/03S	105,223.16	0.02
100,000	LINDE INC 3.20 15-26 30/01S	98,953.85	0.02
50,000	LOWE S COMPANIES 4.45 22-62 01/04S	42,358.09	0.01
150,000	LOWE S COMPANIES 5.85 23-63 01/04S	158,755.78	0.03
350,000	LOWE S COMPANIES INC 6.05 99-29 15/03S	383,252.29	0.08
400,000	LOWE S COS INC 3.6500 19-29 05/04S	390,281.37	0.08
200,000	LSEG US FIN COR 5.2970 24-34 28/03S	209,340.32	0.04
40,000	LXP INDUSTRIAL TRUST 6.75 23-28 15/11S	42,791.49	0.01
50,000	LYB INT FINANCE 4.2000 19-49 15/10S	41,006.00	0.01
100,000	LYB INTL FINANCE III 4.20 20-50 01/05S	81,995.07	0.02
100,000	LYB INTL FINANCE III 5.5 24-34 01/03S	104,103.13	0.02
100,000	MARATHON OIL CORP 5.3 24-29 01/04S	103,723.15	0.02
100,000	MARATHON PETROLEUM 4.75 14-44 15/09S	89,144.10	0.02
100,000	MARKEL GROUP INC 3.3500 19-29 17/09S	94,922.69	0.02
100,000	MARKEL GROUP INC 3.5 17-27 01/11S	97,682.53	0.02
50,000	MARRIOTT INTERN 4.8000 24-30 15/03S	50,682.19	0.01
248,000	MARRIOTT INTERN 4.8750 24-29 15/05S	252,723.83	0.05
50,000	MARRIOTT INTERN 5.3500 24-35 15/03S	51,220.29	0.01
350,000	MARRIOTT INTERN 5.5500 23-28 15/10S	366,258.24	0.08
100,000	MARSH AND MC LENNAN 5.15 24-34 15/03S	104,758.07	0.02
400,000	MARSH MCLENNAN 4.75 19-39 15/03S	395,130.83	0.08
50,000	MARSH MC LENNAN 4.9 19-49 15/01S	47,937.34	0.01
100,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	108,123.72	0.02
450,000	MARS INC 3.6 19-34 01/04S	415,796.44	0.09
50,000	MARS INC 3.9500 19-44 01/04S	42,902.77	0.01
50,000	MARS INC 4.20 19-59 01/04S	42,016.48	0.01
400,000	MARS INC 4.65 23-31 20/04S	403,436.54	0.08
50,000	MARVELL TECHNOLOGY I 5.75 23-29 15/02S	52,479.59	0.01
50,000	MASSACHUSETTS MUTUAL 3.729 19-70 15/10S	36,118.02	0.01
50,000	MASSACHUSETTS MUTUAL 4.90 17-77 01/04S	44,501.13	0.01
150,000	MASS INSTITUTE 4.678 14-14 01/07S	143,086.29	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	MASSMUTUAL GLOBAL 4.8500 24-29 17/01S	205,327.67	0.04
200,000	MASSMUTUAL GLOBAL 5.0500 22-27 07/12S	206,156.90	0.04
100,000	MASSMUTUAL GLOBAL FU 5.0 23-27 12/12S	135,815.27	0.03
50,000	MASS MUTUAL LIFE INS 3.3750 20-50 15/04S	36,819.62	0.01
100,000	MASTEC INC 4.5 20-28 15/08S	98,232.05	0.02
100,000	MASTERCARD INC 1.00 22-29 22/02A	104,660.56	0.02
400,000	MASTERCARD INC 2.9500 16-26 21/11S	392,379.45	0.08
550,000	MASTERCARD INC 2.95 21-51 15/03S	391,690.66	0.08
100,000	MCDONALD'S CORP 1.75 16-28 03/05A	107,677.42	0.02
100,000	MCDONALD'S CORP 4.2 20-50 27/03S	86,439.50	0.02
100,000	MC DONALD S 5.0 24-29 17/05S	103,686.63	0.02
100,000	MC DONALD S 5.15 22-52 09/09S	100,198.20	0.02
350,000	MC DONALD S 5.45 23-53 14/08S	364,850.94	0.07
100,000	MCDONALD S CORP 0.2500 21-28 04/10A	100,727.53	0.02
100,000	MCDONALD S CORP 3.6250 19-49 01/09S	78,761.46	0.02
100,000	MC DONALD S CORP 3.75 22-38 31/05A	115,572.85	0.02
100,000	MC DONALD S CORP 4.25 23-35 07/03A	118,600.35	0.02
100,000	MCDONALD S CORP 4.60 15-45 26/05S	93,569.66	0.02
100,000	MC DONALD S CORP 4.8 23-28 14/08S	102,617.71	0.02
100,000	MC DONALD S CORP 4.875 10-40 15/07S	98,700.18	0.02
100,000	MCDONALD S CORP 5.2000 24-34 17/05S	105,709.45	0.02
50,000	MEAD JOHMSON NUTRIT 4.125 15-25 15/11S	49,847.50	0.01
100,000	MEDTRONIC 4.625 15-45 15/03S	95,960.46	0.02
150,000	MERCEDES-BENZ F 5.0500 23-33 03/08S	152,887.68	0.03
150,000	MERCEDES-BENZ F 5.3750 22-25 26/11S	151,757.38	0.03
300,000	MERCEDES BENZ FI 5.1 23-28 03/08S	308,274.99	0.06
50,000	MERCEDES-BENZ FINANCE 8.50 01-31 18/01S	60,592.87	0.01
50,000	MERCK & CO INC 5.0000 23-53 17/05S	50,375.38	0.01
100,000	MERCK & CO INC 5.1500 23-63 17/05S	102,052.83	0.02
400,000	MERCK AND CO INC 3.40 19-29 07/03S	390,737.78	0.08
200,000	MERCK AND CO INC 3.70 15-45 10/02S	168,548.36	0.03
100,000	MERCK AND CO INC 4.9 3-44 17/05S	100,528.47	0.02
150,000	MERCK AND CO INC 4 19-49 07/03S	130,024.07	0.03
200,000	META PLATFORMS 3.5 22-27 15/08S	198,354.02	0.04
50,000	META PLATFORMS 4.3000 24-29 15/08S	50,770.02	0.01
50,000	META PLATFORMS 4.5500 24-31 15/08S	51,115.11	0.01
200,000	META PLATFORMS 4.6500 22-62 15/08S	185,939.64	0.04
100,000	META PLATFORMS 4.7500 24-34 15/08S	102,060.55	0.02
150,000	META PLATFORMS 5.4000 24-54 15/08S	157,072.84	0.03
100,000	META PLATFORMS 5.5500 24-64 15/08S	106,012.91	0.02
100,000	META PLATFORMS 5.6000 23-53 15/05S	108,420.96	0.02
110,000	META PLATFORMS INC 4.45 22-52 15/08S	101,447.22	0.02
150,000	MET LIFE GLOB F 2.9500 20-30 09/04S	139,821.84	0.03
150,000	MET LIFE GLOB F 4.3000 22-29 25/08S	150,362.64	0.03
50,000	METLIFE INC 5.0000 22-52 15/07S	49,438.97	0.01
50,000	METLIFE INC 5.2500 23-54 15/01S	51,533.80	0.01
100,000	METLIFE INC 5.875 10-41 06/02S	109,068.68	0.02
100,000	METROPOLITAN ED 5.2000 23-28 01/04S	102,464.73	0.02
100,000	METROPOLITAN LIFE GL 4.0 23-28 05/04A	115,945.62	0.02
100,000	METROPOLITAN LIFE GL 4.642 24-27 01/04S	76,054.97	0.02
100,000	METROPOLITAN LIFE GL 5.0 23-30 10/01S	136,384.39	0.03
150,000	METROPOLITAN LIFE GL 5.05 23-28 06/01S	153,689.97	0.03
150,000	METROPOLITAN LIFE GLOB 5.15 23-33 28/03S	155,604.48	0.03
150,000	MET TOWER GLOBAL 1.2500 21-26 14/09S	142,009.20	0.03
150,000	MET TOWER GLOBAL F 0.00 24-27 16/01U	152,665.10	0.03
100,000	MICROCHIP TECHNOLOGY 5.05 24-29 15/03S	102,693.37	0.02
350,000	MICRON TECHNOLOGY 5.3270 19-29 06/02S	361,492.03	0.07
100,000	MICRON TECHNOLOGY INC 5.30 24-31 15/01S	103,928.93	0.02
100,000	MICROSOFT 1.35 23-50S	87,095.02	0.02
100,000	MICROSOFT 2.625 13-33 02/05A	112,403.20	0.02
100,000	MICROSOFT 4.5 24-50S	98,646.64	0.02
400,000	MICROSOFT CORP 2.40 16-26 08/08S	390,134.53	0.08
600,000	MICROSOFT CORP 2.5 23-50S	406,381.44	0.08
600,000	MICROSOFT CORP 2.525 20-50 01/06S	411,749.22	0.08
100,000	MICROSOFT CORP 3.125 13-28 06/12A	114,452.65	0.02
100,000	MICROSOFT CORP 3.4000 24-27 15/06S	99,285.41	0.02
300,000	MICROSOFT CORP 3.40 24-26 15/09S	298,006.69	0.06
40,000	MICROSOFT CORP 3.95 16-56 08/08S	35,235.13	0.01
100,000	MIDAMERICA APARTMENT 5.0 24-34 15/03S	101,966.43	0.02
350,000	MIDAMERICAN ENE 5.3500 23-34 15/01S	371,861.04	0.08
80,000	MIDAMERICAN ENE 5.8500 23-54 15/09S	89,099.12	0.02
100,000	MIDAMERICAN ENERGY CO 6.125 06-36 01/04S	110,445.42	0.02
100,000	MID-ATLANTIC INTERST 4.1 18-28 15/05S	99,157.59	0.02
82,500	MILEAGE PLUS HOLDING 6.5 20-27 02/07Q	83,528.55	0.02
200,000	MITSUBISHI HC FIN 5.8070 23-28 12/09S	208,513.51	0.04
100,000	MOHAWK INDUSTRI 5.8500 23-28 18/09S	105,434.56	0.02
100,000	MOLSON COORS BE 3.8000 24-32 15/06A	114,787.78	0.02
100,000	MONDELEZ INTERNATIONAL 1.625 15-27 08/03	108,507.16	0.02
100,000	MONDELEZ INTL 0.25 21-28 17/03A	102,140.51	0.02
50,000	MONDELEZ INTL 4.625 24-31 03/07S	38,286.51	0.01
100,000	MONDELEZ INTL 4.75 24-29 20/02S	102,184.26	0.02
50,000	MONDELEZ INTL 4.75 24-34 28/08S	50,368.37	0.01
150,000	MONTEFIORE OBLI 5.2460 18-48 01/11S	125,803.40	0.03
10,000	MOODY S CORP 4.25 18-29 01/02S	10,046.65	0.00
78,000	MORGAN STANLEY 0.9850 20-26 10/12S	74,733.05	0.02
200,000	MORGAN STANLEY 1.928 21-32 25/01S	169,619.07	0.03
100,000	MORGAN STANLEY 2.625 17-27 09/03A	127,610.69	0.03
150,000	MORGAN STANLEY 2.8020 21-52 25/01S	103,530.66	0.02
150,000	MORGAN STANLEY -28 13/04S	154,870.39	0.03
100,000	MORGAN STANLEY 3.9550 24-35 21/03A	114,820.67	0.02
150,000	MORGAN STANLEY 4.375 17-47 22/01S	138,338.30	0.03
250,000	MORGAN STANLEY 4.7540 23-26 21/04S	252,305.48	0.05
50,000	MORGAN STANLEY 5.173 24-30 16/01S	51,537.42	0.01
250,000	MORGAN STANLEY 5.882 23-26 30/10S	258,969.93	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	MORGAN STANLEY 6.1380 22-26 16/10S	50,796.93	0.01
200,000	MORGAN STANLEY 6.2960 22-28 18/10S	211,511.27	0.04
200,000	MORGAN STANLEY 6.3420 22-33 18/10S	222,348.82	0.05
150,000	MORGAN STANLEY F 6.375 12-42 24/07S	176,955.36	0.04
400,000	MOTOROLA INC 4.60 19-29 23/05S	403,498.45	0.08
60,000	MOTOROLA SOLUTIONS 5.0000 24-29 15/04S	61,583.50	0.01
50,000	MOTOROLA SOLUTIONS 5.4000 24-34 15/04S	52,142.36	0.01
100,000	MPLX LP 4.50 18-38 15/04S	92,394.63	0.02
100,000	MPLX LP 4.70 18-48 15/04S	87,243.12	0.02
400,000	MPLX LP 4.8000 18-29 15/02S	406,136.71	0.08
50,000	MPLX LP 4.9500 22-52 14/03S	44,875.24	0.01
100,000	MPLX LP 5.5000 18-49 15/02S	97,266.25	0.02
100,000	MYLAN INC 5.4 13-43 29/11S	92,202.68	0.02
100,000	MYLAN NV 5.25 17-46 15/06S	87,598.97	0.02
50,000	NASDAQ INC 3.95 22-52 07/03S	40,246.43	0.01
100,000	NASDAQ INC 6.1 23-63 28/06S	110,140.51	0.02
250,000	NATIONAL AUSTRAL BK 4.787 24-29 10/01S	256,613.56	0.05
250,000	NATIONAL AUSTRALIA BK 4.75 24-25 10/12S	251,506.10	0.05
250,000	NATIONAL AUSTRALIA BK 4.966 23-26 12/01S	252,613.69	0.05
100,000	NATIONAL GRID 1.054 22-31 20/01A	97,043.15	0.02
50,000	NATIONAL RURAL 5.0000 24-34 15/08S	51,275.37	0.01
200,000	NATIONAL RURAL 5.6000 23-26 13/11S	205,912.38	0.04
200,000	NATIONAL RURAL UTILI 3.7 19-29 15/03S	196,279.43	0.04
100,000	NATIONAL RURAL UTILI 4.3 19-49 15/03S	87,159.10	0.02
250,000	NATIONAL SECS C 5.0000 23-28 30/05S	256,766.04	0.05
200,000	NATL RURAL UTILITIES 5.0 24-31 07/02S	209,076.34	0.04
100,000	NESTLE CAPITAL 4.5 24-29 22/03A	135,085.04	0.03
300,000	NESTLE CAPITAL 4.6500 24-29 12/03S	307,057.67	0.06
150,000	NESTLE HOLDINGS 0.6250 20-26 15/01S	143,645.95	0.03
300,000	NESTLE HOLDINGS 1.0000 20-27 15/09S	275,400.32	0.06
450,000	NESTLE HOLDINGS 1.2500 20-30 15/09S	382,272.08	0.08
150,000	NESTLE HOLDINGS 2.5000 21-41 14/09S	110,088.81	0.02
100,000	NESTLE HOLDINGS INC 0.625 21-25 18/12A	127,961.03	0.03
150,000	NESTLE HOLDINGS INC 1.15 21-27 14/01S	140,699.29	0.03
100,000	NETFLIX 4.9 24-34 15/08S	103,411.69	0.02
100,000	NETFLIX INC 3.6250 19-30 15/06S	114,866.48	0.02
250,000	NEWMONT CORPORATION 6.25 09-39 01/10S	283,871.14	0.06
20,000	NEW MOUNTAIN FINANCE 6.875 24-29 01/02S	20,248.23	0.00
100,000	NEW YORK LIFE 4.5500 23-33 28/01S	100,265.00	0.02
100,000	NEW YORK LIFE GLOBAL 0.25 21-28 04/10A	101,211.53	0.02
100,000	NEW YORK LIFE GLOBAL 1.875 24-32 07/05A	124,489.42	0.03
100,000	NEW YORK LIFE GLOBAL 3.45 24-31 30/01A	114,469.88	0.02
100,000	NEW YORK LIFE GLOBAL 3.625 23-30 09/01A	115,641.08	0.02
100,000	NEW YORK LIFE GLOBAL 4.70 23-26 02/04S	100,903.69	0.02
100,000	NEW YORK LIFE GLOBAL 4.7 24-29 29/01S	102,339.32	0.02
100,000	NEW YORK LIFE GLOBAL 4.85 23-28 09/01S	102,370.55	0.02
100,000	NEW YORK LIFE GLOBAL 4.875 24-31 30/04S	136,140.13	0.03
100,000	NEW YORK LIFE GLOBAL 5.25 23-26 30/06S	76,156.66	0.02
100,000	NEW YORK LIFE GLOBAL 5.45 23-26 18/09S	102,782.66	0.02
100,000	NEW YORK LIFE GLOBAL FD4.9 23-28 13/06S	102,642.94	0.02
100,000	NEW YORK LIFE INSURA 3.75 20-50 14/04S	80,233.29	0.02
200,000	NEXTERA ENERGY 5.7490 23-25 01/09S	202,097.89	0.04
200,000	NEXTERA ENERGY CAPITAL 2.2 19-26 02/12S	132,026.54	0.03
150,000	NGPL PIPE 144A 7.768 07-37 15/12S	177,207.07	0.04
50,000	NIAGARA MOHAWK POWER 4.278 14-34 01/10S	46,576.44	0.01
500,000	NIKE INC 3.3750 20-50 27/03S	393,494.07	0.08
200,000	NISOURCE 3.95 17-48 30/03S	164,237.22	0.03
200,000	NISOURCE FINANCE CORP 4.375 17-47 15/05S	175,770.70	0.04
200,000	NISOURCE INC 5.4000 23-33 30/06S	208,275.14	0.04
100,000	NORDSON CORP 5.6 23-28 15/09S	104,438.13	0.02
350,000	NORFOLK SOUTHER 5.3500 23-54 01/08S	360,002.27	0.07
100,000	NORFOLK SOUTHERN 4.1000 21-21 15/05S	75,923.86	0.02
50,000	NORFOLK SOUTHERN 4.837 12-41 01/10S	49,008.59	0.01
40,000	NORFOLK SOUTHERN 5.5500 23-34 15/03S	42,888.44	0.01
50,000	NORFOLK SOUTHERN COR 5.05 23-30 01/08S	52,041.80	0.01
100,000	NORTHERN NATURAL GAS 5.625 24-54 01/02S	103,974.21	0.02
50,000	NORTHERN STATES 5.1000 23-53 15/05S	50,522.29	0.01
50,000	NORTHWESTERN 144A 6.063 10-40 30/03S	54,886.79	0.01
100,000	NORTHWESTERN MU 0.8000 21-26 14/01S	95,880.15	0.02
50,000	NORTHWESTERN MU 3.6250 19-59 30/09S	37,171.68	0.01
50,000	NORTHWESTERN MUTUAL 3.85 17-47 30/09S	40,355.53	0.01
100,000	NORTHWESTERN MUTUAL 4.71 24-29 10/01S	102,190.41	0.02
100,000	NORTHWESTERN MUTUAL 5.07 24-27 25/03S	102,687.55	0.02
100,000	NOVARTIS CAPITAL 2.7500 20-50 14/08S	70,442.74	0.01
200,000	NOVARTIS CAPITAL 4.00 15-45 20/11S	179,296.45	0.04
100,000	NOVARTIS CAPITAL 4.40 14-44 06/05S	95,184.33	0.02
100,000	NRG ENERGY INC 2.45 20-27 02/12S	93,698.70	0.02
100,000	NUCOR CORP 2.9790 21-55 15/12S	65,692.21	0.01
100,000	NUCOR CORP 3.8500 22-52 01/04S	81,113.76	0.02
400,000	NVIDIA CORP 3.20 16-26 16/09S	395,859.46	0.08
100,000	NY AND PRESBYTERIAN 4.024 15-45 01/08S	89,269.09	0.02
50,000	NY STATE ELECTR 5.3000 24-34 15/08S	51,216.97	0.01
100,000	NYU HOSPITALS CENTER 5.75 13-43 01/07S	109,512.29	0.02
100,000	OAKTREE STRATEG 6.5000 24-29 23/07S	101,521.69	0.02
100,000	OCCIDENTAL PETROLEUM 6.45 19-36 15/09S	107,973.29	0.02
100,000	OCCIDENTAL PETROLEUM 6.60 19-46 15/03S	107,495.51	0.02
500,000	OHIO POWER COMP 4.0000 19-49 01/06S	409,891.46	0.08
50,000	OLD REPUBLIC INTL 5.7500 24-34 28/03S	52,435.77	0.01
100,000	ONCOR ELEC.DEL 5.30 12-42 01/06S	102,203.25	0.02
100,000	ONCOR ELECTRIC 4.95 23-52 15/09S	97,556.39	0.02
228,000	ONCOR ELECTRIC DELIV 3.5 15/05 24-31A	259,711.18	0.05
100,000	ONCOR ELECTRIC DELIVE 3.8 19-24 01/06S	81,265.22	0.02
80,000	ONCOR ELECTRIC DELIVER 5.65 24-33 15/11S	86,271.44	0.02
50,000	ONEAMERICA FINL 4.2500 20-50 15/10S	37,633.90	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
110,000	ONE GAS INC 5.1 23-29 01/04S	114,062.37	0.02
450,000	ONEOK INC 4.45 19-49 01/09S	375,896.03	0.08
200,000	ONEOK INC 6.6250 23-53 01/09S	221,980.49	0.05
150,000	ONEOK INCÂ 4.55 18-28 15/07S	150,753.95	0.03
350,000	ORACLE 6.50 08-38 15/04S	397,917.58	0.08
300,000	ORACLE CORP 2.3 21-28 25/03S	281,573.39	0.06
100,000	ORACLE CORP 2.875 21-31 25/03S	90,960.61	0.02
200,000	ORACLE CORP 3.6000 20-40 01/04S	166,340.70	0.03
150,000	ORACLE CORP 3.60 20-50 01/04S	114,141.81	0.02
50,000	ORACLE CORP 3.85 20-60 01/04S	37,648.53	0.01
300,000	ORACLE CORP 3.95 21-51 25/03S	241,523.77	0.05
450,000	ORACLE CORP 4.375 15-55 15/05S	383,655.81	0.08
200,000	ORACLE CORP 5.8 22-25 10/11S	203,128.27	0.04
200,000	ORACLE CORP 6.125 09-39 08/07S	221,015.72	0.05
80,000	ORACLE CORP 6.9 22-52 09/11S	96,298.92	0.02
50,000	O REILLY AUTOMO 5.0000 24-34 19/08S	50,587.78	0.01
100,000	O REILLY AUTOMO 5.7500 23-26 20/11S	103,129.88	0.02
100,000	OTIS WORLDWIDE CORPO 5.25 23-28 16/08S	103,549.70	0.02
129,000	OVINTIV INC 8.125 00-30 15/09S	149,981.32	0.03
50,000	OWENS CORNING 3.5000 24-30 15/02S	47,499.24	0.01
50,000	OWENS CORNING 5.9500 24-54 15/06S	53,071.07	0.01
100,000	PACCAR FINANCIAL 4.4500 24-27 06/08S	101,545.67	0.02
100,000	PACCAR FINANCIAL 4.6000 24-29 31/01S	102,583.01	0.02
100,000	PACCAR FINANCIAL 5.0000 24-34 22/03S	104,452.25	0.02
400,000	PACIFIC GAS & ELECTRIC 3.3 17-27 29/11S	386,169.08	0.08
200,000	PACIFIC GAS ELECTRIC 3.25 21-31 01/06S	182,295.09	0.04
400,000	PACIFIC GAS ELECTRIC 4.60 13-43 15/06S	353,414.50	0.07
200,000	PACIFIC GAS ELECTRIC 6.75 23-53 15/01S	228,321.84	0.05
100,000	PACIFIC LIFE GF 2.4500 22-32 11/01S	84,997.60	0.02
50,000	PACIFIC LIFE GF 4.5000 24-29 28/08S	50,544.71	0.01
100,000	PACIFIC LIFE GF 4.9000 23-28 04/04S	101,963.72	0.02
150,000	PACIFIC LIFE GF 5.5000 23-26 28/08S	153,610.66	0.03
100,000	PACIFIC LIFE GLOBAL 4.9 24-29 11/01S	102,366.71	0.02
150,000	PACIFICORP 3.5000 19-29 15/06S	144,950.51	0.03
200,000	PACIFICORP 5.3 24-31 15/02S	208,286.18	0.04
50,000	PACIFICORP 5.35 22-53 01/12S	49,473.51	0.01
100,000	PACIFICORP 6.00 09-39 15/01S	108,124.92	0.02
300,000	PARAMOUNT GLOBAL 4.95 20-31 01/04S	283,527.68	0.06
30,000	PARAMOUNT GLOBAL 4.95 20-50 19/05S	23,060.54	0.00
450,000	PARKER-HANNIFIN CORP 4.0 19-49 14/06S	382,965.24	0.08
100,000	PARKER-HANNIFIN CORP 4.5 22-29 15/09S09S	101,168.87	0.02
350,000	PARKER HANNIFIN CORP 6.25 08-38 15/05S	396,257.51	0.08
100,000	PATTERSON-UTI ENERGY 7.1500 23-33 01/10S	107,685.68	0.02
100,000	PAYPAL HOLDINGS 5.0500 22-52 01/06S	99,721.75	0.02
100,000	PAYPAL HOLDINGS INC 3.2500 20-50 01/06S	74,071.61	0.02
150,000	PECO ENERGY CO 2.8 20-50 08/06S	101,869.72	0.02
150,000	PECO ENERGY CO 3.00 19-49 15/09S	106,460.06	0.02
100,000	PENNSYLVANIA EL 5.1500 23-26 30/03S	100,798.58	0.02
100,000	PENSKE TRUCK LE 5.3500 24-27 12/01S	101,900.28	0.02
50,000	PENSKE TRUCK LE 5.3500 24-29 30/03S	51,614.80	0.01
117,000	PENSKE TRUCK LE 5.7500 23-26 24/05S	119,159.99	0.02
200,000	PENSKE TRUCK LEASING 4.45 19-26 29/01S	199,671.23	0.04
100,000	PEPSI 4.5 24-29 17/07S	102,857.38	0.02
100,000	PEPSI 4.8 24-34 17/07S	103,267.11	0.02
100,000	PEPSICO INC 0.5 20-28 06/05A	103,736.25	0.02
100,000	PEPSICO INC 0.875 16-28 18/07A	104,876.75	0.02
450,000	PEPSICO INC 3.6250 20-50 19/03S	368,395.80	0.08
200,000	PEPSICO INC 5.1250 23-26 10/11S	205,150.10	0.04
100,000	PEPSICO INC 5.2500 24-54 17/07S	105,788.27	0.02
100,000	PFIZER INC 2.7000 20-50 28/05S	69,258.79	0.01
100,000	PFIZER INC 2.735 17-43 15/06A	94,999.32	0.02
400,000	PFIZER INC 2.75 16-26 03/06S	392,204.72	0.08
400,000	PFIZER INC 3.4500 19-29 15/03S	391,792.36	0.08
150,000	PFIZER INC 4.0000 19-49 15/03S	130,113.74	0.03
150,000	PFIZER INC 4.2000 18-48 15/09S	133,250.03	0.03
100,000	PFIZER INC 4.40 14-44 15/05S	95,099.29	0.02
200,000	PG&E CORPORATION 4.5 20-40 01/07S	180,123.79	0.04
100,000	PG&E CORPORATION 4.95 20-50 01/07S	91,068.06	0.02
50,000	PHILIPS 66 4.875 14-44 15/11S	46,605.59	0.01
100,000	PHILLIPS 66 5.875 12-42 01/05S	105,803.77	0.02
100,000	PHILLIPS 66 CO 5.2500 24-31 15/06S	103,448.78	0.02
100,000	PHILLIPS 66 COMPANY 5.65 24-54 15/06S	100,861.23	0.02
100,000	PHYSICIANS REAL 4.3000 17-27 15/03S	99,881.51	0.02
200,000	PIEDMONT NATURA 2.5000 21-31 15/03S	176,347.68	0.04
50,000	PIEDMONT NATURA 5.100 24-35 15/02S	50,705.38	0.01
350,000	PILGRIMS PRIDE 6.875 23-34 15/05S	388,806.69	0.08
450,000	PILGRIMS PRIDE CORP 3.50 23-32 01/03S	399,731.05	0.08
100,000	PINE STREET TRUST III 6.223 24-54 15/05S	108,436.73	0.02
350,000	PIONEER NATURAL 5.1000 23-26 29/03S	354,921.25	0.07
100,000	PLAINS ALL AMERICAN 4.70 14-44 15/06S	88,820.75	0.02
100,000	PLAINS ALL AMER PIPE 5.7 24-34 15/09S	103,915.74	0.02
250,000	PNC BANK NA, PITTSBU 3.1 17-27 25/10S	242,487.92	0.05
250,000	PNC BANK NATIONAL 4.05 18-28 26.07S	248,286.30	0.05
250,000	PNC BANK NATIONAL AS 3.25 18-28 22/01S	242,013.91	0.05
100,000	PNC FINANCIAL S 5.6760 24-35 22/01S	106,057.02	0.02
100,000	POLARIS INC 6.9500 23-29 15/03S	108,510.73	0.02
50,000	PPL CAPITAL FUNDING 5.2500 24-34 01/09S	51,471.90	0.01
50,000	PPL ELECTRIC 3.00 19-49 01/10S	35,787.31	0.01
59,000	PPL ELECTRIC 4.125 14-44 15/06S	52,481.77	0.01
100,000	PPL ELECTRIC UTILITI 3.95 17-47 01/06S	85,073.63	0.02
100,000	PPL ELECTRIC UTILITI 4.15 18-48 15/06S	87,608.39	0.02
30,000	PPL ELECTRIC UTILITI 6.25 09-39 15/05S	34,168.23	0.01
200,000	PRAXAIR INC 1.1 20-30 10/08S	170,315.71	0.04
50,000	PRES AND FELLOWS 3.30 16-56 15/07S	38,757.63	0.01

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	PRICOA GLOBAL FUND I 5.55 23-26 28/08S	154,018.88	0.03
150,000	PRICOA GLOBAL FUNDIN 1.2 21-26 01/09S	141,960.90	0.03
100,000	PRINCIPAL FINANCIAL 2.125 20-30 12/06S	88,328.79	0.02
50,000	PRINCIPAL LFE G 4.6000 24-27 19/08S	50,681.77	0.01
100,000	PRINCIPAL LFE G 5.0000 24-27 16/01S	101,877.32	0.02
100,000	PRINCIPAL LIFE 144A 3.00 16-26 18/04S	98,107.30	0.02
50,000	PRINCIPAL LIFE GLOBA 1.5 21-26 17/11S	47,364.87	0.01
100,000	PRINCIPAL LIFE GLOBA 5.1 24-29 25/01S	103,033.30	0.02
100,000	PROCTER AND GAMBLE 3.2 24-34A	113,867.38	0.02
200,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	225,980.99	0.05
200,000	PROCTER AND GAMBLE 4.3500 24-29 29/01S	204,976.17	0.04
100,000	PROCTER AND GAMBLE CO 1.2 18-28 30/10A	105,815.76	0.02
450,000	PROCTER GAMBLE CO 3.50 17-47 25/10S	378,829.09	0.08
100,000	PROGRESSIVE 4.2 18-48 14/03S	88,411.61	0.02
50,000	PROGRESSIVE CORP 4.125 17-47 15/04S	44,116.74	0.01
50,000	PROGRESSIVE CORP OH 4.95 23-33 15/06S	51,813.28	0.01
100,000	PROLOGIS EURO FINANC 3.875 23-30 31/01A	115,238.22	0.02
100,000	PROLOGIS EURO FINANC 4.25 23-43 31/01A	113,563.97	0.02
100,000	PROLOGIS EURO FINANCE 1 22-29 08/02A	102,388.67	0.02
100,000	PROLOGIS EURO FINANCE 4.00 24-34 05/05A	114,170.66	0.02
100,000	PROLOGIS EURO FINANCE 4.625 23-33 23/05A	120,196.01	0.02
100,000	PROLOGIS LP 2.125 20-50 15/10S	57,022.65	0.01
100,000	PROLOGIS LP 3.0000 20-50 15/04S	69,949.58	0.01
100,000	PROLOGIS LP 5.0000 24-35 31/01S	102,384.94	0.02
100,000	PROLOGIS LP 5.0 24-34 15/03S	102,534.84	0.02
200,000	PROLOGIS LP 5.125 34 15/01S	206,810.79	0.04
50,000	PROLOGIS TARGET 5.2500 24-35 15/01S	51,108.58	0.01
100,000	PROLOGIS TARGETED US 5.25 24-29 01/04S	102,994.26	0.02
50,000	PROSPECT CAPITAL 3.4370 21-28 15/10S	43,538.01	0.01
400,000	PROSPECT CAPITAL CORP 3.364 21-26 15/11S	372,589.75	0.08
150,000	PROTECTIVE LIFE 1.3030 21-26 20/09S	141,718.61	0.03
150,000	PROTECTIVE LIFE GLOB 1.618 21-26 15/04S	144,207.54	0.03
100,000	PROTECTIVE LIFE GLOB 5.082 24-31 15/04S	136,209.25	0.03
250,000	PRUDENTIAL FINANCIAL 3.0 20-40 10/03S	198,208.15	0.04
50,000	PRUDENTIAL FINANCIAL 3.7 20-50 21/08S	46,126.91	0.01
100,000	PRUDENTIAL FINANCIAL 3.905 17-47 07/12S	83,107.02	0.02
450,000	PUBLIC SERVICE 1.8750 21-31 15/06S	383,625.11	0.08
50,000	PUBLIC SERVICE 5.2000 24-29 01/04S	51,830.53	0.01
50,000	PUBLIC SERVICE 5.4500 24-34 01/04S	52,128.84	0.01
100,000	PUBLIC SERVICE COL 3.2 19-50 01/03S	71,681.21	0.01
100,000	PUBLIC SERVICE CO OF 5.25 23-53 01/04S	100,841.95	0.02
50,000	PUBLIC SERVICE CO OF 5.75 24-54 15/05S	54,169.28	0.01
311,000	PUBLIC SERVICE ELECT 3.85 19-49 01/05S	259,365.82	0.05
100,000	PUBLIC SERVICE ELECTR 3.8 16-46 01/03S	83,402.35	0.02
200,000	PUBLIC SERVICE ENTER 2.45 21-31 15/11S	175,216.63	0.04
100,000	PUBLIC STORAGE 1.8500 21-28 01/05S	92,585.59	0.02
100,000	PUBLIC STORAGE INC 5.3500 23-53 01/08S	103,337.85	0.02
100,000	PUGET SOUND ENERGY 5.757 09-39 01/10S	107,992.82	0.02
50,000	PULTEGPROUP INC 6.00 05-35 15/02S	53,786.05	0.01
350,000	QUALCOMM INC 3.25 20-50 20/05S	263,421.35	0.05
100,000	QUALCOMM INC 4.80 15-45 20/05S	97,980.16	0.02
50,000	QUANTA SERVICES INC 2.9 20-30 22/09S	46,015.58	0.01
50,000	QUANTA SERVICES INC 3.0500 21-41 01/10S	37,937.33	0.01
50,000	QUANTA SERVICES INC 4.75 24-27 09/08S	50,531.48	0.01
50,000	QUANTA SERVICES INC 5.2500 24-34 09/08S	51,092.88	0.01
50,000	QUEST DIAGNOSTICS 4.6000 24-27 15/12S	50,658.14	0.01
50,000	QUEST DIAGNOSTICS 4.625 24-29 15/12S	50,610.57	0.01
50,000	QUEST DIAGNOSTICS 5.000 24-34 15/12S	50,631.70	0.01
200,000	QUEST DIAGNOSTICS INC 6.4 23-33 30/11S	223,570.32	0.05
100,000	RADIAN GROUP INC 6.2000 24-29 15/05S	104,535.11	0.02
100,000	RALPH LAUREN CORP 2.95 20-30 15/06S	93,462.58	0.02
350,000	RAYTHEONO TECHN 6.125 08-38 15/07S	390,976.01	0.08
100,000	REALTY INCOME 2.1 24-28 15/03S	93,031.35	0.02
100,000	REALTY INCOME 3.4 24-30 15/01S	95,136.93	0.02
100,000	REALTY INCOME 4.0 24-29 15/07S	98,366.99	0.02
100,000	REALTY INCOME 4.75 24-29 15/02S	101,863.28	0.02
100,000	REALTY INCOME 5.25 24-41 04/09A	128,787.94	0.03
200,000	REALTY INCOME CORP 4.125 14-26 15/10S	199,761.96	0.04
200,000	REALTY INCOME CORP 4.7000 23-28 15/12S	203,110.66	0.04
100,000	REALTY INCOME CORP 4.875 23-30 06/07A	119,147.83	0.02
50,000	REALTY INCOME CORP 5.375 24-54 01/09S	50,879.65	0.01
100,000	REALTY INCOME CORP 6.00 23-39 05/12A	140,947.94	0.03
50,000	REGENCY CENTERS 5.1000 24-35 15/01S	50,877.05	0.01
100,000	REGENCY CENTERS CORP 5.25 24-34 15/01S	103,165.87	0.02
20,000	REPUBLIC SERVICES INC 5.0 23-33 15/12S	20,618.53	0.00
50,000	RETAIL OPPORTUNITY I 6.75 23-28 15/10S	53,690.28	0.01
50,000	REVVITY INC 3.300 19-29 15/09S	47,218.00	0.01
200,000	RGA GLOBAL 6.00 23-28 21/11S	212,121.43	0.04
200,000	RGA GLOBAL FUNDING 5.5 24-31 11/01S	209,046.22	0.04
200,000	ROCHE 4.909 24-31 08/03S	207,178.55	0.04
200,000	ROCHE HOLDINGS 2.6070 21-51 13/12S	132,284.53	0.03
400,000	ROCHE HOLDINGS 3.6250 18-28 17/09S	393,543.53	0.08
200,000	ROCHE HOLDINGS 4.7900 24-29 08/03S	205,877.49	0.04
200,000	ROCHE HOLDINGS 5.2650 23-26 13/11S	205,213.56	0.04
400,000	ROCKWELL AUTOMATION 3.50 19-29 01/03S	390,355.28	0.08
200,000	ROPER TECHNOLOGIES 3.80 16-26 15/12S	198,771.89	0.04
50,000	ROPER TECHNOLOGIES 4.5000 24-29 15/10S	50,302.22	0.01
50,000	ROPER TECHNOLOGIES 4.7500 24-32 15/02S	50,562.72	0.01
50,000	ROPER TECHNOLOGIES 4.9 24-34 15/10S	50,333.55	0.01
350,000	ROPER TECHNOLOGIES I 1.75 20-31 01/09S	296,173.17	0.06
200,000	RPM INTERNATIONAL 4.5500 19-29 01/03S	200,416.79	0.04
100,000	RTX CORPORATION 5.3750 23-53 27/02S	102,800.61	0.02
100,000	RTX CORPORATION 5.75 23-26 08/11S	103,130.66	0.02
100,000	RTX CORPORATION 5.75 23-29 15/01S	105,857.18	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	RTX CORPORATION 6.0000 23-31 15/03S	108,810.50	0.02
50,000	RTX CORPORATION 6.1000 23-34 15/03S	55,178.19	0.01
60,000	RTX CORPORATION 6.4 23-54 15/03S	70,803.81	0.01
350,000	RTX CORPORATION C 5.0 23-26 27/02S	353,621.47	0.07
100,000	RYDER SYSTEM 5.3 24-27 15/03S	102,344.25	0.02
100,000	RYDER SYSTEM 5.375 24-29 15/03S	103,771.32	0.02
50,000	RYDER SYSTEM 6.3 23-28 01/12S	53,716.69	0.01
40,000	RYDER SYSTEM 6.6 23-33 01/12S	44,655.21	0.01
50,000	RYDER SYSTEM INC 1.75 21-26 01/09S	47,595.51	0.01
350,000	SABINE PASS LIQ 5.875 17-26 30/06S	355,813.71	0.07
100,000	SABINE PASS LIQUEFAC 5.9 23-37 15/09S	105,868.22	0.02
150,000	SAFEHOLD OPERATING PART 2.8 21-31 15/06S	131,600.56	0.03
70,000	SALESFORCE INC 2.9 21-51 15/07S2/07S	48,865.12	0.01
50,000	SAMMONS FINANCIAL 6.8750 24-34 15/04S	53,512.06	0.01
51,000	SAN DIEGO GAS AND ELEC 5.35 23-53 01/04S	52,418.64	0.01
30,000	SAN DIEGO GAS AND ELEC 6.00 09-39 01/06S	33,575.25	0.01
20,000	SCHLUMBERGER HL 5.0000 24-29 15/11S	20,646.06	0.00
200,000	SCHLUMBERGER IN 5.0000 24-34 01/06S	205,403.16	0.04
200,000	SELECT MEDICAL CORPO 6.25 05-26 05/26 S	140,453.88	0.03
200,000	SEMPRA ENERGY 3.8 18-38 12/01S	174,777.67	0.04
200,000	SEMPRA ENERGY 4 18-48 01/02S	162,276.54	0.03
200,000	SEMPRA ENERGY 5.4 23-26 01/08S	203,810.47	0.04
50,000	SEMPRA ENERGY 6.00 09-39 15/10S	53,480.89	0.01
50,000	SHERWIN-WILLIAM 4.5500 24-28 01/03S	50,615.31	0.01
50,000	SHERWIN-WILLIAM 4.8000 24-31 01/09S	50,985.70	0.01
100,000	SHERWIN-WILLIAMS CO 4.50 17-47 01/06S	91,285.32	0.02
100,000	SHERWIN-WILLIAMS CO 4.55 15-45 01/08S	90,567.47	0.02
50,000	SIERRA PACIFIC RES. 6.00 23-54 15/03S	55,327.40	0.01
100,000	SIMON PROPERTY 1.3750 21-27 15/01S	94,087.64	0.02
50,000	SIMON PROPERTY 6.6500 23-54 15/01S	59,560.47	0.01
100,000	SIMON PROPERTY GROUP 5.85 23-53 08/03S	107,412.23	0.02
100,000	SIMON PROPERTY GRP 1.75 21-28 01/02S	92,610.60	0.02
200,000	SIMON PROPERTY GRP 2.45 19-29 13/09S	183,664.11	0.04
100,000	SIMON PROPERTY GRP 3.25 19-49 13/09S	72,741.50	0.01
50,000	SIMON PROPERTY GRP 3.5 15-25 01/09S	49,585.73	0.01
40,000	SIMON PRPERTY GROUP 6.25 23-24 15/01S	44,261.19	0.01
100,000	SOLVENTUM 5.4 24-29 01/03S	102,878.78	0.02
100,000	SOLVENTUM 5.45 24-27 25/02S	102,072.64	0.02
200,000	SOLVENTUM CORP 5.45 24-31 13/03S	206,203.19	0.04
100,000	SOLVENTUM CORP 6.0 24-64 15/05S	103,245.58	0.02
100,000	SOUTH CAROLINA ELECT 5.1 15-65 01/06S	98,193.60	0.02
100,000	SOUTHERN CAL ED 2.9500 21-51 01/02S	68,485.41	0.01
200,000	SOUTHERN CAL ED 4.8750 19-49 01/03S	190,023.37	0.04
100,000	SOUTHERN CALIF EDISON 3.65 20-50 01/02S	77,897.29	0.02
100,000	SOUTHERN CALIF EDISON 4.00 17-47 01/04S	83,665.40	0.02
100,000	SOUTHERN CALIF EDISON 4.125 18-48 01/03S	84,557.96	0.02
200,000	SOUTHERN CALIF EDISON 4.20 19-29 01/03S	199,241.83	0.04
50,000	SOUTHERN CALIF GAS 5.0500 24-34 01/09S	51,560.56	0.01
100,000	SOUTHERN CALIFORNIA 3.6 15-45 01/02S	78,790.13	0.02
200,000	SOUTHERN CALIFORNIA 5.35 24-26 01/03S	202,900.99	0.04
100,000	SOUTHERN CO 1.875 21-81 15-09A	102,847.78	0.02
100,000	SOUTHERN CO 4.40 16-46 01/07S	89,840.89	0.02
200,000	SOUTHERN CO 4.8500 23-28 15/06S	204,871.73	0.04
200,000	SOUTHERN CO 5.1500 22-25 06/10S	201,426.67	0.04
200,000	SOUTHERN CO 5.5000 23-29 15/03S	209,865.66	0.04
200,000	SOUTHERN CO 5.7000 23-34 15/03S	214,797.03	0.04
100,000	SOUTHN.CALIF.EDISON 3.90 13-49 15/03S	83,754.31	0.02
100,000	SOUTHWEST GAS CORP 5.8000 22-27 01/12S	103,882.59	0.02
50,000	S P GLOBAL INC 5.25 23-33 15/09A	53,011.49	0.01
50,000	SPIRE MISSOURI 5.1500 24-34 15/08S	51,956.57	0.01
200,000	SPIRIT REALTY LP 3.20 24-31 15/02S	185,269.90	0.04
100,000	STANLEY BLACK DECKE 2.75 20-50 02/11S	62,933.88	0.01
200,000	STARBUCKS CORP 4.8500 24-27 08/02S	203,201.56	0.04
200,000	STARBUCKS CORP 4.9 24-31 15/02S	207,256.25	0.04
100,000	STARBUCKS CORP 5.0 24-34 15/02S	102,867.49	0.02
100,000	STATE STREET 4.993 24-27 18/03S	102,355.33	0.02
50,000	STATE STREET CORP 2.4 20-30 24/01S	46,142.57	0.01
100,000	STATE STREET CORP 5.272 23-26 03/08S	102,200.79	0.02
100,000	STEEL DYNAMICS 5.3750 24-34 15/08S	103,163.97	0.02
200,000	STELLANTIS FINANCE 1.711 21-27 29/01S	187,574.41	0.04
200,000	STELLANTIS FINANCE U 6.375 22-32 12/09S	213,635.17	0.04
100,000	STRYKER CORP 0.75 19-29 01/03A	101,992.64	0.02
100,000	STRYKER CORP 2.9 20-50 04/06S	70,635.02	0.01
100,000	STRYKER CORP 3.375 23-28 11/12A	113,678.34	0.02
100,000	STRYKER CORP 4.3750 14-44 15/05S	90,558.22	0.02
100,000	SUN COMMUNITIES OPER 5.5 24-29 15/01S	102,899.00	0.02
100,000	SUNOCO LOGISTICS 5.40 17-47 01/10S	95,218.53	0.02
100,000	SUNOCO LOGITSICS PAR 5.3 14-44 01/04S	96,014.25	0.02
100,000	SUTTER HEALTH 5.5470 23-53 15/08S	108,590.56	0.02
250,000	SYNCHRONY BANK 5.625 22-27 23/08S	254,432.13	0.05
150,000	SYSCO CORP 4.5 16-46 01/04S	133,636.63	0.03
200,000	SYSCO CORPORATION 5.7500 23-29 17/01S	211,384.06	0.04
100,000	SYSCO CORPORATION 6.0000 23-34 17/01S	109,784.91	0.02
100,000	SYSTEM ENERGY R 6.0000 23-28 15/04S	104,843.75	0.02
100,000	TAPESTRY INC 7.0000 23-26 27/11S	103,545.80	0.02
100,000	TAPESTRY INC 7.0500 23-25 27/11S	102,042.20	0.02
100,000	TAPESTRY INC 7.35 23-28 27/11S	105,084.88	0.02
30,000	TAPESTRY INC 7.7000 23-30 27/11S	32,312.38	0.01
40,000	TAPESTRY INC 7.8500 23-33 27/11S	43,285.18	0.01
50,000	TARGA RESOURCES 5.5 24-35 15/02S	51,493.49	0.01
100,000	TARGA RESOURCES 6.1500 23-29 01/03S	106,557.44	0.02
100,000	TARGA RESOURCES 6.5000 23-34 30/03S	110,614.37	0.02
100,000	TARGA RESOURCES 6.5000 23-53 15/02S	111,085.03	0.02
50,000	TARGA RES PART LP/TA 6.875 20-29 15/0	51,249.78	0.01

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
300,000	TARGET NOTES 6.50 07-37 15/10S	351,943.04	0.07
200,000	TEACHERS INSURANCE 3.3 20-50 07/05S	146,121.31	0.03
450,000	TELEDYNE TEHNOLOGIES 2.75 21-31 01/04S	404,639.10	0.08
200,000	TENNESSEE GAS PIPEL 2.90 20-30 01/03S	183,119.80	0.04
200,000	TEXAS INSTRUMENTS 3.8750 19-39 15/03S	185,488.10	0.04
100,000	TEXAS INSTRUMENTS 4.6000 24-27 08/02S	101,637.63	0.02
100,000	TEXAS INSTRUMENTS 4.6000 24-29 08/02S	102,611.97	0.02
100,000	TEXAS INSTRUMENTS 4.85 24-34 08/02S	103,982.10	0.02
100,000	TEXAS INSTRUMENTS 5.0000 23-53 14/03S	100,738.23	0.02
100,000	TEXAS INSTRUMENTS 5.1500 24-54 08/02S	102,692.59	0.02
450,000	TEXTRON INC 2.4500 20-31 15/03S	393,890.72	0.08
10,000	TEXTRON INC 6.10 23-33 15/11S	10,833.20	0.00
450,000	THE CIGNA GROUP 2.375 21-31 03/03S	396,547.31	0.08
100,000	THE CIGNA GROUP 3. 25 20-25 15/04S	73,452.66	0.02
100,000	THE CIGNA GROUP 4.90 19-48 15/12S	94,150.44	0.02
100,000	THE CIGNA GROUP 5.6 24-54 15/02S	103,327.13	0.02
100,000	THE HARTFORD FIN SERV 2.8 19-29 19/08S	93,136.08	0.02
100,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	103,953.52	0.02
100,000	THERMO FISHER SCIENT 1.5 19-39 01/10A	85,253.78	0.02
100,000	THERMO FISHER SCIENT 1.8401 24-32 08/03A	123,644.05	0.03
100,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	112,138.28	0.02
100,000	THERMO FISHER SCIENT 3.65 22-34 21/11A	116,215.96	0.02
100,000	THERMO FISHER SCIENT 4.10 17-47 15/08S	88,823.49	0.02
100,000	THERMO FISHER SCIENT 5.00 23-26 05/12S	102,146.51	0.02
100,000	THERMO FISHER SCIENT 5.00 23-29 31/01S	103,649.92	0.02
100,000	THERMO FISHER SCIENT 5.2 23-34 31/01S	105,530.29	0.02
400,000	THE WALT DISNEY COMP 4.75 19-44 15/09S	385,585.53	0.08
350,000	THE WALT DISNEY COMP 5.4 19-43 01/10S	366,980.59	0.08
300,000	THE WALT DISNEY COMPA 3.375 19-26 15/11S	296,167.65	0.06
250,000	THE WESTERN UNION CO 2.75 21-31 15/03S	218,349.65	0.04
150,000	TIAA 144A SUB 4.90 14-44 15/09S	143,722.57	0.03
40,000	TIMES WARNER CABLE 5.875 10-40 15/11S	36,221.56	0.01
180,000	TIME WARNER 7.30 08-38 01/07S	190,217.12	0.04
30,000	TIME WARNER ENT SUB 8.375 94-33 15/07S	34,436.46	0.01
50,000	TIME WARNER INC 5.75 11-31 02/06A	64,744.46	0.01
150,000	TIMKEN CO 4.125 22-32 01/04S	144,036.35	0.03
231,000	T-MOBILE USA 3.55 24-29 08/05A	263,657.77	0.05
200,000	T-MOBILE USA INC 2.25 21-31 15/05S	172,522.41	0.04
100,000	T-MOBILE USA INC 2.625 21-26 23/03S	97,464.29	0.02
200,000	T-MOBILE USA INC 2.625 21-29 15/02S5/02S	186,420.72	0.04
100,000	T-MOBILE USA INC 2.70 22-32 15/03S	88,156.04	0.02
200,000	T-MOBILE USA INC 3.3 21-51 15/02S	144,838.61	0.03
200,000	T-MOBILE USA INC 3.375 21-29 15/04S	191,985.11	0.04
100,000	T-MOBILE USA INC 3.85 24-36 08/05A	113,981.93	0.02
200,000	T-MOBILE USA INC 3.875 21-30 15/04S	194,495.72	0.04
200,000	T-MOBILE USA INC 3 21-41 15/02S	153,531.79	0.03
300,000	T-MOBILE USA INC 4.375 21-40 15/04S	276,647.61	0.06
200,000	T-MOBILE USA INC 4.5 21-50 15/04S	177,704.46	0.04
350,000	T-MOBILE USA INC 4.75 18-28 01/02S	350,592.56	0.07
100,000	T-MOBILE USA INC 4.8500 24-29 15/01S	102,114.41	0.02
100,000	T-MOBILE USA INC 5.1500 24-34 15/04S	102,982.05	0.02
100,000	T-MOBILE USA INC 5.5000 24-55 15/01S	103,498.05	0.02
50,000	TORCHMARK 5.85% 24-34 15/09S	51,653.43	0.01
100,000	TOYOTA MOTOR CR 4.5500 24-29 09/08S	101,555.50	0.02
100,000	TOYOTA MOTOR CR 4.6500 24-29 05/01S	102,100.44	0.02
100,000	TOYOTA MOTOR CR 4.8000 24-26 05/01S	100,920.17	0.02
100,000	TOYOTA MOTOR CR 4.8000 24-34 05/01S	101,924.68	0.02
50,000	TOYOTA MOTOR CR 5.0000 24-27 19/03S	51,247.04	0.01
100,000	TOYOTA MOTOR CR 5.0500 24-29 16/05S	103,758.14	0.02
50,000	TOYOTA MOTOR CR 5.1000 24-31 21/03S	52,084.92	0.01
30,000	TOYOTA MOTOR CR 5.4000 23-26 20/11S	30,862.39	0.01
40,000	TOYOTA MOTOR CR 5.5500 23-30 20/11S	42,756.18	0.01
200,000	TOYOTA MOTOR CREDIT 1.9 21-31 12/09S	170,951.11	0.04
50,000	TOYOTA MOTOR CREDIT 3.65 19-29 08/01S	49,230.19	0.01
100,000	TOYOTA MOTOR CREDIT 4.05 23-29 13/09A	116,379.90	0.02
100,000	TOYOTA MOTOR CREDIT 4.55 24-26 07/08S	101,071.03	0.02
100,000	TOYOTA MOTOR CREDIT 5.625 23-28 23/10A	138,451.77	0.03
100,000	TPG OPERATING GROUP 5.875 24-34 05/03S	106,696.25	0.02
100,000	TRAVELERS COMPANIES 3.05 21-51 08/06S	72,045.06	0.01
100,000	TRAVELERS COS INC 5.4500 23-53 25/05S	106,703.39	0.02
200,000	TRI-STATE GENERATION 6 10-40 15/06S	201,224.83	0.04
100,000	TRUIST FINANCIAL 1.9500 20-30 05/06S	87,710.20	0.02
50,000	TRUIST FINANCIAL -30 24/01S	51,759.54	0.01
100,000	TRUIST FINANCIAL CORP 4.916 22-33 28/07S	98,051.30	0.02
250,000	TTX CO 5.75 23-33 22/11S	271,461.19	0.06
50,000	TUCSON ELECTRIC 5.2000 24-34 15/09S	51,172.57	0.01
400,000	TWDC ENTERPRISE 3.0000 16-26 13/02S	394,140.86	0.08
400,000	TYSON FOODS 4.875 14-34 15/08S	398,315.38	0.08
400,000	TYSON FOODS INC 4.35 19-29 01/03S	398,266.40	0.08
100,000	TYSON FOODS INC 5.4000 24-29 15/03S	103,829.62	0.02
50,000	UDR INC 5.1250 24-34 01/09S	50,517.03	0.01
100,000	UNILEVER CAPITAL 2.00 16-26 28/07S	96,810.58	0.02
400,000	UNILEVER CAPITAL COR 1.375 20-30 14/09S	342,288.83	0.07
400,000	UNILEVER CAPITAL CORP 1.75 21-31 12/08S	343,614.42	0.07
400,000	UNILEVER CAPITAL CORP 2.625 21-51 12/08S	273,114.28	0.06
100,000	UNILEVER CAPITAL CORP 2.90 17-27 05/05U	97,591.00	0.02
200,000	UNION ELECTRIC 3.5000 19-29 15/03S	194,582.78	0.04
100,000	UNION ELECTRIC 5.4500 23-53 15/03S	104,421.52	0.02
100,000	UNION PACIFIC 3.375 22-42 14/02S	82,039.96	0.02
50,000	UNION PACIFIC 3.875 15-55 01/02S	41,265.50	0.01
50,000	UNION PACIFIC CORP 2.4000 20-30 05/02S	45,894.08	0.01
50,000	UNION PACIFIC CORP 2.8000 22-32 14/02S	45,484.53	0.01
350,000	UNION PACIFIC CORP 3.2500 20-50 05/02S	264,069.90	0.05
400,000	UNION PACIFIC CORP 3.55 19-39 15/08S	349,311.15	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	UNION PACIFIC CORP 3.799 21-71 06/04S	38,412.10	0.01
90,000	UNION PACIFIC CORP 3.8390 20-60 20/03S	72,187.26	0.01
50,000	UNION PACIFIC CORP 3.8500 22-72 14/02S	38,790.61	0.01
100,000	UNION PACIFIC CORP 5.70 17-47 15/04S	85,718.23	0.02
50,000	UNITED AIR 2024 5.4500 24-37 15/02S	52,062.03	0.01
77,454	UNITED AIRLINES 2020 5.875 20-27 28/10Q	79,093.47	0.02
50,000	UNITEDHEALTH GROUP 1.25 20-26 15/01S	48,259.46	0.01
100,000	UNITEDHEALTH GROUP 2.3 21-31 15/05S	88,653.77	0.02
300,000	UNITEDHEALTH GROUP 2.75 20-40 15/05S	229,602.70	0.05
150,000	UNITEDHEALTH GROUP 3.5000 19-39 15/08S	129,178.86	0.03
50,000	UNITEDHEALTH GROUP 3.7 22-27 15/05S	49,764.35	0.01
100,000	UNITEDHEALTH GROUP 3.85 18-28 15/06S	99,544.06	0.02
50,000	UNITEDHEALTH GROUP 4.50 23-33 15/04S	50,220.92	0.01
200,000	UNITEDHEALTH GROUP 4.6000 24-27 15/04S	203,631.92	0.04
200,000	UNITEDHEALTH GROUP 4.7000 24-29 15/04S	205,014.22	0.04
50,000	UNITEDHEALTH GROUP 4.75 15-45 15/07S	48,540.47	0.01
50,000	UNITEDHEALTH GROUP 4.9000 24-31 15/04S	51,715.16	0.01
50,000	UNITEDHEALTH GROUP 5.0000 24-34 15/04S	51,605.05	0.01
400,000	UNITEDHEALTH GROUP 5.0500 23-53 15/04S	397,059.65	0.08
150,000	UNITEDHEALTH GROUP 5.1500 24-34 15/07S	156,505.67	0.03
200,000	UNITEDHEALTH GROUP 5.2000 23-63 15/04S	199,942.32	0.04
100,000	UNITEDHEALTH GROUP 5.3 22-30 15/02S	105,464.56	0.02
50,000	UNITEDHEALTH GROUP 5.35 22-33 15/02S	53,070.48	0.01
50,000	UNITEDHEALTH GROUP 5.3750 24-54 15/04S	51,890.74	0.01
50,000	UNITEDHEALTH GROUP 5.5000 24-64 15/04S	52,265.10	0.01
150,000	UNITEDHEALTH GROUP 5.6250 24-54 15/07S	160,835.81	0.03
350,000	UNITEDHEALTH GROUP 5.875 22-53 15/02S	387,229.26	0.08
150,000	UNITEDHEALTH GROUP 6.0500 22-63 15/02S	169,413.91	0.03
50,000	UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	50,400.21	0.01
50,000	UNITED PARCEL SE INC 5.05 23-53 03/03S	49,957.49	0.01
400,000	UNITED PARCEL SERV 3.4000 19-29 15/03S	390,461.21	0.08
70,000	UNITED PARCEL SERVIC 5.3 20-50 24/03S	72,761.48	0.01
50,000	UNIV SOUTHERN C 2.9450 21-51 01/10S	36,318.54	0.01
100,000	UNIV SOUTHERN C 4.9760 23-53 01/10S	103,256.04	0.02
100,000	UNUM GROUP 4.125 21-51 14/06S	78,991.82	0.02
200,000	US BANCORP 2.215 22-28 27/01S	190,952.08	0.04
200,000	US BANCORP 3 19-29 30/07S	187,855.11	0.04
100,000	US BANCORP -35 23/01S	106,000.47	0.02
50,000	US BANCORP 5.8500 22-33 21/10S	53,311.26	0.01
400,000	VALERO ENERGY 4.0000 19-29 01/04S	394,794.08	0.08
400,000	VALMONT INDUSTRIES 5.25 14-54 01/10S	382,910.42	0.08
50,000	VENTAS REALTY LP 5.7 13-43 30/09S	51,517.71	0.01
100,000	VERALTO CORPORATION 5.35 24-28 18/09S	104,140.43	0.02
20,000	VERALTO CORPORATION 5.45 24-33 18/09S	20,957.51	0.00
100,000	VERALTO CORPORATION 5.5 24-26 18/09S	102,186.54	0.02
100,000	VERIZON COMM 0.875 19-32 19/03A32 19/03A	94,555.90	0.02
100,000	VERIZON COMM 1.125 21-35 19/09A	87,466.49	0.02
300,000	VERIZON COMM 2.55 21-31 21/03S31 22/03S	267,979.38	0.06
400,000	VERIZON COMM 3.875 19-29 08/02S	394,529.11	0.08
200,000	VERIZON COMM 4.4 14-34 01/11S	195,297.42	0.04
100,000	VERIZON COMM 4.75 22-34 31/10A	123,754.77	0.03
100,000	VERIZON COMMUNIC 0.375 21-29 22/03A	99,849.65	0.02
100,000	VERIZON COMMUNIC 1.875 19-30 19/09A	113,835.88	0.02
100,000	VERIZON COMMUNIC 2.875 20-50 20/11S	67,724.68	0.01
120,000	VERIZON COMMUNIC 2.987 21-56 30/04S	78,729.65	0.02
200,000	VERIZON COMMUNIC 3.55 21-51 22/03S	155,004.06	0.03
100,000	VERIZON COMMUNIC 3.75 24-36 28/02A	113,755.54	0.02
200,000	VERIZON COMMUNICATIO 4 20-50 20/03S	166,546.17	0.03
100,000	VERIZON COMMUNICATION 1.375 16-28 02/11A	105,155.04	0.02
100,000	VERIZON COMMUNICATION 1.375 17-26 27/10A	108,777.42	0.02
200,000	VERIZON COMMUNICATION 2.10 19-26 06/05S	133,569.42	0.03
300,000	VERIZON COMMUNICATION 2.355 22-32 15/03S	258,410.36	0.05
200,000	VERIZON COMMUNICATION 3.4 21-41 22/03S	163,451.86	0.03
100,000	VERIZON COMMUNICATION 3.5 24-32 28/06A	113,184.92	0.02
400,000	VERIZON COMMUNICATION 4.50 17-33 10/08S	394,885.01	0.08
200,000	VERIZON COMMUNICATION 4.522 15-48 15/09S	182,706.31	0.04
50,000	VERIZON COMMUNICATION 4.78 24-35 15/02S	49,924.33	0.01
200,000	VERIZON COMMUNICATION 4.862 15-46 21/08S	194,380.13	0.04
350,000	VERIZON COMMUNICATION 6.55 13-43 15/09S	409,857.30	0.08
100,000	VF CORP 4.25 23-29 07/03A	109,592.44	0.02
10,000	VIACOM INC 5.25 14-44 01/04S	7,998.36	0.00
100,000	VIATRIS INC 3.125 16-28 22/11	111,546.04	0.02
100,000	VIATRIS INC 3.85 21-40 22/06S	77,873.78	0.02
100,000	VICI PROPERTIES 5.7500 24-34 01/04S	104,821.40	0.02
100,000	VICI PROPERTIES 6.1250 24-54 01/04S	104,832.30	0.02
13,000	VIRGINIA ELEC 5.3000 23-33 15/08S	13,561.58	0.00
43,000	VIRGINIA ELEC POW 5.7000 23-53 15/08S	46,064.15	0.01
100,000	VIRGINIA ELEC POWER 8.875 08-38 15/11S	138,079.64	0.03
100,000	VIRGINIA ELECTRIC AN 4.65 13-43 15/08S	94,169.52	0.02
100,000	VIRGINIA ELECTRIC AN 4 13-43 15/01S	85,890.18	0.02
50,000	VIRGINIA ELECTRIC PO 5.35 24-54 15/01S	51,237.78	0.01
50,000	VIRGINIA ELECTRIC POW 5.05 24-34 15/08S	51,355.26	0.01
50,000	VIRGINIA ELECTRIC POW 5.55 24-54 15/08S	52,583.53	0.01
200,000	VISA INC 1.1000 20-31 15/02S	167,606.90	0.03
200,000	VISA INC 1.5 22-26 15/06A	219,420.02	0.05
200,000	VISA INC 2.0000 20-50 15/08S	121,015.64	0.02
200,000	VISA INC 2.7000 20-40 15/04S	157,249.87	0.03
100,000	VISTRA OPERATIO 6.0000 24-34 15/04S	106,759.33	0.02
250,000	WACHOVIA BANK NATION 6.6 07-38 15/01S	288,832.83	0.06
400,000	WALL MART STORES 4.30 14-44 22/04S	380,547.18	0.08
400,000	WALMART 4.00 23-26 15/04S	401,163.58	0.08
400,000	WALMART INC 4.05 18-48 29/06S	360,268.88	0.07
50,000	WAL-MART STORES INC 4.875 09-29 21/09A	61,918.88	0.01
100,000	WAL MART STORES REGS 5.625 09-34 27/03S	144,941.31	0.03

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	WALT DISNEY CO 4.125 14-44 01/06S	44,180.88	0.01
50,000	WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	47,368.84	0.01
200,000	WARNERMEDIA HOLDINGS 4.279 23-32 15/03S	177,627.21	0.04
200,000	WARNERMEDIA HOLDINGS 4.302 24-30 17/01A	224,487.82	0.05
300,000	WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	231,283.62	0.05
120,000	WARNERMEDIA HOLDINGS 5.391 23-62 15/03S	91,849.25	0.02
250,000	WARNERMEDIA HOLDINGS I 5.05 23-42 15/03S	204,204.96	0.04
100,000	WASTE MANAGEMENT 2.95 21-41 01/06S	78,010.60	0.02
30,000	WASTE MANAGEMENT 4.9500 24-31 03/07S	31,207.87	0.01
200,000	WEA FIN/WST UK 144A 4.75 14-44 17/09S	166,501.29	0.03
350,000	WEC ENERGY GROUP INC 5.6 23-26 12/09S	358,932.02	0.07
200,000	WELLPOINT 4.65 14-44 15/08S	187,076.36	0.04
100,000	WELLS FARGO 1.5 17-27 24/05A	107,385.27	0.02
50,000	WELLS FARGO 163 4.75 16-46 07/12S	45,819.50	0.01
100,000	WELLS FARGO AND CO 0.625 19-30 25/03A	97,327.62	0.02
200,000	WELLS FARGO AND CO 1 16-27 02/02A	213,192.67	0.04
100,000	WELLS FARGO AND CO 2.125 19-31 24/09A	112,448.92	0.02
200,000	WELLS FARGO AND COMP 3.00 16-26 22/04S	196,467.30	0.04
250,000	WELLS FARGO BANK NA 4.811 24-26 15/01S	251,878.65	0.05
250,000	WELLS FARGO BANK NA 5.45 23-26 07/08S	255,979.38	0.05
200,000	WELLS FARGO CO 3.90 15-45 01/05S	171,078.52	0.04
100,000	WELLS FARGO CO 5.7070 24-28 22/04S	103,277.84	0.02
300,000	WELLTOWER INC 2.8 21-31 25/03S	270,671.79	0.06
200,000	WELLTOWER OP INC 3.10 19-30 15/01S	187,787.02	0.04
50,000	WESTERN AND SOUTH 3.7500 21-61 28/04S	36,532.94	0.01
30,000	WESTERN GAS PARTNERS 5.25 20-50 01/02S2S	27,241.84	0.01
174,000	WESTERN GAS PARTNERS 5.5 18-48 15/08S08S	161,343.08	0.03
100,000	WESTERN GAS PARTNERS 6.35 23-29 15/01S	106,186.61	0.02
50,000	WESTERN MIDSTRE 5.450 24-34 15/11S	50,142.81	0.01
100,000	WESTINGHOUSE AIR BRA 5.611 24-34 11/03S	105,650.10	0.02
400,000	WESTLAKE CORP 3.6000 17-26 15/08S	394,560.19	0.08
400,000	WEYERHAEUSER COMPANY 4.75 23-26 15/05S	402,697.61	0.08
400,000	WHIRLPOOL CORP 4.7500 19-29 26/02S	403,841.77	0.08
30,000	WHISTLER PIPELINE 5.4000 24-29 30/09S	30,632.72	0.01
30,000	WHISTLER PIPELINE 5.7000 24-31 30/09S	31,051.77	0.01
40,000	WHISTLER PIPELINE LLC 5.95 24-34 30/09S	41,432.58	0.01
50,000	WILLIAMS COMPAN 4.8000 24-29 15/11S	50,751.71	0.01
100,000	WILLIAMS COMPAN 5.1500 24-34 15/03S	101,121.45	0.02
100,000	WILLIAMS COMPAN 5.3000 23-28 15/08S	103,296.11	0.02
100,000	WILLIAMS COMPAN 5.6500 23-33 15/03S	104,765.41	0.02
50,000	WILLIAMS COMPAN 5.8000 24-54 15/11S	51,662.20	0.01
200,000	WILLIAMS COMPANIES 5.4 23-26 02/03S	202,589.02	0.04
21,000	WILLIAMS COMPANIES 5.75 14-44 24/06S	21,546.84	0.00
450,000	WILLIAMS COMPANIES I 2.6 21-31 02/03S	397,703.37	0.08
100,000	WILLIAMS COMPANIES I 4.90 24-29 15/03S	101,629.54	0.02
100,000	WILLIAMS PARTNERS 3.75 17-27 15/06S	98,544.36	0.02
300,000	WILLIS NORTH AMERICA 2.95 19-29 15/09S9S	278,526.37	0.06
100,000	WILLIS NORTH AMERICA 5.9 24-54 05/03S	104,684.66	0.02
250,000	WK KELLOGG FOUN 2.4430 20-50 01/10S	161,976.78	0.03
400,000	WORKDAY INC 3.7 22-29 01/04S	390,749.18	0.08
100,000	WP CAREY INC 4.25 24-32 23/07A	115,093.15	0.02
100,000	WP CAREY INC 5.3750 24-34 30/06S	102,189.01	0.02
400,000	WRKCO INC 4.9 18-29 15/03S	407,345.35	0.08
300,000	XCEL ENERGY INC 3.35 16-26 01/12S	293,983.89	0.06
100,000	XCEL ENERGY INC 3.50 16-49 01/12S	73,770.32	0.02
50,000	XPO INC 6.2500 23-28 01/06S	51,235.60	0.01
150,000	XYLEM INC 4.375 16-46 01/11S	134,311.89	0.03
50,000	ZIMMER BIOMET HLD 5.2 24-34 15/09S	50,898.51	0.01
100,000	ZOETIS 4.70 13-43 01/02S	95,315.54	0.02
100,000	ZOETIS INC 3.0000 20-50 15/05S	70,510.81	0.01
100,000	ZOETIS INC 4.45 18-48 20/08S	90,470.21	0.02
Floating rate notes		**60,292,433.52**	**12.39**
	Australia	**821,476.03**	**0.17**
100,000	AUST NZ BANKI FL.R 24-39 25/07S	71,196.93	0.01
200,000	AUSTRALIA NEW ZEALA FL.R 24-34 18/09S	206,279.40	0.04
50,000	AUSTRALIA NZEALAND BK FL.R 24-34 16/01S	35,542.23	0.01
50,000	MACQUARIE BANK FL.R 24-35 20/02S	34,798.93	0.01
50,000	MACQUARIE BANK FL.R 5.953 24-34 01/03S	35,411.41	0.01
50,000	MACQUARIE GROUP FL.R 22-33 21/06S	48,262.37	0.01
50,000	MACQUARIE GROUP FL.R 23-34 15/06S	53,020.16	0.01
100,000	MACQUARIE GROUP LTD FL.R 21-32 23/06S	86,877.67	0.02
50,000	NATIONAL AUSTRALIA FL.R 24-34 09/02S	35,370.58	0.01
100,000	WESTPAC BANKING CORP FL.R 20-35 16/11S	87,231.15	0.02
50,000	WESTPAC BANKING CORP FL.R 22-33 10/08S	51,199.40	0.01
100,000	WESTPAC BANKING FL.R 23-38 15/11S	76,285.80	0.02
	Austria	**671,920.87**	**0.14**
100,000	ERSTE GROUP BANK AG FL.R 22-33 07/06A	112,404.95	0.02
100,000	ERSTE GROUP BANK AG FL.R 23-30 30/05A	117,535.32	0.02
100,000	OMV AG FL.R 20-XX 01/09A	108,551.35	0.02
100,000	OMV AG FL.R 20-XX 01/09A	104,925.17	0.02
100,000	RAIFFEISEN BANK INT FL.R 24-29 21/08A	114,727.65	0.02
100,000	RAIFFEISENBK AUSTRIA FL.R 23-27 26/01A	113,776.43	0.02
	Belgium	**456,683.46**	**0.09**
100,000	KBC GROUPE SA FL.R 21-27 01/03A27 01/03A	107,398.75	0.02
100,000	KBC GROUPE SA FL.R 23-29 28/11A	116,383.12	0.02
100,000	KBC GROUPE SA FL.R 23-30 19/04A	117,091.80	0.02
100,000	KBC GROUPE SA FL.R 23-33 25/04A	115,809.79	0.02
	Canada	**1,030,689.49**	**0.21**
100,000	BANK OF MONTREAL FL.R 17-32 15/12S	97,178.76	0.02
200,000	BANK OF MONTREAL FL.R 23-33 07/09S	158,959.93	0.03
200,000	BANK OF NOVA SC FL.R 23-33 02/08S	156,988.62	0.03
100,000	BANK OF NOVA SCOTIA FL.R 22-37 04/05S	95,341.94	0.02
200,000	CANADIAN IMPERIAL FL.R 23-33 20/04S	154,804.62	0.03
20,000	ENBRIDGE INC FL.R 24-55 15/03S	20,812.74	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	NATL BANK OF CANADA FL.R 24-34 15/02S	77,590.47	0.02
200,000	ROYAL BANK OF CANADA FL.R 23-33 01/02S	153,286.23	0.03
50,000	ROYAL BANK OF CANADA FL.R 24-34 08/08S	38,236.05	0.01
100,000	TORONTO DOMINION BA FL.R 24-34 09/04S	77,490.13	0.02
	Denmark	**562,305.43**	**0.12**
100,000	ARBEJDERNES LANDSBA FL.R 24-29 14/03A	114,329.53	0.02
100,000	DANSKE BANK A/S FL.R 22-27 17/02A	109,007.49	0.02
200,000	DANSKE BANK A/S FL.R 24-28 01/03S	204,968.76	0.04
100,000	DANSKE BK FL.R 23-27 13/04S	133,999.65	0.03
	Finland	**112,845.31**	**0.02**
100,000	NORDEA BANK ABP FL.R 23-26 06/09A	112,845.31	0.02
	France	**6,563,737.14**	**1.35**
100,000	ARKEMA FL.R 24-XX 25/03A	114,234.73	0.02
100,000	AXA FL.R 22-43 10/03A	112,789.88	0.02
100,000	AXA SA FL.R 14-XX 08/10A	111,499.54	0.02
100,000	AXA SA FL.R 18-49 28/05A	110,318.32	0.02
100,000	AXA SA FL.R 23-43 11/07A	121,946.50	0.03
100,000	BFCM FL.R 22-32 16/06A	112,031.00	0.02
400,000	BNP PARIBAS FL.R 20-28 30/09S	371,599.90	0.08
200,000	BNP PARIBAS FL.R 21-27 13/01S	191,644.64	0.04
200,000	BNP PARIBAS FL.R 23-29 13/01A	231,824.76	0.05
100,000	BNP PARIBAS FL.R 23-32 26/09A	118,233.74	0.02
100,000	BNP PARIBAS SA FL.R 18-30 20/11A	109,884.80	0.02
200,000	BNP PARIBAS SA FL.R 20-31 13/01S	184,428.15	0.04
100,000	BNP PARIBAS SA FL.R 20-32 15/01A	105,220.13	0.02
100,000	BNP PARIBAS SA FL.R 22-28 25/07A	110,437.23	0.02
100,000	BNP PARIBAS SA FL.R 22-32 31/03A	108,245.69	0.02
100,000	BNP PARIBAS SA FL.R 23-32 13/11A	119,773.72	0.02
100,000	BNP PARIBAS SUB FL.R 24-34 28/08A	112,631.62	0.02
100,000	BPCE FL.R 21-32 30/11A	121,509.47	0.02
100,000	BPCE FL.R 24-35 11/01A	116,659.20	0.02
100,000	BPCE ISSUER FL.R 24-36 26/02A	116,433.90	0.02
250,000	BPCE SA FL.R 21-32 19/10S	215,555.88	0.04
250,000	BPCE SA FL.R 23-29 19/10S	267,141.25	0.05
100,000	BPCE SA FL.R 23-30 02/03A	117,142.27	0.02
100,000	BPCE SA FL.R 23-35 25/01A	117,353.64	0.02
100,000	CREDIT AGRICOLE FL.R 23-33 28/08A	118,624.84	0.02
100,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	112,597.81	0.02
100,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	115,994.86	0.02
100,000	CREDIT AGRICOLE SA FL.R 23-31 14/06A	142,023.42	0.03
100,000	CREDIT LOGEMENT FL.R 21-34 15/02A	100,682.37	0.02
100,000	ENGIE SA FL.R 20-XX 30/11A	101,445.95	0.02
100,000	GROUPE DES ASSUR FL.R 21-42 21/04A	93,535.18	0.02
100,000	ORANGE SA FL.R 14-26 01/10A	114,290.12	0.02
100,000	ORANGE SA FL.R 20-XX 15/10A	102,992.83	0.02
100,000	ORANGE SA FL.R 23-XX 18/04A	118,915.42	0.02
100,000	SCOR SE FL.R 16-48 27/05A	110,929.11	0.02
200,000	SOCIETE GENERALE FL.R 24-55 19/01S	204,018.07	0.04
100,000	SOCIETE GENERALE SA FL.R 20-30 24/11A	107,815.79	0.02
200,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	215,711.02	0.04
200,000	SOCIETE GENERALE SA FL.R 21-27 02/12A	210,943.84	0.04
100,000	SOCIETE GENERALE SA FL.R 22-32 06/09A	115,931.72	0.02
200,000	SOCIETE GENERALE SA FL.R 23-27 12/01S	203,571.20	0.04
200,000	SOCIETE GENERALE SA FL.R 23-34 10/01S	216,615.09	0.04
100,000	TOTALENERGIES SE FL.R 16-XX 06/10A	110,645.78	0.02
100,000	TOTALENERGIES SE FL.R 21-XX 25/01A	104,051.17	0.02
100,000	TOTALENERGIES SE FL.R 21-XX 25/01A	95,558.28	0.02
100,000	TOTALENERGIES SE FL.R 22-XX 17/04A	106,863.24	0.02
100,000	UNIBAIL-RODAMCO FL.R 23-XX 03/10A	121,440.07	0.02
	Germany	**2,028,313.12**	**0.42**
100,000	ALLIANZ SE FL.R 20-50 22/05A	102,818.24	0.02
100,000	ALLIANZ SE FL.R 22-38 07/09A	115,761.07	0.02
200,000	ALLIANZ SE FL.R 23-53 06/09S	217,366.40	0.04
100,000	CMZB FRANCFORT FL.R 22-32 06/12A	119,951.86	0.02
100,000	CMZB FRANCFORT FL.R 23-30 18/01A	119,449.59	0.02
100,000	CMZB FR FL.R 22-28 21/03A	115,772.39	0.02
100,000	COMMERZBANK AG FL.R 21-31 29/12A	106,161.10	0.02
100,000	DEUTSCHE BANK A FL.R 23-30 12/12A	137,783.44	0.03
100,000	DEUTSCHE BANK AG FL.R 20-26 03/09A	109,534.51	0.02
100,000	DEUTSCHE BANK AG FL.R 20-31 19/05A	114,200.31	0.02
100,000	DEUTSCHE BANK AG FL.R 22-28 23/02A	108,098.20	0.02
100,000	DEUTSCHE BANK AG FL.R 22-32 24/06A	111,492.37	0.02
100,000	DEUTSCHE BK PARIS B FL.R 24-30 04/04A	114,426.18	0.02
100,000	DEUTSCHE BOERSE FL.R 22-48 23/06A	104,537.95	0.02
100,000	HANNOVER RUECK SE FL.R 22-43 26/08A	126,876.75	0.03
100,000	MERCK KGAA FL.R 20-80 09/09A	107,452.86	0.02
100,000	MUENCHENER RUECK FL.R 20-41 26/05A	96,629.90	0.02
	Ireland	**575,858.98**	**0.12**
100,000	AIB GROUP PLC FL.R 23-29 23/07A	117,227.71	0.02
200,000	AIB GROUP PLC FL.R 24-35 28/03S	210,868.64	0.04
100,000	BANK OF IRELAND GROUP FL.R 23-29 13/11A	117,679.53	0.02
100,000	ZURICH FIN IRELAND FL.R 22-52 23/11S	130,083.10	0.03
	Italy	**1,021,217.74**	**0.21**
100,000	ENEL FL.R 24-XX 27/05A	112,870.65	0.02
100,000	ENEL SPA FL.R 20-XX 10/03A	107,021.09	0.02
100,000	ENI SPA FL.R 21-99 31/12A	106,212.33	0.02
100,000	MEDIOBANCA FL.R 23-28 14/03A	116,265.68	0.02
200,000	MEDIOBANCA FL.R 23-30 01/02A	234,670.63	0.05
100,000	UNICREDIT SPA FL.R 22-28 18/01A	106,948.26	0.02
200,000	UNICREDIT SPA FL.R 23-30 14/02A	237,229.10	0.05
	Japan	**1,836,742.86**	**0.38**
200,000	FUKOKU MUTUAL L FL.R 23-49 31/12S	218,605.47	0.04
200,000	MITSUBISHI UFJ FINAN FL.R 22-33 13/09S	210,438.68	0.04
200,000	MITSUBISHI UFJ FL.R 22-28 13/09S	206,001.44	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	MITSUBISHI UFJ FL.R -28 19/01S	191,310.12	0.04
200,000	MITS UF FL.R 23-31 22/02S	209,567.09	0.04
200,000	MIZU FI FL.R 22-28 13/09S	206,270.15	0.04
200,000	NIPPON LIFE INSURANCE FL.R 17-47 19/09S	194,659.35	0.04
200,000	NIPPON LIFE INSURANCE FL.R 20-50 23/01S	184,595.41	0.04
200,000	NIPPON LIFE INSURANCE FL.R 23-53 13/09S	215,295.15	0.04
	Luxembourg	**106,480.95**	**0.02**
100,000	SWISS RE FINANCE LUX FL.R 19-50 30/04A	106,480.95	0.02
	Netherlands	**2,507,613.85**	**0.52**
200,000	ABN AMRO BANK NV FL.R 21-29 13/12S	183,864.13	0.04
100,000	ABN AMRO BANK NV FL.R 22-33 22/02A	116,566.08	0.02
100,000	ACHMEA BV FL.R 24-44 02/11A	117,489.32	0.02
100,000	ASR NEDERLAND NV FL.R 19-49 02/05A	108,312.51	0.02
200,000	COOPERATIEVE RABOBANK FL.R 22-28 12/07A	249,158.63	0.05
250,000	COOPERATIEVE RABOBANK FL.R 22-33 06/04S	233,319.04	0.05
100,000	IBERDROLA INTL BV FL.R 20-XX 28/04A	103,802.10	0.02
100,000	IBERDROLA INTL BV FL.R 21-XX 09/02A	106,232.57	0.02
100,000	ING GROEP NV FL.R 24-29 12/08A	114,463.42	0.02
100,000	ING GROEP NV FL.R 24-35 12/02A	115,701.94	0.02
100,000	ING GROEP NV FL.R 24-35 26/08A	113,335.00	0.02
100,000	ING GROUP NV FL.R 19-30 13/11A	108,167.77	0.02
100,000	ING GROUP NV FL.R 22-27 16/02A	108,939.45	0.02
100,000	ING GROUP NV FL.R 22-33 14/11A	125,445.85	0.03
100,000	ING GROUP NV FL.R 22-33 24/08A	113,278.62	0.02
100,000	ING GROUP NV FL.R 23-33 20/05A	137,272.97	0.03
100,000	NN GROUP NV FL.R 14-XX 15/07A	112,207.26	0.02
100,000	NN GROUP NV FL.R 23-43 03/11A	123,897.97	0.03
100,000	RABOBANK FL.R 23-29 25/04A	116,159.22	0.02
	Norway	**911,426.13**	**0.19**
200,000	DNB BANK ASA FL.R 22-26 09/10S	202,598.09	0.04
100,000	DNB BANK ASA FL.R 22-27 17/08A	132,037.88	0.03
100,000	DNB BANK ASA FL.R 23-27 16/02A	112,631.40	0.02
200,000	DNB BANK ASA FL.R 23-28 19/07A	232,658.03	0.05
200,000	DNB BANK ASA FL.R 23-29 14/03A	231,500.73	0.05
	Spain	**2,469,916.12**	**0.51**
100,000	BANCO DE BADELL FL.R 23-29 07/06A	119,120.32	0.02
100,000	BANCO DE BADELL FL.R 24-30 13/09A	116,187.77	0.02
100,000	BANCO DE SABADELL SA FL.R 24-30 15/01A	115,592.92	0.02
100,000	BANCO SANTANDER ALL FL.R 24-30 09/01A	113,801.54	0.02
100,000	BANCO SANTANDER F.LR 22-26 06/10A	131,481.71	0.03
100,000	BANCO SANTANDER FL.R 23-33 23/08A	118,895.88	0.02
200,000	BANCO SANTANDER FL.R 24-28 14/03S	204,369.29	0.04
100,000	BANCO SANTANDER SA FL.R 21-29 24/06A	102,331.30	0.02
200,000	BBVA FL.R 22-26 14/09S	201,867.52	0.04
100,000	BBVA SA FL.R 23-31 13/01A	118,853.60	0.02
100,000	CAIXABANK FL.R 24-32 09/02A	115,579.45	0.02
100,000	CAIXABANK SA FL.R 20-26 18/11A11A	108,122.71	0.02
200,000	CAIXABANK SA FL.R 22-28 21/01A	212,560.04	0.04
200,000	CAIXABANK SA FL.R 23-27 16/05A	228,786.02	0.05
100,000	CAIXABANK SA FL.R 23-29 19/07A	118,723.53	0.02
100,000	IBERCAJA FL.R 24-28 30/07A	115,389.03	0.02
100,000	IBERDROLA FINANZAS FL.R 23-XX 25/07A	115,192.58	0.02
100,000	MAPFRE FL.R 17-27 31/03A	113,060.91	0.02
	Sweden	**116,154.46**	**0.02**
100,000	SKANDINAVISKA ENSKI FL.R 24-34 27/11A	116,154.46	0.02
	Switzerland	**2,147,968.42**	**0.44**
100,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	107,816.96	0.02
250,000	CREDIT SUISSE GROUP FL.R 21-27 02/02S	238,971.83	0.05
200,000	UBS GROUP AG FL.R 22-27 15/06A	222,128.43	0.05
200,000	UBS GROUP AG FL.R 22-43 11/02S	155,424.37	0.03
200,000	UBS GROUP AG FL.R 23-28 17/03A	231,272.05	0.05
200,000	UBS GROUP AG FL.R 23-31 11/01A	234,744.15	0.05
200,000	UBS GROUP AG FL.R -30 08/02S	206,588.87	0.04
100,000	UBS GROUP AG FL.R -33 07/09A	151,893.16	0.03
100,000	UBS GROUP FL.R 22-27 30/09A	138,895.80	0.03
250,000	UBS GROUP INC FL.R 20-31 01/04S	244,271.58	0.05
200,000	UBS GROUP INC FL.R 21-26 03/11A	215,961.22	0.04
	United Kingdom	**9,575,101.83**	**1.97**
100,000	AVIVA PLC FL.R 23-53 27/11S	141,064.51	0.03
200,000	BARCLAYS FL.R 23-29 06/11A	286,792.28	0.06
100,000	BARCLAYS FL.R 23-31 31/01A	140,382.98	0.03
200,000	BARCLAYS FL.R 24-28 12/03S	205,450.99	0.04
200,000	BARCLAYS PLC FL.R 19-30 20/06S	200,577.47	0.04
200,000	BARCLAYS PLC FL.R 20-31 24/06S	178,716.58	0.04
200,000	BARCLAYS PLC FL.R 21-42 10/03S	165,011.30	0.03
200,000	BARCLAYS PLC FL.R 22-27 31/01A	222,915.46	0.05
100,000	BARCLAYS PLC FL.R 22-32 14/11A	143,276.52	0.03
200,000	BARCLAYS PLC FL.R 23-27 09/05S	203,844.30	0.04
200,000	BARCLAYS PLC FL.R 23-34 09/05S	215,325.07	0.04
100,000	BARCLAYS PLC FL.R 24-36 31/05A	116,384.91	0.02
100,000	BP CAPITAL MARKETS FL.R 20-XX 22/06A	110,371.09	0.02
100,000	COVENTRY BLDG FL.R 23-27 07/11S	139,041.90	0.03
100,000	HSBC FL.R 22-34 16/11A	147,684.62	0.03
200,000	HSBC FL.R 23-28 10/03A	232,148.28	0.05
200,000	HSBC FL.R 24-30 04/03S	207,626.35	0.04
100,000	HSBC FL.R 24-35 22/03A	115,397.34	0.02
200,000	HSBC HOLDINGS PLC FL.R 20-31 04/06S	182,075.20	0.04
200,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	223,325.24	0.05
200,000	HSBC HOLDINGS PLC FL.R 22-28 03/11S	216,485.39	0.04
100,000	HSBC HOLDINGS PLC FL.R 22-32 16/11A	120,466.04	0.02
200,000	HSBC HOLDINGS PLC FL.R 23-29 09/03S	210,497.20	0.04
100,000	HSBC HOLDINGS PLC FL.R 23-31 14/09A	145,187.42	0.03
100,000	HSBC HOLDINGS PLC FL.R 23-33 23/05A	121,493.16	0.02
200,000	HSBC HOLDINGS PLC FL.R 23-34 09/03S	218,386.05	0.04

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	HSBC HOLDINGS PLC FL.R 23-34 13/11S	229,699.97	0.05
200,000	HSBC HOLDINGS PLC FL.R 23-44 09/03S	225,862.00	0.05
100,000	LEGAL AND GENERAL GRP FL.R 20-50 01/11S	124,982.49	0.03
10,000	LLOYDS BANKING FL.R 23-29 17/03S	7,129.09	0.00
100,000	LLOYDS BANKING FL.R -28 12/04A	125,149.69	0.03
200,000	LLOYDS BANKING GR FL.R 17-28 07/11S	194,812.20	0.04
100,000	LLOYDS BANKING GROU FL.R 24-30 04/10A	136,180.39	0.03
100,000	LLOYDS BANKING GROUP FL.R 22-30 24/08A	111,249.37	0.02
200,000	LLOYDS BANKING GROUP FL.R 22-33 15/11S	233,877.04	0.05
200,000	LLOYDS BANKING GROUP FL.R 23-29 06/03S	208,534.02	0.04
100,000	LLOYDS BANKING GROUP FL.R 24-30 06/11A	112,883.10	0.02
100,000	LLOYDS BANKING GROUP FL.R 24-32 14/05A	114,945.84	0.02
100,000	LLOYDS BK GRP FL.R 5.687 24-30 06/03S	70,898.95	0.01
100,000	NATIONWIDE BUILDING FL.R 24-32 24/07A	114,505.54	0.02
100,000	NATWEST GROUP F.LR 22-29 29/03A	128,606.88	0.03
100,000	NATWEST GROUP FL.R 22-33 06/06S	141,367.19	0.03
100,000	NATWEST GROUP FL.R 23-28 14/03A	116,061.22	0.02
100,000	NATWEST GROUP FL.R 24-31 05/08A	113,665.87	0.02
100,000	NATWEST GROUP PLC FL.R 22-28 06/09A	115,002.46	0.02
200,000	NATWEST GROUP PLC FL.R 23-27 02/03S	203,582.58	0.04
100,000	NATWEST GROUP PLC FL.R 23-29 16/02A	117,408.48	0.02
200,000	NATWEST GROUP PLC FL.R 23-34 02/03S	216,274.35	0.04
200,000	NATWEST GROUP PLC FL.R 24-34 01/06S	210,550.52	0.04
100,000	PRUDENTIAL PLC FL.R 18-68 20/10S	125,401.62	0.03
200,000	SANTANDER UK GROUP FL.R 23-29 10/01S	211,945.16	0.04
100,000	SANTANDER UK GROUP FL.R 23-29 29/08A	145,112.75	0.03
200,000	SANTANDER UK GRP HDGS FL.R 17-28 03/11S	195,603.31	0.04
100,000	SCHRODERS FL.R 24-34 18/07S	136,926.68	0.03
100,000	SSE PLC FL.R 20-XX 14/07A	109,007.58	0.02
100,000	STANDARD CHARTERED FL.R 23-31 10/05A	120,036.68	0.02
200,000	STANDARD CHARTERED FL.R 23-34 06/07S	216,648.74	0.04
100,000	STANDARD CHARTERED FL.R 24-32 04/03A	116,076.71	0.02
200,000	STANDARD CHARTERED FL.R 24-35 11/01S	215,185.71	0.04
	United States of America	**26,775,981.33**	**5.50**
150,000	AMERICAN EXPRESS CO FL.R 23-27 28/07S	153,000.55	0.03
100,000	AMERICAN EXPRESS CO FL.R 24-30 25/04S	104,798.22	0.02
200,000	AMERICAN EXPRESS FL.R 23-26 30/10S	203,989.84	0.04
50,000	AMERICAN EXPRESS FL.R 23-31 30/10S	55,251.27	0.01
100,000	AMERICAN EXPRESS FL.R 24-27 23/04S	101,970.86	0.02
200,000	AMERICAN EXPRESS FL.R 24-28 26/07S	204,413.59	0.04
100,000	AMEX FL.R 24-28 16/02S	101,917.01	0.02
100,000	ANALOG DEVICES INC FL.R 23-27 15/06S	98,612.55	0.02
100,000	BANK OF AMERICA CORP FL.R 17-38 24/04S	94,693.05	0.02
200,000	BANK OF AMERICA CORP FL.R 17-48 20/01S	184,386.12	0.04
100,000	BANK OF AMERICA CORP FL.R 19-50 15/03S	90,694.02	0.02
200,000	BANK OF AMERICA CORP FL.R 20-26 21/10S	193,136.07	0.04
300,000	BANK OF AMERICA CORP FL.R 20-31 13/02S	271,697.69	0.06
300,000	BANK OF AMERICA CORP FL.R 20-31 21/10S	258,677.88	0.05
200,000	BANK OF AMERICA CORP FL.R 20-41 19/06S	150,435.64	0.03
200,000	BANK OF AMERICA CORP FL.R 20-51 20/03S	173,722.41	0.04
88,000	BANK OF AMERICA CORP FL.R 21-27 11/03S	84,576.20	0.02
100,000	BANK OF AMERICA CORP FL.R 21-52 21/07S	71,020.26	0.01
200,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	220,571.97	0.05
300,000	BANK OF AMERICA CORP FL.R 22-28 10/11S	316,591.08	0.07
200,000	BANK OF AMERICA CORP FL.R 22-28 16/03S	147,898.71	0.03
300,000	BANK OF AMERICA CORP FL.R 22-33 22/07S	307,627.58	0.06
200,000	BANK OF AMERICA CORP FL.R 22-33 27/04A	214,985.68	0.04
200,000	BANK OF AMERICA CORP FL.R 22-37 08/03S	184,712.64	0.04
200,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	201,675.29	0.04
300,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	308,450.88	0.06
200,000	BANK OF AMERICA CORP FL.R 23-34 25/04S	207,659.57	0.04
200,000	BANK OF AMERICA FL.R. -35 23/01S	210,341.71	0.04
300,000	BANK OF AMERICA FL.R 23-34 15/09S	323,794.55	0.07
100,000	BANK OF AMERICA FL.R 24-35 15/08S	102,623.54	0.02
100,000	BANK OF NEW YORK MEL FL.R 22-28 13/06S	99,527.16	0.02
100,000	BANK OF NY MELL FL.R 23-27 26/04S	100,955.93	0.02
100,000	BANK OF NY MELL FL.R 23-29 01/02S	101,185.81	0.02
100,000	BANK OZK F.LR 21-31 01/10S	81,752.30	0.02
100,000	BK AMERICA FL.R 23-27 15/09S	102,975.68	0.02
100,000	CAPITAL ONE FINANCIAL FL.R 21-32 29/07S	81,849.25	0.02
100,000	CAPITAL ONE FINANCIAL FL.R 23-27 29/10S	105,396.74	0.02
100,000	CAPITAL ONE FINANCIAL FL.R 23-31 30/10S	113,699.52	0.02
100,000	CAPITAL ONE FINANCIAL FL.R 24-35 01/02S	105,892.23	0.02
100,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	101,166.48	0.02
100,000	CAPITAL ONE FIN CORP FL.R 22-33 10/05S	100,925.16	0.02
100,000	CAPITAL ONE FIN FL.R 23-29 01/02S	102,538.20	0.02
50,000	CENTERPOINT ENERGY FL.R 24-55 15/02S	51,610.58	0.01
50,000	CENTERPOINT ENERGY FL.R 24-55 15/02S	52,018.05	0.01
100,000	CHARLES SCHWAB CORP FL.R 23-29 19/05S	104,433.10	0.02
100,000	CHARLES SCHWAB CORPO FL.R 23-34 19/05S	107,079.28	0.02
100,000	CITIGROUP FL.R 21-42 03/11S	75,274.77	0.02
150,000	CITIGROUP FL.R 24-28 29/04S	114,829.93	0.02
100,000	CITIGROUP FL.R 24-32 14/05A	113,982.56	0.02
200,000	CITIGROUP FL.R 24-35 13/02S	208,699.84	0.04
200,000	CITIGROUP INC FL.R. -30 13/02S	205,304.09	0.04
100,000	CITIGROUP INC FL.R 17-48 24/04S	88,696.36	0.02
100,000	CITIGROUP INC FL.R 18-29 23/04S	99,005.11	0.02
100,000	CITIGROUP INC FL.R 19-30 20/03S	97,947.28	0.02
200,000	CITIGROUP INC FL.R 20-31 03/06S	179,815.05	0.04
100,000	CITIGROUP INC FL.R 20-31 31/03S	99,267.23	0.02
100,000	CITIGROUP INC FL.R 20-41 26/03S	102,492.17	0.02
100,000	CITIGROUP INC FL.R 21-27 09/06S	95,301.98	0.02
100,000	CITIGROUP INC FL.R 21-32 03/11S	86,709.76	0.02
200,000	CITIGROUP INC FL.R 22-28 22/09A	228,508.92	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CITIGROUP INC FL.R 22-28 24/02S	97,187.52	0.02
100,000	CITIGROUP INC FL.R 22-33 22/09A	116,327.30	0.02
200,000	CITIGROUP INC FL.R 22-33 24/05S	201,411.48	0.04
100,000	CITIGROUP INC FL.R 22-33 25/01S	89,300.62	0.02
100,000	CITIGROUP INC FL.R 23-34 25/05S	106,713.30	0.02
100,000	CITIGROUP INC FL.R 3.878 18-39 24/01S	89,248.21	0.02
50,000	CITIZENS FINANCIAL FL.R. -30 23/01S	52,012.62	0.01
100,000	COMERICA INC FL.R. -30 30/01S	103,066.08	0.02
100,000	COREBRIDGE FINANCIAL FL.R 23-52 15/12S	103,457.22	0.02
150,000	DEUTSCHE BANK AG NY FL.R 20-31 18/09S	139,684.08	0.03
200,000	DEUTSCHE BANK AG NY FL.R 22-33 07/01S1S	175,063.96	0.04
150,000	DEUTSCHE BANK FL.R 23-29 18/01S	158,744.45	0.03
50,000	DUKE ENERGY CORP FL.R 24-54 01/09S	52,012.99	0.01
100,000	FARMERS INX EXCH FL.R 17-57 01/11S	82,272.16	0.02
100,000	FIFTH THIRD BANCORP FL.R 24-32 29/01S	104,414.37	0.02
100,000	GOLDMAN SACHS GROUP FL.R 17-38 31/10S	90,678.62	0.02
69,000	GOLDMAN SACHS GROUP FL.R 20-26 09/12S	66,195.21	0.01
94,000	GOLDMAN SACHS GROUP FL.R 21-27 09/03S	89,939.96	0.02
200,000	GOLDMAN SACHS GROUP FL.R 21-27 10/09S	189,568.17	0.04
200,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10S	190,670.71	0.04
100,000	GOLDMAN SACHS GROUP FL.R 22-27 15/06S	100,216.81	0.02
200,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	201,055.83	0.04
200,000	GOLDMAN SACHS GROUP FL.R 22-28 24/02S	192,192.63	0.04
100,000	GOLDMAN SACHS GROUP FL.R 22-29 29/10A	128,315.98	0.03
200,000	GOLDMAN SACHS GROUP FL.R 22-33 24/02S	179,909.86	0.04
100,000	GOLDMAN SACHS GROUP FL.R 22-43 24/02S	81,404.65	0.02
150,000	GOLDMAN SACHS GROUP FL.R 23-29 24/10S	161,537.86	0.03
200,000	GOLDMAN SACHS GROUP FL.R 23-34 24/10S	225,753.48	0.05
200,000	GOLDMAN SACHS GROUP FL.R -30 23/07S	205,182.77	0.04
200,000	GOLDMAN SACHS GROUP FL.R -35 23/07S	207,246.89	0.04
50,000	HUNTINGTON BANCSHARES FL.R 24-35 02/02S	52,096.95	0.01
250,000	HUNTINGTON NA BK FL.R 4.552 22-28 17/05S	250,147.83	0.05
200,000	JPM CHASE FL.R 23-27 23/10S	207,229.97	0.04
100,000	JPM CHASE FL.R 23-34 23/10S	111,214.30	0.02
50,000	JPM CHASE FL.R 24-28 23/01S	50,844.44	0.01
100,000	JPM CHASE FL.R 24-30 23/01S	102,562.10	0.02
200,000	JPMORGAN CHASE & CO FL.R 17-28 01/02S	197,811.56	0.04
200,000	JPMORGAN CHASE & CO FL.R 17-38 24/07S	182,746.20	0.04
100,000	JPMORGAN CHASE & CO FL.R 17-48 22/02S	90,684.71	0.02
100,000	JPMORGAN CHASE & CO FL.R 19-30 15/10S	92,682.03	0.02
200,000	JPMORGAN CHASE & CO FL.R 19-32 04/11A	193,203.38	0.04
150,000	JPMORGAN CHASE & CO FL.R 20-41 19/11S	110,702.94	0.02
100,000	JPMORGAN CHASE & CO FL.R 21-32 08/11S	87,956.02	0.02
100,000	JPMORGAN CHASE & CO FL.R 22-28 24/02S	96,983.38	0.02
200,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	203,660.08	0.04
100,000	JPMORGAN CHASE & CO FL.R 22-33 14/09S	105,785.96	0.02
300,000	JPMORGAN CHASE & CO FL.R 22-33 25/07S	306,462.91	0.06
100,000	JPMORGAN CHASE CO FL.R 17-48 15/11S	86,351.14	0.02
200,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	217,461.69	0.04
200,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	210,631.91	0.04
300,000	JPMORGAN CHASE CO FL.R 20-31 24/03S	301,674.49	0.06
200,000	JPMORGAN CHASE CO FL.R 21-27 22/09S	189,511.43	0.04
200,000	JPMORGAN CHASE CO FL.R 22-28 26/04S	200,403.56	0.04
200,000	JPMORGAN CHASE CO FL.R 22-30 14/06S	201,560.81	0.04
200,000	JPMORGAN CHASE CO FL.R 23-31 13/11A	238,733.67	0.05
50,000	JPMORGAN CHASE FL.R 23-29 23/10S	53,261.98	0.01
50,000	JPMORGAN CHASE FL.R 23-29 24/07S	51,725.98	0.01
150,000	JPMORGAN CHASE FL.R 23-34 01/06S	156,961.33	0.03
100,000	KEY FL.R 24-35 06/03S	108,665.76	0.02
100,000	MORGAN STAN CAP SERV FL.R 22-28 25/10A	117,735.57	0.02
200,000	MORGAN STANLEY & CO FL.R 17-38 22/07S	181,589.78	0.04
100,000	MORGAN STANLEY CAP FL.R 22-32 07/05A	109,097.26	0.02
200,000	MORGAN STANLEY CAPIT FL.R 23-34 21/04S	206,603.98	0.04
200,000	MORGAN STANLEY FL.R 21-27 20/07S	190,190.80	0.04
200,000	MORGAN STANLEY FL.R 22-28 21/01S	192,017.24	0.04
200,000	MORGAN STANLEY FL.R 22-33 21/01S	178,647.19	0.04
100,000	MORGAN STANLEY FL.R 22-34 25/01A	124,861.44	0.03
200,000	MORGAN STANLEY FL.R 23-29 01/02S	204,951.81	0.04
200,000	MORGAN STANLEY FL.R 23-29 01/11S	214,933.81	0.04
200,000	MORGAN STANLEY FL.R 23-29 03/03A	234,593.97	0.05
200,000	MORGAN STANLEY FL.R 23-29 20/04S	205,546.70	0.04
200,000	MORGAN STANLEY FL.R 23-29 20/07S	207,711.99	0.04
100,000	MORGAN STANLEY FL.R 23-34 01/11S	113,163.66	0.02
100,000	MORGAN STANLEY FL.R 23-34 21/07S	104,379.42	0.02
200,000	MORGAN STANLEY FL.R 23-38 19/01S	209,852.35	0.04
250,000	MORGAN STANLEY FL.R 24-28 14/01S	253,689.62	0.05
250,000	MORGAN STANLEY FL.R 24-28 26/05S	257,856.08	0.05
100,000	MORGAN STANLEY FL.R 24-30 18/04S	105,199.84	0.02
100,000	MORGAN STANLEY FL.R 24-35 18/01S	104,556.00	0.02
100,000	MORGAN STANLEY FL.R 24-39 07/02S	104,910.07	0.02
50,000	M T BANK CORPOR FL.R 24-32 13/03S	52,876.74	0.01
100,000	PNC FINANCIAL SERV FL.R 24-35 23/07S	104,309.43	0.02
50,000	PNC FINANCIAL SERVICE FL.R 24-28 21/01S	51,145.07	0.01
100,000	PNC FINANCIAL SERVIC FL.R 24-27 23/07S	101,430.93	0.02
100,000	PRUDENTIAL FINANCIA FL.R 24-54 15/03S	107,311.78	0.02
100,000	PRUDENTIAL FINANCIAL FL.R 23-53 01/03S	108,371.33	0.02
100,000	SANTANDER HOLDINGS FL.R 24-30 09/01S	104,336.94	0.02
269,000	SEMPRA FL.R 24-54 01/10S	279,503.46	0.06
50,000	STATE STREET CO FL.R 22-33 07/02S	44,100.57	0.01
100,000	STATE STREET CO FL.R 23-29 21/11S	105,502.40	0.02
50,000	STATE STREET CO FL.R 23-34 21/11S	54,527.55	0.01
50,000	STATE STREET CO FL.R 23-34 26/01S	50,629.50	0.01
100,000	STATE STREET CORP FL.R 28 07/02S	95,664.38	0.02
100,000	STATE STREET FL.R 22-26 04/11S	101,346.82	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	THE BANK OF NEW YOR FL.R 24-35 14/03S	103,831.81	0.02
100,000	THE BK OF NY MELLON FL.R 23-29 25/10S	107,561.31	0.02
100,000	TRUIST FINANCIAL CORP FL.R 22-26 28/10S	101,303.57	0.02
100,000	TRUIST FINANCIAL CORP FL.R 23-29 26/01S	101,054.93	0.02
100,000	TRUIST FINANCIAL CORP FL.R 23-34 26/01S	101,090.51	0.02
50,000	TRUIST FINANCIAL CORP FL.R 24-35 24/01S	52,688.59	0.01
100,000	TRUIST FINANCIAL FL.R 23-27 08/06S	102,626.29	0.02
100,000	TRUIST FINANCIAL FL.R 23-29 30/10S	109,671.20	0.02
100,000	US BANCORP FL.R 21-36 03/11S	84,405.32	0.02
100,000	US BANCORP FL.R 23-27 26/10S	105,016.11	0.02
200,000	US BANCORP FL.R 23-29 12/06S	209,563.31	0.04
50,000	US BANCORP FL.R 23-34 01/02S	49,978.14	0.01
50,000	US BANCORP FL.R 23-34 12/06S	53,357.28	0.01
50,000	US BANCORP FL.R 24-30 23/01S	51,882.33	0.01
50,000	VOYA FINANCIAL FL.R 18-48 23/01S	45,369.36	0.01
100,000	WELLS FARGO AND C FL.R 22-28 26/04A	129,588.81	0.03
200,000	WELLS FARGO AND C FL.R 23-29 25/07S	208,059.69	0.04
200,000	WELLS FARGO AND C FL.R 23-34 23/10S	223,573.14	0.05
200,000	WELLS FARGO AND CO FL.R 20-41 30/04S	157,766.97	0.03
200,000	WELLS FARGO AND CO FL.R 22-28 24/03S	196,225.25	0.04
200,000	WELLS FARGO AND CO FL.R 22-33 02/03S	182,882.33	0.04
200,000	WELLS FARGO AND CO FL.R 22-33 25/07S	202,319.23	0.04
200,000	WELLS FARGO AND CO FL.R 22-53 25/04S	185,285.36	0.04
200,000	WELLS FARGO AND CO FL.R 23-34 24/04S	207,469.80	0.04
200,000	WELLS FARGO AND CO FL.R 23-34 25/07S	209,817.83	0.04
100,000	WELLS FARGO AND CO FL.R 24-30 23/01S	103,091.30	0.02
100,000	WELLS FARGO CO FL.R 20-30 04/05A	104,782.95	0.02
180,000	WELLS FARGO CO FL.R 20-51 30/03S	176,572.53	0.04
100,000	WELLS FARGO CO FL.R 24-35 23/01S	104,848.45	0.02
100,000	WELLS FARGO FL.R 19-30 30/10S	92,760.89	0.02
100,000	WELLS FARGO FL.R 20-31 04/04S	100,148.55	0.02
100,000	WELLS FARGO FL.R 20-31 11/02S	90,815.04	0.02
300,000	WELLS FARGO FL.R 20-36 15/12S	315,750.98	0.06
200,000	WELLS FARGO FL.R 23-29 23/10S	213,861.76	0.04
100,000	WELLS FARGO FL.R 24-32 22/07A	114,543.68	0.02
Convertible bonds		**583,025.53**	**0.12**
	United States of America	**583,025.53**	**0.12**
100,000	AMERICAN ELECTRIC -54 15/12S	105,278.62	0.02
100,000	CAPITAL ONE FIN -35 26/07S	104,644.88	0.02
200,000	MORGAN STANLEY -35 19/07S	207,796.31	0.04
50,000	STATE STREET CORP -29 20/02S	50,466.90	0.01
100,000	US BANCORP -32 21/05A	114,838.82	0.02
Other transferable securities		**14,791,019.64**	**3.04**
Bonds		**11,658,541.07**	**2.40**
	Australia	**130,439.96**	**0.03**
100,000	MACQUARIE GROUP 4.08 22-29 31/05A	130,439.96	0.03
	Austria	**111,918.77**	**0.02**
100,000	ERSTE GROUP BANK AG 3.25 24-32 27/08A	111,918.77	0.02
	Canada	**2,053,942.30**	**0.42**
200,000	ALTALINK LP 4.742 24-54 22/05S	153,879.68	0.03
400,000	BELL TELEPHONE COM 5.15 24-34 24/08S	312,371.39	0.06
100,000	BRUCE POWER LP 4.7000 24-31 21/06S	76,722.81	0.02
50,000	CANADIAN NAT.RAILWAY 6.25 04-34 09/07S	57,103.63	0.01
300,000	CANADIAN NATL RAILWAY 4.6 24-29 02/05S	232,524.90	0.05
140,000	CAPITAL POWER CORP 5.378 23-27 25/01S	107,135.03	0.02
50,000	CGI INC 3.9870 24-27 07/09S	37,436.81	0.01
50,000	CGI INC 4.1470 24-29 05/09S	37,570.78	0.01
50,000	COASTAL GASLINK PIPE 5.606 24-42 30/09S	40,422.58	0.01
50,000	CU INC 4.6640 24-54 11/09S	37,728.82	0.01
100,000	FEDERATION DES CAI 5.279 24-34 15/05S	77,736.60	0.02
50,000	FORD CREDIT CAN 4.6130 24-27 13/09S	37,291.92	0.01
50,000	FORD CREDIT CAN 4.7920 24-29 12/09S	37,274.51	0.01
200,000	HYDRO ONE 4.25 24-35 04/01S	151,101.28	0.03
100,000	HYDRO ONE INC 5.5400 23-25 20/10S	75,514.28	0.02
100,000	INTACT FINANCIAL 5.2760 23-54 14/09S	82,429.45	0.02
50,000	MANULIFE BANK OF CAN 3.992 24-28 22/02S	37,530.14	0.01
50,000	NORTH WEST REDWATER 5.0800 24-54 01/06S	39,171.11	0.01
50,000	PENSKE TRUCK LE 3.7000 24-27 01/10S	37,053.00	0.01
100,000	PENSKE TRUCK LE 5.4400 22-25 08/12S	75,274.59	0.02
20,000	SOUTH BOW CANADIAN I 4.323 24-30 01/02S	14,973.75	0.00
20,000	SOUTH BOW CANADIAN I 4.933 24-35 01/02S	14,973.44	0.00
100,000	TORONTO DOMINION BANK 5.532 23-26 17/07S	102,545.65	0.02
50,000	VIDEOTRON LTD 4.6500 24-29 15/07S	38,067.10	0.01
100,000	WASTE CONNECTIONS INC 5.0 24-34 01/03S	102,580.46	0.02
50,000	WESTON LTD GEORGE 4.193 24-29 05/09S	37,528.59	0.01
	Denmark	**114,251.55**	**0.02**
100,000	NYKREDIT REALKREDIT 3.875 24-27 05/07A	114,251.55	0.02
	Finland	**541,275.64**	**0.11**
100,000	KOJAMO PLC 2 22-26 31/03A	109,367.33	0.02
200,000	NORDEA BKP 5.0 24-27 19/03S	204,381.72	0.04
100,000	OP CORPORATE BANK 4.0 23-28 13/06A	116,419.36	0.02
100,000	UPM KYMMENE OY 3.375 24-34 29/08A	111,107.23	0.02
	France	**1,282,519.80**	**0.26**
100,000	AIR LIQUIDE FINANCE 2.875 22-32 16/09A	110,954.98	0.02
200,000	BANQUE FEDERATIVE 3.75 24-34 03/02A	230,145.78	0.05
200,000	BNP PARIBAS SA 2.824 21-41 26/01S 26/01S	146,426.66	0.03
100,000	CREDIT AGRICOLE 3.75 24-34 22/01A	115,738.08	0.02
100,000	DANONE SA 3.481 24-30 03/05A	114,529.93	0.02
100,000	KERING 3.625 23-31 05/09A	114,188.85	0.02
100,000	KERING SA 3.625 23-27 05/09A	114,228.57	0.02
200,000	TELEPERFORMANCE 5.2500 23-28 22/11A	233,892.76	0.05
100,000	UNIBAIL-RODAMCO 1.8750 18-31 15/01A	102,414.19	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Germany	**244,025.56**	**0.05**
100,000	INFINEON TECHNOLOGIE 3.375 24-27 26/02A	113,238.73	0.02
100,000	VONOVIA SE 5.5 24-36 18/01A	130,786.83	0.03
	Italy	**327,001.90**	**0.07**
100,000	ASS GENERALI 3.547 24-34 15/01A	113,005.18	0.02
100,000	ENI SPA 5.7 10-40 01/10S	100,246.71	0.02
100,000	LEASYS SPA 3.875 24-27 12/10A	113,750.01	0.02
	Japan	**553,649.30**	**0.11**
200,000	MITSUI AND CO LIMITED2.194 22-27 19/01S	190,985.07	0.04
200,000	SUMITOMO CORP 1.55 21-26 06/07S	190,432.49	0.04
200,000	SUMITOMO MITSUI FIN 2.222 21-31 17/09S	172,231.74	0.04
	Luxembourg	**405,957.18**	**0.08**
100,000	CBRE GI OPENENDED FU 4.75 24-34 27/03A	117,379.37	0.02
50,000	FORTIS INC 4.1710 24-31 09/09S	37,384.11	0.01
100,000	TRATON FINANCE 5.6250 24-29 16/01A	134,614.52	0.03
118,000	TYCO ELECTRONICS GRO 0 21-29 16/02A	116,579.18	0.02
	Netherlands	**1,167,215.32**	**0.24**
100,000	ABB FINANCE BV 3.125 24-29 15/01A	112,999.97	0.02
100,000	ALLIANZ FIN.II 0.875 19-26 15/01A	108,969.29	0.02
50,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	56,490.80	0.01
100,000	BNI (FINANCE) B.V. 3.875 23-30 01/12A	115,809.32	0.02
100,000	CITYCON TREASURY BV 6.5 24-29 06/03A	118,089.02	0.02
100,000	HEIMSTADEN BOSTAD TSY 1.625 21-31 13/10A	88,955.00	0.02
100,000	PACCAR FINANCIAL EUR 3.0 24-27 29/08A	112,562.44	0.02
100,000	RABOBANK 3.913 23-26 03/11A	114,474.05	0.02
100,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	113,285.41	0.02
100,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	112,271.79	0.02
100,000	WOLTERS KLUWER NV 3.25 24-29 18/03A	113,308.23	0.02
	Spain	**416,972.64**	**0.09**
100,000	BANCO BILBAO VIZCAYA 3.875 24-34 15/01A	117,072.23	0.02
100,000	BBVA 3.5 24-31 26/03A	114,424.71	0.02
100,000	MERLIN PROPERTIES 1.375 21-30 01/06A	99,284.38	0.02
100,000	TELEFONICA EMISIONES 1.864 20-40 13/07A	86,191.32	0.02
	Sweden	**340,715.15**	**0.07**
100,000	SVENSKA HANDELSBANKE 3.25 24-31 27/08A	112,344.14	0.02
100,000	SVENSKA HANDELSBANKE 3.875 23-27 10/05A	114,789.67	0.02
100,000	VOLVO TREASURY AB 3.875 23-26 29/08A	113,581.34	0.02
	Switzerland	**106,080.29**	**0.02**
100,000	GIVAUDAN AG 2 18-30 17/09A	106,080.29	0.02
	United Kingdom	**1,638,570.68**	**0.34**
50,000	ASTRAZENECA PLC 4.375 18-48 17/08S	46,515.63	0.01
100,000	BRITISH TELECOM 4.25 23-33 06/01A	118,601.09	0.02
100,000	HYDE HOUSING AS 1.7500 20-55 18/08S	61,521.93	0.01
100,000	MOTABILITY OPE GROUP 4.0 24-30 17/01A	115,996.22	0.02
100,000	NATIONWIDE BLDG 6.1250 23-28 21/08A	140,659.87	0.03
100,000	NORTHUMBRIAN WATER 2.3750 17-27 05/10A	122,297.93	0.03
100,000	OMNICOM FINANCE 3.7 24-32 06/03A	114,254.36	0.02
100,000	OPTIVO FINANCE 5.2500 12-43 13/03S	127,996.72	0.03
100,000	OSB GROUP PLC 8.875 24-30 16/01S	145,865.07	0.03
100,000	PARADIGM HOMES CHARI 5.25 24-44 04/04S	131,686.20	0.03
100,000	PARAGON TREASUR 2.0000 21-36 07/05S	95,264.89	0.02
100,000	PEABODY CAPITAL 3.2500 18-48 14/09S	93,699.65	0.02
100,000	PLACES FOR PEOPLE TS 6.25 23-41 06/12A	141,210.79	0.03
50,000	WALES AND WEST UT 5.7500 10-30 29/03A	69,340.66	0.01
100,000	WPP FINANCE 2013 3.625 24-29 12/09A	113,659.67	0.02
	United States of America	**2,224,005.03**	**0.46**
100,000	ATHENE GLOBAL FUNDING 5.113 24-29 07/03S	77,322.27	0.02
100,000	COCA COLA 3.375 24-37 15/08A	113,084.83	0.02
100,000	COCA COLA 3.75 24-53 15/08A	110,980.49	0.02
50,000	CONNECTICUT LIG 4.9500 24-34 15/08S	51,417.50	0.01
100,000	GOLDMAN SACHS 5.283 24-27 18/03S	101,301.12	0.02
50,000	GUARDIAN LIFE INS 4.875 14-64 19/06S	46,928.58	0.01
150,000	MARATHON OIL CORP 6.8 02-32 15/03S	169,560.83	0.03
100,000	METROPOLITAN LIFE GL 3.625 24-34 26/03A	114,911.68	0.02
100,000	METROPOLITAN LIFE GL 5.18 23-26 15/06S	75,949.02	0.02
200,000	MSCI 3.25 21-33 15/08S	176,027.27	0.04
100,000	NATL AUSTRALIA BANK 3.125 24-30 28/02A	112,716.63	0.02
100,000	NEW YORK LIFE GLOBAL 1.50 22-27 15/07S	123,805.98	0.03
50,000	NEXTERA ENERGY 4.8500 24-31 30/04S	38,679.28	0.01
30,000	OGLETHORPE POWER C 6.20 24-53 01/12S	32,814.98	0.01
200,000	PECO ENERGY CO 4.900 23-33 15/06S	205,452.74	0.04
100,000	PROLOGIS LP 4.7000 24-29 01/03S	76,746.28	0.02
400,000	SANDP GLOBAL INC 2.70 23-29 01/03S	377,477.93	0.08
100,000	TAPESTRY INC 5.875 23-31 27/11A	117,121.15	0.02
100,000	VERIZON COMMUNICATION 1.25 19-30 08/04A	101,706.47	0.02
Floating rate notes		**3,132,478.57**	**0.64**
	Austria	**114,289.58**	**0.02**
100,000	VOLKSBANK WIEN AG FL.R 24-34 21/06A	114,289.58	0.02
	Belgium	**136,827.84**	**0.03**
100,000	KBC GROUPE FL.R 24-34 19/03S	136,827.84	0.03
	Canada	**381,630.99**	**0.08**
100,000	BANK OF NOVA SC FL.R 24-30 26/09S	74,335.67	0.02
200,000	MANULIFE FINANCIAL FL.R 24-34 23/02S	154,597.84	0.03
100,000	NATIONAL BANK OF CAN FL.R 24-27 18/03S	75,402.29	0.02
100,000	ROYAL BANK OF CANAD FL.R 24-34 03/04S	77,295.19	0.02
	Denmark	**117,478.55**	**0.02**
100,000	NORDJYSKE BANK AS FL.R 24-34 01/05A	117,478.55	0.02
	Finland	**114,646.59**	**0.02**
100,000	NORDEA BKP FL.R 24-35 29/05A	114,646.59	0.02
	France	**567,048.20**	**0.12**
200,000	BNP PARIBAS FL.R 23-34 05/12S	216,083.50	0.04
100,000	BPCE ISSUER FL.R 24-33 08/03A	114,981.95	0.02
200,000	SOCIETE GENERALE FL.R 23-31 21/11A	235,982.75	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Germany	**352,160.69**	**0.07**
100,000	ALLIANZ SE FL.R 23-53 25/07A	126,040.57	0.03
100,000	DEUTSCHE BANK AKT FL.R 24-30 15/01A	114,510.30	0.02
100,000	MERCK KGAA FL.R 24-54 27/08A	111,609.82	0.02
	Ireland	**122,515.45**	**0.03**
100,000	AIB GROUP PLC FL.R 23-31 23/10A	122,515.45	0.03
	Italy	**115,999.45**	**0.02**
100,000	ICCREA BANCA FL.R 24-30 05/02A	115,999.45	0.02
	Japan	**112,785.87**	**0.02**
100,000	MIZUHO FINANCIAL GROUP FL.R 24-30 27/08A	112,785.87	0.02
	Netherlands	**121,783.07**	**0.03**
100,000	ING GROEP NV FL.R 23-34 23/05A	121,783.07	0.03
	Spain	**353,713.68**	**0.07**
100,000	BBVA SA FL.R 23-33 15/09A	119,463.32	0.02
100,000	BCO BILBAO VIZCAYA FL.R 24-36 29/08A	112,914.01	0.02
100,000	CAIXABANK SA FL.R 23-34 30/05A	121,336.35	0.02
	United Kingdom	**285,751.98**	**0.06**
100,000	VIRGIN MONEY UK FL.R 23-29 23/08S	146,140.86	0.03
100,000	YORKSHIRE BUILDING S FL.R 23-27 12/09A	139,611.12	0.03
	United States of America	**235,846.63**	**0.05**
50,000	FARMERS EXCHANGE 144A FL.R 14-54 15/10S	44,786.07	0.01
100,000	MORGAN STANLEY FL.R 24-30 21/03A	114,527.98	0.02
100,000	WELLS FARGO FL.R 24-28 26/04S	76,532.58	0.02
Total securities portfolio		**477,214,801.96**	**98.08**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**133,535,561.32**	**100.20**
Shares		**133,535,561.32**	**100.20**
	United States of America	**133,535,561.32**	**100.20**
20,389	ADOBE INC	9,459,268.33	7.10
32,081	ADVANCED MICRO DEVICES INC	4,716,500.59	3.54
2,468	ALPHABET INC -C-	369,719.03	0.28
55,795	AMAZON.COM INC	9,315,247.84	6.99
16,946	AMGEN INC	4,892,406.85	3.67
29,376	ANALOG DEVICES INC	6,058,396.95	4.55
7,909	APPLIED MATERIALS INC	1,431,847.54	1.07
83,274	BANK OF AMERICA CORP	2,960,720.68	2.22
13,705	BERKSHIRE HATHAWAY -B-	5,651,954.03	4.24
39,168	CLOROX CO	5,717,359.33	4.29
7,364	COCA-COLA CO	474,151.73	0.36
4,648	COSTCO WHOLESALE CORP	3,692,079.17	2.77
41,950	DOLLAR TREE INC	2,643,182.65	1.98
6,442	DOVER CORP	1,106,750.67	0.83
7,093	ELI LILLY & CO	5,630,547.39	4.22
37,958	EXXON MOBIL CORP	3,986,771.88	2.99
3,863	GOLDMAN SACHS GROUP INC	1,713,731.40	1.29
6,041	HOME DEPOT INC	2,193,282.74	1.65
469,053	HP ENTERPRISE CO	8,598,919.74	6.45
304,016	INTEL CORP	6,390,587.66	4.80
22,346	MCDONALD'S CORP	6,097,021.15	4.57
261	MSCI INC -A-	136,324.30	0.10
1,203	NETFLIX INC	764,528.30	0.57
29,459	NORFOLK SOUTHERN	6,559,349.04	4.92
6,362	O REILLY AUTO	6,564,651.40	4.93
17,371	QUALCOMM INC	2,646,779.76	1.99
44,944	ROSS STORES INC	6,061,127.58	4.55
11,477	SALESFORCE INC	2,814,721.27	2.11
17,727	TESLA MOTORS INC	4,155,651.64	3.12
11,082	UNITEDHEALTH GROUP INC	5,805,675.16	4.36
20,518	VERISK ANALYTICS	4,926,305.52	3.70
Total securities portfolio		**133,535,561.32**	**100.20**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**430,152,350.59**	**99.73**
Shares		**430,095,230.36**	**99.71**
	Austria	**21,526,143.93**	**4.99**
19,820	ANDRITZ AG - INHABER AKT	1,261,543.00	0.29
19,676	AT & S AUSTRIA TECH	397,455.20	0.09
97,102	BAWAG GROUP AG	6,753,444.10	1.57
52,038	CA-IMMOBILIEN-ANLAGEN AG	1,397,740.68	0.32
1,863	DO CO RESTAURANTS	252,622.80	0.06
10,207	EVN AG	289,368.45	0.07
36,881	IMMOFINANZ --- BEARER SHS	662,382.76	0.15
21,522	KONTRON AG	345,643.32	0.08
14,729	LENZING AG	524,352.40	0.12
109,413	OESTERREICHISCHE POST AG	3,282,390.00	0.76
5,790	PALFINGER	131,433.00	0.03
11,999	PORR AG	162,946.42	0.04
186,570	RAIFFEISEN BANK	3,332,140.20	0.77
12,733	SCHOELLER BLECKMANN OILFIELD EQUIPMENT	367,347.05	0.09
27,555	UNIQA INSURANCE GROUP AG	203,907.00	0.05
10,759	VIENNA INSURANCE GROUP AG	321,156.15	0.07
61,962	WIENERBERGER AG	1,840,271.40	0.43
	Belgium	**29,547,878.66**	**6.85**
28,798	ACKERMANS AND VAN HAAREN NV	5,493,541.85	1.27
47,564	AEDIFICA SA	2,991,775.60	0.69
87,018	BARCO - REG SHS	1,038,124.74	0.24
9,755	BEKAERT SA	360,154.60	0.08
183,616	BPOST SA	470,975.04	0.11
50,347	COFINIMMO SA	3,322,902.00	0.77
38,194	COLRUYT	1,597,273.08	0.37
159,019	FAGRON	2,957,753.40	0.69
20,114	GALAPAGOS GENOMICS NV	520,550.32	0.12
10,235	KBC ANCORA CVA	496,397.50	0.12
16,318	KINEPOLIS GROUP SA	652,720.00	0.15
21,027	MELEXIS NV	1,559,152.05	0.36
14,699	MONTEA NV	1,098,015.30	0.25
101,616	ONTEX GROUP NV	908,447.04	0.21
107,277	PROXIMUS SA	750,939.00	0.17
13,551	RECTICEL PART.SOC.	179,144.22	0.04
3,499	RETAIL ESTATES	229,184.50	0.05
19,252	SOLVAY SA	677,670.40	0.16
7,944	TESSENDERLO CHEMIE NV	202,969.20	0.05
51,859	UMICORE SA	604,675.94	0.14
19,226	VGP SA	1,768,792.00	0.41
122,624	X-FAB SILICON F - REGISTERED	621,703.68	0.14
30,872	XIOR STUDENT HOUSING N V	1,045,017.20	0.24
	Finland	**34,473,573.32**	**7.99**
63,553	CARGOTEC OYJ	3,335,261.44	0.77
228,453	CITYCON - REGISTERED SHS	950,821.39	0.22
52,400	FINNAIR OYJ	133,751.00	0.03
27,129	HARVIA-REGISTERED SHS	1,276,419.45	0.30
84,158	HUHTAMAKI OYJ	2,935,431.04	0.68
50,482	KEMIRA OY	1,131,806.44	0.26
43,783	KEMPOWER OYJ PREFERENTIAL SHARE	504,380.16	0.12
183,920	KOJAMO RG	1,892,536.80	0.44
89,913	KONECRANES PLC	6,060,136.20	1.40
366,286	MANDATUM HOLDING OY	1,628,141.27	0.38
104,053	MARIMEKKO OY	1,358,932.18	0.32
32,272	MUSTI GROUP OYJ	827,776.80	0.19
163,158	NOKIAN TYRES PLC	1,445,579.88	0.34
77,919	OUTOKUMPU OYJ -A-	283,001.81	0.07
94,928	PUUILO PLCREGISTERED SHS	916,529.85	0.21
18,330	QT GROUP PLC	1,708,356.00	0.40
22,979	REVENIO GROUP CORP	802,426.68	0.19
79,996	TIETOEVRY CORP	1,483,925.80	0.34
118,013	TOKMANNI GROUP CORP	1,306,403.91	0.30
149,271	VALMET CORPORATION	4,293,033.96	1.00
72,599	YIT OYJ	198,921.26	0.05
	France	**77,944,222.44**	**18.07**
15,079	ABIVAX	153,202.64	0.04
29,599	AIR FRANCE - KLM	266,923.78	0.06
2,473	ALTAREA	266,094.80	0.06
27,125	ALTEN SA	2,715,212.50	0.63
54,158	ANTIN INF PARTN --- SHS	647,729.68	0.15
3,356	AUBAY	147,831.80	0.03
10,037	BENETEAU	97,559.64	0.02
13,400	BIC(SOCIETE)	809,360.00	0.19
30,076	CARMILA	537,157.36	0.12
4,360	CIMENT VICAT SA	153,908.00	0.04
70,875	CLARIANE	121,550.63	0.03
168,562	COFACE SA	2,476,175.78	0.57
56,720	COMPAGNIE DES ALPES SA	805,424.00	0.19
38,070	DERICHEBOURG	200,819.25	0.05
63,930	ELIOR GROUP	232,321.62	0.05
178,034	ELIS SA	3,336,357.16	0.77
3,400	EQUASENS --- ACT	174,080.00	0.04
5,726	ESKER SA	1,515,099.60	0.35
16,246	ETABLISSEMENTS MAUREL ET PROM SA	76,648.63	0.02
115,949	EUTELSAT COMMUNICATIONS SA	462,868.41	0.11
5,473	EXCLUSIVE NETWORKS SA	129,436.45	0.03
3,355	FNAC DARTY SA	104,005.00	0.02
35,827	FORVIA	330,611.56	0.08
39,569	GAZTRANSPORT ET TECHNIGAZ SA	5,013,392.30	1.16

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
45,788	ICADE SA	1,215,213.52	0.28
4,369	ID LOGISTICS	1,655,851.00	0.38
41,303	IMERYS SA	1,230,003.34	0.29
29,590	INTER PARFUMS	1,341,906.50	0.31
39,293	IPSOS SA	2,218,089.85	0.51
87,170	JCDECAUX SE	1,752,117.00	0.41
4,876	KAUFMAN ET BROAD	151,887.40	0.04
5,710	LISI	151,315.00	0.04
6,520	MANITOU BF SA	121,402.40	0.03
151,090	MERCIALYS SA	1,831,210.80	0.42
49,865	MERSEN	1,416,166.00	0.33
33,105	METROPOLE TELEVISION SA	403,218.90	0.09
77,852	NEOEN SPA	3,036,228.00	0.70
23,456	NEXANS	3,086,809.60	0.72
53,776	NEXITY SA -A-	633,481.28	0.15
15,196	OPMOBILITY	136,308.12	0.03
62,023	OVH GROUPE	421,756.40	0.10
1,777	PEUGEOT INVEST SA	135,940.50	0.03
193,331	PIERRE ET VACANCES	272,596.71	0.06
82,488	QUADIENT	1,387,448.16	0.32
34,464	REMY COINTREAU	2,407,310.40	0.56
17,545	RUBIS	430,203.40	0.10
165,983	SCOR SE ACT PROV REGROUPEMENT	3,329,618.98	0.77
1,567	SECHE ENVIRONNEMENT SA	140,246.50	0.03
8,142	SES IMAGOTAG SA	1,253,868.00	0.29
29,428	SOITEC SA RGPT	2,636,748.80	0.61
16,893	SOPRA STERIA GROUP	3,182,641.20	0.74
103,221	SPIE SA	3,540,480.30	0.82
96,961	T.F.1 SA	773,263.98	0.18
189,542	TECHNIP ENERGIES NV - BEARER/REG SHS	4,097,898.04	0.95
1,830	TRIGANO	211,182.00	0.05
103,021	UBISOFT ENTERTAINMENT	1,040,512.10	0.24
54,107	VALEO SA	585,437.74	0.14
109,831	VALLOUREC - SHS	1,492,054.14	0.35
39,650	VALNEVA SE	105,548.30	0.02
63,250	VERALLIA SASU	1,662,210.00	0.39
6,173	VIRBAC SA	2,364,259.00	0.55
61,659	VOTALIA	530,267.40	0.12
2,174	WAVESTONE SA	120,657.00	0.03
31,086	WENDEL SA	2,853,694.80	0.66
277,363	WORLDLINE SA	1,813,399.29	0.42
	Germany	**82,417,349.19**	**19.11**
18,015	1&1 AG	246,084.90	0.06
31,989	ABOUT YOU HOLDING SE	103,804.31	0.02
2,160	ADESSO	147,096.00	0.03
27,968	ADTRAN NETWORKS SE	542,579.20	0.13
135,851	AIXTRON AG	2,167,502.71	0.50
6,332	AMADEUS FIRE AG	585,710.00	0.14
6,144	ATOSS SOFTWARE	797,491.20	0.18
7,571	AURUBIS	498,550.35	0.12
68,182	AUTO1 GROUP --- BEARER SHS	692,047.30	0.16
11,161	BAYWA VINKULIERTE - REG SHS	142,414.36	0.03
6,786	BILFINGER SE	328,442.40	0.08
137,065	BORUSSIA DORTMUND GMBH AND CO	500,972.58	0.12
27,541	CANCOM IT SYSTEME	775,003.74	0.18
39,856	CECONOMY AG	130,010.27	0.03
6,082	CEWE COLOR HOLDING	644,692.00	0.15
19,264	COMPUGROUP MED - REG SHS	273,934.08	0.06
1,816	DATAGROUP AG	77,452.40	0.02
29,656	DERMAPHARM HLDG - BEARER SHS	1,036,477.20	0.24
33,288	DEUTZ	149,729.42	0.03
3,118	DRAEGERWERK VORZUG OHNE STIMMRECHT	146,078.30	0.03
13,622	DUERR AG	300,501.32	0.07
13,877	ECKERT ET ZIEGLER STRAHLEN UND MEDIZIN	622,244.68	0.14
1,827	EINHELL GERMANY AG	106,696.80	0.02
9,742	ELMOS SEMICONDUCTOR	643,946.20	0.15
137,432	ENCAVIS --- BEARER SHS	2,391,316.80	0.55
15,484	ENERGIEKONTOR	882,588.00	0.20
230,399	EVOTEC SE	1,480,313.60	0.34
48,336	FIELMANN GROUP AG	2,242,790.40	0.52
89,934	FLATEXDEGIRO AG	1,156,101.57	0.27
4,566	FORMYCON AG	248,847.00	0.06
77,957	FRAPORT AG FRANKFURT AIRPORT	3,901,747.85	0.90
101,758	FREENET AG - REG SHS	2,718,973.76	0.63
113,052	FUCHS SE	4,926,806.16	1.14
36,159	GERRESHEIMER AG -INHABER-AKT	2,892,720.00	0.67
4,435	GFT TECHNOLOGIES	103,779.00	0.02
42,346	GRENKELEASING NAMENS-AKT.	1,014,186.70	0.24
65,779	HAMBORNER REIT AG	435,456.98	0.10
238,836	HBV REAL ESTATE BK	1,425,850.92	0.33
185,417	HELLOFRESH SE	1,705,094.73	0.40
71,847	HENSOLDT --- BEARER SHS	2,116,612.62	0.49
44,416	HHLA REG SHS	744,412.16	0.17
4,843	HORNBACH HOLD	427,152.60	0.10
67,986	HUGO BOSS AG	2,793,544.74	0.65
4,357	HYPOPORT AG ACT NOM	1,287,057.80	0.30
6,112	IONOS SE	136,908.80	0.03
85,615	JENOPTIK - REG SHS	2,362,974.00	0.55
3,139	JOST WERKE SE	144,394.00	0.03
11,548	JUNGHEINRICH VORZ.STIMMRECHTSLOS	312,488.88	0.07
40,218	K+S	462,909.18	0.11
51,106	KION GROUP AG	1,804,552.86	0.42
28,433	KLOECKNER AND CO SE	146,714.28	0.03
3,876	KNAUS TABBERT AG	118,993.20	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
3,782	KRONES	487,878.00	0.11
20,884	LANXESS AG	592,687.92	0.14
1,422	MBB SE	143,053.20	0.03
129,140	METRO WHOLESALE AND FOOD SPECIALIST AG	628,266.12	0.15
3,403	MUTARES SE CO	71,463.00	0.02
1,990	NAGARRO - REGISTERED SHS	176,612.50	0.04
122,127	NORDEX SE - AKT NACH KAPITALHERABSETZUNG	1,700,007.84	0.39
36,717	NORMA GROUP - NAMEN AKT	549,286.32	0.13
4,589	NORTHERN BITCOIN AG	117,248.95	0.03
64,754	PATRIZIA -NAMEN AKT-	577,605.68	0.13
9,913	PFEIFF VACUUM TECHNOLOGY	1,534,532.40	0.36
46,328	PNE AG	549,450.08	0.13
174,898	PROSIEBENSAT.1 - REG SHS	1,017,906.36	0.24
10,921	SAF-HOLLAND - BEARER SHS	182,380.70	0.04
5,836	SALZGITTER AG	95,768.76	0.02
30,226	SCHAEFFLER AG	140,067.28	0.03
1,123	SECUNET SECURITY NETWORKS	103,316.00	0.02
133,302	SGL CARBON SE	717,164.76	0.17
17,767	SILTRONIC AG	1,214,374.45	0.28
25,935	SIXT AKTIENGESELLSCHAFT	1,701,336.00	0.39
25,964	SIXT VORZUG OHNE STIMMRECHT ISS.97	1,357,917.20	0.31
39,745	SMA SOLAR TECHNOLOGY AG	717,397.25	0.17
6,516	STABILUS SE BEARER SHS	239,137.20	0.06
3,921	STEICO	96,652.65	0.02
1,016	STO SE & CO KGAA	123,952.00	0.03
11,666	STRATEC N REG SHS	513,887.30	0.12
36,480	STROEER OUT-OF-HOME MEDIA A	2,095,776.00	0.49
11,521	SUEDZUCKER AG	129,956.88	0.03
19,083	SUSS MICROTEC SE	1,311,002.10	0.30
202,512	TAG IMMOBILIEN AG	3,363,724.32	0.78
9,635	TAKKT	93,555.85	0.02
196,540	TEAMVIEWER - BEARER SHS	2,244,486.80	0.52
111,016	THYSSENKRUPP AG	385,780.60	0.09
34,717	THYSSENKRUPP NUCERA AG & CO	322,173.76	0.07
126,658	TUI --- REGISTERED SHS FROM CONVERSION	866,340.72	0.20
83,803	UNITED INTERNET AG - REG SHS	1,547,841.41	0.36
31,170	VERBIO VGT BIOENERGIE AG	581,943.90	0.13
29,636	VOSSLOH AG	1,452,164.00	0.34
4,391	WACKER CHEMIE AG	389,042.60	0.09
8,715	WACKER CONSTR EQUIP - REG SHS	129,504.90	0.03
8,954	WUESTENROT-WUERTTEMBERGISCHE.NAMEN AKT	109,955.12	0.03
	Ireland	**6,939,512.47**	**1.61**
913,620	CAIRN HOMES	1,796,176.92	0.42
395,542	DALATA HOTEL GROUP PLC	1,621,722.20	0.38
47,556	GLANBIA PLC	751,860.36	0.17
1,066,175	GLENVEAGH PROPERTIES PLC	1,654,703.60	0.38
139,608	IRISH RESIDENTIAL PROPERTIES REIT PLC	125,507.59	0.03
380,593	UNIPHAR - REG SHS	989,541.80	0.23
	Italy	**76,413,525.07**	**17.72**
376,863	A2A SPA	781,613.86	0.18
65,381	ACEA SPA	1,149,397.98	0.27
1,919	AMCO - ASSET MANAGEMENT COMPANY	-	0.00
251,098	ANIMA HOLDING	1,368,484.10	0.32
24,575	ARISTON HOLDING N.V.	107,589.35	0.02
51,760	ARNOLDO MONDADORI EDITORE SPA	126,035.60	0.03
281,978	ASCOPIAVE	813,506.53	0.19
59,238	AZIMUT HOLDING SPA	1,373,136.84	0.32
53,677	BANCA GENERALI SPA	2,159,962.48	0.50
53,734	BANCA IFIS SPA	1,176,774.60	0.27
906,818	BANCA MONTE DEI PASCHI DI SIENA SPA	4,699,130.88	1.09
365,688	BANCA POPOLARE DI SONDRIO	2,514,105.01	0.58
193,838	BFF BANK S.P.A	1,908,335.11	0.44
3,084	BIO-ON	-	0.00
1,125,358	BPER BANCA SPA	5,683,057.90	1.32
33,877	BRUNELLO CUCINELLI	3,277,599.75	0.76
21,351	BUZZI SPA	764,365.80	0.18
92,622	CAREL INDUSTR --- REGISTERED SHS	1,817,243.64	0.42
216,142	CIR SPA- COMPAGNIE INDUSTRIALI RIUNITE	123,849.37	0.03
136,398	CREDITO EMILIANO SPA	1,385,803.68	0.32
3,617	DANIELI (ORD)	101,095.15	0.02
9,418	DANIELI AND CO SPA NON CONV	202,957.90	0.05
57,703	DE LONGHI SPA	1,593,756.86	0.37
1,944	DIGITAL VALUE SPA	101,476.80	0.02
18,235	EL.EN	200,767.35	0.05
390,403	ENAV SPA	1,555,365.55	0.36
81,887	ERG SPA - AZ NOM	2,016,057.94	0.47
38,416	FERRETTI SPA	107,372.72	0.02
16,309	FILA SPA	153,141.51	0.04
102,646	GVS S.P.A	741,104.12	0.17
197,097	HERA SPA	706,001.45	0.16
249,710	ILLIMITY BANK SPA - BEARER SHS	1,171,139.90	0.27
135,623	INDUSTRIE DE NORA SPA - REG SHS	1,274,178.09	0.30
113,600	INTERPUMP GROUP	4,757,568.00	1.10
130,512	IREN S.P.A.	265,461.41	0.06
646,956	ITALGAS SPA PREFERENTIAL SHARE	3,512,971.08	0.81
57,757	JUVENTUS F.C.	148,117.83	0.03
166,762	LOTTOMATICA GROUP SPA	1,876,072.50	0.43
5,885	LU VE SPA	156,541.00	0.04
151,825	MAIRE	1,126,541.50	0.26
10,792	MARR SPA	129,504.00	0.03
145,447	MFE-MEDIAFOREUROPE NV-CL A	450,885.70	0.10
47,260	MFE-MEDIAFOREUROPE NV-CL B	205,864.56	0.05
417,360	OVS	1,208,674.56	0.28
2,468	PHARMANUTRA SPA	143,884.40	0.03

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
41,845	PIAGGIO AND C SPA	110,136.04	0.03
578,404	PIRELLI & C.SPA	3,152,301.80	0.73
24,404	RAI WAY SPA	130,073.32	0.03
20,494	REPLY SPA	2,770,788.80	0.64
97,615	SAFILO - AZ. POST RAGGRUPPAMENTO	107,181.27	0.02
1,301,538	SAIPEM SPA	2,575,092.93	0.60
43,440	SALCEF GROUP SPA	1,118,580.00	0.26
120,843	SALVATORE FERRAGAMO S.P.A.	837,441.99	0.19
3,379	SANLORENZO SPA	123,333.50	0.03
1,964	SESA	180,786.20	0.04
32,237	SOL	1,150,860.90	0.27
23,044	TAMBURI INVESTMENT PARTNERS SPA	211,543.92	0.05
138,722	TECHNOGYM SPA (ITA)	1,300,518.75	0.30
106,724	TECHNOPR PREFERENTIAL SHARE	673,428.44	0.16
10,622	TINEXTA SPA	126,083.14	0.03
426,970	UGF	4,555,769.90	1.06
466,676	WEBUILD - AZ NOM POST RAGGRUPPAMENT	1,184,423.69	0.27
6,876	WIIT	153,678.60	0.04
74,362	ZIGNAGO VETRO SPA	815,007.52	0.19
	Luxembourg	**8,542,880.46**	**1.98**
11,491	APERAM PREFERENTIAL SHARE	323,356.74	0.07
887,945	AROUNDTOWN SA	2,506,668.72	0.58
24,981	BEFESA SA	649,506.00	0.15
22,595	D'AMICO INTL --- BEARER SHS	129,243.40	0.03
80,440	GRAND CITY PROPERTIES	1,016,761.60	0.24
318,301	SES GLOBAL CERT.GC FID.DEP.REC(1-A-SHS)	1,431,717.90	0.33
59,041	SHURGARD SELF STORAGE LTD	2,485,626.10	0.58
	Netherlands	**38,482,877.64**	**8.92**
104,554	AALBERTS N.V.	3,809,947.76	0.88
7,837	ADVANCED METALLURGICAL GROUP NV	134,091.07	0.03
40,086	ALFEN NV	527,130.90	0.12
69,359	ARCADIS NV - BEARER SHS	4,314,129.80	1.00
65,689	BASIC-FIT NV	1,539,750.16	0.36
36,183	BREMBO --- REGISTERED SHS	355,787.44	0.08
12,919	BRUNEL INTERNATIONAL N.V	113,299.63	0.03
12,579	CEMENTIR HOLDING N.V	123,148.41	0.03
15,039	CORBION	385,299.18	0.09
89,959	CUREVAC N.V	248,646.68	0.06
33,070	EUROCOMMERCIAL PROPERTIES	823,443.00	0.19
128,762	FUGRO --- BEARER AND REGISTERED SHS	2,631,895.28	0.61
159,906	JUST EAT TAKEAWAY.COM N.V	2,156,332.42	0.50
75,653	KONINKLIJKE BAM GROEP NV	318,045.21	0.07
87,176	KONINKLIJKE VOPAK NV - BEARER SHS	3,633,495.68	0.84
279,523	PHARMING GROUP NV	209,642.25	0.05
73,315	PLUXEE N.V	1,388,439.47	0.32
813,526	POSTNL NV	1,021,788.66	0.24
19,231	REDCARE PHARMACY N.V.	2,492,337.60	0.58
263,489	SBM OFFSHORE NV	4,318,584.71	1.00
138,265	SIGNIFY NV - REG SHS	2,925,687.40	0.68
71,545	TKH GROUP N.V.	2,705,831.90	0.63
89,688	TOMTOM - BEARER AND REGISTERED SHS	462,341.64	0.11
31,690	VAN LANSCH KEMP - CERT. OF SHS	1,351,578.50	0.31
14,991	VASTNED	362,032.65	0.08
8,748	WERELDHAVE NV	130,170.24	0.03
	Portugal	**10,483,829.49**	**2.43**
81,757	ALTRI SGPS SA	410,420.14	0.10
7,979,675	BCP SHARES FROM REVERSE SPLIT	3,234,960.25	0.75
68,687	CORTICEIRA AMORIM SGPS SA	607,879.95	0.14
382,154	CTT-CORREIOS DE PORTUGAL S.A.	1,677,656.06	0.39
15,124	GREENVOLT ER	125,529.20	0.03
52,458	MOTA ENGIL SGPS SA	134,607.23	0.03
53,404	NAVIGATOR COMP	196,953.95	0.05
65,695	NOS - REG SHS	240,115.23	0.06
1,058,457	REN	2,556,173.66	0.59
6,105	SEMAPA REG.SHS	88,156.20	0.02
1,276,478	SONAE SGPS PREFERENTIAL SHARE	1,211,377.62	0.28
	Spain	**40,610,653.04**	**9.42**
44,990	ACERINOX SA - BEARER SHS	434,828.35	0.10
5,867	AEDAS HOMES SAU	149,901.85	0.03
116,090	ALMIRALL - BEARER SHS	1,014,626.60	0.24
21,499	ANTENA 3 DE TELEVISION SA	102,120.25	0.02
67,885	AUDAX RENOV BR BEARER SHS	126,266.10	0.03
673,021	BANKINTER SA - REG SHS	5,335,710.49	1.24
9,542	CIE AUTOMOTIVE SA	246,660.70	0.06
6,210	CONSTR AUXIL FERROC	221,697.00	0.05
7,871,839	DIA	100,759.54	0.02
44,248	EDREAMS ODIGEO SA REG SHS	301,328.88	0.07
297,625	ENAGAS	4,101,272.50	0.95
362,959	FAES FARMA SA	1,348,392.69	0.31
130,945	FLUIDRA SA	3,077,207.50	0.71
44,808	GESTAMP AUTOMOCION	123,894.12	0.03
42,864	GLOBAL DOMINION ACCESS SA	125,805.84	0.03
24,952	GRENERGY RENOVABLES S.A	950,671.20	0.22
34,360	GRUPO EMPRESARIAL ENCE SA	103,217.44	0.02
19,844	GRUPO ROVI	1,420,830.40	0.33
77,031	INDRA SISTEMAS SA	1,270,241.19	0.29
418,517	INMOBILIARIA COLONIAL SA	2,607,360.91	0.60
103,217	LAR ESPANA	830,896.85	0.19
961,117	LINEA DIRECTA - BEARER SHS	1,038,006.36	0.24
1,065,977	MAPFRE REG-SHS	2,549,816.98	0.59
71,013	MELIA HOTELS	461,939.57	0.11
427,789	MERLIN PROPERTIES SOCIMI S.A.	4,863,960.93	1.13
30,390	NEINOR HOMES BEARER SHS	456,457.80	0.11
3,788	PHARMA MAR - BEARER SHS	188,263.60	0.04

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
68,137	PROSEGUR	130,823.04	0.03
239,148	PROSEGUR CASH SA	139,901.58	0.03
558,198	SACYR SA	1,813,027.10	0.42
118,773	SOLARIA ENERGIA	1,362,326.31	0.32
41,022	TALGO S.A.	142,756.56	0.03
26,409	TECNICAS REUNIDAS	312,946.65	0.07
1,024,119	UNICAJA BANCO	1,172,616.26	0.27
13,839	VIDRALA SA	1,406,042.40	0.33
9,075	VISCOFAN SA	578,077.50	0.13
	United Kingdom	**1,641,857.76**	**0.38**
297,438	ALLFUNDS GROUP PLC	1,641,857.76	0.38
	United States of America	**1,070,926.89**	**0.25**
56,573	FLOW TRADERS --- REGISTERED SHS	1,070,926.89	0.25
Rights		**57,120.23**	**0.01**
	Belgium	**11,906.19**	**0.00**
14,699	MONTEA NV RTS 31.12.49 RIGHT	11,906.19	0.00
	Spain	**45,214.04**	**0.01**
558,198	SACYR SA 24.09.24 RIGHT	45,214.04	0.01
Other transferable securities		**0.01**	**0.00**
Warrants		**0.01**	**0.00**
	Italy	**0.01**	**0.00**
11,324	WEBUILD 31.08.30 WAR	0.01	0.00
Total securities portfolio		**430,152,350.60**	**99.73**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**163,770,435.94**	**100.60**
Shares		**163,770,435.94**	**100.60**
	Austria	**2,586,634.05**	**1.59**
37,191	BAWAG GROUP AG	2,586,634.05	1.59
	Belgium	**3,331,345.94**	**2.05**
39,927	AGEAS NOM	1,913,301.84	1.18
19,855	KBC GROUPE SA	1,418,044.10	0.87
	Denmark	**51,657,545.13**	**31.73**
7,929	A.P. MOELLER-MAERSK A/S -B-	11,976,489.84	7.36
62,725	CARLSBERG AS -B-	6,711,174.90	4.12
3,387	DEMANT A/S	118,857.25	0.07
73,301	NOVO NORDISK - BEARER AND/OR REGISTERED	7,736,543.88	4.75
244,735	ORSTED - REG SHS	14,615,846.75	8.98
80,002	SYDBANK A/S	3,541,502.28	2.18
350,781	VESTAS WIND SYSTEMS AS - BEARER/ REG SHS	6,957,130.23	4.27
	Finland	**1,877,702.31**	**1.15**
177,309	NORDEA BANK	1,877,702.31	1.15
	Italy	**4,139,081.40**	**2.54**
9,862	FERRARI NV	4,139,081.40	2.54
	Netherlands	**14,644,265.04**	**9.00**
30,797	AIRBUS SE	4,041,182.34	2.48
4,486	ASML HOLDING NV	3,344,761.60	2.05
34,716	EURONEXT NV	3,383,074.20	2.08
25,613	WOLTERS KLUWER NV	3,875,246.90	2.38
	Norway	**8,652,331.84**	**5.31**
23,752	DNB BK ASA	437,255.02	0.27
102,453	EQUINOR ASA	2,324,475.98	1.43
644,641	NORSK HYDRO ASA	3,754,327.76	2.31
186,014	TELENOR ASA	2,136,273.08	1.31
	Portugal	**26,962,952.64**	**16.56**
12,512,031	BCP SHARES FROM REVERSE SPLIT	5,072,377.37	3.12
3,580,683	EDP ENERGIAS DE PORTUGAL SA - REG SHS	14,687,961.67	9.02
428,727	GALP ENERGIA,SA REG.SHS -B-	7,202,613.60	4.42
	Sweden	**17,783,406.65**	**10.92**
132,042	ALFA LAVAL AB - REG SHS	5,691,123.42	3.50
41,247	ATLAS COPCO AB -B-	633,671.76	0.39
314,769	SANDVIK AB	6,313,187.14	3.88
23,526	SWEDBANK -A-	447,728.08	0.28
1,618,302	TELIA COMPANY AB	4,697,696.25	2.89
	United States of America	**32,135,170.94**	**19.74**
13,393	ADOBE INC	6,213,545.58	3.82
8,951	ADVANCED MICRO DEVICES INC	1,315,962.62	0.81
10,706	ALPHABET INC -C-	1,603,813.57	0.99
45,500	AMAZON.COM INC	7,596,447.29	4.67
4,683	AMGEN INC	1,352,008.81	0.83
405	ELI LILLY & CO	321,496.08	0.20
10,069	INTUITIVE SURGICAL	4,432,236.58	2.72
28,642	PEPSICO INC	4,364,116.39	2.68
23,425	PROCTER & GAMBLE CO	3,635,329.96	2.23
528	UNITEDHEALTH GROUP INC	276,610.40	0.17
8,379	UNITED PARCEL SERVICE INC	1,023,603.66	0.63
Total securities portfolio		**163,770,435.94**	**100.60**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**228,111,627.74**	**97.96**
Bonds		**204,650,274.44**	**87.88**
	Australia	**163,766.12**	**0.07**
50,000	RIO TINTO FIN USA 2.7500 21-51 02/11S	33,762.98	0.01
50,000	WESTPAC BANKING 2.85 16-26 13/05S	49,088.24	0.02
50,000	WESTPAC BANKING 4.043 22-27 26/08S	50,106.05	0.02
10,000	WESTPAC BANKING 6.8200 23-33 17/11S	11,313.06	0.00
5,000	WESTPAC BANKING CORP 1.15 21-26 03/06S	4,766.04	0.00
5,000	WESTPAC BANKING CORP 3.35 17-27 08/03S	4,930.46	0.00
10,000	WESTPAC BANKING CORP 3.40 18-28 25/01S	9,799.29	0.00
	Bermuda	**1,131,295.08**	**0.49**
50,000	ATHENE HOLDING 3.4500 21-52 15/05S	34,221.08	0.01
70,000	ATHENE HOLDING 6.6500 22-33 01/02S	76,968.83	0.03
180,000	ATHENE HOLDING LTD 4.125 18-28 12/01S	177,637.36	0.08
110,000	ATHENE HOLDING LTD 5.875 23-34 15/01S	115,053.66	0.05
170,000	ATHENE HOLDING LTD 6.15 20-30 03/04S	182,731.10	0.08
120,000	ENSTAR GROUP 3.1 21-31 01/09S	103,698.13	0.04
190,000	RENAISSANCERE HLDS 5.7500 23-33 05/06S	199,339.93	0.09
90,000	RENAISSANCERE HOLDINGS 3.6 19-29 15/04S	87,277.46	0.04
100,000	THIRD POINT REINSURA 7.0 24-29 05/04S	104,937.87	0.05
50,000	XLIT 5.25 13-43 15/12S	49,429.66	0.02
	Canada	**4,379,645.81**	**1.88**
50,000	BANK OF MONTREAL 2.65 22-27 08/03S	48,344.43	0.02
50,000	BANK OF MONTREAL 5.203 23-28 01/02S	51,547.58	0.02
100,000	BANK OF MONTREAL 5.717 23-28 25/09S	105,408.37	0.05
115,000	BANK OF NOVA SCOTIA 4.50 15-25 16/12S	114,727.89	0.05
46,000	BANK OF NOVA SCOTIA 4.8500 23-30 01/02S	47,063.82	0.02
160,000	BELL CANADA 2.15 21-32 15/02S	135,486.79	0.06
50,000	BELL CANADA 4.3000 19-49 29/07S	43,254.57	0.02
47,000	BELL CANADA 4.464 18-48 01/04S-48 01/04S	41,746.63	0.02
80,000	BELL CANADA 5.1000 23-33 11/05S	81,710.19	0.04
50,000	BELL CANADA 5.5500 24-54 15/02S	52,202.37	0.02
100,000	CANADA PAC RAILWAY CO 4.80 15-45 01/08S	95,824.99	0.04
40,000	CANADIAN IMPERIAL 0.95 20-25 23/10S	38,616.90	0.02
80,000	CANADIAN IMPERIAL 6.0920 23-33 03/10S	87,381.46	0.04
55,000	CANADIAN PACIFIC 6.125 15-15 15/09S	60,521.63	0.03
200,000	CANADIAN PACIFIC RAILWA 3.1 21-51 02/12S	142,927.14	0.06
160,000	CI FINANCIAL CORP 4.1 21-51 15/06S	111,239.79	0.05
110,000	CI FINANCIAL INCOME 3.2 20-30 17/12S	93,241.11	0.04
100,000	FAIRFAX 4.85 18-28 17/10S	101,153.79	0.04
100,000	FAIRFAX FINL HL 6.3500 24-54 22/03S	107,011.13	0.05
10,000	MAGNA INTERNATIONAL 5.0500 24-29 14/03S	10,294.86	0.00
220,000	MANULIFE FINANCIAL 3.703 22-32 16/03S	209,722.22	0.09
4,000	MANULIFE FINANCIAL 4.15 16-26 04/03S	3,991.35	0.00
60,000	MANULIFE FINANCIAL 5.375 16-46 04/03S	62,197.34	0.03
50,000	MANULIFE FINANCIAL C 2.484 20-27 19/05S	48,036.22	0.02
100,000	NUTRIEN LTD 4.1250 18-35 15/03S	93,226.28	0.04
50,000	RIO TINTO ALCAN INC 5.75 05-01 01/06S	54,490.66	0.02
246,000	ROGERS COMMUNICATION 5.00 24-29 15/02S	251,093.38	0.11
250,000	ROGERS COMMUNICATION 5.3 24-34 15/02S	254,309.78	0.11
150,000	ROGERS COMMUNICATIONS 2.90 16-26 15/11S	145,791.50	0.06
180,000	ROGERS COMMUNICATIONS 3.625 15-25 15/12S	177,973.99	0.08
50,000	ROGERS COMMUNICATIONS 3.70 19-49 15/11S	37,627.97	0.02
200,000	ROGERS COMMUNICATIONS 3.8 23-32 15/03S	185,609.64	0.08
50,000	ROGERS COMMUNICATIONS 4.35 19-49 01/05S	42,168.81	0.02
50,000	ROGERS COMMUNICATIONS 4.5 23-42 15/03S	44,942.99	0.02
218,000	ROGERS COMMUNICATIONS 4.55 23-52 15/03S	188,804.26	0.08
77,000	ROGERS COMMUNICATIONS 5.00 14-44 15/03S	73,089.19	0.03
120,000	ROGERS COMMUNICATIONS 5.45 13-43 01/10S	119,296.52	0.05
50,000	ROYAL BANK OF CANADA 1.15 21-26 14/07S	47,509.31	0.02
10,000	ROYAL BANK OF CANADA 1.2 21-26 27/04S	9,575.70	0.00
10,000	ROYAL BANK OF CANADA 2.3 21-31 03/11S	8,747.25	0.00
50,000	ROYAL BANK OF CANADA 4.65 16-26 27/01S	50,104.52	0.02
100,000	ROYAL BANK OF CANADA 4.875 23-26 12/01S	101,019.76	0.04
10,000	ROYAL BANK OF CANADA 5.00 23-33 01/02S	10,340.05	0.00
150,000	TELUS CORP 3.4 22-32 13/05S	137,262.02	0.06
110,000	TELUS CORP 4.60 18-48 16/11S	96,841.91	0.04
90,000	THOMSON REUTERS CORP 5.5 05-35 15/08S	94,688.58	0.04
100,000	TORONTO DOMINION BANK 1.2 21-26 03/06S	95,341.62	0.04
10,000	TORONTO DOMINION BK 1.25 21-26 10/09S	9,489.35	0.00
10,000	TORONTO DOMINION BK 4.108 22-27 08/06S	9,998.63	0.00
10,000	TORONTO DOMINION BK 4.456 22-32 08/06S	9,934.04	0.00
10,000	TORONTO DOMINION BK 4.693 22-27 15/09S	10,159.46	0.00
30,000	WASTE CONNECTIONS IN 3.05 20-50 13/03S	21,272.95	0.01
40,000	WASTE CONNECTIONS INC 2.95 21-52 15/01S	27,438.72	0.01
90,000	YAMANA GOLD INC 2.63 22-31 15/03S	77,844.40	0.03
	Finland	**63,765.68**	**0.03**
60,000	NOKIA OYJ 6.625 09-39 15/05S09-39 15/05S	63,765.68	0.03
	France	**520,883.18**	**0.22**
160,000	AXA SA 8.60 00-30 15/12S	195,699.25	0.08
100,000	AXIS SPECIALTY 3.9000 19-29 15/07S	97,194.70	0.04
230,000	SANOFI SA 3.6250 18-28 19/06S	227,989.23	0.10
	Germany	**49,637.25**	**0.02**
50,000	DEUTSCHE BANK AG 4.1000 16-26 13/01S	49,637.25	0.02
	Ireland	**996,744.59**	**0.43**
213,000	AERCAP IRELAND 3.3 21-32 30/01S	191,964.24	0.08
150,000	AERCAP IRELAND 3.8500 21-41 29/10S	125,861.16	0.05
150,000	AERCAP IRELAND CAP 4.45 18-25 01/10S	149,661.32	0.06
3,000	APTIV PLC 3.1000 21-51 01/12S	1,897.56	0.00
18,000	APTIV PLC 4.15 22-52 01/05S	13,953.68	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	ICON INVESTMENT 5.8490 24-29 08/05S	210,193.39	0.09
308,000	SHIRE ACQ INV IRL 3.20 16-26 23/09S	303,213.24	0.13
	Japan	**1,574,061.80**	**0.68**
50,000	HONDA MOTOR 2.967 22-32 10/03S	45,579.01	0.02
60,000	HONDA MOTOR CO LTD 2.534 22-27 10/03S	57,949.12	0.02
8,000	MITSUBISHI UFJ 3.741 19-29 07/03S	7,868.07	0.00
51,000	MITSUBISHI UFJ 3.9610 18-28 02/03S	50,675.86	0.02
39,000	MITSUBISHI UFJ 4.0500 18-28 11/09S	38,883.29	0.02
50,000	MITSUBISHI UFJ FIN 3.677 17-27 22/02S	49,518.22	0.02
200,000	NOMURA HOLDINGS INC 1.653 21-26 12/07S	190,220.54	0.08
200,000	NOMURA HOLDINGS INC 2.608 21-31 12/07S	173,650.35	0.07
200,000	NOMURA HOLDINGS INC 3.103 20-30 16/01S	184,705.97	0.08
150,000	ORIX 5.0 22-27 13/09S	152,569.44	0.07
100,000	ORIX CORP 3.7 17-27 18/07S	98,284.74	0.04
2,000	SUMITOMO BANK 3.01 16-26 19/10S	1,951.55	0.00
50,000	SUMITOMO MITSUI FIN 3.364 17-27 12/07S	48,924.07	0.02
50,000	SUMITOMO MITSUI FIN 6.184 23-43 13/07S	57,126.97	0.02
11,000	SUMITOMO MITSUI FINL 2.632 16-26 14/07S	10,703.95	0.00
100,000	SUMITOMO MITSUI FINL 3.784 16-26 09/03S	99,301.88	0.04
200,000	TAKEDA PHARMA 3.025 20-40 09/07S	155,498.59	0.07
210,000	TAKEDA PHARMA 3.175 20-50 09/07S	150,650.18	0.06
	Luxembourg	**385,164.54**	**0.17**
50,000	DH EUROPE FIN 3.25 19-39 15/11S	42,208.96	0.02
110,000	DH EUROPE FINAN 3.4000 19-49 15/11S	85,496.11	0.04
77,000	MEDTRONIC GLOBAL HOL 4.25 23-28 30/03S	77,642.86	0.03
7,000	MEDTRONIC GLOBAL HOL 4.50 23-33 30/03S	7,039.58	0.00
90,000	NVENT FINANCE SARL 4.55 18-28 15/04S	90,114.79	0.04
83,000	PENTAIR FINANCE S.A. 4.5 19-29 01/07S	82,662.24	0.04
	Netherlands	**951,493.22**	**0.41**
90,000	DELHAIZE GROUP 5.70 10-40 01/10S	93,182.84	0.04
90,000	IBERDROLA INTL BV 6.75 06-36 15/07S	105,741.15	0.05
200,000	ING GROEP NV 5.55 -35 19/03S	209,641.22	0.09
110,000	KPN NV 8.375 00-30 01/10S	131,784.68	0.06
10,000	RABOBANK 3.75 16-26 21/07S 16-26 21/07S	9,850.17	0.00
90,000	RABOBANK NEDERLAND 5.25 11-41 24/05S	95,062.04	0.04
260,000	TELEFONICA EUROPE BV 8.25 00-30 15/09S	306,231.12	0.13
	Singapore	**803,263.16**	**0.34**
100,000	IBM INTL CAPITAL PTE 4.6 24-27 05/02S	101,189.20	0.04
100,000	IBM INTL CAPITAL PTE 4.9 24-34 05/02S	102,433.91	0.04
10,000	PFIZER INVESTMENT EN 4.45 23-26 19/05S	10,062.84	0.00
10,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	10,147.98	0.00
180,000	PFIZER INVESTMENT EN 4.75 23-33 19/05S	183,741.45	0.08
90,000	PFIZER INVESTMENT EN 5.11 23-43 19/05S	91,495.68	0.04
185,000	PFIZER INVESTMENT EN 5.3 23-53 19/05S	191,326.89	0.08
110,000	PFIZER INVESTMENT EN 5.34 23-63 19/05S	112,865.21	0.05
	Spain	**1,224,569.58**	**0.53**
200,000	BANCO SANTANDER 4.25 17-27 11/04S	199,096.41	0.09
200,000	BANCO SANTANDER SA 2.7490 20-30 03/12S	176,641.51	0.08
200,000	BANCO SANTANDER SA 4.379 18-28 12/04S	199,097.32	0.09
300,000	TELEFONICA EMISIONES 4.103 17-27 08/03S	298,841.59	0.13
150,000	TELEFONICA EMISIONES 5.213 17-47 08/03S	142,168.24	0.06
181,000	TELEFONICA EMISIONES 7.045 06-36 20/06S	208,724.51	0.09
	United Kingdom	**6,470,913.77**	**2.78**
170,000	AON CORP 3.875 16-25 15/12S	169,362.56	0.07
180,000	ASTRAZENECA 3.375 15-25 16/11S	178,563.79	0.08
200,000	ASTRAZENECA 4.00 12-42 18/09S	179,666.94	0.08
30,000	ASTRAZENECA 4.0 18-29 17/08S	30,009.22	0.01
50,000	ASTRAZENECA PLC 0.7 20-26 06/08S	47,620.74	0.02
61,000	ASTRAZENECA PLC 1.375 20-30 06/08S	52,446.09	0.02
50,000	ASTRAZENECA PLC 2.1250 20-50 06/08S	30,208.43	0.01
250,000	ASTRAZENECA PLC 3 21-51 28/05S	182,177.07	0.08
138,000	ASTRAZENECA PLC 4.375 15-45 16/11S	128,911.95	0.06
321,000	ASTRAZENECA PLC 6.45 07-37 15/09S	375,372.59	0.16
200,000	BARCLAYS 5.25 15-45 17/08S	202,497.76	0.09
200,000	BARCLAYS PLC 4.337 17-28 10/01S	198,644.42	0.09
200,000	BARCLAYS PLC 4.375 16-26 12/01	199,674.08	0.09
200,000	BARCLAYS PLC 4.95 17-47 10/01S	193,684.73	0.08
200,000	BARCLAYS PLC 5.20 16-26 12/05S	201,295.37	0.09
200,000	BARCLAYS PLC 6.0360 24-55 12/03S	218,360.82	0.09
200,000	BRITISH TELECOM 5.125 18-28 04/12S	205,400.84	0.09
50,000	GLAXOSMITHKLINE 3.3750 19-29 01/06S	48,550.22	0.02
110,000	HSBC HOLDING PLC 6.1 11-42 14/01S	126,128.32	0.05
200,000	HSBC HOLDINGS PLC 2.804 21-32 24/05S	176,907.00	0.08
200,000	HSBC HOLDINGS PLC 3.9 16-26 25/05S	198,424.07	0.09
200,000	HSBC HOLDINGS PLC 4.95 20-30 31/03S	204,982.75	0.09
200,000	HSBC HOLDINGS PLC 5.25 14-44 14/03S4/03S	198,650.98	0.09
100,000	HSBC HOLDINGS PLC 6.50 06-36 02/05S	110,524.25	0.05
200,000	HSBC HOLDINGS PLC 6.5 07-37 15/09S15/09S	221,097.81	0.09
100,000	HSBC HOLDINGS PLC 6.5 22-36 02/05S	108,708.62	0.05
40,000	INVESCO FINANCE PLC 5.375 13-43 30/11S	40,063.71	0.02
200,000	LLOYDS BANKING 1.6270 21-27 11/05S	191,116.29	0.08
200,000	LLOYDS BANKING GROUP 4.582 16-25 10/12S	199,312.93	0.09
200,000	LLOYDS BANKING GROUP 5.679 24-35 05/01S	210,571.48	0.09
200,000	NATWEST GROUP PLC 1.642 21-27 14/06S	190,651.68	0.08
170,000	PRUDENTIAL PLC 3.125 20-30 14/04S	160,104.55	0.07
100,000	ROYALTY PHARMA PLC 3.3 21-40 02/09S	77,491.01	0.03
110,000	ROYALTY PHARMA PLC 3.5500 21-50 02/09S	79,717.65	0.03
50,000	SMITH NEPHEW 5.4000 24-34 20/03S	51,987.40	0.02
100,000	TRINITY ACQUISITIO 4.40 16-26 15/03S	99,747.30	0.04
60,000	UNITED UTILITIES GRP 6.875 98-28 15/08S	65,022.23	0.03
125,000	VODAFONE GROUP 4.2500 19-50 17/09S	104,230.32	0.04
67,000	VODAFONE GROUP 4.375 13-43 19/02S	61,857.71	0.03
170,000	VODAFONE GROUP 5.00 18-38 30/05S	169,875.20	0.07
100,000	VODAFONE GROUP 5.25 18-48 30/05S	98,277.11	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
60,000	VODAFONE GROUP 5.6250 23-53 10/02S	60,974.46	0.03
100,000	VODAFONE GROUP 6.15 07-27 27/02S	110,235.07	0.05
70,000	VODAFONE GROUP 6.25 02-32 30/11S	77,799.76	0.03
70,000	VODAFONE GROUP PLC 5.75 23-63 10/02S	70,587.95	0.03
140,000	VODAFONE GROUP PLC 7.875 00-30 15/02	163,418.54	0.07
	United States of America	**185,935,070.66**	**79.84**
10,000	3M CO 3.25 19-49 26/08S	7,486.18	0.00
50,000	3M CO 3.7 20-50 27/03S	40,617.22	0.02
31,000	3M CO 4.0 18-48 14/09S	27,455.70	0.01
110,000	ABB FINANCE USA INC 4.375 12-42 08/05S	102,907.26	0.04
10,000	ABBOTT LABORATORIES 3.75 16-26 30/03S	9,992.76	0.00
10,000	ABBOTT LABORATORIES 4.75 16-36 30/11S	10,251.26	0.00
100,000	ABBOTT LABORATORIES 4.9 16-46 30/11S	101,878.11	0.04
7,000	ABBVIE INC 3.20 16-26 14/05S	6,910.42	0.00
130,000	ABBVIE INC 4.25 18-28 14/11S	131,360.44	0.06
210,000	ABBVIE INC 4.25 20-49 21/11S	187,924.03	0.08
100,000	ABBVIE INC 4.30 16-36 14/05S	97,284.64	0.04
220,000	ABBVIE INC 4.40 13-42 06/11S	207,426.64	0.09
150,000	ABBVIE INC 4.45 16-46 14/05S	139,982.11	0.06
279,000	ABBVIE INC 4.50 15-35 14/05S	278,041.53	0.12
100,000	ABBVIE INC 4.55 20-35 15/03S	100,036.76	0.04
87,000	ABBVIE INC 4.7 15-45 14/05S	84,111.80	0.04
50,000	ABBVIE INC 4.85 20-44 15/06S	49,384.18	0.02
44,000	ABBVIE INC 4.8750 18-48 14/11S	43,284.52	0.02
50,000	ABBVIE INC 4.9500 24-31 15/03S	51,961.16	0.02
370,000	ABBVIE INC 5.0500 24-34 15/03S	386,446.31	0.17
50,000	ABBVIE INC 5.35 24-44 15/03S	52,762.36	0.02
60,000	ABBVIE INC 5.4 24-54 15/03U	63,627.42	0.03
10,000	ADOBE INC 20-30 01/02S	9,188.14	0.00
50,000	ADOBE INC 4.85 24-27 04/04S	51,229.12	0.02
50,000	ADOBE INC 4.95 24-34 04/04S	52,102.01	0.02
50,000	ADVANCED MICRO 4.3930 22-52 01/06S	46,538.07	0.02
160,000	AEP TEXAS INC 2.1 20-30 01/07S	140,948.01	0.06
60,000	AEP TEXAS INC 3.45 19-50 15/01S	43,353.25	0.02
110,000	AEP TEXAS INC 3.45 21-51 06/05S	78,685.50	0.03
50,000	AEP TEXAS INC 3.8 18-47 01/10S	38,640.41	0.02
80,000	AEP TEXAS INC 4.1500 19-49 01/05S	64,936.63	0.03
70,000	AEP TEXAS INC 4.7000 22-32 15/05S	70,218.39	0.03
100,000	AEP TEXAS INC 5.25 22-52 15/05S	97,490.94	0.04
110,000	AEP TEXAS INC 5.4 23-33 01/06S	113,122.81	0.05
50,000	AETNA INC 3.875 17-47 15/08S	39,053.40	0.02
250,000	AFFILIATED MANAGERS 5.5000 24-34 20/08S	253,013.05	0.11
120,000	AFLAC INC 1.1250 21-26 15/03S	114,756.27	0.05
50,000	AFLAC INC 2.875 16-26 15/10S	48,842.03	0.02
180,000	AFLAC INC 3.6 20-30 01/04S	173,968.68	0.07
50,000	AFLAC INC 4.0000 16-46 15/10S	42,319.61	0.02
70,000	AFLAC INC 4.75 18-49 15/01S	65,836.68	0.03
100,000	AGILENT TECHNOLOGIES 3.05 16-26 22/09S	97,658.08	0.04
110,000	AHOLD FINANCE USA 6.875 99-29 01/05S	121,378.87	0.05
100,000	AIR LEASE CORP 1.875 21-26 15/08S	95,540.13	0.04
100,000	AIR LEASE CORP 3.0 20-30 01/02S	92,154.07	0.04
40,000	AIR LEASE CORP 3.2500 19-29 01/10S	37,597.12	0.02
80,000	AIR LEASE CORPÂ 4.625 18-28 01/10S	80,299.80	0.03
50,000	AIR PRODUCTS CHEMIC 4.85 24-34 08/02S	51,552.59	0.02
100,000	ALEXANDRIA 4.5 14-29 18/07S	99,779.77	0.04
250,000	ALEXANDRIA REAL 1.8750 20-33 01/02S	200,693.85	0.09
160,000	ALEXANDRIA REAL 2.0000 21-32 18/05S	132,439.96	0.06
120,000	ALEXANDRIA REAL 2.75 19-29 15/12S	110,156.44	0.05
20,000	ALEXANDRIA REAL 3.5500 22-52 15/03U	14,671.31	0.01
80,000	ALEXANDRIA REAL 4.7000 18-30 01/07S	80,525.91	0.03
130,000	ALEXANDRIA REAL 4.7500 23-35 15/04S	128,350.79	0.06
40,000	ALEXANDRIA REAL 5.1500 23-53 15/04S	38,223.45	0.02
80,000	ALEXANDRIA REAL EST 3.8000 19-26 15/04S	79,349.03	0.03
80,000	ALEXANDRIA REAL EST 3.95 17-28 15/01S	78,855.00	0.03
140,000	ALEXANDRIA REAL ESTA 3.375 19-31 15/08S	130,292.89	0.06
150,000	ALEXANDRIA REAL ESTATE 2.95 22-34 15/03S	129,661.37	0.06
130,000	ALEXANDRIA REAL ESTATE 4.9 20-30 15/12SS	132,685.82	0.06
50,000	ALEXANDRIA REAL ESTE 5.25 24-36 15/05S	50,909.72	0.02
80,000	ALEXANDRIA REAL ESTE 5.625 24-54 15/05S	81,834.37	0.04
180,000	ALLEGION US HOLDING 3.55 17-27 01/10S	175,870.64	0.08
190,000	ALLSTATE CORP 0.75 20-25 24/11S	182,122.75	0.08
60,000	ALLSTATE CORP 5.3500 03-33 01/06S	62,825.99	0.03
101,000	ALLSTATE CORP 5.55 05-35 09/05S	107,711.63	0.05
112,000	ALLY FINANCIAL INC 8.00 09-31 01/11S	126,798.00	0.05
80,000	ALPHABET INC 0.8 20-27 05/08S	74,096.75	0.03
460,000	ALPHABET INC 1.1000 20-30 15/08S	396,024.42	0.17
10,000	ALPHABET INC 1.9000 20-40 15/08S	7,136.24	0.00
350,000	ALPHABET INC 1.998 16-26 15/08S	339,268.88	0.15
15,000	ALPHABET INC 2.0500 20-50 15/08S	9,340.68	0.00
80,000	ALPHABET INC 2.2500 20-60 15/08S	49,086.94	0.02
149,000	AMAZON.COM 4.80 14-34 05/12S	155,806.19	0.07
510,000	AMAZON.COM INC 1.0000 21-26 12/05S	487,751.23	0.21
178,000	AMAZON.COM INC 1.2000 20-27 03/06S	166,314.05	0.07
226,000	AMAZON.COM INC 1.5 20-30 03/06S	197,710.43	0.08
110,000	AMAZON.COM INC 1.6500 21-28 12/05S	101,851.92	0.04
26,000	AMAZON.COM INC 2.1000 21-31 12/05S	23,019.26	0.01
20,000	AMAZON.COM INC 2.7 20-60 03/06S	12,848.32	0.01
15,000	AMAZON.COM INC 2.8750 21-41 12/05S	11,935.55	0.01
144,000	AMAZON.COM INC 3.1 21-51 12/05S	106,974.90	0.05
638,000	AMAZON.COM INC 3.15 18-27 22/08S	626,306.35	0.27
60,000	AMAZON.COM INC 3.2500 21-61 12/05S	43,446.22	0.02
20,000	AMAZON.COM INC 3.45 22-29 13/04S	19,706.50	0.01
200,000	AMAZON.COM INC 3.6000 22-32 13/04S	193,248.91	0.08
80,000	AMAZON.COM INC 3.9500 22-52 13/04S	69,653.50	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
177,000	AMAZON.COM INC 4.05 18-47 22/08S	159,056.40	0.07
54,000	AMAZON.COM INC 4.25 18-57 22/08S	48,808.57	0.02
10,000	AMAZON.COM INC 4.7000 22-32 01/12S	10,392.19	0.00
120,000	AMAZON.COM INC 4.95 14-44 05/12S	124,603.16	0.05
160,000	AMAZON.COM INC 5.20 17-25 03/12S	161,877.80	0.07
320,000	AMAZON COM 3.3 22/27 13/04S	315,891.30	0.14
169,000	AMAZON COM 3.875 18-37 22/02S	159,169.75	0.07
50,000	AMAZON COM 4.1 22-62 13/04S	43,124.40	0.02
70,000	AMAZON COM 4.55 22-27 01/12S	71,467.63	0.03
280,000	AMAZON COM 4.6 22-25 01/12S	281,851.34	0.12
50,000	AMER ELECTRIC POWER 5.20 23-29 15/01S	51,626.69	0.02
90,000	AMERICAN ASSETS 3.3750 21-31 01/02S	78,313.20	0.03
110,000	AMERICAN EXPRESS 1.6500 21-26 04/11S	104,599.98	0.04
20,000	AMERICAN EXPRESS 2.55 22-27 04/03S	19,305.09	0.01
10,000	AMERICAN EXPRESS 3.3000 22-27 03/05S	9,807.16	0.00
92,000	AMERICAN EXPRESS 4.9000 23-26 13/02S	92,787.43	0.04
29,000	AMERICAN EXPRESS CO 4.05 12-42 03/12S	26,443.59	0.01
149,000	AMERICAN EXPRESS CO 4.20 18-25 06/11S	149,076.09	0.06
20,000	AMERICAN HOMES 4 RENT 4.25 18-28 15/02S	19,814.07	0.01
100,000	AMERICAN HONDA 4.9000 24-34 10/01S	101,717.90	0.04
10,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	10,255.27	0.00
160,000	AMERICAN INTERN 4.20 18-28 01/04S	159,657.90	0.07
57,000	AMERICAN INTERNATION 4.375 20-50 11/05S	51,061.45	0.02
9,000	AMERICAN INTL 4.75 18-48 01/04S	8,529.42	0.00
140,000	AMERICAN INTL 5.1250 23-33 27/03S	144,376.43	0.06
100,000	AMERICAN INTL GROUP 6.25 06-36 01/05S	111,482.40	0.05
180,000	AMERICAN TOWER 3.375 16-26 15/10S	176,834.56	0.08
140,000	AMERICAN TOWER 3.55 17-27 15/07S	137,135.94	0.06
120,000	AMERICAN TOWER 3.7000 19-49 15/10S	93,238.02	0.04
150,000	AMERICAN TOWER 4.40 16-26 15/02S	149,913.49	0.06
80,000	AMERICAN TOWER 5.55 23-33 15/07S	83,881.51	0.04
110,000	AMERICAN TOWER 5.9 23-33 15/11S	118,269.28	0.05
150,000	AMERICAN TOWER CORP 2.95 20-51 15/01S	101,567.02	0.04
100,000	AMERICAN TOWER CORP 3.1 20-50 03/06S	69,693.58	0.03
140,000	AMERICAN TOWER CORP 3.125 16-27 15/01S	136,325.96	0.06
140,000	AMERICAN TOWER CORP 3.6 17-28 15/01S	136,660.81	0.06
60,000	AMERICAN TOWER CORP 3.8 19-29 15/08S8S	58,356.21	0.03
15,000	AMERICAN TOWER CORP 3.95 19-29 15/03S	14,701.36	0.01
103,000	AMERICAN WATER 2.3000 21-31 01/06S	90,507.41	0.04
140,000	AMERICAN WATER 3.4500 19-29 01/06S	135,361.35	0.06
130,000	AMERICAN WATER 3.750 17-47 01/09S	106,112.21	0.05
100,000	AMERICAN WATER 3.75 18-28 01/09S	98,508.01	0.04
80,000	AMERICAN WATER 4.0000 16-46 01/12S	68,429.19	0.03
118,000	AMERICAN WATER 6.593 08-37 15/10S	138,106.06	0.06
70,000	AMERICAN WATER CAP 2.95 17-27 01/09S	67,969.86	0.03
110,000	AMERICAN WATER CAP 4.15 19-49 01/06S/06S	94,696.80	0.04
150,000	AMERICAN WATER CAP 4.45 22-32 01/06S	150,603.28	0.06
140,000	AMERICAN WATER CAPIT 2.8 20-30 14/04S	129,997.72	0.06
100,000	AMERICAN WATER CAPIT 3.45 20-50 14/04S	77,638.40	0.03
110,000	AMERICAN WATER CAPIT 4.3 12-42 01/12S	100,532.29	0.04
120,000	AMERICAN WATER CAPIT 5.15 24-34 01/03S	125,267.90	0.05
125,000	AMERICAN WATER CAPIT 5.45 24-54 01/03S	131,440.70	0.06
80,000	AMERICAN WATER CAPITA 4.3 15-45 01/09S	71,668.62	0.03
133,000	AMERICAN WATER CAPITAL 3.25 21-51 01/06S	97,628.48	0.04
110,000	AMERICAN WATER CAPITAL 4.20 18-48 01/09S	95,975.59	0.04
190,000	AMERISOURCEBERGEN 3.45 17-27 15/12S	185,830.82	0.08
50,000	AMERISOURCEBERGEN 4.25 15-45 01/03S	44,214.60	0.02
249,000	AMERISOURCEBERGEN CO 2.7 21-31 30/03S	223,684.77	0.10
100,000	AMERISOURCEBERGEN CO 2.8 20-30 19/05S	91,906.96	0.04
100,000	AMEX 4.42 22-33 03/08S	99,109.49	0.04
174,000	AMGEN 4.40 15-45 01/05S	156,196.69	0.07
153,000	AMGEN 4.563 16-48 15/06S	138,464.53	0.06
100,000	AMGEN INC 1.65 21-28 09/08S	91,031.27	0.04
97,000	AMGEN INC 2.2 20-27 21/02S	92,858.29	0.04
37,000	AMGEN INC 2.45 20-30 21/02S	33,792.69	0.01
10,000	AMGEN INC 2.60 16-26 19/08S	9,726.28	0.00
150,000	AMGEN INC 2.77 21-53 01/09S	97,434.38	0.04
160,000	AMGEN INC 3.15 20-40 21/02S	127,605.47	0.05
50,000	AMGEN INC 3.2 17-27 02/11S	48,681.46	0.02
100,000	AMGEN INC 3.375 20-50 21/02S	76,121.72	0.03
60,000	AMGEN INC 3 21-52 15/01S	42,353.04	0.02
90,000	AMGEN INC 4.4000 22-62 22/02S	76,777.93	0.03
326,000	AMGEN INC 4.663 16-51 15/06S	298,078.64	0.13
8,000	AMGEN INC 5.15 23-28 02/03S	8,240.88	0.00
11,000	AMGEN INC 5.25 23-30 02/03S	11,471.24	0.00
190,000	AMGEN INC 5.25 23-33 02/03S	197,767.29	0.08
11,000	AMGEN INC 5.6 23-43 02/03S	11,529.13	0.00
66,000	AMGEN INC 5.65 23-53 02/03S	69,452.65	0.03
100,000	AMGEN INC 5.75 23-63 02/03S	105,453.19	0.05
90,000	AMGEN INC 6.375 07-37 01/06S	101,882.13	0.04
150,000	AMPHENOL CORP 4.3500 19-29 01/06S	151,088.30	0.06
50,000	ANALOG DEVICES INC 2.95 21-51 01/10S	35,283.26	0.02
160,000	ANALOG DEVICES INC 3.50 16-26 05/12S	158,713.01	0.07
50,000	ANALOG DEVICES INC 5.3 15-45 15/12S	51,489.01	0.02
50,000	ANALOG DEVICES INC 5.3 24-54 01/04S	52,329.17	0.02
150,000	ANTHEM INC 2.8750 19-29 15/09S	140,748.67	0.06
50,000	AON CORP/AON GLOBAL HO 2.85 22-27 28/05S	48,523.37	0.02
70,000	AON CORP 2.8 20-30 15/05S	64,450.74	0.03
30,000	AON CORP 6.2500 10-40 30/09S	33,007.89	0.01
50,000	AON NORTH AMERICA 5.125 24-27 01/03S	51,162.93	0.02
50,000	APOLLO GLOBAL M 5.8000 24-54 21/05S	53,272.55	0.02
5,000	APPLE 2.45 16-26 04/08S	4,880.56	0.00
10,000	APPLE 2.90 17-27 12/09S	9,775.12	0.00
5,000	APPLE 3.00 17-27 13/11S	4,898.41	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
8,000	APPLE 3.45 15-45 09/02S	6,699.68	0.00
48,000	APPLE 3.85 16-46 04/08S	42,251.65	0.02
50,000	APPLE 4.15 23-30 10/05S	51,216.95	0.02
7,000	APPLE 4.45 14-44 06/05S	6,949.72	0.00
10,000	APPLE INC 0.7 21-26 08/02S	9,589.22	0.00
50,000	APPLE INC 1.2 21-28 08/02S	46,047.51	0.02
10,000	APPLE INC 1.4000 21-28 05/08S	9,174.26	0.00
10,000	APPLE INC 1.6500 20-30 11/05S	8,867.30	0.00
10,000	APPLE INC 1.65 21-31 08/02S	8,743.27	0.00
10,000	APPLE INC 2.4000 20-50 20/08S	6,620.69	0.00
91,000	APPLE INC 2.65 20-50 11/05S	62,977.78	0.03
120,000	APPLE INC 2.65 21-51 08/02S	82,395.63	0.04
150,000	APPLE INC 2.7 21-51 05/08S	103,609.34	0.04
8,000	APPLE INC 2.9500 19-49 11/09S	5,913.67	0.00
10,000	APPLE INC 3.20 17-27 11/05S	9,865.29	0.00
12,000	APPLE INC 3.25 16-26 23/02S	11,891.89	0.01
5,000	APPLE INC 3.35 17-27 09/02S	4,954.19	0.00
30,000	APPLE INC 3.75 17-47 13/11S	25,884.79	0.01
10,000	APPLE INC 3.85 13-43 04/05S	8,997.95	0.00
10,000	APPLE INC 3.9500 22-52 08/08S	8,792.46	0.00
72,000	APPLE INC 3 17-27 20/06S	70,717.30	0.03
50,000	APPLE INC 4.3000 23-33 10/05S	51,599.57	0.02
24,000	APPLE INC 4.50 16-36 23/02S	24,833.78	0.01
79,000	APPLE INC 4.65 16-46 23/03S	78,419.35	0.03
8,000	APPLIED MATERIALS INC 4.35 17-47 01/04S	7,462.07	0.00
170,000	ARCH CAPITAL FI 4.0110 16-26 15/12S	169,088.16	0.07
13,000	ARCH CAPITAL GROUP L 3.635 20-50 30/06S	10,096.16	0.00
340,000	ARCHER DANIELS MIDLAN 2.7 21-51 15/09S	226,815.20	0.10
120,000	ARIZONA PUBLIC SERVI 2.65 20-50 15/09S	75,316.16	0.03
150,000	ARROW ELECTRONICS 2.95 21-32 15/02S	131,682.78	0.06
130,000	ARROW ELECTRONICS INC 3.875 17-28 12/01S	127,005.84	0.05
150,000	ASSURANT INC 3.7 19-30 22-02S	142,235.98	0.06
100,000	ASTRAZENECA FIN 5.0000 24-34 26/02S	104,377.99	0.04
60,000	ASTRAZENECA FINANCE 1.75 21-28 28/05S	55,400.24	0.02
140,000	ASTRAZENECA FINANCE 2.25 21-31 28/05S	124,086.11	0.05
35,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	35,958.43	0.02
33,000	ASTRAZENECA FINANCE 4.9 23-30 03/03S	34,271.57	0.01
200,000	AT&T INC 2.25 20-32 01/02S	171,618.79	0.07
133,000	AT&T INC 2.3 20-27 28/05S	127,024.02	0.05
200,000	AT&T INC 2.55 21-33 01/12S	168,600.05	0.07
200,000	AT&T INC 2.75 20-31 01/06S	180,788.08	0.08
30,000	AT&T INC 3.1 20-43 01/02S	22,982.19	0.01
290,000	AT&T INC 3.50 21-53 15/09S	212,976.27	0.09
359,000	AT&T INC 3.55 21-55 15/09S	262,299.10	0.11
100,000	AT&T INC 3.65 20-51 01/06S	76,704.63	0.03
200,000	AT&T INC 3.65 21-59 15/09S	144,956.20	0.06
230,000	AT&T INC 3.800 21-57 01/12S	174,119.75	0.07
50,000	AT&T INC 3.8500 20-60 01/06S	37,854.18	0.02
110,000	AT&T INC 4.30 13-42 15/12S	98,062.61	0.04
200,000	AT&T INC 4.50 15-35 15/05S	194,790.36	0.08
20,000	AT&T INC 4.50 16-48 09/03S	17,732.95	0.01
90,000	AT&T INC 5.25 17-37 01/03S	92,550.93	0.04
30,000	AT T 4.35 13-45 15/06S	26,503.55	0.01
40,000	AT T 5.65 16-47 15/02S	42,190.51	0.02
150,000	ATT INC 1.65 20-28 04/08S	138,265.59	0.06
157,000	ATT INC 1.7 21-26 23/03S	151,272.02	0.06
242,000	ATT INC 3.5 20-41 28/05S	198,251.07	0.09
190,000	AT T INC 4.3 18-30 15/02S	189,772.48	0.08
156,000	AT T INC 4.35 19-29 01/03S	156,892.98	0.07
50,000	AT T INC 4.75 15-46 15/05S	46,800.45	0.02
100,000	AT T INC 5.4000 23-34 15/02S	104,914.94	0.05
84,000	AT T INC 5.539 23-26 20/02S	83,993.21	0.04
250,000	AUTODESK INC 2.4000 21-31 15/12S	218,856.97	0.09
160,000	AUTODESK INC 2.85 20-30 14/01S	148,658.81	0.06
113,000	AUTOMATIC DATA PROC 1.2500 20-30 01/09S	96,850.55	0.04
180,000	AUTOMATIC DATA PROC 3.375 15-25 15/09S	178,686.18	0.08
130,000	AUTONATION INC 4.50 15-25 01/10S	129,425.15	0.06
150,000	AUTONATION INC 4.7500 20-30 01/06S	149,459.72	0.06
100,000	AVALONBAY 3.2 17-28 15/11S	96,884.58	0.04
100,000	AVALONBAY COMMU 1.9000 21-28 01/12S	91,366.77	0.04
130,000	AVALONBAY COMMU 2.0500 21-32 15/01S	111,721.56	0.05
120,000	AVALONBAY COMMU 3.3000 19-29 01/06S	115,394.09	0.05
140,000	AVALONBAY COMMU 5.0000 22-33 15/02S	143,231.99	0.06
57,000	AVALONBAY COMMUN 2.3 20-30 01/03S	51,494.85	0.02
170,000	AVALONBAY COMMUN 2.95 16-26 11/05S	166,751.55	0.07
110,000	AVALONBAY COMMUNITIE 2.45 20-31 22/05S	98,062.01	0.04
50,000	AVALONBAY COMMUNITIE 3.35 17-27 15/05S	49,030.91	0.02
120,000	AVALONBAY COMMUNITIES 5.30 23-33 07/12S	125,114.70	0.05
130,000	AVERY DENNISON CORP 2.65 20-30 11/03S	118,626.85	0.05
140,000	AVERY DENNISON CORP 4.875 18-28 06/12S	142,653.69	0.06
20,000	BANK OF AMERICA CORP 1.734 21-27 22/04S	19,095.57	0.01
10,000	BANK OF AMERICA CORP 2.299 21-32 21/07S	8,655.69	0.00
100,000	BANK OF AMERICA CORP 2.482 21-36 21/09S	84,397.77	0.04
10,000	BANK OF AMERICA CORP 2.551 22-28 04/02S	9,606.58	0.00
7,000	BANK OF AMERICA CORP 2.651 21-32 11/03S	6,247.20	0.00
20,000	BANK OF AMERICA CORP 2.687 21-32 22/04S	17,831.91	0.01
70,000	BANK OF AMERICA CORP 2.972 22-33 04/02S	62,711.66	0.03
100,000	BANK OF AMERICA CORP 3.248 16-27 21/10S	97,741.98	0.04
11,000	BANK OF AMERICA CORP 3.311 21-42 22/04S	8,947.98	0.00
91,000	BANK OF AMERICA CORP 3.5 16-26 19/04S	90,118.34	0.04
180,000	BANK OF AMERICA CORP 3.946 18-49 23/01S	153,591.49	0.07
9,000	BANK OF AMERICA CORP 4.183 16-27 25/11S	8,974.35	0.00
10,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	10,013.94	0.00
70,000	BANK OF AMERICA CORP 4.571 22-33 27/04S	69,599.00	0.03

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	BANK OF AMERICA CORP 4.875 14-44 01/04S	49,979.83	0.02
10,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	10,173.51	0.00
181,000	BANK OF AMERICA EMTN 5.875 12-42 07/02S	202,166.11	0.09
12,000	BANK OF AMERICA SUB 4.25 14-26 22/10S	11,986.11	0.01
150,000	BANK OF AMERICA SUB 5.00 14-44 21/01S	152,597.90	0.07
50,000	BANK OF NY MELL 0.7500 21-26 28/01S	47,831.11	0.02
100,000	BANK OF NY MELL 5.8340 22-33 25/10S	108,305.27	0.05
100,000	BANK OF NY MELLON 2.05 22-27 26/01S	95,771.19	0.04
200,000	BANK OF NY MELON 3.4 18-28 29/01S	195,726.73	0.08
170,000	BAXALTA INC 5.25 15-45 23/06S	169,939.30	0.07
50,000	BAXTER INTL 2.272 22-28 01/12S	46,006.44	0.02
100,000	BAXTER INTL 3.50 16-46 15/08S	75,376.53	0.03
90,000	BAXTER INTL INC 2.539 22-32 01/02S	78,012.21	0.03
163,000	BECTON DICKINSON 3.70 17-37 06/06S	161,007.57	0.07
50,000	BECTON DICKINSON AND 5.11 24-34 08/02S	51,433.63	0.02
20,000	BECTON DICKINSON CO 4.669 17-47 06/06S	18,577.03	0.01
120,000	BIOGEN INC 2.25 20-30 30/04S	107,148.46	0.05
110,000	BIOGEN INC 3.15 20-50 30/04S	76,003.93	0.03
80,000	BIOGEN INC 3.25 22-51 15/02S	56,122.50	0.02
230,000	BIOGEN INC 4.05 15-25 15/09S	228,809.56	0.10
229,000	BIOGEN INC 5.2 15-45 15/09S 15-45 15/09S	222,571.48	0.10
50,000	BLAC FU 5.25 24-54 14/03S	51,758.03	0.02
150,000	BLACKROCK FUNDING 5.3500 24-55 08/01S	157,657.53	0.07
10,000	BLACKROCK INC 1.9 20-31 28/01S	8,729.84	0.00
100,000	BLACKROCK INC 3.2500 19-29 30/04S	97,064.27	0.04
90,000	BLOCK FINANCIAL LLC 2.5 21-28 15/07S	83,565.89	0.04
180,000	BLOCK FINANCIAL LLC 3.875 20-30 15/08S	172,222.32	0.07
60,000	BOOKING HOLDINGS INC 3.60 16-26 01/06S	59,630.11	0.03
160,000	BOSTON PROPERTIES 2.55 21-32 16/03S	133,233.39	0.06
180,000	BOSTON PROPERTIES 2.75 16-26 01/10S	173,498.25	0.07
160,000	BOSTON PROPERTIES 3.40 19-29 21/06S	149,624.12	0.06
140,000	BOSTON PROPERTIES 6.5000 23-34 15/01S	152,219.85	0.07
190,000	BOSTON PROPERTIES 6.75 22-27 01/12S	200,876.59	0.09
160,000	BOSTON PROPERTIES LP 2.45 21-33 01/10S0S	128,081.92	0.06
150,000	BOSTON PROPERTIES LP 2.9 19-30 15/03S	134,730.80	0.06
250,000	BOSTON PROPERTIES LP 3.25 20-31 05/05S	225,163.65	0.10
209,000	BOSTON PROPERTIES LP 3.65 16-26 01/02S	205,958.02	0.09
198,000	BOSTON PROPERTIES LP 4.5 18-28 01/12S	195,275.23	0.08
50,000	BOSTON SCIENTIFIC 4.00 18-28 01/03S	49,763.53	0.02
140,000	BRIGHTHOUSE 3.7 17-27 22/12S	136,958.34	0.06
60,000	BRIGHTHOUSE 4.7 17-47 22/12S	49,414.82	0.02
100,000	BRISTOL MYERS 6.25 23-53 15/11S	115,799.09	0.05
21,000	BRISTOL MYERS 6.4 23-63 15/11S	24,691.60	0.01
50,000	BRISTOL-MYERS SQUIBB 1.125 20-27 13/11S	45,927.06	0.02
10,000	BRISTOL-MYERS SQUIBB 1.45 20-30 13/11S	8,557.60	0.00
200,000	BRISTOL-MYERS SQUIBB 2.55 20-50 13/11S	127,388.30	0.05
50,000	BRISTOL MYERS SQUIBB 2.95 22-32 15/03S	45,570.65	0.02
10,000	BRISTOL-MYERS SQUIBB 3.2 20-26 15/06S	9,872.05	0.00
22,000	BRISTOL-MYERS SQUIBB 3.2500 17-27 27/02S	21,662.06	0.01
100,000	BRISTOL MYERS SQUIBB 3.25 12-42 01/08S	79,499.64	0.03
20,000	BRISTOL-MYERS SQUIBB 3.4 20-29 26/01S	19,426.85	0.01
15,000	BRISTOL-MYERS SQUIBB 3.45 20-27 15/05S	14,809.11	0.01
10,000	BRISTOL MYERS SQUIBB 3.5522-42 15/03S	8,369.90	0.00
70,000	BRISTOL MYERS SQUIBB 3.7 22-52 15/03S	55,540.53	0.02
10,000	BRISTOL-MYERS SQUIBB 3.9 20-28 20/02S	9,960.09	0.00
30,000	BRISTOL MYERS SQUIBB 3.9 22-62 15/03S	23,855.52	0.01
55,000	BRISTOL-MYERS SQUIBB 4.125 20-39 15/06S	50,932.91	0.02
116,000	BRISTOL-MYERS SQUIBB 4.25 20-49 26/04S	101,870.30	0.04
66,000	BRISTOL-MYERS SQUIBB 4.35 20-47 15/05S	59,052.84	0.03
20,000	BRISTOL-MYERS SQUIBB 4.55 20-48 20/02S	18,424.39	0.01
250,000	BRISTOL-MYERS SQUIBB 5.2000 24-34 22/02S	263,454.21	0.11
150,000	BRIXMOR OPERATING 4.125 16-26 15/06S	149,115.38	0.06
140,000	BRIXMOR OPERATING 4.125 19-29 15/05S/05S	137,048.80	0.06
100,000	BRIXMOR OPERATING PA 3.9 17-27 15/03S	98,407.94	0.04
150,000	BRIXMOR OPERATING PA 4.05 20-30 10/06S	145,604.32	0.06
100,000	BRIXMOR OPERATING PAR 2.25 21-28 01/04S	92,221.25	0.04
10,000	BROADCOM INC 2.45 21-31 19/01S	8,858.13	0.00
80,000	BROADCOM INC 3.137 21-35 15/11S	68,396.86	0.03
40,000	BROADCOM INC 3.187 21-36 15/11S36 30/09S	33,881.63	0.01
40,000	BROADCOM INC 3.419 21-33 15/04S	36,337.89	0.02
100,000	BROADCOM INC 3.469 21-34 31/03S	90,116.01	0.04
80,000	BROADCOM INC 3.5000 21-41 15/02S	65,803.55	0.03
240,000	BROADCOM INC 3.7500 21-51 15/02S	190,529.56	0.08
50,000	BROADCOM INC 4.15 20-30 15/11S	49,190.47	0.02
60,000	BROADCOM INC 4.15 22-32 15/04S	58,178.74	0.02
50,000	BROADCOM INC 4.3 20-32 15/11S	49,145.32	0.02
10,000	BROADCOM INC 4.75 20-29 15/04S	10,155.32	0.00
90,000	BROADCOM INC 4.926 22-37 15/05S	89,841.35	0.04
10,000	BROADCOM TECHNOLOGIES 3.875 18-27 15/01S	9,932.19	0.00
100,000	BROADSTONE NET 2.6000 21-31 15/09S	84,091.36	0.04
40,000	BROWN AND BROWN I 4.2000 22-32 17/03S	38,347.37	0.02
90,000	BROWN AND BROWN I 4.5000 19-29 15/03S	90,356.89	0.04
100,000	BRUNSWICK CORPORATION 2.40 21-31 18/08S	83,989.77	0.04
170,000	CAMDEN PROPERTY 3.1500 19-29 01/07S	162,056.09	0.07
130,000	CAMDEN PROPERTY 5.8500 23-26 03/11S	134,486.59	0.06
160,000	CAMDEN PROPERTY TRUST 4.1 18-28 15/10S	159,203.03	0.07
90,000	CAMPBELL SOUP CO 4.15 18-28 15/03S	90,017.77	0.04
130,000	CAMPBELL SOUP CO 4.80 18-48 15/03S	121,409.45	0.05
100,000	CAPITAL ONE 6.377 23-34 08/06S	108,051.59	0.05
100,000	CAPITAL ONE FINANCIAL 3.65 20-27 11/05S	98,311.59	0.04
50,000	CAPITAL ONE FINANCIAL 4.20 15-25 29/10S	49,643.69	0.02
150,000	CAPITAL ONE FIN CORP 3.75 16-26 28/07S	147,944.19	0.06
83,000	CAPITAL ONE FIN CORP 3.8 18-28 31/01S	81,248.01	0.03
90,000	CARDINAL HEALTH 3.75 15-25 15/09S	89,330.19	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	CARDINAL HEALTH 5.4500 24-34 15/02S	156,974.67	0.07
253,000	CARDINAL HEALTH INC 3.41 17-27 15/06S	247,929.32	0.11
140,000	CARDINAL HEALTH INC 4.368 17-47 15/06S	121,342.01	0.05
150,000	CARE CAPITAL 144A 5.125 16-26 15/08S	150,980.02	0.06
150,000	CARLISLE COMPANIES 2.0 21-32 01/03S	127,133.93	0.05
10,000	CARRIER GLOBAL CORPO 2.722 20-30 15/08S	9,236.96	0.00
2,000	CARRIER GLOBAL CORPO 3.377 20-40 05/10S	1,652.58	0.00
84,000	CARRIER GLOBAL CORPO 3.577 20-50 05/10S	66,285.59	0.03
50,000	CARRIER GLOBAL CORPORATION 5.9% 15-03-34	54,554.76	0.02
110,000	CBRE SERVICES INC 4.875 15-26 01/03S/03S	110,490.78	0.05
200,000	CBRE SERVICES INC 5.9500 23-34 15/08S	214,702.26	0.09
40,000	CBS 5.9 10-40 15/10S	35,676.43	0.02
130,000	CDW LLC CDW FINANCE 3.25 20-29 15/02S	122,654.02	0.05
40,000	CDW LLC CDW FINANCE 3.569 21-31 01/12S	36,608.15	0.02
150,000	CDW LLC CDW FINANCE 4.25 19-28 01/04S	148,266.32	0.06
50,000	CELANESE US HOL 6.7000 23-33 15/11S	54,685.97	0.02
90,000	CENCORA INC 5.1250 24-34 15/02S	92,706.97	0.04
50,000	CENTENE CORP 2.4500 21-28 15/07S	46,053.76	0.02
30,000	CENTENE CORP 2.5000 21-31 01/03S	25,795.44	0.01
82,000	CENTENE CORP 2.625 21-31 12/08S	70,329.52	0.03
30,000	CENTENE CORP 3.0000 20-30 15/10S	26,851.37	0.01
460,000	CENTENE CORP 4.25 19-27 15/12S	452,026.93	0.19
250,000	CENTENE CORP 4.625 20-29 15/12S	244,756.76	0.11
70,000	CENTERPOINT ENE 2.9000 20-50 01/07S	47,708.01	0.02
117,000	CENTERPOINT ENE 3.5500 12-42 01/08S	95,744.04	0.04
139,000	CENTERPOINT ENE 4.2500 19-49 01/02S	122,137.68	0.05
140,000	CENTERPOINT ENE 4.4500 22-32 01/10S	139,223.09	0.06
70,000	CENTERPOINT ENE 5.3000 23-53 01/04S	71,220.86	0.03
100,000	CENTERPOINT ENERGY 3.6 22-52 01/03S	77,686.22	0.03
100,000	CENTERPOINT ENERGY 3.95 18-48 01/03S	82,474.90	0.04
130,000	CENTERPOINT ENERGY 4.50 14-44 01/04S	119,196.82	0.05
143,000	CENTERPOINT ENERGY H 3.35 21-51 11/03S	106,513.12	0.05
50,000	CENTERPOINT ENERGY H 4.85 22-52 01/10S	47,445.73	0.02
146,000	CENTERPOINT ENERGY H 4.95 23-33 01/04S	149,000.95	0.06
50,000	CENTERPOINT ENERGY H 5.15 24-34 01/03S	51,819.33	0.02
50,000	CF INDUSTRIES 5.15 14-34 15/03S	50,565.92	0.02
50,000	CHARLES SCHWAB 4.0 18-29 31/10S	49,784.11	0.02
104,000	CHARLES SCHWAB COR 6.136 23-34 24/08S	113,704.75	0.05
50,000	CHARLES SCHWAB CORP 3.2 17-28 25/01S	48,546.99	0.02
50,000	CHARLES SCHWAB CORP 3.25 19-29 22/05S	48,054.82	0.02
113,000	CHARTER COMM OP 4.4000 22-33 01/04S	103,448.88	0.04
60,000	CHARTER COMM OP 5.2500 22-53 01/04S	48,982.61	0.02
90,000	CHARTER COMM OPT L 6.834 16-55 23/10S	89,768.65	0.04
80,000	CHARTER COMMUNICATI 5.5 22-63 01/04S	64,958.52	0.03
150,000	CHARTER COMMUNICATIO 3.9 21-52 04/03S	98,278.74	0.04
100,000	CHARTER COMMUNICATIONS 4.4 21-61 01/12S	68,010.88	0.03
130,000	CHARTER COM OPER 4.800 19-50 01/03S	99,248.16	0.04
150,000	CHARTER COM OPER 5.3750 18-38 01/04S	137,117.66	0.06
120,000	CHARTER COM OPER 5.75 18-48 01/04S	104,560.60	0.04
170,000	CHARTER COM OPER 6.384 16-35 23/10S	173,544.53	0.07
10,000	CHARTER COM OPERARING 3.50 21-41 01/06S	7,018.67	0.00
90,000	CHARTER COM OPERATIN 5.375 17-47 01/05S	75,368.38	0.03
170,000	CHARTER COM OPERATING 6.484 16-45 23/10S	163,785.53	0.07
70,000	CHOICE HOTELS INTL 3.7000 19-29 01/12S	66,276.08	0.03
80,000	CHOICE HOTELS INTL 3.7 20-31 15/01S	73,966.42	0.03
50,000	CHOICE HOTELS INTL 5.85 24-34 01/08S	51,503.00	0.02
110,000	CH ROBINSON WORLD 4.2 18-28 15/04S	109,342.19	0.05
50,000	CHUBB CORP 6.00 07-37 11/05S	55,959.16	0.02
60,000	CHUBB CORP S1 6.50 08-38 15/05S	70,395.69	0.03
50,000	CHUBB INA HOLDINGS 3.05 21-61 15/12S	34,108.38	0.01
270,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	266,822.89	0.11
66,000	CHUBB INA HOLDINGS 4.35 15-45 03/11S	60,890.07	0.03
100,000	CHUBB INA HOLDINGS 6.7000 06-36 15/05S	117,588.46	0.05
150,000	CHUBB INA HOLDINGS I 1.375 20-30 17/09S	128,614.44	0.06
150,000	CHURCH AND DWIGHT CO 3.95 17-47 01/08S	125,315.31	0.05
761,000	CIGNA CORPORATION 4.375 19-28 15/10S	763,909.42	0.33
50,000	CIGNA GROUP/THE 5.0000 24-29 15/05S	51,450.38	0.02
60,000	CIGNA GROUP/THE 5.1250 24-31 15/05S	62,328.33	0.03
60,000	CIGNA GROUP/THE 5.2500 24-34 15/02S	62,129.94	0.03
50,000	CINCINNATI FINANCIAL 6.125 04-34 01/11S	54,301.28	0.02
150,000	CINTAS CORPORAT 4.0000 22-32 01/05S	146,871.55	0.06
209,000	CINTAS CORPORATION 3.70 17-27 01/04S	207,596.56	0.09
85,000	CISCO SYSTEMS 5.50 09-40 15/01S	92,032.98	0.04
5,000	CISCO SYSTEMS I 2.5000 16-26 20/09S	4,883.87	0.00
30,000	CISCO SYSTEMS I 5.0500 24-34 26/02S	31,483.84	0.01
30,000	CISCO SYSTEMS I 5.3000 24-54 26/02S	31,815.41	0.01
20,000	CISCO SYSTEMS I 5.3500 24-64 26/02S	21,221.27	0.01
140,000	CISCO SYSTEMS INC 5.90 09-39 15/02S	157,684.16	0.07
114,000	CITIGROUP INC 1.122 21-27 28/01S	109,066.34	0.05
200,000	CITIGROUP INC 2.666 20-31 29/01S	182,194.48	0.08
132,000	CITIGROUP INC 3.20 16-26 21/10S	129,265.95	0.06
86,000	CITIGROUP INC 3.40 16-26 01/05S	84,915.14	0.04
125,000	CITIGROUP INC 3.70 16-26 12/01S	124,182.78	0.05
50,000	CITIGROUP INC 4.125 16-28 25/07S	49,558.15	0.02
12,000	CITIGROUP INC 4.45 15-27 29/09S	12,009.73	0.01
11,000	CITIGROUP INC 4.60 16-26 09/03S	11,027.72	0.00
150,000	CITIGROUP INC 4.6500 18-48 23/07S	141,575.75	0.06
22,000	CITIGROUP INC 4.65 15-45 30/07S	20,821.78	0.01
7,000	CITIGROUP INC 4.75 16-46 18/05S	6,565.30	0.00
50,000	CITIGROUP INC 5.4490 24-35 11/06S	52,179.31	0.02
61,000	CITIGROUP INC 5.50 13-25 13/09S	61,370.42	0.03
10,000	CITIGROUP INC 5.61 22-26 29/09S	10,087.35	0.00
125,000	CITIGROUP INC 5.875 12-42 30/01S	137,262.89	0.06
10,000	CITIGROUP INC 6.2700 22-33 17/11S	10,982.60	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
141,000	CITIGROUP INC 8.125 09-39 15/07S	187,126.89	0.08
150,000	CITIGROUP SUB GLOBAL 6.625 02-32 15/06S	166,156.25	0.07
50,000	CITIZENS FINANCIAL 2.638 21-32 30/09S	41,299.04	0.02
50,000	CLEVELAND ELEC ILLUM 5.95 06-36 15/12S	53,553.27	0.02
70,000	CLOROX CO 3.1 17-27 01/10S	67,932.21	0.03
90,000	CLOROX CO 3.9 18-28 15/05S	89,141.86	0.04
50,000	CME GROUP INC 5.3 13-43 15/09S	53,695.52	0.02
50,000	CNH INDUSTRIAL 4.5500 23-28 10/04S	50,269.98	0.02
30,000	CNH INDUSTRIAL 5.5000 23-29 12/01S	31,274.16	0.01
110,000	COMCAST 4.65 12-42 15/07S	103,660.89	0.04
50,000	COMCAST 4.75 14-44 01/03S	47,450.86	0.02
100,000	COMCAST 4.8 23-33 15/05S	101,965.79	0.04
10,000	COMCAST 5.35 23-53 15/05S	10,227.40	0.00
10,000	COMCAST CORP 1.5 20-31 25/08S	8,433.83	0.00
10,000	COMCAST CORP 1.9500 20-31 15/01S	8,678.54	0.00
100,000	COMCAST CORP 2.65 19-30 01/02S-30 01/02S	92,533.00	0.04
70,000	COMCAST CORP 2.65 20-62 15/08S	41,462.65	0.02
100,000	COMCAST CORP 2.8000 20-51 15/01S	66,342.51	0.03
100,000	COMCAST CORP 2.8870 22-51 01/11S	67,127.40	0.03
220,000	COMCAST CORP 2.937 22-56 01/11S	143,721.06	0.06
110,000	COMCAST CORP 2.987 22-63 01/11S	69,708.52	0.03
230,000	COMCAST CORP 3.15 16-26 01/03S	226,825.07	0.10
190,000	COMCAST CORP 3.20 16-36 15/07S	163,200.88	0.07
60,000	COMCAST CORP 3.2500 19-39 01/11S	49,018.12	0.02
20,000	COMCAST CORP 3.30 17-27 01/02S	19,684.38	0.01
15,000	COMCAST CORP 3.4000 20-30 01/04S	14,383.08	0.01
50,000	COMCAST CORP 3.40 16-46 15/07S	38,698.28	0.02
50,000	COMCAST CORP 3.4500 19-50 01/02S	37,774.03	0.02
20,000	COMCAST CORP 3.55 18-28 01/05S	19,620.55	0.01
100,000	COMCAST CORP 3.7500 20-40 01/04S	86,507.69	0.04
100,000	COMCAST CORP 3.90 18-38 01/03S	90,293.98	0.04
60,000	COMCAST CORP 3.9500 18-25 15/10S	59,829.54	0.03
100,000	COMCAST CORP 3.969 17-47 01/11S	83,530.91	0.04
100,000	COMCAST CORP 3.999 17-49 01/11S	83,459.64	0.04
100,000	COMCAST CORP 4.0 18-48 01/03S	83,813.96	0.04
150,000	COMCAST CORP 4.09 17-52 01/11S	124,693.89	0.05
40,000	COMCAST CORP 4.15 18-28 15/10S	40,056.99	0.02
10,000	COMCAST CORP 4.25 13-33 15/01S	9,822.29	0.00
120,000	COMCAST CORP 4.6000 18-38 15/10S	116,678.50	0.05
140,000	COMCAST CORP 4.60 15-45 15/08S	130,236.72	0.06
77,000	COMCAST CORP 4.6500 23-33 15/02S	78,113.53	0.03
100,000	COMCAST CORP 4.7000 18-48 15/10S	94,627.47	0.04
110,000	COMCAST CORP 4.9500 18-58 15/10S	105,592.65	0.05
30,000	COMCAST CORP 5.5000 22-32 15/11S	32,105.68	0.01
40,000	COMCAST CORP 5.5000 23-64 15/05S	41,298.82	0.02
100,000	COMCAST CORP 7.05 03-33 15/03S	116,862.47	0.05
160,000	COMMONW.EDISON 103 5.90 06-36 15/03S	175,994.94	0.08
50,000	COMMONW.EDISON S116 4.70 14-44 15/01S	47,160.22	0.02
60,000	COMMONWEALTH EDISON 2.2 20-30 25/02S	54,133.38	0.02
55,000	COMMONWEALTH EDISON 2.55 16-26 15/06S	53,616.11	0.02
100,000	COMMONWEALTH EDISON 2.75 21-51 01/09S	66,230.47	0.03
170,000	COMMONWEALTH EDISON 3.0 20-50 01/03S	118,891.40	0.05
200,000	COMMONWEALTH EDISON 3.125 21-51 09/03S	142,537.45	0.06
140,000	COMMONWEALTH EDISON 3.65 16-46 15/06S	113,796.94	0.05
100,000	COMMONWEALTH EDISON 3.7000 18-28 15/08S	98,591.07	0.04
70,000	COMMONWEALTH EDISON 3.70 15-45 01/03S	57,660.47	0.02
50,000	COMMONWEALTH EDISON 3.8 12-42 01/10S	42,343.15	0.02
100,000	COMMONWEALTH EDISON 4.35 15-45 15/11S	90,283.86	0.04
100,000	COMMONWEALTH EDISON 4.90 23-33 01/02S	102,495.21	0.04
100,000	COMMONWEALTH EDISON 4 19-49 01/03S	83,521.62	0.04
80,000	COMMONWEALTH EDISON 5.3000 23-53 01/02S	82,038.28	0.04
50,000	COMMONWEALTH EDISON C 3.15 22-32 15/03S	45,644.48	0.02
90,000	COMMONWEALTH EDISON C 3.85 22-52 15/03S	73,215.57	0.03
50,000	COMMONWEALTH EDISON CO 3.20 19-49 15/11S	36,022.12	0.02
175,000	COMMONWEALTH EDISON CO 4.00 18-48 01/03S	147,971.29	0.06
60,000	CONAGRA BRANDS 7.0000 98-28 01/10S	65,549.81	0.03
110,000	CONAGRA BRANDS INC 5.4 18-48 01/11S1/11S	108,710.67	0.05
150,000	CONCENTRIX CORPORATI 6.85 23-33 02/08S	155,360.15	0.07
160,000	CONSTELLATION E 6.5000 23-53 01/10S	185,095.67	0.08
90,000	CONSTELLATION ENERGY 5.60 12-42 15/06S	93,106.99	0.04
150,000	CONSTELLATION ENERGY 5.75 24-54 15/03S	158,731.53	0.07
50,000	CORNING INC 4.3750 17-57 15/11S	42,623.60	0.02
100,000	CORPORATE OFFICE 2.2500 20-26 15/03S	96,567.92	0.04
150,000	CORPORATE OFFICE PROP 2.0 21-29 15/01S	133,275.37	0.06
100,000	CORPORATE OFFICE PROP 2.75 21-31 15/04S	87,469.09	0.04
100,000	COUSINS PROPERTIES LP 5.875 24-34 01/10S	102,618.45	0.04
30,000	CROWN CASTLE INC 2.1 21-31 01/04S	25,658.74	0.01
50,000	CROWN CASTLE INC 3.3000 20-30 01/07S	46,768.75	0.02
182,000	CROWN CASTLE INC 3.8 18-28 15/02S	178,621.92	0.08
110,000	CROWN CASTLE INC 4.3000 19-29 15/02S	109,026.14	0.05
70,000	CROWN CASTLE INC 4.7500 17-47 15/05S	63,634.87	0.03
100,000	CROWN CASTLE INC 4.9000 24-29 01/09S	101,679.96	0.04
208,000	CROWN CASTLE INC 5.0000 23-28 11/01S	211,592.08	0.09
70,000	CROWN CASTLE INC 5.2000 19-49 15/02S	67,243.63	0.03
190,000	CROWN CASTLE INC 5.8000 23-34 01/03S	201,510.10	0.09
50,000	CROWN CASTLE INTL 1.05 21-26 16/02S	47,175.67	0.02
112,000	CROWN CASTLE INTL 2.25 20-31 15/01S	97,116.75	0.04
53,000	CROWN CASTLE INTL 2.9 21-41 16/02S	39,326.09	0.02
100,000	CROWN CASTLE INTL 3.1 19-29 15/11S	93,476.90	0.04
130,000	CROWN CASTLE INTL 3.25 17-27 01/03A	129,051.44	0.06
100,000	CROWN CASTLE INTL 3.25 20-51 15/06S	71,245.11	0.03
120,000	CROWN CASTLE INTL 3.650 17-27 01/09S	117,661.94	0.05
100,000	CROWN CASTLE INTL 3.70 16-26 15/06S	98,812.17	0.04
70,000	CROWN CASTLE INTL 4.15 20-50 03/04S	58,034.20	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	CROWN CASTLE INTL 4.45 16-26 15/02S	99,972.95	0.04
140,000	CROWN CASTLE INTL 5.1 23-33 01/05S	141,758.47	0.06
150,000	CROWN CASTLE INTL 5.6 23-29 01/06S	156,762.57	0.07
100,000	CROWN CASTLE INTL CORP 4.0 19-49 15/11S	80,852.78	0.03
50,000	CS FIRST BOSTON USA 7.125 02-32 15/07S	57,720.83	0.02
130,000	CSX 6.15 07-37 01/05S	146,766.65	0.06
90,000	CSX CORP 2.5000 20-51 15/05S	57,560.11	0.02
200,000	CSX CORP 3.25 17-27 01/06S	196,375.83	0.08
100,000	CSX CORP 3.80 16-46 01/11S	83,716.80	0.04
150,000	CSX CORP 3.8 18-28 01/03S	148,906.19	0.06
60,000	CSX CORP 3.95 15-50 01/05S	50,706.71	0.02
120,000	CSX CORP 4.10 13-44 15/03S	106,797.70	0.05
199,000	CSX CORP 4.25 18-29 15/03S	200,527.61	0.09
60,000	CSX CORP 4.30 18-48 01/03S	53,783.76	0.02
110,000	CSX CORP 4.75 11-42 30/05S	106,635.82	0.05
60,000	CSX CORP 4.75 18-48 15/11S	57,747.12	0.02
40,000	CSX CORP 6.22 10-40 30/04S	45,437.48	0.02
70,000	CSX CORPORATION 4.4 12-43 01/03S	64,529.43	0.03
60,000	CSX CORPORATION 4.5 14-54 01/08S	55,255.54	0.02
90,000	CSX CORPORATION 6 06-36 01/10S	100,266.04	0.04
50,000	CUBESMART LP 3.0000 19-30 15/02S	46,346.81	0.02
50,000	CUBESMART LP 4.375 19-29 15/02S	49,706.21	0.02
60,000	CUMMINS 4.875 13-43 01/10S	58,814.12	0.03
79,000	CVS HEALTH CORP 1.3 20-27 21/08S	72,598.39	0.03
100,000	CVS HEALTH CORP 1.875 20-31 16/12S	84,252.74	0.04
100,000	CVS HEALTH CORP 2.125 21-31 18/08S	84,474.04	0.04
50,000	CVS HEALTH CORP 2.7 20-40 21/08S	35,507.12	0.02
200,000	CVS HEALTH CORP 2.875 16-26 01/06S	195,294.21	0.08
18,000	CVS HEALTH CORP 3.00 19-26 15/08S	17,584.97	0.01
247,000	CVS HEALTH CORP 3.25 19-29 15/08S	233,347.97	0.10
100,000	CVS HEALTH CORP 4.125 20-40 01/04S	85,603.34	0.04
915,000	CVS HEALTH CORP 4.30 18-28 25/03S	912,198.80	0.39
251,000	CVS HEALTH CORP 4.78 18-38 25/03S	237,001.26	0.10
100,000	CVS HEALTH CORP 4.875 15-35 20/07S	97,905.02	0.04
65,000	CVS HEALTH CORP 5.0000 23-26 20/02S	65,441.81	0.03
255,000	CVS HEALTH CORP 5.05 18-48 25/03S	232,690.80	0.10
100,000	CVS HEALTH CORP 5.125 15-45 20/07S	93,203.64	0.04
105,000	CVS HEALTH CORP 5.125 23-30 21/02S	107,646.68	0.05
4,000	CVS HEALTH CORP 5.2500 23-33 21/02S	4,086.39	0.00
50,000	CVS HEALTH CORP 5.3000 23-33 01/06S	51,084.89	0.02
46,000	CVS HEALTH CORP 5.625 23-53 21/02S	45,386.78	0.02
50,000	CVS HEALTH CORP 5.7000 24-34 01/06S	52,147.01	0.02
100,000	CVS HEALTH CORP 5.8750 23-53 01/06S	101,693.39	0.04
50,000	CVS HEALTH CORP 6.0500 24-54 01/06S	52,088.12	0.02
100,000	D.R. HORTON INC 5.0000 24-34 15/10S	101,261.03	0.04
100,000	DANAHER CORP 2.6000 20-50 01/10S	66,333.52	0.03
90,000	DANAHER CORP 2.8000 21-51 10/12S	61,703.73	0.03
100,000	DANAHER CORP 3.3500 15-25 15/09S	99,231.64	0.04
100,000	DARDEN RESTAURANTS 3.85 17-27 01/05S	98,887.51	0.04
150,000	DARDEN RESTAURANTS 6.30 23-33 10/10U	163,490.22	0.07
100,000	DELL INTERNATIONAL 5.3 21-29 01/10S	104,045.67	0.04
12,000	DELL INTERNATIONAL 6.02 21-26 15/06S	12,292.06	0.01
90,000	DELL INTERNATIONAL LLC8.35 21-46 15/07S	121,735.88	0.05
100,000	DELL INT LLC 5.7500 23-33 01/02S	107,304.68	0.05
150,000	DEUTSCHE BANK AG NEW 1.686 21-26 19/03S	144,500.79	0.06
100,000	DEUTSCHE BANK N 4.1000 18-26 13/01S	99,089.00	0.04
160,000	DIGITAL REALTY 3.6000 19-29 01/07S	154,650.96	0.07
120,000	DIGITAL REALTY 4.45 18-28 15/07S	120,299.09	0.05
210,000	DIGITAL REALTY 5.5500 22-28 15/01S	217,296.01	0.09
180,000	DIGITAL REALTY TRU 3.70 17-27 15/08S	177,423.61	0.08
250,000	DISCOVER BANK 3.45 16-26 27/07S	244,809.05	0.11
250,000	DISCOVER BANK 4.6500 18-28 13/09S	249,869.99	0.11
180,000	DISCOVER FINANCIAL 4.1 17-27 09/02S	178,398.80	0.08
190,000	DISCOVER FINANCIAL 4.5000 19-26 30/01S	189,746.78	0.08
100,000	DISCOVER FINANCIAL S 6.7 22-32 29/11S	109,863.90	0.05
140,000	DISCOVERY COMM 4.125 19-29 15/05S	132,343.84	0.06
10,000	DISCOVERY COMM 6.35 10-40 01/06S	9,556.87	0.00
310,000	DISCOVERY COMMUNIC 3.95 17-28 20/03S	295,613.54	0.13
130,000	DISCOVERY COMMUNIC 4.90 16-26 11/03M	129,908.60	0.06
6,000	DISCOVERY COMMUNICA 5.20 17-47 20/09S	4,877.50	0.00
180,000	DISCOVERY COMMUNICAT 3.625 20-30 18/05S	161,999.62	0.07
96,000	DISCOVERY COMMUNICAT 4.65 20-50 15/05S	71,671.34	0.03
198,000	DOLLAR GENERAL 5.45 23-33 05/07S	201,714.69	0.09
50,000	DOLLAR GENERAL 5.5 22-52 01/11S	47,858.34	0.02
40,000	DOLLAR GENERAL CORPO 4.125 20-50 03/04S	31,104.75	0.01
100,000	DOLLAR TREE INC 2.6500 21-31 01/12S	85,968.36	0.04
320,000	DOLLAR TREE INC 3.3750 21-51 01/12S	218,528.00	0.09
50,000	DOMINION ENERGY 3.3000 21-41 15/04S	38,711.04	0.02
80,000	DOVER CORP 5.3750 11-41 01/03S	82,117.19	0.04
40,000	DUKE ENERGY CAROLINAS 3.95 18-28 15/11S	39,877.26	0.02
50,000	DUKE ENERGY CORP 3.75 16-46 01/09S	39,659.61	0.02
50,000	DUKE ENERGY OHIO 5.5500 24-54 15/03S	52,253.10	0.02
50,000	DUKE ENERGY PROGRESS 2.5000 20-50 15/08S	31,686.31	0.01
40,000	DUKE ENERGY PROGRESS 3.45 19-29 15/03S	38,956.38	0.02
50,000	DUKE ENERGY PROGRESS 5.10 24-34 15/03S	52,225.96	0.02
7,000	DUPONT DE NEMOURS 4.7250 18-28 15/11S	7,136.58	0.00
6,000	DUPONT DE NEMOURS 5.319 18-38 15/11S	6,539.73	0.00
210,000	EBAY INC 3.6 17-27 05/06S	207,577.16	0.09
192,000	EBAY INC 3.65 21-51 10/05S	147,605.83	0.06
100,000	EBAY INC 4.00 12-42 15/07S	85,341.20	0.04
100,000	ECOLAB INC 2.75 21-55 18/08S	66,493.74	0.03
90,000	EDISON INTERNATIONAL 4.125 18-28 15/03S	89,223.07	0.04
160,000	EDISON INTERNATIONAL 5.75 19-27 15/06S	165,156.95	0.07
140,000	EDISON INTERNATIONAL 6.95 22-29 15/11S	154,457.71	0.07

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	EDWARDS LIFESCIENCES 4.3000 18-28 15/06S	49,968.26	0.02
110,000	ELECTRONIC ARTS INC 4.8 16-26 01/03S	110,649.25	0.05
140,000	ELEVANCE HEALTH 1.5000 21-26 15/03S	134,660.55	0.06
50,000	ELEVANCE HEALTH 2.55 21-31 15/03S	44,773.82	0.02
50,000	ELEVANCE HEALTH 3.6000 21-51 15/03S	38,457.40	0.02
290,000	ELEVANCE HEALTH 3.65 17-27 01/12S	285,893.21	0.12
280,000	ELEVANCE HEALTH 4.101 18-28 01/03S	278,831.25	0.12
39,000	ELEVANCE HEALTH 4.375 17-47 01/12S	34,505.34	0.01
60,000	ELEVANCE HEALTH 4.6250 12-42 15/05S	56,235.94	0.02
90,000	ELEVANCE HEALTH 4.65 12-43 15/01S	84,656.17	0.04
180,000	ELEVANCE HEALTH 4.7500 23-33 15/02S	181,938.45	0.08
170,000	ELEVANCE HEALTH 4.9 23-26 08/02S	170,006.76	0.07
20,000	ELEVANCE HEALTH 5.1250 23-53 15/02S	19,609.88	0.01
150,000	ELEVANCE HEALTH 5.35 22-25 15/10S	151,255.66	0.06
20,000	ELEVANCE HEALTH 5.5000 22-32 15/10S	21,247.79	0.01
15,000	ELEVANCE HEALTH 6.375 07-37 15/06S	16,990.27	0.01
40,000	ELEVANCE HEALTH INC 4.55 22-52 15/05S	35,670.40	0.02
200,000	ELI LILLY & CO 2.25 20-50 05/05S	125,860.02	0.05
140,000	ELI LILLY & CO 2.5 20-60 25/08S	84,782.09	0.04
87,000	ELI LILLY & CO 4.7000 23-33 27/02S	89,463.28	0.04
100,000	ELI LILLY & CO 5.0 23-26 27/02S	100,050.75	0.04
50,000	ELI LILLY AND CO 4.1500 19-59 15/03S	43,845.37	0.02
100,000	ELI LILLY AND CO 4.7000 24-34 09/02S	102,244.14	0.04
96,000	ELI LILLY AND CO 4.8750 23-53 27/02S	95,953.51	0.04
100,000	ELI LILLY AND CO 5.0000 24-54 09/02S	101,659.02	0.04
150,000	ELI LILLY AND CO 5.55 07-37 15/03S	165,545.88	0.07
100,000	EL PASO ELECTRI 5.0000 14-44 01/12S	91,392.17	0.04
100,000	ENTERGY ARKANSAS LLC 2.65 20-51 11/09S	64,180.30	0.03
180,000	EQUIFAX INC 3.1 20-30 27/04S	168,416.23	0.07
100,000	EQUINIX EUROPE 2 FIN 5.5 24-34 15/06S	105,034.94	0.05
130,000	EQUINIX INC 1.0 20-25 15/09S	125,453.29	0.05
180,000	EQUINIX INC 1.45 21-26 15/05S	172,028.30	0.07
140,000	EQUINIX INC 1.5500 20-28 15/03S	127,682.97	0.05
160,000	EQUINIX INC 1.8000 20-27 15/07S	150,091.30	0.06
50,000	EQUINIX INC 2.000 21-28 15/05S	46,102.49	0.02
250,000	EQUINIX INC 2.1500 20-30 15/07S	220,900.94	0.09
230,000	EQUINIX INC 2.5 21-31 17/05S	203,164.42	0.09
170,000	EQUINIX INC 2.9000 19-26 18/11S	165,505.20	0.07
270,000	EQUINIX INC 3.2000 19-29 18/11S	254,878.73	0.11
270,000	EQUINIX INC 3.9 22-32 15/04S	258,478.62	0.11
40,000	EQUITABLE HLDG 4.35 18-28 20/04S	39,851.85	0.02
110,000	EQUITABLE HLDG 5.594 23-33 11/01S	115,245.36	0.05
76,000	EQUITABLE HLDG INC 5.00 18-48 20/04S	72,681.32	0.03
90,000	ERP OPERATING LP 1.85 21-31 01/08S	76,613.97	0.03
80,000	ERP OPERATING LP 2.5000 19-30 15/02S	73,092.77	0.03
170,000	ERP OPERATING LP 3.5000 18-28 01/03S	166,067.98	0.07
150,000	ERP OPERATING LP 3 19-29 01/07S	141,751.41	0.06
90,000	ERP OPERATING LP 4.1500 18-28 01/12S	89,808.74	0.04
180,000	ERP OPERATING LTD PA 2.85 16-26 01/11S	175,505.73	0.08
170,000	ESSEX PORTFOLIO LP 2.65 20-32 11/02S	147,888.45	0.06
190,000	ESSEX PORTFOLIO LP 3 05-30 05/30 S	176,664.46	0.08
170,000	ESSEX PORTFOLIO LP 4.0000 19-29 01/03S	166,956.93	0.07
40,000	ESSEX PORTFOLIO LP 4.50 18-48 15/03S	35,233.57	0.02
50,000	ESSEX PORTFOLIO LP 5.5 24-34 01/04S	51,942.89	0.02
105,000	ESTEE LAUDER 5.15 23-53 15/05S	109,071.88	0.05
140,000	ESTEE LAUDER CIE 3.125 19-49 01/12S	102,087.40	0.04
70,000	ESTEE LAUDER CO INC 4.15 17-47 15/03S	61,076.41	0.03
120,000	ESTEE LAUDER CO INC 4.375 15-45 15/06S	109,183.37	0.05
25,000	ESTEE LAUDER CO INC 6.0 07-37 15/05S	28,046.94	0.01
50,000	EVEREST REINSURANCE 3.5 20-50 07/10S	36,361.60	0.02
50,000	EXELON CORP 3.35 23-32 15/03S	46,476.24	0.02
140,000	EXELON CORP 3.40 16-26 15/04S	138,295.28	0.06
270,000	EXELON CORP 4.05 20-30 01/04S	265,892.28	0.11
140,000	EXELON CORP 4.100 22-52 15/03S	115,680.46	0.05
70,000	EXELON CORP 4.45 16-46 15/04S	62,356.43	0.03
152,000	EXELON CORP 4.7000 20-50 15/04S	139,591.76	0.06
110,000	EXELON CORP 5.10 15-45 15/06S	107,597.96	0.05
7,000	EXELON CORP 5.15 23-28 15/03S	7,191.92	0.00
5,000	EXELON CORP 5.30 23-33 15/03S	5,219.41	0.00
50,000	EXELON CORP 5.4500 24-34 15/03S	52,471.95	0.02
210,000	EXELON CORP 5.600 23-53 15/03S	218,839.77	0.09
130,000	EXELON CORP 5.625 05-35 15/06S	137,967.24	0.06
30,000	EXELON GENERATION 5.75 10-41 01/10S	31,626.46	0.01
110,000	EXELON GENERATION 6.25 09-39 01/10S	123,132.52	0.05
110,000	EXELON GENERATION CO 5.8 23-33 01/03S	117,995.52	0.05
50,000	EXTRA SPACE STORAGE 3.875 23-27 15/12S	49,338.24	0.02
80,000	FEDERAL REALTY INVE 5.375 23-28 01/05S	82,160.80	0.04
90,000	FEDERAL REALTY OP LP 1.25 20-26 13/10S	86,071.61	0.04
110,000	FEDERAL REALTY OP LP 3.2 19-29 15/06S06S	103,880.62	0.04
200,000	FEDEX CORP 2.4 21-31 29/04S	176,881.18	0.08
190,000	FEDEX CORP 3.10 19-29 05/08S	180,620.47	0.08
140,000	FEDEX CORP 3.25 16-26 01/04S	138,011.94	0.06
200,000	FEDEX CORP 3.4 18-28 15/02S	195,206.98	0.08
100,000	FEDEX CORP 4.05 18-48 15/02S	82,668.98	0.04
30,000	FEDEX CORP 4.10 15-45 01/02S	25,246.22	0.01
100,000	FEDEX CORP 4.2000 18-28 17/10S	100,131.73	0.04
140,000	FEDEX CORP 4.25 20-30 07/04S	139,958.03	0.06
25,000	FEDEX CORP 4.55 16-46 01/04S	22,284.70	0.01
110,000	FEDEX CORP 4.75 15-45 15/11S15-45 15/11S	101,054.29	0.04
110,000	FEDEX CORP 4.90 14-34 15/01S	112,222.72	0.05
90,000	FEDEX CORP 4.9500 18-48 17/10S	84,620.47	0.04
120,000	FEDEX CORP 5.10 14-44 15/01S	116,934.23	0.05
69,000	FEDEX CORP 5.25 20-50 07/04S	68,087.08	0.03
100,000	FFTH THRD BANCORP 8.25 08-38 01/03M	125,955.45	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	FIDELITY NATIONAL FIN 2.45 20-31 15/03SS	43,339.80	0.02
50,000	FIDELITY NATIONAL FIN 3.2 21-51 17/09S9S	33,460.79	0.01
140,000	FIDELITY NATIONAL INFO 1.15 21-26 01/03S	133,869.36	0.06
200,000	FIFTH THIRD BANCORP 2.55 20-27 05/05S	191,679.08	0.08
50,000	FIRST AMERICAN FIN 2.4 21-31 15/08S	41,987.97	0.02
90,000	FIRST AMERICAN FIN 4.0 20-30 15/05S	85,560.88	0.04
11,000	FISERV INC 3.20 19-26 01/07S	10,809.14	0.00
302,000	FISERV INC 3.50 19-29 01/07S	291,725.65	0.13
39,000	FISERV INC 4.20 18-28 01/10S	38,849.04	0.02
93,000	FISERV INC 4.4000 19-49 01/07S	82,215.65	0.04
50,000	FISERV INC 5.1500 24-27 15/03S	51,139.47	0.02
120,000	FLEX LTD 4.875 19-29 15/06S	120,112.73	0.05
120,000	FLEXTRONICS INTL L 4.875 20-30 12/05S	120,132.21	0.05
90,000	FMC CORP 4.5000 19-49 01/10S	74,414.85	0.03
40,000	FMC CORP 6.3750 23-53 18/05S	42,844.19	0.02
200,000	FORD MOTOR CO 3.25 21-32 12/02S32 12/02S	170,387.19	0.07
200,000	FORD MOTOR CO 4.75 13-43 15/01S3 15/01S	165,729.64	0.07
243,000	FORD MOTOR CO 5.291 16-46 08/12S 08/12S	219,665.38	0.09
50,000	FORD MOTOR CO DEBS 6.625 98.28 01/10S	52,898.50	0.02
110,000	FORD MOTOR COMPANY 6.10 22-32 19/08S	112,657.33	0.05
70,000	FORD MOTOR COMPANY 7.4 96-46 01/11Q	78,349.45	0.03
200,000	FORD MOTOR CREDIT 6.125 24-34 08/03S	202,451.63	0.09
200,000	FORD MOTOR CREDIT 7.122 23-33 07/11S	215,935.42	0.09
50,000	FORD MOTOR CREDIT CO 7.45 99-31 16/07S	55,161.85	0.02
210,000	FORTIVE 3.15 17-26 15/06S	205,899.39	0.09
100,000	FORTIVE 4.30 17-46 15/06S	87,902.27	0.04
40,000	FORTUNE BRANDS INNOV 4.5 22-52 25/03S	33,769.51	0.01
150,000	FOX CORP 5.476 20-39 25/01S	151,385.08	0.07
130,000	FOX CORP 5.576 20-49 25/01S	127,931.34	0.05
150,000	FOX CORP 6.5000 23-33 13/10S	164,087.21	0.07
80,000	FRANKLIN RESOURCES 2.95 21-51 12/08S	54,383.58	0.02
50,000	GALLAGHER ARTHURJ 2.4 21-31 09/11	42,863.19	0.02
50,000	GALLAGHER ARTHUR J A 5.45 24-34 15/07S	52,093.52	0.02
50,000	GALLAGHER ARTHUR J A 5.75 24-54 15/07S	52,120.92	0.02
50,000	GATX 6.05 24-54 05/06S	53,996.91	0.02
80,000	GATX CORP 3.1000 21-51 01/06S	54,509.28	0.02
50,000	GATX CORP 3.5 17-28 15/03S	48,322.75	0.02
50,000	GATX CORP 3.85 17-27 30/03S	49,289.02	0.02
50,000	GATX CORP 4.55 18-28 07/11S	50,275.09	0.02
130,000	GATX CORP 4.7000 19-29 01/04S	131,111.91	0.06
50,000	GATX CORP 5.2000 14-44 15/03S	48,193.59	0.02
100,000	GE HEALTHCARE TECHNOL 5.600 23-25 15/11S	101,078.07	0.04
80,000	GENERAL MILLS INC 4.15 13-43 15/02S	70,810.15	0.03
100,000	GENERAL MILLS INC 4.20 18-28 17/04S	100,075.80	0.04
80,000	GENERAL MILLS INC 4.70 18-48 17/04S	74,614.39	0.03
70,000	GENERAL MILLS INC 5.4 10-40 15/06S	71,749.68	0.03
50,000	GENERAL MOTORS 5.8000 23-28 23/06S	51,891.91	0.02
50,000	GENERAL MOTORS 6.4000 23-33 09/01S	53,376.78	0.02
50,000	GENERAL MOTORS CO 5.15 17-38 01/04S	47,894.61	0.02
50,000	GENERAL MOTORS CO 5.95 18-49 01/04S	49,527.58	0.02
50,000	GENERAL MOTORS FIN 5.2 14-45 01/04S	45,525.26	0.02
60,000	GENERAL MOTORS FIN 5.4 22-29 15/10S	61,453.17	0.03
80,000	GENERAL MOTORS FIN 5.6 22-32 15/10S	82,673.86	0.04
50,000	GENERAL MOTORS FIN 6.25 14-43 02/10S	51,275.94	0.02
50,000	GENERAL MOTORS FINAN 2.35 22-27 26/02S	47,583.44	0.02
40,000	GENERAL MOTORS FINAN 2.4 21-28 15/10S	36,577.46	0.02
50,000	GENERAL MOTORS FINAN 5.0 22-27 09/04S	50,537.81	0.02
20,000	GEORGIA POWER C 3.2500 16-26 01/04S	19,742.47	0.01
66,000	GILEAD SCIENCES 2.95 16-27 01/03S	64,360.31	0.03
26,000	GILEAD SCIENCES INC 2.6 20-40 30/09S	19,452.90	0.01
16,000	GILEAD SCIENCES INC 2.8 20-50 30/09S	10,874.92	0.00
50,000	GILEAD SCIENCES INC 3.65 15-26 01/03S	49,601.46	0.02
131,000	GILEAD SCIENCES INC 4.15 16-47 01/03S	114,793.36	0.05
69,000	GILEAD SCIENCES INC 4.50 14-45 01/02S	63,853.75	0.03
180,000	GILEAD SCIENCES INC 4.60 15-35 01/09S	180,177.25	0.08
76,000	GILEAD SCIENCES INC 4.75 15-46 01/03S	72,732.69	0.03
140,000	GILEAD SCIENCES INC 4.80 14-44 01/04S	135,286.22	0.06
140,000	GILEAD SCIENCES INC 4 16-36 01/09S01/09S	131,675.07	0.06
60,000	GILEAD SCIENCES INC 5.2500 23-33 15/10S	63,272.39	0.03
141,000	GILEAD SCIENCES INC 5.65 11-41 01/12S	151,302.71	0.06
150,000	GLAXOSMITHKLINE 3.8750 18-28 15/05S	149,284.05	0.06
200,000	GLAXOSMITHKLINE 6.375 08-38 15/05S	232,541.03	0.10
15,000	GLOBAL PAYMENTS 4.15 19-49 15/08S	12,091.71	0.01
180,000	GLOBAL PAYMENTS INC 2.9 20-30 15/05S	164,013.43	0.07
310,000	GLOBAL PAYMENTS INC3.2 19-29 15/08S	290,354.02	0.12
100,000	GMAC 8.00 01-31 02/11S	112,482.05	0.05
150,000	GOLDMAN SACHS 6.345 04-34 15/02S	161,836.43	0.07
181,000	GOLDMAN SACHS GROUP 1.992 21-32 27/01S	154,756.21	0.07
210,000	GOLDMAN SACHS GROUP 2.383 21-32 21/07S	182,071.56	0.08
190,000	GOLDMAN SACHS GROUP 2.6150 21-32 22/04S	167,801.30	0.07
145,000	GOLDMAN SACHS GROUP 2.6 20-30 07/02S	133,048.86	0.06
100,000	GOLDMAN SACHS GROUP 3.21 21-42 22/04S	79,561.30	0.03
230,000	GOLDMAN SACHS GROUP 3.50 16-26 16/11S	226,534.24	0.10
10,000	GOLDMAN SACHS GROUP 3.615 22-28 15/03S	9,838.74	0.00
150,000	GOLDMAN SACHS GROUP 3.75 16-26 25/02S	149,025.48	0.06
175,000	GOLDMAN SACHS GROUP 3.80 20-30 15/03S	170,198.84	0.07
142,000	GOLDMAN SACHS GROUP 3.85 17-27 26/01S	140,699.60	0.06
50,000	GOLDMAN SACHS GROUP -35 25/04S	53,733.37	0.02
50,000	GOLDMAN SACHS GROUP 4.25 15-25 21/10S	49,823.99	0.02
168,000	GOLDMAN SACHS GROUP 4.75 15-45 21/10S	163,024.01	0.07
187,000	GOLDMAN SACHS GROUP 4.8 14-44 08/08S	182,475.25	0.08
82,000	GOLDMAN SACHS GROUP 5.15 15-45 22/05S	81,909.07	0.04
150,000	GOLDMAN SACHS GROUP 6.25 11-41 01/02S	170,544.08	0.07
50,000	GOLDMAN SACHS GROUP 6.45 06-36 01/05S	56,159.63	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
241,000	GOLDMAN SACHS GROUP 6.75 07-37 01/10S	277,453.99	0.12
60,000	GOLDMAN SACHS GRP INC 6.125 03-33 15/02A	66,970.92	0.03
250,000	GSK CONSUMER HEALT CAP 4.00 22-52 24/03S	212,185.23	0.09
90,000	GXO LOGISTICS INC 2.65 22-31 15.07S	76,702.82	0.03
150,000	GXO LOGISTICS INC 6.25 24-29 06/05S	157,836.05	0.07
50,000	GXO LOGISTICS INC 6.5 24-34 06/05S	53,208.90	0.02
250,000	HALEON US CAPITAL LLC 3.024 22-24 24/03S	234,930.23	0.10
100,000	HANOVER INSURANCE 4.5000 16-26 15/04S	99,814.24	0.04
100,000	HARLEY-DAVIDSON 4.6250 15-45 28/07S	86,648.30	0.04
90,000	HASBRO INC 3.50 17-27 15/09S	87,628.80	0.04
140,000	HASBRO INC 3.9 19-29 19/11S	134,949.37	0.06
100,000	HASBRO INC 6.0500 24-34 14/05S	105,223.94	0.05
50,000	HASBRO INC 6.35 10-40 15/03S	53,704.35	0.02
150,000	HA SUSTAINABLE 6.3750 24-34 01/07S	153,682.30	0.07
80,000	HCA INC (EX: HCA-HEA 3.5 21-51 30/06S	57,592.67	0.02
50,000	HCA INC 3.50 20-30 01/09S	47,116.00	0.02
100,000	HCA INC3.625 23-32 15/03S	92,492.45	0.04
406,000	HCA INC 4.125 19-29 15/06S	399,738.05	0.17
270,000	HCA INC 4.50 16-27 15/02S	270,376.56	0.12
60,000	HCA INC 4.625 23-52 15/03S	52,061.75	0.02
30,000	HCA INC 5.1250 19-39 15/06S	29,531.47	0.01
70,000	HCA INC 5.2500 19-49 15/06S	66,534.49	0.03
249,000	HCA INC 5.25 16-26 15/06S	250,812.42	0.11
50,000	HCA INC 5.375 18-26 01/09S	50,558.68	0.02
150,000	HCA INC 5.4500 24-34 15/09S	154,365.60	0.07
73,000	HCA INC 5.50 17-47 15/06S	72,494.10	0.03
150,000	HCA INC 5.6000 24-34 01/04S	156,316.88	0.07
10,000	HCA INC 5.875 15-26 15/02S	10,105.69	0.00
100,000	HCA INC 5.875 19-29 01/02S	104,789.19	0.04
160,000	HEALTHCARE TRUST O 3.5 16-26 01/08S	157,321.24	0.07
120,000	HEALTHPEAK PROP 3.2500 19-26 15/07S	117,922.02	0.05
100,000	HEALTHPEAK PROPERTIE 1.35 21-27 01/02S	93,567.12	0.04
190,000	HEALTHPEAK PROPERTIE 5.25 23-32 15/12S	195,634.70	0.08
90,000	HEALTHPEAK PROPERTIES 2.125 21-28 01/12S	82,356.26	0.04
80,000	HEALTHPEAK PROPERTIES 2.875 20-31 15/01S	72,807.07	0.03
140,000	HEALTHPEAK PROPERTIES 3.00 19-30 15/01S	130,461.97	0.06
120,000	HEALTHPEAK PROPERTIES 3.50 19-29 15/07S	115,240.36	0.05
50,000	HERSHEY FOODS CORP 3.375 16-46 15/08S	39,545.72	0.02
110,000	HIGHWOODS REALTY 2.6000 20-31 01/02S	93,756.48	0.04
130,000	HIGHWOODS REALTY 4.125 18-28 15/03S	126,214.15	0.05
110,000	HIGHWOODS REALTY LP 3.05 19-30 15/02S02S	98,964.56	0.04
70,000	HIGHWOODS REALTY LP 7.65 23-34 01/02S	80,398.13	0.03
10,000	HOME DEPOT INC 2.125 16-26 15/09S	9,671.45	0.00
59,000	HOME DEPOT INC 2.375 21-51 15/03S	37,024.07	0.02
9,000	HOME DEPOT INC 2.7 20-30 15/04S	8,372.05	0.00
60,000	HOME DEPOT INC 2.7500 21-51 15/09S	40,584.74	0.02
209,000	HOME DEPOT INC 2.8 17-27 14/09S	203,044.32	0.09
155,000	HOME DEPOT INC 2.9500 19-29 15/06S	147,938.11	0.06
5,000	HOME DEPOT INC 3.00 16-26 01/04S	4,929.50	0.00
50,000	HOME DEPOT INC 3.3 20-40 15/04S	41,777.85	0.02
120,000	HOME DEPOT INC 3.35 15-25 15/09S	119,116.07	0.05
18,000	HOME DEPOT INC 3.35 20-50 15/04S	13,811.65	0.01
147,000	HOME DEPOT INC 3.5 16-56 15/09S	113,181.21	0.05
77,000	HOME DEPOT INC 3.625 22-52 15/04S	61,826.81	0.03
180,000	HOME DEPOT INC 3.9000 18-28 06/12S	179,496.75	0.08
109,000	HOME DEPOT INC 3.9 17-47 15/06S	93,158.86	0.04
50,000	HOME DEPOT INC 4.20 13-43 01/04S	45,659.70	0.02
123,000	HOME DEPOT INC 4.25 15-46 01/04S	111,879.28	0.05
27,000	HOME DEPOT INC 4.40 14-45 15/03S	25,150.61	0.01
124,000	HOME DEPOT INC 4.5000 18-48 06/12S	115,920.61	0.05
170,000	HOME DEPOT INC 5.875 06-36 16/12S	190,394.01	0.08
90,000	HOME DEPOT INC 5.95 11-41 01/04S	101,125.48	0.04
50,000	HORACE MANN EDUCATOR 7.25 23-28 15/09S	54,248.65	0.02
30,000	HOST HOTELS & RESORTS 2.9 21-31 15/12S2S	26,362.53	0.01
40,000	HOST HOTELS & RESORTS 3.375 19-29 15/12S	37,273.00	0.02
160,000	HOST HOTELS RESORTS 20-30 20/08S	148,227.61	0.06
50,000	HOST HOTELS RESORTS 5.50 24-35 15/04S	50,647.59	0.02
30,000	HP 4.0 22-29 15/04S	29,518.12	0.01
140,000	HP ENTERPRISE CO 1.75 20-26 01/04S	134,639.77	0.06
250,000	HP ENTERPRISE CO 4.90 16-25 15/10S	250,191.95	0.11
25,000	HP ENTERPRISE CO 6.20 16-35 15/10S	27,253.23	0.01
96,000	HP ENTERPRISE CO 6.35 16-45 15/10S15/10S	105,210.16	0.05
50,000	HP INC 5.5 22-33 15/01S	52,569.08	0.02
190,000	HUBBELL INC 2.3 21-31 15/03S	166,628.42	0.07
100,000	HUBBELL INC 3.50 18-28 15/02S	97,583.91	0.04
100,000	HUMANA 1.35 21-27 03/02S	93,476.59	0.04
50,000	HUMANA 4.95 14-44 01/10S	46,420.28	0.02
100,000	HUMANA 5.7 23-26 13/03S	100,025.05	0.04
110,000	HUMANA INC 3.1250 19-29 15/08S	103,848.29	0.04
50,000	HUMANA INC 3.9500 19-49 15/08S	39,552.23	0.02
190,000	HUMANA INC 3.95 17-27 15/03S	188,292.54	0.08
110,000	HUMANA INC 5.875 22-33 01/03S	116,724.56	0.05
50,000	HUMANA INC 5.9500 23-34 15/03S	53,489.49	0.02
50,000	HUNTSMAN INTERNATIONA 2.950 21-31 15/06S	43,217.29	0.02
120,000	HYATT HOTELS CORP 5.7500 20-30 23/04S	125,674.15	0.05
100,000	IBM 3.30 17-27 27/01S	98,412.69	0.04
100,000	IBM 4.90 22-52 27/07S	96,127.94	0.04
50,000	IBM 6.5 98-28 15/01S	53,713.40	0.02
120,000	IBM CORP 2.2000 22-27 09/02S	114,961.02	0.05
650,000	IBM CORP 3.3000 19-26 15/05S	641,590.65	0.28
250,000	IBM CORP 3.45 16-26 19/02S	247,531.23	0.11
406,000	IBM CORP 3.5 19-29 15/05S	394,324.60	0.17
48,000	IBM CORP 4.00 12-42 20/06S	42,274.41	0.02
215,000	IBM CORP 4.2500 19-49 15/05S	188,431.50	0.08

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
80,000	IBM CORP 5.6 12-39 30/11S	86,112.72	0.04
160,000	IBM CORP 5.875 02-32 29/11S	175,674.18	0.08
110,000	IBM CORP 7.00 95-25 30/10S	113,216.18	0.05
200,000	IBM - INTERNATIONAL 4.15 19-3915/05S	183,975.87	0.08
100,000	IBM - INTERNATIONAL 6.22 97-27 01/08S	105,807.24	0.05
160,000	IBM INTL BUSINESS MA 4.5 23-26 06/02S	160,805.07	0.07
20,000	IBM INTL BUSINESS MA 7.125 96-96 01/12S	26,742.32	0.01
61,000	ILLINOIS TOOL WORKS 2.65 16-26 15/11S	59,605.12	0.03
44,000	ILLINOIS TOOL WORKS 3.90 12-42 01/09S	38,760.83	0.02
50,000	INDIANA MICHIGAN 3.2500 21-51 01/05S	35,807.79	0.02
70,000	INDIANA MICHIGAN 3.7500 17-47 01/07S	55,423.80	0.02
100,000	INDIANA MICHIGAN 4.25 18-48 08/08S	84,851.08	0.04
150,000	INGERSOLL RAND 5.7000 24-54 15/06S	159,905.44	0.07
251,000	INTEL CORP 2.60 16-26 19/05S	243,518.54	0.10
100,000	INTEL CORP 3.05 21-51 12/08S	64,051.90	0.03
67,000	INTEL CORP 3.1000 20-60 15/02S	40,744.13	0.02
216,000	INTEL CORP 3.15 17-27 11/05S	208,821.91	0.09
125,000	INTEL CORP 3.2500 19-49 15/11S	84,145.28	0.04
83,000	INTEL CORP 3.734 18-47 08/12S	61,153.52	0.03
250,000	INTEL CORP 3.75 20-27 25/03S	245,595.78	0.11
180,000	INTEL CORP 4.00 12-32 15/12S	169,348.04	0.07
100,000	INTEL CORP 4.10 16-46 19/05S	79,482.93	0.03
71,000	INTEL CORP 4.10 17-47 11/05S	55,888.96	0.02
220,000	INTEL CORP 4.15 22-32 05/08S	209,659.27	0.09
165,000	INTEL CORP 4.75 20-50 25/03S	142,295.97	0.06
315,000	INTEL CORP 4.8750 23-26 10/02S	316,545.00	0.14
4,000	INTEL CORP 4.8750 23-28 10/02S	4,039.89	0.00
10,000	INTEL CORP 4.9000 22-52 05/08S	8,762.05	0.00
24,000	INTEL CORP 4.95 20-60 25/03S	20,862.16	0.01
46,000	INTEL CORP 5.1250 23-30 10/02S	46,984.23	0.02
100,000	INTEL CORP 5.15 24-34 21/02S	101,052.12	0.04
183,000	INTEL CORP 5.2000 23-33 10/02S	185,318.44	0.08
25,000	INTEL CORP 5.6 24-54 21/02S	24,351.16	0.01
77,000	INTEL CORP 5.6250 23-43 10/02S	76,546.15	0.03
33,000	INTEL CORP 5.7000 23-53 10/02S	32,414.23	0.01
26,000	INTEL CORP 5.9000 23-63 10/02S	26,034.04	0.01
13,000	INTEL CORPÂ 3.9 20-30 25/03S	12,492.21	0.01
150,000	INTERCONT EXCH INC 3.00 20-50 15/06S	107,153.37	0.05
10,000	INTERCONTINENTAL EXC 1.85 20-32 20/08S	8,290.05	0.00
63,000	INTERCONTINENTAL EXC 2.65 20-40 15/09S	47,539.76	0.02
159,000	INTERCONTINENTAL EXC 3 20-60 20/08S	106,207.20	0.05
100,000	INTERCONTINENTAL EXC 4.25 18-48 21/09S	88,728.82	0.04
40,000	INTERCONTINENTAL EXC 4.95 22-52 15/06S	39,892.03	0.02
10,000	INTERCONTINENTAL EXC 4 22-27 15/09S	10,014.49	0.00
5,000	INTERCONTINENTAL EXCH 4.6 22-33 15/03S	5,055.28	0.00
50,000	INTERCONTINENTALEXCH 5.2 22-62 15/06S	51,041.53	0.02
280,000	INTERNATIONAL BUSINE 1.7 20-27 07/05S	263,590.56	0.11
100,000	INTERNATIONAL BUSINE 2.85 20-40 07/05S	77,022.90	0.03
120,000	INTERPUBLIC GROUP 4.75 20-30 30/03S	121,907.17	0.05
80,000	INTERPUBLIC GRP OF CO 3.375 21-41 01/03S	62,236.97	0.03
86,000	INTERPUBLIC GRP OF CO 4.65 18-28 01/10SS	86,924.50	0.04
100,000	INTERPUBLIC GRP OF CO 5.40 18-48 01/10S	98,206.82	0.04
200,000	INTL FLAVORS AND FRAG 5.00 18-48 26/09S	183,984.75	0.08
90,000	INTUIT INC 5.2000 23-33 15/09S	94,938.76	0.04
300,000	IQVIA INC 6.25 24-29 01/02S	318,956.61	0.14
70,000	ITC 5.3 13-43 01/07S	67,789.29	0.03
130,000	ITC HOLDINGS CO 3.3500 18-27 15/11S	126,681.30	0.05
90,000	JACKSON FINANCIAL 5.6700 22-32 08/06S	93,506.49	0.04
130,000	JB HUNT TRANSPR 3.8750 19-26 01/03S	129,252.46	0.06
100,000	JEFFERIES GROUP PLC 6.25 06-36 15/01S	107,995.76	0.05
50,000	JEFF GROUP 2.75 20-32 15/10S	42,662.74	0.02
50,000	JM SMUCKER 6.5 23-43 15/11S	56,466.99	0.02
20,000	JM SMUCKER 6.5 23-53 15/11S	23,141.96	0.01
120,000	JM SMUCKER CO 4.25 15-45 15/03S	114,983.32	0.05
50,000	JM SMUCKER CO 4.375 15-45 15/03S	44,709.71	0.02
50,000	JOHN DEERE CAPI 4.5000 24-27 08/01S	50,634.51	0.02
50,000	JOHN DEERE CAPITAL 5.05 24-34 12/06S	52,193.44	0.02
50,000	JOHN DEERE CAPITAL 5.1 24-34 11/04S	52,343.19	0.02
11,000	JOHNSON AND JOHNSON 2.45 16-26 01/03S	10,792.14	0.00
100,000	JOHNSON AND JOHNSON 3.55 16-36 01/03S	93,451.21	0.04
82,000	JOHNSON AND JOHNSON 3.625 17-37 03/03S	76,133.69	0.03
146,000	JOHNSON AND JOHNSON 3.70 16-46 01/03S	127,293.40	0.05
60,000	JOHNSON CONTROLS INTL 4.50 17-47 15/02S	53,711.60	0.02
31,000	JOHNSON JOHNSON 2.25 20-50 25/08S	20,067.08	0.01
135,000	JOHNSON JOHNSON 2.45 20-60 25/08S	84,463.80	0.04
160,000	JOHNSON JOHNSON 4.375 13-33 05/12S	165,172.52	0.07
90,000	JOHNSON JOHNSON 4.95 03-33 15/05S	96,494.38	0.04
36,000	JOHNSON JOHNSON 5.95 07-37 15/08S	41,569.31	0.02
10,000	JPMORGAN CHASE & CO 1.953 21-32 04/02S	8,587.94	0.00
26,000	JPMORGAN CHASE & CO 2.522 20-31 22/04S	23,626.05	0.01
10,000	JPMORGAN CHASE & CO 3.109 20-41 22/04S	8,055.28	0.00
79,000	JPMORGAN CHASE & CO 3.109 20-51 22/04S	58,354.68	0.03
55,000	JPMORGAN CHASE & CO 3.2 16-26 15/06S	54,216.71	0.02
60,000	JPMORGAN CHASE & CO 3.328 21-52 22/04S	46,320.59	0.02
83,000	JPMORGAN CHASE & CO 3.625 16-27 01/12S	81,715.04	0.04
50,000	JPMORGAN CHASE & CO 4.25 15-27 01/10S	50,326.28	0.02
120,000	JPMORGAN CHASE & CO 4.85 14-44 01/02S	119,357.46	0.05
35,000	JPMORGAN CHASE & CO 4.95 15-45 01/06S	34,916.49	0.01
130,000	JPMORGAN CHASE & CO 5.4 11-42 06/01S	138,461.75	0.06
100,000	JPMORGAN CHASE & CO 5.6 11-41 15/07S	108,693.31	0.05
250,000	JPMORGAN CHASE & CO 6.4 08-38 15/05S	294,754.91	0.13
10,000	JP MORGAN CHASE 3.30 16-26 01/04S	9,877.37	0.00
120,000	JPMORGAN CHASE 5.50 10-40 15/10S	128,418.82	0.06
60,000	JPMORGAN CHASE CO 1.045 20-26 19/11S	57,676.14	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
20,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	19,168.83	0.01
60,000	JPMORGAN CHASE CO 2.069 21-29 01/06S	55,513.06	0.02
50,000	JPMORGAN CHASE CO 2.58 21-32 22/04S	44,586.26	0.02
11,000	JPMORGAN CHASE CO 2.95 16-26 01/10S	10,775.51	0.00
20,000	JPMORGAN CHASE CO 2.956 20-31 13/05S	18,406.49	0.01
10,000	JPMORGAN CHASE SUB 5.625 13-43 16/08S	10,862.99	0.00
20,000	JUNIPER NETWORK 3.7500 19-29 15/08S	19,289.05	0.01
70,000	JUNIPER NETWORKS 5.95 11-41 15/03S	72,233.50	0.03
20,000	KELLANOVA 3.25 16-26 01/04S	19,683.03	0.01
190,000	KELLANOVA 4.50 16-46 01/04S	173,097.91	0.07
100,000	KELLANOVA 5.7500 24-54 16/05S	108,346.95	0.05
110,000	KELLANOVA 7.45 01-31 01/04S	127,616.85	0.05
100,000	KEMPER CORP 3.8000 22-32 23/02S	90,941.48	0.04
50,000	KENVUE INC 4.90 23-33 22/03S	51,742.80	0.02
159,000	KENVUE INC 5.05 23-53 22/03S	163,097.69	0.07
50,000	KENVUE INC 5.1000 23-43 22/03S	51,684.13	0.02
159,000	KENVUE INC 5.20 23-63 22/03S	163,037.95	0.07
90,000	KEURIG DR PEPPER 4.5 15-45 15/11S	82,098.42	0.04
60,000	KEURIG DR PEPPER 4.5 22-52 15/04S	54,306.57	0.02
150,000	KEURIG DR PEPPER INC 3.40 15-25 15/11S	148,390.21	0.06
70,000	KEURIG DR PEPPER INC 4.42 16-46 15/12S	62,899.67	0.03
51,000	KEURIG DR PEPPER INC 4.597 19-28 25/05S	51,640.31	0.02
70,000	KEURIG DR PEPPER INC 5.085 18-48 25/05S	68,799.65	0.03
80,000	KILROY REALTY LP 2.5 20-32 12/08S	64,124.66	0.03
180,000	KILROY REALTY LP 2.65 21-33 15/11S	140,866.69	0.06
90,000	KILROY REALTY LP 3.05 19-30 15/02S	80,451.49	0.03
130,000	KILROY REALTY LP 4.375 15-25 01/10	129,309.18	0.06
40,000	KILROY REALTY LP 4.75 18-28 15/12S	39,710.68	0.02
70,000	KILROY REALTY LP 6.25 24-36 15/01S	71,684.34	0.03
150,000	KIMBERLY CLARK TAIWAN 2.875 20-50 07/02S	107,822.99	0.05
130,000	KIMBERLY CLARK TAIWAN 5.3 11-41 01/03S	136,177.92	0.06
20,000	KLA CORPORATION 4.9500 22-52 15/07S	19,870.32	0.01
120,000	KRAFT HEINZ FOODS 4.375 16-46 01/06S	106,205.77	0.05
20,000	KRAFT HEINZ FOODS CO 3.875 20-27 15/05SS	19,854.84	0.01
87,000	KRAFT HEINZ FOODS CO 4.875 21-49 01/10S	81,915.24	0.04
19,000	KRAFT HEINZ FOODS CO 5.20 16-45 15/07S	18,735.29	0.01
60,000	KYNDRYL HOLDINGS INC 3.15 22-31 15/10S	52,758.59	0.02
110,000	KYNDRYL HOLDINGS INCO 4.1 22-41-15/10S	88,705.50	0.04
110,000	LAB CORP OF AMERICA HLD 3.6 17-27 01/09S	107,923.35	0.05
210,000	LABO CORP OF AMERICA 2.95 19-29 01/12S	195,365.68	0.08
110,000	LAM RESEARCH CORP 4.0000 19-29 15/03S	109,903.42	0.05
50,000	LEGG MASON INC 5.625 14-44 15/01S	52,175.12	0.02
160,000	LENNAR 4.75 18-27 29/05S	162,073.93	0.07
60,000	LENNAR CORP 5.00 17-27 15/06S	60,956.87	0.03
130,000	LINCOLN NATIONAL CORP 3.05 19-30 15/01S	120,655.17	0.05
140,000	LINCOLN NATIONAL CORP 3.4 20-31 15/05S	129,739.41	0.06
180,000	LINCOLN NATIONAL CORP 3.8 18-28 01/03S	176,660.30	0.08
50,000	LINCOLN NATIONAL CORP 4.35 18-48 01/03S	41,025.66	0.02
60,000	LINCOLN NATIONAL CORP 6.3 07-37 09/10S	65,525.70	0.03
100,000	LINDE INC 2.0000 20-50 10/08S	58,600.98	0.03
168,000	LKQ CORP 5.75 23-28 15/06S	174,331.12	0.07
110,000	LKQ CORP 6.25 23-33 15/06S	116,683.83	0.05
10,000	LOWE'S COMPANIES INC 2.625 21-31 31/03S	8,986.41	0.00
116,000	LOWE'S COS INC 3.0000 20-50 15/10S	78,862.11	0.03
20,000	LOWE'S COS INC 5.6250 22-53 15/04S	20,811.57	0.01
10,000	LOWES CO INC 4.5 20-30 15/04S	10,125.73	0.00
70,000	LOWE S CO INC 4.55 19-49 05/04S	62,187.09	0.03
2,000	LOWE S COMPANIES 3.75 22-32 01/04S	1,908.26	0.00
40,000	LOWE S COMPANIES 4.25 22-25 01/04S	33,832.54	0.01
88,000	LOWE S COMPANIES 4.45 22-62 01/04S	74,550.23	0.03
50,000	LOWE S COMPANIES 5.8 22-62 15/09S	52,318.64	0.02
50,000	LOWE S COMPANIES INC 4.4 22-25 08/09S	49,984.51	0.02
61,000	LOWE S COS INC 1.3000 20-28 15/04S	55,373.59	0.02
50,000	LOWE S COS INC 1.7000 21-28 15/09S	45,564.20	0.02
50,000	LOWE S COS INC 2.8000 21-41 15/09S	36,701.26	0.02
50,000	LOWE S COS INC 3.6500 19-29 05/04S	48,785.17	0.02
100,000	LOWE S COS INC 4.05 17-47 03/05S	83,710.94	0.04
60,000	LOWE S COS INC 5.0000 22-33 15/04S	61,825.05	0.03
82,000	LOWE S COS INC 5.7500 23-53 01/07S	86,578.49	0.04
100,000	LPL HOLDINGS INC 6.0000 24-34 20/05S	104,478.09	0.04
150,000	LXP INDUSTRIAL 2.3750 21-31 01/10S	125,629.51	0.05
100,000	MARRIOTT INTERN 2.75 21-33 15/10S	85,455.34	0.04
50,000	MARRIOTT INTERN 5.3000 24-34 15/05S	51,526.19	0.02
300,000	MARSH AND MCLENNA 4.3750 19-29 15/03S	303,261.61	0.13
50,000	MARSH AND MC LENNAN 5.7 23-53 15/09S	53,729.07	0.02
190,000	MARSH MCLENNAN 3.75 15-26 14/03S	188,859.95	0.08
140,000	MARSH MCLENNAN COS 2.25 20-30 07/05S	125,273.35	0.05
15,000	MARVELL TECH 2.95 21-31 15/04S	13,546.48	0.01
50,000	MASCO CORP 2.0000 20-30 01/10S	43,588.25	0.02
140,000	MASCO CORP 4.5000 17-47 15/05S	123,525.93	0.05
100,000	MASTERCARD INC 2.0000 21-31 18/11S	86,413.68	0.04
8,000	MASTERCARD INC 2.9500 19-29 01/06S	7,665.59	0.00
110,000	MASTERCARD INC 3.3000 20-27 26/03S	108,453.20	0.05
150,000	MASTERCARD INC 3.3500 20-30 26/03S	144,907.44	0.06
115,000	MASTERCARD INC 3.65 19-49 01/06S	94,244.52	0.04
68,000	MASTERCARD INC 3.85 20-50 26/03S	57,461.04	0.02
100,000	MASTERCARD INC 4.8750 24-34 09/05S	103,454.05	0.04
99,000	MCDONALD'S CORP 3.5 20-27 27/03S	97,613.18	0.04
50,000	MCDONALD'S CORP 3.6 20-30 27/03S	48,530.96	0.02
50,000	MCDONALD'S CORP 3.8 18-28 01/04S	49,521.71	0.02
80,000	MCDONALD S 3.70 15-26 30/01S	79,523.47	0.03
100,000	MC DONALD S 5.45 23-53 14/08S	104,243.12	0.04
90,000	MCDONALD S CORP 2.6250 19-29 01/09S	84,330.30	0.04
100,000	MCDONALD S CORP 3.50 17-27 01/03S	98,776.89	0.04

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
90,000	MCDONALD S CORP 3.6250 19-49 01/09S	70,885.31	0.03
90,000	MCDONALD S CORP 4.4500 18-48 01/09S	81,746.49	0.04
100,000	MCDONALD S CORP 4.45 17-47 01/03S	91,270.05	0.04
90,000	MCDONALD S CORP 4.60 15-45 26/05S	84,212.69	0.04
100,000	MCDONALD S CORP 4.7 15-35 09/12S	101,070.48	0.04
50,000	MC DONALD S CORP 4.875 10-40 15/07S	49,350.09	0.02
80,000	MC DONALD S CORP 4.875 15-45 09/12S	77,678.76	0.03
80,000	MCDONALD S CORP 5.70 09-39 01/02S	87,019.89	0.04
70,000	MCDONALD S CORP 6.30 07-37 15/10S	79,819.21	0.03
90,000	MCDONALD S CORP 6.30 08-38 01/03S	102,605.44	0.04
90,000	MCKESSON CORP 0.9 20-25 03/12S	86,582.87	0.04
50,000	MCKESSON CORP 3.95 18-28 16/02S	49,758.23	0.02
100,000	MCKESSON CORP 4.9000 23-28 15/07S	102,914.33	0.04
110,000	MCKESSON CORP 5.1000 23-33 15/07S	114,208.33	0.05
50,000	MCRMICK 4.2 17-47 15/08S	44,727.64	0.02
60,000	MDC HOLDINGS 2.5000 21-31 15/01S	53,135.97	0.02
50,000	MDC HOLDINGS 3.9660 21-61 06/08S	42,909.78	0.02
100,000	MDC HOLDINGS 6.00 13-43 15/01S	106,355.59	0.05
50,000	MDC HOLDONGS 3.85 20-30 15/01S	48,083.80	0.02
140,000	MEAD JOHMSON NUTRIT 4.125 15-25 15/11S	139,573.01	0.06
10,000	MEDTRONIC 4.375 15-35 15/03S	9,937.71	0.00
10,000	MERCK & CO INC 1.7000 21-27 10/06S	9,474.07	0.00
150,000	MERCK & CO INC 2.7500 21-51 10/12S	101,375.17	0.04
40,000	MERCK & CO INC 5.0000 23-53 17/05S	40,300.31	0.02
100,000	MERCK AND CO INC 1.4500 20-30 24/06S	86,695.90	0.04
10,000	MERCK AND CO INC 2.1500 21-31 10/12S	8,753.73	0.00
112,000	MERCK AND CO INC 2.45 20-50 24/06S	72,035.73	0.03
85,000	MERCK AND CO INC 2.9 21-61 10/12S	54,717.93	0.02
100,000	MERCK AND CO INC 3.40 19-29 07/03S	97,684.44	0.04
45,000	MERCK AND CO INC 3.70 15-45 10/02S	37,923.37	0.02
10,000	MERCK AND CO INC 3.9 19-39 07/03S	9,142.47	0.00
58,000	MERCK AND CO INC 4.15 13-43 18/05S	52,961.02	0.02
50,000	MERCK AND CO INC 4 19-49 07/03S	43,341.36	0.02
100,000	MERCK CO INC 1.9 21-28 10/12S	92,204.20	0.04
50,000	MERITAGE HOMES CORP 5.125 17-27 06/06S	50,438.96	0.02
60,000	METLIFE INC 10.75 09-39 01/08S	85,844.46	0.04
90,000	METLIFE INC 3.60 15-25 13/11A	89,345.12	0.04
100,000	METLIFE INC 4.05 15-45 01/03S	87,289.80	0.04
230,000	METLIFE INC 4.55 20-30 23/03S	235,349.71	0.10
60,000	METLIFE INC 4.6 15-46 13/05S	56,810.62	0.02
40,000	METLIFE INC 4.875 13-43 13/11S	39,301.48	0.02
50,000	METLIFE INC 5.0000 22-52 15/07S	49,438.97	0.02
50,000	METLIFE INC 5.7 05-35 15/06S	54,477.76	0.02
100,000	METLIFE INC 5.875 10-41 06/02S	109,068.68	0.05
90,000	METLIFE INC 6.5 02-32 15/12S	102,475.44	0.04
100,000	MGIC INVESTMENT CORP 5.25 20-28 15/08S8S	99,321.26	0.04
100,000	MICRON TECHNOLOGY 6.7500 22-29 01/11S	109,890.24	0.05
86,000	MICROSOFT 3.45 16-36 08/08S	80,182.61	0.03
90,000	MICROSOFT 3.75 15-45 12/02S	82,306.87	0.04
100,000	MICROSOFT 4.5 24-50S	98,646.64	0.04
126,000	MICROSOFT CORP 2.40 16-26 08/08S	122,892.38	0.05
80,000	MICROSOFT CORP 2.5 23-50S	54,184.19	0.02
224,000	MICROSOFT CORP 2.525 20-50 01/06S	153,719.71	0.07
230,000	MICROSOFT CORP 2.675 20-60 01/06S	151,724.05	0.07
246,000	MICROSOFT CORP 2.921 21-52 17/03S	180,577.42	0.08
140,000	MICROSOFT CORP 3.041 21-62 17/03S	100,482.82	0.04
531,000	MICROSOFT CORP 3.125 15-25 03/11S	526,037.45	0.23
784,000	MICROSOFT CORP 3.3 17-27 06/02S	776,812.03	0.33
50,000	MICROSOFT CORP 3.4000 24-27 15/06S	49,642.70	0.02
100,000	MICROSOFT CORP 3.40 24-26 15/09S	99,335.57	0.04
305,000	MICROSOFT CORP 3.50 15-35 12/02S	291,297.71	0.13
270,000	MICROSOFT CORP 3.70 16-46 08/08S	239,376.53	0.10
150,000	MICROSOFT CORP 4.2000 15-35 03/11S	151,976.99	0.07
153,000	MICROSOFT CORP 4.25 17-47 06/02S	151,837.41	0.07
110,000	MICROSOFT CORP 4.45 15-45 03/11S	111,236.65	0.05
130,000	MICROSOFT CORP 5.30 11-41 08/02S	151,440.90	0.07
50,000	MIDAMERICA APARTMENT 5.0 24-34 15/03S	50,983.22	0.02
160,000	MOHAWK INDUSTRI 5.8500 23-28 18/09S	168,695.30	0.07
60,000	MOODY'S CORPORATION 3.25 20-50 20/05S	43,725.77	0.02
80,000	MOODY S CORP 4.25 18-29 01/02S	80,373.18	0.03
140,000	MOODY S CORP 4.875 18-48 17/12S	133,948.46	0.06
70,000	MOODY S CORP 5.25 14-44 15/07S	71,104.10	0.03
10,000	MORGAN STANLEY 0.9850 20-26 10/12S	9,581.16	0.00
10,000	MORGAN STANLEY 1.593 21-27 04/05S	9,571.43	0.00
51,000	MORGAN STANLEY 1.928 21-32 25/01S	43,252.87	0.02
149,000	MORGAN STANLEY 2.2390 21-32 21/07S	128,201.30	0.06
65,000	MORGAN STANLEY 2.8020 21-52 25/01S	44,863.28	0.02
16,000	MORGAN STANLEY 3.125 16-26 27/07S	15,717.03	0.01
12,000	MORGAN STANLEY 3.622 20-31 31/03S	11,524.73	0.00
61,000	MORGAN STANLEY 3.625 17-27 20/01S	60,420.13	0.03
64,000	MORGAN STANLEY 3.875 16-26 27/01S	63,722.42	0.03
10,000	MORGAN STANLEY 3.95 15-27 23/04S	9,897.18	0.00
10,000	MORGAN STANLEY 4.35 14-26 08/09S	10,022.41	0.00
135,000	MORGAN STANLEY 4.375 17-47 22/01S	124,504.47	0.05
250,000	MORGAN STANLEY 5.597 20-51 24/03S	273,534.08	0.12
48,000	MORGAN STANLEY 6.1380 22-26 16/10S	48,765.05	0.02
130,000	MORGAN STANLEY 6.25 06-26 09/08S	134,807.99	0.06
10,000	MORGAN STANLEY 6.2960 22-28 18/10S	10,575.56	0.00
10,000	MORGAN STANLEY 6.3420 22-33 18/10S	11,117.44	0.00
110,000	MORGAN STANLEY 7.25 02-32 01/04S	130,664.82	0.06
241,000	MORGAN STANLEY F 4.30 15-45 27/01S	222,064.10	0.10
250,000	MORGAN STANLEY F 6.375 12-42 24/07S	294,925.60	0.13
130,000	MOTOROLA INC 4.60 18-28 23/02S	131,291.18	0.06
50,000	MOTOROLA SOLUTIONS 5.4000 24-34 15/04S	52,142.36	0.02

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
160,000	MYLAN INC 5.4 13-43 29/11S	147,524.29	0.06
120,000	MYLAN NV 5.25 17-46 15/06S	105,118.76	0.05
100,000	NASDAQ INC 2.5 20-40 21/12S	71,055.78	0.03
50,000	NASDAQ INC 3.25 20-50 28/04S	36,174.09	0.02
100,000	NASDAQ INC 5.55 23-34 15/02S	105,449.14	0.05
150,000	NASDAQ INC 6.1 23-63 28/06S	165,210.75	0.07
100,000	NATIONAL RURAL 3.4000 18-28 07/02S	97,802.67	0.04
46,000	NATIONAL RURAL 4.4500 23-26 13/03S	46,224.50	0.02
71,000	NEWMONT CORPORATION 2.25 20-30 18/03S	63,600.76	0.03
170,000	NEWMONT CORPORATION 2.60 21-32 15/07S	150,700.17	0.06
50,000	NEWMONT CORPORATION 2.80 19-29 01/10S	46,888.24	0.02
104,000	NEWMONT CORPORATION 4.875 12-42 15/03S	102,817.65	0.04
80,000	NEWMONT CORPORATION 5.45 19-44 09/06S	82,540.30	0.04
60,000	NEWMONT CORPORATION 6.25 09-39 01/10S	68,129.07	0.03
70,000	NIKE INC 3.2500 20-40 27/03S	58,731.10	0.03
180,000	NIKE INC 3.3750 20-50 27/03S	141,657.86	0.06
70,000	NIKE INC 3.875 15-45 01/11S	61,035.90	0.03
95,000	NMI HOLDINGS 6.0000 24-29 15/08S	97,770.04	0.04
60,000	NORFOLK SOUTHERN 2.90 16-26 15/06S	58,777.47	0.03
140,000	NORFOLK SOUTHERN 3.0 22-32 15/03S	127,627.86	0.05
50,000	NORFOLK SOUTHERN 3.1500 17-27 01/06S	48,747.84	0.02
40,000	NORFOLK SOUTHERN 3.9500 12-42 01/10S	34,666.91	0.01
50,000	NORFOLK SOUTHERN 4.1000 19-49 15/05S	42,445.57	0.02
70,000	NORFOLK SOUTHERN 4.15 18-48 28/02S	60,367.29	0.03
60,000	NORFOLK SOUTHERN 4.45 15-45 15/06S	54,880.30	0.02
90,000	NORFOLK SOUTHERN 4.837 12-41 01/10S	88,215.47	0.04
50,000	NORFOLK SOUTHERN 5.5500 23-34 15/03S	53,610.56	0.02
110,000	NORFOLK SOUTHERN 7.80 97-27 15/05S	119,945.12	0.05
60,000	NORFOLK SOUTHERN COR 3.942 18-47 01/11S	50,003.98	0.02
80,000	NORFOLK SOUTHERN COR 4.05 18-52 15/08S	66,769.32	0.03
120,000	NORFOLK SOUTHERN CORP 2.3 21-31 12/05S	106,319.88	0.05
90,000	NORFOLK SOUTHERN CORP 2.9 21-51 25/08S	60,658.51	0.03
100,000	NORFOLK SOUTHERN CORP 3.05 20-50 11/05S	70,348.71	0.03
100,000	NORFOLK SOUTHERN CORP 3.8 18-28 01/08S	99,158.22	0.04
70,000	NORFOLK SOUTHERN CORP 4.65 15-46 15/01S	65,659.59	0.03
100,000	NORTHERN TRUST 6.1250 22-32 02/11S	110,394.38	0.05
50,000	NORTHERN TRUST CORP 4 22-27 10/05S	50,045.32	0.02
110,000	NOVARTIS CAP 3.10 17-27 17/05S	108,045.01	0.05
230,000	NOVARTIS CAPITAL 2.7500 20-50 14/08S	162,018.32	0.07
50,000	NOVARTIS CAPITAL 3.70 12-42 21/09S	43,621.61	0.02
143,000	NOVARTIS CAPITAL 4.40 14-44 06/05S	136,113.58	0.06
177,000	NOVARTIS CAPITAL CORP 2.2 20-30 14/08S	160,653.75	0.07
50,000	NUCOR CORP 2.9790 21-55 15/12S	32,846.10	0.01
150,000	NUCOR CORP 3.8500 22-52 01/04S	121,670.64	0.05
60,000	NUCOR CORP 4.4000 18-48 01/05S	53,849.97	0.02
20,000	NUCOR CORP 5.20 13-43 01/08S	20,370.79	0.01
20,000	NUCOR CORPORATION 6.4 7-37 01/12S	22,993.31	0.01
230,000	NVIDIA CORP 1.55 21-28 15/06S	212,509.04	0.09
290,000	NVIDIA CORP 2.0000 21-31 15/06S	256,443.65	0.11
350,000	NVIDIA CORP 2.85 20-30 31/03S	331,103.80	0.14
130,000	NVIDIA CORP 3.20 16-26 16/09S	128,654.33	0.06
220,000	NVIDIA CORP 3.5 20-40 31/03S	194,262.23	0.08
409,000	NVIDIA CORP 3.5 20-50 31/03S	335,644.03	0.14
60,000	NVIDIA CORP 3.7000 20-60 01/04S	49,389.08	0.02
190,000	NVR INC 3 20-30 04/05S	176,060.05	0.08
100,000	OHIO EDISON CO 6.875 06-36 15/07S	116,747.24	0.05
90,000	OHIO POWER CO 2.9 21-51 01/10S-51 01/10S	59,185.37	0.03
110,000	OHIO POWER COMP 4.0000 19-49 01/06S	90,176.12	0.04
100,000	OHIO POWER COMPANY 4.15 18-48 01/04S	83,470.65	0.04
120,000	OLD REPUBLIC INTL 3.875 16-26 26/08S	118,818.75	0.05
150,000	OMNICOM GROUP I 5.3000 24-34 01/11S	155,857.03	0.07
90,000	OMNICOM GROUP INC 2.6 21-31 01/08S	79,752.17	0.03
160,000	OMNICOM GROUP INC 4.2 20-30 01/06S	158,811.26	0.07
90,000	ONCOR ELEC.DEL 5.25 11-40 30/09S	92,190.30	0.04
120,000	ONCOR ELEC.DEL 5.30 12-42 01/06S	122,643.90	0.05
100,000	ONCOR ELEC DEL 4.1 18-48 15/11S	85,055.09	0.04
130,000	ONCOR ELEC DEL 7.00 02-32 01/05	149,981.29	0.06
120,000	ONCOR ELEC DEL CO LLC3.70 19-28 15/11S	118,188.16	0.05
110,000	ONCOR ELEC DELIVERY 3.75 15-45 01/04S	90,828.51	0.04
130,000	ONCOR ELECTRIC 3.1 19-49 15/09S	93,367.06	0.04
90,000	ONCOR ELECTRIC 4.6000 23-52 01/06S	82,238.78	0.04
170,000	ONCOR ELECTRIC 4.95 23-52 15/09S	165,845.87	0.07
100,000	ONCOR ELECTRIC 5.5500 24-54 15/06S	106,380.99	0.05
80,000	ONCOR ELECTRIC DELIV 3.8 18-47 30/09S	65,754.25	0.03
70,000	ONCOR ELECTRIC DELIV 5.35 21-52 01/10S	71,691.11	0.03
70,000	ONCOR ELECTRIC DELIVE 2.75 20-30 15/05S	64,501.46	0.03
90,000	ONCOR ELECTRIC DELIVE 3.8 19-24 01/06S	73,138.70	0.03
119,000	ONCOR ELECTRIC DELIVER 2.70 22-51 15/11S	76,929.83	0.03
80,000	ONCOR ELECTRIC DELIVER 3.7 20-50 11/08S	63,419.89	0.03
40,000	ONCOR ELECTRIC DELIVER 4.15 23-32 01/06S	39,146.01	0.02
50,000	ORACLE 3.90 15-35 15/05S	46,208.08	0.02
123,000	ORACLE 4.30 14-34 08/07S	119,051.78	0.05
155,000	ORACLE 4.50 14-44 08/07S	139,452.63	0.06
180,000	ORACLE 6.50 08-38 15/04S	204,643.33	0.09
532,000	ORACLE CORP 1.6500 21-26 25/03S	511,407.90	0.22
100,000	ORACLE CORP 2.3 21-28 25/03S	93,857.80	0.04
189,000	ORACLE CORP 2.65 16-26 15/07S	183,804.53	0.08
490,000	ORACLE CORP 2.8 20-27 01/04S	474,328.03	0.20
20,000	ORACLE CORP 2.875 21-31 25/03S	18,192.13	0.01
600,000	ORACLE CORP 2.95 20-30 01/04S	558,187.54	0.24
573,000	ORACLE CORP 3.25 17-27 15/11S	557,828.68	0.24
72,000	ORACLE CORP 3.6000 20-40 01/04S	59,882.65	0.03
141,000	ORACLE CORP 3.60 20-50 01/04S	107,293.30	0.05
40,000	ORACLE CORP 3.65 21-41 25/03S	33,032.64	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	ORACLE CORP 3.80 17-37 15/11S	44,233.11	0.02
17,000	ORACLE CORP 3.85 16-36 15/07S	15,363.45	0.01
50,000	ORACLE CORP 3.85 20-60 01/04S	37,648.53	0.02
60,000	ORACLE CORP 3.95 21-51 25/03S	48,304.75	0.02
124,000	ORACLE CORP 4.00 16-46 15/07S	102,850.74	0.04
149,000	ORACLE CORP 4.00 17-47 15/11S	122,500.41	0.05
30,000	ORACLE CORP 4.1000 21-61 25/03S	23,577.38	0.01
92,000	ORACLE CORP 4.125 15-45 15/05S	78,005.89	0.03
29,000	ORACLE CORP 4.375 15-55 15/05S	24,724.48	0.01
50,000	ORACLE CORP 4.5000 23-28 06/05S	50,608.09	0.02
175,000	ORACLE CORP 5.375 11-40 15/07S	178,376.35	0.08
50,000	ORACLE CORP 5.5500 23-53 06/02S	51,152.24	0.02
50,000	ORACLE CORP 5.8 22-25 10/11S	50,782.07	0.02
200,000	ORACLE CORP 6.25 22-32 09/11S	221,244.12	0.10
80,000	ORACLE CORP 6.9 22-52 09/11S	96,298.92	0.04
100,000	O REILLY AUTOMO 5.0000 24-34 19/08S	101,175.56	0.04
90,000	OTIS WORLDWIDE CORPO 2.565 20-30 15/08S	82,391.50	0.04
140,000	OTIS WORLDWIDE CORPO 3.362 20-50 15/08S	105,909.41	0.05
180,000	OWENS CORNING 3.40 16-26 15/08S	177,178.81	0.08
200,000	OWENS CORNING 3.95 19-29 15.08S	195,585.37	0.08
100,000	OWENS CORNING 5.7000 24-34 15/06S	106,167.30	0.05
90,000	OWENS CORNING 7.00 07-36 01/12S	104,690.87	0.04
50,000	OWENS CORNING INC 3.875 20-30 01/06S/06S	48,341.58	0.02
110,000	OWENS CORNING INC 4.3 17-47 15/07S15/07S	93,229.40	0.04
70,000	OWENS CORNING INC 4.40 18-48 30/01S	59,539.57	0.03
10,000	PACCAR FINANCIAL 5.0000 24-34 22/03S	10,445.23	0.00
160,000	PARAMOUNT GLOBAL 4.2 19-29 01/06S	151,891.41	0.07
30,000	PARAMOUNT GLOBAL 4.2 20-32 19/05S	26,629.28	0.01
10,000	PARAMOUNT GLOBAL 4.375 13-43 15/03S	7,405.12	0.00
40,000	PARAMOUNT GLOBAL 4.90 14-44 15/08S	30,828.34	0.01
150,000	PARAMOUNT GLOBAL 4.95 20-31 01/04S	141,763.84	0.06
5,000	PARAMOUNT GLOBAL 5.85 13-43 01/09S	4,355.88	0.00
100,000	PARAMOUNT GLOBAL 6.875 06-36 30/04S	101,145.72	0.04
180,000	PAYPAL HOLDINGS 2.3 20-30 01/06S	163,068.70	0.07
230,000	PAYPAL HOLDINGS 2.6500 19-26 01/10S	224,106.34	0.10
288,000	PAYPAL HOLDINGS 2.8500 19-29 01/10S	270,872.39	0.12
100,000	PAYPAL HOLDINGS 5.0500 22-52 01/06S	99,721.75	0.04
73,000	PAYPAL HOLDINGS INC 3.2500 20-50 01/06S	54,072.28	0.02
50,000	PFIZER INC 1.7500 21-31 18/08S	42,873.81	0.02
20,000	PFIZER INC 2.5500 20-40 28/05S	14,959.16	0.01
50,000	PFIZER INC 2.6250 20-30 01/04S	46,388.08	0.02
96,000	PFIZER INC 2.7000 20-50 28/05S	66,488.44	0.03
150,000	PFIZER INC 3.4500 19-29 15/03S	146,922.14	0.06
40,000	PFIZER INC 3.6 18-28 07/09S	39,605.23	0.02
100,000	PFIZER INC 4.0000 19-49 15/03S	86,742.50	0.04
185,000	PFIZER INC 4.00 16-36 15/12S	176,217.87	0.08
50,000	PFIZER INC 4.125 16-46 15/12S	44,288.43	0.02
100,000	PFIZER INC 4.40 14-44 15/05S	95,099.29	0.04
150,000	PFIZER INC 5.95 07-37 01/04S	166,112.78	0.07
150,000	PFIZER INC 7.2 09-39 15/03S	187,501.74	0.08
99,000	PHYSICIANS REAL 2.6250 21-31 01/11S	86,358.78	0.04
150,000	PHYSICIANS REAL 4.3000 17-27 15/03S	149,822.27	0.06
70,000	PIEDMONT OPERAT 2.7500 21-32 01/04S	56,736.00	0.02
100,000	PIEDMONT OPERAT 6.8750 24-29 15/07S	105,157.20	0.05
110,000	PIEDMONT OPERAT 9.2500 23-28 20/07S	123,061.29	0.05
30,000	PIEDMONT OPERATING P 3.15 20-30 12/08S	26,146.44	0.01
116,000	PNC FINANCIAL SERVIC 2.55 20-30 22/01S	106,384.34	0.05
20,000	PNC FINANCIAL SERVIC 2.6 19-26 23/07S	19,459.19	0.01
148,000	PNC FINANCIAL SERVICE 3.450 19-29 23/04S	143,713.76	0.06
24,000	POTOMAC ELEC.POWER 6.50 07-37 15/11S	27,726.68	0.01
100,000	POTOMAC ELECTRIC POW 5.5 24-54 15/03S	105,549.63	0.05
50,000	PPG INDUSTRIES 2.80 19-29 15/08S	46,717.09	0.02
150,000	PPG INDUSTRIES INC 3.75 18-28 15/03S	147,667.48	0.06
100,000	PPL ELECTRIC 3.00 19-49 01/10S	71,574.62	0.03
70,000	PPL ELECTRIC 4.125 14-44 15/06S	62,266.50	0.03
148,000	PPL ELECTRIC UT 5.2500 23-53 15/05S	153,132.60	0.07
70,000	PPL ELECTRIC UTILITI 3.95 17-47 01/06S	59,551.54	0.03
90,000	PPL ELECTRIC UTILITI 4.15 15-45 01/10S	79,405.91	0.03
100,000	PPL ELECTRIC UTILITI 4.15 18-48 15/06S	87,608.39	0.04
90,000	PPL ELECTRIC UTILITI 4.75 13-43 15/07S	86,772.63	0.04
120,000	PPL ELECTRIC UTILITI 4.85 24-34 15/02S	122,967.37	0.05
80,000	PPL ELECTRIC UTILITI 6.25 09-39 15/05S	91,115.26	0.04
46,000	PPL ELECTRIC UTILITIES 5.00 23-33 15/05S	47,414.22	0.02
110,000	PRINCIPAL FINANCIAL 2.125 20-30 12/06S	97,161.68	0.04
110,000	PRINCIPAL FINANCIAL 3.7000 19-29 15/05S	107,279.13	0.05
30,000	PRINCIPAL FINANCIAL 4.3 16-46 15/11S	26,576.32	0.01
140,000	PRINCIPAL FINANCING 6.05 06-36 15/10S	154,125.42	0.07
180,000	PROGRESSIVE 2.45 16-27 15/01S	173,945.30	0.07
180,000	PROGRESSIVE CORP 4.0000 18-29 01/03S	179,538.24	0.08
90,000	PROGRESSIVE CORP OH 3.0 22-32 15/03S	82,530.97	0.04
130,000	PROGRESSIVE CORP OH 3.2 20-30 26/03S	123,862.91	0.05
50,000	PROGRESSIVE CORP OH 3.7 15-45 26/01S	41,478.55	0.02
100,000	PROGRESSIVE CORP OH 4.95 23-33 15/06S	103,626.56	0.04
100,000	PROGRESSIVE CORP OH 6.625 99-29 01/03S	110,066.66	0.05
180,000	PROLOGIS INTL FDG II 2.125 20-27 15/04S	171,618.48	0.07
160,000	PROLOGIS LP 1.2500 20-30 15/10S	134,942.93	0.06
170,000	PROLOGIS LP 1.625 21-31 19/02S	143,538.32	0.06
280,000	PROLOGIS LP 2.2500 20-30 15/04S	252,815.73	0.11
90,000	PROLOGIS LP 2.25 22-32 15/01S	77,368.10	0.03
90,000	PROLOGIS LP 2.8750 22-29 15/11S	84,573.95	0.04
100,000	PROLOGIS LP 3.2500 22-26 30/06S	98,648.60	0.04
170,000	PROLOGIS LP 3.375 22-27 15/12S	166,548.46	0.07
120,000	PROLOGIS LP 4.625 22-33 15/01S	120,597.02	0.05
140,000	PROLOGIS LP 4.7500 23-33 15/06S	141,879.06	0.06

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
140,000	PROLOGIS LP 4.875 23-28 15/06S	143,530.67	0.06
200,000	PROLOGIS LP 5.0 24-34 15/03S	205,069.68	0.09
140,000	PROLOGIS LP 5.125 34 15/01S	144,767.56	0.06
50,000	PROLOGIS LP 5.25 24-54 15/03S	50,790.46	0.02
30,000	PROVIDENCE HEALT 3.93 18-48 06/02S	24,466.67	0.01
110,000	PROVIDENCE ST JOSEPH 2.7 21-51 01/10S	69,923.54	0.03
110,000	PROVIDENCE ST JOSEPH 5.403 23-33 01/10S	114,305.04	0.05
150,000	PRUDENTIAL FINANCIAL 1.50 20-26 10/03S	144,711.17	0.06
90,000	PRUDENTIAL FINANCIAL 2.1 20-30 10/03S	81,221.64	0.03
74,000	PRUDENTIAL FINANCIAL 3.7000 19-51 13/03S	58,544.24	0.03
100,000	PRUDENTIAL FINANCIAL 3.7 20-50 21/08S	92,253.83	0.04
42,000	PRUDENTIAL FINANCIAL 3.935 17-49 07/12S	34,702.52	0.01
140,000	PRUDENTIAL FINANCIAL 4.3500 19-50 25/02S	124,271.32	0.05
120,000	PRUDENTIAL FINANCIAL 5.75 03-33 15/07S	132,436.50	0.06
40,000	PUBLIC SERVICE 2.2000 21-31 15/08S	34,164.10	0.01
20,000	PUBLIC SERVICE 3.1500 21-51 15/08S	13,898.96	0.01
50,000	PUBLIC STORAGE 1.5 21-26 09/11S	47,444.36	0.02
50,000	PULTEGPROUP INC 6.00 05-35 15/02S	53,786.05	0.02
70,000	PULTE GROUP 6.375 03-33 15/05S	77,022.98	0.03
50,000	PULTE GROUP INC 7.875 02-32 15/06S	59,745.69	0.03
100,000	QUALCOMM INC 1.65 20-32 20/11S	83,050.21	0.04
100,000	QUALCOMM INC 3.25 17-27 20/05	98,398.39	0.04
150,000	QUALCOMM INC 4.30 17-47 20/05S	135,880.94	0.06
5,000	QUALCOMM INC 4.5 22-52 20/05S	4,601.93	0.00
100,000	QUALCOMM INC 4.80 15-45 20/05S	97,980.16	0.04
50,000	QUALCOMM INC 5.4 22-33 20/05S	53,894.61	0.02
90,000	QUANTA SERVICES INC 2.3500 21-32 15/01S	77,154.64	0.03
180,000	QUANTA SERVICES INC 2.9 20-30 22/09S	165,656.07	0.07
90,000	QUANTA SERVICES INC 3.0500 21-41 01/10S	68,287.20	0.03
150,000	QUANTA SERVICES INC 5.2500 24-34 09/08S	153,278.65	0.07
150,000	QUEST DIAGNOSTICS 2.95 19-30 30/06S	138,953.90	0.06
130,000	QUEST DIAGNOSTICS 3.45 16-26 01/06S	128,281.09	0.06
200,000	QUEST DIAGNOSTICS 5.000 24-34 15/12S	202,526.78	0.09
100,000	QUEST DIAGNOSTICS INC 2.8 20-31 30/06S	90,134.65	0.04
90,000	QUEST DIAGNOSTICS INC 4.2 19-29 30/06S	89,492.51	0.04
100,000	QUEST DIAGNOSTICS INC 6.4 23-33 30/11S	111,785.16	0.05
150,000	RADIAN GROUP INC 4.875 19-27 15/03S	150,349.46	0.06
140,000	RALPH LAUREN CORP 2.95 20-30 15/06S	130,847.61	0.06
80,000	RAYMOND JAMES FIN 4.95 16-46 15/07S	77,276.90	0.03
50,000	RAYMOND JAMES FINANC 3.75 21-51 01/04S	39,271.47	0.02
100,000	RAYONIER LP 2.750 21-31 17/05S	87,174.46	0.04
30,000	REGAL REXNORD CORP 6.05 24-26 15/02S	30,508.30	0.01
6,000	REGAL REXNORD CORP 6.0524-28 15/04S	6,231.83	0.00
170,000	REGENCY CENTERS LP 2.95 19-29 15/09S	159,081.59	0.07
130,000	REGENCY CENTERS LP 3.70 20-30 15/06S	125,064.37	0.05
50,000	REGENERON PHARMA 1.75 20-30 15/09S	43,183.16	0.02
110,000	REGENERON PHARMA 2.8 20-50 15/09S2/08S	72,305.35	0.03
150,000	REGIONS FINANCIAL 7.375 07-37 10/12S	172,354.71	0.07
170,000	REINSURANCE GROUP 6.6 23-33 15/09S	182,290.53	0.08
110,000	REINSURANCE GROUP AM 3.15 20-30 09/06S	102,505.99	0.04
150,000	REINSURANCE GRP AMER 3.90 19-29 15/05S	146,584.24	0.06
199,000	RELAX CAPITAL INC 4.00 19-29 18/03S	197,198.96	0.08
90,000	RELIANCE INC 2.15 20-30 03/08S	79,246.61	0.03
120,000	REVVITY INC 3.300 19-29 15/09S	113,323.20	0.05
80,000	ROCKWELL AUTOMATION 2.8 21-61 15/08S	49,975.21	0.02
140,000	ROCKWELL AUTOMATION 3.50 19-29 01/03S	136,624.35	0.06
120,000	ROCKWELL AUTOMATION 4.2 19-49 01/03S	106,626.43	0.05
130,000	ROPER TECHNOLOGIES 3.80 16-26 15/12S	129,201.73	0.06
150,000	ROPER TECHNOLOGIES 4.2000 18-28 15/09S	149,951.34	0.06
100,000	ROPER TECHNOLOGIES INC 3.85 15-25 15/12S	99,530.72	0.04
140,000	RPM INTL 5.25 15-45 01/06S	136,579.01	0.06
120,000	RYDER SYSTEM 2.85 22-27 01/03S	116,013.34	0.05
50,000	RYDER SYSTEM 5.3 24-27 15/03S	51,172.13	0.02
120,000	RYDER SYSTEM INC 2.90 19-26 01/12S	116,449.33	0.05
50,000	RYDER SYSTEM INC 3.35 20-25 07/05S	49,443.72	0.02
50,000	S&P GLOBAL INC 2.3000 20-60 15/08S	28,499.31	0.01
30,000	S&P GLOBAL INC 2.45 23-27 01/03S	28,927.12	0.01
120,000	S&P GLOBAL INC 2.95 17-27 22/01S	117,103.12	0.05
160,000	S&P GLOBAL INC 3.2500 19-49 01/12S	121,348.49	0.05
50,000	SAFEHOLD OPERATING P 6.1 24-34 01/04S	52,813.57	0.02
200,000	SALESFORCE.COM 1.5 21-28 15/07S	183,332.32	0.08
160,000	SALESFORCE.COM 3.0500 21-61 15/07S	107,318.69	0.05
310,000	SALESFORCE.COM INC 1.95 21-31 12/07S	269,066.76	0.12
250,000	SALESFORCE.COM INC 2.7 21-41 12/07S	189,094.14	0.08
270,000	SALESFORCE.COM INC 3.70 18-28 11/04S	268,486.52	0.12
360,000	SALESFORCE INC 2.9 21-51 15/07S2/07S	251,306.35	0.11
90,000	SANDP GLOBAL INC 2.5000 19-29 01/12S	83,118.62	0.04
134,000	SANTANDER HLDG USA 4.4 18-27 13/07S	133,640.69	0.06
350,000	SERVICENOW INC 1.4 20-30 11/08S	300,299.05	0.13
290,000	SHERWIN-WILLIAM 2.2000 21-32 15/03S	250,376.01	0.11
100,000	SHERWIN-WILLIAMS 3.80 19-49 15/08S	80,503.73	0.03
140,000	SHERWIN-WILLIAMS CO 0.5 15-25 12/05A	94,030.07	0.04
111,000	SHERWIN-WILLIAMS CO 2.30 20-30 15/05S	99,935.81	0.04
200,000	SHERWIN-WILLIAMS CO 2.95 19-29 15/08S	188,100.54	0.08
90,000	SHERWIN-WILLIAMS CO 3.3 20-50 17/03S	66,089.76	0.03
308,000	SHERWIN-WILLIAMS CO 3.45 17-27 01/06S	302,977.75	0.13
259,000	SHERWIN-WILLIAMS CO 4.50 17-47 01/06S	236,428.97	0.10
70,000	SHERWIN-WILLIAMS CO 4.55 15-45 01/08S	63,397.23	0.03
20,000	SIMON PROPERTY GROUP 4.25 16-46 30/11S	17,421.75	0.01
140,000	SIMON PROPERTY GRP 2.45 19-29 13/09S	128,564.88	0.06
110,000	SIMON PROPERTY GRP 3.3 16-26 15/01S	108,726.26	0.05
72,000	SIMON PROPERTY GRP 3.5 15-25 01/09S	71,403.45	0.03
40,000	SIMON PROPERTY GRP 3.8 20-50 15/07S	31,718.91	0.01
10,000	SIMON PROPERTY GRP 4.75 12-42 15/03S	9,423.24	0.00

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
10,000	SIMON PROPERTY GRP 6.75 10-40 01/02S	11,602.97	0.00
120,000	SNAP-ON INC 3.1 20-50 30/04S	86,492.31	0.04
150,000	SOLVENTUM CORP 5.9 24-54 30/04S	155,658.41	0.07
90,000	SONOCO PRODUCTS CO 5.75 10-40 01/11S	93,509.12	0.04
60,000	SOUTHERN CAL ED 1.2000 20-26 01/02S	57,526.06	0.02
140,000	SOUTHERN CAL ED 2.8500 19-29 01/08S	131,389.83	0.06
50,000	SOUTHERN CAL ED 3.6500 21-51 01/06S	38,174.25	0.02
110,000	SOUTHERN CAL ED 4.8750 19-49 01/03S	104,512.85	0.04
160,000	SOUTHERN CAL ED 4.9000 23-26 01/06S	161,573.18	0.07
100,000	SOUTHERN CAL ED 5.2 24-34 01/06S	103,753.46	0.04
140,000	SOUTHERN CAL ED 5.3000 23-28 01/03S	144,791.72	0.06
70,000	SOUTHERN CAL ED 5.4500 22-52 01/06S	71,552.56	0.03
60,000	SOUTHERN CAL ED 5.7500 24-54 15/04S	64,302.76	0.03
250,000	SOUTHERN CAL ED 5.8750 23-53 01/12S	271,121.81	0.12
90,000	SOUTHERN CAL EDISON 5.50 10-40 15/03S	93,514.35	0.04
120,000	SOUTHERN CALIF EDISON 3.65 20-50 01/02S	93,476.74	0.04
100,000	SOUTHERN CALIF EDISON 4.00 17-47 01/04S	83,665.40	0.04
130,000	SOUTHERN CALIF EDISON 4.20 19-29 01/03S	129,507.19	0.06
90,000	SOUTHERN CALIFORNIA 2.75 22-32 01/02S	80,070.53	0.03
150,000	SOUTHERN CALIFORNIA 3.45 22-52 01/02S	111,587.97	0.05
100,000	SOUTHERN CALIFORNIA 3.6 15-45 01/02S	78,790.13	0.03
150,000	SOUTHERN CALIFORNIA 4.7 22-27 01-06S	152,088.96	0.07
50,000	SOUTHERN CALIFORNIA 5.35 24-26 01/03S	50,725.25	0.02
100,000	SOUTHERN CALIFORNIA 5.95 08-38 01/02S	109,400.29	0.05
130,000	SOUTHERN CALIFORNIA 6 04-34 15/01S	142,758.89	0.06
140,000	SOUTHERN CALIFORNIA ED 5.85 22-27 01/11S	147,094.22	0.06
130,000	SOUTHERN CALIFORNIA ED 5.95 22-32 01/11S	141,498.84	0.06
100,000	SOUTHN.CALIF.EDISON 2.25 20-30 01/06U	89,393.08	0.04
120,000	SOUTHN.CALIF.EDISON 6.05 09-39 15/03S	131,584.10	0.06
40,000	SOUTHWESTERN PUBLIC 3.1500 20-50 01/05S	27,948.70	0.01
50,000	SOUTHWESTERN PUBLIC 3.40 16-46 15/08S	37,227.81	0.02
20,000	SOUTHWESTERN PUBLIC 3.7500 19-49 15/06S	15,729.13	0.01
50,000	SOUTHWESTERN PUBLIC 6.0000 24-54 01/06S	54,757.77	0.02
200,000	SPECTRUM MGT HLDG CO 4.5 12-42 15/09S09S	153,297.02	0.07
130,000	SPECTRUM MGT HLDG CO 6.75 09-39 15/06S6S	130,008.90	0.06
160,000	SP GLOBAL INC 1.25 20-30 13/08S	136,412.33	0.06
80,000	SPRINT CAPITAL CORP 6.875 98-28 15/11S	87,312.21	0.04
380,000	SPRINT CAPITAL CORP 8.75 02-32 15/03S	472,094.16	0.20
37,000	SPRINT CORPORATION 7.625 18-26 01/03S	38,193.24	0.02
100,000	STANLEY BLACK DECKE 2.75 20-50 02/11S	62,933.88	0.03
50,000	STARBUCKS CORP 2.55 20-30 15/11S	45,237.64	0.02
110,000	STARBUCKS CORP 3.35 20-50 12/03S	80,764.71	0.03
177,000	STARBUCKS CORP 3.5 20-50 15/11S	134,705.62	0.06
61,000	STARBUCKS CORP 3.55 19-29 15/08S	59,485.98	0.03
60,000	STARBUCKS CORP 4.3 15-45 15/06S	52,828.84	0.02
140,000	STARBUCKS CORP 4.4500 19-49 15/08S	124,328.22	0.05
45,000	STARBUCKS CORP 4.5 18-48 10/08S	40,509.61	0.02
7,000	STARBUCKS CORP 4.7500 23-26 15/02S	7,051.57	0.00
150,000	STARBUCKS CORP 5.0 24-34 15/02S	154,301.25	0.07
30,000	STATE STREET 2.20 21-31 03/03S	26,534.67	0.01
30,000	STATE STREET CO 4.1640 22-33 04/08S	29,208.66	0.01
60,000	STATE STREET CORP 2.4 20-30 24/01S	55,371.08	0.02
95,000	STATE STREET CORP 5.272 23-26 03/08S	97,090.75	0.04
70,000	STEEL DYNAMICS 3.2500 20-50 15/10S	49,227.48	0.02
110,000	STEEL DYNAMICS 3.4500 19-30 15/04S	104,211.33	0.04
100,000	STEEL DYNAMICS 5.3750 24-34 15/08S	103,163.97	0.04
90,000	STEEL DYNAMICS INC 3.25 20-31 05/06S	83,227.64	0.04
170,000	STEEL DYNAMICS INC 5.00 17-26 15/12S	170,456.84	0.07
120,000	STEWART INFORMATION 3.6 21-31 15/11S	105,196.77	0.05
40,000	STRYKER CORP 1.9500 20-30 15/06S	35,253.56	0.02
60,000	STRYKER CORP 3.50 16-26 15/03S	59,391.04	0.03
155,000	SYNCHRONY FINANCIAL 2.875 21-31 28/10S	131,758.87	0.06
100,000	SYNCHRONY FINANCIAL 3.7000 16-26 04/08S	98,153.88	0.04
250,000	SYNCHRONY FINANCIAL 3.95 17-27 01/12S	242,772.01	0.10
40,000	SYSCO CORP 2.4 20-30 15/02S	36,264.48	0.02
140,000	SYSCO CORP 3.25 17-27 15/07S	136,402.25	0.06
60,000	SYSCO CORP 3.30 16-26 15/07S	59,013.07	0.03
60,000	SYSCO CORP 3.3 20-50 15/02S	43,959.42	0.02
100,000	SYSCO CORP 4.4500 18-48 15/03S	88,318.85	0.04
60,000	SYSCO CORP 4.85 15-45 01/10S	56,694.38	0.02
110,000	SYSCO CORP 5.375 05-35 21/09S	115,012.72	0.05
231,000	SYSCO CORP 5.95 20-30 02/04S	248,044.38	0.11
51,000	SYSCO CORP 6.6 20-50 02/04S	59,795.63	0.03
100,000	SYSCO CORPORATION 3.1500 21-51 14/12S	69,962.52	0.03
140,000	TANDEM DIABETES 3 20-30 22/05S-30 22/05S	131,026.52	0.06
120,000	TANGER PROPERTIES 2.7500 21-31 01/09S	103,339.26	0.04
50,000	TAPESTRY INC 3.0500 21-32 15/03S	42,756.18	0.02
50,000	TAPESTRY INC 7.35 23-28 27/11S	52,542.44	0.02
100,000	TAPESTRY INC 7.8500 23-33 27/11S	108,212.97	0.05
110,000	TARGET CORP 2.9500 22-52 15/01S	77,928.24	0.03
10,000	TARGET CORP 3.3750 19-29 15/04S	9,770.59	0.00
50,000	TARGET CORP 4.0000 12-42 01/07S	45,332.88	0.02
50,000	TARGET CORP 4.8000 23-53 15/01S	49,167.27	0.02
130,000	TCI COMMUNICATIONS I 7.875 96-26 15/02S	136,134.25	0.06
50,000	TD SYNNEX CORP 6.1000 24-34 12/04S	52,978.37	0.02
50,000	TEXAS INSTRUMENTS 4.85 24-34 08/02S	51,991.05	0.02
50,000	TEXAS INSTRUMENTS 5.0500 23-63 18/05S	50,085.91	0.02
40,000	TEXAS INSTRUMENTS INC 4.15 18-48 15/05S	35,625.93	0.02
20,000	THE BANK OF NEW YORK 6.474 23-34 25/10S	22,594.39	0.01
26,000	THE CIGNA GROUP 1.25 21-26 15/03S	18,988.82	0.01
50,000	THE CIGNA GROUP 2.375 21-31 03/03S	44,060.81	0.02
130,000	THE CIGNA GROUP 3.20 20-40 15/03S	126,046.20	0.05
100,000	THE CIGNA GROUP 3. 25 20-25 15/04S	73,452.66	0.03
275,000	THE CIGNA GROUP 3.40 20-27 01/03S	248,914.92	0.11

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
120,000	THE CIGNA GROUP 3 20-23 15/01S	112,275.41	0.05
223,000	THE CIGNA GROUP 4.125 19-25 15/11S	222,381.91	0.10
230,000	THE CIGNA GROUP 4.5 20-26 25/02S	230,570.00	0.10
300,000	THE CIGNA GROUP 4.800 20-46 15/07S	294,509.25	0.13
50,000	THE CIGNA GROUP 4.90 19-48 15/12S	47,075.22	0.02
50,000	THE CIGNA GROUP 5.6 24-54 15/02S	51,663.57	0.02
150,000	THE HARTFORD FIN SERV 2.8 19-29 19/08S	139,704.13	0.06
60,000	THE HERSHEY CO 2.65 20-50 01/06S	39,610.17	0.02
16,000	THE HOME DEPOT INCÂ 3.125 20-49 15/12S	11,808.20	0.01
110,000	THERMO FISHER SCIENT 2.00 21-31 15/10S	95,244.18	0.04
50,000	THERMO FISHER SCIENT 2.8 21-41 15/10S	38,124.79	0.02
50,000	THERMO FISHER SCIENT 4.977 23-30 08/10S	52,090.18	0.02
154,000	THE WALT DISNEY COMP 2.75 19-49 01/09S	104,826.64	0.05
240,000	THE WALT DISNEY COMP 3.6 20-51 13/05S	191,765.30	0.08
71,000	THE WALT DISNEY COMP 3.8 20-60 13/05S	56,460.29	0.02
81,000	THE WALT DISNEY COMP 4.7 20-50 23/03S	78,629.34	0.03
50,000	THE WALT DISNEY COMP 4.75 19-44 15/09S	48,198.19	0.02
100,000	THE WALT DISNEY COMPA 6.65 19-37 15/11S	118,132.10	0.05
50,000	TIMES WARNER CABLE 5.875 10-40 15/11S	45,276.96	0.02
200,000	TIME WARNER 7.30 08-38 01/07S	211,352.36	0.09
100,000	TIME WARNER ENT SUB 8.375 94-33 15/07S	114,788.20	0.05
20,000	TJX COS INC 2.25 16-26 15/09S	19,377.61	0.01
50,000	T-MOBILE USA INC 1.5 21-26 15/02S	48,091.15	0.02
50,000	T-MOBILE USA INC 2.25 21-26 15/02S	48,612.27	0.02
70,000	T-MOBILE USA INC 2.25 21-31 15/05S	60,382.84	0.03
258,000	T-MOBILE USA INC 3.3 21-51 15/02S	186,841.81	0.08
80,000	T-MOBILE USA INC 3.45 22-52 15/10S	58,544.90	0.03
100,000	T-MOBILE USA INC 3.50 21-31 15/04S	94,202.42	0.04
160,000	T-MOBILE USA INC 3.6 21-60 15/05S	116,062.71	0.05
50,000	T-MOBILE USA INC 3.75 21-27 15/04S	49,393.13	0.02
60,000	T-MOBILE USA INC 3 21-41 15/02S	46,059.53	0.02
140,000	T-MOBILE USA INC 4.375 21-40 15/04S	129,102.21	0.06
170,000	T-MOBILE USA INC 4.5 21-50 15/04S	151,048.79	0.06
190,000	T-MOBILE USA INC 5.05 23-33 15/07S	194,751.45	0.08
150,000	T-MOBILE USA INC 5.1500 24-34 15/04S	154,473.07	0.07
190,000	T-MOBILE USA INC 5.2000 22-33 15/01S	196,732.88	0.08
30,000	T-MOBILE USA INC 5.5000 24-55 15/01S	31,049.42	0.01
130,000	T-MOBILE USA INC 5.6500 22-53 15/01S	136,586.86	0.06
183,000	T-MOBILE USA INC 5.7500 23-34 15/01S	196,518.48	0.08
70,000	T-MOBILE USA INC 5.7500 23-54 15/01S	74,393.54	0.03
50,000	T-MOBILE USA INC 5.8 22-62 15/09S	52,967.61	0.02
70,000	TOLL BROS FINANCE 3.80 19-29 01/11S	67,841.91	0.03
70,000	TOLL BROS FINANCE 4.3500 18-28 15/02S	69,646.93	0.03
140,000	TOTAL SYSTEM 4.45 18-28 11/05S	139,505.22	0.06
100,000	TOYOTA MOTOR CR 4.6250 23-28 12/01S	101,841.87	0.04
10,000	TOYOTA MOTOR CR 5.1000 24-31 21/03S	10,416.98	0.00
15,000	TOYOTA MOTOR CREDIT 0.8 20-25 16/10S	14,486.24	0.01
50,000	TOYOTA MOTOR CREDIT 3.05 22-27 22/03S	49,006.09	0.02
150,000	TRACTOR SUPPLY 5.2500 23-33 15/05S	156,140.75	0.07
160,000	TRAVELERS COMPAGNI INC 6.25 07-37 15/06S	182,624.50	0.08
80,000	TRAVELERS COMPANIES 5.35 10-40 01/11S	83,948.02	0.04
90,000	TRAVELERS COMPANIES 6.375 03-33 15/03S	102,214.90	0.04
70,000	TRAVELERS COMPANIES 6.75 06-36 20/06S	82,612.45	0.04
130,000	TRIMBLE INC 4.9000 18-28 15/06S	131,894.79	0.06
160,000	TRITON CONTAINER 3.25 22-32 15/03S	138,452.67	0.06
100,000	TRUIST FINANCIAL CORP 1.125 20-27 03/08S	91,880.19	0.04
100,000	TWDC ENTERPRISE 3.0000 16-26 13/02S	98,535.21	0.04
51,000	TYSON FOODS 5.1 18-48 28/09S	48,274.16	0.02
60,000	UDR INC 1.90 20-33 15/03S	47,512.30	0.02
80,000	UDR INC 2.15 20-32 01/08S	65,949.08	0.03
140,000	UDR INC 2.95 16-26 01/09S	135,895.55	0.06
50,000	UDR INC 3.1000 19-34 01/11S	42,544.48	0.02
100,000	UDR INC 3.2000 19-30 15/01U	93,864.16	0.04
50,000	UDR INC 3.5 17-27 01/07S	48,798.49	0.02
120,000	UDR INC 3 19-31 15/08S	109,313.33	0.05
140,000	UDR INC 4.4000 18-29 26/01S	139,498.59	0.06
50,000	UNION ELECTRIC 5.25 24-54 15/01S	50,772.62	0.02
100,000	UNION ELECTRIC CO 2.15 21-32 15/03S	85,659.10	0.04
80,000	UNION PACIFIC 4.05 15-45 15/11S	69,903.23	0.03
40,000	UNION PACIFIC 4.95 22-52 09/09S	39,983.27	0.02
180,000	UNION PACIFIC CORP 2.375 21-31 20/05S	161,446.24	0.07
200,000	UNION PACIFIC CORP 2.4000 20-30 05/02S	183,576.31	0.08
283,000	UNION PACIFIC CORP 2.8000 22-32 14/02S	257,442.46	0.11
50,000	UNION PACIFIC CORP 2.95 21-52 03/10S	35,124.19	0.02
55,000	UNION PACIFIC CORP 2.973 21-62 16/03S	35,521.81	0.02
109,000	UNION PACIFIC CORP 3.2 21-41 20/05S	88,265.50	0.04
150,000	UNION PACIFIC CORP 3.5000 22-53 14/02S	116,828.46	0.05
90,000	UNION PACIFIC CORP 3.55 19-39 15/08S	78,595.01	0.03
180,000	UNION PACIFIC CORP 3.7 19-29 01/03S	177,980.48	0.08
103,000	UNION PACIFIC CORP 3.799 16-51 01/10S	84,841.93	0.04
98,000	UNION PACIFIC CORP 3.8390 20-60 20/03S	78,603.90	0.03
50,000	UNION PACIFIC CORP 3.8500 22-72 14/02S	38,790.61	0.02
50,000	UNION PACIFIC CORPÂ 3.375 15-35 01/02U	45,657.84	0.02
100,000	UNITED HEALTH GR 1.15 21-26 15/05S	95,604.41	0.04
33,000	UNITEDHEALTH GROUP 1.25 20-26 15/01S	31,851.24	0.01
180,000	UNITEDHEALTH GROUP 2.8750 19-29 15/08S	170,729.35	0.07
30,000	UNITEDHEALTH GROUP 2.9000 20-50 15/05S	20,996.03	0.01
183,000	UNITEDHEALTH GROUP 2.95 17-27 15/10S	178,135.45	0.08
299,000	UNITEDHEALTH GROUP 2 20-30 15/05S	266,561.69	0.11
180,000	UNITEDHEALTH GROUP 3.10 16-26 15/03S	177,753.51	0.08
160,000	UNITEDHEALTH GROUP 3.25 21-51 15/05S	118,398.59	0.05
110,000	UNITEDHEALTH GROUP 3.375 17-27 15/04S	108,532.01	0.05
140,000	UNITEDHEALTH GROUP 3.45 16-27 15/01S	138,563.23	0.06
50,000	UNITEDHEALTH GROUP 3.5000 19-39 15/08S	43,059.62	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
210,000	UNITEDHEALTH GROUP 3.85 18-28 15/06S	209,042.52	0.09
40,000	UNITEDHEALTH GROUP 3.875 19-59 15/08S	31,770.78	0.01
50,000	UNITEDHEALTH GROUP 4.25 18-48 19/06S	44,157.47	0.02
40,000	UNITEDHEALTH GROUP 4.45 18-48 15/12S	36,315.72	0.02
100,000	UNITEDHEALTH GROUP 4.50 23-33 15/04S	100,441.83	0.04
100,000	UNITEDHEALTH GROUP 4.6000 24-27 15/04S	101,815.96	0.04
10,000	UNITEDHEALTH GROUP 4.625 15-35 15/07S	10,104.12	0.00
50,000	UNITEDHEALTH GROUP 4.75 15-45 15/07S	48,540.47	0.02
10,000	UNITEDHEALTH GROUP 4.75 22-52 15/05S	9,526.42	0.00
140,000	UNITEDHEALTH GROUP 5.0000 24-34 15/04S	144,494.14	0.06
10,000	UNITEDHEALTH GROUP 5.0500 23-53 15/04S	9,926.49	0.00
40,000	UNITEDHEALTH GROUP 5.2000 23-63 15/04S	39,988.47	0.02
100,000	UNITEDHEALTH GROUP 5.3 22-30 15/02S	105,464.56	0.05
120,000	UNITEDHEALTH GROUP 5.35 22-33 15/02S	127,369.16	0.05
40,000	UNITEDHEALTH GROUP 5.3750 24-54 15/04S	41,512.59	0.02
50,000	UNITEDHEALTH GROUP 5.7 10-40 15/10S	53,690.12	0.02
50,000	UNITEDHEALTH GROUP 5.875 22-53 15/02S	55,318.46	0.02
80,000	UNITEDHEALTH GROUP 5.9500 11-41 15/02S	88,238.16	0.04
90,000	UNITEDHEALTH GROUP 6.50 07-37 15/06S	104,407.83	0.04
70,000	UNITEDHEALTH GROUP 6.625 08-37 15/11S	82,381.17	0.04
80,000	UNITEDHEALTH GROUP 6.875 08-38 15/02S	96,869.09	0.04
16,000	UNITEDHEALTH GROUP INC 3.05 21-41 15/05S	12,626.39	0.01
100,000	UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	100,800.41	0.04
90,000	UNITED PARCEL 2.40 16-26 15/11S	87,136.61	0.04
30,000	UNITED PARCEL 3.625 12-42 01/10S	25,091.41	0.01
110,000	UNITED PARCEL 4.875 10-40 15/11S	110,232.80	0.05
90,000	UNITED PARCEL 6.20 08-38 15/01S	102,855.03	0.04
100,000	UNITED PARCEL S 5.1500 24-34 22/05S	105,079.41	0.05
100,000	UNITED PARCEL SER IN 4.875 23-33 03/03S	103,443.50	0.04
70,000	UNITED PARCEL SER INC 3.4 16-46 15/11S	55,559.75	0.02
220,000	UNITED PARCEL SERV 3.4000 19-29 15/03S	214,753.67	0.09
140,000	UNITED PARCEL SERV 3.4000 19-49 01/09S	108,426.50	0.05
140,000	UNITED PARCEL SERV 3.75 17-47 15/11S	115,028.23	0.05
92,000	UNITED PARCEL SERVIC 5.3 20-50 24/03S	95,629.38	0.04
110,000	UNITED PARCEL SERVICE 4.25 19-49 15/03S	97,288.45	0.04
140,000	UNITED PARCEL SERVICE 4.45 20-30 01/04S	142,801.43	0.06
179,000	UNITED PARCEL SVC 3.05 17-27 15/11S	174,123.11	0.07
90,000	UNUM GROUP 4.00 19-29 15/06S	88,178.45	0.04
30,000	UNUM GROUP 4.125 21-51 14/06S	23,697.54	0.01
60,000	UNUM GROUP 5.75 12-42 15/08S	61,327.11	0.03
50,000	UNUM PROVIDENT 6.00 24-54 15/06S	52,065.81	0.02
50,000	US BANCORP 2.215 22-28 27/01S	47,738.02	0.02
76,000	US BANCORP 2.375 16-26 22/07S	73,944.11	0.03
59,000	US BANCORP 3.10 16-26 27/04S	57,931.84	0.02
50,000	US BANCORP 3 19-29 30/07S	46,963.77	0.02
100,000	US BANCORP 4.548 22-28 22/07S	100,743.35	0.04
150,000	US BANCORP 4.967 22-33 22/07S	149,706.53	0.06
50,000	US BANCORP 5.8500 22-33 21/10S	53,311.26	0.02
140,000	VALMONT INDUSTRIES 5.25 14-54 01/10S	134,018.65	0.06
30,000	VENTAS REALTY LP 4.875 19-49 15/04S	27,950.41	0.01
180,000	VERALTO CORPORATION 5.35 24-28 18/09S	187,452.76	0.08
180,000	VERALTO CORPORATION 5.5 24-26 18/09S	183,935.78	0.08
110,000	VERISK ANALYTICS 4.125 19-29 15/03S	109,413.84	0.05
70,000	VERISK ANALYTICS 5.50 15-45 15/06S	70,763.92	0.03
100,000	VERISK ANALYTICS INC 3.625 20-50 15/05S	76,264.93	0.03
226,000	VERIZON COMM 2.55 21-31 21/03S31 22/03S	201,877.80	0.09
140,000	VERIZON COMM 2.625 16-26 15/08S	136,133.35	0.06
200,000	VERIZON COMM 2.65 20-40 20/11S	147,120.38	0.06
60,000	VERIZON COMM 3.15 20-30 22/03S	56,551.87	0.02
90,000	VERIZON COMM 3.875 19-29 08/02S	88,769.05	0.04
202,000	VERIZON COMM 4.016 19-29 03/12S	198,984.85	0.09
227,000	VERIZON COMM 4.329 18-28 21/09S	228,029.30	0.10
130,000	VERIZON COMM 4.4 14-34 01/11S	126,943.33	0.05
80,000	VERIZON COMM 5.0500 23-33 09/05S	82,560.05	0.04
200,000	VERIZON COMMUNIC 0.85 20-25 20/11S	192,243.59	0.08
230,000	VERIZON COMMUNIC 1.45 21-26 22/03S	220,645.39	0.09
174,000	VERIZON COMMUNIC 1.75 20-31 20/11S	148,392.01	0.06
150,000	VERIZON COMMUNIC 2.875 20-50 20/11S	101,587.01	0.04
160,000	VERIZON COMMUNIC 2.987 21-56 30/04S	104,972.87	0.05
170,000	VERIZON COMMUNIC 3.55 21-51 22/03S	131,753.45	0.06
40,000	VERIZON COMMUNIC 5.25 17-37 16/03S	41,606.91	0.02
100,000	VERIZON COMMUNIC 5.5000 24-54 23/02S	104,686.64	0.04
100,000	VERIZON COMMUNICATION 1.5 20-30 18/09S	85,806.51	0.04
120,000	VERIZON COMMUNICATION 2.10 21-28 22/03S	111,950.06	0.05
20,000	VERIZON COMMUNICATION 2.355 22-32 15/03S	17,227.36	0.01
184,000	VERIZON COMMUNICATION 3.4 21-41 22/03S	150,375.71	0.06
53,000	VERIZON COMMUNICATION 3.7 21-61 22/03S	40,096.19	0.02
50,000	VERIZON COMMUNICATION 3.85 12-42 01/11S	42,728.61	0.02
70,000	VERIZON COMMUNICATION 3.875 22-52 01/03S	57,373.96	0.02
100,000	VERIZON COMMUNICATION 3 20-27 20/03S	97,484.74	0.04
123,000	VERIZON COMMUNICATION 3 20-60 20/11S	79,167.62	0.03
200,000	VERIZON COMMUNICATION 4.125 17-27 16/03S	199,655.45	0.09
110,000	VERIZON COMMUNICATION 4.272 15-36 15/01S	105,068.53	0.05
116,000	VERIZON COMMUNICATION 4.50 17-33 10/08S	114,516.65	0.05
80,000	VERIZON COMMUNICATION 4.522 15-48 15/09S	73,082.53	0.03
121,000	VERIZON COMMUNICATION 4.862 15-46 21/08S	117,599.98	0.05
60,000	VERIZON COMMUNIVATION 2.85 21-41 03/09S	45,121.22	0.02
140,000	VF CORP 2.95 20-30 23/04S	122,878.14	0.05
40,000	VIACOM INC 5.25 14-44 01/04S	31,993.46	0.01
205,000	VIACOM INC 7.875 00-30 30/07S	224,182.54	0.10
50,000	VIATRIS INC 3.85 21-40 22/06S	38,936.88	0.02
83,000	VIATRIS INC 4.0% 21-50 22/06S	59,547.68	0.03
90,000	VICOMCBS INC 3.7 17-28 01/06S	85,367.70	0.04
50,000	VIRGINIA ELECTRIC 2.45 20-50 15/12S	30,883.34	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	VIRGINIA ELECTRIC PO 5.0 24-34 15/01S	102,495.35	0.04
30,000	VIRGINIA ELECTRIC POW 5.55 24-54 15/08S	31,550.12	0.01
320,000	VISA INC 2.0000 20-50 15/08S	193,625.01	0.08
50,000	VISA INC 2.7000 20-40 15/04S	39,312.47	0.02
100,000	VISA INC 2.75 17-27 15/09S	97,203.67	0.04
50,000	VISA INC 3.65 17-47 15/09S	41,803.94	0.02
140,000	VISA INC 4.30 15-45 14/12S	130,321.42	0.06
281,000	VMWARE INC 1.4 21-26 02/08S	266,419.29	0.11
140,000	VMWARE INC 1.80 21-28 15/08S	127,332.93	0.05
270,000	VMWARE INC 2.2 21-31 02/08S	231,951.20	0.10
239,000	VMWARE INC 3.90 17-27 21/08S	236,531.44	0.10
150,000	VMWARE INC 4.65 20-27 07/04S	151,079.98	0.06
160,000	VMWARE INC 4.7 20-30 15/05S	161,261.98	0.07
200,000	VONTIER CORP 2.95 21-31 01/04S	174,211.46	0.07
100,000	VOYA FINANCIAL 3.65 16-26 15/06S	98,787.35	0.04
30,000	VOYA FINANCIAL 5.70 13-43 15/07S	30,573.85	0.01
170,000	VULCAN MATERIALS CO 4.70 18-48 01/03S	157,394.86	0.07
258,000	WABTEC COR 4.7000 18-28 15/09S	261,269.11	0.11
140,000	WABTEC CORP 3.45 17-26 15/11S	137,573.61	0.06
50,000	WACHOVIA CORP 5.5 05-35 01/08S	52,047.03	0.02
10,000	WALMART 3.9 22-25 09/09S	9,981.14	0.00
10,000	WALMART 4.5 22-52 09/09S	9,697.89	0.00
100,000	WALMART INC 1.05 21-26 17/09S	95,014.32	0.04
50,000	WALMART INC 1.5000 21-28 22/09S	45,939.03	0.02
20,000	WALMART INC 1.8000 21-31 22/09S	17,382.33	0.01
100,000	WALMART INC 2.50 21-41 22/09S	74,866.14	0.03
200,000	WALMART INC 2.6500 21-51 22/09S	137,436.71	0.06
110,000	WALMART INC 2.9500 19-49 24/09S	81,257.35	0.03
130,000	WALMART INC 4.05 18-48 29/06S	117,087.38	0.05
50,000	WALMART INC 4.5000 23-53 15/04S	48,248.97	0.02
20,000	WAL MART STORES 5.25 05-35 01/09S	21,730.97	0.01
50,000	WAL MART STORES 6.50 07-37 15/08S	60,268.30	0.03
90,000	WALT DISNEY 3.00 16-46 30/07S	65,452.31	0.03
50,000	WALT DISNEY 3.15 15-25 17/09S	49,478.48	0.02
374,000	WALT DISNEY CO 2 19-29 01/09S	340,048.72	0.15
61,000	WALT DISNEY CO 3.5 20-40 13/05S	51,934.51	0.02
100,000	WALT DISNEY CO 4.125 14-44 01/06S	88,361.76	0.04
33,000	WALT DISNEY COM 6.4000 19-35 15/12S	37,883.80	0.02
101,000	WALT DISNEY COMPANY 1.75 20-26 13/01S	98,144.19	0.04
130,000	WALT DISNEY COMPANY 2.2000 20-28 13/01S	123,386.91	0.05
11,000	WALT DISNEY COMPANY 2.6500 20-31 13/01S	10,040.37	0.00
17,000	WALT DISNEY COMPANY 2.95 17-27 15/06S	16,560.88	0.01
80,000	WALT DISNEY COMPANY 6.15 19-41 15/02S	90,543.00	0.04
220,000	WARNERMEDIA HOLDINDS 6.412 23-26 15/03S	220,022.04	0.09
110,000	WARNERMEDIA HOLDINGS 3.755 23-27 15/03S	106,363.25	0.05
115,000	WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	108,948.34	0.05
240,000	WARNERMEDIA HOLDINGS 5.141 23-52 15/03S	185,026.90	0.08
130,000	WARNERMEDIA HOLDINGS 5.391 23-62 15/03S	99,503.36	0.04
144,000	WARNERMEDIA HOLDINGS I 5.05 23-42 15/03S	117,622.06	0.05
60,000	WASTE MANAGEMENT 4.1500 22-32 15/04S	59,484.83	0.03
70,000	WELLS FARGO & CO 4.40 16-46 14/06S	61,152.87	0.03
70,000	WELLS FARGO 163 4.75 16-46 07/12S	64,147.29	0.03
100,000	WELLS FARGO 3.55 15-25 29/09S	99,165.03	0.04
100,000	WELLS FARGO 4.15 19-29 24/01S	99,633.35	0.04
70,000	WELLS FARGO 4.65 14-44 04/11S	63,927.54	0.03
60,000	WELLS FARGO 4.90 15-45 17/11S	56,302.44	0.02
80,000	WELLS FARGO 5.375 13-43 02/11S	80,411.91	0.03
200,000	WELLS FARGO AND COMP 3.00 16-26 22/04S	196,467.30	0.08
190,000	WELLS FARGO AND COMP 3 16-26 23/10S	185,683.91	0.08
60,000	WELLS FARGO CO 3.90 15-45 01/05S	51,323.56	0.02
100,000	WELLS FARGO CO 5.375 05-35 07/02S	105,563.49	0.05
180,000	WELLS FARGO SUB 4.30 15-27 22/07S	180,301.56	0.08
105,000	WELLS FARGO SUB 5.606 14-44 15/01S	108,154.10	0.05
120,000	WELLTOWER OP INC 2.70 19-27 16/12S	116,515.45	0.05
40,000	WELLTOWER OP LLC 3.85 22-32 15/06S	38,048.86	0.02
90,000	WESTERN UNION CO 6.20 06-36 17/11S	95,738.76	0.04
50,000	WESTLAKE CORP 3.1250 21-51 15/08S	33,809.67	0.01
80,000	WEYERHAEUSER CO 3.3750 22-33 09/03S	72,995.12	0.03
140,000	WEYERHAEUSER CO 4.0000 19-29 15/11S	137,232.62	0.06
140,000	WEYERHAEUSER CO 4 20-30 30/03S	137,164.49	0.06
120,000	WEYERHAEUSER CO 7.375 02-32 15/03S	139,052.92	0.06
80,000	WEYERHAEUSER COMPANY 4.0 22-52 09/03S	64,927.00	0.03
150,000	WEYERHAEUSER COMPANY 4.75 23-26 15/05S	151,011.60	0.06
50,000	WHIRLPOOL CORP 4.6000 20-50 15/05S	41,824.53	0.02
100,000	WHIRLPOOL CORP 4.7500 19-29 26/02S	100,960.44	0.04
110,000	WILLIS NORTH AM 4.5000 18-28 15/09S	110,057.93	0.05
155,000	WILLIS NORTH AMERICA 2.95 19-29 15/09S9S	143,905.29	0.06
150,000	WINTRUST FINANCIAL 4.85 19-29 06/06S	143,553.99	0.06
80,000	WP CAREY INC 3.85 19-29 15/07S	77,753.31	0.03
50,000	WP CAREY INC 4.25 16-26 01/10S	49,778.17	0.02
50,000	WRKCO INC 3 20-33 03/06S	43,931.47	0.02
50,000	WW GRAINGER INC 3.75 16-46 15/05S	41,742.18	0.02
62,000	WW GRAINGER INC 4.60 15-45 15/06S	58,765.16	0.03
40,000	WYETH LLC 6.5000 03-34 01/02S	46,032.90	0.02
90,000	XYLEM INC 1.9500 20-28 30/01S	83,545.60	0.04
90,000	XYLEM INC 2.25 20-31 26/06S	79,103.59	0.03
150,000	XYLEM INC 4.375 16-46 01/11S	134,311.89	0.06
138,000	ZOETIS 4.70 13-43 01/02S	131,535.45	0.06
Floating rate notes		**23,461,353.30**	**10.07**
	Australia	**101,816.32**	**0.04**
20,000	WESTPAC BANKING CORP FL.R 20-35 16/11S	17,446.23	0.01
40,000	WESTPAC BANKING CORP FL.R 21-36 18/11S1S	34,729.61	0.01
50,000	WESTPAC BANKING FL.R 16-32 23/11S	49,640.48	0.02

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Canada	**279,316.58**	**0.12**
50,000	BANK OF NOVA SCOTIA FL.R 22-37 04/05S	47,670.97	0.02
235,000	MANULIFE FINANCIAL FL.R 17-32 24/02S	231,645.61	0.10
	France	**418,927.32**	**0.18**
50,000	AXIS SPECIALTY FINANCE FL.R 19-40 15/01S	47,837.32	0.02
300,000	ORANGE SA FL.R 01-31 01/03S	371,090.00	0.16
	Japan	**209,109.76**	**0.09**
200,000	MIZUHO FINANCIAL FL.R 23-29 06/07S	209,109.76	0.09
	Netherlands	**622,284.84**	**0.27**
200,000	AEGON NV FL.R 18-48 11/04S	199,631.82	0.09
350,000	DEUT TELEKOM INT FIN FL.R 00-30 15/06S	422,653.02	0.18
	Spain	**378,813.25**	**0.16**
200,000	BANCO SANTANDER FL.R 21-32 22/11S	176,945.73	0.08
200,000	BBVA FL.R 22-26 14/09S	201,867.52	0.09
	United Kingdom	**3,400,814.57**	**1.46**
200,000	BARCLAYS PLC FL.R 21-32 24/11S	175,374.71	0.08
488,000	BRITISH TELECOM FL.R 00-30 15/12S	616,120.81	0.26
250,000	HSBC HOLDINGS PLC FL.R 18-26 12/09S	248,932.40	0.11
400,000	HSBC HOLDINGS PLC FL.R 18-29 19/06S	400,229.10	0.17
400,000	HSBC HOLDINGS PLC FL.R 19-30 22/05S	389,829.12	0.17
200,000	HSBC HOLDINGS PLC FL.R 20-31 04/06S	182,075.20	0.08
200,000	HSBC HOLDINGS PLC FL.R 22-28 09/06S	201,398.84	0.09
200,000	HSBC HOLDINGS PLC FL.R 22-33 29/03S	197,192.95	0.08
200,000	LLOYDS BANKING GR FL.R 17-28 07/11S	194,812.20	0.08
200,000	LLOYDS BANKING GROUP FL.R 22-28 18/03S	196,961.86	0.08
200,000	NATWEST GROUP FL.R 19-30 08/05S	198,571.75	0.09
200,000	NATWEST GROUP PLC FL.R 18-30 27/01S	203,712.32	0.09
200,000	SANTANDER UK GRP HDGS FL.R 17-28 03/11S	195,603.31	0.08
	United States of America	**18,050,270.66**	**7.75**
200,000	AMERICAN EXPRESS CO FL.R 23-27 28/07S	204,000.72	0.09
220,000	AMERICAN EXPRESS FL.R 23-26 30/10S	224,388.83	0.10
70,000	AMERICAN EXPRESS FL.R 23-31 30/10S	77,351.78	0.03
300,000	AMERICAN EXPRESS FL.R 24-27 23/04S	305,912.59	0.13
50,000	AMERICAN EXPRESS FL.R 24-28 26/07S	51,103.40	0.02
150,000	AMERICAN EXPRESS FL.R 24-35 25/04S	160,150.24	0.07
50,000	AMERICAN EXPRESS FL.R 24-35 26/07S	52,066.17	0.02
100,000	AMEX FL.R 23-34 01/05S	102,514.45	0.04
50,000	AMEX FL.R 23-34 28/07S	52,292.28	0.02
145,000	AMEX FL.R 24-28 16/02S	147,779.67	0.06
143,000	BANK OF AMERICA CORP FL.R 17-28 20/01S	141,374.99	0.06
150,000	BANK OF AMERICA CORP FL.R 17-28 21/07S	147,220.54	0.06
47,000	BANK OF AMERICA CORP FL.R 17-38 24/04S	44,505.74	0.02
280,000	BANK OF AMERICA CORP FL.R 17-48 20/01S	258,140.57	0.11
260,000	BANK OF AMERICA CORP FL.R 18-28 20/12S	253,009.21	0.11
208,000	BANK OF AMERICA CORP FL.R 18-29 05/03S	205,530.85	0.09
130,000	BANK OF AMERICA CORP FL.R 18-29 23/07S	129,616.45	0.06
14,000	BANK OF AMERICA CORP FL.R 19-27 23/04S	13,830.64	0.01
236,000	BANK OF AMERICA CORP FL.R 19-30 07/02S2S	231,792.35	0.10
10,000	BANK OF AMERICA CORP FL.R 19-30 22/10S	9,295.18	0.00
42,000	BANK OF AMERICA CORP FL.R 19-30 23/07S	39,765.02	0.02
90,000	BANK OF AMERICA CORP FL.R 19-40 23/04S	82,153.10	0.04
200,000	BANK OF AMERICA CORP FL.R 19-50 15/03S	181,388.03	0.08
10,000	BANK OF AMERICA CORP FL.R 20-26 21/10S	9,656.81	0.00
18,000	BANK OF AMERICA CORP FL.R 20-31 13/02S	16,301.87	0.01
90,000	BANK OF AMERICA CORP FL.R 20-31 21/10S	77,603.36	0.03
115,000	BANK OF AMERICA CORP FL.R 20-31 23/07S	99,757.69	0.04
15,000	BANK OF AMERICA CORP FL.R 20-31 29/04S	13,612.93	0.01
17,000	BANK OF AMERICA CORP FL.R 20-41 19/06S	12,787.03	0.01
25,000	BANK OF AMERICA CORP FL.R 20-51 20/03S	21,715.30	0.01
15,000	BANK OF AMERICA CORP FL.R 20-51 21/10S	10,364.75	0.00
29,000	BANK OF AMERICA CORP FL.R 21-27 11/03S	27,871.71	0.01
10,000	BANK OF AMERICA CORP FL.R 21-29 14/06S	9,232.44	0.00
10,000	BANK OF AMERICA CORP FL.R 21-32 20/10S	8,764.73	0.00
30,000	BANK OF AMERICA CORP FL.R 21-52 11/03S	23,528.83	0.01
210,000	BANK OF AMERICA CORP FL.R 21-52 21/07S	149,142.55	0.06
10,000	BANK OF AMERICA CORP FL.R 22-28 10/11S	10,553.04	0.00
70,000	BANK OF AMERICA CORP FL.R 22-33 22/07S	71,779.77	0.03
200,000	BANK OF AMERICA CORP FL.R 22-37 08/03S	184,712.64	0.08
5,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	5,041.89	0.00
8,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	8,225.35	0.00
260,000	BANK OF AMERICA CORP FL.R 23-34 25/04S	269,957.44	0.12
210,000	BANK OF AMERICA FL.R 23-34 15/09S	226,656.18	0.10
70,000	BANK OF NEW YORK MEL FL.R 22-28 25/10S	73,378.46	0.03
100,000	BANK OF NY MELL FL.R 23-27 26/04S	100,955.93	0.04
50,000	BANK OF NY MELL FL.R 23-34 26/04S	51,191.29	0.02
200,000	BANK OF NY MELL FL.R 24-39 21/07S	210,102.92	0.09
240,000	BANK OF NY MELLON FL.R 17-28 07/02S	236,222.98	0.10
100,000	BANK OZK F.LR 21-31 01/10S	81,752.30	0.04
110,000	CAPITAL ONE FINANCIAL FL.R 21-27 02/11S	104,515.42	0.04
100,000	CAPITAL ONE FINANCIAL FL.R 23-29 08/06S	105,282.09	0.05
82,000	CAPITAL ONE FIN CORP FL.R 22-28 10/05S	82,956.51	0.04
115,000	CAPITAL ONE FIN CORP FL.R 23-34 01/02S	119,701.31	0.05
100,000	CAPITAL ONE FIN FL.R 23-29 01/02S	102,538.20	0.04
100,000	CHARLES SCHWAB CORPO FL.R 23-34 19/05S	107,079.28	0.05
50,000	CITIGROUP FL.R 21-42 03/11S	37,637.39	0.02
84,000	CITIGROUP FL.R 24-35 13/02S	87,653.94	0.04
183,000	CITIGROUP INC FL.R 17-28 10/01S	181,145.33	0.08
111,000	CITIGROUP INC FL.R 17-28 24/07S	109,022.33	0.05
110,000	CITIGROUP INC FL.R 17-28 27/10S	107,365.26	0.05
20,000	CITIGROUP INC FL.R 17-48 24/04S	17,739.27	0.01
100,000	CITIGROUP INC FL.R 19-30 05/11S	92,952.96	0.04
113,000	CITIGROUP INC FL.R 19-30 20/03S	110,680.42	0.05
160,000	CITIGROUP INC FL.R 20-31 03/06S	143,852.04	0.06
210,000	CITIGROUP INC FL.R 20-31 31/03S	208,461.19	0.09

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
70,000	CITIGROUP INC FL.R 20-41 26/03S	71,744.52	0.03
10,000	CITIGROUP INC FL.R 21-27 09/06S	9,530.20	0.00
180,000	CITIGROUP INC FL.R 21-32 04/05S	158,249.24	0.07
10,000	CITIGROUP INC FL.R 22-28 24/02S	9,718.75	0.00
95,000	CITIGROUP INC FL.R 22-28 24/05S	95,757.32	0.04
10,000	CITIGROUP INC FL.R 22-33 17/03S	9,364.01	0.00
10,000	CITIGROUP INC FL.R 22-33 25/01S	8,930.06	0.00
80,000	CITIGROUP INC FL.R 23-34 25/05S	85,370.64	0.04
120,000	CITIGROUP INC FL.R 3.878 18-39 24/01S	107,097.85	0.05
150,000	DEUTSCHE BANK AG NEW FL.R 21-27 16/11S	142,616.44	0.06
270,000	DEUTSCHE BANK AG NY FL.R 20-31 18/09S	251,431.35	0.11
180,000	DISCOVER FINANCIAL FL.R 23-34 02/11S	211,381.17	0.09
90,000	DUKE ENERGY CORP FL.R 21-82 15/01S	83,650.81	0.04
100,000	ENSTAR FINANCE LLC FL.R 22-42 15/01S	93,420.25	0.04
40,000	FIFTH THIRD BANCORP FL.R -27 01/11S	37,845.33	0.02
100,000	GOLDMAN SACH GROUP FL.R 21-42 21/07S	75,921.19	0.03
110,000	GOLDMAN SACHS GROUP FL.R 17-38 31/10S	99,746.49	0.04
277,000	GOLDMAN SACHS GROUP FL.R 18-29 01/05S	275,349.51	0.12
159,000	GOLDMAN SACHS GROUP FL.R 18-29 23/04S	155,872.47	0.07
26,000	GOLDMAN SACHS GROUP FL.R 18-39 23/04S	24,505.59	0.01
422,000	GOLDMAN SACHS GROUP FL.R 20-26 09/12S	404,846.06	0.17
270,000	GOLDMAN SACHS GROUP FL.R 21-27 09/03S	258,338.16	0.11
150,000	GOLDMAN SACHS GROUP FL.R 21-27 10/09S	142,176.12	0.06
20,000	GOLDMAN SACHS GROUP FL.R 21-27 21/10S	19,067.07	0.01
10,000	GOLDMAN SACHS GROUP FL.R 21-32 21/10S	8,782.34	0.00
10,000	GOLDMAN SACHS GROUP FL.R 22-28 23/08S	10,052.79	0.00
10,000	GOLDMAN SACHS GROUP FL.R 22-28 24/02S	9,609.64	0.00
10,000	GOLDMAN SACHS GROUP FL.R 22-33 24/02S	8,995.49	0.00
50,000	GOLDMAN SACHS GROUP FL.R 22-43 24/02S	40,702.33	0.02
10,000	GOLDMAN SACHS GROUP FL.R 23-29 24/10S	10,769.20	0.00
50,000	HUNTINGTON BANCSHARES FL.R 24-35 02/02S	52,096.95	0.02
120,000	JPM CHASE FL.R 23-27 23/10S	124,337.98	0.05
57,000	JPMORGAN CHASE & CO FL.R 17-28 01/02S	56,376.30	0.02
30,000	JPMORGAN CHASE & CO FL.R 17-28 01/05S	29,461.28	0.01
200,000	JPMORGAN CHASE & CO FL.R 17-38 24/07S	182,746.20	0.08
219,000	JPMORGAN CHASE & CO FL.R 17-48 22/02S	198,599.52	0.09
150,000	JPMORGAN CHASE & CO FL.R 18-29 05/12S	150,668.73	0.06
200,000	JPMORGAN CHASE & CO FL.R 18-29 23/04S	197,840.60	0.08
50,000	JPMORGAN CHASE & CO FL.R 19-30 06/05S	48,635.98	0.02
160,000	JPMORGAN CHASE & CO FL.R 19-30 15/10S	148,291.24	0.06
100,000	JPMORGAN CHASE & CO FL.R 20-28 01/06S	94,826.74	0.04
7,000	JPMORGAN CHASE & CO FL.R 20-41 19/11S	5,166.14	0.00
10,000	JPMORGAN CHASE & CO FL.R 21-32 08/11S	8,795.61	0.00
10,000	JPMORGAN CHASE & CO FL.R 22-28 24/02S	9,698.34	0.00
10,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	10,183.00	0.00
40,000	JPMORGAN CHASE & CO FL.R 22-33 14/09S	42,314.38	0.02
12,000	JPMORGAN CHASE & CO FL.R 22-33 25/01S	10,790.32	0.00
220,000	JPMORGAN CHASE & CO FL.R 22-33 25/07S	224,739.47	0.10
280,000	JPMORGAN CHASE CO FL.R 17-48 15/11S	241,783.18	0.10
182,000	JPMORGAN CHASE CO FL.R 18-29 23/07S	181,301.65	0.08
109,000	JPMORGAN CHASE CO FL.R 18-49 23/01S1S	93,047.64	0.04
29,000	JPMORGAN CHASE CO FL.R 19-27 29/01S	28,831.96	0.01
10,000	JPMORGAN CHASE CO FL.R 20-31 24/03S	10,055.81	0.00
100,000	JPMORGAN CHASE CO FL.R 22-28 26/04S	100,201.78	0.04
10,000	JPMORGAN CHASE CO FL.R 22-30 14/06S	10,078.04	0.00
10,000	JPMORGAN CHASE FL.R 23-29 23/10S	10,652.40	0.00
50,000	JPMORGAN CHASE FL.R 23-29 24/07S	51,725.98	0.02
200,000	JPMORGAN CHASE FL.R 23-34 01/06S	209,281.77	0.09
85,000	JPMORGAN CHASE FL.R 4.032 17-48 24/07S	74,195.39	0.03
50,000	MANDT BANK CORPOR FL.R 23-34 27/01S	49,563.75	0.02
80,000	METLIFE INC FL.R 10-36 15/12S	84,770.93	0.04
196,000	MORGAN STANLEY & CO FL.R 17-38 22/07S	177,957.99	0.08
150,000	MORGAN STANLEY CAPIT FL.R 23-34 21/04S	154,952.98	0.07
230,000	MORGAN STANLEY FL.R 17-28 22/07S	225,293.47	0.10
119,000	MORGAN STANLEY FL.R 18-29 24/01S	116,985.09	0.05
14,000	MORGAN STANLEY FL.R 20-31 22/01S	12,826.37	0.01
74,000	MORGAN STANLEY FL.R 20-32 13/11S	62,621.13	0.03
10,000	MORGAN STANLEY FL.R 21-27 20/07S	9,509.54	0.00
120,000	MORGAN STANLEY FL.R 21-36 16/09S	100,432.02	0.04
10,000	MORGAN STANLEY FL.R 22-28 20/04S	9,980.56	0.00
10,000	MORGAN STANLEY FL.R 22-28 21/01S	9,600.86	0.00
60,000	MORGAN STANLEY FL.R 22-33 20/07S	60,758.35	0.03
10,000	MORGAN STANLEY FL.R 22-33 21/01S	8,932.35	0.00
10,000	MORGAN STANLEY FL.R 23-29 01/02S	10,247.59	0.00
10,000	MORGAN STANLEY FL.R 23-29 20/04S	10,277.33	0.00
7,000	MORGAN STANLEY FL.R 23-29 20/07S	7,269.92	0.00
60,000	MORGAN STANLEY FL.R 23-34 21/07S	62,627.65	0.03
200,000	MORGAN STANLEY FL.R 23-38 19/01S	209,852.35	0.09
223,000	MORGAN STANLEY FL.R 24-39 07/02S	233,949.45	0.10
144,000	MORGAN STANLEY MEDIIU FL.R 19-30 23/01S	144,331.13	0.06
160,000	NORTHERN TRUST CORP F.LR 17-32 08/05S	155,824.51	0.07
10,000	PNC FINANCIAL SERVICE FL.R 23-34 20/10S	11,454.47	0.00
120,000	PNC FINANCIAL S FL.R 22-33 06/06S	118,225.86	0.05
50,000	PNC FINANCIAL S FL.R 22-33 28/10S	54,006.61	0.02
150,000	PNC FINANCIAL S FL.R 23-27 26/01S	150,598.91	0.06
100,000	PNC FINANCIAL S FL.R 23-29 12/06S	104,068.12	0.04
50,000	PRUDENTIAL FINANCIA FL.R 24-54 15/03S	53,655.90	0.02
66,000	PRUDENTIAL FINANCIAL FL.R 18-48 15/09S	66,805.73	0.03
80,000	PRUDENTIAL FINANCIAL FL.R 23-53 01/03S	86,697.07	0.04
100,000	SANTANDER HOLDINGS FL.R 24-35 31/05S	104,915.37	0.05
100,000	STATE STREET CO FL.R 22-33 07/02S	88,201.15	0.04
70,000	STATE STREET CO FL.R 23-34 21/11S	76,338.57	0.03
90,000	STATE STREET CORP FL.R 18-29 03/12S	89,759.71	0.04
20,000	STATE STREET CORP FL.R 23-34 18/05S	20,781.93	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	STATE STREET FL.R 22-28 04/11S	52,558.60	0.02
100,000	SYNCHRONY FINANCIAL FL.R 24-30 02/08S	102,795.54	0.04
50,000	THE BANK OF NEW YOR FL.R 24-35 14/03S	51,915.91	0.02
100,000	THE CIGNA GROUP FL.R 19-23 15/07Q	97,315.39	0.04
139,000	TRUIST FINANCIA FL.R 23-34 08/06S	147,826.07	0.06
10,000	TRUIST FINANCIAL FL.R 23-29 30/10S	10,967.12	0.00
100,000	US BANCORP FL.R 21-36 03/11S	84,405.32	0.04
5,000	US BANCORP FL.R 22-26 21/10S	5,062.52	0.00
100,000	US BANCORP FL.R 23-29 01/02S	100,926.04	0.04
50,000	US BANCORP FL.R 23-29 12/06S	52,390.83	0.02
10,000	US BANCORP FL.R 23-34 01/02S	9,995.63	0.00
10,000	US BANCORP FL.R 23-34 12/06S	10,671.46	0.00
40,000	WELLS FARGO AND C FL.R 23-34 23/10S	44,714.63	0.02
180,000	WELLS FARGO AND CO FL.R 20-28 02/06S	171,144.16	0.07
140,000	WELLS FARGO AND CO FL.R 20-41 30/04S	110,436.88	0.05
200,000	WELLS FARGO AND CO FL.R 22-28 24/03S	196,225.25	0.08
160,000	WELLS FARGO AND CO FL.R 22-33 02/03S	146,305.86	0.06
170,000	WELLS FARGO AND CO FL.R 22-33 25/07S	171,971.35	0.07
60,000	WELLS FARGO AND CO FL.R 22-53 25/04S	55,585.61	0.02
100,000	WELLS FARGO AND CO FL.R 23-34 24/04S	103,734.90	0.04
180,000	WELLS FARGO CO FL.R 20-51 30/03S	176,572.53	0.08
120,000	WELLS FARGO FL.R 17-28 22/05S	117,680.22	0.05
150,000	WELLS FARGO FL.R 19-27 17/06S	147,164.56	0.06
140,000	WELLS FARGO FL.R 19-30 30/10S	129,865.25	0.06
100,000	WELLS FARGO FL.R 20-31 04/04S	100,148.55	0.04
120,000	WELLS FARGO FL.R 20-31 11/02S	108,978.04	0.05
100,000	WELLS FARGO FL.R 20-36 15/12S	105,250.33	0.05
120,000	WELLS FARGO FL.R 22-28 25/07S	121,384.69	0.05
Other transferable securities		**1,094,449.59**	**0.47**
Bonds		**1,094,449.59**	**0.47**
	Canada	**51,290.24**	**0.02**
50,000	WASTE CONNECTIONS INC 5.0 24-34 01/03S	51,290.24	0.02
	United States of America	**1,043,159.35**	**0.45**
180,000	ALLSTATE CORP 3.28 16-26 15/12S	176,919.21	0.08
140,000	CHURCH AND DWIGHT CO 3.15 17-27 01/08S	136,831.53	0.06
98,000	CONAGRA BRANDS 5.30 18-38 01/11S	98,369.37	0.04
200,000	GOLDMAN SACHS 5.283 24-27 18/03S	202,602.25	0.09
220,000	SYNCHRONY FINANCIAL 5.15 19-29 19/03S	219,738.32	0.09
210,000	UNITEDHEALTH GROUP 3.875 18-28 17/12S	208,698.67	0.09
Total securities portfolio		**229,206,077.33**	**98.42**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**176,216,989.46**	**96.97**
Bonds		**170,057,773.74**	**93.58**
	Australia	**2,269,313.49**	**1.25**
448,000	FMG RES AUG 2006 PTY 4.375 21-31 01/04SS	418,059.96	0.23
200,000	FMG RES AUG 2006 PTY 4.5 19-27 15/09S	196,285.09	0.11
260,000	FMG RESO AUG 2006 PTY 6.125 22-32 15/04S	265,904.40	0.15
200,000	FMG RESOURCES A 5.8750 22-30 15/04S	202,175.26	0.11
150,000	MINERAL RESOURCES 8.0 22-27 01/11S	153,901.09	0.08
183,000	MINERAL RESOURCES 8.5 22-30 01/05S	190,721.84	0.10
354,000	MINERAL RESOURCES 9.2500 23-28 01/10S	375,968.13	0.21
210,000	MINERAL RESOURCES LTD 8.125 19-27 01/05S	212,089.10	0.12
50,000	NUFARM AUSTRALIA LTD 5.0 22-30 21/01S	46,386.75	0.03
200,000	PERENTI FINANCE PTY 7.5 24-29 26/04S	207,821.87	0.11
	Austria	**159,186.31**	**0.09**
150,000	AMSOSRAM AG 12.25 23-29 30/03S	159,186.31	0.09
	Canada	**8,455,865.90**	**4.65**
225,000	1011778 BC UNLIMITED 3.50 20-29 15/02S	210,969.25	0.12
519,000	1011778 BC UNLIMITED 3.875 19-28 15/01S	498,888.57	0.27
844,000	1011778 BC UNLIMITED 4.0000 20-30 15/10S	778,158.66	0.43
200,000	1011778 BC UNLIMITED 4.3750 19-28 15/01S	194,680.51	0.11
350,000	1011778 BC UNLIMITED 6.125 24-29 15/06S	359,797.79	0.20
359,000	AIR CANADA 3.875 21-26 11/08S	349,620.60	0.19
70,000	ATS CORPORATION 4.125 20-28 15/12S	65,859.57	0.04
100,000	BAUSCH HEALTH 5.0000 19-28 30/01S	64,792.05	0.04
33,000	BAUSCH HEALTH 5.00 20-29 15/02S	19,283.36	0.01
187,000	BAUSCH HEALTH 5.2500 19-30 30/01S	104,716.68	0.06
290,000	BAUSCH HEALTH 6.2500 20-29 15/02S	174,320.27	0.10
344,000	BAUSCH HEALTH 9.00 17-25 15/12S	330,432.03	0.18
132,000	BAUSCH HEALTH CO INC 5.75 19-27 15/08S	112,457.35	0.06
251,000	BAUSCH HEALTH CO INC 6.125 22-27 01/02S	226,497.51	0.12
50,000	BAUSCH HEALTH COM 7.25 19-29 30/05S	30,593.80	0.02
589,000	BAUSCH HEALTH COMP 11.0 22-28 30/09S	547,903.95	0.30
79,000	BAUSCH HEALTH COMPANIE 14.0 22-30 15/10S	72,262.27	0.04
100,000	BAUSCH HEALTH COMPANIE 5.25 20-31 15/02S	54,551.12	0.03
529,000	BAUSCH HEALTH COS INC	414,031.84	0.23
170,000	DYE DURHAM LI 8.6250 24-29 15/04S	179,826.94	0.10
175,000	ENERFLEX 9.0 22-27 15/10S	181,461.00	0.10
90,000	GOEASY LTD 4.375 21-26 01/05S	88,736.63	0.05
230,000	GOEASY LTD 7.625 24-29 01/07S	238,332.34	0.13
150,000	GOEASY LTD 9.25 23-28 01/12S	161,764.04	0.09
250,000	METHANEX CORP 5.125 20-27 15/10S7 15/10S	247,298.84	0.14
200,000	METHANEX CORP 5.25 19-29 15/12S29 15/12S	197,367.09	0.11
87,000	METHANEX CORP 5.6500 14-44 01/12S	78,714.96	0.04
187,000	NEW GOLD INC 7.5 20-27 15/07S	190,659.50	0.10
266,000	OPEN TEXT CORP 3.8750 20-28 15/02S	253,942.33	0.14
370,000	OPEN TEXT CORP 3.875 21-29 01/12S	344,158.39	0.19
237,000	PARKLAND CORP 4.6250 21-30 01/05S	223,619.65	0.12
214,000	PARKLAND CORPORATION 4.5 -21-29 01/10S	202,547.67	0.11
150,000	PARKLAND CORPORATION 6.625 24-32 15/08S	152,269.92	0.08
170,000	PARKLAND FUEL CORP 5.875 19-27 15/07S	169,621.46	0.09
130,000	ROGERS COMMUN (5.25-4.59) 22-82 15/03S	127,371.44	0.07
204,000	SUPERIOR PLUS LP SUP 4.5 21-29 15/03S	193,261.32	0.11
150,000	TASEKO MINES LT 8.2500 24-30 01/05S	157,433.13	0.09
468,000	VALEANT PHARMA 5.50 17-25 01/11S	457,662.07	0.25
	Cayman Islands	**1,603,547.27**	**0.88**
301,125	HAWAIIAN BRAND INT 11.0 24-29 15/04Q	302,259.20	0.17
76,000	HERBALIFE NUTRITION 7.875 20-25 01/09S	75,719.73	0.04
56,000	SEAGATE HDD CAYMAN 4.091 21-29 01/06S	53,758.21	0.03
110,000	SEAGATE HDD CAYMAN 4.875 15-27 01/06S	109,709.04	0.06
216,000	SEAGATE HDD CAYMAN 5.75 15-34 01/12S/12S	217,912.95	0.12
150,000	SEAGATE HDD CAYMAN 8.25 24-29 15/12S	162,832.50	0.09
150,000	SEAGATE HDD CAYMAN 8.50 23-31 15/07S	163,654.37	0.09
290,000	SEAGATE HDD CAYMAN 9.625 22-32 01/12S	336,626.72	0.19
150,000	SPIRIT LOYALTY 8.0000 20-25 20/09Q	82,258.01	0.05
180,000	SPIRIT LOYALTY 8.0000 22-25 20/09Q	98,816.54	0.05
	France	**949,080.89**	**0.52**
250,000	CONSTELLIUM SE 3.75 21-29 15/04S	233,502.49	0.13
250,000	CONSTELLIUM SE 6.3750 24-32 15/08S	256,871.65	0.14
250,000	VALLOUREC SACA 7.5000 24-32 15/04S	265,126.41	0.15
200,000	VIRIDIEN 8.75 21-27 01/04S	193,580.34	0.11
	Ireland	**972,506.23**	**0.54**
150,000	CIMPRESS PLC 7.00 18-26 15/06S	150,000.00	0.08
447,000	JAZZ SECURITIES DAC 4.375 21-29 15/01S	432,420.63	0.24
200,000	MOTION BONDCO DAC 6.625 19-27 15/11S	190,085.60	0.10
200,000	PERRIGO FINANCE 4.375 16-24 02/10S	200,000.00	0.11
	Italy	**1,187,126.00**	**0.65**
200,000	OPTICS BID 6.00 24-34 30/09M	203,466.89	0.11
237,000	OPTICS BIDCO SPA 7.2 24-36 18/07S	254,708.32	0.14
214,000	OPTICS BIDCO SPA 7.7210 24-38 04/06S	236,174.37	0.13
500,000	UNICREDIT SPA 5.459 35 30/06S	492,776.42	0.27
	Japan	**1,676,311.66**	**0.92**
610,000	RAKUTEN GROUP 11.25 24-27 15/02S	668,518.56	0.37
600,000	RAKUTEN GROUP 9.75 24-29 15/04S	655,549.43	0.36
400,000	RAKUTEN GROUP I 6.2500 21-49 31/12S	352,243.67	0.19
	Jersey	**315,791.43**	**0.17**
320,000	ASTON MARTIN CAPITA 10.0 24-29 31/03S	315,791.43	0.17
	Luxembourg	**2,617,969.06**	**1.44**
100,000	CAMELOT FINANCE SA 4.5 19-26 01/11S1/11S	98,532.38	0.05
500,000	CONNECT FINCO SARL/CO 6.750 19-26 01/10S	500,000.00	0.28
840,000	INTELSAT JACKSO 6.5000 22-30 15/03S	807,148.82	0.44

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
202,000	STENA INTERNATIONAL 7.2500 24-31 15/01S	211,969.74	0.12
200,000	STENA INTERNATIONAL 7.6250 24-31 15/02S	210,159.57	0.12
151,000	TELECOM ITALIA CAP 6.375 04-33 15/11S	155,050.41	0.09
171,000	TELECOM ITALIA CAP 6 05-34 30/09S 30/09S	170,415.79	0.09
154,000	TELECOM ITALIA CAP 7.721 08-38 04/06S06S	164,240.72	0.09
100,000	TELECOM ITALIA CAPITAL7.20 06-36 18/07S	104,513.30	0.06
200,000	TELENET FIN LUX NOTES 5.5 17-28 01/03S	195,938.33	0.11
	Netherlands	**2,536,604.90**	**1.40**
150,000	AXALTA COATING SYSTE 7.25 23-31 15/02S	160,172.67	0.09
149,000	ELASTIC NV 4.1250 21-29 15/07S	139,280.66	0.08
100,000	OI EUROPEAN GROUP BV 4.75 21-30 15/02S	94,585.79	0.05
300,000	SENSATA TECHNOLOGIES 4.0 21-29 15/04S	285,955.01	0.16
200,000	SENSATA TECHNOLOGIES 5.875 22-30 01/09S	200,909.92	0.11
332,000	TRIVIUM PACKAGING 5.50 19-26 15/08S	330,280.17	0.18
200,000	TRIVIUM PACKAGING 8.5 19-27 15/08S	200,385.05	0.11
490,000	VZ SECURED FINA 5.0000 22-32 15/01S	450,696.55	0.25
300,000	ZIGGO BOND CO BV 6.00 16-27 15/01S	299,838.81	0.16
200,000	ZIGGO BOND COMPANY BV 5.125 20-30 28/02S	184,442.86	0.10
200,000	ZIGGO BV 4.8750 19-30 15/01S	190,057.41	0.10
	Spain	**281,433.98**	**0.15**
300,000	GRIFOLS ESCROW ISSUER 4.75 21-28 15/10S	281,433.98	0.15
	Switzerland	**109,574.59**	**0.06**
110,000	BRUNDAGE-BONE C 6.0000 21-26 01/02S	109,574.59	0.06
	United Kingdom	**525,617.98**	**0.29**
200,000	BRITISH TELECOM 4.8750 21-81 23/11S	184,518.23	0.10
100,000	MARKS & SPENCER PLC 7.1250 07-37 01/12S	109,877.43	0.06
280,000	VODAFONE GROUP 5.1250 21-81 04/06S	231,222.32	0.13
	United States of America	**146,397,844.05**	**80.56**
200,000	180 MEDICAL INC 3.875 21-29 15/10S	189,547.47	0.10
200,000	AAR ESCROW ISSUER LL 6.75 24-29 15/03S	207,953.09	0.11
188,000	ACADIA HEALTHCARE CO 5.00 20-29 15/04S	179,163.76	0.10
89,000	ACADIA HEALTHCARE CO 5.50 20-28 01/07S	86,660.60	0.05
210,000	ACCO BRANDS CORP4.25 21-29 15/03S	196,701.77	0.11
190,000	ACI WORLDWIDE 5.75 18-26 21/08S	189,750.81	0.10
226,000	ADAPTHEALTH LLC 4.6250 21-29 01/08S	209,425.96	0.12
181,000	ADAPTHEALTH LLC 5.1250 21-30 01/03S	169,420.72	0.09
100,000	ADAPTHEALTH LLC 6.125 20-28 01/08S	100,065.82	0.06
100,000	ADTALEM ESCROW CORP 5.50 21-28 01/03S	99,025.35	0.05
300,000	ADT SEC CORP 4.1250 21-29 01/08S	286,517.37	0.16
85,000	ADVANCE AUTO PARTS 3.50 22-32 15/03S	70,939.62	0.04
100,000	ADVANCE AUTO PARTS 5.9 23-26 09/03S	100,986.76	0.06
100,000	ADVANCE AUTO PARTS 5.95 23-28 09/03S	101,477.76	0.06
100,000	ADVANCE AUTO PARTS I 1.75 20-27 29/09S	89,224.46	0.05
150,000	ADVANCE AUTO PARTS I 3.9 20-30 15/04S	134,306.89	0.07
100,000	ADVANCED DRAINAGE 5 19-27 30/09S	98,796.89	0.05
170,000	ADVANCED DRAINAGE 6.3750 22-30 15/06S	173,594.99	0.10
235,000	ADVANTAGE SOLUTIONS F 6.5 20-28 15/11S	223,269.11	0.12
50,000	AHP HEALTH PARTNERS 5.75 21-29 15/07S	48,814.88	0.03
250,000	ALBERTSONS COMPANIES 3.25 20-26 31/08S	241,922.42	0.13
400,000	ALBERTSONS COMPANIES 3.50 20-29 15/03S	372,726.32	0.21
350,000	ALBERTSONS COMPANIES 4.625 19-27 15/01S	341,386.96	0.19
320,000	ALBERTSONS COMPANIES 4.875 20-30 15/02S	314,749.17	0.17
215,000	ALBERTSONS COMPANIES 5.875 19-28 15/02S	215,693.02	0.12
195,000	ALBERTSONS COS 6.5000 23-28 15/02S	198,524.53	0.11
200,000	ALBERTSONS COS 7.5 19-26 05/02S	202,058.85	0.11
90,000	ALLEGHENY TECHN 4.8750 21-29 01/10S	87,030.86	0.05
70,000	ALLEGHENY TECHN 5.1250 21-31 01/10S	68,075.49	0.04
55,000	ALLEGHENY TECHN 5.875 19-27 01/12S	54,948.22	0.03
160,000	ALLEGIANT TRAVEL 7.25 22-27 15/08S	158,232.83	0.09
386,000	ALLY FINANCIAL INC 5.75 15-25 20/11S	387,829.07	0.21
170,000	ALLY FINANCIAL INC 6.70 23-33 14/02S	174,234.15	0.10
150,000	ALTA EQUIPMENT 9.0000 24-29 01/06S	134,332.75	0.07
114,000	ALTERYX INC 8.75 23-28 15/03S	116,634.17	0.06
280,000	AMC ENTERT HLDG 7.5000 22-29 15/02U	216,998.24	0.12
350,000	AMERICAN AIRLINE 8.5000 23-29 15/05S	371,109.65	0.20
507,639	AMERICAN AIRLINES 5.5 21-26 24/03Q	506,139.93	0.28
890,000	AMERICAN AIRLINES 5.75 21-29 20/04Q	888,847.40	0.49
240,000	AMERICAN AIRLINES GROU 7.25 23-28 15/02S	245,598.95	0.14
220,000	AMERICAN AXLE & MFG 5.0 21-29 01/10S	201,418.48	0.11
70,000	AMERICAN AXLE & MFG 6.875 20-28 01/07S	69,821.01	0.04
150,000	AMERICAN AXLE 6.5 17-27 01/04S	150,496.33	0.08
134,000	AMERIGAS PART/FIN 5.75 17-27 20/05S	131,543.60	0.07
144,000	AMERIGAS PART/FIN 5.875 16-26 20/08S	143,416.80	0.08
200,000	AMERIGAS PART/FIN 9.3750 23-28 01/06S	210,126.96	0.12
380,000	AMER SPORTS CO 6.75 24-31 16/02S	389,278.55	0.21
100,000	AMN HEALTHCARE 4.0000 20-29 15/04S	93,537.84	0.05
150,000	AMN HEALTHCARE 4.625 19-27 01/10S	146,758.71	0.08
228,000	ANTERO MIDSTREAM 5.375 21-29 15/06S	225,888.25	0.12
200,000	ANTERO MIDSTREAM 5.750 19-27 01/03S	200,329.70	0.11
200,000	ANTERO MIDSTREAM 5.75 19-28 15/01S	200,248.28	0.11
195,000	ANTERO MIDSTREAM 6.6250 24-32 01/02S	201,719.75	0.11
50,000	API GROUP DE INC 4.125 21-29 15/07S	47,053.49	0.03
100,000	APOLLO CMMRL RE 4.6250 21-29 15/06S	89,542.92	0.05
262,000	APX GROUP INC 5.7500 21-29 15/07S	259,363.68	0.14
200,000	APX GROUP INC 6.7500 20-27 15/02S	200,549.62	0.11
350,000	ARAMARK SERVICES INC 5.00 18-28 01/02S	348,722.97	0.19
254,000	ARCHROCK PARTNE 6.2500 19-28 01/04S	255,192.75	0.14
150,000	ARCHROCK PARTNE 6.8750 19-27 01/04S	150,529.92	0.08
200,000	ARCHROCK PARTNERS LP 6.625 24-32 01/09S	205,328.62	0.11
181,000	ARCOSA INC 4.3750 21-29 15/04S	173,409.27	0.10
200,000	ARCOSA INC 6.875 24-32 15/08S	209,294.39	0.12
130,000	ARKO CORP 5.125 21-29 15/11S	120,711.02	0.07
100,000	ASBURY AUTOMOTIVE 4.5 20-28 01/03S	97,408.18	0.05
300,000	ASBURY AUTOMOTIVE 4.6250 21-29 15/11S	286,271.60	0.16

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
125,000	ASBURY AUTOMOTIVE 4.75 20-30 01/03S	119,675.14	0.07
93,000	ASBURY AUTOMOTIVE 5.0000 21-32 15/02S	88,139.02	0.05
110,000	ASGN INCORPORAT 4.6250 19-28 15/05S	106,902.05	0.06
150,000	ASHLAND LLC 3.375 21-31 01/09S	132,984.15	0.07
80,000	AT HOME GR 7.125 23-28 05/12S	35,856.62	0.02
140,000	ATI 7.25 23-30 15/08S	149,181.37	0.08
120,000	ATKORE INC 4.25 21-31 01/06S	109,581.35	0.06
150,000	AUSTIN BIDCO INC 7.125 20-28 15/12S	142,186.16	0.08
236,000	AVANTOR FUNDING INC 3.8750 21-29 01/11S	223,323.41	0.12
460,000	AVANTOR FUNDING INC 4.625 20-28 15/07S	449,763.72	0.25
250,000	AVIENT CORP 7.125 22-30 01/08S	260,792.57	0.14
174,000	AVIS BUDGET CAR 5.375 21-29 01/03S	162,674.45	0.09
105,000	AVIS BUDGET CAR 5.7500 20-27 15/07S	103,981.97	0.06
100,000	AVIS BUDGET CAR 5.750 19-27 15/07S	99,516.99	0.05
150,000	AVIS BUDGET CAR 8.0000 23-31 15/02S	153,434.72	0.08
110,000	AVIS BUDGET CAR RENT 4.75 21-28 23/03S	103,319.54	0.06
220,000	AXALTA COATING SYST 3.3750 20-29 15/02S	205,783.56	0.11
150,000	AXALTA COATING SYST 4.75 20-27 15/06S06S	148,875.65	0.08
400,000	BALL CORP 2.875 20-30 15/08S	355,877.50	0.20
158,000	BALL CORP 3.1250 21-31 15/09S	140,271.95	0.08
320,000	BALL CORP 6.0000 23-29 15/06S	331,118.93	0.18
215,000	BALL CORP 6.875 22-28 15/03S	222,333.76	0.12
250,000	BANDG FOODS INC 5.2500 19-27 15/09S	239,874.80	0.13
200,000	BANDG FOODS INC 8.0 23-28 15/09S	209,152.16	0.12
221,000	BATH & BODY WORKS 6.875 15-35 01/11S/11S	230,497.48	0.13
150,000	BATH & BODY WORKS 7.5 19-29 15/06S15/06	155,736.92	0.09
128,000	BATH&BODY WORKS INC 6.75 16-36 01/07S	132,064.39	0.07
200,000	BATH BODY WORKS 5.25 18-28 01/02S	199,508.99	0.11
90,000	BEACON ROOFING 4.125 21-29 15/05S	84,817.13	0.05
90,000	BEACON ROOFING 4.5000 19-26 15/11S	88,655.87	0.05
200,000	BEACON ROOFING SUPPL 6.5 23-30 01/08S	207,170.63	0.11
30,000	BEAZER HOMES USA INC 5.875 17-27 15/10S	29,983.33	0.02
150,000	BEAZER HOMES USA INC 7.25 19-29 15/10S	154,084.81	0.08
120,000	BERRY GLOBAL ESCROW 5.625 19-27 15/07S	119,983.62	0.07
110,000	BERRY GLOBAL INC 4.50 18-26 15/02S	108,603.01	0.06
300,000	BIG RIVER STEEL 6.6250 20-29 31/01S	303,932.96	0.17
100,000	BLACKSTONE MORTGAGE 3.750 21-27 15/01S	92,955.14	0.05
250,000	BLADWIN INSURANCE GRP 24-31 7.125 15/05S	263,074.13	0.14
100,000	BLUELINX HOLDIN 6.0000 21-29 15/11S	96,669.50	0.05
70,000	BOISE CASCADE CO 4.875 20-30 01/07S	67,463.28	0.04
150,000	BRANDYWINE OPER 3.9500 17-27 15/11S	143,134.12	0.08
115,000	BRANDYWINE OPER 4.55 14-29 01/10S	108,170.47	0.06
150,000	BRANDYWINE OPER 8.8750 24-29 12/04S	165,811.15	0.09
260,000	BREAD FINANCIAL 9.7500 23-29 15/03S	274,913.56	0.15
100,000	BRINKER INTL 8.25 23-30 15/07S	107,495.63	0.06
235,000	BROOKFIELD PPTY 4.5000 21-27 01/04S	228,599.17	0.13
236,000	BROOKFIELD PPTY 5.75 19-26 15/05S	234,807.14	0.13
314,000	BTH & BDY WRKS 6.6250 20-30 01/10S	319,927.61	0.18
403,000	BUILDERS FIRSTS 4.2500 21-32 01/02S	372,365.03	0.20
100,000	BUILDERS FIRSTS 5.0000 20-30 01/03S	98,138.34	0.05
210,000	BUILDERS FIRSTSOURCE 6.375 22-32 15/06S	217,735.00	0.12
325,000	BUILDERS FIRSTSOURCE 6.375 24-34 01/03S	337,564.70	0.19
200,000	BURFORD CAPITAL 9.2500 23-31 01/07S	215,201.86	0.12
200,000	BURFORD CAPITAL GLOBA 6.875 22-30 15/04S	199,849.04	0.11
183,000	CABLE ONE INC 4.00 20-30 15/11S	145,657.42	0.08
225,000	CAMELOT RETURN 8.7500 22-28 01/08S	227,846.52	0.13
200,000	CARGO AIRCRAFT MANAG 4.750 20-28 01/02S	191,767.55	0.11
50,000	CARPENTER TECHN 7.6250 22-30 15/03S	52,328.96	0.03
120,000	CARPENTER TECHNOLOGY 6.375 20-28 15/07SS	120,808.05	0.07
170,000	CARRIAGE SERVI 4.2500 21-29 15/05S	157,720.67	0.09
100,000	CARS.COM 6.375 20-28 01/11S	100,373.35	0.06
170,000	CASCADES INC 5.375 19-28 15/01S	166,411.90	0.09
211,000	CATALENT PHARMA 3.125 21-29 15/02S	207,339.78	0.11
191,000	CATALENT PHARMA 3.5000 21-30 01/04S	187,875.16	0.10
100,000	CATALENT PHARMA 5.0000 19-27 15/07S	99,518.27	0.05
650,000	CCO HLDG LLC/CAPITAL 4.25 20-31 01/02S	574,085.00	0.32
386,000	CCO HLDG LLC/CAPITAL 4.50 21-33 01/06S	327,757.15	0.18
600,000	CCO HLDG LLC/CAPITAL 4.75 19-30 01/03S	551,244.50	0.30
320,000	CCO HLDG LLC/CAPITAL 5.375 19-29 01/06S	308,226.39	0.17
638,000	CCO HOLDINGS 4.5 20-30 15/08S	577,515.92	0.32
610,000	CCO HOLDINGS 4.5 21-32 01/05S	527,237.94	0.29
300,000	CCO HOLDINGS 4.75 22-32 01/02S	263,817.51	0.15
685,000	CCO HOLDINGS 5.125 17-27 01/05S	673,759.11	0.37
160,000	CCO HOLDINGS 5.5 16-26 01/05S	159,689.55	0.09
550,000	CCO HOLDINGS 5 17-28 01/02S 17-28 01/02S	535,170.82	0.29
250,000	CCO HOLDINGS 7.375 23-31 03/03S	255,619.75	0.14
420,000	CCO HOLDINGS LLC / CCO 4.25 21-34 15/01S	344,885.38	0.19
320,000	CCO HOLDLLCCCO HOLD C 6.375 22-29 01/09S	320,444.92	0.18
165,000	CENTURY COMMUNI 6.7500 20-27 01/06S	166,441.53	0.09
150,000	CENTURY COMMUNITIES I 3.875 21-29 15/08S	140,531.71	0.08
150,000	CHARLES RIVER L 4.0 21-31 15/03S	138,342.84	0.08
150,000	CHARLES RIVER LABO 3.75 21-29 15/03S/03S	141,152.40	0.08
150,000	CHARLES RIVER LABO 4.2500 19-28 01/05S	145,759.54	0.08
510,000	CHART INDUSTRIE 7.5000 22-30 01/01S	537,733.67	0.30
200,000	CHART INDUSTRIE 9.5000 22-31 01/01S	218,121.42	0.12
250,000	CHEMOURS CO 5.75 20-28 15/11S	237,272.85	0.13
198,000	CHEMOURS COMPANY 4.625 21-29 15/11S	177,264.90	0.10
130,000	CIENA CORP 4.0 22-30 31/01S	122,951.20	0.07
200,000	CINEMARK USA 5.25 21-28 15/07S	196,630.01	0.11
200,000	CINEMARK USA IN 7.0000 24-32 01/08S	208,959.25	0.11
424,000	CLARIVATE SCIENCE HLD 4.875 21-29 01/07S	408,045.56	0.22
290,000	CLARIVATE SCIENCE HOL 3.875 21-28 30/06S	277,977.18	0.15
225,000	CLEAR CHANNEL OUTDOO 9.0 23-28 15/09S	239,204.47	0.13
400,000	CLEAR CHANNEL OUTDOOR 5.125 19-27 15/08S	393,224.20	0.22

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
282,000	CLEAR CHANNEL OUTDOOR 7.500 21-29 01/06S	242,619.83	0.13
280,000	CLEAR CHANNEL OUTDOOR 7.750 21-28 15/04S	250,478.70	0.14
290,000	CLEAR CHANNEL OUTDOOR 7.875 24-30 01/04S	303,502.41	0.17
296,000	CLEARWAY ENERGY 3.7500 21-31 15/02S	270,992.83	0.15
107,000	CLEARWAY ENERGY 3.7500 21-32 15/01S	96,756.27	0.05
274,000	CLEARWAY ENERGY 4.7500 19-28 15/03S	268,927.51	0.15
180,000	CLEVELAND CLIFFS 5.875 20-27 01/06S	180,337.56	0.10
420,000	CLEVELANDCLIFFS 7.0 24-32 15/03S	424,674.69	0.23
120,000	CLEVELAND-CLIFFS INC 4.625 21-29 01/03S	113,389.03	0.06
50,000	CLEVELAND-CLIFFS INC 4.875 21-31 01/03S	46,378.80	0.03
240,000	CLEVELAND-CLIFFS INC 6.75 23-30 15/04S	244,039.76	0.13
150,000	COGENT COMM GROUP INC 3.5 21-26 01/05S	146,261.17	0.08
200,000	COGENT COMMUNIC 7.0000 22-27 15/06S	203,440.60	0.11
325,000	COHERENT CORP 5.0000 21-29 15/12S	317,757.94	0.17
50,000	COMMERCIAL METALS CO 3.875 21-31 02/02S	46,199.45	0.03
90,000	COMMERCIAL METALS CO 4.125 22-30 15/01S	85,482.66	0.05
150,000	COMMERCIAL METALS CO 4.375 22-32 15/03S	142,537.88	0.08
275,000	COMMSCOPE FINANCE 8.25 19-27 19/02S	247,328.34	0.14
490,000	COMMSCOPE FINANCE LLC 6 19-26 01/03S	475,898.62	0.26
339,000	COMMSCOPE INC 4.7500 21-29 01/09S	272,066.66	0.15
202,000	COMMSCOPE INC 7.125 20-28 01/07S	167,399.51	0.09
220,000	COMMSCOPE TECH 144A 5.00 17-27 15/03S	184,390.75	0.10
100,000	COMPASS GROUP 5.0000 21-32 15/01S	92,511.81	0.05
300,000	COMPASS GROUP D 5.2500 21-29 15/04S	291,361.92	0.16
215,000	COMPASS MINERALS 6.75 19-27 01/12S	213,975.65	0.12
188,000	CONCENTRA ESCROW ISS 6.875 24-32 15/07S	197,939.14	0.11
173,000	CONSENSUS CLOUD 6.5000 21-28 15/10S	172,929.58	0.10
140,000	CONSOLIDATED COMM INC 5.0 21-28 01/10S	128,669.86	0.07
190,000	CONSOLIDATED COMM INC 6.5 20-28 01/10S	179,697.60	0.10
91,000	CON-WAY INC 6.7 04-34 01/05S04-34 01/05S	96,693.03	0.05
162,257	COOPER-STANDARD 5.6250 23-27 15/05S	132,571.44	0.07
120,000	CORNERSTONE BUI 6.1250 20-29 15/01S	106,148.47	0.06
150,000	CORNERSTONE BUI 9,5000 24-29 15/08S	154,120.27	0.08
117,000	COVANTA HOLDING 5.00 20-30 01/09S	109,853.85	0.06
260,000	COVERT MERGEC 4.875 21-29 01/12S	244,785.74	0.13
160,000	CRANE CO 4.2 18-48 15/03S	107,639.35	0.06
100,000	CROCS INC 4.125 21-31 15/08S	90,788.97	0.05
100,000	CROCS INC 4.25 21-29 15/03S	94,529.63	0.05
270,000	CROWDSTRIKE HOLDINGS 3.00 21-29 15/02S	249,842.16	0.14
100,000	CROWN AMER/CAP CORP 4.25 17-26 30/09S	98,502.37	0.05
286,000	CROWN AMERICAS LLC4.7519-26 01/02S	285,030.20	0.16
200,000	CROWN AMERICAS LLC 5.25 23-30 01/04S	201,794.14	0.11
175,000	CUSHMAN AND WAKEF US 6.7500 20-28 15/05S	176,658.51	0.10
130,000	DANA INC 4.2500 21-30 01/09S	116,568.10	0.06
30,000	DANA INC 4.5000 21-32 15/02S	26,597.86	0.01
145,000	DANA INC 5.3750 19-27 15/11S	144,032.98	0.08
150,000	DANA INC 5.625 20-28 19/06S	147,197.37	0.08
325,000	DARLING INGREDI 6.0000 22-30 15/06S	327,994.97	0.18
150,000	DARLING INGREDIENTS 5.25 19-27 15/04S	149,215.59	0.08
141,000	DAVE BUSTER S 7.6250 20-25 01/11S	141,197.60	0.08
300,000	DAVITA HEALTHCARE PAR 6.875 24-32 01/09S	309,945.75	0.17
501,000	DAVITA INC 3.7500 20-31 15/02S	451,397.12	0.25
766,000	DAVITA INC 4.6250 20-30 01/06S	729,042.60	0.40
148,000	DELUXE CORP 8.000 21-29 01/06S	140,377.69	0.08
200,000	DIRECTV FINANCIAL 8.875 24-30 01/02S	201,487.20	0.11
1,105,000	DIRECTV FINANCING LLC 5.875 21-27 15/08S	1,083,497.85	0.60
300,000	DONNELLEY RR AND SON 9.5 24-29 01/08S	302,325.52	0.17
200,000	DRESDNER FDG TRUST I 8.151 99-31 30/06SS	225,877.43	0.12
360,000	DT MIDSTREAM INCORPOR 4.125 21-29 15/06S	344,361.59	0.19
283,000	DT MIDSTREAM INCORPOR 4.375 21-31 15/06S	267,803.32	0.15
100,000	DTZ US BORROWER LLC 8.875 23-31 01/09S	109,047.94	0.06
120,000	DYCOM INDUSTRIE 4.5000 21-29 15/04S	115,857.85	0.06
100,000	EDGEWELL PERSONAL CAR 4.125 21-29 01/04S	94,757.89	0.05
260,000	EDGEWELL PERSONAL CAR 5.5 20-28 01/06S	258,374.01	0.14
135,000	EMBECTA CORP 5.0000 22-30 15/02S	124,192.31	0.07
329,000	ENCOMPASS HEALTH 4.5000 19-28 01/02S	322,899.57	0.18
90,000	ENCOMPASS HEALTH 4.625 20-31 01/04S	86,190.65	0.05
100,000	ENCOMPASS HEALTH 4.75 19-30 01/02S	97,723.85	0.05
86,000	ENCOMPASS HLTH 5.75 15-25 15/09S	85,783.11	0.05
200,000	ENCORE CAPITAL 8.5000 24-30 15/05S	210,756.37	0.12
200,000	ENCORE CAPITAL GROUP 9.25 24-29 01/04S	215,421.79	0.12
60,000	ENERGIZER 6.5 22-27 31/12S	60,785.40	0.03
250,000	ENERGIZER HOLDINGS 4.3750 20-29 31/03S	236,798.36	0.13
200,000	ENERGIZER HOLDINGS 4.7500 20-28 15/06S	194,272.83	0.11
196,000	ENERSYS 4.3750 19-27 15/12S	190,485.42	0.10
90,000	ENERSYS 6.625 24-32 15/01S	93,185.62	0.05
95,000	ENPRO INDUSTRIES INC 5.75 19-26 15/10S	94,667.71	0.05
350,000	ENTEGRIS ESCROW CORP 5.95 22-30 15/06S	356,715.40	0.20
200,000	ENTEGRIS INC 3.6250 21-29 01/05S	186,979.71	0.10
93,000	ENTEGRIS INC 4.375 20-28 15/04S	89,779.84	0.05
168,000	EQM MIDSTREAM PART 4.125 16-26 01/12S	165,703.30	0.09
200,000	EQM MIDSTREAM PART 4.50 21-29 15/01S	195,651.34	0.11
362,000	EQM MIDSTREAM PART 4.75 21-31 15/01S1S	350,613.32	0.19
300,000	EQM MIDSTREAM PART 5.50 18-28 15/07S	304,288.41	0.17
130,000	EQM MIDSTREAM PART 6.50 18-48 15/07S	134,532.35	0.07
250,000	EQM MIDSTREAM PART 6.50 20-27 01/07S	257,418.15	0.14
300,000	EQM MIDSTREAM PART 7.5 22-30 01/06S	329,569.94	0.18
219,000	EQM MIDSTREAM PARTNE 6.375 24-29 01/04S	226,271.28	0.12
305,000	FAIR ISAAC CORP 4.0000 19-28 15/06S	295,005.87	0.16
200,000	FOOT LOCKER 4.00 21-29 01/10S	173,923.64	0.10
185,000	FORTREA HOLDINGS INC 7.5 23-30 01/07S	186,637.24	0.10
417,000	FRONTIER COM CORP 5.875 20-27 15/10S5/10	418,674.08	0.23
265,000	FRONTIER COM HOLDINGS 8.625 23-31 15/03S	285,891.60	0.16
250,000	FRONTIER COMMUNI 5.875 21-29 30/04S	248,300.44	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
338,000	FRONTIER COMMUNI 6.00 21-30 15/01S	337,352.78	0.19
450,000	FRONTIER COMMUNI 8.75 22-30 15/05S	478,404.15	0.26
375,000	FRONTIER COMMUNICATION 5.00 20-28 01/05S	371,751.40	0.20
338,000	FRONTIER COMMUNICATION 6.75 20-29 01/05S	340,453.27	0.19
258,000	GAP INC 3.625 21-29 01/10S	233,302.09	0.13
232,000	GAP INC 3.875 21-31 01/10S	202,786.09	0.11
250,000	GARRETT MOTION HOLDI 7.75 24-32 31/05S	256,030.59	0.14
150,000	GATES CORPORATION 6.875 24-29 01/07S	155,404.12	0.09
350,000	GEN DIGITAL INC 6.75 -27 30/09S	359,766.22	0.20
200,000	GENESIS ENERGY 7.75 20-28 01/02S	202,499.44	0.11
289,000	GENESIS ENERGY 8.00 20-27 15/01S	295,370.02	0.16
150,000	GENESIS ENERGY 8.8750 23-30 15/04S	157,765.95	0.09
300,000	GENESIS ENERGY LP 7.8750 24-32 15/05S	305,257.83	0.17
150,000	GENESIS ENERGY LP 8.25 23-29 15/01S	155,257.08	0.09
198,000	GLATFELTER CORP 4.75 21-29 15/11S 15/11S	177,941.79	0.10
200,000	GLOBAL ATLANTIC FIN C 4.7 21-51 15/10S	192,455.45	0.11
200,000	GLOBAL PART/GLP 8.2500 24-32 15/01S	207,550.58	0.11
150,000	GLOBAL PARTNERS LP 7.00 20-27 01/08S	150,986.45	0.08
261,000	GO DADDY OPCO/GD FIN CO 3.5 21-29 01/03S	244,980.07	0.13
180,000	GO DADDY OPERATING COM 5.25 19-27 01/12S	179,662.01	0.10
85,000	GOODYEAR T & RUBBER 5.25 21-31 30/04S	76,644.34	0.04
125,000	GOODYEAR TIRE & RU 4.875 17-27 15/03S	122,188.67	0.07
150,000	GOODYEAR TIRE 5.625 21-33 30/04S3 30/04S	132,278.28	0.07
240,000	GOODYEAR TIRE AND RUBB 5.00 22-29 15/07S	220,461.71	0.12
260,000	GOODYEAR TIRE RUBBER 5.00 16-26 31/05S	255,962.99	0.14
200,000	GOODYEAR TIRE RUBBER 5.25 22-31 15/07S	180,580.39	0.10
120,000	GRAFTECH FINANC 4.6250 20-28 15/12S	80,322.57	0.04
160,000	GRAFTECH GLOBAL ENT 9.875 23-28 15/12S	128,291.44	0.07
164,000	GRAPHIC PACKAGING 3.5000 20-28 15/03S	156,115.03	0.09
150,000	GRAPHIC PACKAGING 3.7500 21-30 01/02S	140,482.35	0.08
85,000	GRAPHIC PACKAGING 4.75 19-27 15/07S	84,174.68	0.05
150,000	GRAPHIC PACKAGING 6.3750 24-32 15/07S	154,959.26	0.09
100,000	GRAPHIC PACKAGING INTL 3.5 20-29 01/03S	93,692.50	0.05
219,000	GRAY ESCROW 7.00 18-27 15/05S	215,209.95	0.12
360,000	GRAY ESCROW II 5.3750 21-31 15/11S	224,794.00	0.12
350,000	GRAY TELEVISION INC 10.5000 24-29 15/07	365,955.52	0.20
240,000	GRAY TELEVISION INC 4.75 20-30 15/10S	153,502.31	0.08
176,000	GREAT LAKES DREDGE 5.2500 21-29 01/06S	163,636.62	0.09
300,000	GRIFFON 5.75 20-28 01/03S	295,882.68	0.16
285,000	GROUP 1 AUTOMOTIVE 4.0000 20-28 15/08S	271,958.67	0.15
150,000	GRUBHUB HOLDING 5.5000 19-27 01/07S	139,226.94	0.08
110,000	GYP HOLDINGS II 4.6250 21-29 01/05S	104,739.68	0.06
350,000	HANDE EQUIPMENT S 3.8750 20-28 15/12S	328,430.59	0.18
242,000	HANESBRANDS INC 4.875 16-26 15/05S15/05S	239,802.33	0.13
200,000	HANESBRANDS INC 9.0000 23-31 15/02S	215,916.21	0.12
90,000	H B FULLER CO 4.25 20-28 15/10S28 15/10S	86,318.60	0.05
180,000	HEALTHEQUITY INC 4.5 21-29 01/10S	174,086.57	0.10
190,000	HECLA MINING CO 7.2500 20-28 15/02S	193,843.58	0.11
140,000	HELIX ENERGY SOLUTIO 9.75 23-29 01/03S	150,210.89	0.08
185,000	HERC HOLDINGS 6.625 24-29 15/06S	191,686.12	0.11
450,000	HERC HOLDINGS INC 5.5 19-27 15/07S	449,528.52	0.25
220,000	HERTZ 12.6250 24-29 15/07	239,960.02	0.13
140,000	HERTZ CORP 4.625 21-26 01/12S	110,268.05	0.06
287,000	HERTZ CORP 5.0 21-29 01/12S	189,811.19	0.10
300,000	HESS MIDSTREAM 4.2500 21-30 15/02S	286,448.27	0.16
130,000	HESS MIDSTREAM 5.5000 22-30 15/10S	129,637.86	0.07
200,000	HESS MIDSTREAM OPERAT 6.5 24-29 01/06S	206,701.14	0.11
80,000	HESS MIDSTREAM PART 5.125 19-28 15/06S	79,216.80	0.04
240,000	HESS MIDSTREAM PART 5.625 19-26 15/02S	240,036.37	0.13
48,000	HILLENBRAND INC 3.75 21-31 01/03S	42,948.23	0.02
150,000	HILLENBRAND INC 6.25 24-29 15/02S	152,835.86	0.08
99,000	HILLENBRAND INC STEP CP 19-26 15/09S	98,513.04	0.05
90,000	HILTON GRAND VACATI 4.875 21-31 01/07S	81,755.79	0.04
275,000	HILTON GRAND VACATI 6.625 24-32 15/01S	278,613.87	0.15
301,000	HILTON GRAND VACATIONS BO 5 21-29 01/06S	285,954.35	0.16
250,000	HLF FINANCING 12.25 24-29 15/04S	249,382.64	0.14
180,000	HLF FIN SARL LLCHERB 4.875 21-29 01/06S	113,926.17	0.06
391,000	HOLOGIC INC 3.2500 20-29 15/02S	364,433.70	0.20
50,000	HOLOGIC INC 4.625 18-28 01/02S	49,080.02	0.03
176,000	HOWARD HUGUES CORP 4.125 21-29 01/02S	164,274.59	0.09
228,000	HOWARD HUGUES CORP 4.375 21-31 01/02S	209,101.50	0.12
178,000	HOWARD HUGUES CORP 5.375 20-28 01/08S	175,421.07	0.10
150,000	HRT DNT / HRT D 10.5000 23-28 30/04	160,647.35	0.09
120,000	HUDSON PACIFIC PROP 3.25 19-30 15/01S	90,997.06	0.05
200,000	HUDSON PACIFIC PROP 4.65 19-29 01/04S	166,059.74	0.09
120,000	HUDSON PACIFIC PROPE 3.95 17-27 01/11S	108,553.89	0.06
224,000	IHEARTCOMMUNICATIONS 05.00 19-27 15/08S	152,695.62	0.08
158,000	IHEARTCOMMUNICATIONS 4.750 19-28 15/01S	102,659.82	0.06
244,000	IHEARTCOMMUNICATIONS 6.375 19-26 01/05S	213,288.96	0.12
329,000	IHEARTCOMMUNICATIONS 8.375 19-27 01/05S	174,421.33	0.10
300,000	IMS HEALTH INC 5.00 16-26 15/10S	299,246.53	0.16
158,000	INGEVITY CORP 3.875 20-28 01/11S	148,163.11	0.08
82,000	INNOVATE CORP 8.5 21-26 01/02S	65,551.55	0.04
200,000	INSIGHT ENTERPR 6.6250 24-32 15/05S	208,996.15	0.12
100,000	INSTALLED BUILDING 5.75 19-28 01/02S	99,626.02	0.05
100,000	INTERFACE INC 5.5000 20-28 01/12S	98,211.25	0.05
200,000	IQVIA 6.5 23-30 15/05S	208,747.79	0.11
300,000	IQVIA INC 5.0000 19-27 15/05S	298,143.51	0.16
334,000	IRON MOUNTAIN INC 4.5000 20-31 15/02S	317,027.95	0.17
332,000	IRON MOUNTAIN INC 4.8750 19-29 15/09S	325,095.41	0.18
275,000	IRON MOUNTAIN INC 4.875 17-27 15/09S	272,911.99	0.15
50,000	IRON MOUNTAIN INC 5.0000 20-28 15/07S	49,315.57	0.03
337,000	IRON MOUNTAIN INC 5.2500 20-30 15/07S	332,696.81	0.18
249,000	IRON MOUNTAIN INC 5.25 17-28 15/03S	248,030.71	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
183,000	IRON MOUNTAIN INC 5.625 20-32 15/07S	182,548.53	0.10
300,000	IRON MOUNTAIN INC 7.0000 23-29 15/02S	312,510.08	0.17
267,000	IRON MOUNTAIN INFORMATI 5.0 21-32 15/07S	257,479.24	0.14
130,000	JELD-WEN INC 4.875 17-27 15/12S	127,262.33	0.07
100,000	JELD-WEN INC 7.0 24-32 01/09S	101,056.17	0.06
600,000	JETBLUE AIRWAYS A 9.875 24-31 20/09Q	631,978.10	0.35
170,000	KAISER ALUMINUM 4.6250 19-28 01/03S	164,577.54	0.09
150,000	KAISER ALUMINUM CORP 4.500 21-31 01/06S	137,310.27	0.08
91,000	KB HOME 4.000 21-31 15/06S	84,341.75	0.05
55,000	KB HOME 4.8000 19-29 15/11S	54,442.11	0.03
111,000	KB HOME 6.875 19-27 15/06S	115,680.87	0.06
200,000	KENNEDY WILSON 5.00 21-31 01/03S	179,483.23	0.10
185,000	KENNEDY WILSON INC 4.75 21-29 01/03S	171,240.38	0.09
161,000	KENNEDY WILSON INC 4.75 21-30 01/02S	145,969.72	0.08
150,000	KFC/PIZZA HUT/TACO 4.75 17-27 01/06S06S	149,290.98	0.08
294,000	KINETIK HOLDING 5.8750 22-30 15/06S	296,041.58	0.16
300,000	KINETIK HOLDINGS LP 6.625 23-28 15/12S	311,601.42	0.17
70,000	KNIFE RIVER HOL 7.7500 23-31 01/05S	74,519.82	0.04
150,000	KOHL'S CORP 4.625 21-31 31/03S	126,377.69	0.07
150,000	KOHL S CORP 5.55 15-45 17/07S	103,422.20	0.06
65,000	KONTOOR BRANDS 4.1250 21-29 15/11S	61,475.22	0.03
69,000	KORN/FERRY INTE 4.6250 19-27 15/12S	67,520.00	0.04
300,000	LAMB WESTON HOLDINGS 4.125 21-30 31/01S	281,405.95	0.15
210,000	LAMB WESTON HOLDINGS 4.375 21-32 31/01S	194,726.98	0.11
150,000	LAMB WESTON HOLDINGS 4.875 20-28 15/05S	149,121.78	0.08
98,000	LEVEL 3 FINANCING 10.0 24-32 15/10A	93,510.37	0.05
330,000	LEVEL 3 FINANCING 10.50 23-30 15/05S	357,641.76	0.20
200,000	LEVEL 3 FINANCING 10.7500 24-30 15/12	219,688.20	0.12
470,000	LEVEL 3 FINANCING 11.00 24-29 15/11S	521,022.50	0.29
50,000	LEVEL 3 FINANCING 3.875 24-30 15/10S	36,932.44	0.02
300,000	LEVEL 3 FINANCING 4.5000 24-30 01/04S	234,920.23	0.13
180,000	LEVEL 3 FINANCING 4.875 24-29 15/06S	152,027.35	0.08
118,000	LEVEL 3 FINANCING INC 3.625 20-29 15/01S	82,455.66	0.05
129,000	LEVEL 3 FINANCING INC 3.75 21-29 15/07S	88,223.89	0.05
130,000	LEVEL 3 FINANCING INC 4.00 24-31 15/04S	95,006.34	0.05
160,000	LEVEL 3 FINANCING INC 4.25 20-28 01/07S	128,375.23	0.07
26,000	LEVEL 3 FINANCING INC 4.625 19-27 15/09	23,043.82	0.01
152,000	LEVI STRAUSS CO 3.5 21-31 01/03S	137,668.04	0.08
72,000	LGI HOMES INC 4.0 21-29 15/07S	66,605.21	0.04
100,000	LGI HOMES INC 8.7500 23-28 15/12S	107,071.25	0.06
50,000	LIBERTY MUTUAL GROUP 7.8 07-37 15/03S	55,023.47	0.03
215,000	LIFE TIME INC 5.7500 21-26 15/01S	215,037.83	0.12
135,000	LIFE TIME INC 8.00 21-26 15/04S	136,240.50	0.07
99,000	LIONS GATE CAPITAL H 5.5 21-29 15/04S	72,522.70	0.04
112,000	LIONS GATE CAPITAL HLD 5.50 24-29 15/04S	100,643.16	0.06
260,000	LITHIA MOTORS INC 3.875 21-29 01/06S	242,722.50	0.13
155,000	LITHIA MOTORS INC 4.375 20-31 15/01S	144,399.56	0.08
120,000	LITHIA MOTORS INC 4.625 19-27 15/12S	117,282.60	0.06
350,000	LIVE NATION ENT 6.5000 20-27 15/05S	357,038.90	0.20
350,000	LIVE NATION ENTERT 4.75 19-27 15/10S	345,250.33	0.19
150,000	LIVE NATION INC 3.75 21-28 15/01S	144,367.46	0.08
252,000	LOUISIANA PACIFIC 3.625 21-29 15/03S	239,464.51	0.13
100,000	LUMEN TECHNOLOG 4.1250 24-29 15/04S	84,006.35	0.05
100,000	LUMEN TECHNOLOG 4.1250 24-30 15/04S	81,500.74	0.04
120,000	LUMEN TECHNOLOGIES 4.5 20-29 15/01S	81,961.60	0.05
100,000	LUMEN TECHNOLOGIES 7.6 09-39 15/09S5/09S	68,714.11	0.04
100,000	M/I HOMES INC 4.95 20-28 01/02S28 01/02S	98,285.04	0.05
120,000	MACY S RETAIL HLDG 5.8750 22-30 15/03S	117,599.95	0.06
150,000	MACYS RETAIL HLDG 5.875 21-29 01/04S	148,246.53	0.08
125,000	MACYS RETAIL HLDG 6.125 22-32 15/03S03S	121,209.87	0.07
113,000	MACYS RET HLDG INC 4.50 14-34 15/12S	94,731.51	0.05
20,000	MARRIOTT OWNERSHIP 4.75 20-28 15/01S	19,195.39	0.01
185,000	MARRIOTT OWNERSHIP RE 4.500 21-29 15/06S	173,938.38	0.10
90,000	MATTHEWS INTERNATIONAL 5.25 17-25 01/12S	89,960.42	0.05
160,000	MBIA INC 5.70 04-34 12/01A	144,512.05	0.08
300,000	MERCER INTERNATIONL 5.125 21-29 01/02S	255,734.26	0.14
80,000	MERCER INTL 5.5 18-26 15/07SS	78,375.04	0.04
200,000	MERLIN ENTERTAINMENT 7.375 24-31 15/02S	200,565.06	0.11
400,000	MIDAS OPCO HOLDINGS L 5.625 21-29 15/08S	387,335.61	0.21
103,000	MINERALS TECHNOLOGIE 5.00 20-28 01/07S	100,301.24	0.06
170,000	MOLINA HEALTHCARE 3.8750 21-32 15/05S	155,431.14	0.09
240,000	MOLINA HEALTHCARE INC 0.875 20-30 15/11S	222,998.61	0.12
267,000	MOLINA HEALTHCARE INC 4.35 20-28 15/06S	259,562.69	0.14
395,000	MPT OPER PARTNE 3.5000 20-31 15/03S	288,809.07	0.16
275,000	MPT OPER PARTNERSHIP 4.625 19-29 01/08S	221,390.73	0.12
355,000	MPT OPER PARTNERSHIP 5.00 17-27 15/10S	317,641.67	0.17
155,000	MPT OPER PARTNERSP 5.25 16-26 01/08S	147,433.33	0.08
78,000	MUELLER WATER PRO 4.0000 21-29 15/06S	74,392.24	0.04
300,000	NCL CORP 5.875 22-27 15/02S	300,904.19	0.17
180,000	NCL CORP 7.75 22-29 15/02S	192,829.41	0.11
400,000	NCL CORP LTD 5.875 20-26 15/03S	400,075.78	0.22
267,000	NCL CORPORATION 8.1250 23-29 15/01S	285,204.14	0.16
203,000	NCL CORPORATION 8.3750 23-28 01/02S	213,217.29	0.12
150,000	NCL FINANCE LTD6.125 21-28 15/03S	152,974.81	0.08
190,000	NCR VOYIX 5.00 20-28 01/10S	186,421.02	0.10
403,000	NCR VOYIX 5.125 21-29 15/04S	394,173.88	0.22
300,000	NESCO HOLDINGS II INC 5.5 21-29 15/04S	276,443.78	0.15
582,000	NEWELL BRANDS INC 4.70 16-26 01/04S	583,472.83	0.32
199,000	NEWELL BRANDS INC 5.5 16-46 01/04S01/04S	178,198.55	0.10
150,000	NEWELL BRANDS INC 6.375 22-27 15/09S/09S	152,071.21	0.08
190,000	NEWELL BRANDS INC 6.6250 22-29 15/09S	192,308.13	0.11
450,000	NEW FORTRESS ENERGY 6.5000 21-26 30/09S	378,893.70	0.21
260,000	NEW FORTRESS ENERGY 6.75 20-25 15/09S	248,422.20	0.14
220,000	NEW FORTRESS ENERGY 8.75 24-29 15/03S	165,907.23	0.09

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
250,000	NEXSTAR BROADCA 4.7500 20-28 01/11S	238,513.56	0.13
497,000	NEXSTAR ESCROW 5.6250 19-27 15/07S	492,376.38	0.27
190,000	NEXTERA ENERGY 7.2500 23-29 15/01S	200,271.34	0.11
120,000	NEXTERA ENERGY OPER 3.875 19-26 15/10S0S	116,859.78	0.06
200,000	NEXTRA ENERGY 144A 4.50 17-27 15/09S	195,406.08	0.11
130,000	NORDSTROM INC 4.25 21-31 01/08S31 01/08S	114,741.14	0.06
81,000	NORDSTROM INC 4.3750 19-30 01/04S	74,336.95	0.04
130,000	NORDSTROM INC 4 17-27 15/03S	125,304.23	0.07
281,000	NORDSTROM INC 5.00 14-44 15/01S	217,420.62	0.12
50,000	NORDSTROM INC 6.95 98-28 15/03S	51,997.95	0.03
199,000	NORTONLIFELOCK INC 7.125 -30 30/09	208,865.57	0.11
298,000	NOVELIS CORP 3.25 21-26 11/08S	288,000.16	0.16
215,000	NOVELIS CORP 3.875 21-31 15/08S	196,556.23	0.11
469,000	NOVELIS CORP 4.7500 20-30 30/01S	454,089.46	0.25
225,000	ONEMAIN FINANCE 3.5000 21-27 15/01S	215,009.58	0.12
170,000	ONEMAIN FINANCE 3.8750 21-28 15/09S	157,675.00	0.09
200,000	ONEMAIN FINANCE 4.0000 20-30 15/09S	178,054.54	0.10
300,000	ONEMAIN FINANCE 9.0000 23-29 15/01S	317,841.45	0.17
250,000	ONEMAIN FINANCE CORP 7.125 24-31 15/11S	253,100.64	0.14
250,000	ONEMAIN FINANCE CORP 7.5 24-31 15/05S	257,420.26	0.14
156,000	ON SEMICONDUCTOR 3.8750 20-28 01/09S	148,749.97	0.08
213,000	OPEN TEXT/OPEN 4.1250 21-31 01/12S	195,719.16	0.11
235,000	OPEN TEXT HOLDINGS IN 4.125 20-30 15/02S	220,629.62	0.12
189,000	OPTION CARE HEALTH I 4.375 21-29 31/10S	179,544.11	0.10
640,000	ORGANON COMPANY 5.125 21-31 30/04S30/04S	602,285.19	0.33
200,000	ORGANON CO ORGANON F 6.75 24-34 15/05S	206,567.98	0.11
200,000	ORGANON CO ORGANON F 7.87 24-34 15/05S	211,887.19	0.12
592,000	ORGANON FINANCE 4.1250 21-28 30/04S	569,004.23	0.31
116,000	OUTFRONT MEDIA 4.2500 21-29 15/01S	110,483.28	0.06
147,000	OUTFRONT MEDIA 4.6250 19-30 15/03S	139,813.15	0.08
225,000	OUTFRONT MEDIA 5.0000 19-27 15/08S	223,549.10	0.12
150,000	OUTFRONT MEDIA 7.3750 23-31 15/02S	160,127.11	0.09
175,000	OWENS AND MINOR I 4.5000 21-29 31/03S	158,311.22	0.09
150,000	OWENS AND MINOR I 6.6250 22-30 01/04S	145,798.41	0.08
200,000	OWENS-BROCKWAY 6.6250 20-27 13/05S	201,010.91	0.11
180,000	OWENSBROCKWAY GLASS 7.25 23-31 15/05S	184,724.07	0.10
150,000	OWENSBROCKWAY GLASS 7.375 24-32 01/06S	153,250.90	0.08
120,000	PAPA JOHNS INTL 3.875 21-29 15/09S	111,066.66	0.06
325,000	PARAMOUNT GLOBAL 6.3750 22-62 30/03S	298,952.67	0.16
299,000	PARK INTERMED HOLD 4.875 21-29 15/05S	289,491.36	0.16
312,000	PARK INTERMED HOLD 5.875 20-28 01/10S	311,370.68	0.17
20,000	PARK INTERMEDIATE HOL 7.0 24-30 01/02S	20,756.31	0.01
120,000	PATRICK INDUSTRIES 4.750 21-29 01/05S	114,069.67	0.06
90,000	PATRICK INDUSTRIES 7.500 19-27 15/10S	90,304.86	0.05
240,000	PBF HOLDING CO LLC 6.0 20-28 15/02S	237,100.82	0.13
155,000	PBF HOLDING COMPANY 7.875 23-30 15/09S	159,637.37	0.09
112,000	PEDIATRIX MEDICAL 5.3750 22-30 15/02U	108,607.85	0.06
100,000	PENNYMAC FI 7.875 23-29 15/12S	106,571.61	0.06
249,000	PENNYMAC FINANCIAL 4.25 21-29 15/02S	237,686.55	0.13
233,000	PENNYMAC FINANCIAL 5.375 20-25 15/10S	232,750.44	0.13
200,000	PENNYMAC FINANCIAL S 7.125 24-30 15/11S	207,224.81	0.11
124,000	PENNYMAC FINANCIAL SER 5.75 21-31 15/09S	121,532.52	0.07
201,000	PHINIA INC 6.7500 24-29 15/04S	207,865.32	0.11
130,000	PITNEY BOWES INC 6.875 21-27 15/03S	129,186.02	0.07
50,000	PITNEY BOWES INC 7.25 21-29 15/03S	49,254.65	0.03
250,000	PLATFORM SPECIALTY PR 3.875 20-28 01/09S	238,246.20	0.13
310,000	POST HOLDINGS INC 4.5 21-31 15/09S	289,821.01	0.16
410,000	POST HOLDINGS INC 4.625 20-30 15/04S	392,146.98	0.22
400,000	POST HOLDINGS INC 5.50 19-29 15/12S	397,145.05	0.22
94,000	POST HOLDINGS INC 5.625 17-28 15/01S	94,810.86	0.05
300,000	POST HOLDINGS INC 6.2500 24-32 15/02S	309,044.37	0.17
350,000	POST HOLDINGS INC 6.375 24-33 01/03S	355,842.59	0.20
50,000	PRA GROUP INC 5.0 21-29 01/10S	46,033.17	0.03
150,000	PRA GROUP INC 8.3750 23-28 01/02S	155,646.89	0.09
120,000	PRA GROUP INC 8.8750 24-30 31/01S	124,896.24	0.07
294,000	PRIME SECURITY SERVIC 3.375 20-27 31/08S	279,956.00	0.15
403,000	PRIME SECURITY SERVIC 5.75 19-26 15/04S	405,034.70	0.22
420,000	PRIME SECURITY SERVIC 6.25 20-28 15/01S	420,066.18	0.23
220,000	PRIMO WATER HOLD INC 21-29 30/04S	210,877.50	0.12
180,000	PROG HOLDINGS I 6.0000 21-29 15/11S	177,604.39	0.10
50,000	PTC INC 4.00 20-28 15/02S	48,527.90	0.03
380,000	QUICKEN LNS LLC 3.875 20-31 01/03S	350,013.10	0.19
168,000	RACKSPACE TECHNOLOGY5.375 20-28 12/01S	50,400.00	0.03
130,000	RAIN CARBON INC 12.2500 23-29 01/09	140,369.28	0.08
100,000	RAYONIER AM PRO 7.6250 20-26 15/01S	98,808.35	0.05
130,000	REALOGY GROUP/C 5.2500 22-30 15/04S	103,678.26	0.06
165,000	REALOGY GROUP LLC 5.75 21-29 15/01S	137,613.50	0.08
240,000	REALOGY GROUP LLC RE 7.0 23-30 15/04S	222,875.04	0.12
145,000	REDWOOD STAR MERGER 8.75 22-30 01/04S	152,195.55	0.08
85,000	RESIDEO FUNDING	80,054.10	0.04
200,000	RESIDEO FUNDING INC 6.5 24-32 15/07S	205,529.35	0.11
91,000	RHP HOTEL PROPERTIES 4.5 21-29 15/02S	88,043.93	0.05
250,000	RHP HOTEL PROPERTIES 4.75 20-27 15/10S	246,706.07	0.14
330,000	RHP HOTEL PROPERTIES 6.5 24-32 01/04S	341,153.44	0.19
150,000	RHP HOTEL PROPERTIES 7.25 23-28 15/07S	156,991.64	0.09
72,000	RINGCENTRAL INC 8.5000 23-30 15/08S	76,971.63	0.04
240,000	RITCHIE BROS HOL 7.75 23-31 15/03S	256,077.28	0.14
200,000	RITCHIE BROTHERS 6.75 23-28 15/03S	206,885.65	0.11
365,000	ROCKET MORTGAGE CO 3.6250 20-29 01/03S	343,424.66	0.19
220,000	ROCKET MORTGAGE LLC 2.875 21-26 15/10S0S	211,264.83	0.12
250,000	ROCKETMTGE C0-I 4.0000 21-33 15/10S	224,593.29	0.12
150,000	ROYAL CARIBBEAN 3.7 17-28 15/03S	144,744.89	0.08
490,000	ROYAL CARIBBEAN 5.5 21-28 01/04S	496,153.27	0.27
420,000	ROYAL CARIBBEAN 6.2500 24-32 15/03S	435,721.08	0.24

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
600,000	ROYAL CARIBBEAN CRUIS 6.0 24-33 01/02S	615,113.51	0.34
330,000	ROYAL CARIBBEAN CRUISES 5.5 21-26 31/08S	333,237.65	0.18
220,000	ROYAL CARIB CRUISES 4.25 21-26 01/07S	217,453.23	0.12
240,000	ROYAL CARIB CRUISES 5.375 22-27 15/07S	241,894.66	0.13
140,000	RR DONNELLEY & SONS 10.875 24-29 01/08S	135,629.68	0.07
150,000	SABRE GLBL INC 11.2500 22-27 15/12	155,837.03	0.09
300,000	SABRE GLBL INC 8.625 23-27 01/06S	295,213.10	0.16
200,000	SALLY HOLDINGS 6.7500 24-32 01/03S	205,531.53	0.11
500,000	SBA COMMUNICATIONS 3.875 20-27 15/02S	487,147.70	0.27
480,000	SBA COMMUNICATIONS CO 3.125 21-29 01/02S	444,017.48	0.24
160,000	SCRIPPS ESCROW II INC 3.875 20-29 15/01S	119,203.18	0.07
118,000	SCRIPPS ESCROW II INC 5.375 20-31 15/01S	68,506.92	0.04
120,000	SCRIPPS ESCROW INC 19-27 15/07S	104,524.30	0.06
130,000	SEALED AIR/SEAL 7.2500 23-31 15/02S	137,678.03	0.08
140,000	SEALED AIR CORP 4.0000 19-27 01/12S	135,288.70	0.07
160,000	SEALED AIR CORP 5.0 22-29 15/04S	157,611.11	0.09
220,000	SEALED AIR CORP 6.125 23-28 01/02S	223,739.14	0.12
180,000	SEALED AIR CORP 6.875 03-33 15/07S15/07S	196,191.23	0.11
220,000	SEAWORLD PARKS 5.2500 21-29 15/08S	214,626.51	0.12
358,000	SELECT MEDICAL CORP 6.25 19-26 15/08S S	360,277.11	0.20
250,000	SENSATA TECHNOLOGIES 20-31 20-31 15/02S	228,955.95	0.13
148,000	SENSATA TECHNOLOGIES 4.375 19-30 15/02S	141,531.89	0.08
170,000	SERVICE CORP INTL 4.625 17-27 15/12S	167,577.96	0.09
250,000	SERVICE CORPORATION 3.375 20-30 15/08U	226,401.85	0.12
263,000	SERVICE CORPORATION 4 21-31 15/05S	243,291.27	0.13
204,000	SERVICE CORPORATION 5.125 19-29 01/06S	203,580.79	0.11
344,000	SIRIUS SATELLITE 3.125 21-26 16/08S	332,525.84	0.18
518,000	SIRIUS SATELLITE 4.00 21-28 15/07S	488,673.98	0.27
351,000	SIRIUS XM RADIO 4.1250 20-30 01/07S	318,602.72	0.18
454,000	SIRIUS XM RADIO 5.00 17-27 01/08S	447,303.64	0.25
441,000	SIRIUS XM RADIO 5.50 19-29 01/07S	430,663.25	0.24
510,000	SIRIUS XM RADIO INC 3.875 21-31 01/09S	444,224.50	0.24
150,000	SIX FLAGS 5.25 20-29 15/07S	147,397.54	0.08
86,000	SIX FLAGS 5.375 18-27 15/04S	85,685.55	0.05
104,000	SIX FLAGS 6.5 21-28 01/10S	105,337.96	0.06
250,000	SIX FLAGS ENTER 6.6250 24-32 01/05S	258,853.89	0.14
100,000	SIX FLAGS ENTERTAIN 5.5 17-27 15/04S04S	99,337.07	0.05
320,000	SIX FLAGS ENTERTAINM 7.25 23-31 15/05S	331,177.43	0.18
90,000	SLM CORP 3.125 21-26 02/11S	86,518.68	0.05
100,000	SLM CORP 4.2 20-25 29/10S	98,920.52	0.05
400,000	SOTERA HEALTH LLC 7.375 24-31 01/06S	415,759.50	0.23
215,000	SPRINGLEAF FINANCE 5.3750 19-29 15/11S	206,508.43	0.11
204,000	SPRINGLEAF FINANCE 6.625 19-28 15/01S	207,817.17	0.11
481,000	SPRINGLEAF FINANCE 7.1250 18-26 15/03S	491,401.67	0.27
230,000	SPRINGLEAF FINANCE 7.875 23-30 15/03S	240,559.63	0.13
100,000	STARWOOD PROPERTY 3.625 21-26 15/07S	96,508.99	0.05
200,000	STARWOOD PROPERTY 4.375 22-27 15/01S	194,918.25	0.11
180,000	STARWOOD PROPERTY 7.2500 24-29 01/04S	188,785.29	0.10
50,000	STEELCASE INC 5.1250 19-29 18/01S	49,129.89	0.03
115,000	SUBURBAN PROPANE 5.875 17-27 01/03S	115,013.50	0.06
197,000	SUBURBAN PROPANE PARTN 5.0 21-31 01/06S	183,614.19	0.10
300,000	SUMMIT MATERIAL 7.2500 23-31 15/01S	317,849.65	0.17
235,000	SUMMIT MATERIALS LLC 5.2500 20-29 15/01S	232,800.42	0.13
115,000	SUNNOVA ENERGY 11.7500 23-28 01/10	109,932.22	0.06
100,000	SUNNOVA ENERGY 5.8750 21-26 01/09S	93,320.39	0.05
200,000	SUNOCO LP/FINAN 7.0000 23-28 15/09S	207,616.60	0.11
277,000	SUNOCO LP/SUNOCO FIN 4.50 22-30 30/04S	265,276.85	0.15
282,000	SUNOCO LP/SUNOCO FINANC 4.5 21-29 15/05S	270,871.09	0.15
30,000	SUNOCO LP 6 15-27/04S	30,092.79	0.02
250,000	SUNOCO LP 7.0000 24-29 01/05S	261,351.23	0.14
250,000	SUNOCO LP 7.2500 24-32 01/05S	264,804.72	0.15
116,000	SUNOCO LP SUNOCO 5.875 18-28 15/03S	116,630.74	0.06
217,000	SURGERY CENTER 7.25 24-32 15/04S	226,498.97	0.12
20,000	SYNAPTICS INC 4 21-29 15/06S21-29 15/06S	18,954.77	0.01
210,000	SYNCHRONY FINANCIAL 7.25 23-33 02/02S	218,567.03	0.12
156,000	TAYLOR MORRISON 5.125 20-30 01/08S	155,254.30	0.09
130,000	TAYLOR MORRISON 5.75 19-28 15/01S	132,177.48	0.07
85,000	TAYLOR MORRISON 5.8750 19-27 15/06S	86,795.65	0.05
300,000	TEGNA INC 4.625 20-28 15/03S	287,764.97	0.16
184,000	TEGNA INC 4.75 20-26 10/09S	181,855.95	0.10
325,000	TEGNA INC 5 20-29 15/09S	309,579.36	0.17
170,000	TELEFLEX INC 4.25 20-28 01/06S	164,640.58	0.09
145,000	TELEFLEX INC 4.625 17-27 15/11S	142,948.71	0.08
236,000	TEMPUR SEALY INTL 3.8750 21-31 15/10S	210,223.40	0.12
246,000	TEMPUR SEALY INTL INC 4.0 21-29 15/04S	229,231.81	0.13
570,000	TENNECO INC 8.000 23-28 17/11S	526,673.12	0.29
120,000	TEREX CORP 5.0000 21-29 15/05S	117,069.65	0.06
200,000	TERRAFORM POWER 4.7500 19-30 15/01S	191,323.34	0.11
250,000	TERRAFORM POWER 5.0 17-28 31/01S	247,425.06	0.14
221,000	THE ADT CORPORATION 4.875 16-32 15/07S	211,404.54	0.12
120,000	THE CHEMOURS CO 5.375 17-27 15/05S	117,455.50	0.06
151,000	THOR INDUSTRIES 4.0000 21-29 15/10S	140,893.77	0.08
50,000	TOPBUILD CORP 3.6250 21-29 15/03S	46,580.11	0.03
200,000	TOPBUILD CORP 4.1250 21-32 15/02S	184,251.34	0.10
101,000	TRAVEL + LEISURE CO 4.5 17-27 01/04S04S	102,301.43	0.06
32,000	TRAVEL + LEISURE CO 4.6250 19-30 01/03S	29,931.93	0.02
150,000	TRAVEL + LEISURE CO 5.10 15-25 01/10S	151,507.89	0.08
250,000	TRAVEL + LEISURE CO 6.625 20-26 31/07S	254,642.42	0.14
190,000	TRAVEL LEISURE CO 4.5 21-29 01/12S	179,815.20	0.10
85,000	TREEHOUSE FOODS INC 4.0000 20-28 01/09S	78,644.64	0.04
50,000	TRIMAS CORP 4.125 21-29 15/04S	47,865.35	0.03
200,000	TRINET GROUP INC 3.50 21-29 01/03S	185,397.57	0.10
150,000	TRINET GROUP INC 7.125 23-31 15/08S	156,281.01	0.09
135,000	TRINITY INDUSTR 7.7500 23-28 15/07S	141,706.61	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
165,000	TRINSEO OP 5.125 21-29 01/04S	77,661.97	0.04
138,000	TRI POINTE HOMES 5.25 17-27 01/06S	138,409.10	0.08
50,000	TRI POINTE HOMES 5.700 20-28 15/06S	50,915.71	0.03
361,000	TRIUMPH GROUP I 9.0000 23-28 15/03S	377,862.88	0.21
356,000	TRONOX INC 4.625 21-29 15/03S	332,333.51	0.18
153,000	TTM TECHNOLOGIES INC 4 21-29 10/03S	145,061.07	0.08
140,000	TWILIO 3.625 21-29 15/03S	130,244.08	0.07
98,000	TWILIO INC3.875 21-31 15/03S	90,561.01	0.05
200,000	UNDER ARMOUR INC 3.25 16-26 15/06S	193,897.45	0.11
170,000	UNISYS CORP 6.875 20-27 01/11S	164,049.70	0.09
208,000	UNITED NATURAL FOODS 6.75 20-28 15/10S	198,382.22	0.11
250,000	UNITED RENTALS 3.7500 21-32 15/01S	228,141.24	0.13
200,000	UNITED RENTALS 4.0000 20-30 15/07S	188,967.50	0.10
320,000	UNITED RENTALS 6.125 24-34 15/03S	330,630.87	0.18
334,000	UNITED RENTALS INC 3.875 20-31 15/02S	310,648.89	0.17
160,000	UNITED RENTALS NA 5.5 16-27 15/05S15/05S	160,191.62	0.09
524,000	UNITED RENTALS NORTH 4.875 17-28 15/01	520,609.18	0.29
239,000	UNITED RENTALS NORTH 5.25 19-30 15/01S	239,167.84	0.13
100,000	UNITED STATES STEEL 6.875 21-29 01/03S	101,468.36	0.06
900,000	UNITI GROUP/CSL 10.5000 23-28 15/02	960,705.80	0.53
170,000	UNITI GROUP/CSL 4.7500 21-28 15/04S	157,691.24	0.09
327,000	UNITI GROUP/CSL 6.5000 21-29 15/02S	283,776.13	0.16
221,000	UNITI GROUP LP/UNITI F 6.00 21-30 15/01S	188,568.71	0.10
138,000	UPBOUND GROUP INC 6.375 21-29 15/02S	133,622.35	0.07
160,000	US CELLULAR CORP 6.7 03-33 15/12S 15/12S	178,106.37	0.10
141,000	US FOODS INC 4.625 21-30 01/06S	136,475.33	0.08
264,000	US FOODS INC 4.75 21-29 15/02S	257,606.71	0.14
161,000	US FOODS INC 6.875 23-28 15/09S	167,842.99	0.09
150,000	US FOODS INC 7.25 23-32 15/01S	158,755.02	0.09
350,000	UTD RENTALS N.AMERICA 3.875 19-27 15/11S	341,304.90	0.19
200,000	VAIL RESORTS INC 6.5 24-32 15/05S	209,022.03	0.12
160,000	VALEANT PHARMA 8.5 18-27 01/06S	130,982.78	0.07
171,000	VALVOLINE INC 3.6250 21-31 15/06S	152,902.86	0.08
275,000	VERTIV GROUP CO 4.1250 21-28 15/11S	266,061.58	0.15
200,000	VIASAT INC 5.6250 19-27 15/04S	188,909.13	0.10
195,000	VIASAT INC 5.625 17-25 15/09S	191,977.03	0.11
100,000	VIASAT INC 6.5000 20-28 15/07S	78,258.96	0.04
220,000	VIASAT INC 7.5 23-31 30/05S	151,465.86	0.08
100,000	VIAVI SOLUTIONS 3.7500 21-29 01/10S	90,718.30	0.05
200,000	VICTORIA S SECR 4.6250 21-29 15/07S	176,550.68	0.10
108,000	VM CONSOLIDATED 5.5 21-29 15/04	106,558.84	0.06
140,000	WABASH NATIONAL 4.5000 21-28 15/10S	128,559.72	0.07
450,000	WALGREENS BOOTS 3.45 16-26 01/06S	433,001.39	0.24
100,000	WALGREENS BOOTS 4.50 14-34 18/11S	77,664.39	0.04
260,000	WALGREENS BOOTS 4.80 14-44 18/11S	194,774.69	0.11
220,000	WALGREENS BOOTS ALL 8.125 24-29 15/08S	219,614.08	0.12
200,000	WALGREENS BOOTS ALLI 3.2 20-30 15/04S	162,091.08	0.09
240,000	WALGREENS BOOTS ALLI 4.1 20-50 15/04S	157,768.02	0.09
100,000	WALGREENS BOOTS ALLIA 4.65 16-46 01/06S	67,629.58	0.04
521,000	WEATHERFORD INT 8.6250 21-30 30/04S	542,773.72	0.30
269,000	WESCO DISTRIBUTION 6.375 24-29 15/03S	278,000.25	0.15
261,000	WESCO DISTRIBUTION 6.625 24-32 15/03S	271,737.84	0.15
468,000	WESCO DISTRIBUTION 7.2500 20-28 15/06S	479,157.21	0.26
650,000	WESTERN DIGITAL CORP 4.75 18-26 15/02S	646,113.86	0.36
200,000	WILLIAM CARTER COMPAN 5.625 19-27 15/03S	199,474.39	0.11
141,000	WILLIAMS SCOTSMAN 4.6250 20-28 15/08S	137,092.89	0.08
150,000	WILLIAMS SCOTSMAN 7.375 23-31 01/10S	158,449.85	0.09
150,000	WILLIAMS SCOTSMAN INT 6.625 24-29 15/06S	154,534.65	0.09
410,000	WINDSTREAM ESCROW LLC 7.750 20-28 15/08S	410,182.18	0.23
25,000	WINNEBAGO INDUS 6.2500 20-28 15/07S	25,029.74	0.01
261,000	WMG ACQUISITION 3.000 20-31 15/02S	231,273.54	0.13
220,000	WMG ACQUISITION CORP 3.75 21-29 01/12S	206,901.83	0.11
150,000	WMG ACQUISITION CORP 3.875 20-30 15/07S	139,740.82	0.08
181,000	WOLVERINE WORLD 4.0000 21-29 15/08S	159,736.20	0.09
140,000	WW INTERNATIONA 4.5000 21-29 15/04S	31,432.03	0.02
125,000	XEROX CORP 6.75 09-39 15/12S	96,550.21	0.05
150,000	XEROX HOLDINGS 8.8750 24-29 30/11S	139,476.65	0.08
237,000	XEROX HOLDINGS CORP 5.50 20-28 15/08S	202,353.77	0.11
180,000	XHR LP 4.875 21-29 01/06S	172,539.17	0.09
100,000	XPO ESCROW SUB SHARE S7.50 22-27 15/11S	103,160.56	0.06
100,000	XPO INC 7.125 23-31 01/06S	104,803.74	0.06
200,000	XPO INC 7.125 23-32 01/02S	210,215.10	0.12
270,000	YUM! BRANDS INC 4.7500 19-30 15/01S	266,725.70	0.15
296,000	YUM BRANDS 5.375 22-32 01/04S	295,324.33	0.16
359,000	YUM BRANDS INC 3.625 20-31 15/03S 15/03S	332,191.18	0.18
171,000	YUM BRANDS INC 4.625 21-32 31/01S	163,818.98	0.09
150,000	YUM BRANDS INC 6.875 07-37 15/11S 15/11S	169,820.20	0.09
150,000	ZEBRA TECHNOLOGIES C 6.5 24-32 01/06S	156,711.13	0.09
100,000	ZIFF DAVIS INC 4.625 20-30 15/10S	93,865.18	0.05
250,000	ZIPRECRUITER IN 5.0000 22-30 15/01S	226,221.45	0.12
171,000	ZOOMINFO TECHNOLOGIE 3.875 21-29 01/02S	157,977.35	0.09
Floating rate notes		**6,159,215.72**	**3.39**
	Canada	**234,069.41**	**0.13**
250,000	ALGONQUIN POWER UTIL FL.R 22-82 18/01S	234,069.41	0.13
	Ireland	**389,668.98**	**0.21**
400,000	PERRIGO FINANCE FL.R 20-30 15/06S	389,668.98	0.21
	Italy	**811,972.04**	**0.45**
490,000	UNICREDIT SPA FL.R 17-32 19/06S	493,082.87	0.27
299,000	UNICREDIT SPA FL.R 19-34 02/04S	318,889.17	0.18
	Japan	**190,572.57**	**0.10**
200,000	RAKUTEN GROUP INC FL.R 21-99 31/12S	190,572.57	0.10
	United Kingdom	**1,086,668.45**	**0.60**
660,000	VODAFONE GROUP PLC FL.R 19-79 04/04S	695,887.50	0.38
282,000	VODAFONE GROUP PLC FL.R 21-81 04/06S	255,517.42	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
140,000	VODAFONE GROUP PLC FL.R 21-81 04/06S	135,263.53	0.07
	United States of America	**3,446,264.27**	**1.90**
420,000	AMC ENTERTAINMENT HO FL.R 20-26 15/06S	418,828.41	0.23
123,000	ASSURANT INC FL.R 18-48 27/03Q-48 27/03S	125,177.84	0.07
100,000	BRANDYWINE OPER FL.R 22-28 15/03S	107,867.47	0.06
265,000	CARVANA CO FL.R 23-28 01/12S	277,908.67	0.15
517,500	CARVANA CO FL.R 23-30 01/06 S	562,799.67	0.31
502,800	CARVANA CO FL.R 23-31 01/06S	592,273.43	0.33
255,000	ELANCO ANIMAL HEALTH FL.R 19-28 28/08S8S	264,740.20	0.15
150,000	GLOBAL ATLANTIC FIN FL.R 24-54 15/10S	156,239.12	0.09
100,000	GLOBAL PART GLP FINA FL.R 21-29 15/01S	100,329.55	0.06
220,000	LIBERTY MUTUAL GROUP FL.R 21-51 15/12S	208,503.68	0.11
159,000	NEWELL BRANDS INC FL.R 16-36 01/04S	151,468.76	0.08
200,000	PACIFIC WESTERN BANK FL.R 21-31 01/05S	183,058.62	0.10
139,000	PARAMOUNT GLOBAL FL.R 17-57 28/02S	123,976.39	0.07
100,000	VALLEY NATIONAL BANC FL.R 21-31 28/05S	81,042.99	0.04
100,000	WESTERN ALLIANCE BAN FL.R 21-31 07/06S	92,049.47	0.05
Other transferable securities		**874,653.44**	**0.48**
Bonds		**874,653.44**	**0.48**
	United States of America	**874,653.44**	**0.48**
120,000	FAIR ISAAC CORP 5.25 18-26 08/05S	119,980.32	0.07
85,000	KB HOME 7.25 22-30 15/07S	88,681.21	0.05
200,000	LEVEL 3 FINANCING INC 10.5 24-29 15/04S	218,846.26	0.12
242,000	LIBERTY MUTUAL GROUP IN 4.3 21-61 01/02S	162,017.91	0.09
50,000	LIVE NATION ENTERT 5.625 18-26 15/03U	49,899.57	0.03
250,000	VALEANT PHARMA 9.25 18-26 01/04S	235,228.17	0.13
Total securities portfolio		**177,091,642.90**	**97.45**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value EUR	% of NAV
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**329,881,001.99**	**95.88**
Bonds		**230,652,605.65**	**67.04**
	Austria	**1,807,454.17**	**0.53**
1,750,000	AMS-OSRAM AG 10.5 23-29 30/03S	1,807,454.17	0.53
	Belgium	**1,088,764.76**	**0.32**
1,099,000	ONTEX GROUP N.V. 3.5 21-26 07/07S	1,088,764.76	0.32
	Finland	**1,543,560.05**	**0.45**
900,000	HUHTAMAKI OY 4.25 22-27 09/06A	913,560.05	0.27
600,000	HUHTAMAKI OYJ 5.1250 23-28 24/11A	630,000.00	0.18
	France	**62,829,640.57**	**18.26**
1,500,000	AUCHAN HOLDING SA 2.875 20-26 29/04A	1,441,875.50	0.42
1,400,000	AUCHAN HOLDING SA 3.25 20-27 23/07A	1,281,240.20	0.37
1,300,000	AUCHAN HOLDING SA 4.875 22-28 08/12A	1,151,597.96	0.33
600,000	CEETRUS FRANCE SA 2.75 19-26 26/11A	575,036.11	0.17
1,357,000	CHROME BIDCO SAS 3.5 21-28 24/05S	1,144,899.43	0.33
1,058,000	CHROME HOLDCO SAS 5.0 21-29 31/05S	676,584.13	0.20
900,000	CMA CGM 5.5% 24-29 15/07S	922,018.74	0.27
741,000	CONSTELLIUM SE 3.125 21-29 15/07S	707,871.19	0.21
650,000	CONSTELLIUM SE 5.375 24-32 15/08S	668,632.87	0.19
1,200,000	CROWN EU HLD 4.5 24-30 15/01A	1,226,803.26	0.36
934,000	CROWN EURO HOLD 4.7500 23-29 15/03S	965,224.15	0.28
1,100,000	CROWN EUROPEAN HLDG 5 23-28 15/05S	1,147,132.74	0.33
889,000	CROWN EUROPEAN HOLD 2.875 18-26 01/02S	881,622.42	0.26
587,000	DERICHEBOURG SA 2.25 21-28 15/07S	554,731.67	0.16
1,040,000	ELIOR GROUP SA 3.75 21-26 08/07S	1,027,096.75	0.30
1,100,000	ELIS SA 1.625 19-28 03/04A	1,033,499.45	0.30
700,000	ELIS SA 2.875 18-26 15/02A	696,675.77	0.20
600,000	ELIS SA 4.125 22-27 24/05A	611,805.90	0.18
1,400,000	ELO 5.875 24-28 17/04A	1,309,000.00	0.38
1,500,000	ELO SA 6.00 23-29 22/03A	1,389,129.39	0.40
1,000,000	ERAMET SA 6.5000 24-29 30/11A	997,089.60	0.29
1,000,000	ERAMET SA 7.00 23-28 22/05A	1,021,803.22	0.30
1,100,000	EUTELSAT S.A. 1.5 20-28 13/10A	869,834.66	0.25
1,000,000	EUTELSAT SA 2.2500 19-27 13/07A	871,361.84	0.25
1,249,000	EUTELT 9.75 24-29 13/04S	1,287,254.19	0.37
750,000	FAURECIA SE 2.375 21-29 15/06S	665,951.23	0.19
2,250,000	FAURECIA SE 2.75 21-27 15/02S	2,160,000.00	0.63
1,466,000	FAURECIA SE 3.125 19-26 15/06S	1,439,620.87	0.42
1,325,000	FAURECIA SE 3.75 20-28 15/06S	1,270,533.46	0.37
638,000	FAURECIA SE 7.25 22-26 15/06S	659,600.21	0.19
1,030,000	FNAC DARTY 6.0 24-29 01/04S	1,074,222.55	0.31
1,700,000	FORVIA 2.375 19-27 15/06S	1,604,778.83	0.47
850,000	FORVIA 5.125 24-29 15/06S	844,687.50	0.25
1,300,000	FORVIA 5.5 24-31 15/06S	1,287,670.76	0.37
1,608,000	GETLINK SE 3.5 20-25 30/10S	1,604,610.56	0.47
599,000	LOXAM SAS 2.875 19-26 15/04S	593,689.55	0.17
887,000	LOXAM SAS 3.75 19-26 15/07S	883,168.12	0.26
700,000	LOXAM SAS 4.5 22-27 15/02S	703,841.38	0.20
680,000	LOXAM SAS 6.3750 23-28 15/05S	705,500.00	0.21
1,071,000	LOXAM SAS 6.375 23-29 31/05S	1,119,153.14	0.33
600,000	NEXANS 4.25 24-30 11/03A	612,700.72	0.18
1,200,000	NEXANS SA 4.1250 24-29 29/05A	1,218,244.54	0.35
800,000	NEXANS SA 5.5 23-28 05/04A	845,029.48	0.25
900,000	OPMOBILITY 4.875 24-29 13/03A	896,811.23	0.26
1,262,000	RENAULT SA 1.00 17-25 28/11A	1,226,352.40	0.36
1,000,000	RENAULT SA 1.1250 19-27 04/10A	928,810.43	0.27
1,400,000	RENAULT SA 2.0000 18-26 28/09A	1,357,966.26	0.39
1,900,000	RENAULT SA 2.375 20-26 25/11A	1,863,682.28	0.54
1,000,000	RENAULT SA 2.5000 21-27 02/06A	969,476.02	0.28
1,200,000	RENAULT SA 2.5 21-28 01/04A	1,149,000.00	0.33
1,068,000	REXEL SA 2.1250 21-28 15/12S	1,009,260.00	0.29
781,000	REXEL SA 2.125 21-28 15/06S	744,950.86	0.22
800,000	REXEL SA 5.25 23-30 15/09S	833,040.28	0.24
1,300,000	SPIE SA 2.625 19-26 18/06A	1,284,658.16	0.37
1,100,000	VALEO 5.875 23-29 12/04A	1,153,806.83	0.34
1,800,000	VALEO SA 4.5 24-30 11/04A	1,766,092.95	0.51
1,200,000	VALEO SE 1.625 16-26 18/03A	1,162,557.63	0.34
1,500,000	VALEO SE 5.375 22-27 28/05A	1,546,369.98	0.45
1,200,000	VIRIDIEN 7.75 21-27 01/04S	1,183,981.22	0.34
	Germany	**13,508,541.74**	**3.93**
800,000	ALSTRIA OFFICE REIT 0.50 19-25 26/09A	764,536.56	0.22
600,000	ALSTRIA OFFICE REIT 1.50 17-27 15/11A	545,511.91	0.16
800,000	ALSTRIA OFFICE REIT 1.5 20-26 23/06A	761,490.96	0.22
700,000	BRANICKS GRO 2.250 21-26 22/09A	385,874.07	0.11
587,000	HAPAG LLOYD 2.50 21-28 15/04S	565,860.12	0.16
940,000	NOVELIS SHEET INGOT 3.375 21-29 15/04S	896,784.27	0.26
666,000	PEACH PROPERTY FIN 4.375 20-25 15/11S10S	621,808.05	0.18
1,400,000	SCHAEFFLER AG 2.75 20-25 12/10A	1,385,984.25	0.40
1,020,000	SCHAEFFLER AG 2.8750 19-27 26/03A	1,003,398.23	0.29
1,600,000	SCHAEFFLER AG 3.375 20-28 12/10A	1,544,923.30	0.45
1,000,000	SCHAEFFLER AG 4.50 24-26 14/08A	1,012,750.02	0.29
1,700,000	SCHAEFFLER AG 4.5 24-30 28/03A	1,675,805.65	0.49
1,300,000	SCHAEFFLER AG 4.75 24-29 14/08A	1,304,424.86	0.38
1,000,000	TUI AG 5.875 24-29 15/03S	1,039,389.49	0.30
	Greece	**3,396,480.59**	**0.99**
970,000	ALPHA SERVICES AND H 5.5 21-31 11/03A	977,710.72	0.28
908,000	EUROBANK S.A. 2 21-27 05/05A	892,639.08	0.26
962,000	MYTILINEOS S.A. 2.25 21-26 28/04S	939,113.30	0.27
550,000	PIRAEUS BANK 8.25 22-27 28/01A	587,017.49	0.17
	Ireland	**1,888,336.92**	**0.55**
900,000	JAMES HARDIE INTL 3.625 18-26 01/10S	892,637.52	0.26

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
753,000	MOTION BONDCO DAC 4.5 19-27 15/11S	690,779.42	0.20
300,000	PERRIGO FINANCE 5.375 24-32 30/09S	304,919.98	0.09
	Italy	**54,665,126.85**	**15.89**
800,000	AMPLIFON SPA 1.125 20-27 13/02A	752,794.19	0.22
1,080,000	ATLANTIA EX AUTOST 4.5 24-30 24/01A	1,095,103.77	0.32
1,868,000	ATLANTIA S.P.A.1.875 21-28 12/02A	1,762,931.76	0.51
1,950,000	ATLANTIA SPA 1.875 17-27 13/07A	1,863,569.66	0.54
940,000	BANCA IFIS 5.5 24-29 27/02A	978,058.63	0.28
512,000	BANCA IFIS SPA 6.125 23-27 19/01A	533,718.81	0.16
550,000	BANCA IFIS SPA 6.875 23-28 13/09A	590,854.31	0.17
1,100,000	BANCO BPM 5.0 24-34 18/06A	1,133,071.27	0.33
700,000	BANCO BPM SPA 3.375 22-32 19/01A	687,459.53	0.20
800,000	BPER BANCA S.P.A. 3.625 20-30 30/11A	794,695.52	0.23
1,052,000	BPER BANCA SPA 3.875 22-32 25/07A	1,043,727.72	0.30
500,000	DOVALUE SPA 3.375 21-26 31/07S	480,157.92	0.14
581,000	ICCREA BANCA SPA 4.75 21-32 18/01A	586,503.90	0.17
500,000	ILLIMITY BANK SPA 6.625 22-25 09/12A	509,236.66	0.15
957,000	INFRASTRUTTURE 1.7500 21-31 19/04A	874,833.54	0.25
1,401,000	INFRASTRUTTURE WIREL 1.625 20-28 21/10A	1,321,306.59	0.38
1,936,000	INFRA WIRELESS ITA 1.875 20-26 08/07A	1,891,011.48	0.55
800,000	INTERNATIONAL DESIGN 10.00 23-28 15/11S	859,176.80	0.25
980,000	INTESA SANPAOLO 2.925 20-30 14/10A	938,007.84	0.27
1,840,000	INTESA SANPAOLO 3.928 14-26 15/09A	1,862,267.07	0.54
1,100,000	INTESA SANPAOLO VITA 2.375 20-30 22/12A	978,804.57	0.28
1,400,000	MUNDYS SPA 4.7500 24-29 24/01A	1,449,182.08	0.42
1,922,000	NEXI SPA 1.625 21-26 30/04S	1,861,838.11	0.54
2,000,000	NEXI SPA 2.125 21-29 30/04S/04S	1,861,366.62	0.54
994,000	OPTICS BIDCO SPA 1.625 24-29 18/01A	907,930.14	0.26
1,050,000	OPTICS BIDCO SPA 2.375 24-27 12/10A	1,007,115.39	0.29
650,000	OPTICS BIDCO SPA 3.625 24-26 25/05A	647,827.53	0.19
1,286,000	OPTICS BIDCO SPA 6.875 24-28 15/02S	1,398,565.42	0.41
701,000	OPTICS BIDCO SPA 7.75 24-33 24/01A	853,588.27	0.25
1,444,000	OPTICS BIDCO SPA 7.875 24-28 31/07S	1,629,587.76	0.47
779,000	OPTICS BIDCP SPA 2.875 24-26 28/01A	769,050.51	0.22
1,000,000	TELECOM ITALIA 3.625 16-26 25/05A	1,005,350.11	0.29
993,000	TELECOM ITALIA SPA 1.625 21-29 18/01A	907,613.36	0.26
1,100,000	TELECOM ITALIA SPA 2.375 17-27 12/10A	1,059,892.13	0.31
471,000	TELECOM ITALIA SPA 2.875 18-26 28/01A	468,357.98	0.14
1,893,000	TELECOM ITALIA SPA 3 16-25 30/09A	1,880,956.98	0.55
700,000	TELECOM ITALIA SPA 5.25 05-55 17/03A	696,999.63	0.20
1,249,000	TELECOM ITALIA SPA 6.875 23-28 15/02S	1,351,891.27	0.39
1,317,000	TELECOM ITALIA SPA 7.875 23-28 31/07S	1,486,400.47	0.43
1,750,000	TERNA RETE ELET 4.7500 24-49 31/12A	1,789,340.04	0.52
1,010,000	UGF 3.50 17-27 29/11A	1,021,757.96	0.30
1,962,000	UNICREDIT SPA 5.375 24-34 16/04A	2,057,283.16	0.60
1,921,000	UNIPOL GRUPPO S.P.A. 3.25 20-30 23/09A	1,943,437.42	0.56
961,000	UNIPOLSAI SPA 3.875 18-28 01/03A	959,570.30	0.28
1,500,000	UNIPOLSAI SPA 4.9 24-34 23/05A	1,529,454.30	0.44
1,000,000	WEBUILD 5.375 24-29 20/06A	1,029,784.97	0.30
684,000	WEBUILD SPA 3.875 22-26 28/07A	683,787.12	0.20
800,000	WEBUILD SPA 7 23-28 27/09A	869,906.28	0.25
	Japan	**9,057,737.84**	**2.63**
1,966,000	SOFTBANK GROUP 5.00 18-28 15/04S	1,985,500.61	0.58
1,000,000	SOFTBANK GROUP 5.375 24-29 08/01S	1,016,284.07	0.30
1,000,000	SOFTBANK GROUP 5.75 24-32 08/07S	1,015,226.96	0.30
1,000,000	SOFTBANK GROUP CORP. 3.375 21-29 06/07S	937,192.60	0.27
750,000	SOFTBANK GROUP CORP 2.875 21-27 06/01S	731,111.09	0.21
1,400,000	SOFTBANK GROUP CORP 3.125 17-25 19/09S	1,380,752.51	0.40
914,000	SOFTBANK GROUP CORP 3.875 21-32 06/07S	838,595.00	0.24
1,198,000	SOFTBANK GROUP CORP 4 17-29 19/09S19/09S	1,153,075.00	0.34
	Luxembourg	**8,133,322.62**	**2.36**
684,000	DANA FINANCING LUX 3.00 21-29 15/07S	602,055.43	0.17
700,000	DANA FINANCING LUX 8.5 23-31 15/07S	743,704.19	0.22
1,500,000	MATTERHORN TELECOM 3.1250 19-26 15/09S	1,480,354.59	0.43
700,000	MATTERHORN TELECOM 4.00 17-27 15/11S	695,825.64	0.20
1,250,000	MOTION FINCO SARL 7.375 23-30 15/06S	1,263,964.98	0.37
600,000	SAMSONITE FINCO SARL 3.5 18-26 15/05S	594,606.22	0.17
550,000	STENA INTL 7.25 23-28 15/02S	574,123.74	0.17
1,050,000	TELECOM ITALIA FIN 7.75 03-33 24/01A	1,294,124.58	0.38
900,000	TELENET INT FIN REGS 3.50 17-28 01/03S	884,563.25	0.26
	Netherlands	**18,200,902.72**	**5.29**
1,400,000	ABERTIS INFRA FIN 2.625 21-XX 26/04A	1,339,325.08	0.39
1,150,000	ASHLAND SERVICES BV 2.00 20-28 30/01S	1,074,030.74	0.31
800,000	BE SEMICONDUCTOR IND 4.5 24-31 15/07A	817,862.37	0.24
600,000	CITYCON TREASURY BV 1.25 16-26 08/09A	569,188.76	0.17
800,000	CITYCON TREASURY BV 1.625 21-28 12/03A	732,063.85	0.21
1,050,000	DARLING GLOBAL FIN 3.625 18-26 15/05S	1,044,548.90	0.30
1,289,000	ENERGIZER GAMMA ACQU 3.5 21-29 23/06S	1,213,005.35	0.35
800,000	GOODYEAR EUROPE BV 2.75 21-28 15/08S	722,000.00	0.21
1,275,000	OI EUROPEAN GROUP 6.25 23-28 15/05S	1,325,898.00	0.39
950,000	OI EUROPEAN GROUP BV 5.25 24-29 01/06S	969,604.83	0.28
1,050,000	SAIPEM FINANCE INTERN 4.875 24-30 30/05A	1,072,596.93	0.31
886,000	SAIPEM FIN INTL BV 3.125 21-28 31/03A	870,715.66	0.25
1,306,000	TRIVIUM PACKAGING 3.75 19-26 15/08S5/08S	1,300,262.86	0.38
1,604,000	VZ SECURED FINANCING 3.5 22-32 15/01S	1,472,355.98	0.43
1,138,000	VZ VENDOR FINANCING 2.875 20-29 15/01A	1,048,264.12	0.30
1,750,000	ZIGGO BOND CO BV 3.375 20-30 28/02SS	1,583,710.82	0.46
1,133,000	ZIGGO BV 2.875 19-30 15/01S	1,045,468.47	0.30
	Portugal	**1,050,181.94**	**0.31**
900,000	NOVO BANCO SA 9.875 23-33 01/06A	1,050,181.94	0.31
	Spain	**7,908,557.61**	**2.30**
579,000	ALMIRALL SA 2.125 21-26 30/09S	563,521.52	0.16
1,000,000	BANCO DE SABADELL SA 2.5 21-31 15/01A	983,931.92	0.29
1,000,000	BANCO DE SABADELL SA 5.625 16-26 06/05A	1,034,227.91	0.30

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
674,000	EDREAMS ODIGEO SA 5.5 22-27 15/07S	676,486.84	0.20
2,767,000	GRIFOLS ESCROW 3.8750 21-28 15/10S	2,565,386.08	0.75
1,396,000	GRIFOLS SA 2.25 19-27 15/11S	1,333,977.34	0.39
750,000	MINOR HOTELS 4 21-26 28/06S	751,026.00	0.22
	Sweden	**6,699,099.91**	**1.95**
684,000	DOMETIC GROUP AB 2.000 21-28 29/09A	609,292.08	0.18
450,000	DOMETIC GROUP AB 3 19-26 08/05A	441,309.72	0.13
1,430,000	INTRUM AB 3.5000 19-26 15/07S	1,078,358.02	0.31
1,357,000	INTRUM AB 3 19-27 15/09S	1,023,271.20	0.30
800,000	INTRUM AB 9.25 22-28 15/03S	605,730.43	0.18
918,000	VOLVO CAR AB 2.5 20-27 07/10A	884,680.43	0.26
922,000	VOLVO CAR AB 4.25 22-28 31/05A	927,822.88	0.27
1,120,000	VOLVO CAR AB 4.75 24-30 08/05A	1,128,635.15	0.33
	United Kingdom	**13,253,435.42**	**3.85**
1,150,000	AVIS BUDGET FI 7 24-29 28/02S	1,147,377.14	0.33
1,200,000	AVIS BUDGET FINANCE 7.25 23-30 31/07S	1,197,000.00	0.35
750,000	DRAX FINCO PLC 5.875 24-29 15/04S	783,993.11	0.23
1,104,000	EC FINANCE PLC 3.0000 21-26 15/10S	1,071,100.46	0.31
750,000	INTL PERSONAL FI 10.75 24-29 14/12S	808,785.07	0.24
300,000	MOBICO GROUP 4.875 23-31 26/09A	295,275.83	0.09
1,503,000	NOMAD FOODS BONCO 2.5 21-28 24/06S	1,419,367.87	0.41
661,000	SIG PLC 5.25 21-26 30/11S	628,147.69	0.18
800,000	SYNTHOMER PLC 7.375 24-29 02/05S	835,232.47	0.24
1,200,000	THAMES WATER UTILITI 4.0 23-27 18/04A	882,000.00	0.26
1,050,000	THAMES WATER UTILITIE 0.875 22-28 31/01A	754,807.79	0.22
2,050,000	THAMES WATER UTILITIE 4.375 23-31 18/01A	1,488,070.99	0.43
1,200,000	THAMES WATER UTILITIES 1.25 22-32 31/01A	852,281.39	0.25
1,136,000	TI AUTOMOTIVE FIN 3.75 21-29 15/04S	1,089,995.61	0.32
	United States of America	**25,621,461.94**	**7.45**
1,200,000	AVANTOR FUNDING INC 2.625 20-25 06/11S	1,188,209.47	0.35
750,000	AVANTOR FUNDING INC 3.875 20-28 15/07S	745,866.24	0.22
1,057,000	BALL CORP 1.5 19-27 15/03S	1,017,176.18	0.30
968,000	BELDEN INC 3.375 17-27 15/07S	955,575.15	0.28
580,000	BELDEN INC 3.375 21-31 15/07S	548,098.00	0.16
650,000	BELDEN INC 3.875 18-28 15/03S	642,456.67	0.19
1,550,000	CATALENT PHARMA 2.375 20-28 01/03S	1,522,904.07	0.44
700,000	ENCORE CAPITAL GROUP 4.875 20-25 15/10S	699,967.36	0.20
1,020,000	IQVIA INC 1.75 21-26 03/03S	995,226.80	0.29
1,350,000	IQVIA INC 2.25 19-28 15/01S	1,285,875.00	0.37
1,840,000	IQVIA INC 2.25 21-29 15/03S	1,720,705.88	0.50
965,000	IQVIA INC 2.875 17-25 15/09S	958,359.38	0.28
1,300,000	IQVIA INC 2.875 20-28 24/06S	1,259,946.69	0.37
1,000,000	KENNEDY WIL EUR REGS 3.25 15-25 12/11A	964,302.13	0.28
929,000	LEVI STRAUSS & CO 3.375 17-27 15/03S	922,687.44	0.27
1,000,000	MPT OPER PARTNE 0.9930 21-26 15/10A	854,392.79	0.25
2,490,000	ORGANON COMPANY 2.875 21-28 30/04S	2,380,832.90	0.69
800,000	PRIMO WATER HOLDINGS 3.875 20-28 22/10S	785,779.16	0.23
700,000	THE CHEMOURS CO 4 18-26 15/05S-26 15/05S	694,455.02	0.20
800,000	UGI INTERNATIONAL LLC 2.5 21-29 01/12S	740,586.19	0.22
1,400,000	VALEO SA 1.00 21-28 03/08A	1,239,769.80	0.36
300,000	VF CORP 0.25 20-28 25/02A	262,119.77	0.08
300,000	VF CORP 4.125 23-26 07/03A	299,745.48	0.09
300,000	VF CORP 4.25 23-29 07/03A	294,590.12	0.09
1,326,000	WALGREENS BOOTS 2.125 14-26 20/11A	1,245,360.88	0.36
900,000	WMG ACQUISITION 2.25 21-31 15/08S	816,304.23	0.24
600,000	WMG ACQUISITION 2.75 20-28 15/07S	580,169.14	0.17
Floating rate notes		**99,228,396.34**	**28.84**
	Australia	**1,086,396.20**	**0.32**
1,000,000	APA INFRASTRUCTURE FL.R 23-83 09/11A	1,086,396.20	0.32
	Belgium	**1,045,768.42**	**0.30**
1,000,000	ELIA GROUP SA FL.R 23-XX 15/06A	1,045,768.42	0.30
	Cyprus	**815,959.84**	**0.24**
750,000	BANK OF CYPRUS FL.R 23-28 25/07A	815,959.84	0.24
	Finland	**522,995.62**	**0.15**
638,000	CITYCON OYJ FL.R 21-XX 10/09A	522,995.62	0.15
	France	**11,223,268.82**	**3.26**
1,000,000	ACCOR FL.R 23-XX 11/04A	1,107,648.51	0.32
1,000,000	ACCOR FL.R 24-XX 06/09A	1,010,413.36	0.29
1,500,000	ALSTOM SA FL.R 24-XX 31/12A	1,549,034.27	0.45
1,600,000	RCI BANQUE FL.R 24-34 09/10A	1,634,536.93	0.48
1,300,000	VEOLIA ENVIRONNEMEN FL.R 23-XX 22/02A	1,382,809.73	0.40
2,200,000	VEOLIA ENVIRONNEMENT FL.R 20-XX 20/04A	2,046,167.49	0.59
1,600,000	VEOLIA ENVIRONNEMENT FL.R 20-XX 20.04A	1,557,732.88	0.45
1,000,000	VEOLIA ENVIRONNEMENT FL.R 21-XX 15/02A	934,925.65	0.27
	Germany	**3,110,355.78**	**0.90**
300,000	AAREAL BANK AG FL.R 24-34 12/12	299,069.29	0.09
1,200,000	BERTELSMANN SE FL.R 15-75 23/04A5 23/04A	1,178,420.86	0.34
900,000	EVONIK INDUSTRIES FL.R 21-81 02/12A	847,723.60	0.25
1,000,000	TELE COLOMBUS FL.R 18/29 01015S	785,142.03	0.23
	Greece	**19,130,160.39**	**5.56**
950,000	ALPHA BANK AE FL.R 23-29 27/06A	1,051,355.51	0.31
900,000	ALPHA BANK A FL.R 22-27 16/06A	960,994.78	0.28
800,000	ALPHA BANK FL.R 24-30 12/05A	828,506.79	0.24
978,000	ALPHA BANK S.A FL.R 21-28 23/03A	959,029.01	0.28
1,000,000	ALPHA SERVICES AND FL.R 24-34 13/09A	1,040,911.87	0.30
600,000	EFG EUROBANK FL.R 22-32 06/12A	691,982.74	0.20
1,087,000	EFG EUROBANK FL.R 23-29 26/01A	1,199,049.89	0.35
530,000	EFG EUROBANK FL.R 24-34 25/04A	556,939.87	0.16
950,000	EFG EUROBANK SA FL.R 23-29 28/11A	1,025,676.50	0.30
950,000	EUROBANK SA FL.R 21-28 14/03A	930,108.61	0.27
855,000	NATIONAL BK GREECE FL.R 20-26 08/10A	849,043.98	0.25
1,100,000	NATIONAL BK GREECE FL.R 23-34 03/01A	1,229,708.17	0.36
945,000	NATL BANK OF GREECE FL.R 22-27 22/11A	1,021,817.07	0.30
1,100,000	NATL BANK OF GREECE FL.R 24-35 28/06A	1,145,610.21	0.33

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
1,000,000	PIRAEUS BANK FL.R 23-28 13/07A	1,098,375.93	0.32
1,000,000	PIRAEUS BANK FL.R 24-30 16/04A	1,034,769.36	0.30
1,002,000	PIRAEUS BANK SAÂ FL.R 21-27 03/11A	1,009,063.33	0.29
1,010,000	PIRAEUS BANK SA FL.R 23-29 05/12A	1,118,349.11	0.33
1,000,000	PIRAEUS FINANCIAL HOLD FL.R 24-34 17/04A	1,078,673.29	0.31
300,000	PIRAEUS FINANCI FL.R 24-35 18/09A	300,194.37	0.09
	Ireland	**4,289,600.88**	**1.25**
1,910,000	AIB GROUP PLC FL.R 20-31 30/05A	1,884,908.12	0.55
1,200,000	AIB GROUP PLC FL.R 24-35 20/05A	1,228,821.87	0.36
600,000	BANK OF CYPRUS FL.R 24-29 02/05A	615,570.25	0.18
550,000	BANK OF CYPRUS HLDG FL.R 21-31 23/04A	560,300.64	0.16
	Italy	**14,943,500.81**	**4.34**
700,000	BANCA POPOLARE DI SOND FL.R 24-34 13/03A	723,639.12	0.21
417,000	BANCA POPOLARE FL.R 21-32 25/02A	413,962.77	0.12
700,000	BANCO BPM FL.R 21-31 29/06A	685,112.04	0.20
900,000	BANCO BPM SPA FL.R 20-30 14/09A	907,441.17	0.26
552,000	BANCO BPM SPA FL.R 20-31 14/01A	545,934.51	0.16
925,000	BPER BANCA S.P.A. FL.R 23-29 11/09A	998,244.51	0.29
1,050,000	BPER BANCA SPA FL.R 22-28 01/02A	1,117,309.43	0.32
900,000	BPER BANCA SPA FL.R 22-33 20/01A	1,023,175.66	0.30
800,000	CREDITO EMILIANO SPA FL.R 23-29 30/05A	860,674.33	0.25
1,976,000	INTESA SANPAOLO FL.R 23-34 20/02A	2,136,069.40	0.62
650,000	MEDIOBANCA-BCA CRED FL.R 23-33 08/02A	701,030.36	0.20
500,000	MEDIOBANCABCA CREDI FL.R 24-34 22/04A	528,355.56	0.15
1,869,000	TERNA SPA FL.R 22-XX 09/02A	1,776,989.79	0.52
2,580,000	UNICREDIT SPA FL.R 20-32 15/01A	2,525,562.16	0.73
	Japan	**1,830,414.88**	**0.53**
2,138,000	RAKUTEN GROUP INC FL.R 21-XX 21/04A	1,830,414.88	0.53
	Luxembourg	**5,067,944.24**	**1.47**
750,000	EUROFINS SCIENTIFIC FL.R 17-XX 13/11A	733,467.74	0.21
1,255,000	EUROFINS SCIENTIFIC FL.R 23-XX 24/07A	1,326,673.22	0.39
1,188,000	SES SA FL.R 21-XX 27/08A	1,126,299.29	0.33
1,000,000	SES SA FL.R 24-54 12/09A	941,503.99	0.27
1,000,000	SES SA FL.R 24-54 12/09A	940,000.00	0.27
	Netherlands	**12,290,448.56**	**3.57**
2,500,000	ABERTIS FINANCE BV FL.R 20-XX 24/02A	2,468,015.23	0.72
950,000	KPN 6.00 PE FL.R 22-XX 21/12	1,010,319.40	0.29
1,300,000	TELEFONICA EUROPE BV FL.R 13-XX 22/09A	1,293,328.12	0.38
700,000	TELEFONICA EUROPE BV FL.R 19-XX 24/09A	675,500.00	0.20
800,000	TELEFONICA EUROPE BV FL.R 20-XX 02/05A	772,000.00	0.22
1,200,000	TELEFONICA EUROPE BV FL.R 21-XX 12/05A2A	1,091,698.18	0.32
1,000,000	TELEFONICA EUROPE BV FL.R 21-XX 24/05A	952,625.89	0.28
900,000	TELEFONICA EUROPE BV FL.R 22-XX 23/11A	988,775.37	0.29
1,400,000	TELEFONICA EUROPE BV FL.R 23-99 31/12A	1,543,686.37	0.45
1,400,000	TELEFONICA EUROPE BV FL.R 23-XX 03/05A	1,494,500.00	0.43
	Portugal	**2,247,195.03**	**0.65**
600,000	BC PORTUGUES FL.R 21-32 17/05A	589,681.86	0.17
300,000	EDP SA FL.R 21-81 02/08A	288,708.86	0.08
300,000	EDP SA FL.R 21-82 14/03A	268,826.40	0.08
300,000	EDP SA FL.R 23-83 23/04A	315,817.10	0.09
500,000	EDP SA FL.R 24-54 16/09A	501,298.95	0.15
300,000	ENERGIAS DE PORTUGA FL.R 21-82 14/03A	282,861.86	0.08
	Spain	**10,416,237.13**	**3.03**
1,000,000	ABANCA CORP BANCA FL.R 23-33 23/09A	1,130,329.60	0.33
1,000,000	BANCO CREDITO SOCIAL FL.R 21-28 09/03A3A	960,026.49	0.28
1,200,000	BANCO CREDITO SOCIAL FL.R 23-29 14/09A	1,365,872.43	0.40
900,000	BANCO DE BADELL FL.R 23-33 16/08A	962,770.00	0.28
1,000,000	BANCO DE BADELL FL.R 24-34 27/06A	1,041,017.89	0.30
1,000,000	BANCO DE CREDIT FL.R 22-26 22/09A	1,043,344.13	0.30
1,100,000	BANCO DE CREDITO SOC FL.R 21-31 27/11A	1,098,636.42	0.32
600,000	UNICAJA BANCO SA E FL.R 23-28 11/09A	647,697.70	0.19
600,000	UNICAJA BANCO SA E FL.R 24-34 22/06A	618,136.26	0.18
900,000	UNICAJA BANCO SA FL.R 22-27 15/11A	968,024.74	0.28
600,000	UNICAJA BANCO SA FL.R 22-32 19/07A19/07A	580,381.47	0.17
	Sweden	**1,902,012.11**	**0.55**
1,995,000	CASTELLUM AB FL.R 21-XX 02/03A	1,902,012.11	0.55
	United Kingdom	**9,306,137.63**	**2.70**
1,566,000	BRITISH TELECOM FL.R 24-54 03/10A	1,608,000.56	0.47
1,413,000	NGG FINANCE PLC FL.R 19-XX 09/05A	1,340,402.45	0.39
932,000	VODAFONE GROUP PLC FL.R 18-78 03/10A	938,990.00	0.27
2,004,000	VODAFONE GROUP PLC FL.R 20-80 27/08A	1,867,973.83	0.54
1,980,000	VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	1,933,264.70	0.56
1,470,000	VODAFONE GROUP PLC FL.R 23-84 30/08A	1,617,506.09	0.47
Other transferable securities		**8,757,294.14**	**2.55**
Bonds		**3,802,733.21**	**1.11**
	France	**875,002.20**	**0.25**
900,000	QUATRIM SASU 8.5 24-27 15/01S	875,002.20	0.25
	Germany	**1,035,203.38**	**0.30**
1,040,000	CECONOMY AG 6.25 24-29 15/07S	1,035,203.38	0.30
	Italy	**1,892,527.63**	**0.55**
600,000	AZZURRA AEROPORTI 2.625 20-27 30/05S/07S	577,256.67	0.17
700,000	BFF BANK SPA E 4.75 24-29 20/03A	698,326.88	0.20
600,000	ILLIMITY BANK SPA 5.75 24-27 31/05A	616,944.08	0.18
Floating rate notes		**4,954,560.93**	**1.44**
	Cyprus	**415,863.88**	**0.12**
426,000	BANK OF CYPRUS FL.R 21-27 24/06A	415,863.88	0.12
	Greece	**1,533,517.38**	**0.45**
1,469,000	EFG EUROBANK FL.R 24-31 30/04A	1,533,517.38	0.45
	Netherlands	**2,701,230.22**	**0.79**
1,500,000	ELEFONICA EUROPE BV FL.R 24-XX 15/04A	1,571,167.48	0.46
1,100,000	KPN FL.R 24-XX 18/09A	1,130,062.74	0.33
	Portugal	**303,949.45**	**0.09**
300,000	ENERGIAS DE PORTUGAL FL.R 24-54 29/05A	303,949.45	0.09

Securities Portfolio as at 30/09/24

	Quantity	Market Value	% of NAV
		EUR	
Total securities portfolio		**338,638,296.13**	**98.43**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**4,925,869.87**	**99.00**
Bonds		**4,925,869.87**	**99.00**
	Italy	**4,925,869.87**	**99.00**
691,000	ITALY 0.85 19-27 15/01S	667,558.86	13.42
750,000	ITALY 0.95 20-27 15/09S	718,612.50	14.44
498,000	ITALY 1.10 22-27 01/04S	482,221.62	9.69
669,000	ITALY 2.05 17-27 01/08S	662,334.75	13.31
692,000	ITALY 2.20 17-27 01/06S	688,594.74	13.84
620,000	ITALY 2.65 22-27 01/12S	623,707.66	12.54
966,600	ITALY 6.5 97-27 01/11S	1,082,839.74	21.76
Total securities portfolio		**4,925,869.87**	**99.00**

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**4,456,574.53**	**99.49**
Bonds		**4,456,574.53**	**99.49**
	Germany	**4,456,574.53**	**99.49**
876,000	GERMANY 0.25 17-27 15/02A	842,773.32	18.81
934,000	GERMANY 0.50 17-27 15/08A	899,040.38	20.07
631,800	GERMANY 0 20-49 15/11U	595,822.15	13.30
631,800	GERMANY 0 22-27 16/04A	601,925.34	13.44
862,500	GERMANY 1.30 22-27 15/10A	847,962.57	18.93
229,700	GERMANY 1.3 22-27 15/10A	225,859.41	5.04
395,500	GERMANY 6.5 97-27 04/07A	443,191.36	9.89
Total securities portfolio		**4,456,574.53**	**99.49**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**8,297,554.67**	**99.11**
Bonds		**8,297,554.67**	**99.11**
	Austria	**244,502.94**	**2.92**
148,000	AUSTRIA 0.75 18-28 20/02A	141,132.80	1.69
113,000	AUSTRIA 0 22-28 20/10A	103,370.14	1.23
	Belgium	**465,297.35**	**5.56**
205,400	BELGIUM 0.8 18-28 22/06A	195,166.97	2.33
243,500	BELGIUM 5.50 98-28 28/03A	270,130.38	3.23
	Finland	**145,493.31**	**1.74**
88,000	FINLAND 0.5 18-28 15/09A	82,264.16	0.98
62,000	FINLAND 2.75 12-28 04/07A	63,229.15	0.76
	France	**1,912,804.35**	**22.85**
585,400	FRANCE 0.7500 22-28 25/02A	555,222.63	6.63
697,900	FRANCE 0.75 17-28 25/11A	652,815.66	7.80
746,100	FRANCE GOVERNMENT 0.75 17-28 25/05A	704,766.06	8.42
	Germany	**1,987,544.65**	**23.74**
318,000	GERMANY 0.00 21-28 15/11A	294,774.88	3.52
336,200	GERMANY 0.25 18-28 15/08A	316,377.65	3.78
336,500	GERMANY 0.5 18-28 15/02A	321,808.43	3.84
294,300	GERMANY 2.2 23-28 13/04A	297,137.06	3.55
347,900	GERMANY 2.4 23-28 19/10A	354,303.10	4.23
162,600	GERMANY 4.75 98-28 04/07A	179,306.34	2.14
200,500	GERMANY 5.625 98-28 04/01A	223,837.19	2.67
	Ireland	**95,677.10**	**1.14**
99,700	IRELAND 0.9 18-28 15/02A	95,677.10	1.14
	Italy	**1,693,987.42**	**20.23**
228,000	ITALY 0.25 21-28 15/03S	211,131.26	2.52
194,000	ITALY 0.5 21-28 15/07S	179,866.33	2.15
284,000	ITALY 2.00 18-28 01/02S	279,763.99	3.34
264,000	ITALY 2.8 18-28 01/12S	266,356.41	3.18
216,000	ITALY 3.4 22-28 01/04S	222,229.57	2.65
294,000	ITALY 4.75 13-28 01/09S	317,544.66	3.79
208,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	217,095.20	2.59
	Netherlands	**386,866.09**	**4.62**
227,900	NETHERLANDS 0.75 18-28 15/07A	217,063.35	2.59
153,300	NETHERLANDS 5.50 98-28 15/01A	169,802.74	2.03
	Portugal	**185,748.48**	**2.22**
185,600	PORTUGAL 2.125 18-28 17/10A	185,748.48	2.22
	Spain	**1,179,632.98**	**14.09**
335,000	SPAIN 0.00 21-28 31/01A	310,215.03	3.71
293,000	SPAIN 1.40 18-28 30/07A	283,011.28	3.38
330,000	SPAIN 1.4 18-28 30/04A	319,643.41	3.82
241,000	SPAIN 5.15 13-28 31/10A	266,763.26	3.19

Quantity		Market Value	% of NAV
		EUR	
Total securities portfolio		**8,297,554.67**	**99.11**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		EUR	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**6,450,274.34**	**99.10**
Bonds		**6,450,274.34**	**99.10**
	Italy	**3,571,580.89**	**54.87**
480,000	ITALY 0.25 21-28 15/03S	444,486.87	6.83
410,000	ITALY 0.5 21-28 15/07S	380,129.86	5.84
599,000	ITALY 2.00 18-28 01/02S	590,065.62	9.07
557,000	ITALY 2.8 18-28 01/12S	561,971.67	8.63
455,000	ITALY 3.4 22-28 01/04S	468,122.47	7.19
620,000	ITALY 4.75 13-28 01/09S	669,652.02	10.29
438,000	ITALY BUONI POLIENNALI 3.80 23-28 01/08S	457,152.38	7.02
	Portugal	**391,713.12**	**6.02**
391,400	PORTUGAL 2.125 18-28 17/10A	391,713.12	6.02
	Spain	**2,486,980.33**	**38.21**
707,000	SPAIN 0.00 21-28 31/01A	654,692.61	10.06
618,000	SPAIN 1.40 18-28 30/07A	596,931.64	9.17
696,000	SPAIN 1.4 18-28 30/04A	674,157.02	10.36
507,000	SPAIN 5.15 13-28 31/10A	561,199.06	8.62
Total securities portfolio		**6,450,274.34**	**99.10**

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market		**201,811,147.65**	**95.85**
Bonds		**166,363,317.30**	**79.02**
	Australia	**7,695,634.56**	**3.66**
100,000	ANZ BANKING GROUP 0.75 16-26 29/06A	107,341.24	0.05
50,000	AUST AND NZ BANKI 4.9500 23-28 11/09S	35,426.39	0.02
250,000	AUST NZ BANKI 5.0000 24-26 18/03S	253,217.44	0.12
120,000	AUST NZ BANKI 5.3500 22-27 04/11S	85,795.06	0.04
72,000	AUSTRALIA NEW ZEA BA 4.5 23-28 31/03S	50,234.80	0.02
100,000	AUSTRALIA NEW ZEA BK 3.652 23-26 20/01A	112,660.96	0.05
70,000	AUSTRALIA NEW ZEALA 4.8 24-27 18/06S	49,218.16	0.02
100,000	AUSTRALIA NEW ZEALAN 4.75 24-27 05/02S	70,137.54	0.03
100,000	AUSTRALIA NEW ZEALAN 4.95 24-29 05/02S	70,887.47	0.03
100,000	AUSTRALIA NEW ZEALAN 5.0 24-29 18/06S	71,094.21	0.03
116,000	COMMONWEALTH BANK 1.1250 21-26 15/06S	110,570.26	0.05
200,000	COMMONWEALTH BANK 5.0000 23-28 13/01S	141,647.30	0.07
105,000	COMMONWEALTH BANK OF 2.552 22-27 14/03S	101,498.89	0.05
50,000	COMMONWEALTH BANK OF 2.625 16-26 06/09S	48,737.42	0.02
34,000	COMMONWEALTH BANK OF 3.15 17-27 19/09S	33,233.96	0.02
150,000	COMMONWEALTH BANK OF 3.9 18-28 16/03S	149,547.15	0.07
200,000	CW BK AUST 4.9 23-28 17/08S	141,480.80	0.07
250,000	CW BK AUST NEW YORK 5.316 23-26 13/03S	254,579.75	0.12
100,000	CWTH BANK AUSTRALIA 1.125 18-28 18/01A	106,543.97	0.05
44,000	CWTH BANK AUSTRALIA 2.85 16-26 18/05S	43,202.78	0.02
250,000	DBS BANK LTD/AU 4.7000 24-27 26/02S	175,081.97	0.08
250,000	ING BANK AUSTRALIA 4.837 24-27 22/03S	175,040.34	0.08
50,000	JOHN DEERE FINANCIAL 5.05 24-29 28/06S	35,459.34	0.02
120,000	MACQUARIE 5.272 24-27 02/07S	123,573.77	0.06
200,000	MACQUARIE BANK 4.9460 23-26 14/09S	140,308.38	0.07
40,000	MACQUARIE BANK LIMIT 5.208 23-26 15/06S	40,638.65	0.02
138,000	MACQUARIE BANK LIMIT 5.391 23-26 07/12S	141,707.10	0.07
36,000	MACQUARIE BANK LTD 3.9 16-26 15/01S	35,823.34	0.02
100,000	NATIONAL AUSTRAL BK 5.2000 23-26 16/11S	70,725.83	0.03
100,000	NATIONAL AUSTRALIA BK 5.4 23-28 16/11S	72,052.26	0.03
100,000	NATL AUSTRALIA BANK 1.25 16-26 18/05A	109,251.25	0.05
100,000	NATL AUSTRALIA BANK 1.375 18-28 30/08A	105,530.92	0.05
250,000	NATL AUSTRALIA BANK 1.887 22-27 12/01S	238,834.67	0.11
100,000	NATL AUSTRALIA BANK 2.125 22-28 24/05A	109,361.47	0.05
240,000	NATL AUSTRALIA BANK 2.9 22-27 25/02S	161,333.90	0.08
30,000	NATL AUSTRALIA BANK 24-27 10/05S	21,166.34	0.01
100,000	NATL AUSTRALIA BANK 4.2 23-26 12/05S	69,273.84	0.03
75,000	NATL AUSTRALIA BANK 4.4 23-28 12/05S	52,153.62	0.02
160,000	NATL AUSTRALIA BANK 4.85 24-29 22/03S	113,055.88	0.05
26,000	SCENTRE GROUP TRUST 3.25 15-25 28/10S	25,628.05	0.01
38,000	SCENTRE GROUP TRUST 3.625 20-26 28/01S	37,540.82	0.02
140,000	SCENTRE GROUP TRUST 3.75 17-27 23/03S	137,695.11	0.07
100,000	SCENTRE MANAGEMENT LTD 1.45 19-29 28/03A	103,619.87	0.05
80,000	SUNCORP METWAY 4.75 24-29 19/03S	56,098.93	0.03
70,000	SUNCORP METWAY 4.8 22-27 14/12S	49,196.80	0.02
100,000	TELSTRA CORPORATION 1.375 19-29 26/03A	105,039.74	0.05
200,000	TELSTRA GROUP LTD 4.9 23-28 08/03S	140,693.37	0.07
270,000	TOYOTA FINANCE 4.4500 23-26 06/04S	187,281.00	0.09
100,000	TOYOTA FINANCE AUSTR 2.28 20-27 21/04A	109,849.34	0.05
160,000	TOYOTA FINANCE AUSTR 5.0 23-26 15/09S	112,173.44	0.05
100,000	TOYOTA FIN AUSTRALIA 3.434 24-26 18/06A	112,800.47	0.05
200,000	UNITED OVERSEAS 4.6420 23-26 16/03S	139,280.27	0.07
128,000	WEST BA 1.953 21-28 20/11S	117,807.60	0.06
100,000	WESTPAC BANKING 1.125 17-27 05/09A	106,692.63	0.05
100,000	WESTPAC BANKING 1.45 18-28 17/07A	106,352.68	0.05
156,000	WESTPAC BANKING 2.85 16-26 13/05S	153,155.29	0.07
100,000	WESTPAC BANKING 3.703 23-26 16/01A	112,576.25	0.05
100,000	WESTPAC BANKING 4.043 22-27 26/08S	100,212.09	0.05
100,000	WESTPAC BANKING 4.7 24-26 15/12S	70,054.29	0.03
100,000	WESTPAC BANKING 4.8000 23-28 16/02S	70,408.10	0.03
100,000	WESTPAC BANKING 4.8 23-26 10/08S	70,045.28	0.03
100,000	WESTPAC BANKING 5.0000 23-28 19/09S	70,983.21	0.03
100,000	WESTPAC BANKING 5.0 24-29 15/01S	71,001.24	0.03
80,000	WESTPAC BANKING 5.0500 24-29 16/04S	83,117.42	0.04
200,000	WESTPAC BANKING 5.1 24-29 14/05S	142,769.77	0.07
80,000	WESTPAC BANKING 5.2000 24-26 16/04S	81,454.10	0.04
100,000	WESTPAC BANKING 5.3 22-27 11/11S	71,392.51	0.03
134,000	WESTPAC BANKING 5.457 22-27 18/11S	139,515.27	0.07
104,000	WESTPAC BANKING 5.5120 23-25 17/11S	105,551.74	0.05
228,000	WESTPAC BANKING 5.5350 23-28 17/11S	240,894.77	0.11
150,000	WESTPAC BANKING CORP 1.15 21-26 03/06S	142,981.27	0.07
100,000	WESTPAC BANKING CORP 2.70 16-26 19/08S	97,741.44	0.05
100,000	WESTPAC BANKING CORP 3.35 17-27 08/03S	98,609.13	0.05
100,000	WESTPAC BANKING CORP 3.40 18-28 25/01S	97,992.85	0.05
	Austria	**325,561.05**	**0.15**
100,000	ERSTE GROUP BANK AG 0.875 20 27 13/05A	106,964.94	0.05
100,000	ERSTE GROUP BANK AG 1.50 22-26 07/04A	109,576.77	0.05
100,000	TELEKOM FINANZMGT 1.50 16-26 07/12A	109,019.34	0.05
	Belgium	**101,808.91**	**0.05**
100,000	KBC GROUPE SA 0.125 21-29 14/01A	101,808.91	0.05
	Canada	**15,368,159.28**	**7.30**
64,314	AIR CANADA 2015-1A PT 3.60 15-27 15/03S	62,528.94	0.03
108,000	BANK OF MONTREAL 0.949 21-27 22/01S	103,209.62	0.05
139,000	BANK OF MONTREAL 1.25 21-26 15/09S	131,625.19	0.06
130,000	BANK OF MONTREAL 2.65 22-27 08/03S	125,695.50	0.06
100,000	BANK OF MONTREAL 2.7 16-26 09/12S	73,222.31	0.03
100,000	BANK OF MONTREAL 2.75 22-27 15/06A	111,176.27	0.05
265,000	BANK OF MONTREAL 3.19 18-28 01/03S	195,377.96	0.09

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
102,000	BANK OF MONTREAL 4.7 22-27 14/09S	103,765.14	0.05
100,000	BANK OF MONTREAL 5.1250 24-28 10/10A	136,239.75	0.06
124,000	BANK OF MONTREAL 5.203 23-28 01/02S	127,837.98	0.06
120,000	BANK OF MONTREAL 5.266 23-26 11/12S	122,835.71	0.06
142,000	BANK OF MONTREAL 5.3 23-26 05/06S	144,673.53	0.07
80,000	BANK OF MONTREAL 5.37 24-27 04/06S	82,694.97	0.04
104,000	BANK OF MONTREAL 5.717 23-28 25/09S	109,624.70	0.05
124,000	BANK OF MONTREAL 5.92 23-25 25/09S	125,885.46	0.06
150,000	BANK OF NOVA SC 1.4 20-27 01/11S	105,053.00	0.05
229,000	BANK OF NOVA SC 1.85 21-26 02/11S	164,124.43	0.08
76,000	BANK OF NOVA SC 1.95 22-27 02/02S	72,336.82	0.03
132,000	BANK OF NOVA SC 2.7 19-26 03/08S	128,692.06	0.06
126,000	BANK OF NOVA SC 4.7500 23-26 02/02S	126,820.00	0.06
90,000	BANK OF NOVA SC 5.4000 24-27 04/06S	92,803.40	0.04
160,000	BANK OF NOVA SC 5.5000 22-26 08/05S	121,927.83	0.06
100,000	BANK OF NOVA SCOTIA 0.125 19-26 04/09A	106,115.19	0.05
100,000	BANK OF NOVA SCOTIA 0.25 21-28 01/11A	99,953.73	0.05
96,000	BANK OF NOVA SCOTIA 1.05 21-26 02/03S	91,949.89	0.04
92,000	BANK OF NOVA SCOTIA 1.3 21-26 15/09S	87,171.22	0.04
76,000	BANK OF NOVA SCOTIA 1.35 21-26 24/06S	72,606.63	0.03
74,000	BANK OF NOVA SCOTIA 2.951 22-27 11/03S	71,983.92	0.03
345,000	BANK OF NOVA SCOTIA 2.95 22-27 08/03S	252,285.10	0.12
160,000	BANK OF NOVA SCOTIA 3.1 18-28 02/02S	117,673.91	0.06
100,000	BANK OF NOVA SCOTIA 3.5 24-29 17/04A	113,656.97	0.05
205,000	BANK OF NOVA SCOTIA 4.68 24-29 01/02S	158,167.19	0.08
80,000	BANK OF NOVA SCOTIA 5.25 23-28 12/06S	82,810.13	0.04
122,000	BANK OF NOVA SCOTIA 5.35 23-26 07/12S	125,070.28	0.06
100,000	BANK OF NOVA SCOTIA 5.5 23-25 29/12S	75,613.15	0.04
100,000	BK NOVA SCOTIA TORON 2.875 22-27 03/05A	127,978.83	0.06
20,000	BMW CANADA 4.66 24-28 05/04S	15,318.66	0.01
100,000	CAIS DESJARDINS QUEB 4.407 22-27 19/05S	75,711.46	0.04
146,000	CANADIAN IMPERIAL 0.95 20-25 23/10S	140,951.68	0.07
130,000	CANADIAN IMPERIAL 1.1000 21-26 19/01S	93,293.39	0.04
110,000	CANADIAN IMPERIAL 1.7000 21-26 15/07S	79,107.89	0.04
100,000	CANADIAN IMPERIAL 1.8750 22-26 27/01A	129,124.75	0.06
180,000	CANADIAN IMPERIAL 2.25 22-27 07/01S	129,776.10	0.06
102,000	CANADIAN IMPERIAL 5.0010 23-28 28/04S	104,443.05	0.05
140,000	CANADIAN IMPERIAL 5.2370 24-27 28/06S	143,831.26	0.07
168,000	CANADIAN IMPERIAL 5.2600 24-29 08/04S	174,471.18	0.08
26,000	CANADIAN IMPERIAL 5.6150 23-26 17/07S	26,654.03	0.01
76,000	CANADIAN IMPERIAL BA 1.25 21-26 22/06S	72,424.80	0.03
160,000	CANADIAN IMPERIAL BANK 5.5 23-28 14/01S	125,394.94	0.06
26,000	CANADIAN NATL RAILWAY 2.75 16-26 01/03S	25,541.46	0.01
90,000	CANADIAN NATL RAILWAY 3.00 19-29 08/02S	65,610.71	0.03
20,000	CANADIAN NATL RAILWAY 6.90 98-28 15/07S	21,992.54	0.01
100,000	CAN IMP BK 3.45 22-27 07/04S	98,239.47	0.05
100,000	CAN IMP BK 3.807 24-29 09/07A	114,857.71	0.05
293,000	CAN IMP BK 4.95 22-27 29/06S	224,691.87	0.11
180,000	CAN IMP BK 5.05 22-27 07/10S	138,866.65	0.07
38,000	CAN IMP BK 5.986 23-28 03/10S	40,369.59	0.02
100,000	CAN IMP BK SYD 5.0 23-26 07/12S	76,356.04	0.04
134,000	CAN IMP BK SYD 5.926 23-26 02/10S	138,468.01	0.07
25,000	CATERPILLAR FINANCIA 1.722-27 08/01S	23,805.35	0.01
100,000	DAIMLER TRUCKS FI 4.54 24-29 27/09S	76,088.08	0.04
29,000	DAIMLER TRUCKS FINAN 5.22 22-27 20/09S	22,373.73	0.01
33,000	DAIMLER TRUCKS FINAN 5.77 23-28 25/09S	26,194.48	0.01
100,000	FED CAISSES DES JARD 1.093 21-26 21/01S	71,721.64	0.03
100,000	FED CAISSES DESJARD 5.2000 22-25 01/10S	75,026.92	0.04
200,000	FED CAISSES DESJARD 5.25 24-29 26/04S	206,088.00	0.10
50,000	FED CAISSES DESJARD 5.475 23-28 16/08S	39,506.08	0.02
50,000	FEDERATION DES CAISS 1.587 21-26 10/09S	35,847.20	0.02
150,000	GREATER TORONTO 1.5400 20-28 03/05S	104,526.37	0.05
130,000	HSBC BANK CANADA 1.7820 21-26 20/05S	93,822.85	0.04
130,000	HYDRO ONE 4.91 22-28 27/01S	100,846.28	0.05
50,000	JOHN DEERE FINANCIAL 1.63 21-26 09/04S	36,017.07	0.02
100,000	JOHN DEERE FINANCIAL 4.3600 24-27 20/01S	75,523.44	0.04
100,000	JOHN DEERE FINANCIAL 4.63 24-29 04/04S	77,270.58	0.04
130,000	JOHN DEERE FINANCIAL 5.17 23-28 15/09S	101,979.31	0.05
26,000	MAGNA INTERNATIONAL 5.0500 24-29 14/03S	26,766.65	0.01
26,000	MAGNA INTERNATIONAL IN 5.98 23-26 21/03S	25,976.36	0.01
100,000	MAGNA INTL 1.500 17-27 25/09A	107,319.61	0.05
34,000	MAGNA INTL 4.15 15-25 01/10S	33,905.20	0.02
110,000	MAGNA INTL 4.8 24-29 30/05S	84,791.16	0.04
102,000	MANULIFE FINANCIAL 4.15 16-26 04/03S	101,779.40	0.05
126,000	MANULIFE FINANCIAL C 2.484 20-27 19/05S	121,051.27	0.06
50,000	MERCEDES-BENZ C 5.1200 23-28 27/06S	38,918.02	0.02
50,000	MERCEDES-BENZ C 5.1400 23-26 29/06S	37,921.88	0.02
100,000	MERCEDES-BENZ FIN 3.0 22-27 23/02A	112,070.24	0.05
90,000	MERCEDES-BENZ FIN 5.2 23-25 04/12S	67,704.64	0.03
130,000	ROYAL BANK OF CANADA 0.875 21-26 19/01S	124,737.51	0.06
76,000	ROYAL BANK OF CANADA 1.15 21-26 14/07S	72,214.16	0.03
179,000	ROYAL BANK OF CANADA 1.2 21-26 27/04S	171,404.98	0.08
92,000	ROYAL BANK OF CANADA 1.40 21-26 02/11S	87,215.52	0.04
100,000	ROYAL BANK OF CANADA 1.589 21-26 04/05S	72,012.02	0.03
100,000	ROYAL BANK OF CANADA 1.8330 21-28 31/07S	70,182.57	0.03
26,000	ROYAL BANK OF CANADA 2.05 22-27 21/01S	24,889.04	0.01
100,000	ROYAL BANK OF CANADA 2.125 22-29 26/04A	107,845.69	0.05
134,000	ROYAL BANK OF CANADA 2.24 22-27 03/08S	134,818.75	0.06
230,000	ROYAL BANK OF CANADA 2.328 20-27 28/01S	166,156.69	0.08
120,000	ROYAL BANK OF CANADA 3.625 22-27 04/05S	118,836.45	0.06
100,000	ROYAL BANK OF CANADA 3.625 22-27 14/06A	130,504.88	0.06
100,000	ROYAL BANK OF CANADA 4.125 23-28 05/07A	116,625.85	0.06
205,000	ROYAL BANK OF CANADA 4.612 22-27 26/07S	156,433.96	0.07
329,000	ROYAL BANK OF CANADA 4.632 23-28 01/05S	252,794.42	0.12

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
275,000	ROYAL BANK OF CANADA 4.642 23-28 17/01S	210,874.58	0.10
102,000	ROYAL BANK OF CANADA 4.875 23-26 12/01S	103,040.15	0.05
176,000	ROYAL BANK OF CANADA 4.875 24-27 19/01S	179,295.84	0.09
80,000	ROYAL BANK OF CANADA 4.9 23-28 12/01S	81,835.37	0.04
152,000	ROYAL BANK OF CANADA 4.95 24-29 01/02S	156,639.26	0.07
100,000	ROYAL BANK OF CANADA 5.0 23-28 24/01A	135,452.53	0.06
102,000	ROYAL BANK OF CANADA 5.20 23-28 01/08S	105,910.68	0.05
102,000	ROYAL BANK OF CANADA 5.2 23-26 20/07S	104,162.63	0.05
180,000	ROYAL BANK OF CANADA 5.235 22-26 02/11S	138,000.14	0.07
100,000	ROYAL BANK OF CANADA 5.341 23-26 23/06S	76,269.16	0.04
142,000	ROYAL BANK OF CANADA 6.00 22-27 01/11S	149,840.16	0.07
76,000	THE TORONTO DOMINION B 1.95 22-27 12/01S	72,839.28	0.03
160,000	TORONTO-DOMINION 1.8880 21-28 08/03S	112,867.55	0.05
70,000	TORONTO-DOMINION 5.2480 24-29 23/07S	49,297.81	0.02
160,000	TORONTO-DOMINION 5.4910 23-28 08/09S	126,661.74	0.06
134,000	TORONTO DOMINION BAN 4.98 24-27 05/04S	136,743.42	0.06
96,000	TORONTO DOMINION BAN 4.994 24-29 05/04S	98,931.94	0.05
160,000	TORONTO DOMINION BAN 5.423 23-26 10/07S	122,280.82	0.06
100,000	TORONTO DOMINION BANK 0.5 22-27 18/01A	105,897.03	0.05
130,000	TORONTO DOMINION BANK 0.75 21-26 06/01S	124,584.28	0.06
212,000	TORONTO DOMINION BANK 1.2 21-26 03/06S	202,124.22	0.10
180,000	TORONTO DOMINION BANK 2.26 22-27 07/01S	129,830.26	0.06
118,000	TORONTO DOMINION BANK 2.8 22-27 10/03S	114,416.04	0.05
100,000	TORONTO DOMINION BANK 2.875 22-27 05/04A	128,194.40	0.06
274,000	TORONTO DOMINION BANK 4.477 23-28 18/01S	208,891.55	0.10
261,000	TORONTO DOMINION BANK 4.68 22-29 08/01S	201,326.45	0.10
80,000	TORONTO DOMINION BANK 5.103 23-26 09/01S	80,894.10	0.04
76,000	TORONTO DOMINION BANK 5.523 23-28 17/07S	79,488.24	0.04
108,000	TORONTO DOMINION BK 0.75 20-25 11/09S	104,532.33	0.05
180,000	TORONTO-DOMINION BK 1.1280 20-25 09/12S	129,511.80	0.06
146,000	TORONTO DOMINION BK 1.25 21-26 10/09S	138,544.55	0.07
100,000	TORONTO-DOMINION BK 1.8960 21-28 11/09S	70,066.28	0.03
100,000	TORONTO DOMINION BK 2.551 22-27 03/08A	110,914.41	0.05
158,000	TORONTO DOMINION BK 4.108 22-27 08/06S	157,978.38	0.08
263,000	TORONTO DOMINION BK 4.21 22-27 01/06S	198,256.53	0.09
158,000	TORONTO DOMINION BK 4.693 22-27 15/09S	160,519.56	0.08
126,000	TORONTO-DOMINION BK 5.1560 23-28 10/01S	129,771.51	0.06
26,000	TORONTO DOMINION BK 5.264 23-26 11/12S	26,643.28	0.01
206,000	TORONTO DOMINION BK 5.376 22-27 21/10S	160,696.13	0.08
200,000	TOYOTA CREDIT CANADA 4.44 24-29 27/06S	153,040.39	0.07
200,000	TOYOTA CREDIT CANADA 4.46 24-29 19/03S	152,896.25	0.07
	Denmark	**452,644.55**	**0.21**
100,000	DANSKE BANK A/S 4.0000 23-27 12/01A	113,111.14	0.05
200,000	NOVO NORDISK A/ 3.3750 24-26 21/05A	225,622.05	0.11
100,000	NOVO NORDISK FINANCE 3.125 24-29 21/01A	113,911.36	0.05
	Finland	**1,686,056.51**	**0.80**
100,000	NORDEA BANK ABP 0.375 19-26 28/05A	107,548.74	0.05
100,000	NORDEA BANK ABP 0.50 21-28 02/11A	101,126.37	0.05
100,000	NORDEA BANK ABP 0.5 20-27 14/05A	105,844.11	0.05
100,000	NORDEA BANK ABP 1.125 17-27 27/09A	107,121.68	0.05
100,000	NORDEA BANK ABP 1.125 22-27 16/02A	107,385.22	0.05
200,000	NORDEA BANK ABP 1.5000 21-26 30/09S	189,524.21	0.09
100,000	NORDEA BANK ABP 2.5000 22-29 23/05A	109,436.85	0.05
100,000	NORDEA BKP 3.375 24-29 11/06A	114,198.73	0.05
100,000	NORDEA BKP 4.125 23-28 05/05A	116,134.18	0.06
200,000	NORDEA BKP 4.75 22-25 22/09S	200,916.86	0.10
100,000	OP CORPORATE BANK 0.1 20-27 16/11A/11A	103,011.67	0.05
100,000	OP CORPORATE BANK 0.25 21-26 24/03A	107,412.95	0.05
100,000	OP CORPORATE BANK 0.6250 22-27 27/07A	104,853.97	0.05
100,000	OP CORPORATE BANK 2.875 22-25 15/12A	111,540.97	0.05
	France	**14,083,365.45**	**6.69**
100,000	AIR LIQUIDE FINANCE 1.00 17-27 08/03A	107,493.94	0.05
100,000	AIR LIQUIDE FINANCE 1.25 16-28 13/06A	106,946.07	0.05
100,000	ALD SA 1.25 22-26 02/03A	108,912.42	0.05
200,000	APRR SA 1.25 19-28 18/01A	212,720.98	0.10
100,000	ARVAL SERVICE LEASE 0 21-25 01/10U	108,320.91	0.05
100,000	ARVAL SERVICE LEASE 4.0 22-26 22/09A	113,288.75	0.05
100,000	ARVAL SERVICE LEASE 4.125 23-26 13/04A	113,052.29	0.05
100,000	ARVAL SERVICE LEASE 4.25 23-25 11/11A	112,907.32	0.05
200,000	ASFFP 1.25 17-27 18/01A	216,654.21	0.10
100,000	AYVENS 3.875 24-27 22/02A	113,769.98	0.05
100,000	AYVENS 3.875 24-28 24/01A	113,671.17	0.05
100,000	AYVENS 4.25 23-27 18/01A	114,641.69	0.05
100,000	AYVENS 4.375 23-26 23/11A	114,598.69	0.05
100,000	AYVENS 4.75 22-25 13/10A	113,481.36	0.05
100,000	AYVENS 4.875 23-28 06/10A	118,135.90	0.06
100,000	BANQUE FED CRED 0.6250 22-27 19/11A	103,607.71	0.05
200,000	BANQUE FED CRED 5.8960 23-26 13/07S	205,460.43	0.10
100,000	BANQUE FEDERATIVE DU 0.1 20-27 08/10A	103,143.33	0.05
100,000	BANQUE FEDERATIVE DU 0.625 21-28 03/06A	100,974.20	0.05
200,000	BANQUE FEDERATIVE DU 5.1264 24-27 24/05S	140,516.51	0.07
200,000	BFCM (BANQUE FEDERAT 1.604 21-26 04/10S	189,698.33	0.09
200,000	BFCM 0.01 21-26 11/05A	213,449.75	0.10
100,000	BFCM 0.25 21-28 19/01A	100,471.55	0.05
100,000	BFCM 0.25 21-28 29/06A	101,479.55	0.05
200,000	BFCM 0.75 19-26 08/06A	215,755.19	0.10
100,000	BFCM 1.375 18-28 16/07A	105,796.14	0.05
100,000	BFCM 1.625 16-26 19/01A	109,892.19	0.05
100,000	BFCM 1.75 19-29 15/03A	104,980.11	0.05
200,000	BFCM 3.125 22-27 14/09A	224,917.25	0.11
100,000	BFCM 3.875 23-28 26/01A	114,252.83	0.05
100,000	BFCM 4.524 22-25 13/07S	107,358.72	0.05
200,000	BFCM BANQUE 4.125 23-29 13/03A	233,785.64	0.11
100,000	BFCM BANQUE 5.0000 23-26 19/01A	134,397.98	0.06

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BFCM BANQUE FEDERATI 0.875 21-27 07/12A	119,755.22	0.06
200,000	BFCM BANQUE FEDERATI 4.753 22-27 13/07S	202,414.17	0.10
100,000	BFCM BANQUE FEDERATI 4.875 22-25 25/09A	133,896.72	0.06
100,000	BFCM BANQUE FEDERATI 5.375 23-28 25/05U	137,061.42	0.07
100,000	BNP PARIBAS 1.50 16-28 25/05A	106,879.74	0.05
100,000	BNP PARIBAS 1.625 16-26 23/03A	110,232.00	0.05
200,000	BNP PARIBAS 2.4125 23-28 13/01A	246,681.74	0.12
200,000	BNP PARIBAS 5.1760 24-30 09/01S	205,215.26	0.10
100,000	BNP PARIBAS 6.0000 23-29 18/08S	139,555.12	0.07
200,000	BOUYGUES 1.125 20-28 14/04A	210,462.54	0.10
100,000	BOUYGUES 2.25 22-29 29/06A	108,161.70	0.05
100,000	BPCE 0.375 22-26 02/02A	107,965.83	0.05
100,000	BPCE 1.00 16-28 05/10A	104,095.67	0.05
100,000	BPCE 1.75 22-27 26/04A	108,623.31	0.05
320,000	BPCE 3.25 18-28 11/01S	307,833.07	0.15
100,000	BPCE 3.50 23-28 25/01A	113,775.58	0.05
100,000	BPCE 3.625 23-26 17/04A	112,874.36	0.05
100,000	BPCE 4.125 23-28 10/07A	116,351.45	0.06
100,000	BPCE S.A. 0.01 21-27 14/01A	104,930.21	0.05
100,000	BPCE S.A. 0.25 20-26 15/01A	107,898.60	0.05
100,000	BPCE SA 1.375 20-26 23/12A	124,679.28	0.06
200,000	BPCE SA 1.5000 21-26 20/04S	132,237.45	0.06
200,000	BPCE SA 5.2018 22-25 29/09S	139,392.65	0.07
250,000	BPCE SA 5.2030 24-27 18/01S	254,689.37	0.12
100,000	CIE GENERALE DES ETA 0 20-28 02/11A	99,584.78	0.05
100,000	CREDIT AGRICOLE 0.375 19-25 21/10A	108,604.61	0.05
100,000	CREDIT AGRICOLE 0.375 21-28 20/04A	101,618.32	0.05
100,000	CREDIT AGRICOLE 1.12522-29 24/02A	103,628.47	0.05
50,000	CREDIT AGRICOLE 2.507 23-27 27/04A	61,456.83	0.03
100,000	CREDIT AGRICOLE 2.5 22-29 29/08A	109,479.41	0.05
200,000	CREDIT AGRICOLE 5.3636 23-28 01/06S	141,984.45	0.07
200,000	CREDIT AGRICOLE 5.4110 24-29 18/01S	142,221.71	0.07
100,000	CREDIT AGRICOLE SA 0.125 20-27 09/12A	102,056.32	0.05
100,000	CREDIT AGRICOLE SA 1.00 22-25 18/09A	109,599.43	0.05
100,000	CREDIT AGRICOLE SA 3.375 22-27 28/07A	113,279.76	0.05
250,000	CREDIT AGRICOLE SA 5.589 23-26 05/07S	255,648.67	0.12
100,000	CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	107,422.12	0.05
100,000	CREDIT MUTUEL ARKEA 0.875 20-27 07/05A	106,157.64	0.05
100,000	CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	109,486.48	0.05
200,000	CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	226,476.62	0.11
100,000	CREDIT MUTUEL ARKEA 3.875 23-28 22/05A	115,196.90	0.05
100,000	ESSILORLUXOTTICA 0.375 19-27 27/11A	103,590.84	0.05
100,000	ESSILORLUXOTTICA 0.375 20-26 05/01A	108,393.06	0.05
200,000	ESSILORLUXOTTICA SA 0.375 19-27 27/11A	208,589.13	0.10
100,000	GECINA 1.375 17-28 26/01A	106,209.33	0.05
100,000	HSBC CONTINENTAL EUR 0.1000 19-27 03/09A	103,709.96	0.05
100,000	HSBC CONTINENTAL EUR 1.3750 18-28 04/09A	105,671.61	0.05
100,000	LOREAL SA 0.875 22-26 29/06A	108,319.04	0.05
100,000	L OREAL SA 2.875 23-28 19/05A	112,724.20	0.05
100,000	L OREAL SA 3.375 23-27 23/01A	113,617.87	0.05
100,000	MICHELIN SA 0.875 18-25 03/09A	109,452.20	0.05
100,000	SANOFI SA 0.50 16-27 13/01A	106,845.61	0.05
100,000	SANOFI SA 1.00 18-26 21/03A	109,039.20	0.05
100,000	SANOFI SA 1.125 16-28 05/04A	106,815.01	0.05
100,000	SANOFI SA 1.2500 22-29 06/04A	105,290.61	0.05
100,000	SANOFI SA 1.50 15-25 22/09A	110,097.72	0.05
200,000	SANOFI SA 1.75 14-26 10/09A	219,779.97	0.10
154,000	SANOFI SA 3.6250 18-28 19/06S	152,653.65	0.07
100,000	SOC AUT PAR RHIN RHONE 0.0 21-28 19/06A	100,715.79	0.05
100,000	SOCIETE DES AUTOROUTE 1.875 22-29 03/01A	107,268.58	0.05
100,000	SOCIETE GENERALE 4.125 23-28 21/11A	116,249.72	0.06
200,000	SOCIETE GENERALE SA 0.125 20-26 24/02A	215,097.17	0.10
100,000	SOCIETE GENERALE SA 0.125 21-28 18/02A	101,426.40	0.05
100,000	SOCIETE GENERALE SA 0.25 21-27 08/07A	103,818.02	0.05
100,000	SOCIETE GENERALE SA 2.625 22-29 30/05A	109,773.79	0.05
100,000	SOCIETE GENERALE SA 4.0 22-27 16/11A	115,181.56	0.05
100,000	SOCIETE GENERALE SA 4.125 23-27 02/06A	115,058.30	0.05
200,000	SOCIETE GENERALE SA 4.25 23-26 28/09A	229,105.66	0.11
100,000	VINCI SA 0.00001 20-28 27/11A	100,325.63	0.05
100,000	VINCI SA 1.0000 18-25 26/09A	109,484.00	0.05
100,000	VINCI SA 1.625 19-29 18/01A	106,482.42	0.05
200,000	VINCI SA 3.7500 19-29 10/04S	194,481.33	0.09
	Germany	**3,188,436.26**	**1.51**
100,000	ADIDAS AG 3.0 22-25 21/11A	111,838.07	0.05
100,000	BASF 0.7522-26 17/03A	108,477.96	0.05
100,000	BASF 0.875 17-27 15/11A	106,249.34	0.05
100,000	BASF SE 0.25 20-27 05/06A	105,160.11	0.05
100,000	BASF SE 3.125 22-28 29/06A	113,463.93	0.05
100,000	BASF SE 4.0 23-29 08/03A	116,922.12	0.06
100,000	BERLIN HYP 1.125 17-27 25/10A	105,252.56	0.05
100,000	BERLIN HYP AG 0.375 22-27 25/01A	105,572.26	0.05
100,000	COMMERZBANK AG 0.1 21-25 11/03A	108,676.31	0.05
100,000	COMMERZBANK AG 0.375 20-27 01/09A	105,315.83	0.05
100,000	COMMERZBANK AG 0.50 19-26 04/12A	106,541.66	0.05
130,000	COMMERZBANK AG 1.00 19-26 25/02A	141,717.33	0.07
100,000	DEUTSCHE BANK AG 4 22-27 29/11A	115,758.79	0.05
124,000	DEUTSCHE POST AG 0.375 20-26 20/05A	133,525.56	0.06
125,000	DEUTSCHE POST AG 0.75 20-29 20/05A	130,669.34	0.06
124,000	DEUTSCHE POST AG 1.625 18-28 05/12A	133,644.86	0.06
100,000	HANNOVER RUECK SE 1.125 18-28 18/04A	106,868.34	0.05
100,000	HENKEL AG & CO KGAA 2.625 22-27 13/09A	112,032.65	0.05
100,000	MERCEDES-BENZ GROUP 1.00 17-27 15/11A	105,957.56	0.05
180,000	MERCEDES-BENZ GROUP 1.375 16-28 11/05A	191,856.70	0.09
160,000	MERCEDES-BENZ GROUP 1.50 17-29 03/07A	167,952.50	0.08

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	MERCK FINANCIAL SERVI 1.875 22-26 15/06A	110,077.00	0.05
100,000	MERCK FIN SERVICES 0.5 20-28 16/07A	102,698.02	0.05
100,000	SANTANDER CONSUMER B 4.375 23-27 13/09A	116,361.69	0.06
100,000	SAP 1.75 14-27 22/02A	110,057.22	0.05
100,000	SAP SE 1.00 18-26 13/03A	108,996.27	0.05
100,000	SAP SE 1.25 18-28 10/03A	106,792.28	0.05
	Hong Kong	**402,356.92**	**0.19**
200,000	AIA GROUP LTD 3.60 19-29 09/04S	193,940.03	0.09
200,000	AIA GROUP LTD 5.6250 22-27 25/10S	208,416.89	0.10
	Ireland	**442,420.22**	**0.21**
100,000	EATON CAPITAL UNLIMI 0.128 21-26 08/03A	107,476.74	0.05
100,000	LINDE 1.0 22-27 31/03A	107,295.33	0.05
100,000	LINDE PUBLIC LIMITED 3.0 24-28 14/02A	112,821.48	0.05
100,000	LINDE PUBLIC LIMITED 3.375 23-29 12/06A	114,826.67	0.05
	Japan	**7,448,113.69**	**3.54**
100,000	EAST JAPAN RAILWAY 1.162 21-28 15/09A	118,088.50	0.06
100,000	EAST JAPAN RAILWAY 2.614 22-25 08/09A09A	111,204.22	0.05
108,000	HONDA MOTOR CO LTD 2.534 22-27 10/03S	104,308.43	0.05
160,000	MITSUBISHI UFJ 3.741 19-29 07/03S	157,361.27	0.07
64,000	MITSUBISHI UFJ 3.9610 18-28 02/03S	63,593.24	0.03
50,000	MITSUBISHI UFJ 4.0500 18-28 11/09S	49,850.37	0.02
200,000	MITSUBISHI UFJ FIN 3.195 19-29 18/07S	190,516.27	0.09
50,000	MITSUBISHI UFJ FIN 3.287 17-27 25/07S	48,993.23	0.02
70,000	MITSUBISHI UFJ FIN 3.677 17-27 22/02S	69,325.51	0.03
200,000	MITSUBISHI UFJ FIN 3.85 16-26 01/03S	198,740.73	0.09
100,000	MIZU FI 4.157 23-28 20/05A	115,867.96	0.06
200,000	MIZUHO FINANCIAL 5.376 24-30 26/05S	207,411.53	0.10
100,000	MIZUHO FINANCIAL GRO 1.631 22-27 08/04A	108,185.14	0.05
100,000	MIZUHO FINANCIAL GRO 5.628 23-28 13/06A	137,528.18	0.07
100,000	MIZUHO FINANCIAL GRP 0.184 21-26 13/04A	107,206.31	0.05
100,000	MIZUHO FINANCIAL GRP 3.49 22-27 05/09A	113,550.46	0.05
200,000	MIZUHO FINANCIAL GRP 4.018 18-28 05/03S	198,437.50	0.09
200,000	MIZUHO FIN GROUP 144A 3.477 16-26 12/04S	197,504.93	0.09
200,000	MIZUHO FIN GROUP 3.17 17-27 11/09S	194,111.21	0.09
200,000	NORINCHUKIN BANK 5.4300 23-28 09/03S	204,335.69	0.10
400,000	NTT FINANCE CORP 1.162 21-26 03/03S	382,101.71	0.18
200,000	NTT FINANCE CORP 1.5910 21-28 03/04S	182,599.81	0.09
200,000	SMTB 5.65 23-26 09/03S	203,701.11	0.10
154,000	SUMITOMO BANK 3.01 16-26 19/10S	150,269.18	0.07
200,000	SUMITOMO MITSU 5.2000 24-27 07/03S	204,278.82	0.10
32,000	SUMITOMO MITSUI 4.3060 18-28 16/10S	32,166.18	0.02
200,000	SUMITOMO MITSUI 5.5200 23-28 13/01S	207,301.01	0.10
200,000	SUMITOMO MITSUI 5.7160 23-28 14/09S	209,968.92	0.10
200,000	SUMITOMO MITSUI FIN 1.546 16-26 15/06A	218,490.75	0.10
186,000	SUMITOMO MITSUI FIN 3.364 17-27 12/07S	181,997.57	0.09
38,000	SUMITOMO MITSUI FIN 3.544 18-28 17/01S	37,101.44	0.02
200,000	SUMITOMO MITSUI FIN 5.88 23-26 13/07S	205,426.81	0.10
38,000	SUMITOMO MITSUI FINA 3.944 18-28 19/07S	37,570.02	0.02
200,000	SUMITOMO MITSUI FINA 5.8 23-28 13/07S	210,175.88	0.10
200,000	SUMITOMO MITSUI FINAN 1.902 21-28 17/09S	182,352.31	0.09
200,000	SUMITOMO MITSUI FINAN 2.472 22-29 14/01S	185,312.38	0.09
200,000	SUMITOMO MITSUI FINAN 5.464 23-26 13/01S	202,750.45	0.10
200,000	SUMITOMO MITSUI FIN G 1.402 21-26 17/09S	189,544.06	0.09
100,000	SUMITOMO MITSUI FINL 0.303 20-27 28/10A	103,367.77	0.05
230,000	SUMITOMO MITSUI FINL 2.632 16-26 14/07S	223,810.04	0.11
260,000	SUMITOMO MITSUI FINL 3.04 19-29 16/07S	244,775.72	0.12
36,000	SUMITOMO MITSUI FINL 3.352 17-27 18/10S	35,128.74	0.02
62,000	SUMITOMO MITSUI FINL 3.446 17-27 11/01S	60,993.82	0.03
160,000	SUMITOMO MITSUI FINL 3.784 16-26 09/03S	158,883.00	0.08
200,000	SUMITOMO TRUST AND B 2.8 22-27 10/03S	193,338.89	0.09
200,000	SUMITOMO TRUST AND BANK 5.2 24-29 07/03S	206,582.40	0.10
26,000	TOYOTA MOTOR 5.118 23-28 13/07S	27,001.47	0.01
108,000	TOYOTA MOTOR CORP 1.339 21-26 25/03S	103,772.06	0.05
50,000	TOYOTA MOTOR CORP 2.7600 19-29 02/07S	47,345.86	0.02
26,000	TOYOTA MOTOR CORP 3.6690 18-28 20/07S	25,772.12	0.01
96,000	TOYOTA MOTOR CORP 5.2750 23-26 13/07S	98,112.71	0.05
	Luxembourg	**2,020,768.25**	**0.96**
300,000	DH EUROPE FIN 0.20 19-26 18/03A	322,644.49	0.15
100,000	JOHN DEERE BANK 2.5 22-26 14/09A	111,044.73	0.05
100,000	JOHN DEERE BANK 5.125 23-28 18/10A	137,893.00	0.07
100,000	JOHN DEERE CASH MANA 1.85 20-28 02/04A	108,400.51	0.05
100,000	NESTLE FIN 3.0 22-28 15/03A	114,775.71	0.05
100,000	NESTLE FIN 3.5 23-27 13/12A	114,855.98	0.05
90,000	NESTLE FINANCE INTER 0.125 20-27 12/05A	93,696.52	0.04
80,000	NESTLE FINANCE INTER 0.25 21-29 14/06A	80,660.71	0.04
175,000	NESTLE FINANCE INTER 0 21-26 14/06A	187,311.85	0.09
150,000	NESTLE FINANCE INTL 1.125 20-26 01/04A	163,971.07	0.08
110,000	NOVARTIS 1.625 14-26 09/11A	120,733.84	0.06
100,000	NOVARTIS FINANCE S 1.125 17-27 30/09A	107,480.63	0.05
200,000	NOVARTIS FINANCE SA 0 20-28 23/09A	201,922.59	0.10
26,000	TYCO ELECTRONICS 3.7000 16-26 15/02S	25,810.29	0.01
106,000	TYCO ELECTRONICS GRO 3.125 17-27 15/08S	103,427.65	0.05
26,000	TYCO ELECTRONICS GROUP 4.5 23-26 13/02S	26,138.68	0.01
	Netherlands	**7,987,454.61**	**3.79**
100,000	ABN AMRO BANK 0.5 19-26 15/04A	108,006.50	0.05
100,000	ABN AMRO BANK 3.875 23-26 21/12A	114,471.78	0.05
100,000	ABN AMRO BANK NV 5.25 23-26 26/05A	135,122.41	0.06
100,000	ALLIANZ FINANCE 0.0000 21-26 22/11A	105,726.13	0.05
100,000	ALLIANZ FINANCE 0.875 17-27 06/12A	106,295.74	0.05
100,000	ALLIANZ FIN II 3.00 13-28 13/03A	113,693.18	0.05
100,000	ASML HOLDING NV 0.625 20-29 07/05A	101,843.30	0.05
100,000	ASML HOLDING NV 1.375 16-26 07/07S	109,218.44	0.05
100,000	ASML HOLDING NV 1.625 16-27 28/05A	108,889.03	0.05
100,000	BMW FIN 3.25 23-26 22/11A	112,751.92	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
80,000	BMW FINANCE NV 0.375 19-27 24/09A	83,455.02	0.04
100,000	BMW FINANCE NV 0.75 19-26 13/07A	107,701.19	0.05
100,000	BMW FINANCE NV 0 21-26 11/01A	107,739.18	0.05
80,000	BMW FINANCE NV 1.0000 22-28 22/05A	83,568.81	0.04
80,000	BMW FINANCE NV 1.125 18-26 22/05A	87,033.03	0.04
100,000	BMW FINANCE NV 1.125 18-28 10/01A	106,025.03	0.05
160,000	BMW FINANCE NV 1.5000 19-29 06/02A	169,252.97	0.08
50,000	BMW FINANCE NV 3.8750 23-28 04/10A	57,935.40	0.03
100,000	COMPASS GRP FIN NL 1.5 18-28 05/09A	106,799.40	0.05
100,000	COOPERATIEVE RABOBANK 4.625 22-28 27/01A	115,844.48	0.06
100,000	DAIMLER AG 2 20-26 22/05A	109,762.49	0.05
130,000	DAIMLER INTL 1.00 18-25 11/05A	141,999.06	0.07
100,000	DAIMLER INTL FI 0.625 19-27 06/05A	105,855.50	0.05
100,000	DAIMLER INTL FIN 1.375 19-26 26/06A	108,823.17	0.05
100,000	DAIMLER TRUCK INTL F 3.875 23-29 19/06A	114,983.87	0.05
100,000	DSM NV 0.75 16-26 28/09A	107,579.38	0.05
100,000	ING BANK NV 4.125 23-26 02/10A	114,724.21	0.05
100,000	LEASEPLAN CORP NV 0.25 21-26 23/02A	107,564.15	0.05
200,000	LEASEPLAN CORPORATION 0.25 21-26 07/09AA	212,455.60	0.10
100,000	LINDE FINANCE BV 0.25 20-27 19/05A	104,991.87	0.05
100,000	LSEG NETHERLANDS BV 4.125 23-26 29/09A	114,328.40	0.05
100,000	MERCEDES-BENZ GROUP 0.3750 19-26 08/11A	106,031.98	0.05
100,000	MERCEDES-BENZ INTL 3.00 24-27 10/01A	112,089.60	0.05
100,000	MERCEDES-BENZ INTL 5.0000 24-27 12/07A	134,853.48	0.06
130,000	MERCEDESBENZ INTL FI 3.25 24-27 15/09A	146,750.59	0.07
100,000	MERCEDESBENZ INTL FI 3.5 23-26 30/05A	112,641.13	0.05
100,000	MERCEDESBENZ INTL FIN 1.5 16-26 09/03A	109,615.03	0.05
100,000	NN GROUP NV 1.625 17-27 01/06A	108,457.33	0.05
100,000	PACCAR FINANCIAL EUR 3.25 22-25 29/11A	111,928.68	0.05
300,000	RABOBANK 1.25 16-27 23/03A 16-26 23/03A	327,787.09	0.16
100,000	RABOBANK 1.375 15-27 03/02A	108,916.78	0.05
250,000	RABOBANK UA/AU 5.0510 24-29 26/02S	177,017.50	0.08
100,000	RECKITT BENCKISER TR 0.375 20-26 19/05A	107,131.92	0.05
100,000	ROCHE FINANCE EUR 3.312 23-27 04/12A	114,271.78	0.05
100,000	SIEMENS FINANCIERING 0.25 20-29 20/02A	101,232.46	0.05
100,000	SIEMENS FINANCIERING 0.625 22-27 25/02A	106,909.60	0.05
100,000	SIEMENS FINANCIERING 0 20-26 20/02U	107,781.81	0.05
250,000	SIEMENS FINANCIERING 2.35 16-26 15/10S	241,970.16	0.11
200,000	SIEMENS FINANCIERING 6.125 06-26 17/08S	207,612.01	0.10
100,000	SIEMENS FINANCIER NV 2.75 12-25 10/09A	131,727.24	0.06
100,000	SIEMENS FIN NV 0.375 20-26 05/06A	107,797.07	0.05
100,000	SIEMENS FIN NV 0.90 19-28 28/02A	106,852.98	0.05
250,000	SIEMENS FIN NV 1.2 21-26 11/03S	240,581.73	0.11
100,000	SIEMENS FIN NV 2.5 22-27 08/09A27 08/09A	111,583.12	0.05
100,000	THERMO FISHER SCIENTIFIC FINANCE I BV 0.0% 18-11-25	108,062.58	0.05
100,000	TOYOTA MOTOR FINANCE 0.00 21-25 27/10A	108,032.76	0.05
50,000	TOYOTA MOTOR FINANCE 2.01 23-26 26/10A	60,512.79	0.03
70,000	TOYOTA MOTOR FINANCE 2.13 23-27 15/06A	85,409.30	0.04
100,000	TOYOTA MOTOR FINANCE 3.50 23-28 13/01A	113,519.07	0.05
100,000	TOYOTA MOTOR FINANCE 4.00 23-27 02/04A	114,597.83	0.05
100,000	TOYOTA MOTOR FIN NET 4.625 22-26 08/06A	133,840.33	0.06
100,000	UNILEVER 1.375 17-29 31/07A	105,850.74	0.05
100,000	UNILEVER FINANCE 0.7500 22-26 28/02A	108,724.77	0.05
100,000	UNILEVER FINANCE NETHE 1.75 22-28 16/11A	108,081.71	0.05
100,000	UNILEVER NV 1.125 16-28 29/04A	106,683.99	0.05
100,000	UNILEVER NV 1.125 18-27 12/02A	108,157.03	0.05
	New Zealand	**767,242.36**	**0.36**
100,000	ASB BANK 4.5 23-27 16/03A	116,128.44	0.06
200,000	ASB BANK LIMITE 5.3980 22-27 29/11S	206,717.07	0.10
250,000	BANK OF NEW ZEALAND. 2.285 22-27 27/01S	240,161.90	0.11
200,000	WESTPAC NEW ZEALAND 5.1320 24-27 26/02S	204,234.95	0.10
	Norway	**314,315.30**	**0.15**
100,000	DNB BANK ASA 0.25 21-29 23/02A	101,701.85	0.05
100,000	DNB BANK ASA 0.375 22-28 18/01A	105,656.07	0.05
100,000	SANTANDER CONSUMER BK 0.125 21-26 14/04A	106,957.38	0.05
	Singapore	**1,398,975.46**	**0.66**
200,000	DBS GROUP HOLDI 5.4790 23-25 12/09S	202,040.19	0.10
100,000	IBM INTERNAT CA 4.7000 24-26 05/02S	100,558.56	0.05
100,000	IBM INTL CAPITAL PTE 4.6 24-27 05/02S	101,189.20	0.05
50,000	PEPSICO SINGAPORE FI 4.55 24-29 16/02S	50,997.57	0.02
60,000	PEPSICO SINGAPORE FI 4.65 24-27 16/02S	60,984.70	0.03
315,000	PFIZER INVESTMENT EN 4.45 23-26 19/05S	316,979.72	0.15
420,000	PFIZER INVESTMENT EN 4.45 23-28 19/05S	426,215.44	0.20
200,000	UNITED OVERSEAS BANK 4.67 24-27 16/04S	140,010.08	0.07
	Spain	**3,076,632.85**	**1.46**
100,000	BANCO BILBAO VI 0.3750 19-26 15/11A	106,384.81	0.05
200,000	BANCO BILBAO VICAYA 5.381 24-29 13/03S	207,719.15	0.10
100,000	BANCO BILBAO VIZCAYA A 1.75 22-25 26/11A	110,050.92	0.05
200,000	BANCO SANTANDER 3.5000 24-28 09/01A	226,065.00	0.11
200,000	BANCO SANTANDER 3.75 23-26 16/01A	226,288.38	0.11
200,000	BANCO SANTANDER 5.3650 24-28 15/07S	204,681.16	0.10
200,000	BANCO SANTANDER ALL 5.588 23-28 08/08S	208,325.60	0.10
200,000	BANCO SANTANDER ALL 5.796 24-29 23/01S	142,929.33	0.07
100,000	BANCO SANTANDER SA 0.2 21-28 11/02A	102,142.55	0.05
100,000	BANCO SANTANDER SA 0.30 19-26 04/10A	106,354.88	0.05
200,000	BANCO SANTANDER SA 3.875 23-28 16/01A	230,645.49	0.11
200,000	BANCO SANTANDER SA 6.607 23-28 07/11S	216,920.47	0.10
200,000	BBVA 3.375 22-27 20/09A	228,017.18	0.11
100,000	CAIXABANK SA 0.75 19-26 09/07A	107,721.50	0.05
100,000	CAIXABANK SA 1.125 19-26 27/03A	108,967.78	0.05
100,000	NT CONS FIN 4.125 23-28 05/05A	116,377.62	0.06
200,000	RED ELECTRICA FIN 0.375 20-28 24/07A	206,098.32	0.10
100,000	SANTANDER CONSUMER 3.75 24-29 17/01A	114,957.64	0.05
100,000	SANTANDER CONSUMER FINA 0.5 22-27 14/01A	105,985.07	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Sweden	**4,282,064.39**	**2.03**
200,000	SKANDINAVISKA ENSKIL 0.375 20-27 11/02A	211,070.36	0.10
200,000	SKANDINAVISKA ENSKIL 0.7500 22-27 09/08U	210,576.53	0.10
200,000	SKANDINAVISKA ENSKIL 0.8500 20-25 02/09S	193,762.60	0.09
37,000	SKANDINAVISKA ENSKIL 1.4 21-25 19/11S	35,834.90	0.02
100,000	SKANDINAVISKA ENSKIL 1.75 22-26 11/11A	109,525.74	0.05
200,000	SKANDINAVISKA ENSKIL 3.25 22-25 24/11A	224,262.36	0.11
100,000	SKANDINAVISKA ENSKIL 3.75 23-28 07/02A	114,412.00	0.05
100,000	SKANDINAVISKA ENSKIL 3.875 23-28 09/05A	116,020.34	0.06
100,000	SKANDINAVISKA ENSKIL 4.00 22-26 09/11A	113,972.05	0.05
100,000	SKANDINAVISKA ENSKIL 4.125 23-27 29/06A	115,985.77	0.06
100,000	SVENSKA HANDELSBANKE 0.05 21-28 06/09A	100,635.00	0.05
100,000	SVENSKA HANDELSBANKE 1.375 22-2923/02A	104,477.24	0.05
100,000	SVENSKA HANDELSBANKE 3.375 23-28 17/02A	113,944.77	0.05
100,000	SVENSKA HANDELSBANKE 3.75 22-27 01/11A	115,098.49	0.05
250,000	SVENSKA HANDELSBANKE 5.5 23-28 15/06S	258,685.74	0.12
100,000	SVENSKA HANDELSBANKEN 0.01 20-27 02/12A	102,232.58	0.05
100,000	SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	105,907.34	0.05
200,000	SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	226,561.53	0.11
250,000	SVENSKA HANDELSBANKEN 3.95 22-27 10/06S	249,661.46	0.12
100,000	SWEDBANK AB 0.25 21-26 02/11A	106,261.82	0.05
100,000	SWEDBANK AB 2.1000 22-27 25/05A	110,165.32	0.05
100,000	SWEDBANK AB 3.75 22-25 14/11A	112,601.99	0.05
100,000	SWEDBANK AB 4.125 23-28 13/11A	117,339.06	0.06
200,000	SWEDBANK AB 5.472 23-26 15/06S	204,365.93	0.10
100,000	VOLVO TREASURY 3.1250 24-26 08/09A	112,134.10	0.05
100,000	VOLVO TREASURY 6.1250 23-28 22/06A	140,288.53	0.07
100,000	VOLVO TREASURY AB 1.625 22-25 18/09A	110,123.55	0.05
100,000	VOLVO TREASURY AB 2 22-27 19/08A	109,053.68	0.05
100,000	VOLVO TREASURY AB 3.1250 24-29 08/02A	112,562.70	0.05
100,000	VOLVO TREASURY AB 3.125 24-29 26/08A	112,369.78	0.05
100,000	VOLVO TREASURY AB 3.5 23-25 17/11A	112,171.13	0.05
	Switzerland	**2,870,318.19**	**1.36**
50,000	ABB 1.965 23-26 22/09A	60,523.51	0.03
250,000	CREDIT SUISSE 3.869 18-29 12/01S	244,478.62	0.12
50,000	NESTLE 1.625 22-26 15/07A	60,074.05	0.03
100,000	NESTLE LTD. 1.875 23-29 28/06A	124,103.04	0.06
100,000	RAIFFEISEN SCHWEIZ 4.8400 23-28 03/11A	119,069.90	0.06
50,000	ROCHE KAPITALMA 0.5000 22-27 25/02A	58,907.27	0.03
100,000	ROCH KA 1.5 22-26 23/06A	120,047.20	0.06
200,000	UBS GROUP 5.711 23-27 12/01S	202,659.05	0.10
200,000	UBS GROUP AG 4.7030 22-27 05/08S	200,552.16	0.10
200,000	UBS GROUP AG 6.2460 23-29 22/09S	212,343.48	0.10
200,000	UBS GROUP FDG 144A 4.125 16-26 15/04S	199,020.15	0.09
200,000	UBS GROUP FUNDING 4.125 15-25 24/09S	199,453.49	0.09
250,000	UBS GROUP INC 4.282 17-28 09/01S	248,045.30	0.12
200,000	UBS GROUP SA 0.25 20-28 05/11A	204,744.88	0.10
200,000	UBS GROUP SA 1.25 16-26 01/09A	216,962.01	0.10
200,000	UBS GROUP SA 4.253 17-28 23/03S	198,101.50	0.09
200,000	UBS GROUP SA 4.751 22-28 12/05S	201,232.58	0.10
	United Kingdom	**10,520,321.51**	**5.00**
200,000	ANZ NEW ZEALAND 1.2500 21-26 22/06S	190,233.91	0.09
200,000	ANZ NEW ZEALAND 5.355 23-28 14/08S	207,428.10	0.10
100,000	ANZ NEW ZEALAND INTL 0.2 21-27 23/09A	103,547.77	0.05
204,000	ASTRAZENECA 3.375 15-25 16/11S	202,372.30	0.10
100,000	ASTRAZENECA 4.0 18-29 17/08S	100,030.75	0.05
100,000	ASTRAZENECA PLC 0.375 21-29 03/06A	100,615.98	0.05
128,000	ASTRAZENECA PLC 0.7 20-26 06/08S	121,909.08	0.06
78,000	ASTRAZENECA PLC 3.125 17-27 12/06S	76,438.97	0.04
100,000	ASTRAZENECA PLC 3.625 23-27 03/03A	114,047.56	0.05
100,000	CREDIT AGRICOLE 1.00 19-29 03/07A	102,323.07	0.05
200,000	CREDIT AGRICOLE 1.75 19-29 05/03A	210,470.48	0.10
250,000	CREDIT AGRICOLE 5.3010 23-28 12/07S	258,258.12	0.12
250,000	CREDIT AGRICOLE 6.3160 23-29 03/10S	266,013.35	0.13
100,000	CREDIT AGRICOLE LDN 1.25 16-26 14/04A	109,182.56	0.05
200,000	CREDIT AGRICOLE LDN 1.375 17-27 03/05A	215,942.73	0.10
200,000	CREDIT AGRICOLE LDN 1.875 16-26 20/12A	218,577.22	0.10
100,000	CREDIT AGRICOLE LDN 3.125 14-26 05/02AA	112,284.28	0.05
26,000	CSL FINANCE PLC 3.8500 22-27 27/04S	25,698.91	0.01
26,000	CSL FINANCE PLC 4.0500 22-29 27/04S	25,700.10	0.01
100,000	GLAXOSMITHKLINE 1.2500 18-26 21/05A	108,963.51	0.05
100,000	GLAXOSMITHKLINE 3.3750 19-29 01/06S	97,100.43	0.05
100,000	GLAXOSMITHKLINE CAP 1.000 17-26 12/09A	108,181.41	0.05
100,000	GLAXOSMITHKLINE CAPI 1.25 20-28 12/05A	119,834.37	0.06
100,000	GSK CAPITAL BV 3.0 22-27 28/11A	112,565.63	0.05
200,000	HSBC BANK 2.625 16-28 16/08A	247,622.97	0.12
200,000	HSBC HOLDINGS PLC 1.589 20-27 24/05S	190,821.51	0.09
100,000	HSBC HOLDINGS PLC 1.7500 21-27 24/07A	126,790.93	0.06
100,000	HSBC HOLDINGS PLC 3.755 24-29 20/05A	113,831.86	0.05
200,000	HSBC HOLDINGS PLC 3.9 16-26 25/05S	198,424.07	0.09
100,000	HSBC HOLDINGS PLC 3 19-30 26/05A	122,734.49	0.06
200,000	HSBC HOLDINGS PLC 4.3 16-26 08/03S	199,658.28	0.09
400,000	HSBC HOLDINGS PLC 5.887 23-27 14/08S	410,960.11	0.20
200,000	HSBC HOLDINGS PLC 7.3360 22-26 03/11S	205,737.63	0.10
100,000	LAND SECURITIES 2.3990 17-29 08/02S	122,243.92	0.06
100,000	LLOYDS BANK CORPORAT 4.125 23-27 30/05A	115,383.79	0.05
100,000	LLOYDS BK CORP MKTS 2.375 20-26 09/04A	110,944.56	0.05
100,000	LONDON POWER NE 2.6250 19-29 01/03A	123,513.31	0.06
200,000	LSEGA FINANCING 1.3750 21-26 06/04S	191,583.05	0.09
100,000	MOTABILITY OPERATION 0.375 19-26 03/01A	108,205.29	0.05
100,000	MOTABILITY OPERATION 3.625 24-29 24/07A	114,512.40	0.05
100,000	MOTABILITY OPERATIONS 1.75 19-29 03/07S	118,798.21	0.06
200,000	NATIONWIDE BUILDING 1.5 21-26 13/10S	189,461.92	0.09
100,000	NATIONWIDE BUILDING 2.00 22-27 28/04A	109,419.52	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
200,000	NATIONWIDE BUILDING 4.5 23-26 01/11A	230,902.88	0.11
100,000	NATIONWIDE BUILDING SO 0.25 21-28 14/09A	100,841.33	0.05
200,000	NATWEST MARKETS 5.4160 24-27 17/05S	205,270.38	0.10
100,000	NATWEST MARKETS PLC 0.125 21-25 12/11A	108,088.84	0.05
130,000	NATWEST MARKETS PLC 0.125 21-26 18/06A	138,865.38	0.07
100,000	NATWEST MARKETS PLC 1.375 22-27 02/03A	108,299.96	0.05
200,000	NATWEST MARKETS PLC 1.6 21-26 29/09S	189,524.00	0.09
100,000	NATWEST MARKETS PLC 4.25 23-28 13/01A	116,542.88	0.06
100,000	NATWEST MKTS 6.375 22-27 08/11A	140,423.06	0.07
100,000	NATWEST MKTS 6.625 23-26 22/06A	137,990.31	0.07
200,000	RECKITT 144A 3.00 17-27 26/08S	194,039.85	0.09
100,000	RECKITT BENCKISER TR 3.625 24-29 20/06A	114,768.06	0.05
100,000	RECKITT BENCK TREA SE 3.625 23-28 14/09A	114,526.13	0.05
100,000	SKY LIMITED 2.25 15-25 17/11A5-25 17/11A	110,670.66	0.05
100,000	SKY LIMITED 2.50 14-26 15/09A	111,082.47	0.05
200,000	UBS AG LONDON 0.01 21-26 29/06A	213,049.92	0.10
200,000	UBS AG LONDON 0.01 21-26 31/03A	214,151.73	0.10
100,000	UBS AG LONDON 0.2500 21-28 01/09A	100,876.96	0.05
100,000	UBS AG LONDON 0.25 21-26 21/05A	107,896.69	0.05
100,000	UBS AG LONDON 1.1250 21-25 15/12A	128,296.50	0.06
200,000	UBS AG LONDON 1.2500 23-26 01/06S	190,684.15	0.09
100,000	UBS AG LONDON 1.5 16-26 10/04A	109,312.32	0.05
100,000	UBS AG LONDON 5.5000 23-26 20/08A	116,979.60	0.06
200,000	UBS AG LONDON 5.6500 23-28 11/09S	209,840.26	0.10
100,000	UBS AG LONDON 7.75 23-26 10/03A	139,232.38	0.07
100,000	UNILEVER PLC 2.125 22-28 28/02A	125,567.24	0.06
100,000	WESTPAC SECURITIES 0.1 21-27 13/07A	103,742.87	0.05
100,000	WESTPAC SECURITIES 1.099 22-26 24/03A	108,729.88	0.05
100,000	YORKSHIRE BUILDING S 0.5 21-28 01/07A	101,756.41	0.05
	United States of America	**81,930,666.98**	**38.91**
100,000	ABBVIE INC 0.75 19-27 18/11A	105,437.88	0.05
100,000	ABBVIE INC 2.125 16-28 17/11A	109,207.96	0.05
100,000	ABBVIE INC 2.625 20-28 15/11A	111,182.23	0.05
420,000	ABBVIE INC 2.95 20-26 21/11S	411,195.51	0.20
212,000	ABBVIE INC 3.20 16-26 14/05S	209,286.99	0.10
180,000	ABBVIE INC 4.25 18-28 14/11S	181,883.69	0.09
316,000	ABBVIE INC 4.80 24-29 15/03S	325,142.36	0.15
247,000	ABBVIE INC 4.8 24-27 15/03S	251,766.06	0.12
42,000	ADOBE INC 2.15 20-27 01/02S	40,393.55	0.02
120,000	ADOBE INC 4.8 24-29 04/04S	123,947.54	0.06
26,000	ADOBE INC 4.85 24-27 04/04S	26,639.15	0.01
80,000	AFLAC INC 1.1250 21-26 15/03S	76,504.18	0.04
148,000	AIR PROD CHEMICALS 1.5 20-25 15/10S	144,022.80	0.07
72,000	AIR PRODUCTS CHEMIC 1.85 20-27 30/04S	68,417.88	0.03
78,000	AIR PRODUCTS CHEMIC 4.6000 24-29 08/02S	79,907.34	0.04
52,170	ALASKA AIRLINES 4.8000 20-27 15/08S	51,922.72	0.02
156,000	ALPHABET INC 0.8 20-27 05/08S	144,488.66	0.07
268,000	ALPHABET INC 1.998 16-26 15/08S	259,783.03	0.12
351,000	AMAZON.COM INC 1.0000 21-26 12/05S	335,687.61	0.16
176,000	AMAZON.COM INC 1.2000 20-27 03/06S	164,445.34	0.08
196,000	AMAZON.COM INC 1.6500 21-28 12/05S	181,481.60	0.09
360,000	AMAZON.COM INC 3.15 18-27 22/08S	353,401.70	0.17
157,000	AMAZON.COM INC 3.45 22-29 13/04S	154,696.02	0.07
90,000	AMAZON.COM INC 5.20 17-25 03/12S	91,056.26	0.04
207,000	AMAZON COM 3.3 22/27 13/04S	204,342.18	0.10
213,000	AMAZON COM 4.55 22-27 01/12S	217,465.79	0.10
134,000	AMAZON COM 4.6 22-25 01/12S	134,885.99	0.06
28,688	AMER AIRLINE 16-2 3.2 16-28 15/06S	27,197.14	0.01
29,112	AMER AIRLINE 16 3.5750 16-28 15/01S	28,090.87	0.01
29,789	AMERICAN AIRLINES 3.00 16-28 15/10S	28,034.92	0.01
76,000	AMERICAN HONDA 1.0000 20-25 10/09S	73,687.61	0.03
76,000	AMERICAN HONDA 1.3000 21-26 09/09S	72,124.10	0.03
100,000	AMERICAN HONDA 1.5000 21-27 19/10A	122,927.36	0.06
26,000	AMERICAN HONDA 2.3500 20-27 08/01S	25,014.18	0.01
26,000	AMERICAN HONDA 4.7000 23-28 12/01S	26,470.95	0.01
76,000	AMERICAN HONDA 4.9000 24-27 12/03S	77,489.35	0.04
134,000	AMERICAN HONDA 4.9500 24-26 09/01S	135,231.74	0.06
100,000	AMERICAN HONDA 5.2500 23-26 07/07S	101,955.02	0.05
84,000	AMERICAN HONDA 5.6500 23-28 15/11S	88,760.32	0.04
100,000	AMERICAN HONDA 5.8000 23-25 03/10S	101,504.57	0.05
70,000	AMERICAN HONDA FIN 2.25 22-29 12/01S	64,715.24	0.03
26,000	AMERICAN HONDA FIN 2.30 16-26 09/09S	25,174.79	0.01
100,000	AMERICAN HONDA FIN 3.5 24-26 24/04A	112,992.73	0.05
100,000	AMERICAN HONDA FIN 4.9 24-27 09/07S	102,164.19	0.05
78,000	AMERICAN HONDA FIN 4.9 24-29 13/03S	79,991.08	0.04
82,000	AMERICAN HONDA FIN 5.125 23-28 07/07S	84,704.09	0.04
120,000	AMERICAN HONDA FINAN 0.3 21-28 09/07A	121,561.65	0.06
134,000	AMERICAN HONDA FINANCE 2.00 21-28 24/03S	124,716.33	0.06
26,000	AMERICAN HONDA FINC 3.5 18-28 15/02S	25,488.91	0.01
26,000	AMERICAN HONDA FIN C 4.75 23-26 12/01S	26,193.38	0.01
32,000	AMERIPRISE FINA 5.7000 23-28 15/12S	33,878.97	0.02
26,000	AMERIPRISE FINANCI 2.875 16-26 15/09S	25,412.71	0.01
30,000	ANALOG DEVICES INC 1.70 21-28 01/10S	27,557.64	0.01
166,000	ANALOG DEVICES INC 3.50 16-26 05/12S	164,664.74	0.08
26,000	APOLLO MANAGEMENT HO 4.4 16-26 27/05S	26,005.15	0.01
34,000	APOLLO MANAGEMENT HO 4.872 19-29 15/02S	34,529.90	0.02
290,000	APPLE 2.45 16-26 04/08S	283,072.77	0.13
268,000	APPLE 2.90 17-27 12/09S	261,973.28	0.12
74,000	APPLE 3.00 17-27 13/11S	72,496.47	0.03
70,000	APPLE 4.0 23-28 10/05S	70,771.40	0.03
52,000	APPLE 4.421 23-26 08/05S	52,010.43	0.02
300,000	APPLE INC 0.00 19-25 15/11A	324,724.36	0.15
320,000	APPLE INC 0.7 21-26 08/02S	306,855.27	0.15
320,000	APPLE INC 1.2 21-28 08/02S	294,704.05	0.14

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	APPLE INC 1.375 17-29 24/05A	106,847.37	0.05
250,000	APPLE INC 1.4000 21-28 05/08S	229,356.56	0.11
100,000	APPLE INC 2.00 15-27 17/09A	110,394.93	0.05
260,000	APPLE INC 2.05 19-26 11/09S	251,600.16	0.12
260,000	APPLE INC 3.20 17-27 11/05S	256,497.52	0.12
398,000	APPLE INC 3.25 16-26 23/02S	394,414.38	0.19
194,000	APPLE INC 3.35 17-27 09/02S	192,222.45	0.09
50,000	APPLE INC 3 17-27 20/06S	49,109.24	0.02
60,000	APPLIED MATERIALS 3.3 17-27 01/2017S	59,072.37	0.03
120,000	APPLIED MATERIALS 4.8000 24-29 15/06S	123,656.62	0.06
36,000	APPLIED MATERIALS INC 3.90 15-25 01/10S	35,890.94	0.02
100,000	ARCHER DANIEL MIDLAND 2.50 16-26 11/08S	97,278.48	0.05
100,000	ARCHER DANIELS MIDLAND 1% 18-25 12/09A	109,437.14	0.05
134,000	ASTRAZENECA FIN 4.8500 24-29 26/02S	138,150.26	0.07
130,000	ASTRAZENECA FINANCE 1.2 21-26 28/05S	124,467.04	0.06
130,000	ASTRAZENECA FINANCE 1.75 21-28 28/05S	120,033.85	0.06
134,000	ASTRAZENECA FINANCE 4.8 24-27 26/02S	136,609.44	0.06
118,000	ASTRAZENECA FINANCE 4.875 23-28 03/03S	121,231.27	0.06
26,000	ATLANTIC CITY E 4.0000 18-28 15/10S	25,873.61	0.01
50,000	ATMOS ENERGY CORP 3.00 17-27 15/06S	48,691.58	0.02
250,000	AUS NEW ZEA BANKING 5.088 22-25 08/12S	252,806.74	0.12
250,000	AUSTRALIA NEW ZEALAN 4.75 24-27 18/01S	253,974.06	0.12
52,000	AUTOMATIC DATA PROC 3.375 15-25 15/09S	51,620.45	0.02
160,000	AUTOMATIC DATA PROCESS 1.70 21-28 15/05S	148,560.02	0.07
80,000	AVALONBAY 3.2 17-28 15/11S	77,507.67	0.04
60,000	AVALONBAY COMMU 1.9000 21-28 01/12S	54,820.06	0.03
50,000	AVALONBAY COMMU 3.3000 19-29 01/06S	48,080.87	0.02
25,000	AVALONBAY COMMUN 2.95 16-26 11/05S	24,522.29	0.01
30,000	AVALONBAY COMMUNITIE 3.35 17-27 15/05S	29,418.54	0.01
25,000	AVALONBAY COMMUNITIE 3.5 15-25 15/11S	24,781.60	0.01
25,000	AVALONBAY COMMUNITIES 2.9 16-26 15/10S	24,403.99	0.01
136,000	BAKER HUGHES 3.337 17-27 15/12S	132,698.30	0.06
28,000	BAKER HUGHES LLC 2.0610 21-26 15/12S	26,834.76	0.01
20,000	BALTIMORE GASANDEI 2.40 16-26 15/08S	19,461.14	0.01
100,000	BANK AMERICA 4.134 23-28 12/06A	116,005.37	0.06
60,000	BANK OF AMERICA 2.5980 21-29 04/04S	42,871.58	0.02
100,000	BANK OF AMERICA CORP 1.667 21-29 02/06A	120,255.68	0.06
677,000	BANK OF AMERICA CORP 1.734 21-27 22/04S	646,385.00	0.31
238,000	BANK OF AMERICA CORP 2.551 22-28 04/02S	228,636.62	0.11
286,000	BANK OF AMERICA CORP 2.819 29 15/09S	301,001.86	0.14
220,000	BANK OF AMERICA CORP 3.248 16-27 21/10S	215,032.37	0.10
256,000	BANK OF AMERICA CORP 3.5 16-26 19/04S	253,519.73	0.12
234,000	BANK OF AMERICA CORP 4.376 22-28 27/04S	234,326.20	0.11
316,000	BANK OF AMERICA CORP 4.948 22-28 22/07S	321,483.07	0.15
150,000	BANK OF AMERICA CORP 7.00 08-28 31/07S	217,183.13	0.10
250,000	BANK OF AMERICA NAT 5.526 23-26 18/08S	256,670.39	0.12
25,000	BANK OF NEW YORK 3.95 13-25 18/11S	24,903.12	0.01
25,000	BANK OF NEW YORK MEL 3.85 22-29 26/04S	24,801.36	0.01
50,000	BANK OF NEW YORK MELL 4.596 22-30 26/07S	50,711.26	0.02
25,000	BANK OF NEW YORK MELLON 1.9 21-29 25/01S	22,929.51	0.01
74,000	BANK OF NY MELL 0.7500 21-26 28/01S	70,790.04	0.03
25,000	BANK OF NY MELL 1.0500 21-26 15/10S	23,585.57	0.01
25,000	BANK OF NY MELL 1.6500 21-28 14/07S	22,906.50	0.01
102,000	BANK OF NY MELL 4.9750 24-30 14/03S	105,224.27	0.05
91,000	BANK OF NY MELLON 2.05 22-27 26/01S	87,151.78	0.04
77,000	BANK OF NY MELLON 2.45 16-26 17/08S	74,973.42	0.04
77,000	BANK OF NY MELLON 2.80 16-26 04/05S	75,521.13	0.04
78,000	BANK OF NY MELLON 3.25 17-27 16/05S	76,529.97	0.04
95,000	BANK OF NY MELLON 3.8500 18-28 28/04S	94,426.40	0.04
77,000	BANK OF NY MELON 3.4 18-28 29/01S	75,354.79	0.04
50,000	BLACKROCK FUNDING 4.7 24-29 14/03S	51,411.86	0.02
74,000	BLACKROCK INC 3.20 17-27 15/03S	72,901.01	0.03
108,000	BLACKROCK INC 3.2500 19-29 30/04S	104,829.41	0.05
26,000	BMW US CAPITAL 1.2500 21-26 12/08S	24,665.49	0.01
112,000	BMW US CAPITAL 3.6250 19-29 18/04S	108,575.84	0.05
78,000	BMW US CAPITAL 3.7500 18-28 12/04S	76,452.44	0.04
77,000	BMW US CAPITAL 4.6500 24-26 13/08S	77,688.61	0.04
67,000	BMW US CAPITAL 4.9000 24-27 02/04S	68,111.22	0.03
132,000	BMW US CAPITAL 4.9000 24-29 02/04S	134,450.80	0.06
32,000	BMW US CAPITAL 5.0500 24-26 02/04S	32,405.68	0.02
152,000	BMW US CAPITAL 5.05 23-28 11/08S	155,667.13	0.07
50,000	BMW US CAPITAL LLC 1 15-27 20/04A	53,433.34	0.03
100,000	BMW US CAPITAL LLC 2.8 16-26 11/04S	97,955.69	0.05
26,000	BMW US CAPITAL LLC 3.30 17-27 06/04S	25,424.72	0.01
26,000	BMW US CAPITAL LLC 3.95 18-28 14/08S	25,615.24	0.01
100,000	BMW US LLC 3.0 24-27 02/11A	112,168.51	0.05
96,000	BMW US LLC 3.45 22-27 01/04S	94,292.66	0.04
72,000	BMW US LLC 4.6 24-27 13/08S	72,792.61	0.03
100,000	BOOKING HOLDING 3.5 24-29 01/03A	114,364.09	0.05
100,000	BOOKING HOLDING 4.0000 22-26 15/11A	114,489.30	0.05
100,000	BOOKING HOLDINGS 4.25 22-29 15/05A	117,788.58	0.06
100,000	BOOKING HOLDINGS INC 0.5 21-28 08/03A	103,469.08	0.05
100,000	BOOKING HOLDINGS INC 1.80 15-27 03/03A	109,168.09	0.05
102,000	BOOKING HOLDINGS INC 3.60 16-26 01/06S	101,371.19	0.05
120,000	BOSTON EDISON 3.2 17-27 15/05S	117,368.96	0.06
81,000	BRISTOL MYERS 4.9 24-27 22/02S	82,711.36	0.04
134,000	BRISTOL MYERS 4.9 24-29 22/02S	138,500.92	0.07
151,000	BRISTOL MYERS 4.95 24-26 20/02S	152,936.72	0.07
108,000	BRISTOL-MYERS SQUIBB 0.75 20-25 13/11S	104,070.22	0.05
106,000	BRISTOL-MYERS SQUIBB 1.125 20-27 13/11S	97,365.37	0.05
178,000	BRISTOL-MYERS SQUIBB 3.2 20-26 15/06S	175,722.41	0.08
26,000	BRISTOL-MYERS SQUIBB 3.2500 17-27 27/02S	25,600.61	0.01
305,000	BRISTOL-MYERS SQUIBB 3.4 20-29 26/01S	296,259.56	0.14
26,000	BRISTOL-MYERS SQUIBB 3.45 20-27 15/05S	25,669.13	0.01

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
152,000	BRISTOL-MYERS SQUIBB 3.9 20-28 20/02S	151,393.41	0.07
115,000	CATE FI 3.6 22-27 12/08S	114,231.03	0.05
50,000	CATERPILLAR FIN 0.9000 21-26 03/02S	47,954.72	0.02
124,000	CATERPILLAR FIN 1.1000 20-27 14/09S	114,615.48	0.05
25,000	CATERPILLAR FIN 1.1500 21-26 14/09S	23,721.64	0.01
100,000	CATERPILLAR FIN 3.742 23-26 04/09A	113,673.58	0.05
175,000	CATERPILLAR FIN 4.3500 23-26 15/05S	176,105.71	0.08
77,000	CATERPILLAR FIN 4.450 24-26 16/10S	77,911.97	0.04
26,000	CATERPILLAR FIN 4.5000 24-27 08/01S	26,354.07	0.01
101,000	CATERPILLAR FIN 4.8500 24-29 27/02S	104,376.75	0.05
130,000	CATERPILLAR FIN 5.0000 24-27 14/05S	133,563.13	0.06
100,000	CATERPILLAR FINANCI 5.72 23-26 17/08A	136,863.28	0.07
150,000	CATERPILLAR FINANCIA 0.8 20-25 13/11S	144,659.21	0.07
67,000	CATERPILLAR FINANCIA 4.4 24-27 15/10S	67,877.58	0.03
50,000	CATERPILLAR FINANCIA 4.8 23-26 06/01S	50,466.88	0.02
50,000	CATERPILLAR FINANCIA 5.05 24-26 27/02S	50,743.97	0.02
25,000	CATERPILLAR FIN SERV 2.400 16-26 09/08S	24,312.56	0.01
26,000	CENTERPOINT ENE 5.2000 23-28 01/10S	27,021.40	0.01
20,000	CENTERPOINT ENERGY 2.40 16-26 01/09S	19,347.73	0.01
30,000	CENTERPOINT ENER H 3 17-27 01/02S	29,243.31	0.01
108,000	CHARLES SCHWAB 1.1500 21-26 13/05S	103,004.90	0.05
26,000	CHARLES SCHWAB 3.45 15-26 13/02S	25,708.18	0.01
30,000	CHARLES SCHWAB 4.0 18-29 31/10S	29,870.47	0.01
130,000	CHARLES SCHWAB CORP 0.9 20-26 11/12S	123,862.24	0.06
159,000	CHARLES SCHWAB CORP 2.45 22-27 03/03S	152,687.46	0.07
128,000	CHARLES SCHWAB CORP 2 21-28 18/03S	119,170.78	0.06
74,000	CHARLES SCHWAB CORP 3.2 17-28 25/01S	71,849.55	0.03
60,000	CHARLES SCHWAB CORP 3.25 19-29 22/05S	57,665.78	0.03
72,000	CHARLES SCHWAB CORPO 3.2 17-27 02/03S	70,370.69	0.03
76,000	CHARLES SCHWAB CORPO 3.3 21-27 01/04S	74,459.85	0.04
104,000	CHARLES SCHWAB CORPO 5.875 23-26 24/08S	107,029.57	0.05
100,000	CHUBB INA HOLDINGS 0.875 19-27 15/06A	105,818.63	0.05
100,000	CHUBB INA HOLDINGS 1.55 18-28 15/03A	106,698.93	0.05
156,000	CHUBB INA HOLDINGS 3.35 15-26 03/05S	154,164.33	0.07
130,000	CINTAS CORPORATION 3.70 17-27 01/04S	129,127.04	0.06
138,000	CISCO SYSTEMS 2.95 16-26 28/02S	136,187.42	0.06
74,000	CISCO SYSTEMS I 2.5000 16-26 20/09S	72,281.30	0.03
263,000	CISCO SYSTEMS I 4.8000 24-27 26/02S	268,805.36	0.13
320,000	CISCO SYSTEMS I 4.8500 24-29 26/02S	330,841.97	0.16
250,000	CITIBANK NA 4.929 24-26 06/08S	253,707.50	0.12
250,000	CITIBANK NA 5.438 24-26 30/04S	254,955.49	0.12
250,000	CITIBANK NA 5.4880 23-26 04/12S	257,206.44	0.12
380,000	CITIBANK NA 5.8030 23-28 29/09S	402,223.84	0.19
30,000	COCA COLA 2.9 17-27 05/05S	29,323.03	0.01
200,000	COCA-COLA CO 0.125 20-29 18/09A	199,534.11	0.09
100,000	COCA-COLA CO 0.125 21-29 09/03A	99,853.16	0.05
100,000	COCA-COLA CO 1.125 15-27 09/09A	107,619.39	0.05
160,000	COCA-COLA CO 1.45 20-27 01/05S	150,943.02	0.07
120,000	COCA-COLA CO 1.5 21-28 05/03S	111,053.59	0.05
100,000	COCA-COLA CO 1.875 14-26 22/09A	110,223.73	0.05
140,000	COCA-COLA CO 1 20-28 18/09S	127,806.08	0.06
200,000	COCA-COLA CO 3.375 20-27 25/03S	198,218.56	0.09
70,000	COLGATE PALMOLIVE CO 4.6 23-28 01/03S	71,831.41	0.03
136,000	COLGATE PALMOLIVE CO 4.8 23-26 02/03S	137,796.96	0.07
50,000	COMCAST 4.55 23-29 15/01S	50,819.38	0.02
100,000	COMCAST CORP 0.00 21-26 14/09A	105,854.65	0.05
100,000	COMCAST CORP 0.25 20-27 20/05A	104,684.94	0.05
198,000	COMCAST CORP 2.35 16-27 15/01S	190,864.30	0.09
80,000	COMCAST CORP 3.150 17-28 15/02S	77,651.00	0.04
262,000	COMCAST CORP 3.15 16-26 01/03S	258,383.34	0.12
182,000	COMCAST CORP 3.30 17-27 01/02S	179,127.85	0.09
73,000	COMCAST CORP 3.3 20-27 01/04S	71,808.09	0.03
158,000	COMCAST CORP 3.55 18-28 01/05S	155,002.35	0.07
154,000	COMCAST CORP 3.9500 18-25 15/10S	153,562.47	0.07
480,000	COMCAST CORP 4.15 18-28 15/10S	480,683.84	0.23
120,000	COMCAST CORP 5.1000 24-29 01/06S	125,000.99	0.06
120,000	COMCAST CORP 5.25 22-25 07/11S	121,243.55	0.06
40,000	COMCAST CORP 5.35 22-27 15/11S	41,607.94	0.02
20,000	COMMONWEALTH EDISON 2.55 16-26 15/06S	19,496.76	0.01
108,000	COMMONWEALTH EDISON 3.7000 18-28 15/08S	106,478.36	0.05
26,000	COMMONWEALTH EDISON CO 2.95 17-27 15/08S	25,280.36	0.01
70,000	CONNECTICUT LIG 0.7500 20-25 01/12S	67,164.92	0.03
20,000	CONNECTICUT LIGHT 3.2 17-27 15/03S	19,634.72	0.01
26,000	CONSOLIDATED EDISON 3.1250 17-27 15/11S	25,271.69	0.01
76,000	CONSOLIDATED EDISON CO 4.0 18-28 01/12S	75,845.27	0.04
26,000	CONSOLI EDISON CO 3.8 18-28 15/05S	25,681.67	0.01
26,000	CONSUMERS ENERG 3.8000 18-28 15/11S	25,653.91	0.01
96,000	CONSUMERS ENERGY CO 4.9 23-29 15/02S	99,018.11	0.05
90,000	CONSUMERS ENERGY COM 4.6 24-29 30/05S	91,796.32	0.04
26,000	CONSUMERS ENERGY COM 4.65 23-28 01/03S	26,437.23	0.01
250,000	COOPERATIEVE RABOBANK 5.041 24-27 05/03S	255,749.79	0.12
128,000	COSTCO WHOLESAL 1.3750 20-27 20/06S	120,017.77	0.06
100,000	COSTCO WHOLESALE C 3.00 17-27 18/05S	98,232.92	0.05
250,000	CREDIT SUISSE NEW YORK 1.25 21-26 07/08S	237,318.26	0.11
250,000	CREDIT SUISSE NY 7.5000 23-28 15/02S	274,556.62	0.13
26,000	CUMMINS INC 0.75 20-25 01/09S	25,179.68	0.01
26,000	CUMMINS INC 4.9000 24-29 20/02S	26,866.30	0.01
150,000	DAIMLER TRUCK F 5.1250 23-28 19/01S	153,315.14	0.07
150,000	DAIMLER TRUCK F 5.1250 24-27 25/09S	153,248.81	0.07
150,000	DAIMLER TRUCK F 5.1500 23-26 16/01S	151,392.06	0.07
150,000	DAIMLER TRUCKS FIN 3.65 22-27 07/04S	147,736.29	0.07
150,000	DAIMLER TRUCKS FINANC 5.000 24-27 15/01S	152,223.94	0.07
100,000	DANAHER CORP 2.1 20-26 30/03A	110,450.91	0.05
47,932	DELTA AIR LINES INC 2.00 20-28 10/06S	44,794.20	0.02

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
150,000	DEUTSCHE BANK N 5.4140 24-29 10/05S	155,816.35	0.07
80,000	DUKE REALTY LP 4.0 18-28 15/09S	79,630.43	0.04
34,000	EATON CORP 3.103 17-27 15/09S	33,204.13	0.02
96,000	EATON CORP 4.35 23-28 18/05S	97,205.06	0.05
26,000	EATON VANCE CORP 3.50 17-27 06/04S	25,583.81	0.01
101,000	ECOLAB INC 1.65 21-27 01/02S	96,021.35	0.05
60,000	ECOLAB INC 2.7 16-26 01/11S	58,475.87	0.03
26,000	ECOLAB INC 3.2500 17-27 01/12S	25,435.57	0.01
96,000	ECOLAB INC 5.25 22-28 15/01S	99,874.69	0.05
32,000	EIDP INC 4.5000 23-26 15/05S	32,201.97	0.02
26,000	ELI LILLY & CO 3.10 17-27 15/05S	25,543.57	0.01
46,000	ELI LILLY & CO 3.3750 19-29 15/03S	44,972.58	0.02
80,000	ELI LILLY & CO 5.0 23-26 27/02S	80,040.59	0.04
26,000	ELI LILLY & CO 5.50 07-27 15/03S	27,050.32	0.01
100,000	ELI LILLY CO 1.625 15-26 02/06A	109,765.64	0.05
82,000	ELI LILY AND CO 4.5 24-27 09/02S	83,123.85	0.04
152,000	ELI LILY AND CO 4.5 24-29 09/02S	155,620.57	0.07
74,000	EMERSON ELECTRIC 2.0 21-28 21/12S	68,322.89	0.03
75,000	EMERSON ELECTRIC CO 0.875 20-26 22/09S	70,648.86	0.03
150,000	EMERSON ELECTRIC CO 1.25 19-25 15/01A	164,418.07	0.08
25,000	EMERSON ELECTRIC CO 1.8 20-27 29/04S	23,462.07	0.01
26,000	EMPOWER FINANCE 1.3570 20-27 17/09S	23,832.61	0.01
180,000	ENTERPRISE PRODUCTS 3.125 19-29 31/07S	171,883.02	0.08
45,000	ENTERPRISE PRODUCTS 3.70 15-26 15/02S	44,767.99	0.02
29,000	ENTERPRISE PRODUCTS 3.95 16-27 15/02S	28,922.05	0.01
50,000	ENTERPRISE PRODUCTS 4.15 18-28 16/10S	49,977.04	0.02
142,000	ENTERPRISE PRODUCTS 4.6 24-27 11/01S	143,797.52	0.07
119,000	ENTERPRISE PRODUCTS 5.05 23-26 10/01S	120,393.21	0.06
20,000	EQUITABLE FINANCIAL 1.3 21-26 12/07S	19,021.33	0.01
26,000	EQUITABLE FINANCIAL 1.40 20-27 27/08S	24,028.74	0.01
26,000	EQUITABLE FINANCIAL 1.7 21-26 12/11S	24,655.75	0.01
124,000	EQUITABLE FINANCIAL 1.80 21-28 08/03S	113,456.87	0.05
96,000	EQUITABLE FINANCIAL 1 21-26 11/01S	92,027.33	0.04
26,000	EQUITABLE FINANCIAL 5.45 23-28 03/03S	26,699.17	0.01
26,000	EQUITABLE FINANCIAL 5.50 22-25 02/12S	26,334.20	0.01
100,000	EQUITABLE FINANCIAL 6.375 23-28 02/06S	141,067.62	0.07
120,000	ERAC USA FINANCE 144A 3.30 16-26 01/12S	117,829.01	0.06
150,000	ERAC USA FINANCE 4.6000 23-28 01/05S	151,775.52	0.07
38,000	ERAC USA FINANCE 5.0000 24-29 15/02S	39,136.88	0.02
40,000	ERAC USA FINANCE L 3.8 15-25 01/11S	39,729.02	0.02
90,000	ERP OPERATING LP 3.25 17-27 01/08S	87,881.78	0.04
68,000	ERP OPERATING LP 3.5000 18-28 01/03S	66,427.20	0.03
80,000	ERP OPERATING LP 3 19-29 01/07S	75,600.75	0.04
60,000	ERP OPERATING LP 4.1500 18-28 01/12S	59,872.49	0.03
110,000	ESTEE LAUDER 4.375 23-28 15/05S	111,282.12	0.05
26,000	ESTEE LAUDER CO INC 3.15 17-27 15/03S	25,476.09	0.01
180,000	GLAXOSMITHKLINE 3.8750 18-28 15/05S	179,140.85	0.09
26,000	GREAT-WEST LIFE 4.0470 18-28 17/05S	25,636.53	0.01
30,000	HERSHEY COMPANY 4.2500 23-28 04/05S	30,419.87	0.01
100,000	HOME DEPOT INC 1.5000 21-28 15/09S	91,213.91	0.04
108,000	HOME DEPOT INC 2.125 16-26 15/09S	104,451.59	0.05
100,000	HOME DEPOT INC 2.8 17-27 14/09S	97,150.39	0.05
126,000	HOME DEPOT INC 2.8750 22-27 15/04S	122,997.93	0.06
180,000	HOME DEPOT INC 2.9500 19-29 15/06S	171,799.10	0.08
98,000	HOME DEPOT INC 3.00 16-26 01/04S	96,618.25	0.05
100,000	HOME DEPOT INC 3.35 15-25 15/09S	99,263.39	0.05
78,000	HOME DEPOT INC 4.0000 22-25 15/09S	77,882.59	0.04
145,000	HOME DEPOT INC 4.75 24-29 25/06S	149,516.17	0.07
140,000	HOME DEPOT INC 4.8750 24-27 25/06S	143,585.84	0.07
80,000	HOME DEPOT INC 4.90 23-29 15/04S	82,867.40	0.04
80,000	HOME DEPOT INC 4.9500 23-26 30/09S	81,657.33	0.04
140,000	HOME DEPOT INC 5.1 24-25 24/12S	141,842.26	0.07
158,000	HOME DEPOT INC 5.1500 24-26 25/06S	161,228.12	0.08
80,000	HORMEL FOODS CORP 1.7000 21-28 03/06S	73,679.18	0.03
26,000	HORMEL FOODS CORP 4.8000 24-27 30/03S	26,492.70	0.01
200,000	HSBC USA INC 5.2940 24-27 04/03S	204,994.22	0.10
100,000	IBM CORP 1.25 19-27 29/01A	108,029.70	0.05
100,000	IBM CORP 1.5 17-29 23/05A	105,540.52	0.05
100,000	IBM CORP 1.75 16-28 07/03A	108,177.73	0.05
100,000	IBM CORP 2.875 13-25 07/11A	111,490.96	0.05
370,000	IBM CORP 3.3000 19-26 15/05S	365,213.14	0.17
190,000	IBM CORP 3.45 16-26 19/02S	188,123.73	0.09
400,000	IBM CORP 3.5 19-29 15/05S	388,497.14	0.18
200,000	IBM CORP 4.5000 23-28 06/02S	202,781.28	0.10
100,000	IBM INTL BUSINESS MA 3.375 23-27 06/02A	113,261.81	0.05
100,000	IBM INTL BUSINESS MA 4.15 22-27 27/07S	100,397.25	0.05
100,000	IBM INTL BUSINESS MA 4.5 23-26 06/02S	100,503.17	0.05
100,000	ILLINOIS TOOL WORKS 2.65 16-26 15/11S	97,713.32	0.05
100,000	ILLINOIS TOOL WORKS 3.25 24-28 17/05A	113,362.96	0.05
150,000	INTERCONT EXCHANGE 3.625 24-28 01/09S	146,878.73	0.07
26,000	INTERCONTINENTAL 3.1000 17-27 15/09S	25,321.80	0.01
30,000	INTERCONTINENTAL 3.7500 18-28 21/09S	29,594.89	0.01
64,000	INTERCONTINENTAL EXC 3.75 15-25 01/12S	63,638.35	0.03
206,000	INTERCONTINENTAL EXC 4 22-27 15/09S	206,298.48	0.10
130,000	INTERCONTINENTAL EXCH 4.35 22-29 15/06S	130,996.51	0.06
150,000	INTERNATIONAL BUSINE 0.3 20-28 11/02A	154,654.66	0.07
26,000	INTUIT INC 1.35 20-27 29/06S	24,245.06	0.01
40,000	INTUIT INC 5.1250 23-28 15/09S	41,652.00	0.02
40,000	INTUIT INC 5.25 23-26 15/09S	41,001.37	0.02
52,000	ISCO INCDELAWARE 4.9 24-26 26/02S	52,757.19	0.03
125,000	JOHN DEERE CAP CORP 2.65 16-26 10/06S	122,343.72	0.06
50,000	JOHN DEERE CAPI 0.7000 21-26 15/01S	47,941.97	0.02
25,000	JOHN DEERE CAPI 2.25 19-26 14/09S	24,239.21	0.01
110,000	JOHN DEERE CAPI 2.8000 19-29 18/07S	104,124.94	0.05

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Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
25,000	JOHN DEERE CAPI 3.0500 18-28 06/01S	24,305.36	0.01
39,000	JOHN DEERE CAPI 4.5000 24-27 08/01S	39,494.92	0.02
29,000	JOHN DEERE CAPI 4.8500 24-27 05/03S	29,593.77	0.01
50,000	JOHN DEERE CAPI 4.9500 24-26 06/03S	50,634.87	0.02
50,000	JOHN DEERE CAPI 5.0500 23-26 03/03S	50,739.61	0.02
29,000	JOHN DEERE CAPI 5.1500 23-26 08/09S	29,676.52	0.01
26,000	JOHN DEERE CAPITAL 1.05 21-26 17/06S	24,777.90	0.01
25,000	JOHN DEERE CAPITAL 1.7 22-27 11/01S	23,770.67	0.01
25,000	JOHN DEERE CAPITAL 2.35 22-27 08/03S	24,062.59	0.01
25,000	JOHN DEERE CAPITAL 2.8 17-27 08/09S	24,205.40	0.01
40,000	JOHN DEERE CAPITAL 3.4 15-25 11/09S	39,723.52	0.02
120,000	JOHN DEERE CAPITAL 3.45 19-29 07/03S	117,236.25	0.06
70,000	JOHN DEERE CAPITAL 4.0500 22-25 08/09S	69,911.15	0.03
46,000	JOHN DEERE CAPITAL 4.15 22-27 15/09S/09S	46,341.02	0.02
110,000	JOHN DEERE CAPITAL 4.5 24-29 16/01S	112,062.45	0.05
117,000	JOHN DEERE CAPITAL 4.7500 23-28 20/01S	119,797.30	0.06
160,000	JOHN DEERE CAPITAL 4.8 23-26 09/01S	161,508.92	0.08
130,000	JOHN DEERE CAPITAL 4.8500 24-29 11/06S	134,253.98	0.06
34,000	JOHN DEERE CAPITAL 4.9 23-28 03/03S	35,014.40	0.02
110,000	JOHN DEERE CAPITAL 4.9 24-27 11/06S	112,744.54	0.05
199,000	JOHN DEERE CAPITAL 4.9500 23-28 14/07S	205,405.74	0.10
25,000	JOHN DEERE CAPITAL C 1.50 21-28 06/03S	23,036.50	0.01
25,000	JOHN DEERE CAPITAL C 1.75 20-27 09/03S	23,722.70	0.01
40,000	JOHN DEERE CAPITAL C 5.3 23-25 08/09S	40,395.23	0.02
20,000	JOHN DEERE CAPITAL COR 3.35 22-29 18/04S	19,470.71	0.01
155,000	JOHN DEERE CAPITAL CORP 1.3 21-26 13/10S	146,976.87	0.07
204,000	JOHNSON AND JOHNSON 2.45 16-26 01/03S	200,145.18	0.10
154,000	JOHNSON AND JOHNSON 2.90 17-28 15/01S	150,264.84	0.07
100,000	JOHNSON AND JOHNSON 2.95 17-27 03/03S	98,256.89	0.05
100,000	JOHNSON JOHNSON 0.55 20-25 25/08S	96,859.08	0.05
212,000	JOHNSON JOHNSON 0.95 20-27 25/08S	196,481.48	0.09
68,000	JOHNSON JOHNSON 4.8000 24-29 01/06S	70,781.71	0.03
210,000	JPMORGAN CHASE & CO 1.5 16-26 29/10A	229,358.12	0.11
178,000	JPMORGAN CHASE & CO 3.2 16-26 15/06S	175,464.98	0.08
100,000	JPMORGAN CHASE & CO 3 14-26 19/02A	112,038.34	0.05
260,000	JPMORGAN CHASE -28 22/04S	268,079.36	0.13
256,000	JP MORGAN CHASE 3.30 16-26 01/04S	252,860.62	0.12
242,000	JPMORGAN CHASE -30 22/04S	254,063.04	0.12
250,000	JPMORGAN CHASE BANK 5.11 23-26 08/12S	255,542.02	0.12
206,000	JPMORGAN CHASE CO 1.04 21-27 04/02S	196,911.82	0.09
283,000	JPMORGAN CHASE CO 1.045 20-26 19/11S	272,039.14	0.13
429,000	JPMORGAN CHASE CO 1.578 21-27 22/04S	411,171.36	0.20
212,000	JPMORGAN CHASE CO 2.069 21-29 01/06S	196,146.14	0.09
100,000	JPMORGAN CHASE CO 2.875 13-28 24/05A/05A	112,327.39	0.05
276,000	JPMORGAN CHASE CO 2.95 16-26 01/10S	270,367.28	0.13
100,000	KENVUE INC 5.05 23-28 22/03S	103,483.85	0.05
80,000	KENVUE INC 5.35 23-26 22/03S	81,521.14	0.04
26,000	KIMBERLY-CLARK2.75 16-26 15/02S	25,547.38	0.01
74,000	KIMBERLY-CLARK 3.2000 19-29 25/04S	71,695.66	0.03
110,000	KIMBERLY-CLARK CORP 1.05 20-27 11/09S	101,272.39	0.05
30,000	KIMBERLY-CLARK CORP 3.95 18-28 01/11S	30,002.66	0.01
130,000	KKR GROUP FINANCE CO 3.75 19-29 01/07S	126,184.25	0.06
100,000	KKR GRP FIN CO V LLC 1.625 19-29 22/05A	104,625.22	0.05
62,000	KLA CORPORATION 4.1 19-29 15/03S	62,309.19	0.03
38,000	LAM RESEARCH CORP 3.75 19-26 15/03S	37,807.79	0.02
150,000	LAM RESEARCH CORP 4.0000 19-29 15/03S	149,868.30	0.07
30,000	LGATE 3.1 22-27 15/08S	29,550.94	0.01
36,000	LINDE INC 3.20 15-26 30/01S	35,623.39	0.02
108,000	LINDE INC 4.7 22-25 05/12S	108,791.48	0.05
160,000	MARSH AND MCLENNA 4.3750 19-29 15/03S	161,739.52	0.08
30,000	MARSH MCLENNAN 3.75 15-26 14/03S	29,819.99	0.01
100,000	MARSH MCLENNAN COS 1.349 19-26 21/09A	108,123.72	0.05
200,000	MASSMUTUAL GLOBAL 4.8500 24-29 17/01S	205,327.67	0.10
200,000	MASSMUTUAL GLOBAL 5.0500 23-28 14/06S	205,761.90	0.10
200,000	MASSMUTUAL GLOBAL 5.1000 24-27 09/04S	205,216.67	0.10
100,000	MASSMUTUAL GLOBAL FU 5.0 23-27 12/12S	135,815.27	0.06
100,000	MASTERCARD INC 2.10 15-27 01/12A	110,294.20	0.05
38,000	MASTERCARD INC 2.9500 16-26 21/11S	37,276.04	0.02
150,000	MASTERCARD INC 3.3000 20-27 26/03S	147,890.74	0.07
26,000	MASTERCARD INC 3.5 18-28 26/02S	25,687.25	0.01
120,000	MASTERCARD INC 4.8750 23-28 09/03S	123,919.51	0.06
150,000	MEAD JOHMSON NUTRIT 4.125 15-25 15/11S	149,542.51	0.07
150,000	MERCEDES-BENZ 1.4500 21-26 02/03S	144,274.79	0.07
150,000	MERCEDES-BENZ F 4.8000 23-26 30/03S	151,213.42	0.07
150,000	MERCEDES-BENZ F 4.8000 23-28 30/03S	152,329.32	0.07
150,000	MERCEDES-BENZ F 4.8000 24-27 11/01S	151,990.11	0.07
150,000	MERCEDES-BENZ F 4.8500 24-29 11/01S	152,769.19	0.07
150,000	MERCEDES-BENZ F 5.2000 23-26 03/08S	152,725.83	0.07
150,000	MERCEDES BENZ FI 5.1 23-28 03/08S	154,137.49	0.07
150,000	MERCEDES-BENZ FINANCE 3.75 18-28 22/02S	147,494.23	0.07
150,000	MERCEDESBENZ FINANCE 4.8 24-29 01/08S	152,353.80	0.07
160,000	MERCK & CO INC 1.7000 21-27 10/06S	151,585.22	0.07
100,000	MERCK & CO INC 1.875 14-26 15/10A	110,025.89	0.05
108,000	MERCK AND CO INC 0.75 20-26 24/02S	103,392.29	0.05
180,000	MERCK AND CO INC 3.40 19-29 07/03S	175,832.00	0.08
30,000	MERCK AND CO INC 4.0500 23-28 17/05S	30,264.44	0.01
157,000	MERCK CO INC 1.9 21-28 10/12S	144,760.59	0.07
25,000	MERCK SHARP 5.95 98-28 01/12S	26,873.04	0.01
100,000	MET LIFE GLOB F 1.6250 22-28 12/10S	120,256.57	0.06
150,000	MET LIFE GLOB F 3.3000 22-29 21/03S	144,741.79	0.07
100,000	MET LIFE GLOB F 4.5000 24-27 09/07S	133,850.43	0.06
150,000	MET LIFE GLOB F 5.0000 23-26 06/01S	151,447.19	0.07
50,000	METLIFE INC 3.60 15-25 13/11A	49,636.18	0.02
100,000	METROPOLITAN LIFE GL 0.5 21-29 27/05A	100,284.40	0.05

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
90,000	METROPOLITAN LIFE GL 1.95 21-28 20/03S	63,302.19	0.03
100,000	METROPOLITAN LIFE GL 4.0 23-28 05/04A	115,945.62	0.06
100,000	METROPOLITAN LIFE GL 4.642 24-27 01/04S	76,054.97	0.04
150,000	METROPOLITAN LIFE GL 5.05 23-28 06/01S	153,689.97	0.07
150,000	METROPOLITAN LIFE GL 5.05 24-27 11/06S	153,958.99	0.07
150,000	METROPOLITAN LIFE GL 5.4 23-28 12/09S	156,586.07	0.07
478,000	MICROSOFT CORP 2.40 16-26 08/08S	466,210.76	0.22
150,000	MICROSOFT CORP 3.125 13-28 06/12A	171,678.95	0.08
152,000	MICROSOFT CORP 3.125 15-25 03/11S	150,579.46	0.07
482,000	MICROSOFT CORP 3.3 17-27 06/02S	477,580.87	0.23
80,000	MICROSOFT CORP 3.4000 24-27 15/06S	79,428.33	0.04
120,000	MICROSOFT CORP 3.40 24-26 15/09S	119,202.67	0.06
200,000	MORGAN STANLEY 0.406 21-27 30/04A	211,929.39	0.10
261,000	MORGAN STANLEY 0.9850 20-26 10/12S	250,068.27	0.12
300,000	MORGAN STANLEY 1.375 16-26 27/10	326,232.98	0.15
428,000	MORGAN STANLEY 1.593 21-27 04/05S	409,657.43	0.19
100,000	MORGAN STANLEY 1.875 17-27 27/04A	108,765.41	0.05
100,000	MORGAN STANLEY 2.625 17-27 09/03A	127,610.69	0.06
158,000	MORGAN STANLEY -28 13/04S	163,130.15	0.08
310,000	MORGAN STANLEY 3.125 16-26 27/07S	304,517.53	0.14
311,000	MORGAN STANLEY 3.625 17-27 20/01S	308,043.62	0.15
314,000	MORGAN STANLEY 3.875 16-26 27/01S	312,638.15	0.15
237,000	MORGAN STANLEY 5.173 24-30 16/01S	244,287.35	0.12
250,000	MORGAN STANLEY 5.882 23-26 30/10S	258,969.93	0.12
66,000	MORGAN STANLEY 6.1380 22-26 16/10S	67,051.95	0.03
100,000	MORGAN STANLEY 6.25 06-26 09/08S	103,698.45	0.05
290,000	MORGAN STANLEY 6.2960 22-28 18/10S	306,691.35	0.15
250,000	NATIONAL AUSTRAL BK 4.9440 23-28 12/01S	256,294.96	0.12
250,000	NATIONAL AUSTRALIA BK 2.5 16-26 12/07S	243,672.05	0.12
250,000	NATIONAL AUSTRALIA BK 4.966 23-26 12/01S	252,613.69	0.12
250,000	NATL AUSTRALIA BK US 3.905 22-27 09/06S	249,479.61	0.12
150,000	NESTLE 4.0 22-25 12/09S	149,754.77	0.07
150,000	NESTLE 5.0 23-28 12/09S	154,984.63	0.07
100,000	NESTLE CAPITAL 4.5 24-29 22/03A	135,085.04	0.06
150,000	NESTLE HOLDINGS 1.0000 20-27 15/09S	137,700.16	0.07
150,000	NESTLE HOLDINGS 1.5000 21-28 14/09S	136,520.23	0.06
204,000	NESTLE HOLDINGS 2.1920 21-29 26/01S	144,136.66	0.07
150,000	NESTLE HOLDINGS 3.6250 18-28 24/09S	147,819.93	0.07
150,000	NESTLE HOLDINGS 5.2500 23-26 13/03S	152,655.75	0.07
48,000	NESTLE HOLDINGS INC 1.125 21-26 13/07A	45,575.01	0.02
100,000	NESTLE HOLDINGS INC 5.25 23-26 21/09A	136,129.78	0.06
100,000	NEW YORK LIFE GLOBAL 0.25 21-28 04/10A	101,211.53	0.05
100,000	NEW YORK LIFE GLOBAL 0.75 21-28 14/01S	115,628.05	0.05
144,000	NEW YORK LIFE GLOBAL 0.8500 21-26 15/01S	138,107.43	0.07
20,000	NEW YORK LIFE GLOBAL 1.1500 21-26 09/06S	19,046.60	0.01
100,000	NEW YORK LIFE GLOBAL 2.0000 21-28 17/04S	70,517.87	0.03
20,000	NEW YORK LIFE GLOBAL 2.35 16-26 14/07S	19,421.53	0.01
74,000	NEW YORK LIFE GLOBAL 3.00 18-28 10/01S	71,646.76	0.03
26,000	NEW YORK LIFE GLOBAL 3.2500 22-27 07/04S	25,536.09	0.01
100,000	NEW YORK LIFE GLOBAL 4.3500 22-25 16/09S	133,448.55	0.06
30,000	NEW YORK LIFE GLOBAL 4.70 23-26 02/04S	30,271.11	0.01
30,000	NEW YORK LIFE GLOBAL 4.7 24-29 29/01S	30,701.80	0.01
152,000	NEW YORK LIFE GLOBAL 4.85 23-28 09/01S	155,603.23	0.07
32,000	NEW YORK LIFE GLOBAL 4.9 24-27 02/04S	32,744.70	0.02
120,000	NEW YORK LIFE GLOBAL 5.25 23-26 30/06S	91,387.99	0.04
148,000	NEW YORK LIFE GLOBAL 5.45 23-26 18/09S	152,118.35	0.07
120,000	NEW YORK LIFE GLOBAL FD4.9 23-28 13/06S	123,171.53	0.06
40,000	NNECTICUT LIGHT POWE 4.65 24-29 01/01S	40,685.39	0.02
26,000	NORTHERN TRUST CORP 3.65 18-28 03/08S	25,707.56	0.01
152,000	NORTHERN TRUST CORP 4 22-27 10/05S	152,137.77	0.07
180,000	NOVARTIS CAP 3.00 15-25 20/11S	177,897.23	0.08
100,000	NOVARTIS CAP 3.10 17-27 17/05S	98,222.74	0.05
230,000	NOVARTIS CAPITAL 2.0000 20-27 14/02S	220,761.79	0.10
70,000	NSTAR ELECTRIC 3.2500 19-29 15/05S	67,255.04	0.03
180,000	NVIDIA CORP 1.55 21-28 15/06S	166,311.42	0.08
50,000	NVIDIA CORP 3.20 16-26 16/09S	49,482.43	0.02
100,000	NY LIFE GL FUNDING 0.25 20-27 23/01A	105,565.27	0.05
60,000	NY LIFE GLOBAL FUND 5.00 24-29 06/06S	62,255.02	0.03
142,000	ONCOR ELEC DEL CO LLC3.70 19-28 15/11S	139,855.98	0.07
26,000	ONCOR ELECTRIC 5.7500 18-29 15/03S	27,566.67	0.01
20,000	ONCOR ELECTRIC DELIV 0.55 20-25 28/09S	19,308.68	0.01
30,000	ONCOR ELECTRIC DELIVE4.30 24-28 15/05S	30,169.05	0.01
20,000	ONE GAS INC 5.1 23-29 01/04S	20,738.61	0.01
80,000	PACCAR FINANCIAL 1.1000 21-26 11/05S	76,432.92	0.04
25,000	PACCAR FINANCIAL 2 22-27 04/02S	23,907.06	0.01
72,000	PACCAR FINANCIAL 4.4500 24-27 06/08S	73,112.88	0.03
26,000	PACCAR FINANCIAL 4.45 23-26 30/03S	26,184.02	0.01
20,000	PACCAR FINANCIAL 4.6000 23-28 10/01S	20,354.23	0.01
111,000	PACCAR FINANCIAL 4.6000 24-29 31/01S	113,867.14	0.05
25,000	PACCAR FINANCIAL 4.95 22-25 03/10S	25,182.69	0.01
20,000	PACCAR FINANCIAL 4.95 23-28 10/08S	20,690.18	0.01
30,000	PACCAR FINANCIAL 5.0000 24-27 13/05S	30,812.97	0.01
25,000	PACCAR FINANCIAL 5.0500 23-26 10/08S	25,531.09	0.01
27,000	PACCAR FINANCIAL 5.2000 23-26 09/11S	27,726.19	0.01
182,000	PAYPAL HOLDINGS 2.6500 19-26 01/10S	177,336.32	0.08
26,000	PAYPAL HOLDINGS 3.9000 22-27 01/06S	26,001.25	0.01
20,000	PECO ENERGY CO 3.1500 15-25 15/10S	19,779.14	0.01
70,000	PEPSI 4.45 23-28 15/05S	71,472.93	0.03
93,000	PEPSI 4.5 24-29 17/07S	95,657.36	0.05
82,000	PEPSI 5.25 23-25 10/11S	83,153.86	0.04
90,000	PEPSI 7.0 19-29 01/03S	101,142.98	0.05
100,000	PEPSICO INC 0.5 20-28 06/05A	103,736.25	0.05
100,000	PEPSICO INC 0.875 16-28 18/07A	104,876.75	0.05
108,000	PEPSICO INC 2.375 16-26 06/10S	105,004.47	0.05

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	PEPSICO INC 2.6250 19-29 29/07S	94,422.71	0.04
26,000	PEPSICO INC 2.625 20-27 19/03S	25,239.10	0.01
78,000	PEPSICO INC 2.85 16-26 24/02S	76,881.70	0.04
160,000	PEPSICO INC 3.00 17-27 15/10S	156,344.14	0.07
100,000	PEPSICO INC 3.2000 22-29 22/07S	128,897.74	0.06
120,000	PEPSICO INC 3.6 22-28 18/02S	119,108.46	0.06
26,000	PEPSICO INC 4.55 23-26 13/02S	26,211.19	0.01
38,000	PEPSICO INC 5.1250 23-26 10/11S	38,978.52	0.02
100,000	PFIZER INC 1.00 17-27 06/03A	107,544.59	0.05
130,000	PFIZER INC 2.75 16-26 03/06S	127,466.53	0.06
186,000	PFIZER INC 3.4500 19-29 15/03S	182,183.45	0.09
100,000	PFIZER INC 3.6 18-28 07/09S	99,013.09	0.05
178,000	PFIZER INC 3 16-26 15/12S	174,595.75	0.08
100,000	PFIZER INC 6.6 99-28 01/12S	109,179.98	0.05
250,000	PNC BANK NA, PITTSBU 3.1 17-27 25/10S	242,487.92	0.12
100,000	PNC FINANCIAL S 1.1500 21-26 13/08S	94,655.43	0.04
100,000	PNC FINANCIAL S 5.3540 22-28 02/12S	103,341.91	0.05
38,000	PNC FINANCIAL SERV 3.15 17-27 19/05S	37,051.28	0.02
100,000	PNC FINANCIAL SERVIC 2.6 19-26 23/07S	97,295.93	0.05
160,000	PNC FINANCIAL SERVICE 3.450 19-29 23/04S	155,366.23	0.07
100,000	PRAXAIR INC 1.625 14-25 01/12A	109,825.27	0.05
30,000	PRICELINE GROUP 3.55 17-28 15/03S	29,548.74	0.01
150,000	PRICOA GLOBAL FUND 5.1000 23-28 30/05S	154,896.63	0.07
150,000	PRICOA GLOBAL FUNDIN 1.2 21-26 01/09S	141,960.90	0.07
26,000	PRINCIPAL LFE G 0.8750 21-26 12/01S	24,883.06	0.01
96,000	PRINCIPAL LFE G 5.0000 24-27 16/01S	97,802.23	0.05
38,000	PRINCIPAL LIFE 144A 3.00 16-26 18/04S	37,280.77	0.02
28,000	PRINCIPAL LIFE G F II 1.25 21-26 16/08S	26,527.66	0.01
108,000	PRINCIPAL LIFE GLOBA 1.5 21-26 17/11S	102,308.13	0.05
70,000	PRINCIPAL LIFE GLOBA 5.1 24-29 25/01S	72,123.31	0.03
26,000	PRINCIPAL LIFE GLOB II 5.50 23-28 28/06S	26,894.73	0.01
80,000	PROCTER & GAMBLE CO 2.85 17-27 11/08S	78,074.85	0.04
50,000	PROCTER & GAMBLE CO 4.875 07-27 11/05A	58,984.01	0.03
58,000	PROCTER AND GAMBLE 1.0000 21-26 23/04S	55,563.24	0.03
130,000	PROCTER AND GAMBLE 2.70 16-26 02/02S	128,041.59	0.06
100,000	PROCTER AND GAMBLE 3.15 24-28 29/04A	113,836.98	0.05
100,000	PROCTER AND GAMBLE 3.25 23-26 02/08A	112,990.50	0.05
30,000	PROCTER AND GAMBLE 3.9500 23-28 26/01S	30,188.17	0.01
34,000	PROCTER AND GAMBLE 4.1 23-26 26/01S	34,146.25	0.02
40,000	PROCTER AND GAMBLE 4.3500 24-29 29/01S	40,995.23	0.02
92,000	PROCTER AND GAMBLE C 2.45 16-26 03/11S	89,649.53	0.04
100,000	PROCTER AND GAMBLE CO 1.2 18-28 30/10A	105,815.76	0.05
158,000	PROCTER AND GAMBLE CO 1.9 22-27 01/02S	151,474.96	0.07
158,000	PROCTER GAMBLE CO 0.55 20-25 29/10S	152,384.42	0.07
26,000	PROCTER GAMBLE CO 2.8 20-27 25/03S	25,396.63	0.01
26,000	PROGRESSIVE 2.45 16-27 15/01S	25,125.43	0.01
28,000	PROGRESSIVE CORP 4.0000 18-29 01/03S	27,928.17	0.01
96,000	PROGRESSIVE CORP OH 2.5 22-27 15/03S	92,590.77	0.04
20,000	PROGRESSIVE CORP OH 6.625 99-29 01/03S	22,013.33	0.01
100,000	PROLOGIS EURO FINANCE 0.25 19-27 10/09A	103,351.07	0.05
100,000	PROLOGIS EURO FINANCE 0.375 20-28 06/02A	102,813.27	0.05
100,000	PROLOGIS EURO FINANCE 1 22-29 08/02A	102,388.67	0.05
30,000	PROLOGIS INTL FDG II 2.125 20-27 15/04S	28,603.08	0.01
25,000	PROLOGIS LP 3.2500 22-26 30/06S	24,662.15	0.01
85,000	PROLOGIS LP 3.25 20-26 01/10S	83,682.85	0.04
90,000	PROLOGIS LP 3.375 22-27 15/12S	88,172.71	0.04
30,000	PROLOGIS LP 4.375 20-29 01/02S	30,241.97	0.01
100,000	PROLOGIS LP 4.875 23-28 15/06S	102,521.90	0.05
30,000	PROLOGIS LPÂ 3.875 18-28 15/09S	29,722.49	0.01
25,000	PRUDENTIAL FINANCIAL 1.50 20-26 10/03S	24,118.52	0.01
25,000	PRUDENTIAL FINANCIAL 3.878 18-28 27/03	24,757.17	0.01
20,000	PUBLIC SERVICE 0.9500 21-26 15/03S	19,100.32	0.01
90,000	PUBLIC SERVICE 3.0000 17-27 15/05S	87,740.93	0.04
90,000	PUBLIC SERVICE 3.2000 19-29 15/05S	86,463.73	0.04
26,000	PUBLIC SERVICE 3.6500 18-28 01/09S	25,577.08	0.01
20,000	PUBLIC SERVICE ELECT 2.25 16-26 15/09S	19,331.26	0.01
26,000	PUBLIC SERVICE ELECT 3.70 18-28 01/05S	25,653.74	0.01
70,000	PUBLIC STORAGE 1.5 21-26 09/11S	66,422.10	0.03
120,000	PUBLIC STORAGE 1.8500 21-28 01/05S	111,102.71	0.05
110,000	PUBLIC STORAGE 1.95 21-28 09/11S	101,113.35	0.05
100,000	PUBLIC STORAGE 3.094 17-27 15/09S	97,533.65	0.05
70,000	PUBLIC STORAGE 3.3850 19-29 01/05S	68,023.54	0.03
30,000	PUBLIC STORAGE 5.125 23-29 15/01S	31,295.59	0.01
26,000	PUBLIC STORAGE INC 0.875 21-26 15/02S	24,872.20	0.01
150,000	QUALCOMM INC 1.3 20-28 20/11S	136,497.26	0.06
100,000	QUALCOMM INC 3.25 17-27 20/05	98,398.39	0.05
40,000	RALF LAUREN 3.75 18-25 09/08S	39,746.47	0.02
26,000	RELIANCE STAND 2.7500 20-27 21/01S	24,783.34	0.01
26,000	RELIANCE STAND 5.2430 23-26 02/02S	26,127.30	0.01
26,000	RELIANCE STANDARD 1.5120 21-26 28/09S	24,353.00	0.01
200,000	ROCHE 1.93 21-28 13/12S	183,935.56	0.09
200,000	ROCHE HOLDINGS 4.7900 24-29 08/03S	205,877.49	0.10
200,000	ROCHE HOLDINGS 5.2650 23-26 13/11S	205,213.56	0.10
200,000	ROCHE HOLDINGS 5.338 23-28 13/11S	209,400.62	0.10
200,000	ROCHE HOLDINGS INC 2.314 22-27 10/03S	192,781.70	0.09
40,000	ROCKWELL AUTOMATION 3.50 19-29 01/03S	39,035.53	0.02
60,000	S&P GLOBAL INC 2.45 23-27 01/03S	57,854.24	0.03
26,000	S&P GLOBAL INC 2.95 17-27 22/01S	25,372.34	0.01
40,000	SALESFORCE.COM 1.5 21-28 15/07S	36,666.46	0.02
204,000	SALESFORCE.COM INC 3.70 18-28 11/04S	202,856.49	0.10
20,000	SAN DIEGO GAS AND ELEC 2.5 16-26 15/05S	19,537.50	0.01
111,000	SAN DIEGO GAS ELECTR 4.95 23-28 15/08S	114,081.49	0.05
20,000	SOUTHERN CALIF GAZ 2.6 16-26 15/06S	19,516.55	0.01
124,000	SOUTHERN CALIFORNIA 2.95 22-27 15/04S	120,680.90	0.06

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
50,000	S P GLOBAL INC 4.25% 22-29 01/05S	50,255.83	0.02
152,000	STATE STREET 4.993 24-27 18/03S	155,580.10	0.07
78,000	STATE STREET CORP 2.65 16-26 19/05S	76,316.87	0.04
124,000	STATE STREET CORP 5.272 23-26 03/08S	126,728.98	0.06
26,000	SUNTRUST BANK ATLANT 4.05 18-25 03/11S	25,915.56	0.01
108,000	TARGET CORP 1.9500 22-27 15/01S	103,731.28	0.05
100,000	TARGET CORP 2.50 16-26 15/04S	98,347.31	0.05
100,000	TARGET CORP 3.3750 19-29 15/04S	97,705.97	0.05
25,000	TCI COMMUNICATIONS 7.125 98-28 15/02S	27,275.06	0.01
25,000	TCI COMMUNICATIONS I 7.875 96-26 15/02S	26,179.67	0.01
26,000	TEXAS INSTRUMENTS 2.90 17-27 03/11S	25,232.71	0.01
114,000	TEXAS INSTRUMENTS 4.6000 24-27 08/02S	115,866.89	0.06
110,000	TEXAS INSTRUMENTS 4.6000 24-29 08/02S	112,873.17	0.05
36,000	TEXAS INSTRUMENTS 4.6 22-28 15/02S	36,761.88	0.02
26,000	TEXAS INSTRUMENTS INC 1.125 21-26 15/09S	24,663.07	0.01
26,000	THE HERSHEY CO 2.30 16-26 15/08S	25,248.27	0.01
30,000	THE HOME DEPOT INC 0.90 21-28 15/03S	27,143.67	0.01
76,000	THE HOME DEPOT INC 2.5 20-27 30/03S	73,448.64	0.03
100,000	THERMO FISHER SCIENT 0.50 19-28 01/03A	103,953.52	0.05
100,000	THERMO FISHER SCIENT 1.40 17-26 23/01A	109,565.21	0.05
70,000	THERMO FISHER SCIENT 1.6525 24-28 07/03A	84,535.64	0.04
70,000	THERMO FISHER SCIENT 1.75 21-28 15/10S	64,204.09	0.03
100,000	THERMO FISHER SCIENT 1.95 17-29 24/07A	108,030.84	0.05
100,000	THERMO FISHER SCIENT 3.2 22-26 21/01A	112,138.28	0.05
32,000	THERMO FISHER SCIENT 4.80 22-27 21/11S	32,807.36	0.02
60,000	THERMO FISHER SCIENT 4.953 23-26 10/08S	61,018.75	0.03
152,000	THERMO FISHER SCIENT 5.00 23-26 05/12S	155,262.70	0.07
151,000	THERMO FISHER SCIENT 5.00 23-29 31/01S	156,511.37	0.07
140,000	THE WALT DISNEY COMP 3.057 20-27 30/03S	102,737.16	0.05
26,000	THE WALT DISNEY COMP 3.7 20-27 23/03S	25,894.65	0.01
26,000	THE WALT DISNEY COMPA 3.375 19-26 15/11S	25,667.86	0.01
30,000	TJX COMPANIES INC 1.15 20-28 15/05S	27,176.65	0.01
108,000	TJX COS INC 2.25 16-26 15/09S	104,639.12	0.05
26,000	TOYOTA MOTOR 3.05 18-28 11/01S	25,216.85	0.01
74,000	TOYOTA MOTOR CR 0.8000 21-26 09/01S	71,006.71	0.03
78,000	TOYOTA MOTOR CR 3.20 17-27 11/01S	76,738.23	0.04
110,000	TOYOTA MOTOR CR 4.6250 23-28 12/01S	112,026.06	0.05
82,000	TOYOTA MOTOR CR 4.6500 24-29 05/01S	83,722.36	0.04
98,000	TOYOTA MOTOR CR 4.8000 24-26 05/01S	98,901.76	0.05
96,000	TOYOTA MOTOR CR 5.0000 24-27 19/03S	98,394.31	0.05
100,000	TOYOTA MOTOR CR 5.0500 24-29 16/05S	103,758.14	0.05
80,000	TOYOTA MOTOR CR 5.2000 24-26 15/05S	81,519.46	0.04
80,000	TOYOTA MOTOR CR 5.2500 23-28 11/09S	83,277.90	0.04
98,000	TOYOTA MOTOR CR 5.4000 23-26 20/11S	100,817.12	0.05
32,000	TOYOTA MOTOR CR 5.6000 23-25 11/09S	32,404.53	0.02
100,000	TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	102,799.13	0.05
100,000	TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	106,614.63	0.05
100,000	TOYOTA MOTOR CREDIT 0.75 20-26 19/11A	123,807.37	0.06
98,000	TOYOTA MOTOR CREDIT 0.8 20-25 16/10S	94,643.43	0.04
108,000	TOYOTA MOTOR CREDIT 1.125 21-26 18/06S	102,954.13	0.05
28,000	TOYOTA MOTOR CREDIT 1.15 20-27 13/08S	25,890.96	0.01
148,000	TOYOTA MOTOR CREDIT 3.05 22-27 22/03S	145,058.05	0.07
26,000	TOYOTA MOTOR CREDIT 3.65 19-29 08/01S	25,599.69	0.01
80,000	TOYOTA MOTOR CREDIT 4.45 22-29 29/06S	81,172.13	0.04
194,000	TOYOTA MOTOR CREDIT 4.45 23-26 18/05S	195,484.46	0.09
102,000	TOYOTA MOTOR CREDIT 4.55 22-27 20/09S	103,638.73	0.05
114,000	TOYOTA MOTOR CREDIT 5.0 23-26 14/08S	116,124.85	0.06
114,000	TOYOTA MOTOR CREDIT 5.4 22-25 10/11S	115,560.24	0.05
88,000	TOYOTA MOTOR CREDIT 5.45 22-27 10/11S	91,678.94	0.04
74,000	TOYOTA MOTOR CREDIT CO 1.90 21-28 06/04S	68,862.77	0.03
126,000	TOYOTA MOTOR CREDIT COR 1.9 22-27 13/01S	120,365.27	0.06
150,000	TWDC ENTERPRISE 3.0000 16-26 13/02S	147,802.82	0.07
100,000	UNILEVER CAPITAL 3.500 18-28 22/03S	98,451.32	0.05
100,000	UNILEVER CAPITAL 4.875 23-28 08/09S	103,034.95	0.05
150,000	UNILEVER CAPITAL CORP 2.90 17-27 05/05U	146,386.51	0.07
20,000	UNION PACIFIC 3.00 17-27 15/04S	19,529.58	0.01
156,000	UNION PACIFIC 4.75 23-26 21/02S	157,220.99	0.07
20,000	UNION PACIFIC CORP 2.15 20-27 05/02S	19,177.34	0.01
33,000	UNION PACIFIC CORP 2.75 16-26 01/03S	32,391.17	0.02
128,000	UNION PACIFIC CORP 3.7 19-29 01/03S	126,563.90	0.06
75,000	UNION PACIFIC CORP 3.95 18-28 10/09S	74,936.16	0.04
75,000	UNION PACIFIC CORP 6.625 99-29 01/02S	82,622.71	0.04
108,000	UNITED HEALTH GR 1.15 21-26 15/05S	103,252.76	0.05
166,000	UNITEDHEALTH GROUP 1.25 20-26 15/01S	160,221.38	0.08
96,000	UNITEDHEALTH GROUP 2.95 17-27 15/10S	93,448.10	0.04
100,000	UNITEDHEALTH GROUP 3.10 16-26 15/03S	98,751.95	0.05
32,000	UNITEDHEALTH GROUP 3.375 17-27 15/04S	31,572.95	0.01
38,000	UNITEDHEALTH GROUP 3.45 16-27 15/01S	37,610.02	0.02
26,000	UNITEDHEALTH GROUP 3.70 18-25 15/12S	25,878.94	0.01
30,000	UNITEDHEALTH GROUP 3.7 22-27 15/05S	29,858.61	0.01
118,000	UNITEDHEALTH GROUP 3.85 18-28 15/06S	117,461.99	0.06
93,000	UNITEDHEALTH GROUP 4.0000 22-29 15/05S	92,805.73	0.04
96,000	UNITEDHEALTH GROUP 4.6000 24-27 15/04S	97,743.32	0.05
80,000	UNITEDHEALTH GROUP 4.7000 24-29 15/04S	82,005.69	0.04
67,000	UNITEDHEALTH GROUP 4.75 24-26 15/07S	67,992.46	0.03
40,000	UNITEDHEALTH GROUP 5.15 22-25 15/10S	40,413.33	0.02
102,000	UNITEDHEALTH GROUP 5.25 22-28 15/02S	106,094.81	0.05
130,000	UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	131,040.53	0.06
100,000	UNITED PARCEL 1.00 16-28 28/11A	104,312.94	0.05
20,000	UNITED PARCEL 2.40 16-26 15/11S	19,363.69	0.01
126,000	UNITED PARCEL SERV 3.4000 19-29 15/03S	122,995.28	0.06
150,000	UNITED PARCEL SVC 3.05 17-27 15/11S	145,913.22	0.07
130,000	US BANCORP 2.215 22-28 27/01S	124,118.85	0.06
136,000	US BANCORP 2.375 16-26 22/07S	132,321.04	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
134,000	US BANCORP 3.15 17-27 27/04S	131,359.38	0.06
92,000	US BANCORP 3.9 18-28 26/04S	91,119.16	0.04
129,000	US BANCORP 3.95 18-25 17/11S	128,628.79	0.06
111,000	US BANCORP 4.548 22-28 22/07S	111,825.12	0.05
26,000	VISA INC 0.75 20-27 15/08S	23,979.51	0.01
200,000	VISA INC 1.5 22-26 15/06A	219,420.02	0.10
212,000	VISA INC 1.9000 20-27 15/04S	202,512.98	0.10
100,000	VISA INC 2.0 22-29 15/06A	108,584.04	0.05
36,000	VISA INC 2.75 17-27 15/09S	34,993.32	0.02
484,000	VISA INC 3.15 15-25 14/12S	478,785.76	0.23
180,000	WALMART 3.9 22-25 09/09S	179,660.44	0.09
150,000	WALMART 3.95 22-27 09/09S	151,063.40	0.07
78,000	WALMART 4.00 23-26 15/04S	78,226.90	0.04
130,000	WALMART INC 1.05 21-26 17/09S	123,518.61	0.06
130,000	WALMART INC 1.5000 21-28 22/09S	119,441.47	0.06
100,000	WAL MART INC 2.55 14-26 08/04A	111,474.77	0.05
80,000	WALMART INC 3.0500 19-26 08/07S	79,108.40	0.04
30,000	WALMART INC 3.2500 19-29 08/07S	29,484.87	0.01
210,000	WALMART INC 3.70 18-28 26/06S	209,929.83	0.10
120,000	WALMART INC 3.9000 23-28 15/04S	120,553.20	0.06
26,000	WALMART INC 5.875 07-27 05/04S	27,323.38	0.01
38,000	WALT DISNEY 3.15 15-25 17/09S	37,603.65	0.02
110,000	WALT DISNEY COM 3.7000 19-25 15/10S	109,564.36	0.05
74,000	WALT DISNEY COMPANY 1.75 20-26 13/01S	71,907.63	0.03
158,000	WALT DISNEY COMPANY 2.2000 20-28 13/01S	149,962.55	0.07
150,000	WALT DISNEY COMPANY 2.95 17-27 15/06S	146,125.39	0.07
158,000	WALT DISNEY F 1.85 16-26 30/07S	152,210.54	0.07
40,000	WASTE MANAGEMENT 0.75 20-25 17/11S	38,491.81	0.02
26,000	WASTE MANAGEMENT 1.1500 20-28 15/03S	23,602.55	0.01
20,000	WASTE MANAGEMENT 4.875 23-29 15/02S	20,682.08	0.01
120,000	WASTE MANAGEMENT 4.95 24-27 03/07S	123,232.34	0.06
128,000	WASTE MANAGEMENT INC 3.15 17-27 15/11S	125,070.49	0.06
Floating rate notes		**34,885,818.18**	**16.57**
	Austria	**102,836.72**	**0.05**
100,000	ERSTE GROUP BANK AG FL.R 20-28 16/11A	102,836.72	0.05
	Belgium	**661,960.27**	**0.31**
100,000	KBC GROUPE FL.R 22-27 23/11A	114,907.51	0.05
100,000	KBC GROUPE FL.R 22-28 21/01A	106,204.14	0.05
200,000	KBC GROUPE NV FL.R 23-29 19/01S	207,373.70	0.10
100,000	KBC GROUPE SA FL.R 23-29 28/11A	116,383.12	0.06
100,000	KBC GROUPE SA FL.R 23-30 19/04A	117,091.80	0.06
	Canada	**188,910.41**	**0.09**
100,000	BANK OF MONTREAL FL.R 24-30 10/07A	113,574.73	0.05
100,000	CAN IMP BK FL.R 24-27 02/04S	75,335.68	0.04
	Denmark	**542,068.42**	**0.26**
200,000	DANSKE BANK A/S FL.R 24-28 01/03S	204,968.76	0.10
200,000	DANSKE BANK BG FL.R 23-26 22/09S	203,100.01	0.10
100,000	DANSKE BK FL.R 23-27 13/04S	133,999.65	0.06
	Finland	**225,690.62**	**0.11**
200,000	NORDEA BANK ABP FL.R 23-26 06/09A	225,690.62	0.11
	France	**1,826,414.19**	**0.87**
200,000	BNP PARIBAS FL.R 23-29 12/06S	205,966.54	0.10
200,000	BNP PARIBAS FL.R 23-29 13/01S	204,197.92	0.10
100,000	BNP PARIBAS FL.R 23-29 23/02A	115,123.04	0.05
250,000	CREDIT AGRICOLE FL.R. 30 10/01S	257,364.76	0.12
100,000	CREDIT AGRICOLE FL.R 22-27 29/11A	135,995.11	0.06
200,000	CREDIT AGRICOLE SA FL.R 22-26 12/10A	225,195.64	0.11
100,000	CREDIT AGRICOLE SA FL.R 22-27 22/04A	109,806.93	0.05
100,000	CREDIT AGRICOLE SA FL.R 22-28 12/01A	105,664.21	0.05
100,000	CREDIT AGRICOLE SA FL.R 23-29 11/07A	115,994.86	0.06
100,000	CREDIT AGRICOLE SA FL.R 24-29 15/01A	135,394.16	0.06
200,000	SOCIETE GENERALE SA FL.R 21-26 17/11A	215,711.02	0.10
	Japan	**2,359,041.25**	**1.12**
200,000	MITSUBISHI UFJ FINA FL.R 24-30 17/04S	206,895.60	0.10
200,000	MITSUBISHI UFJ FINANC FL.R 22-28 20/07S	203,940.13	0.10
200,000	MITSUBISHI UFJ FIN FL.R 23-29 19/04S	205,865.74	0.10
200,000	MITSUBISHI UFJ FIN GR FL.R 21-27 13/10S	189,548.32	0.09
200,000	MITSUBISHI UFJ FL.R 21-27 20/07S	190,416.17	0.09
200,000	MITSUBISHI UFJ FL.R 22-28 13/09S	206,001.44	0.10
200,000	MITSUBISHI UFJ FL.R -28 19/01S	191,310.12	0.09
200,000	MIZUHO FINANCIAL FL.R 23-29 06/07S	209,109.76	0.10
200,000	MIZUHO FINANCIAL GRO FL.R 18-29 11/09S	198,284.23	0.09
280,000	MIZUHO FINANCIAL GRP FL.R 21-27 09/07S	266,508.52	0.13
200,000	MIZUHO FINANCIAL GRP FL.R 21-27 22/05S	190,022.69	0.09
100,000	MIZUHO FINANCIAL GRP FL.R 21-29 06/09A	101,138.53	0.05
	Netherlands	**1,193,507.34**	**0.57**
100,000	COOPERATIEVE RABOBANK FL.R 20-28 05/05A	106,077.83	0.05
100,000	COOPERATIEVE RABOBANK FL.R 21-27 01/12A	105,778.21	0.05
250,000	COOPERATIEVE RABOBANK FL.R 22-28 22/08S	251,806.41	0.12
250,000	COOPERATIEVE RABOBANK FL.R 24-30 05/03S	259,166.40	0.12
250,000	RABOBANK FL.R 21-27 24/02S	238,360.05	0.11
200,000	RABOBANK FL.R 23-29 25/04A	232,318.44	0.11
	Norway	**978,304.99**	**0.46**
200,000	DNB BANK ASA FL.R 21-28 30/03S	186,669.57	0.09
200,000	DNB BANK ASA FL.R 22-26 09/10S	202,598.09	0.10
100,000	DNB BANK ASA FL.R 22-27 17/08A	132,037.88	0.06
100,000	DNB BANK ASA FL.R 22-27 21/09A-27	112,288.68	0.05
100,000	DNB BANK ASA FL.R 23-27 16/02A	112,631.40	0.05
100,000	DNB BANK ASA FL.R 23-28 19/07A	116,329.00	0.06
100,000	DNB BANK ASA FL.R 23-29 14/03A	115,750.37	0.05
	Spain	**685,844.77**	**0.33**
100,000	BANCO SANTANDER ALL FL.R 24-30 09/01A	113,801.54	0.05
100,000	BANCO SANTANDER FL.R 22-28 30/08A	134,089.27	0.06
200,000	BANCO SANTANDER SA FL.R 22-26 27/09A	224,366.02	0.11

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
100,000	BBVA SA FL.R 21-27 24/03A	107,307.91	0.05
100,000	CAIXABANK SA FL.R 22-28 21/01A	106,280.03	0.05
	Switzerland	**3,066,628.36**	**1.46**
250,000	CREDIT SUISSE FL.R 22-28 11/08S	262,985.82	0.12
100,000	CREDIT SUISSE GROUP FL.R 19-27 24/06A	107,816.96	0.05
100,000	CREDIT SUISSE GROUP FL.R 20-28 14/01A	105,622.75	0.05
250,000	CREDIT SUISSE GROUP FL.R 21-27 02/02S	238,971.83	0.11
100,000	CREDIT SUISSE GROUP FL.R 21-29 15/11A	120,112.76	0.06
210,000	CREDIT SUISSE GROUP FL.R 22-26 13/10A	231,800.83	0.11
310,000	CREDIT SUISSE GROUP FL.R 22-29 01/03A	396,046.97	0.19
200,000	UBS AG LONDON BRANCH FL.R 21-27 10/08S	189,027.58	0.09
200,000	UBS GROUP AG FL.R 22-27 15/06A	222,128.43	0.11
200,000	UBS GROUP AG FL.R 23-28 17/03A	231,272.05	0.11
200,000	UBS GROUP AG FL.R -27 22/12S	207,924.07	0.10
200,000	UBS GROUP AG FL.R -30 08/02S	206,588.87	0.10
100,000	UBS GROUP FL.R 22-27 30/09A	138,895.80	0.07
200,000	UBS GROUP INC FL.R 21-26 03/11A	215,961.22	0.10
200,000	UBS GROUP SA FL.R 20-27 30/01S	191,472.42	0.09
	United Kingdom	**3,340,768.99**	**1.59**
200,000	HSBC FL.R 23-28 10/03A	232,148.28	0.11
200,000	HSBC FL.R 24-30 04/03S	207,626.35	0.10
400,000	HSBC HOLDINGS PLC FL.R 18-26 12/09S	398,291.84	0.19
310,000	HSBC HOLDINGS PLC FL.R 18-29 19/06S	310,177.56	0.15
100,000	HSBC HOLDINGS PLC FL.R 19-28 22/07A	127,187.25	0.06
310,000	HSBC HOLDINGS PLC FL.R 19-30 22/05S	302,117.57	0.14
200,000	HSBC HOLDINGS PLC FL.R 20-28 22/09S	186,652.87	0.09
210,000	HSBC HOLDINGS PLC FL.R 21-29 17/08S	192,495.32	0.09
100,000	HSBC HOLDINGS PLC FL.R 21-29 24/09A	101,193.84	0.05
210,000	HSBC HOLDINGS PLC FL.R 22-27 15/06A	234,491.49	0.11
200,000	HSBC HOLDINGS PLC FL.R 22-28 03/11S	216,485.39	0.10
200,000	HSBC HOLDINGS PLC FL.R 22-28 09/06S	201,398.84	0.10
200,000	HSBC HOLDINGS PLC FL.R 22-28 11/08S	204,066.03	0.10
210,000	HSBC HOLDINGS PLC FL.R 23-29 09/03S	221,022.06	0.10
200,000	HSBC HOLDINGS PLC FL.R 24-28 17/05S	205,414.30	0.10
	United States of America	**19,713,841.85**	**9.36**
26,000	ANALOG DEVICES INC FL.R 23-27 15/06S	25,639.26	0.01
200,000	BANK OF AMERICA CORP FL.R 17-27 04/05A	219,177.72	0.10
256,000	BANK OF AMERICA CORP FL.R 17-28 20/01S	253,090.87	0.12
210,000	BANK OF AMERICA CORP FL.R 17-28 21/07S	206,108.76	0.10
208,000	BANK OF AMERICA CORP FL.R 17-28 24/04S	204,952.33	0.10
600,000	BANK OF AMERICA CORP FL.R 18-28 20/12S	583,867.39	0.28
130,000	BANK OF AMERICA CORP FL.R 18-28 25/04A	140,849.69	0.07
264,000	BANK OF AMERICA CORP FL.R 18-29 05/03S	260,866.08	0.12
310,000	BANK OF AMERICA CORP FL.R 18-29 23/07S	309,085.39	0.15
310,000	BANK OF AMERICA CORP FL.R 19-27 23/04S	306,249.92	0.15
100,000	BANK OF AMERICA CORP FL.R 19-29 08/08A	101,803.09	0.05
368,000	BANK OF AMERICA CORP FL.R 19-30 07/02S2S	361,438.93	0.17
100,000	BANK OF AMERICA CORP FL.R 19-30 09/05A	103,532.97	0.05
260,000	BANK OF AMERICA CORP FL.R 19-30 23/07S	246,164.40	0.12
260,000	BANK OF AMERICA CORP FL.R 20-26 21/10S	251,076.88	0.12
200,000	BANK OF AMERICA CORP FL.R 20-29 31/03A	228,233.14	0.11
296,000	BANK OF AMERICA CORP FL.R 21-27 11/03S	284,483.59	0.14
100,000	BANK OF AMERICA CORP FL.R 21-27 15/09S	71,724.11	0.03
100,000	BANK OF AMERICA CORP FL.R 21-28 24/05A	104,469.95	0.05
308,000	BANK OF AMERICA CORP FL.R 21-29 14/06S	284,359.21	0.14
200,000	BANK OF AMERICA CORP FL.R 22-26 27/10A	220,571.97	0.10
210,000	BANK OF AMERICA CORP FL.R 22-28 10/11S	221,613.76	0.11
190,000	BANK OF AMERICA CORP FL.R 22-28 16/03S	140,503.77	0.07
308,000	BANK OF AMERICA CORP FL.R 23-27 20/01S	310,579.94	0.15
360,000	BANK OF AMERICA CORP FL.R 23-29 25/04S	370,141.06	0.18
95,000	BANK OF NEW YORK MEL FL.R 22-28 13/06S	94,550.80	0.04
103,000	BANK OF NEW YORK MEL FL.R 22-28 25/10S	107,971.15	0.05
158,000	BANK OF NY MELL FL.R 23-27 26/04S	159,510.37	0.08
78,000	BANK OF NY MELL FL.R 23-29 01/02S	78,924.93	0.04
100,000	BANK OF NY MELLON FL.R 17-28 07/02S	98,426.24	0.05
160,000	BK AMERICA FL.R 23-27 15/09S	164,761.09	0.08
174,000	CHARLES SCHWAB CORP FL.R 23-29 19/05S	181,713.60	0.09
182,000	CHARLES SCHWAB FL.R 23-29 17/11S	194,390.69	0.09
276,000	GOLDMAN SACHS B FL.R -27 21/05S	280,482.32	0.13
256,000	JPM CHASE FL.R 23-27 23/10S	265,254.35	0.13
151,000	JPM CHASE FL.R 24-28 22/07S	153,908.43	0.07
260,000	JPM CHASE FL.R 24-28 23/01S	264,391.10	0.13
220,000	JPM CHASE FL.R 24-30 23/01S	225,636.62	0.11
288,000	JPMORGAN CHASE & CO FL.R 17-28 01/02S	284,848.66	0.14
264,000	JPMORGAN CHASE & CO FL.R 17-28 01/05S	259,259.25	0.12
318,000	JPMORGAN CHASE & CO FL.R 18-29 05/12S	319,417.71	0.15
230,000	JPMORGAN CHASE & CO FL.R 18-29 23/01S	224,569.04	0.11
292,000	JPMORGAN CHASE & CO FL.R 18-29 23/04S	288,847.28	0.14
260,000	JPMORGAN CHASE & CO FL.R 19-30 06/05S	252,907.09	0.12
72,000	JPMORGAN CHASE & CO FL.R 20-28 01/06S	68,275.25	0.03
170,000	JPMORGAN CHASE & CO FL.R 22-28 24/02S	164,871.74	0.08
330,000	JPMORGAN CHASE & CO FL.R 22-28 25/07S	336,039.13	0.16
210,000	JPMORGAN CHASE CO FL.R 17-28 18/05A	226,970.89	0.11
100,000	JPMORGAN CHASE CO FL.R 18-29 12/06A	107,269.42	0.05
256,000	JPMORGAN CHASE CO FL.R 18-29 23/07S	255,017.72	0.12
210,000	JPMORGAN CHASE CO FL.R 19-27 11/03A	228,334.78	0.11
212,000	JPMORGAN CHASE CO FL.R 19-27 29/01S	210,771.60	0.10
100,000	JPMORGAN CHASE CO FL.R 20-28 24/02A	105,315.95	0.05
290,000	JPMORGAN CHASE CO FL.R 21-27 22/09S	274,791.57	0.13
130,000	JP MORGAN CHASE CO FL.R 21-28 05/03S	92,619.34	0.04
315,000	JPMORGAN CHASE CO FL.R 22-28 26/04S	315,635.60	0.15
210,000	JPMORGAN CHASE CO FL.R 22-30 14/06S	211,638.85	0.10
300,000	JPMORGAN CHASE CO FL.R 22-30 23/03A	319,320.89	0.15
290,000	JPMORGAN CHASE FL.R 23-29 23/10S	308,919.50	0.15

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
262,000	JPMORGAN CHASE FL.R 23-29 24/07S	271,044.12	0.13
200,000	MORGAN STANLEY FL.R 17-26 23/10A	219,133.11	0.10
309,000	MORGAN STANLEY FL.R 17-28 22/07S	302,676.87	0.14
268,000	MORGAN STANLEY FL.R 18-29 24/01S	263,462.21	0.13
200,000	MORGAN STANLEY FL.R 20-29 26/10A	201,406.36	0.10
100,000	MORGAN STANLEY FL.R 21-27 04/08S	71,523.25	0.03
313,000	MORGAN STANLEY FL.R 21-27 20/07S	297,648.59	0.14
316,000	MORGAN STANLEY FL.R 22-28 20/04S	315,385.77	0.15
239,000	MORGAN STANLEY FL.R 22-28 21/01S	229,460.60	0.11
158,000	MORGAN STANLEY FL.R 23-27 28/01S	159,510.60	0.08
220,000	MORGAN STANLEY FL.R 23-29 01/02S	225,447.00	0.11
208,000	MORGAN STANLEY FL.R 23-29 01/11S	223,531.17	0.11
210,000	MORGAN STANLEY FL.R 23-29 03/03A	246,323.66	0.12
291,000	MORGAN STANLEY FL.R 23-29 20/04S	299,070.44	0.14
238,000	MORGAN STANLEY FL.R 23-29 20/07S	247,177.27	0.12
250,000	MORGAN STANLEY FL.R 24-28 14/01S	253,689.62	0.12
250,000	MORGAN STANLEY FL.R 24-28 26/05S	257,856.08	0.12
261,000	MORGAN STANLEY FL.R 24-30 18/04S	274,571.58	0.13
311,000	MORGAN STANLEY MEDIIU FL.R 19-30 23/01S	311,715.15	0.15
230,000	PNC FINANCIAL SERV FL.R 24-30 14/05S	240,331.49	0.11
52,000	PNC FINANCIAL SERVICE FL.R 24-28 21/01S	53,190.87	0.03
141,000	PNC FINANCIAL SERVICES FL.R 23-27 20/10S	147,356.85	0.07
66,000	PNC FINANCIAL S FL.R 23-27 26/01S	66,263.52	0.03
262,000	PNC FINANCIAL S FL.R 23-29 12/06S	272,658.49	0.13
154,000	STATE STREET CO FL.R 23-29 21/11S	162,473.69	0.08
26,000	STATE STREET CORP FL.R 18-29 03/12S	25,930.58	0.01
72,000	STATE STREET CORP FL.R 28 07/02S	68,878.36	0.03
26,000	STATE STREET F.LR 21-27 18/11S	24,693.24	0.01
26,000	STATE STREET FL.R 22-26 04/11S	26,350.17	0.01
26,000	STATE STREET FL.R 22-28 04/11S	27,330.47	0.01
98,000	THE BK OF NY MELLON FL.R 23-29 25/10S	105,410.08	0.05
34,000	TOYOTA MOTOR CREDIT FL.R 18-25 24/10A	33,773.30	0.02
157,000	US BANCORP FL.R 22-26 21/10S	158,963.39	0.08
104,000	US BANCORP FL.R 23-27 26/10S	109,216.75	0.05
174,000	US BANCORP FL.R 23-29 01/02S	175,611.31	0.08
184,000	US BANCORP FL.R 23-29 12/06S	192,798.23	0.09
208,000	US BANCORP FL.R 24-30 23/01S	215,830.48	0.10
Convertible bonds		**562,012.17**	**0.27**
	United States of America	**562,012.17**	**0.27**
301,000	JPMORGAN CHASE -30 22/07S	309,290.21	0.15
246,000	MORGAN STANLEY -30 19/07S	252,721.96	0.12
Other transferable securities		**4,994,491.25**	**2.37**
Bonds		**4,044,863.90**	**1.92**
	Canada	**689,600.40**	**0.33**
80,000	CANADIAN NATL RAILWAY 4.6 24-29 02/05S	62,006.65	0.03
160,000	FED CAISSES DESJARD 5.4670 23-28 17/11S	126,584.32	0.06
100,000	GREAT WEST LIFECO 1.75 16-26 07/12A	109,158.06	0.05
100,000	HYDRO ONE INC 5.5400 23-25 20/10S	75,514.28	0.04
160,000	TORONTO DOMINION BANK 4.344 22-26 27/01S	119,449.46	0.06
192,000	TORONTO DOMINION BANK 5.532 23-26 17/07S	196,887.63	0.09
	Finland	**333,595.71**	**0.16**
100,000	OP CORPORATE BANK 4.0 23-28 13/06A	116,419.36	0.06
100,000	OP CORPORATE BANK PL 0.375 21-28 16/06A	101,694.25	0.05
100,000	OP CORPORATE BANK PLC 4.125 22-27 18/04A	115,482.10	0.05
	France	**106,301.12**	**0.05**
100,000	STE DES AUTO DU SUD 1.375 18-28 27/06A	106,301.12	0.05
	Netherlands	**831,267.27**	**0.39**
100,000	ABB FINANCE BV 3.125 24-29 15/01A	112,999.97	0.05
100,000	ALLIANZ FIN.II 0.875 19-26 15/01A	108,969.29	0.05
90,000	BMW INTERNATIONAL INV 3.25 24-28 17/11A	101,683.43	0.05
50,000	DAIMLER INTL FI 1.5000 18-27 09/02A	54,297.89	0.03
100,000	RABOBANK 3.913 23-26 03/11A	114,474.05	0.05
200,000	SIEMENS FINANCIERING 3.0 24-28 22/11A	226,570.85	0.11
100,000	TOYOTA MOTOR FINANCE 3.125 24-27 11/01A	112,271.79	0.05
	New Zealand	**100,811.44**	**0.05**
100,000	ASB FINANCE LTD 0.25 21-28 08/09A	100,811.44	0.05
	Sweden	**228,371.01**	**0.11**
100,000	SVENSKA HANDELSBANKE 3.875 23-27 10/05A	114,789.67	0.05
100,000	VOLVO TREASURY AB 3.875 23-26 29/08A	113,581.34	0.05
	United Kingdom	**355,617.16**	**0.17**
100,000	NATIONWIDE BLDG 6.1250 23-28 21/08A	140,659.87	0.07
100,000	WESTPAC SEC NZ 0.4270 21-26 14/12A	106,062.05	0.05
100,000	YORKSHIRE BUILDING S 0.625 20-25 21/09A	108,895.24	0.05
	United States of America	**1,399,299.79**	**0.66**
100,000	AMERICAN HONDA FIN 3.75 23-27 25/10A	114,357.17	0.05
150,000	COMCAST CORP 1.5000 20-29 20/02A	177,966.24	0.08
236,000	GOLDMAN SACHS 5.283 24-27 18/03S	239,070.66	0.11
132,000	JOHN DEERE CAPITAL C 4.75 23-26 08/06S	133,834.60	0.06
100,000	JOHNSON AND JOHNSON 1.15 16-28 20/11A	106,286.63	0.05
100,000	METROPOLITAN LIFE GL 5.18 23-26 15/06S	75,949.02	0.04
100,000	NEW YORK LIFE GLOBAL 1.50 22-27 15/07S	123,805.98	0.06
60,000	PROLOGIS LP 4.7000 24-29 01/03S	46,047.76	0.02
120,000	S&P GLOBAL INC 4.75 23-28 01/08S	122,674.38	0.06
180,000	SANDP GLOBAL INC 2.70 23-29 01/03S	169,865.07	0.08
90,000	UNITEDHEALTH GROUP 3.875 18-28 17/12S	89,442.28	0.04
Floating rate notes		**949,627.35**	**0.45**
	Canada	**249,010.14**	**0.12**
150,000	BANK OF NOVA SC FL.R 24-30 26/09S	111,503.51	0.05
134,000	ROYAL BANK OF CANADA FL.R 24-30 02/08S	137,506.63	0.07
	Germany	**114,510.30**	**0.05**
100,000	DEUTSCHE BANK AKT FL.R 24-30 15/01A	114,510.30	0.05
	Norway	**118,389.40**	**0.06**
100,000	DNB BANK A FL.R 23-29 01/11A	118,389.40	0.06

The accompanying notes form an integral part of these financial statements

Securities Portfolio as at 30/09/24

Quantity		Market Value	% of NAV
		USD	
	Switzerland	**124,875.41**	**0.06**
100,000	CREDIT SUISSE FL.R 20-28 09/06A	124,875.41	0.06
	United States of America	**342,842.10**	**0.16**
100,000	JPM CHASE FL.R 24-28 06/06A	113,786.13	0.05
200,000	MORGAN STANLEY FL.R 24-30 21/03A	229,055.97	0.11
Total securities portfolio		**206,805,638.90**	**98.22**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	AMUNDI INDEX MSCI EMERGING MARKETS	AMUNDI INDEX MSCI EUROPE
		30/09/24 EUR	30/09/24 EUR	30/09/24 USD	30/09/24 EUR
Assets		**38,629,121.57**	**828,064,577.22**	**6,180,628,295.99**	**4,425,366,363.20**
Securities portfolio at market value	2	38,515,125.59	820,173,632.20	6,109,638,778.50	4,357,006,641.12
Acquisition cost		*31,549,694.30*	*777,475,939.71*	*5,371,506,040.86*	*3,498,655,846.82*
Unrealised gain/loss on the securities portfolio		6,965,431.29	42,697,692.49	738,132,737.64	858,350,794.30
Cash at banks and liquidities		53,359.42	2,619,633.27	51,254,242.03	56,729,083.69
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	200.17	8,149.14	131,492.53	59,206.92
Dividends receivable	2	59,044.36	3,312,464.70	12,138,314.50	5,598,044.42
Receivable on sales of securities		-	1,005,249.88	-	-
Receivable on subscriptions		-	67,442.61	1,372,461.74	1,872,174.76
Receivable on securities lending		1,392.03	36,762.61	77,868.35	201,826.80
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	744,149.62	-	928,766.08
Unrealised net appreciation on financial futures	2,6	-	97,093.19	3,644,601.30	885,073.52
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	-	137.47	-
Other assets		-	-	2,370,399.57	2,085,545.89
Liabilities		**13,429.72**	**4,024,527.98**	**76,130,525.38**	**2,910,581.94**
Bank overdrafts		-	171,105.82	4,664,912.10	1,593,825.38
Bank interests and other interest payable		81.82	696.81	226.06	43.10
Dividends payable		-	-	-	-
Payable on purchase of securities		-	116,931.69	-	-
Payable on redemptions		-	3,576,686.35	154,515.56	732,328.74
Payable on securities lending		17.63	-	6,675.46	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	237.77	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	9,402.54	50,196.80	437,667.03	239,403.59
Administration fees payable	3	3,136.87	71,136.10	389,102.53	252,104.48
Payable on spot exchange, net		-	5,084.93	-	-
Other liabilities	17	790.86	32,689.48	70,477,188.87	92,876.65
Net asset value		**38,615,691.85**	**824,040,049.24**	**6,104,497,770.61**	**4,422,455,781.26**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	AMUNDI INDEX MSCI WORLD	AMUNDI CAC 40 ESG	AMUNDI DJ SWITZERLAND TITANS 30	AMUNDI DAX	AMUNDI DIVDAX
30/09/24 JPY	30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 CHF	30/09/24 EUR	30/09/24 EUR
190,985,522,754	**1,453,693,128.93**	**5,190,692,179.41**	**1,200,807,901.86**	**139,890,171.15**	**1,187,086,649.12**	**78,814,066.61**
185,538,983,084	1,443,094,911.36	4,835,408,717.81	1,191,793,471.01	139,313,688.79	1,174,493,887.81	78,334,605.47
164,299,252,002	*980,497,131.05*	*3,612,776,335.28*	*978,076,740.33*	*123,518,332.25*	*1,048,500,194.32*	*74,863,835.28*
21,239,731,082	462,597,780.31	1,222,632,382.53	213,716,730.68	15,795,356.54	125,993,693.49	3,470,770.19
243,037,036	8,460,711.59	253,445,250.01	3,289,737.01	565,643.43	672,583.39	97,035.69
-	-	-	-	-	-	-
-	-	-	-	-	-	-
42,875	34,826.44	455,332.88	12,646.33	106.12	2,394.52	284.05
1,406,371,347	1,048,627.53	8,010,538.91	-	-	-	-
-	-	89,421,178.67	5,644,831.20	-	8,635,425.90	-
3,760,556,384	821,166.99	3,145,894.28	-	-	-	-
12,592,970	77,411.74	188,306.33	7,986.31	3,542.81	23,407.00	179.55
-	-	-	-	-	-	-
-	-	241,996.10	-	-	-	-
-	153,138.21	190,501.40	59,230.00	7,190.00	117,870.00	14,024.00
-	-	-	-	-	-	-
-	2,335.07	-	-	-	-	-
23,939,058	-	184,463.02	-	-	3,141,080.50	367,937.85
3,816,111,389	**843,050.09**	**342,072,612.18**	**5,986,051.70**	**38,890.81**	**8,836,775.61**	**36,205.99**
2,228,339	108,526.53	11,153,338.36	122,430.00	9,870.00	143,358.00	17,336.00
228,042	-	241.42	-	-	-	-
-	-	-	-	-	-	-
3,697,989,960	-	-	-	-	-	-
11,788,723	350,684.46	328,431,083.40	5,600,235.37	-	8,608,537.20	-
1,056	10.47	16.47	-	-	-	-
-	-	-	-	-	-	-
28,786,205	66,079.34	-	-	-	-	-
39,118,500	-	-	-	-	-	-
-	-	-	-	-	-	-
9,290,763	139,331.65	222,150.10	144,725.15	16,867.60	28,439.51	9,468.98
9,558,141	110,872.26	220,328.82	96,483.45	11,245.10	47,399.20	6,312.65
5,852,139	-	1,754,782.24	-	-	-	-
11,269,521	67,545.38	290,671.37	22,177.73	908.11	9,041.70	3,088.36
187,169,411,365	**1,452,850,078.84**	**4,848,619,567.23**	**1,194,821,850.16**	**139,851,280.34**	**1,178,249,873.51**	**78,777,860.62**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI SDAX	AMUNDI EURO STOXX 50	AMUNDI EURO STOXX SELECT DIVIDEND30	AMUNDI F.A.Z. 100
		30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Assets		**119,828,414.69**	**2,895,990,050.69**	**65,355,680.50**	**88,352,248.55**
Securities portfolio at market value	2	118,275,997.22	2,884,349,933.34	64,926,409.70	86,472,756.00
Acquisition cost		*119,337,777.65*	*2,259,128,607.05*	*63,258,925.18*	*78,150,580.73*
Unrealised gain/loss on the securities portfolio		-1,061,780.43	625,221,326.29	1,667,484.52	8,322,175.27
Cash at banks and liquidities		153,137.80	7,639,395.59	285,157.70	193,919.13
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	-	13,076.05	516.25	398.53
Dividends receivable	2	-	1,555,232.20	34,289.24	-
Receivable on sales of securities		1,034,917.38	-	-	1,393,041.09
Receivable on subscriptions		-	-	-	-
Receivable on securities lending		29,244.23	93,547.28	14,668.13	6,680.97
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net appreciation on financial futures	2,6	13,420.00	266,070.00	8,870.00	14,786.00
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	-	-	-
Other assets		321,698.06	2,072,796.23	85,769.48	270,666.83
Liabilities		**1,120,303.19**	**677,735.63**	**27,457.50**	**1,414,838.56**
Bank overdrafts		16,588.00	406,770.00	13,560.00	18,242.00
Bank interests and other interest payable		167.56	-	-	21.31
Dividends payable		-	-	-	-
Payable on purchase of securities		-	-	-	46,994.52
Payable on redemptions		1,031,035.55	-	-	1,337,526.10
Payable on securities lending		-	578.09	-	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	56,963.11	116,022.42	7,996.91	3,518.86
Administration fees payable	3	9,493.86	92,817.90	5,331.26	7,037.67
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	6,055.11	61,547.22	569.33	1,498.10
Net asset value		**118,708,111.50**	**2,895,312,315.06**	**65,328,223.00**	**86,937,409.99**

The accompanying notes form an integral part of these financial statements

AMUNDI FTSE EPRA EUROPE REAL ESTATE	AMUNDI ITALY MIB ESG	AMUNDI GLOBAL INFRASTRUCTURE	AMUNDI JAPAN TOPIX	AMUNDI JPX-NIKKEI 400	AMUNDI MSCI BRAZIL	AMUNDI MSCI CHINA TECH ESG SCREENED
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	EUR	EUR	EUR	USD	EUR
87,717,397.43	**66,576,425.55**	**10,166,220.66**	**743,222,166.55**	**265,351,288.41**	**6,601,658.60**	**45,632,350.62**
83,615,646.39	66,008,805.97	9,910,356.80	716,124,440.95	250,963,779.83	6,570,378.83	45,568,114.89
79,163,134.98	*61,934,497.26*	*9,368,559.61*	*627,471,886.48*	*243,060,193.11*	*6,148,721.97*	*44,582,776.57*
4,452,511.41	4,074,308.71	541,797.19	88,652,554.47	7,903,586.72	421,656.86	985,338.32
40,603.87	558,144.22	13,446.88	202,822.93	77,070.92	3,229.28	43,376.65
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	1,122.13	-	-	-	-	988.16
16,348.89	-	57.00	375,124.32	12,638.71	3,586.34	16,124.99
3,072,133.53	-	184,121.37	-	7,146,752.78	-	-
-	-	-	-	-	-	-
-	2,158.23	-	-	-	-	48.81
972,664.75	-	58,238.61	26,519,778.35	7,151,046.17	24,464.15	-
-	-	-	-	-	-	-
-	6,195.00	-	-	-	-	3,697.12
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
4,993,912.64	**36,793.01**	**315,630.10**	**54,319,418.52**	**24,193,641.35**	**120,653.86**	**27,801.47**
-	15,375.00	0.53	573.11	-	17.65	2,872.34
-	-	-	-	-	-	-
-	-	-	-	-	-	-
4,044,709.48	-	242,354.66	26,519,447.41	14,297,531.34	24,463.84	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
16,348.89	-	57.00	375,124.32	12,652.33	3,586.34	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
896,312.36	-	55,137.41	27,068,195.91	9,786,513.10	87,870.15	-
13,151.03	4,313.29	4,269.03	118,094.74	15,680.32	2,407.45	14,516.30
6,575.50	5,391.62	948.67	55,285.02	19,600.51	534.97	3,225.82
-	-	-	-	-	-	-
16,815.38	11,713.10	12,862.80	182,698.01	61,663.75	1,773.46	7,187.01
82,723,484.79	**66,539,632.54**	**9,850,590.56**	**688,902,748.03**	**241,157,647.06**	**6,481,004.74**	**45,604,549.15**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI MSCI CHINA A II	AMUNDI MSCI EM ASIA	AMUNDI MSCI EM LATIN AMERICA	AMUNDI MSCI EMERGING MARKETS
		30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Assets		**242,345,374.59**	**1,491,427,546.41**	**392,762,210.87**	**3,355,682,948.57**
Securities portfolio at market value	2	214,887,594.60	1,460,832,304.45	390,954,097.60	3,259,659,427.93
Acquisition cost		*204,219,058.08*	*1,345,367,787.07*	*380,905,826.39*	*3,157,374,051.21*
Unrealised gain/loss on the securities portfolio		10,668,536.52	115,464,517.38	10,048,271.21	102,285,376.72
Cash at banks and liquidities		64,679.80	554,136.63	213,208.42	1,325,592.86
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	-	-	-	-
Dividends receivable	2	875.92	678,604.59	-	1,328,996.60
Receivable on sales of securities		292,635.00	2,615,346.18	1,594,884.91	48,197,638.65
Receivable on subscriptions		-	-	-	-
Receivable on securities lending		-	-	-	-
Receivable on swaps		10,005,303.50	26,747,154.56	19.94	45,171,292.53
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net appreciation on financial futures	2,6	-	-	-	-
Unrealised net appreciation on swaps	2,7	17,094,285.77	-	-	-
Receivable on spot exchange, net		-	-	-	-
Other assets		-	-	-	-
Liabilities		**10,391,827.69**	**32,763,921.36**	**5,562,580.66**	**111,899,133.27**
Bank overdrafts		-	14.37	333.66	1,050.86
Bank interests and other interest payable		-	-	-	-
Dividends payable		-	-	-	-
Payable on purchase of securities		10,297,806.12	29,355,970.76	-	93,367,164.54
Payable on redemptions		-	-	-	-
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		875.92	684,735.58	1,594,884.91	1,328,996.60
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	2,082,651.10	3,747,115.00	15,786,468.40
Management fees payable	3	23,173.34	111,954.49	31,912.24	226,916.30
Administration fees payable	3	15,448.89	111,954.49	31,912.24	226,916.30
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	54,523.42	416,640.57	156,422.61	961,620.27
Net asset value		**231,953,546.90**	**1,458,663,625.05**	**387,199,630.21**	**3,243,783,815.30**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS	AMUNDI MSCI EUROPE GROWTH	AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR	AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR	AMUNDI MSCI EUROPE MOMENTUM FACTOR	AMUNDI MSCI EUROPE QUALITY FACTOR	AMUNDI MSCI EUROPE VALUE FACTOR
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	EUR	EUR	EUR	EUR	EUR
453,529,844.02	**149,497,487.17**	**187,656,857.58**	**152,981,663.69**	**53,495,364.23**	**468,598,024.43**	**274,254,531.93**
438,239,790.83	148,989,674.68	160,748,993.34	151,969,956.18	53,374,650.08	461,755,017.17	269,197,016.62
372,667,194.41	*146,287,906.51*	*155,204,517.44*	*145,603,592.36*	*51,172,658.99*	*443,235,228.75*	*264,576,080.67*
65,572,596.42	2,701,768.17	5,544,475.90	6,366,363.82	2,201,991.09	18,519,788.42	4,620,935.95
1,089,663.36	423,566.25	29,583.67	32,801.03	22,524.69	144,492.68	152,870.10
-	-	-	-	-	-	-
-	-	-	-	-	-	-
10,732.16	794.37	-	-	-	-	-
613,523.88	77,693.75	17,693.77	108,167.17	114.86	1,676.95	84,414.43
-	-	3,840,744.59	-	-	2,311,930.67	1,064,436.65
13,413,972.60	-	10,968,412.50	-	-	-	-
-	-	-	-	-	-	-
-	-	12,051,429.71	870,739.31	98,074.60	4,384,906.96	3,755,794.13
-	-	-	-	-	-	-
17,686.13	5,332.50	-	-	-	-	-
-	-	-	-	-	-	-
2,832.43	0.10	-	-	-	-	-
141,642.63	425.52	-	-	-	-	-
14,047,488.24	**74,210.90**	**29,110,273.62**	**2,114,533.78**	**905,339.26**	**12,452,205.38**	**8,405,528.17**
33,952.61	12,141.41	143.64	186.80	-	2.07	576.85
-	12.12	-	-	-	-	-
-	-	-	-	-	-	-
13,949,898.95	-	15,891,928.00	870,728.44	98,073.38	4,405,015.81	3,755,733.90
-	-	-	-	-	2,291,738.00	-
-	-	-	-	-	-	-
-	-	10,986,106.27	108,167.17	114.86	1,676.95	1,148,851.08
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	2,179,308.95	1,080,066.67	782,490.12	5,539,074.64	3,321,160.14
17,120.41	30,231.97	15,804.34	15,926.10	5,667.30	46,588.96	29,525.98
34,240.80	12,092.79	12,157.24	12,250.85	4,359.46	35,837.68	22,712.29
-	-	-	-	-	-	-
12,275.47	19,732.61	24,825.18	27,207.75	14,634.14	132,271.27	126,967.93
439,482,355.78	**149,423,276.27**	**158,546,583.96**	**150,867,129.91**	**52,590,024.97**	**456,145,819.05**	**265,849,003.76**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI MSCI INDIA	AMUNDI MSCI NORDIC	AMUNDI MSCI SWITZERLAND	AMUNDI PEA MSCI USA ESG LEADERS
		30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Assets		**310,882,044.95**	**274,145,679.55**	**362,920,607.76**	**1,132,309,710.55**
Securities portfolio at market value	2	309,528,635.49	273,347,151.67	355,513,714.80	1,051,641,896.61
Acquisition cost		*297,536,452.36*	*242,003,910.46*	*327,774,455.90*	*1,046,433,121.16*
Unrealised gain/loss on the securities portfolio		11,992,183.13	31,343,241.21	27,739,258.90	5,208,775.45
Cash at banks and liquidities		68,102.98	68,099.30	74,883.83	443,650.40
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	-	-	-	-
Dividends receivable	2	103,583.65	140,445.07	183,685.03	1,154.52
Receivable on sales of securities		-	589,976.15	897,449.22	53,817,578.00
Receivable on subscriptions		-	-	-	-
Receivable on securities lending		-	-	-	-
Receivable on swaps		1,181,722.83	7.36	6,250,874.88	14,006,813.52
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net appreciation on financial futures	2,6	-	-	-	-
Unrealised net appreciation on swaps	2,7	-	-	-	12,398,617.50
Receivable on spot exchange, net		-	-	-	-
Other assets		-	-	-	-
Liabilities		**6,075,837.72**	**3,272,537.71**	**10,507,127.82**	**68,290,134.54**
Bank overdrafts		3.36	205.14	101.90	8,770.34
Bank interests and other interest payable		-	180.12	-	-
Dividends payable		-	-	-	-
Payable on purchase of securities		1,181,708.01	-	7,148,223.70	58,441,310.21
Payable on redemptions		-	-	-	-
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		103,583.65	730,421.22	183,685.03	9,382,905.70
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	4,533,280.63	2,432,053.98	3,037,622.40	-
Management fees payable	3	185,048.40	34,679.42	42,798.96	208,858.09
Administration fees payable	3	26,435.49	23,119.62	28,532.65	83,543.22
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	45,778.18	51,878.21	66,163.18	164,746.98
Net asset value		**304,806,207.23**	**270,873,141.84**	**352,413,479.94**	**1,064,019,576.01**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR	AMUNDI MSCI WORLD	AMUNDI MSCI WORLD III	AMUNDI GLOBAL BIOENERGY ESG SCREENED	AMUNDI MSCI WORLD EX EUROPE	AMUNDI NASDAQ-100	AMUNDI NYSE ARCA GOLD BUGS
30/09/24 USD	30/09/24 EUR	30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 USD
347,729,352.51	**4,272,666,195.36**	**5,302,193,519.54**	**36,862,413.79**	**644,824,049.79**	**1,996,141,361.45**	**347,019,897.85**
343,735,034.04	4,184,936,771.46	5,214,134,197.17	36,661,036.24	625,005,842.54	1,975,137,647.67	346,903,247.79
321,575,508.92	*4,109,230,606.89*	*4,946,617,124.26*	*39,842,556.98*	*591,990,675.25*	*1,873,985,267.59*	*270,740,291.91*
22,159,525.12	75,706,164.57	267,517,072.91	-3,181,520.74	33,015,167.29	101,152,380.08	76,162,955.88
188,201.08	1,352,482.05	1,593,430.43	190,032.35	157,818.02	915,105.67	19.59
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	418.08	-	-	-
1,534.80	523,866.71	11,938.52	-	42,610.87	573,301.24	107,521.76
2,521,338.10	29,191,789.36	63,358,377.47	-	15,668,016.65	17,287,069.40	-
-	-	-	-	-	-	-
-	-	-	561.61	-	-	9,108.71
1,283,244.49	5,236,353.78	23,095,575.95	-	3,949,761.71	2,228,237.47	-
-	-	-	-	-	-	-
-	-	-	1,879.40	-	-	-
-	51,424,932.00	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	8,486.11	-	-	-
4,111,955.70	**37,287,468.06**	**108,658,142.90**	**18,502.46**	**21,064,665.39**	**23,980,926.48**	**204,248.89**
0.32	103.02	509.95	2,918.78	4,345.00	2.96	5,276.48
-	-	-	-	-	-	1,551.84
-	-	-	-	-	-	-
3,804,503.52	5,513,643.48	86,452,080.79	-	19,617,338.03	7,860,212.39	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
1,534.80	29,438,093.91	11,938.52	-	42,610.86	12,228,081.89	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
106,339.27	-	20,281,398.81	-	1,124,542.14	2,960,576.30	-
24,230.28	954,189.83	414,526.33	7,549.18	125,367.42	252,889.48	160,495.83
30,287.81	340,782.08	414,526.33	3,019.65	50,146.97	160,547.73	29,181.05
-	-	-	-	-	-	-
145,059.70	1,040,655.74	1,083,162.17	5,014.85	100,314.97	518,615.73	7,743.69
343,617,396.81	**4,235,378,727.30**	**5,193,535,376.64**	**36,843,911.33**	**623,759,384.40**	**1,972,160,434.97**	**346,815,648.96**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE	AMUNDI RUSSELL 2000	AMUNDI S&P 500	AMUNDI S&P 500 BUYBACK
		30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Assets		**104,309,349.25**	**474,802,187.84**	**6,978,520,741.37**	**104,172,826.97**
Securities portfolio at market value	2	102,171,508.40	464,955,231.48	6,771,765,820.04	100,261,149.40
Acquisition cost		*102,265,772.48*	*463,181,477.63*	*6,245,512,056.88*	*96,971,488.13*
Unrealised gain/loss on the securities portfolio		-94,264.08	1,773,753.85	526,253,763.16	3,289,661.27
Cash at banks and liquidities		28,575.80	89,177.33	3,104,456.39	38,951.15
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	-	-	-	-
Dividends receivable	2	203.93	22,949.47	1,368,392.12	11,052.37
Receivable on sales of securities		25,984.53	136,000.00	191,336,133.97	3,217,433.01
Receivable on subscriptions		-	-	-	-
Receivable on securities lending		-	-	-	-
Receivable on swaps		0.32	1,472,410.16	3,477,444.83	644,241.04
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net appreciation on financial futures	2,6	-	-	-	-
Unrealised net appreciation on swaps	2,7	2,083,076.27	8,126,419.40	7,468,494.02	-
Receivable on spot exchange, net		-	-	-	-
Other assets		-	-	-	-
Liabilities		**86,107.21**	**1,822,684.23**	**199,125,442.86**	**4,241,531.12**
Bank overdrafts		-	709.06	1,194.95	0.74
Bank interests and other interest payable		-	-	-	-
Dividends payable		-	-	-	-
Payable on purchase of securities		-	1,608,388.37	183,265,330.15	3,861,585.71
Payable on redemptions		-	-	-	-
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		26,188.47	22,949.47	12,911,966.00	11,052.36
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	327,512.30
Management fees payable	3	29,575.76	92,016.37	316,669.90	3,991.61
Administration fees payable	3	8,450.20	36,806.57	549,105.23	7,983.25
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	21,892.78	61,814.39	2,081,176.63	29,405.15
Net asset value		**104,223,242.04**	**472,979,503.61**	**6,779,395,298.51**	**99,931,295.85**

The accompanying notes form an integral part of these financial statements

AMUNDI S&P GLOBAL LUXURY	AMUNDI MSCI SMART CITIES ESG SCREENED	AMUNDI SMART FACTORY	AMUNDI STOXX EUROPE 600	AMUNDI MSCI ROBOTICS & AI ESG SCREENED	AMUNDI PRIME EMERGING MARKETS	AMUNDI PRIME EUROPE
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	EUR	EUR	EUR	USD	EUR
506,584,662.60	**73,522,958.18**	**18,162,925.89**	**9,014,547,263.66**	**869,123,738.77**	**35,118,696.75**	**119,258,022.74**
491,790,607.16	70,210,972.50	17,087,846.62	8,941,618,259.90	853,412,803.88	34,866,122.08	117,521,614.39
487,521,011.48	*66,197,374.66*	*16,105,375.20*	*8,377,194,790.03*	*734,803,526.25*	*30,788,081.27*	*103,833,691.64*
4,269,595.68	4,013,597.84	982,471.42	564,423,469.87	118,609,277.63	4,078,040.81	13,687,922.75
257,583.26	2,144,907.34	8,320.82	50,793,840.03	13,474,257.45	179,520.99	1,518,371.47
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	991.28	-	145,781.14	4,555.95	437.30	2,218.57
2,013.99	64,721.56	80.49	13,535,751.76	175,932.88	57,680.12	174,667.29
-	1,098,286.18	339,816.76	2,746,821.77	1,980,241.70	-	-
-	-	-	-	-	-	-
-	1.50	-	827,999.35	2,050.68	16.26	3,252.51
14,534,458.19	-	358,955.93	-	-	-	-
-	-	-	-	-	-	-
-	3,077.82	-	871,755.00	1,538.91	14,920.00	22,030.00
-	-	367,905.27	-	-	-	-
-	-	-	-	-	-	-
-	-	-	4,007,054.71	72,357.32	-	15,868.51
21,447,958.83	**3,103,423.37**	**710,652.88**	**5,852,284.13**	**15,487,416.23**	**22,147.75**	**55,911.03**
1,287.71	19,772.21	12.56	2,796,466.13	2,058.60	18,940.22	47,199.60
-	164.84	-	5,098.31	735.58	3.15	34.00
-	-	-	-	-	-	-
14,534,276.81	-	698,759.72	2,073,904.63	-	-	-
-	3,047,973.00	-	-	15,134,074.36	-	-
-	-	-	-	-	-	-
2,013.99	-	80.49	-	-	-	-
-	-	-	276,462.95	-	-	-
-	-	-	-	-	-	-
6,639,532.44	-	-	-	-	-	-
55,655.49	21,512.00	3,469.61	151,531.18	209,880.01	816.12	2,895.16
37,103.63	6,146.29	1,387.85	360,325.16	69,960.01	1,904.26	1,930.09
-	3,631.77	-	-	20,847.92	-	-
178,088.76	4,223.26	6,942.65	188,495.77	49,859.75	484.00	3,852.18
485,136,703.77	**70,419,534.81**	**17,452,273.01**	**9,008,694,979.53**	**853,636,322.54**	**35,096,549.00**	**119,202,111.71**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI PRIME EUROZONE	AMUNDI PRIME GLOBAL	AMUNDI PRIME JAPAN	AMUNDI PRIME UK MID AND SMALL CAP
		30/09/24 EUR	30/09/24 USD	30/09/24 JPY	30/09/24 GBP
Assets		**111,554,083.60**	**1,455,435,111.25**	**280,524,542,339**	**206,026,437.73**
Securities portfolio at market value	2	110,129,937.76	1,446,891,851.21	272,567,632,429	202,537,782.14
Acquisition cost		*97,494,475.45*	*1,150,558,321.33*	*250,998,089,572*	*196,307,182.76*
Unrealised gain/loss on the securities portfolio		12,635,462.31	296,333,529.88	21,569,542,857	6,230,599.38
Cash at banks and liquidities		312,394.04	6,355,957.54	173,591,348	2,801,178.33
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	1,408.98	18,295.96	55,530	1,900.75
Dividends receivable	2	51,420.07	2,024,516.58	2,256,962,479	574,618.22
Receivable on sales of securities		-	-	-	-
Receivable on subscriptions		1,009,045.20	-	5,495,785,995	81,664.33
Receivable on securities lending		4,017.01	56,751.91	16,796,083	10,535.96
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net appreciation on financial futures	2,6	10,710.00	52,440.90	-	18,758.00
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	-	-	-
Other assets		35,150.54	35,297.15	13,718,475	-
Liabilities		**1,034,714.92**	**225,132.01**	**5,162,776,142**	**2,697,932.32**
Bank overdrafts		15,400.00	138,553.47	4,863,093	43,414.00
Bank interests and other interest payable		-	241.65	301,861	42.00
Dividends payable		-	-	-	-
Payable on purchase of securities		-	-	4,869,319,990	2,613,780.09
Payable on redemptions		1,009,052.66	-	230,588,952	23,950.71
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	39,862,500	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	2,781.29	34,773.98	6,578,834	4,902.51
Administration fees payable	3	1,854.23	23,182.62	4,385,889	3,268.34
Payable on spot exchange, net		-	-	69,522	-
Other liabilities	17	5,626.74	28,380.29	6,805,501	8,574.67
Net asset value		**110,519,368.68**	**1,455,209,979.24**	**275,361,766,197**	**203,328,505.41**

The accompanying notes form an integral part of these financial statements

AMUNDI PRIME USA	AMUNDI INDEX MSCI EM ASIA SRI PAB	AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB	AMUNDI INDEX MSCI EMU SRI PAB	AMUNDI INDEX MSCI EUROPE SRI PAB	AMUNDI INDEX MSCI JAPAN SRI PAB	AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB
30/09/24 USD	30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 JPY	30/09/24 EUR
369,775,851.87	**129,262,199.38**	**2,174,987,087.72**	**216,882,142.82**	**3,275,750,665.62**	**102,316,055,579**	**660,958,765.86**
364,498,870.77	128,651,738.97	2,165,545,133.31	216,136,779.87	3,248,061,969.79	101,387,238,250	636,534,718.75
276,658,181.23	*121,807,024.89*	*2,039,935,809.70*	*191,123,055.71*	*2,743,921,192.23*	*97,291,600,383*	*580,813,613.42*
87,840,689.54	6,844,714.08	125,609,323.61	25,013,724.16	504,140,777.56	4,095,637,867	55,721,105.33
4,548,131.28	462,952.00	5,698,485.79	670,815.61	19,126,842.54	179,278,165	1,113,701.98
-	-	-	-	-	-	-
-	-	-	-	-	-	-
6,604.72	86.31	3,787.64	1,550.90	27,351.94	33,072	1,356.34
215,745.34	73,947.31	2,591,607.94	-	1,630,263.16	705,354,060	1,901,773.08
-	-	-	-	-	-	21,224,504.51
455,699.76	-	179,329.39	-	6,311,708.08	2,410,698	118,014.71
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
50,800.00	25,852.31	341,498.47	19,890.00	183,461.04	-	64,696.49
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	47,622.48	627,245.18	53,106.44	409,069.07	41,741,334	-
796,288.96	**101,564.00**	**686,928.16**	**72,332.77**	**2,740,841.11**	**352,398,584**	**21,993,142.25**
32,969.39	26,060.13	48.06	28,600.00	790,832.47	13,165,750	910.61
-	1,299.95	37,498.34	-	8.95	373,053	243.31
-	-	-	-	-	-	-
-	-	-	-	-	-	-
738,594.93	-	106,355.75	-	1,195,117.84	3,054,486	21,739,710.06
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	122,840.16	293,692,772	-
-	-	-	-	-	19,831,750	-
-	-	-	-	-	-	-
8,773.29	14,833.56	270,079.65	14,099.75	222,620.15	7,155,881	123,693.01
5,848.88	9,889.04	174,501.02	17,624.55	243,948.90	8,217,853	49,936.64
446.45	-	135.71	-	-	-	46,945.16
9,656.02	49,481.32	98,309.63	12,008.47	165,472.64	6,907,039	31,703.46
368,979,562.91	**129,160,635.38**	**2,174,300,159.56**	**216,809,810.05**	**3,273,009,824.51**	**101,963,656,995**	**638,965,623.61**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI INDEX MSCI USA SRI PAB	AMUNDI INDEX MSCI WORLD SRI PAB	AMUNDI MSCI UK IMI SRI PAB	AMUNDI DAX 50 ESG
		30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 EUR
Assets		**885,351,132.33**	**1,001,613,775.83**	**187,670,863.72**	**21,518,691.88**
Securities portfolio at market value	2	882,965,013.42	996,054,186.04	186,719,205.61	21,407,547.56
Acquisition cost		*736,904,952.31*	*849,507,924.39*	*165,848,346.03*	*19,377,920.24*
Unrealised gain/loss on the securities portfolio		146,060,061.11	146,546,261.65	20,870,859.58	2,029,627.32
Cash at banks and liquidities		1,043,362.64	1,967,301.37	483,883.05	73,983.37
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	21,968.41	3,898.91	2,758.84	184.45
Dividends receivable	2	511,809.03	999,999.88	448,699.80	-
Receivable on sales of securities		-	-	-	-
Receivable on subscriptions		791,032.47	1,149,656.96	16,316.42	-
Receivable on securities lending		-	-	-	94.35
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	1,405,609.95	-	-
Unrealised net appreciation on financial futures	2,6	14,447.50	15,819.40	-	3,080.00
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		3,498.86	-	-	-
Other assets		-	17,303.32	-	33,802.15
Liabilities		**426,178.40**	**1,173,823.37**	**152,965.55**	**7,058.26**
Bank overdrafts		6,972.50	30,018.20	5,161.95	3,800.00
Bank interests and other interest payable		-	637.78	-	-
Dividends payable		-	-	-	-
Payable on purchase of securities		-	-	-	-
Payable on redemptions		244,571.33	914,262.19	107,539.02	-
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	13,138.70	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	3,251.01	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	70,324.35	73,084.25	10,787.97	858.27
Administration fees payable	3	35,199.43	64,556.54	14,919.35	1,716.51
Payable on spot exchange, net		-	1,099.83	-	-
Other liabilities	17	55,972.09	90,164.58	11,306.25	683.48
Net asset value		**884,924,953.93**	**1,000,439,952.46**	**187,517,898.17**	**21,511,633.62**

The accompanying notes form an integral part of these financial statements

AMUNDI MDAX ESG	AMUNDI S&P 500 ESG	AMUNDI STOXX EUROPE 600 ESG	AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT	AMUNDI MSCI CHINA ESG LEADERS SELECT	AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT	AMUNDI MSCI EMERGING ESG LEADERS
30/09/24 EUR	30/09/24 USD	30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 USD	30/09/24 USD
145,917,412.17	**2,644,360,571.57**	**796,056,635.00**	**31,959,578.89**	**145,202,870.29**	**605,642,772.31**	**1,342,209,783.60**
145,353,684.45	2,630,195,345.51	792,883,137.25	31,614,487.60	144,519,548.06	599,534,776.28	1,335,960,567.09
146,489,317.14	*2,059,667,608.35*	*702,258,513.65*	*31,555,979.09*	*141,072,350.12*	*562,305,230.43*	*1,251,218,975.75*
-1,135,632.69	570,527,737.16	90,624,623.60	58,508.51	3,447,197.94	37,229,545.85	84,741,591.34
236,023.24	1,498,295.27	1,948,764.68	120,345.66	443,612.11	4,553,185.32	3,497,994.40
-	-	-	-	-	-	-
-	-	-	-	-	-	-
473.79	36,665.03	2,912.35	173.08	993.34	20,610.79	14,279.95
-	1,448,858.21	698,517.18	44,209.27	182,852.35	1,001,076.52	2,257,692.76
-	-	32,705.08	161,818.21	-	-	-
-	9,834,531.37	-	12.29	-	159,711.79	-
5,753.78	-	22,426.95	-	-	-	-
-	-	-	-	-	-	-
-	1,142,530.10	-	-	-	-	-
12,487.00	190,970.00	28,140.00	11,470.90	55,864.43	259,646.50	301,201.00
-	-	-	-	-	-	-
-	13,376.08	-	-	-	-	-
308,989.91	-	440,031.51	7,061.88	-	113,765.11	178,048.40
55,833.37	**3,823,026.97**	**483,129.71**	**192,330.64**	**89,376.73**	**9,420,405.54**	**637,117.42**
15,511.00	1,497,259.01	309,270.32	10,262.80	44,303.88	422,447.39	411,560.57
-	-	1,198.41	-	0.08	5,362.91	16,282.62
-	-	-	-	-	-	-
-	-	32,705.08	-	-	2,381,262.26	-
-	1,762,570.29	-	163,705.52	-	281,342.25	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
23,287.53	262,998.25	51,749.17	3,759.58	24,912.46	117,646.33	78,975.69
11,643.76	210,386.62	64,686.49	2,498.86	9,964.99	46,529.27	102,855.12
-	-	-	35.85	-	6,047.74	-
5,391.08	89,812.80	23,520.24	12,068.03	10,195.32	6,159,767.39	27,443.42
145,861,578.80	**2,640,537,544.60**	**795,573,505.29**	**31,767,248.25**	**145,113,493.56**	**596,222,366.77**	**1,341,572,666.18**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI MSCI EMU ESG LEADERS SELECT	AMUNDI MSCI USA ESG LEADERS SELECT	AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE PAB NET ZERO AMBITION
		30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 EUR
Assets		**1,958,995,539.57**	**75,358,604.22**	**417,985,893.04**	**140,794,080.67**
Securities portfolio at market value	2	1,917,782,495.46	74,511,185.76	415,704,171.14	139,991,789.34
Acquisition cost		*1,644,262,288.94*	*58,173,527.23*	*361,768,805.61*	*125,985,020.75*
Unrealised gain/loss on the securities portfolio		273,520,206.52	16,337,658.53	53,935,365.53	14,006,768.59
Cash at banks and liquidities		31,011,123.22	709,858.95	1,241,021.61	664,724.50
Interest receivable on securities		-	-	-	-
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	30,526.83	2,806.45	102.12	875.33
Dividends receivable	2	1,501,906.03	52,517.19	488,616.30	97,221.87
Receivable on sales of securities		-	-	-	-
Receivable on subscriptions		6,828,138.53	-	534,672.93	9,869.65
Receivable on securities lending		-	-	6,323.94	4,753.57
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	588.30	81,145.24	-	-
Unrealised net appreciation on financial futures	2,6	467,450.00	1,075.00	2,901.00	4,164.53
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	15.63	694.93	-
Other assets		1,373,311.20	-	7,389.07	20,681.88
Liabilities		**22,195,772.05**	**76,931.81**	**506,595.71**	**48,681.37**
Bank overdrafts		726,740.00	817.38	426,902.20	11,552.40
Bank interests and other interest payable		-	-	5,656.42	-
Dividends payable		-	-	-	-
Payable on purchase of securities		20,817,087.22	-	-	-
Payable on redemptions		211,612.11	36,404.80	34,123.10	9,932.43
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	210,610.24	1,497.56	15,310.63	12,258.95
Administration fees payable	3	139,878.18	3,809.07	4,593.19	7,714.59
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	89,844.30	34,403.00	20,010.17	7,223.00
Net asset value		**1,936,799,767.52**	**75,281,672.41**	**417,479,297.33**	**140,745,399.30**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION	AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	USD	EUR	EUR	USD	USD
236,940,688.57	**1,580,555,526.99**	**632,653,096.06**	**583,867,120.37**	**286,595,571.28**	**176,853,670.75**	**111,335,611.53**
234,609,363.91	1,568,019,725.59	626,214,157.85	568,368,083.57	283,972,142.58	175,256,137.38	110,922,343.18
181,502,411.90	*1,356,656,139.25*	*560,777,528.52*	*539,903,210.81*	*271,516,737.31*	*153,710,401.17*	*88,780,828.87*
53,106,952.01	211,363,586.34	65,436,629.33	28,464,872.76	12,455,405.27	21,545,736.21	22,141,514.31
1,985,386.12	9,825,808.50	2,058,714.57	4,908,331.41	1,028,583.77	432,210.59	295,579.52
-	-	-	-	-	-	-
-	-	-	-	-	-	-
1,497.04	11,364.26	8,298.79	9,281.51	3,539.00	376.10	726.58
286,452.97	1,663,267.60	1,378,690.01	54,696.83	300,261.24	1,131,364.42	107,616.80
-	-	913,568.29	-	1,251,464.12	-	-
41,845.92	-	1,791,266.16	10,001,224.80	-	-	-
4,117.57	76,074.05	794.44	14,925.28	25,340.57	20,758.81	5,347.98
-	-	-	-	-	-	-
-	-	-	-	-	-	-
3,725.73	67,855.52	47,746.00	132,130.00	14,240.00	-	2,905.20
-	-	-	-	-	-	-
-	781.57	-	-	-	-	-
8,299.31	890,649.90	239,859.95	378,446.97	-	12,823.45	1,092.27
440,481.36	**422,379.81**	**1,239,250.03**	**9,984,658.67**	**1,396,889.30**	**132,317.89**	**92,459.12**
16,677.66	203,959.98	728,757.09	203,150.53	114,122.03	39,161.58	4,595.01
210.21	481.82	5,197.96	-	41.63	128.76	130.30
-	-	-	-	-	-	-
-	-	301,905.05	9,715,519.39	1,217,440.30	-	-
328,095.81	-	102,435.95	-	-	-	-
2.38	-	-	-	11.13	7,337.18	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	4,034.00	-
-	-	-	-	-	-	-
22,169.20	50,995.38	35,554.47	21,969.27	26,108.70	49,728.97	8,895.78
24,685.32	101,979.82	42,461.12	29,799.68	20,083.64	14,208.29	11,564.53
247.56	-	-	-	1,642.33	-	-
48,393.22	64,962.81	22,938.39	14,219.80	17,439.54	17,719.11	67,273.50
236,500,207.21	**1,580,133,147.18**	**631,413,846.03**	**573,882,461.70**	**285,198,681.98**	**176,721,352.86**	**111,243,152.41**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI EURO CORP 0-1Y ESG	AMUNDI GLOBAL AGG SRI	AMUNDI GLOBAL AGG SRI 1-5	AMUNDI GLOBAL CORP SRI 1-5Y
		30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 USD
Assets		**340,798,496.84**	**267,525,128.71**	**280,445,171.56**	**400,498,361.01**
Securities portfolio at market value	2	328,949,988.52	260,292,504.92	275,020,153.34	387,969,837.65
Acquisition cost		*325,760,191.64*	*253,202,116.07*	*264,570,019.68*	*375,981,267.74*
Unrealised gain/loss on the securities portfolio		3,189,796.88	7,090,388.85	10,450,133.66	11,988,569.91
Cash at banks and liquidities		25,089.94	4,536,912.82	1,702,624.92	3,244,539.44
Interest receivable on securities		2,337,166.38	2,266,934.39	2,307,756.59	4,114,666.72
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	-	3,517.55	2,813.39	7,793.30
Dividends receivable	2	-	-	-	-
Receivable on sales of securities		-	375,744.94	893,117.13	883,769.23
Receivable on subscriptions		9,486,252.00	-	-	28,728.20
Receivable on securities lending		-	473.54	-	-
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	48,042.44	518,706.19	4,248,958.24
Unrealised net appreciation on financial futures	2,6	-	-	-	-
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	998.11	-	68.23
Other assets		-	-	-	-
Liabilities		**9,542,584.12**	**1,482,933.99**	**1,162,658.28**	**3,012,098.33**
Bank overdrafts		-	329,657.82	297,583.20	641,813.95
Bank interests and other interest payable		81.77	253.71	666.46	25,234.29
Dividends payable		-	-	-	-
Payable on purchase of securities		9,497,424.13	967,528.13	812,665.77	2,260,914.44
Payable on redemptions		-	144,282.97	-	10,652.86
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	10,725.87	10,807.04	12,453.38	31,105.69
Administration fees payable	3	10,725.87	15,141.58	16,799.23	25,289.97
Payable on spot exchange, net		-	-	-	-
Other liabilities		23,626.48	15,262.74	22,490.24	17,087.13
Net asset value		**331,255,912.72**	**266,042,194.72**	**279,282,513.28**	**397,486,262.68**

The accompanying notes form an integral part of these financial statements

AMUNDI INDEX EURO CORPORATE SRI	AMUNDI INDEX EURO AGG SRI	AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	AMUNDI INDEX US CORP SRI	AMUNDI US AGG SRI	AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	AMUNDI CHINA CNY BONDS
30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 USD
5,951,304,726.71	**1,656,955,073.81**	**2,540,655,116.61**	**1,481,766,807.13**	**43,565,808.21**	**117,348,725.78**	**1,795,996.26**
5,874,478,322.55	1,639,531,574.77	2,434,803,497.57	1,460,703,592.52	43,008,840.08	111,814,463.86	1,757,108.95
5,741,255,929.69	*1,643,658,109.01*	*2,371,208,055.66*	*1,441,432,676.27*	*41,148,935.47*	*98,886,878.60*	*1,729,615.62*
133,222,392.86	-4,126,534.24	63,595,441.91	19,270,916.25	1,859,904.61	12,927,585.26	27,493.33
6,840,734.23	1,375,987.00	618,931.60	338,689.63	160,859.87	300,537.12	21,076.38
69,665,950.10	16,018,447.24	22,736,596.39	15,822,376.74	396,108.26	-	17,785.60
-	-	-	-	-	-	-
36,181.54	7,647.07	386.72	12,080.17	-	507.50	25.33
-	-	-	-	-	4,837.72	-
-	-	77,268,335.61	-	-	-	-
81,287.08	-	5,189,620.00	26,481.24	-	5,167,829.50	-
108,600.13	13,188.96	37,748.72	165.78	-	5,107.23	-
-	-	-	-	-	-	-
93,642.48	8,228.77	-	4,769,504.84	-	-	-
-	-	-	93,843.75	-	10,710.00	-
-	-	-	-	-	-	-
8.60	-	-	72.46	-	-	-
-	-	-	-	-	44,732.85	-
8,183,936.14	**2,139,512.11**	**83,782,659.79**	**2,337,413.70**	**10,081.09**	**5,176,706.19**	**3,852.83**
0.79	6,044.85	44,054.59	2,017,876.24	-	15,400.00	-
79.00	30.58	0.03	747.15	-	-	0.93
-	-	-	-	-	-	-
7,099,045.20	1,894,846.00	5,155,617.29	-	-	5,146,603.07	-
34,191.84	-	78,036,935.52	90,621.22	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
245,585.00	-	247,790.00	-	-	-	-
-	-	-	-	-	-	-
227,601.19	77,834.29	58,862.64	67,012.18	2,149.32	5,711.02	146.74
446,200.17	129,709.67	150,655.70	115,460.69	3,582.19	6,564.46	146.74
-	-	-	-	-	-	-
131,232.95	31,046.72	88,744.02	45,696.22	4,349.58	2,427.64	3,558.42
5,943,120,790.57	**1,654,815,561.70**	**2,456,872,456.82**	**1,479,429,393.43**	**43,555,727.12**	**112,172,019.59**	**1,792,143.43**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI EUR CORPORATE BOND 1-5Y ESG	AMUNDI GLOBAL AGGREGATE BOND	AMUNDI INDEX US GOV INFLATION-LINKED BOND	AMUNDI EURO GOVERNMENT BOND
		30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 EUR
Assets		**842,289,364.66**	**3,614,787,128.51**	**24,757,679.39**	**1,845,137,339.52**
Securities portfolio at market value	2	816,091,762.72	3,564,302,866.38	24,458,960.52	1,826,899,569.16
Acquisition cost		*793,800,997.41*	*3,698,414,120.33*	*23,712,347.16*	*1,848,978,720.30*
Unrealised gain/loss on the securities portfolio		22,290,765.31	-134,111,253.95	746,613.36	-22,079,151.14
Cash at banks and liquidities		4,590,443.50	17,232,965.73	185,714.01	1,065,237.82
Interest receivable on securities		8,786,503.23	27,123,909.09	71,763.53	16,873,208.40
Other interest receivable on securities		-	785,246.13	-	-
Bank interests and other interests receivable	2	3,603.84	23,015.47	924.96	1,761.44
Dividends receivable	2	-	-	-	-
Receivable on sales of securities		12,658,373.95	3,600,009.54	-	-
Receivable on subscriptions		158,677.42	1,666,527.33	-	206,179.06
Receivable on securities lending		-	52,588.84	341.88	91,383.64
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	-	39,974.49	-
Unrealised net appreciation on financial futures	2,6	-	-	-	-
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	-	-	-
Other assets		-	-	-	-
Liabilities		**14,352,813.46**	**338,881,686.92**	**31,378.75**	**519,751.06**
Bank overdrafts		-	4,610,220.75	27,047.13	-
Bank interests and other interest payable		-	5,778.85	-	63,721.15
Dividends payable		-	41,841.31	-	-
Payable on purchase of securities		1,338,891.40	321,714,660.52	-	171,340.18
Payable on redemptions		12,811,496.69	1,390,221.03	-	72,881.70
Payable on securities lending		-	7.73	-	90.65
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	10,490,470.84	-	-
Unrealised net depreciation on financial futures	2,6	42,120.00	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	67,353.77	102,904.21	765.54	76,461.93
Administration fees payable	3	63,979.52	150,831.50	1,156.14	75,814.91
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	28,972.08	374,750.18	2,409.94	59,440.54
Net asset value		**827,936,551.20**	**3,275,905,441.59**	**24,726,300.64**	**1,844,617,588.46**

The accompanying notes form an integral part of these financial statements

AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	AMUNDI EURO HIGH YIELD BOND ESG	AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG	AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	AMUNDI USD FLOATING RATE CORPORATE BOND ESG	AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG	AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	EUR	EUR	USD	USD	USD
3,274,464,044.19	**434,496,069.40**	**99,694,270.21**	**926,529,389.64**	**741,783,844.55**	**56,461,061.27**	**270,500,200.48**
3,234,888,764.41	425,566,358.12	97,751,850.26	916,190,824.49	734,440,965.34	54,685,956.21	266,031,051.96
3,421,221,473.17	*411,690,441.35*	*96,000,379.77*	*915,003,209.23*	*733,488,261.59*	*52,324,196.03*	*257,828,470.35*
-186,332,708.76	13,875,916.77	1,751,470.49	1,187,615.26	952,703.75	2,361,760.18	8,202,581.61
5,092,577.12	1,974,025.36	657,322.14	56,115.39	151,027.13	772,914.89	600,665.05
23,164,243.45	6,948,004.68	1,283,875.24	5,241,832.45	6,473,468.15	881,202.33	3,837,530.48
-	-	-	-	-	-	-
1,079.44	4,713.80	1,222.57	6.43	851.03	2,458.76	379.06
-	-	-	-	-	-	-
1,738,300.67	-	-	5,036,159.90	-	-	-
1,013,786.93	-	-	-	-	-	-
98,017.67	2,967.44	-	4,450.98	2,437.58	-	-
-	-	-	-	-	-	-
8,460,079.19	-	-	-	715,095.32	118,529.08	30,573.93
-	-	-	-	-	-	-
-	-	-	-	-	-	-
7,195.31	-	-	-	-	-	-
-	-	-	-	-	-	-
11,550,241.62	**140,277.46**	**28,967.56**	**5,221,191.61**	**559,869.18**	**84,652.66**	**82,889.77**
6,718,291.12	-	-	265.11	438,825.08	70,144.35	13,421.61
17,051.49	-	-	1,382.50	58.85	-	-
-	-	-	-	-	-	-
3,696,113.35	-	-	-	-	-	-
589,521.62	-	-	5,038,672.60	-	-	-
31.61	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	457.86	-	-	-
-	1,840.00	-	-	-	-	-
-	-	-	-	-	-	-
225,126.92	97,901.53	16,328.37	84,596.58	62,233.14	8,916.38	46,637.91
209,538.28	26,932.74	8,164.18	53,813.10	37,591.25	4,588.63	14,026.72
-	-	-	-	-	-	-
94,567.23	13,603.19	4,475.01	42,003.86	21,160.86	1,003.30	8,803.53
3,262,913,802.57	**434,355,791.94**	**99,665,302.65**	**921,308,198.03**	**741,223,975.37**	**56,376,408.61**	**270,417,310.71**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI GLOBAL INFLATION-LINKED BOND SELECT	AMUNDI EURO GOVERNMENT BOND 25+Y	AMUNDI EURO GOVERNMENT TILTED GREEN BOND	AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
		30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Assets		**519,467,826.04**	**289,038,754.29**	**3,242,378,770.05**	**251,553,448.37**
Securities portfolio at market value	2	516,128,586.59	286,279,027.39	3,211,875,358.97	249,017,325.87
Acquisition cost		*500,104,869.96*	*281,811,051.28*	*3,123,271,743.50*	*248,738,617.45*
Unrealised gain/loss on the securities portfolio		16,023,716.63	4,467,976.11	88,603,615.47	278,708.42
Cash at banks and liquidities		909,136.29	96,806.18	2,133,024.41	188,137.24
Interest receivable on securities		1,613,965.92	2,662,063.79	28,345,977.47	2,324,893.42
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	98.61	459.83	2,571.43	228.50
Dividends receivable	2	-	-	-	-
Receivable on sales of securities		155,424.44	-	-	-
Receivable on subscriptions		660,614.19	-	21,789.40	-
Receivable on securities lending		-	397.10	48.37	22,863.34
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net appreciation on financial futures	2,6	-	-	-	-
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	-	-	-
Other assets		-	-	-	-
Liabilities		**2,953,781.87**	**21,825.79**	**443,821.24**	**82,271.67**
Bank overdrafts		1,946,217.94	-	2.83	-
Bank interests and other interest payable		533.83	-	0.02	10,432.33
Dividends payable		-	-	-	-
Payable on purchase of securities		-	-	-	-
Payable on redemptions		843,239.05	-	-	-
Payable on securities lending		-	-	16.93	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	98,108.19	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	21,727.45	7,147.92	178,214.76	14,926.98
Administration fees payable	3	13,082.97	9,530.50	176,926.30	14,926.98
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	30,872.44	5,147.37	88,660.40	41,985.38
Net asset value		**516,514,044.17**	**289,016,928.50**	**3,241,934,948.81**	**251,471,176.70**

The accompanying notes form an integral part of these financial statements

AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3	AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y	AMUNDI ITALY BTP GOVERNMENT BOND 10Y	AMUNDI EUR CORPORATE BOND	AMUNDI PRIME EURO GOV BONDS 0-1Y	AMUNDI PRIME EURO GOVIES
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	EUR	EUR	EUR	EUR	EUR
719,992,435.63	**53,991,664.10**	**139,208,871.06**	**518,251,195.08**	**1,686,975,981.72**	**384,700,961.70**	**1,511,070,990.04**
712,938,407.53	53,540,194.66	138,402,604.27	513,022,378.21	1,662,372,432.63	381,734,095.31	1,496,429,213.60
733,773,717.36	*52,561,391.39*	*136,063,733.06*	*497,095,193.94*	*1,616,111,040.06*	*379,364,971.02*	*1,554,763,691.79*
-20,835,309.83	978,803.27	2,338,871.21	15,927,184.27	46,261,392.57	2,369,124.29	-58,334,478.19
167,888.75	11,247.14	48,413.12	145,945.69	4,742,003.21	114,351.62	830,803.54
6,883,655.70	440,204.35	756,939.54	5,081,825.37	19,816,352.96	1,280,335.90	13,774,349.12
-	-	-	-	-	1,552,805.99	-
247.77	17.95	655.70	513.54	13,865.61	379.98	1,147.35
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	1,017.44	-
2,235.88	-	258.43	532.27	31,327.31	17,975.46	35,476.43
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
93,237.70	**8,210.77**	**22,409.98**	**73,875.19**	**3,389,058.17**	**50,458.53**	**93,404.18**
3.48	0.22	-	-	484.40	-	-
0.02	-	-	-	0.36	-	50.08
-	-	-	-	-	-	-
-	-	-	-	3,080,347.40	-	-
-	-	-	-	-	-	-
-	-	-	-	153.59	-	20.18
-	-	-	-	-	-	-
-	-	-	-	4,825.81	-	-
-	-	-	-	159,420.00	-	-
-	-	-	-	-	-	-
39,261.24	3,003.00	7,409.30	26,632.74	68,838.29	9,604.08	37,684.81
39,261.24	3,003.00	11,398.93	40,973.47	27,530.62	6,402.76	25,123.20
-	-	-	-	-	-	-
14,711.72	2,204.55	3,601.75	6,268.98	47,457.70	34,451.69	30,525.91
719,899,197.93	**53,983,453.33**	**139,186,461.08**	**518,177,319.89**	**1,683,586,923.55**	**384,650,503.17**	**1,510,977,585.86**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI PRIME GLOBAL GOVERNMENT BOND	AMUNDI USD CORPORATE BOND	AMUNDI PRIME US TREASURY	AMUNDI US TREASURY BOND 0-1Y
		30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 USD
Assets		**103,115,067.16**	**94,418,225.18**	**90,328,034.98**	**77,065,413.87**
Securities portfolio at market value	2	102,026,519.55	92,609,857.59	89,286,784.93	75,847,391.77
Acquisition cost		*104,014,387.59*	*90,444,001.73*	*87,031,172.12*	*75,458,646.73*
Unrealised gain/loss on the securities portfolio		-1,987,868.04	2,165,855.86	2,255,612.81	388,745.04
Cash at banks and liquidities		131,429.44	597,863.76	279,674.33	83,861.10
Interest receivable on securities		800,518.77	1,100,110.15	756,261.69	155,165.77
Other interest receivable on securities		-	-	-	539,917.32
Bank interests and other interests receivable	2	366.10	1,352.60	1,107.10	2,187.94
Dividends receivable	2	-	-	-	-
Receivable on sales of securities		153,361.72	-	-	-
Receivable on subscriptions		-	-	-	-
Receivable on securities lending		2,871.58	-	4,206.93	296.60
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	-	108,416.08	-	436,593.37
Unrealised net appreciation on financial futures	2,6	-	625.00	-	-
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	-	-	-
Other assets		-	-	-	-
Liabilities		**48,891.99**	**33,082.86**	**6,750.51**	**146,187.19**
Bank overdrafts		-	19,903.50	-	110,965.23
Bank interests and other interest payable		8.30	-	-	3.11
Dividends payable		-	-	-	-
Payable on purchase of securities		39,176.97	-	-	-
Payable on redemptions		-	-	-	-
Payable on securities lending		-	-	0.39	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	-	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	2,437.04	3,210.54	2,231.56	2,794.35
Administration fees payable	3	1,624.68	2,329.25	1,487.71	1,257.98
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	5,645.00	7,639.57	3,030.85	31,166.52
Net asset value		**103,066,175.17**	**94,385,142.32**	**90,321,284.47**	**76,919,226.68**

The accompanying notes form an integral part of these financial statements

AMUNDI SHORTDAX DAILY (-1X) INVERSE	AMUNDI GERMAN BUND DAILY (-1X) INVERSE	AMUNDI GLOBAL CORPORATE IG	AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI STOXX EUROPE SELECT DIVIDEND 30	AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	USD	EUR	EUR	EUR	USD
37,408,680.33	**12,873,815.50**	**488,675,364.96**	**134,665,287.45**	**432,957,362.71**	**164,989,042.14**	**233,024,849.37**
36,878,457.12	12,821,377.59	477,214,801.96	133,535,561.32	430,152,350.60	163,770,435.94	229,206,077.33
35,845,877.09	*12,298,890.56*	*455,842,122.94*	*131,987,731.71*	*432,024,036.49*	*160,802,147.69*	*221,119,511.33*
1,032,580.03	522,487.03	21,372,679.02	1,547,829.61	-1,871,685.89	2,968,288.25	8,086,566.00
19,248.26	574.33	2,220,258.64	16,958.55	1,919,173.22	38,572.59	1,130,258.98
-	26,476.18	6,023,704.63	-	-	-	2,490,670.93
-	-	-	-	-	-	-
-	-	5,658.10	-	4,932.01	-	-
108.03	-	-	-	429,681.85	-	-
385,308.11	25,387.40	772,601.72	-	-	172,031.30	-
-	-	-	-	-	-	-
-	-	-	-	76,663.15	-	-
4.81	-	-	1,112,767.58	-	1,008,002.31	-
-	-	2,438,339.91	-	-	-	197,842.13
-	-	-	-	26,940.00	-	-
125,554.00	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	347,621.88	-	-
411,641.01	**88,669.53**	**2,115,595.60**	**1,390,242.40**	**1,629,159.50**	**2,189,061.19**	**150,973.16**
857.54	-	1,456,673.38	-	39,000.00	-	116,914.84
-	-	19,984.12	-	42.65	-	-
-	-	-	-	-	-	-
-	-	599,264.86	1,112,753.69	-	1,007,987.58	-
-	-	-	-	1,431,967.02	-	-
-	-	-	-	-	-	-
385,416.15	25,387.40	-	-	-	172,031.30	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	61,175.89	-	214,420.25	-	936,542.66	-
6,247.08	1,053.12	19,809.48	38,183.47	104,523.21	26,499.82	15,559.76
3,123.53	1,053.12	19,863.76	10,909.56	34,841.08	13,249.93	13,323.92
-	-	-	-	-	-	-
15,996.71	-	-	13,975.43	18,785.54	32,749.90	5,174.64
36,997,039.32	**12,785,145.97**	**486,559,769.36**	**133,275,045.05**	**431,328,203.21**	**162,799,980.95**	**232,873,876.21**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI USD HIGH YIELD CORPORATE BOND ESG	AMUNDI EUR HIGH YIELD CORPORATE BOND ESG	AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND	AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND
		30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Assets		**181,950,201.45**	**349,598,064.47**	**4,975,796.86**	**4,479,961.12**
Securities portfolio at market value	2	177,091,642.90	338,638,296.13	4,925,869.87	4,456,574.53
Acquisition cost		*169,969,728.53*	*331,573,820.62*	*4,841,016.13*	*4,374,674.33*
Unrealised gain/loss on the securities portfolio		7,121,914.37	7,064,475.51	84,853.74	81,900.20
Cash at banks and liquidities		1,718,080.27	62,594.80	6,314.08	1,145.40
Interest receivable on securities		2,810,877.05	5,621,393.06	43,604.88	22,023.49
Other interest receivable on securities		-	-	-	-
Bank interests and other interests receivable	2	4,315.15	1,095.48	8.03	2.31
Dividends receivable	2	-	-	-	-
Receivable on sales of securities		-	-	-	-
Receivable on subscriptions		-	5,274,685.00	-	-
Receivable on securities lending		-	-	-	215.39
Receivable on swaps		-	-	-	-
Unrealised net appreciation on forward foreign exchange contracts	2,5	325,286.08	-	-	-
Unrealised net appreciation on financial futures	2,6	-	-	-	-
Unrealised net appreciation on swaps	2,7	-	-	-	-
Receivable on spot exchange, net		-	-	-	-
Other assets		-	-	-	-
Liabilities		**226,628.56**	**5,542,614.00**	**357.16**	**322.61**
Bank overdrafts		176,420.83	288,580.83	-	-
Bank interests and other interest payable		5.07	-	-	-
Dividends payable		-	-	-	-
Payable on purchase of securities		-	5,154,681.00	-	-
Payable on redemptions		-	-	-	-
Payable on securities lending		-	-	-	-
Payable on purchase on swaps		-	-	-	-
Unrealised net depreciation on forward foreign exchange contracts	2,5	-	-	-	-
Unrealised net depreciation on financial futures	2,6	-	22,100.00	-	-
Unrealised net depreciation on swaps	2,7	-	-	-	-
Management fees payable	3	25,573.74	41,672.76	192.59	179.20
Administration fees payable	3	14,805.43	27,781.85	154.07	143.39
Payable on spot exchange, net		-	-	-	-
Other liabilities	17	9,823.49	7,797.56	10.50	0.02
Net asset value		**181,723,572.89**	**344,055,450.47**	**4,975,439.70**	**4,479,638.51**

The accompanying notes form an integral part of these financial statements

AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD +	AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED	Combined
30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	USD	EUR
8,375,982.19	**6,509,214.74**	**211,380,352.94**	**124,888,890,861.74**
8,297,554.67	6,450,274.34	206,805,638.90	122,641,297,467.10
8,105,406.10	*6,323,487.68*	*199,825,956.46*	*113,027,445,010.92*
192,148.57	126,786.66	6,979,682.44	9,613,852,456.15
874.26	405.38	1,750,532.74	613,183,290.88
77,437.81	58,532.63	2,049,228.92	333,034,677.98
-	-	-	2,740,175.24
1.93	2.39	4,566.33	1,194,474.44
-	-	-	100,099,902.38
-	-	568,033.55	672,892,987.98
-	-	-	155,621,138.51
113.52	-	-	2,613,111.06
-	-	-	214,073,883.22
-	-	-	25,348,705.18
-	-	-	8,392,736.88
-	-	-	97,311,772.59
-	-	202,352.50	211,122.07
-	-	-	20,875,416.23
3,778.66	**445.39**	**836,528.57**	**1,848,703,289.52**
-	-	-	43,917,493.48
-	-	163.92	222,598.10
-	-	-	37,490.53
3,130.36	-	342,099.61	1,031,006,551.03
-	-	-	466,425,337.13
-	-	-	13,515.79
-	-	-	81,940,254.44
-	-	455,431.37	12,391,445.11
-	-	-	1,344,693.70
-	-	-	112,938,250.03
334.33	237.44	18,984.10	9,235,326.76
267.47	189.95	12,080.79	7,681,390.46
-	-	-	1,694,766.74
46.50	18.00	7,768.78	79,854,176.22
8,372,203.53	**6,508,769.35**	**210,543,824.37**	**123,040,187,572.22**

AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1437019307	1,109.54	EUR	148.88	124.24	116.51
Class IE of capitalisation	LU1437019133	0.00	EUR	1,136.16	983.51	15,502.63
Class RE of capitalisation	LU1437019216	-	EUR	-	-	116.76
Class UCITS ETF DR EUR of capitalisation	LU1602145119	56,387.00	EUR	625.05	520.78	487.88
Class UCITS ETF DR USD of capitalisation	LU1602145200	5,129.00	USD	697.58	551.38	477.95
Total Net Assets			**EUR**	**38,615,691.85**	**36,076,420.23**	**45,464,864.46**

AMUNDI INDEX FTSE EPRA NAREIT GLOBAL

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of capitalisation	LU1328852816	1,767.25	EUR	134.62	110.13	116.94
Class A3E of distribution	LU1328852733	5,475.00	EUR	108.59	91.68	100.50
Class A3U of distribution	LU1328852907	881.00	USD	106.56	85.30	86.45
Class AE of capitalisation	LU1328852659	65,123.16	EUR	137.81	112.94	120.14
Class AE of distribution	LU1328852493	27,898.27	EUR	108.40	91.52	100.30
Class AU of capitalisation	LU1328852220	1,114.07	USD	130.63	101.55	99.95
Class AU of distribution	LU1328852147	242.50	USD	106.25	85.08	86.20
Class I13E of capitalisation	LU1361118091	1.00	EUR	1,349.38	1,103.06	1,170.43
Class I13G of capitalisation	LU2573570582	129,760.78	GBP	1,025.93	874.42	-
Class I13HG of capitalisation	LU1708330664	30,634.90	GBP	1,210.39	957.12	952.46
Class I14E of capitalisation	LU2244411349	15,516.44	EUR	1,360.52	1,111.99	1,179.78
Class I14G of capitalisation	LU1854486229	139,420.55	GBP	1,172.43	999.48	1,073.42
Class IC of capitalisation	LU1756362346	143.02	CHF	1,092.87	920.43	973.71
Class IC of distribution	LU1756362429	1.00	CHF	967.31	840.60	918.50
Class IE of capitalisation	LU1328851503	18,192.53	EUR	1,391.52	1,139.16	1,210.55
Class IE of distribution	LU1328851339	1.00	EUR	1,088.52	918.80	1,007.04
Class IG of capitalisation	LU1328851768	4.59	GBP	1,391.99	1,187.92	1,277.16
Class IG of distribution	LU1328851685	32.51	GBP	1,126.84	992.33	1,100.44
Class IHC of capitalisation	LU1756362692	6,143.41	CHF	1,080.89	890.30	915.76
Class IHG-EXF of distribution	LU2153615948	2,788.98	GBP	1,285.12	1,049.25	1,080.88
Class IU of capitalisation	LU1328851255	12,494.49	USD	1,482.08	1,151.01	1,131.75
Class IU of distribution	LU1328851172	2,244.58	USD	1,064.88	852.56	864.00
Class ME of capitalisation	LU1328851842	1.00	EUR	135.91	111.05	117.73
Class OE of capitalisation	LU1328852063	1.00	EUR	1,353.66	1,106.20	1,173.28
Class RE of capitalisation	LU1328853384	495.88	EUR	133.92	109.69	116.62
Class RE of distribution	LU1328853202	1.00	EUR	108.37	91.29	100.06
Class UCITS ETF DR of capitalisation	LU1437018838	3,986,203.00	EUR	67.58	55.32	58.78
Class UCITS ETF DR of distribution	LU1737652823	1,122,959.00	EUR	56.68	47.84	52.44
Total Net Assets			**EUR**	**824,040,049.24**	**934,959,609.77**	**795,635,959.17**

AMUNDI INDEX MSCI EMERGING MARKETS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A12S of capitalisation	LU2420246139	328,153.63	SGD	145.48	124.59	117.56
Class A12U of capitalisation	LU2420245750	56,475.02	USD	115.13	92.61	82.99
Class A3E of capitalisation	LU1162503061	11,470.00	EUR	144.84	122.75	119.01
Class A3E of distribution	LU1162503145	94,583.82	EUR	119.37	103.81	103.96
Class A3U of distribution	LU1162503491	9,810.00	USD	122.78	101.25	93.74
Class AE of capitalisation	LU0996177134	686,634.93	EUR	171.76	146.01	141.98
Class AE of distribution	LU0996177217	6,066.10	EUR	142.21	123.67	123.75
Class AU of capitalisation	LU0996176912	10,089.64	USD	141.90	114.43	102.96
Class AU of distribution	LU0996177050	61.01	USD	115.16	94.99	87.87
Class I13E of capitalisation	LU2244411265	13,385.97	EUR	1,157.52	980.63	950.34
Class I13U of capitalisation	LU2200579410	464,699.78	USD	1,207.21	970.22	870.00
Class I13H1E of capitalisation	LU2310797779	197.64	EUR	873.39	715.19	660.09
Class I13SEK of capitalisation	LU1903509831	19,794,428.61	SEK	136.32	117.40	107.53
Class I14E of capitalisation	LU2244411182	105,093.07	EUR	1,157.03	980.32	950.13
Class I14G of capitalisation	LU1854486658	25,449.09	GBP	1,200.59	1,060.54	1,040.07
Class IE of capitalisation	LU0996175948	1,362,425.35	EUR	179.47	152.18	1,476.11
Class IE of distribution	LU0996176086	10.47	EUR	1,427.37	1,240.98	1,242.65
Class IG of capitalisation	LU0996176243	1.00	GBP	1,788.16	1,582.18	1,552.27
Class IG of distribution	LU0996176326	150.88	GBP	1,443.92	1,309.56	1,327.02
Class ISK of capitalisation	LU2710736583	25,520.40	SEK	11,841.81	-	-
Class IU of capitalisation	LU0996175781	206,671.61	USD	1,458.77	1,173.45	1,053.17
Class IU of distribution	LU0996175864	1.00	USD	1,158.25	954.74	883.76
Class ME of capitalisation	LU0996176599	92.00	EUR	175.41	148.82	144.42
Class OE of capitalisation	LU0996176755	49,730.89	EUR	1,777.13	1,505.41	1,459.11
Class OE of distribution	LU0996176839	2.00	EUR	1,422.03	1,235.63	1,238.35
Class OU of capitalisation	LU0996176672	1.00	USD	1,448.54	1,163.38	1,042.60
Class RE of capitalisation	LU0996177308	73,410.05	EUR	175.60	148.97	144.57
Class RE of distribution	LU0996177480	5,426.74	EUR	142.18	123.65	123.80
Class UCITS ETF DR of capitalisation	LU1437017350	44,563,234.00	EUR	68.52	58.10	56.27
Class UCITS ETF DR of distribution	LU1737652583	9,791,479.00	EUR	52.71	45.83	45.82
Class UCITS ETF DR USD of distribution	LU2277591868	4,438,447.00	USD	42.25	34.84	32.20
Total Net Assets			**USD**	**6,104,497,770.61**	**4,804,458,252.98**	**3,944,701,327.11**

AMUNDI INDEX MSCI EUROPE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of capitalisation	LU1327398894	21,110.84	EUR	200.64	168.58	140.73
Class A3E of distribution	LU1327398977	366.00	EUR	162.67	140.56	120.98
Class A3U of distribution	LU1327399272	0.00	USD	105.21	105.21	104.99
Class AE of capitalisation	LU0389811885	423,271.02	EUR	289.98	244.08	204.11
Class AE of distribution	LU0389811968	8,132.01	EUR	235.46	203.47	175.10
Class I12H1S of capitalisation	LU2713266703	150,234.05	SGD	1,122.18	-	-
Class I13E of distribution	LU1732798928	131,989.12	EUR	1,426.40	1,232.48	1,060.82
Class I14E of capitalisation	LU1854486815	74,597.42	EUR	1,019.31	-	-
Class IE of capitalisation	LU0389811539	3,856,346.20	EUR	297.72	250.22	2,089.23
Class IE of distribution	LU0389811612	2,668.51	EUR	1,987.33	1,717.24	1,478.01
Class ME of capitalisation	LU0389811703	6,528.60	EUR	436.73	367.23	306.78
Class OE of capitalisation	LU0557865424	345.99	EUR	2,689.06	2,257.72	1,883.72
Class RE of capitalisation	LU0987205969	1,654,911.96	EUR	207.08	174.21	145.61
Class RE of distribution	LU0987206181	4,671.72	EUR	160.41	138.59	119.28
Class UCITS ETF DR of capitalisation	LU1437015735	21,908,007.00	EUR	95.34	80.12	67.04
Class UCITS ETF DR of distribution	LU1737652310	4,845,884.00	EUR	67.28	58.13	50.13
Total Net Assets			**EUR**	**4,422,455,781.26**	**3,535,644,049.72**	**2,938,309,804.66**

AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of capitalisation	LU1162502253	-	EUR	-	-	121.39
Class A3E of distribution	LU1162502337	1,126,596.85	EUR	144.39	129.12	115.44
Class A5E of capitalisation	LU2083144910	1.00	EUR	1.34	1.18	0.97
Class AE of capitalisation	LU0996180864	59,800.74	EUR	290.87	255.95	224.28
Class AE of distribution	LU0996180948	602.59	EUR	199.36	178.32	159.43
Class AK of capitalisation	LU2297533635	300,332.32	CZK	112.44	95.57	84.49
Class I14J of capitalisation	LU1854486906	279.69	JPY	170,622.00	148,178.00	116,251.00
Class IE of capitalisation	LU0996179858	720,886.87	EUR	131.12	115.20	100,801.95
Class IE of distribution	LU0996179932	68.70	EUR	1,603.94	1,434.44	1,282.55
Class IG of capitalisation	LU0996180195	4,341.51	GBP	2,371.20	2,171.90	1,922.70
Class IG of distribution	LU0996180278	6.82	GBP	2,022.23	1,885.78	1,706.15
Class IHC of capitalisation	LU1322783777	234.00	CHF	2,034.95	1,749.82	1,370.25
Class IHE of capitalisation	LU0996180351	16,065.02	EUR	2,585.71	2,183.31	1,678.73
Class IHU of capitalisation	LU1322783850	1,221.25	USD	2,556.72	2,121.64	1,593.32
Class IJ of capitalisation	LU0996179692	10,637.69	JPY	264,888.00	230,333.00	180,881.00
Class IJ of distribution	LU0996179775	1,395.65	JPY	226,094.00	200,127.00	160,479.00
Class ME of capitalisation	LU0996180435	19.40	EUR	232.99	204.81	179.30
Class OE of capitalisation	LU0996180609	1,220.46	EUR	2,363.64	2,074.65	1,813.91
Class OE of distribution	LU0996180781	1.00	EUR	2,000.37	1,788.33	1,598.77
Class OJ of capitalisation	LU0996180518	1.41	JPY	268,061.00	232,870.00	182,669.00
Class RE of capitalisation	LU0996181086	84,769.31	EUR	231.46	203.56	178.29
Class RE of distribution	LU0996181169	2,355.88	EUR	199.88	178.79	159.81
Class RHE of capitalisation	LU2469335967	3,664.10	EUR	149.79	126.60	97.43
Class UCITS ETF GBP of distribution	LU2668197069	36,928,401.00	GBP	10.52	9.69	-
Class UCITS ETF DR EUR of capitalisation	LU1602144732	453,816.00	EUR	262.53	231.10	202.82
Class UCITS ETF DR JPY of capitalisation	LU1602144815	-	JPY	-	36,512.29	28,759.05
Class UCITS ETF DR JPY of distribution	LU2300294746	3,236,824.00	JPY	8,118.48	7,175.52	-
Class UCITS ETF DR - HEDGED EUR of capitalisation	LU2490201840	632,051.00	EUR	71.27	60.20	-
Total Net Assets			**JPY**	**187,169,411,365.00**	**107,015,792,373.00**	**86,343,215,633.00**

AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of capitalisation	LU1327399355	22,686.00	EUR	306.03	238.29	215.33
Class A3E of distribution	LU1327399439	51,612.25	EUR	279.71	220.11	201.37
Class A5 EUR of capitalisation	LU2083145560	756,655.86	EUR	184.03	143.55	129.52
Class AE of capitalisation	LU0389812347	298,422.93	EUR	705.88	550.61	498.42
Class AE of distribution	LU0389812420	7,109.14	EUR	687.99	541.52	495.27
Class AHE of capitalisation	LU1049757120	179,891.15	EUR	245.98	185.44	160.25
Class AHK of capitalisation	LU1049757393	419,640.24	CZK	6,793.70	5,030.94	4,170.94
Class AK of capitalisation	LU2297533551	1,287,967.97	CZK	150.92	113.70	103.83
Class AU of capitalisation	LU0442407853	106,501.58	USD	563.48	416.95	349.23
Class AU of distribution	LU1049756585	12,890.92	USD	277.68	207.31	175.39
Class I15E of capitalisation	LU2451511443	58,717.05	EUR	1,256.49	977.65	882.81
Class IE of capitalisation	LU0389812008	591,629.55	EUR	724.73	564.46	5,101.93
Class IE of distribution	LU0389812180	8,982.70	EUR	5,959.43	4,690.05	4,290.62
Class IU of capitalisation	LU0442407697	23,920.93	USD	4,756.23	3,514.17	2,939.06
Class IU of distribution	LU1049756668	2,701.00	USD	278.33	207.75	175.80
Class IHE of capitalisation	LU1049757047	13,703.33	EUR	1,987.68	1,496.44	1,291.60
Class ME of capitalisation	LU0389812263	3,018.61	EUR	841.14	655.46	592.74
Class MU of capitalisation	LU1049756825	4,309.77	USD	304.44	225.01	188.28
Class OE of capitalisation	LU0557865770	906.65	EUR	5,906.43	4,595.57	4,150.71
Class OU of capitalisation	LU1049756742	1.00	USD	3,057.48	2,256.14	1,884.58
Class RU of capitalisation	LU0987206421	886.10	USD	333.67	246.77	206.60
Class RU of distribution	LU0987206694	10.00	USD	299.72	223.83	189.28
Class RHE of capitalisation	LU0987206777	39,473.51	EUR	176.10	132.69	114.62
Class RHE of distribution	LU0987206850	-	EUR	-	33.21	56.08
Class RHG of capitalisation	LU0987206934	2,842.30	GBP	262.50	195.50	166.40
Class RHG of distribution	LU0987207072	2,421.47	GBP	243.02	182.82	157.65
Class UCITS ETF DR of capitalisation	LU1437016543	-	EUR	-	108.13	97.74
Class UCITS ETF DR of distribution	LU1737653045	-	EUR	-	87.97	80.48
Total Net Assets			**USD**	**1,452,850,078.84**	**2,022,801,641.99**	**2,400,141,849.05**

AMUNDI INDEX MSCI WORLD

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A12E of capitalisation	LU2531807654	-	EUR	-	109.89	-
Class A12S of capitalisation	LU2420245917	1,531,423.45	SGD	175.78	141.44	121.82
Class A12U of capitalisation	LU2420245321	387,736.06	USD	138.98	105.04	85.99
Class AE of capitalisation	LU0996182563	2,447,969.74	EUR	325.98	260.22	230.82
Class AE of distribution	LU0996182647	64,284.93	EUR	282.20	228.43	205.84
Class AK of capitalisation	LU2297533395	2,919,597.17	CZK	144.34	111.29	99.59
Class AU of capitalisation	LU0996182308	70,836.55	USD	275.75	208.82	171.39
Class AU of distribution	LU0996182480	3,721.59	USD	228.50	175.43	146.20
Class I12E of capitalisation	LU2430581392	27,801.00	EUR	1,314.17	1,048.38	927.70
Class I12U of capitalisation	LU2753546436	763,189.98	USD	1,152.39	-	-
Class I13HE of capitalisation	LU2310798074	38,614.44	EUR	1,381.28	1,074.81	910.31
Class I13SK of capitalisation	LU1818750462	29,530,061.45	SEK	210.82	170.61	142.64
Class I14E of capitalisation	LU2244410960	610,627.24	EUR	1,699.44	1,353.23	1,197.34
Class I14G of distribution	LU2244411000	163,569.57	GBP	1,494.54	1,261.19	1,150.44
Class I15E of capitalisation	LU2451511369	9,026.88	EUR	1,245.92	992.58	878.69
Class IE of capitalisation	LU0996181599	99,814.91	EUR	3,433.27	2,737.90	2,426.15
Class IE of distribution	LU0996181672	5,914.24	EUR	2,825.72	2,287.18	2,061.32
Class IE-EXF of capitalisation	LU1437016626	137.87	EUR	1,432.61	1,141.57	1,012.01
Class IG of capitalisation	LU0996181755	20.90	GBP	3,336.59	2,773.85	2,486.91
Class IG of distribution	LU0996181839	1,077.77	GBP	2,857.34	2,411.50	2,199.23
Class IU of capitalisation	LU0996181243	14,409.27	USD	2,677.51	2,025.59	1,660.84
Class IU of distribution	LU0996181326	2,185.00	USD	2,289.28	1,757.34	1,464.61
Class ME of capitalisation	LU0996181912	8,219.00	EUR	327.76	261.51	231.85
Class OE of capitalisation	LU0996182134	-	EUR	-	1,028.44	-
Class OE of distribution	LU0996182217	2.00	EUR	2,825.24	2,286.58	2,061.18
Class OU of capitalisation	LU0996182050	1.00	USD	2,698.89	2,040.29	1,671.78
Class RE of capitalisation	LU0996182720	243,268.57	EUR	327.76	261.51	231.84
Class RE of distribution	LU0996182993	805.87	EUR	282.64	228.77	206.16
Class UCITS ETF DR of capitalisation	LU1437016972	-	EUR	-	96.44	85.49
Class UCITS ETF DR of distribution	LU1737652237	-	EUR	-	76.41	68.90
Total Net Assets			**USD**	**4,848,619,567.23**	**5,735,090,249.36**	**4,231,380,109.25**

AMUNDI CAC 40 ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR EUR of capitalisation	LU1681046931	7,937,423.00	EUR	129.20	113.99	89.47
Class UCITS ETF DR EUR of distribution	LU1681047079	2,131,925.00	EUR	79.40	71.90	58.06
Total Net Assets			**EUR**	**1,194,821,850.16**	**740,744,821.55**	**787,690,726.70**

AMUNDI DJ SWITZERLAND TITANS 30

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611732632	889,445.00	CHF	157.23	-	-
Total Net Assets			**CHF**	**139,851,280.34**	**-**	**-**

AMUNDI DAX

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611732046	7,791,637.00	EUR	151.22	-	-
Total Net Assets			**EUR**	**1,178,249,873.51**	**-**	**-**

AMUNDI DIVDAX

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611731741	2,285,889.00	EUR	34.46	-	-
Total Net Assets			**EUR**	**78,777,860.62**	**-**	**-**

AMUNDI SDAX

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611732475	1,039,699.00	EUR	114.18	-	-
Total Net Assets			**EUR**	**118,708,111.50**	**-**	**-**

AMUNDI EURO STOXX 50

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR EUR of capitalisation	LU1681047236	18,375,840.00	EUR	127.07	103.04	79.52
Class UCITS ETF DR EUR of distribution	LU1681047319	6,711,598.00	EUR	80.72	67.25	53.44
Class UCITS ETF DR USD of capitalisation	LU1681047400	146,448.00	USD	141.81	109.09	77.91
Total Net Assets			**EUR**	**2,895,312,315.06**	**1,975,274,100.01**	**1,680,319,577.02**

AMUNDI EURO STOXX SELECT DIVIDEND30

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611732558	1,828,000.00	EUR	35.74	-	-
Total Net Assets			**EUR**	**65,328,223.00**	**-**	**-**

AMUNDI F.A.Z. 100

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611732129	2,752,495.00	EUR	31.58	-	-
Total Net Assets			**EUR**	**86,937,409.99**	**-**	**-**

AMUNDI FTSE EPRA EUROPE REAL ESTATE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681039480	127,870.00	EUR	352.11	265.56	265.54
Class UCITS ETF EUR of distribution	LU1812091194	1,095,313.00	EUR	34.42	27.14	-
Total Net Assets			**EUR**	**82,723,484.79**	**62,243,851.54**	**31,084,955.66**

AMUNDI ITALY MIB ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681037518	852,103.00	EUR	78.09	62.31	43.56
Total Net Assets			**EUR**	**66,539,632.54**	**56,591,999.75**	**42,361,169.36**

AMUNDI GLOBAL INFRASTRUCTURE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1589350310	130,635.00	EUR	75.41	64.55	61.04
Total Net Assets			**EUR**	**9,850,590.56**	**72,029,366.48**	**63,430,269.61**

AMUNDI JAPAN TOPIX

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DAILY HEDGED CHF of capitalisation	LU1681038169	93,428.00	CHF	100.59	86.20	66.49
Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681037864	615,998.00	EUR	385.03	323.25	245.18
Class UCITS ETF DAILY HEDGED GBP of capitalisation	LU1681038086	68,192.00	GBP	112.53	93.31	69.77
Class UCITS ETF DAILY HEDGED USD of capitalisation	LU1681037948	198,809.00	USD	124.66	103.01	76.12
Class UCITS ETF EUR of capitalisation	LU1681037609	2,598,337.00	EUR	108.05	94.16	81.23
Class UCITS ETF JPY of capitalisation	LU1681037781	1,198,288.00	JPY	17,259.00	14,884.00	11,519.00
Total Net Assets			**EUR**	**688,902,748.03**	**798,444,512.26**	**897,795,370.70**

AMUNDI JPX-NIKKEI 400

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DAILY HEDGED CHF of capitalisation	LU1681047665	33,453.00	CHF	134.46	113.07	86.73
Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681039134	269,862.00	EUR	287.03	236.57	178.34
Class UCITS ETF DAILY HEDGED GBP of capitalisation	LU1681039308	12,176.00	GBP	309.90	252.28	187.49
Class UCITS ETF DAILY HEDGEG USD of capitalisation	LU1681039217	158,090.00	USD	334.23	271.11	199.13
Class UCITS ETF EUR of capitalisation	LU1681038912	379,675.00	EUR	184.68	158.40	136.23
Class UCITS ETF JPY of capitalisation	LU1681039050	199,829.00	JPY	29,498.00	25,037.00	19,315.00
Total Net Assets			**EUR**	**241,157,647.06**	**214,344,309.12**	**236,901,289.23**

AMUNDI MSCI BRAZIL

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1437024992	130,127.00	USD	49.81	48.89	42.66
Total Net Assets			**USD**	**6,481,004.74**	**7,737,147.16**	**6,751,495.42**

AMUNDI MSCI CHINA TECH ESG SCREENED

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681043912	175,926.00	EUR	237.88	238.13	244.39
Class UCITS ETF USD of capitalisation	LU1681044050	15,788.00	USD	265.48	252.13	239.41
Total Net Assets			**EUR**	**45,604,549.15**	**52,770,191.14**	**75,038,457.99**

AMUNDI MSCI CHINA A II

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2572256746	1,500,099.00	USD	154.63	134.75	-
Total Net Assets			**USD**	**231,953,546.90**	**194,432,664.91**	**-**

AMUNDI MSCI EM ASIA

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681044480	22,394,453.00	EUR	39.04	31.76	30.72
Class UCITS ETF USD of capitalisation	LU1681044563	14,964,567.00	USD	43.58	33.63	30.10
Total Net Assets			**EUR**	**1,458,663,625.05**	**1,525,649,914.36**	**1,847,577,324.51**

AMUNDI MSCI EM LATIN AMERICA

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681045024	14,804,566.00	EUR	14.58	14.99	13.61
Class UCITS ETF USD of capitalisation	LU1681045297	11,752,557.00	USD	16.27	15.87	13.33
Total Net Assets			**EUR**	**387,199,630.21**	**574,735,020.48**	**266,775,842.25**

AMUNDI MSCI EMERGING MARKETS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681045370	448,060,281.00	EUR	5.25	4.39	4.26
Class UCITS ETF USD of capitalisation	LU1681045453	169,938,572.00	USD	5.86	4.65	4.17
Total Net Assets			**EUR**	**3,243,783,815.30**	**3,142,010,789.05**	**2,788,799,444.98**

AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681044308	1,344,258.00	EUR	326.93	276.10	226.62
Total Net Assets			**EUR**	**439,482,355.78**	**314,721,799.86**	**200,772,697.29**

AMUNDI MSCI EUROPE GROWTH

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU1598688189	572,352.00	EUR	194.56	-	-
Class UCITS ETF EUR of capitalisation	LU1681042435	117,069.00	EUR	325.18	272.22	237.81
Total Net Assets			**EUR**	**149,423,276.27**	**44,084,477.73**	**40,060,771.09**

AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681041973	839,177.00	EUR	188.93	157.59	131.71
Total Net Assets			**EUR**	**158,546,583.96**	**91,953,940.05**	**55,232,599.62**

AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681041627	1,070,291.00	EUR	140.96	118.74	104.86
Total Net Assets			**EUR**	**150,867,129.91**	**135,701,694.42**	**155,788,961.63**

AMUNDI MSCI EUROPE MOMENTUM FACTOR

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681041460	488,359.00	EUR	107.69	85.08	74.29
Total Net Assets			**EUR**	**52,590,024.97**	**40,712,792.70**	**195,100,966.95**

AMUNDI MSCI EUROPE QUALITY FACTOR

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681041890	4,017,717.00	EUR	113.53	96.08	84.05
Total Net Assets			**EUR**	**456,145,819.05**	**465,038,847.95**	**404,013,181.13**

AMUNDI MSCI EUROPE VALUE FACTOR

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681042518	838,400.00	EUR	317.09	269.03	217.13
Total Net Assets			**EUR**	**265,849,003.76**	**537,337,319.06**	**462,157,929.66**

AMUNDI MSCI INDIA

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681043086	262,365.00	EUR	1,027.88	782.16	777.54
Class UCITS ETF USD of capitalisation	LU1681043169	34,172.00	USD	1,147.20	828.10	761.72
Total Net Assets			**EUR**	**304,806,207.23**	**177,389,150.37**	**141,074,074.51**

AMUNDI MSCI NORDIC

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681044647	399,194.00	EUR	678.55	567.95	474.04
Total Net Assets			**EUR**	**270,873,141.84**	**202,534,675.17**	**175,439,345.48**

AMUNDI MSCI SWITZERLAND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF CHF of capitalisation	LU1681044993	18,208,517.00	CHF	10.83	9.68	8.99
Class UCITS ETF EUR of capitalisation	LU1681044720	12,426,848.00	EUR	11.50	9.99	9.32
Total Net Assets			**EUR**	**352,413,479.94**	**286,968,742.93**	**598,757,111.31**

AMUNDI PEA MSCI USA ESG LEADERS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681042864	893,828.00	EUR	653.65	520.35	464.68
Class UCITS ETF USD of capitalisation	LU1681042948	733,754.00	USD	729.74	551.48	455.23
Total Net Assets			**EUR**	**1,064,019,576.01**	**542,102,921.45**	**761,354,204.64**

AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1589349734	3,334,872.00	USD	103.04	80.86	72.62
Total Net Assets			**USD**	**343,617,396.81**	**371,014,048.10**	**314,441,728.96**

AMUNDI MSCI WORLD

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681043599	7,369,666.00	EUR	529.03	421.62	374.15
Class UCITS ETF EUR of distribution	LU2655993207	8,520,956.00	EUR	31.90	-	-
Class UCITS ETF USD of capitalisation	LU1681043672	122,392.00	USD	590.42	446.37	366.54
Total Net Assets			**EUR**	**4,235,378,727.30**	**2,684,605,498.08**	**2,021,901,560.84**

AMUNDI MSCI WORLD III

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2572257124	48,909,058.00	USD	106.19	81.62	-
Total Net Assets			**USD**	**5,193,535,376.64**	**3,643,640,780.52**	**-**

AMUNDI GLOBAL BIOENERGY ESG SCREENED

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681046006	93,494.00	EUR	360.42	387.05	362.24
Class UCITS ETF USD of capitalisation	LU1681046188	8,730.00	USD	402.25	409.79	354.87
Total Net Assets			**EUR**	**36,843,911.33**	**64,989,687.19**	**90,823,270.96**

AMUNDI MSCI WORLD EX EUROPE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681045537	1,062,407.00	EUR	587.12	462.81	415.80
Class UCITS ETF USD of capitalisation	LU1681045610	-	USD	-	-	407.34
Total Net Assets			**EUR**	**623,759,384.40**	**470,041,897.67**	**402,354,581.83**

AMUNDI NASDAQ-100

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681038599	915,142.00	EUR	468.99	349.40	267.60
Class UCITS ETF EUR of capitalisation	LU1681038243	6,158,747.00	EUR	204.49	157.23	125.88
Class UCITS ETF USD of capitalisation	LU1681038326	1,386,859.00	USD	228.21	166.47	123.32
Total Net Assets			**EUR**	**1,972,160,434.97**	**1,585,747,099.07**	**1,159,787,512.89**

AMUNDI NYSE ARCA GOLD BUGS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611731824	11,068,087.00	USD	31.33	-	-
Total Net Assets			**USD**	**346,815,648.96**	**-**	**-**

AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2572256662	232,392.00	USD	500.53	396.57	-
Total Net Assets			**EUR**	**104,223,242.04**	**93,808,507.07**	**-**

AMUNDI RUSSELL 2000

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681038672	1,249,113.00	EUR	295.75	246.76	245.57
Class UCITS ETF USD of capitalisation	LU1681038839	350,141.00	USD	330.07	261.28	240.58
Total Net Assets			**EUR**	**472,979,503.61**	**183,291,494.66**	**141,164,730.40**

AMUNDI S&P 500

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681049109	2,840,389.00	EUR	139.03	104.38	88.93
Class UCITS ETF EUR of capitalisation	LU1681048804	24,669,505.00	EUR	101.14	78.34	69.73
Class UCITS ETF USD of capitalisation	LU1681049018	38,441,932.00	USD	112.86	82.94	68.31
Class UCITS ETF USD of distribution	LU2391437253	34,295.00	USD	62.58	46.44	38.81
Total Net Assets			**EUR**	**6,779,395,298.51**	**5,983,477,675.06**	**6,332,251,948.40**

AMUNDI S&P 500 BUYBACK

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681048127	326,958.00	EUR	284.66	231.73	214.24
Class UCITS ETF USD of capitalisation	LU1681048556	24,094.00	USD	317.71	245.35	209.88
Total Net Assets			**EUR**	**99,931,295.85**	**104,777,771.34**	**139,712,658.02**

AMUNDI S&P GLOBAL LUXURY

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681048630	2,130,020.00	EUR	202.23	193.08	174.23
Class UCITS ETF USD of capitalisation	LU1681048713	268,889.00	USD	225.69	204.42	170.69
Total Net Assets			**EUR**	**485,136,703.77**	**550,067,208.64**	**327,551,708.78**

AMUNDI MSCI SMART CITIES ESG SCREENED

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU2037748345	1,214,793.00	EUR	57.97	52.45	51.23
Total Net Assets			**EUR**	**70,419,534.81**	**10,174,973.68**	**14,089,204.21**

AMUNDI SMART FACTORY

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU2037749822	238,576.00	EUR	73.15	64.68	58.88
Total Net Assets			**EUR**	**17,452,273.01**	**25,645,897.43**	**28,531,215.19**

AMUNDI STOXX EUROPE 600

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU0908500753	36,578,884.00	EUR	243.23	-	-
Class UCITS ETF HEDGED EUR of distribution	LU1574142243	830,590.00	EUR	134.46	-	-
Total Net Assets			**EUR**	**9,008,694,979.53**	**-**	**-**

AMUNDI MSCI ROBOTICS & AI ESG SCREENED

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1861132840	8,876,061.00	EUR	96.17	79.54	69.07
Total Net Assets			**EUR**	**853,636,322.54**	**786,298,814.70**	**335,143,553.39**

AMUNDI PRIME EMERGING MARKETS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2300295123	1,737,366.00	USD	20.20	16.13	14.37
Total Net Assets			**USD**	**35,096,549.00**	**21,609,886.04**	**6,871,170.61**

AMUNDI PRIME EUROPE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2089238039	2,004,320.00	EUR	28.12	23.54	19.66
Class UCITS ETF DR of distribution	LU1931974262	2,100,660.00	EUR	29.92	25.78	22.23
Total Net Assets			**EUR**	**119,202,111.71**	**57,957,759.93**	**24,085,326.71**

AMUNDI PRIME EUROZONE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2089238112	2,192,944.00	EUR	28.21	23.29	18.62
Class UCITS ETF DR of distribution	LU1931974429	1,585,320.00	EUR	30.69	26.05	21.48
Total Net Assets			**EUR**	**110,519,368.68**	**75,915,270.01**	**76,131,892.14**

AMUNDI PRIME GLOBAL

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2089238203	15,842,475.00	USD	33.30	25.15	20.55
Class UCITS ETF DR of distribution	LU1931974692	24,624,788.00	USD	37.67	28.91	24.07
Total Net Assets			**USD**	**1,455,209,979.24**	**763,859,004.68**	**471,286,729.05**

AMUNDI PRIME JAPAN

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IG of capitalisation	LU2753546519	192,177.14	GBP	1,027.480	-	-
Class UCITS ETF DR of capitalisation	LU2089238385	6,939,130.00	JPY	4,286.69	3,687.77	2,844.11
Class UCITS ETF DR of distribution	LU1931974775	46,199,020.00	JPY	4,496.54	3,942.99	3,108.23
Total Net Assets			**JPY**	**275,361,766,197.00**	**59,957,143,466.00**	**27,703,680,406.00**

AMUNDI PRIME UK MID AND SMALL CAP

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IG of capitalisation	LU2753546600	53,852.68	GBP	1,124.95	-	-
Class UCITS ETF DR of distribution	LU2182388152	6,311,492.00	GBP	22.66	20.04	18.82
Total Net Assets			**GBP**	**203,328,505.41**	**35,110,409.75**	**30,757,705.47**

AMUNDI PRIME USA

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AS of capitalisation	LU2420246055	2,596,028.64	SGD	180.12	141.20	121.98
Class AU of capitalisation	LU2420245594	30,363.07	USD	141.29	104.04	85.49
Class UCITS ETF DR of capitalisation	LU2089238468	-	USD	-	26.97	22.16
Class UCITS ETF DR of distribution	LU1931974858	-	USD	-	32.55	27.06
Total Net Assets			**USD**	**368,979,562.91**	**262,997,745.82**	**144,737,587.69**

AMUNDI INDEX MSCI EM ASIA SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of distribution	LU2300294589	3,252,262.00	USD	39.71	34.20	33.38
Total Net Assets			**USD**	**129,160,635.38**	**477,198,348.65**	**451,012,125.06**

AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1861138375	1,471,237.36	EUR	116.93	103.73	106.33
Class AK of capitalisation	LU2297533478	951,560.71	CZK	94.24	80.74	83.51
Class I13SK of capitalisation	LU2059754627	11,995,433.88	SEK	119.69	107.55	103.82
Class I14E of capitalisation	LU2183780308	29,400.00	EUR	1,236.82	1,094.38	1,119.12
Class I14G of capitalisation	LU2022263615	1.18	GBP	1,060.14	975.90	1,007.58
Class IE of capitalisation	LU1861137724	34,504.29	EUR	1,200.84	1,062.54	1,086.57
Class IE of distribution	LU1861137997	11,482.73	EUR	1,098.97	995.20	1,041.62
Class IG of capitalisation	LU2089234475	42,949.10	GBP	1,071.47	988.35	1,022.58
Class IU of capitalisation	LU1861137567	16,811.17	USD	1,203.29	1,010.05	955.72
Class RE of capitalisation	LU1861138029	483.51	EUR	121.04	107.13	109.61
Class UCITS ETF DR of capitalisation	LU1861138961	23,754,216.00	USD	60.12	50.05	47.59
Class UCITS ETF DR of distribution	LU2059756754	3,874,810.00	USD	53.69	45.73	44.47
Class UCITS ETF DR GBP of distribution	LU2469335371	210,063.00	GBP	47.74	44.71	47.08
Total Net Assets			**USD**	**2,174,300,159.56**	**2,113,311,692.47**	**1,515,205,771.24**

AMUNDI INDEX MSCI EMU SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I17E of capitalisation	LU2113060508	1.00	EUR	1,560.54	1,257.27	1,057.93
Class IG of capitalisation	LU2382233265	8.42	GBP	1,166.88	980.96	836.00
Class UCITS ETF DR of capitalisation	LU2109787635	2,409,464.00	EUR	89.98	72.56	61.12
Total Net Assets			**EUR**	**216,809,810.05**	**253,251,210.62**	**194,880,460.63**

AMUNDI INDEX MSCI EUROPE SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of distribution	LU1932918052	1,766,273.25	EUR	160.38	134.01	117.35
Class AE of capitalisation	LU1861136833	563,064.58	EUR	175.96	143.71	122.77
Class I13E of capitalisation	LU2360787019	34,829.34	EUR	1,238.53	1,008.95	859.70
Class I13HE of capitalisation	LU2402389188	203,041.01	EUR	1,143.60	941.50	802.07
Class I13SK of capitalisation	LU2059754890	3,195,620.34	SEK	159.66	132.21	106.45
Class I14E of capitalisation	LU2219646168	5,734.63	EUR	1,532.10	1,248.10	1,063.44
Class IE of capitalisation	LU1861136320	53,199.51	EUR	1,820.07	1,484.04	1,265.59
Class IE of distribution	LU1861136593	11,734.35	EUR	1,624.92	1,357.80	1,188.95
Class IE - EXF of capitalisation	LU1861137211	4,583.32	EUR	1,149.30	-	-
Class IG of capitalisation	LU2089234046	52,350.83	GBP	1,422.35	1,209.02	1,043.18
Class OE of capitalisation	LU1861137054	4,572.50	EUR	1,173.78	956.30	-
Class RE of capitalisation	LU1861136676	2,768.74	EUR	145.17	118.51	101.19
Class UCITS ETF DR of capitalisation	LU1861137484	24,985,591.00	EUR	86.40	70.45	60.08
Class UCITS ETF DR of distribution	LU2059756598	2,678,573.00	EUR	70.15	58.61	51.32
Total Net Assets			**EUR**	**3,273,009,824.51**	**3,222,437,068.35**	**2,870,955,333.73**

AMUNDI INDEX MSCI JAPAN SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I13E of capitalisation	LU2360787100	15,442.71	EUR	1,016.69	931.67	891.54
Class IG of capitalisation	LU2270400331	25,641.71	GBP	928.27	887.67	860.29
Class UCITS ETF DR of capitalisation	LU2233156749	8,509,468.00	JPY	7,426.85	6,740.59	5,792.64
Class UCITS ETF DR GBP of distribution	LU2469335025	14,064.00	GBP	50.97	49.50	48.32
Class UCITS ETF DR HEDGED EUR of capitalisation	LU2269164310	2,556,003.00	EUR	65.38	57.47	48.28
Class UCITS ETF DR HEDGED EUR of distribution	LU1646360542	58,687.00	EUR	28.70	25.57	-
Class UCITS ETF DR HEDGED CHF of capitalisation	LU1646360039	22,805.00	CHF	142.63	127.77	-
Class UCITS ETF DR HEDGED GBP of capitalisation	LU1646359619	52,375.00	GBP	190.66	165.77	-
Class UCITS ETF DR HEDGED USD of capitalisation	LU1646359882	71,557.00	USD	209.13	180.55	-
Total Net Assets			**JPY**	**101,963,656,995.00**	**133,495,551,232.00**	**83,080,851,841.00**

AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of distribution	LU1162502766	853,865.89	EUR	105.15	92.49	94.24
Class AE of capitalisation	LU0390717543	35,996.87	EUR	293.14	248.21	244.56
Class AE of distribution	LU0390718277	1,448.23	EUR	163.12	143.47	146.16
Class IE of capitalisation	LU0390718863	31,299.69	EUR	2,983.88	2,523.99	2,484.33
Class IE of distribution	LU0390718947	1,231.77	EUR	1,871.22	1,646.02	1,677.09
Class IG of capitalisation	LU2269164237	23,954.07	GBP	1,119.13	986.86	982.78
Class IU of capitalisation	LU2297532744	4,926.00	USD	1,096.85	880.16	801.62
Class ME of capitalisation	LU0390717469	-	EUR	-	-	216.22
Class OE of capitalisation	LU0557865853	262.48	EUR	1,375.55	1,162.38	1,143.26
Class OU of capitalisation	LU2368674557	5,191.93	USD	1,066.23	854.74	777.88
Class RE of capitalisation	LU0987207155	1,047.39	EUR	181.68	153.75	151.41
Class RE of distribution	LU0987207239	10.01	EUR	129.92	114.19	116.20
Class UCITS ETF DR EUR of capitalisation	LU1602144906	479,110.00	EUR	653.26	553.52	546.18
Class UCITS ETF DR EUR of distribution	LU2402389261	5,254,461.00	EUR	10.10	8.87	9.02
Class UCITS ETF DR USD of capitalisation	LU1602145036	43,064.00	USD	733.87	588.41	535.89
Class UCITS ETF DR GBP of distribution	LU2469335298	95,778.00	GBP	48.92	44.86	45.32
Total Net Assets			**EUR**	**638,965,623.61**	**700,375,506.77**	**694,629,998.67**

AMUNDI INDEX MSCI USA SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1861135512	69,231.33	EUR	219.27	185.99	168.30
Class I13E of capitalisation	LU2360787282	52,591.62	EUR	1,333.76	1,128.39	1,018.45
Class I13SK of capitalisation	LU2059754973	8,420,912.66	SEK	199.58	171.64	146.38
Class I14E of capitalisation	LU2213807030	3,334.36	EUR	1,702.93	1,440.72	1,300.34
Class IE of capitalisation	LU1861134622	29,424.37	EUR	1,647.69	1,395.25	1,260.43
Class IG of capitalisation	LU2089234129	94,378.36	GBP	1,741.80	1,537.58	1,405.35
Class IHE of capitalisation	LU1861134978	2,376.45	EUR	1,957.06	1,598.85	1,378.72
Class IHE of distribution	LU1861135199	3,000.58	EUR	1,648.90	1,363.31	1,189.90
Class IU of capitalisation	LU1861134465	142,216.69	USD	1,976.00	1,587.35	1,326.84
Class IU of distribution	LU1861134549	-	USD	-	-	937.05
Class RE of capitalisation	LU1861135272	848.95	EUR	134.58	114.10	103.19
Class OU of capitalisation	LU2368674128	42,278.97	USD	1,212.06	972.88	812.77
Class UCITS ETF DR HEDGED EUR of capitalisation	LU2153616599	-	EUR	-	65.72	56.69
Class UCITS ETF DR of capitalisation	LU1861136247	-	EUR	-	91.80	82.95
Total Net Assets			**USD**	**884,924,953.93**	**6,521,773,384.37**	**4,198,996,979.21**

AMUNDI INDEX MSCI WORLD SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1861133657	880,255.81	EUR	194.77	163.51	146.15
Class I13HE of capitalisation	LU2360786987	62,449.47	EUR	1,287.70	1,078.33	961.46
Class I13SK of capitalisation	LU2059755277	12,062,871.33	SEK	181.55	154.52	130.17
Class I14E of capitalisation	LU2183780217	41,460.00	EUR	1,660.21	1,391.40	1,241.59
Class I14G of capitalisation	LU2022263029	65,296.88	GBP	1,624.29	1,418.13	1,279.43
Class I14HG of capitalisation	LU2022263292	26,882.66	GBP	1,710.62	1,379.74	1,161.50
Class IE of capitalisation	LU1861133145	30,556.46	EUR	2,030.62	1,702.18	1,519.21
Class IG of capitalisation	LU2089234392	70,452.08	GBP	1,582.19	1,382.63	1,248.52
Class IG of distribution	LU2547940408	2,026.46	GBP	1,200.09	1,062.03	-
Class OE of capitalisation	LU1861133814	1.00	EUR	1,263.54	1,057.48	-
Class RE of capitalisation	LU1861133491	2,064.81	EUR	127.80	107.24	95.81
Class UCITS ETF DR HEDGED of capitalisation	LU2249056297	-	EUR	-	56.63	48.23
Class UCITS ETF DR of capitalisation	LU1861134382	-	EUR	-	81.41	72.64
Total Net Assets			**USD**	**1,000,439,952.46**	**4,571,852,127.88**	**2,928,076,006.51**

AMUNDI MSCI UK IMI SRI PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IG of capitalisation	LU2269164153	36,478.56	GBP	1,189.34	1,016.49	895.87
Class IG of distribution	LU2531807571	1.00	GBP	1,272.96	1,121.71	-
Class OG of capitalisation	LU2368674474	16,510.55	GBP	1,089.60	930.50	819.64
Class UCITS ETF DR of distribution	LU2368674631	82,718.00	EUR	15.54	13.16	11.99
Class UCITS ETF EUR of capitalisation	LU1437025023	43,131.00	EUR	860.61	705.68	617.83
Class UCITS ETF GBP of capitalisation	LU1437025296	5,279,526.00	GBP	11.93	10.20	9.04
Total Net Assets			**EUR**	**187,517,898.17**	**149,106,944.53**	**123,357,724.38**

AMUNDI DAX 50 ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2240851688	313,062.00	EUR	68.71	55.60	44.30
Total Net Assets			**EUR**	**21,511,633.62**	**17,091,704.94**	**12,473,477.33**

AMUNDI MDAX ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611731667	6,348,833.00	EUR	22.97	-	-
Total Net Assets			**EUR**	**145,861,578.80**	**-**	**-**

AMUNDI S&P 500 ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A4E of capitalisation	LU0996179262	207,542.38	EUR	909.10	706.04	619.34
Class AE of capitalisation	LU0996179007	1,520,892.60	EUR	442.19	343.07	300.64
Class AE of distribution	LU0996179189	40,148.37	EUR	402.04	314.52	278.25
Class AU of capitalisation	LU0996178884	310,754.24	USD	356.72	262.55	212.88
Class AU of distribution	LU0996178967	23,301.61	USD	223.30	165.70	135.60
Class I14U of capitalisation	LU1854487037	146.38	USD	2,231.72	1,638.04	1,324.90
Class IE of capitalisation	LU0996177720	16,237,886.19	EUR	36.59	28.34	247.97
Class IE of distribution	LU0996177993	250.34	EUR	308.72	241.46	213.65
Class IG of capitalisation	LU0996178025	10.95	GBP	4,569.42	3,690.24	3,266.95
Class IG of distribution	LU0996178298	0.82	GBP	4,086.57	3,333.06	2,984.04
Class IU of capitalisation	LU0996177563	45,954.93	USD	3,636.32	2,672.36	2,163.64
Class IU of distribution	LU0996177647	445.96	USD	2,030.62	1,506.59	1,233.15
Class IHE of capitalisation	LU0996178371	115,265.60	EUR	2,973.03	2,225.27	1,860.10
Class OE of distribution	LU0996178702	1.00	EUR	4,026.70	3,149.74	2,787.64
Class OU of capitalisation	LU0996178538	30,983.18	USD	3,674.27	2,697.54	2,181.82
Class RE of capitalisation	LU0996179346	132,725.85	EUR	445.00	345.07	302.24
Class RE of distribution	LU0996179429	3,885.27	EUR	402.92	315.19	278.86
Class RHE of capitalisation	LU1854487201	703,307.44	EUR	191.58	143.54	120.05
Class UCITS ETF of capitalisation	LU1437017863	-	EUR	-	115.18	100.78
Class UCITS ETF HEDGED of capitalisation	LU2098887263	-	EUR	-	62.43	52.25
Total Net Assets			**USD**	**2,640,537,544.60**	**4,105,946,391.09**	**2,488,508,303.47**

AMUNDI STOXX EUROPE 600 ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681040223	6,179,750.00	EUR	128.74	107.18	90.02
Total Net Assets			**EUR**	**795,573,505.29**	**576,654,880.77**	**145,647,878.79**

AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU2078922627	903.08	EUR	121.90	-	-
Class AU of capitalisation	LU2078921652	-	USD	-	92.96	-
Class IE of capitalisation	LU2078923351	102.58	EUR	1,207.80	-	-
Class IG of distribution	LU2332964902	148.00	GBP	798.11	742.76	781.98
Class IU-EXF of capitalisation	LU2078923948	24,147.42	USD	1,204.01	990.87	925.94
Class UCITS ETF DR of capitalisation	LU2439119236	44,314.00	USD	51.31	42.23	39.46
Total Net Assets			**USD**	**31,767,248.25**	**288,108,669.13**	**331,781,229.10**

AMUNDI MSCI CHINA ESG LEADERS SELECT

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2343997487	4,246,799.00	USD	34.17	30.41	28.82
Total Net Assets			**USD**	**145,113,493.56**	**194,184,303.23**	**151,173,048.65**

AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU2710736401	3,846.93	EUR	113.69	-	-
Class IE of capitalisation	LU2774389170	1.00	EUR	1,059.12	-	-
Class IU of capitalisation	LU2343865148	23,840.37	USD	1,183.05	956.45	873.11
Class RE of capitalisation	LU2661919956	237,965.12	EUR	115.60	98.56	-
Class RU of capitalisation	LU2798197484	1.00	USD	109.31	-	-
Class UCITS ETF DR of capitalisation	LU2345046655	10,938,067.00	USD	49.08	39.68	36.22
Total Net Assets			**USD**	**596,222,366.77**	**353,227,085.47**	**200,243,957.12**

AMUNDI MSCI EMERGING ESG LEADERS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I12U of capitalisation	LU2798197567	21.58	EUR	1,087.35	-	-
Class I17U of capitalisation	LU2113060920	1.00	USD	1,139.85	919.75	843.13
Class OU of capitalisation	LU2368674391	58,053.31	USD	929.21	749.64	687.26
Class UCITS ETF DR of capitalisation	LU2109787551	20,893,122.00	USD	61.63	49.76	45.64
Total Net Assets			**USD**	**1,341,572,666.18**	**1,105,814,357.99**	**714,244,601.61**

AMUNDI MSCI EMU ESG LEADERS SELECT

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU0389811372	220,078.88	EUR	252.69	214.19	173.25
Class AE of distribution	LU0389811455	14,469.66	EUR	238.34	207.71	173.67
Class AK of capitalisation	LU2297533718	372,993.40	CZK	126.20	103.32	84.31
Class IE of capitalisation	LU0389810994	154,975.15	EUR	2,594.42	2,195.85	1,773.49
Class IE of distribution	LU0389811026	6,352.37	EUR	1,785.69	1,556.03	1,301.26
Class IHC of capitalisation	LU1322784072	11.00	CHF	1,814.87	1,571.69	1,294.17
Class IHU of capitalisation	LU1322783934	170.03	USD	2,291.54	1,907.14	1,498.87
Class ME of capitalisation	LU0389811299	1.91	EUR	292.16	247.30	199.83
Class OE of capitalisation	LU0557865341	10,058.97	EUR	2,478.95	2,096.01	1,691.59
Class RE of capitalisation	LU0987205530	99,300.34	EUR	199.38	168.92	136.57
Class RE of distribution	LU0987205613	10.00	EUR	155.97	135.87	113.68
Class RHG of capitalisation	LU0987205704	2,196.13	GBP	204.30	171.39	136.83
Class RHG of distribution	LU0987205886	19.18	GBP	161.61	139.36	115.14
Class UCITS ETF DR EUR of capitalisation	LU1602144575	4,465,432.00	EUR	304.14	257.17	208.30
Class UCITS ETF DR EUR of distribution	LU2059756325	902,978.00	EUR	64.91	56.45	47.30
Total Net Assets			**EUR**	**1,936,799,767.52**	**1,945,421,703.47**	**1,696,835,269.62**

AMUNDI MSCI USA ESG LEADERS SELECT

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I13U of capitalisation	LU2402389345	18,379.62	USD	1,232.77	925.18	751.00
Class I13HC of capitalisation	LU2402389428	1.00	CHF	1,109.83	865.75	734.89
Class I13HG of distribution	LU2402389691	18,898.63	GBP	1,160.87	884.74	740.26
Class I13HEC of capitalisation	LU2402389774	5,167.20	EUR	1,150.16	874.79	732.91
Class I13HED of distribution	LU2402389857	176.80	EUR	1,123.53	865.18	732.85
Class I17U of capitalisation	LU2113060847	1.00	USD	1,882.61	1,412.40	1,146.45
Class OU of capitalisation	LU2360787365	12,286.15	USD	1,328.71	997.39	809.97
Class UCITS ETF DR of capitalisation	LU2109787395	-	USD	-	-	63.55
Class UCITS ETF DR HEDGED of captalisation	LU2153616326	-	EUR	-	-	50.65
Total Net Assets			**USD**	**75,281,672.41**	**598,530,067.59**	**1,274,121,615.77**

AMUNDI MSCI WORLD ESG LEADERS SELECT

	ISIN	Number of shares 22/11/23	Currency	NAV per share 22/11/23	NAV per share 30/09/23	NAV per share 30/09/22
Class I13N of capitalisation	LU2277592247	1.00	NOK	1,305.67	1,221.80	1,010.79
Class I17U of capitalisation	LU2113060763	764.00	USD	1,396.14	1,326.36	1,071.63
Class UCITS ETF DR of capitalisation	LU2109787122	-	USD	-	-	60.11
Total Net Assets			**USD**	**1,066,964.24**	**441,426,744.05**	**512,845,465.98**

AMUNDI MSCI EMU ESG UNIVERSAL SELECT

	ISIN	Number of shares 02/05/24	Currency	NAV per share 02/05/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I17E of capitalisation	LU2113060334	-	EUR	-	1,325.89	1,071.69
Class UCITS ETF DR of capitalisation	LU2109786827	645,431.00	EUR	86.83	74.38	60.17
Total Net Assets			**EUR**	**56,045,674.44**	**44,460,698.46**	**30,194,467.45**

AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT

	ISIN	Number of shares 07/03/24	Currency	NAV per share 07/03/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I17E of capitalisation	LU2113060250	1.00	EUR	1,503.58	1,342.68	1,124.28
Class UCITS ETF DR of capitalisation	LU2109786744	30,929.00	EUR	81.16	72.49	60.74
Total Net Assets			**EUR**	**2,511,784.39**	**4,758,449.45**	**8,081,639.81**

AMUNDI MSCI USA ESG UNIVERSAL SELECT

	ISIN	Number of shares 07/03/24	Currency	NAV per share 07/03/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I17U of capitalisation	LU2113060094	1.00	USD	1,673.96	1,373.02	1,129.20
Class UCITS ETF DR of capitalisation	LU2109786660	44,667.00	USD	92.61	75.98	62.53
Total Net Assets			**USD**	**4,138,443.44**	**6,510,355.69**	**17,337,169.80**

AMUNDI MSCI WORLD ESG UNIVERSAL SELECT

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I14N of capitalisation	LU2503874823	283,686.17	NOK	15,508.37	11,666.52	9,765.21
Class I17U of capitalisation	LU2113059914	-	USD	-	1,317.79	1,076.98
Class UCITS ETF DR of capitalisation	LU2109786587	-	USD	-	73.10	59.84
Total Net Assets			**USD**	**417,479,297.33**	**75,099,932.02**	**3,375,093.31**

AMUNDI MSCI EUROPE PAB NET ZERO AMBITION

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A5E of capitalisation	LU2175892749	1.00	EUR	159.99	130.91	110.40
Class AE of capitalisation	LU1437020222	56,184.21	EUR	169.60	139.24	118.02
Class IE of capitalisation	LU1437019992	6,103.21	EUR	1,888.40	1,545.36	1,305.66
Class IU of capitalisation	LU1437020065	1.00	USD	18,681.69	14,502.89	11,338.41
Class RE of capitalisation	LU1437020149	1.00	EUR	17,119.69	14,016.88	11,848.78
Class UCITS ETF DR of capitalisation	LU2130768844	1,470,057.00	EUR	81.36	66.69	56.35
Class XE of capitalisation	LU1437019646	-	EUR	-	-	59,618.69
Class XG of capitalisation	LU1437019729	1.00	GBP	79,327.73	67,654.32	57,815.69
Total Net Assets			**EUR**	**140,745,399.30**	**58,930,139.26**	**46,122,428.34**

AMUNDI MSCI WORLD CLIMATE TRANSITION CTB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1437021204	83,916.28	EUR	256.63	197.05	171.26
Class I13E of capitalisation	LU1567988198	-	EUR	-	-	1,533.19
Class I14G of capitalisation	LU1948821811	2.96	GBP	2,057.53	1,640.73	1,437.43
Class IE of capitalisation	LU1437020909	7,096.08	EUR	26,043.00	19,942.67	17,285.82
Class IG of capitalisation	LU1437020818	20.07	GBP	119,793.22	95,630.10	83,864.57
Class IU of capitalisation	LU1437021030	1.00	USD	28,569.34	20,754.06	16,644.68
Class OE of capitalisation	LU1437021386	80.22	EUR	142,059.48	108,674.13	94,125.67
Class RE of capitalisation	LU1437021113	198.28	EUR	25,921.00	19,859.23	17,222.09
Class UCITS ETF DR EUR of capitalisation	LU1602144229	-	EUR	-	385.78	334.45
Class UCITS ETF DR USD of capitalisation	LU1602144492	-	USD	-	408.44	327.64
Class XE of capitalisation	LU1437020735	82.36	EUR	131,198.23	100,385.45	86,942.27
Total Net Assets			**EUR**	**236,500,207.21**	**1,565,370,725.74**	**2,222,546,879.88**

AMUNDI INDEX MSCI EUROPE ESG BROAD CTB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I14E of capitalisation	LU2469334648	233.22	EUR	1,285.68	1,060.97	899.22
Class UCITS ETF EUR of capitalisation	LU1681042609	4,577,030.00	EUR	344.93	284.81	241.45
Class UCITS ETF EUR of distribution	LU2678230652	88,089.00	EUR	12.29	-	-
Total Net Assets			**EUR**	**1,580,133,147.18**	**1,457,424,848.61**	**1,701,346,389.01**

AMUNDI INDEX MSCI EMERGING ESG BROAD CTB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of distribution	LU2228388943	2,343,100.00	EUR	116.06	99.75	99.28
Class I14U of capitalisation	LU2469334994	286.83	USD	1,197.97	953.29	856.57
Class UCITS ETF DR of capitalisation	LU2109787049	5,684,730.00	USD	57.70	46.02	41.59
Total Net Assets			**USD**	**631,413,846.03**	**325,455,551.60**	**179,323,372.14**

AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I12E of capitalisation	LU0326732954	12,011.90	EUR	2,362.96	-	-
Class UCITS ETF of capitalisation	LU0908501058	1,914,382.00	EUR	274.22	-	-
Class UCITS ETF of distribution	LU0908501132	104,287.00	EUR	196.97	-	-
Total Net Assets			**EUR**	**573,882,461.70**	**-**	**-**

AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1681041544	1,079,473.00	EUR	140.34	115.86	-
Class UCITS ETF of distribution	LU2572257470	2,506,329.00	EUR	53.35	45.02	-
Total Net Assets			**EUR**	**285,198,681.98**	**84,224,127.13**	**-**

AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2572257397	2,467,051.00	USD	71.63	60.57	-
Total Net Assets			**USD**	**176,721,352.86**	**165,075,693.79**	**-**

AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB

	ISIN	Number of shares 07/03/24	Currency	NAV per share 07/03/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IE of capitalisation	LU2249055992	1.00	EUR	1,379.55	1,215.08	1,026.30
Class OE of capitalisation	LU2183779714	1.00	EUR	1,491.24	1,313.18	1,108.44
Class UCITS ETF DR of capitalisation	LU2182388319	136,441.00	EUR	76.12	67.07	56.69
Total Net Assets			**EUR**	**10,389,356.88**	**8,329,172.55**	**5,446,335.84**

AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IE of capitalisation	LU2213806909	54,484.30	EUR	1,829.44	1,401.80	1,217.42
Class UCITS ETF DR of capitalisation	LU2182388400	-	USD	-	62.76	50.47
Total Net Assets			**USD**	**111,243,152.41**	**746,801,040.95**	**381,676,703.87**

AMUNDI EURO CORP 0-1Y ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2300294316	5,838,512.00	EUR	52.70	50.63	49.32
Class UCITS ETF DR of distribution	LU1686830065	187,502.00	EUR	125.53	121.86	-
Total Net Assets			**EUR**	**331,255,912.72**	**207,336,978.91**	**84,431,131.55**

AMUNDI GLOBAL AGG SRI

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I13HSK of capitalisation	LU2562901038	38,254.47	SEK	10,541.36	9,758.48	-
Class I14HE of capitalisation	LU2710736666	95,032.92	EUR	1,045.06	-	-
Class UCITS ETF DR of capitalisation	LU2439734141	299,875.00	USD	47.90	42.86	41.93
Class UCITS ETF DR HEDGED EUR of capitalisation	LU2439733507	1,683,247.00	EUR	51.70	47.81	48.38
Class UCITS ETF DR HEDGED USD of capitalisation	LU2469335611	76,381.00	USD	52.93	48.13	47.45
Total Net Assets			**USD**	**266,042,194.72**	**166,052,330.80**	**78,146,234.42**

AMUNDI GLOBAL AGG SRI 1-5

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I13HE of capitalisation	LU2470620928	126,656.08	EUR	1,041.89	983.60	976.97
Class IHG of distribution	LU2573570665	451.00	GBP	1,077.62	1,016.07	-
Class UCITS ETF DR of capitalisation	LU2470620761	32,770.00	USD	53.88	49.29	47.33
Class UCITS ETF DR HEDGED of capitalisation	LU2470620845	2,092,180.00	EUR	52.67	49.75	49.45
Class UCITS ETF DR HEDGED CHF of capitalisation	LU2606055775	110,224.00	CHF	50.60	49.10	-
Total Net Assets			**USD**	**279,282,513.28**	**284,122,874.75**	**125,795,481.44**

AMUNDI GLOBAL CORP SRI 1-5Y

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1525413685	4,378.70	EUR	108.52	103.13	104.76
Class IE of capitalisation	LU1525413255	1,045.62	EUR	1,140.29	1,082.00	1,097.42
Class IHE of capitalisation	LU1567999476	9,057.26	EUR	1,046.51	973.86	953.08
Class IHG of distribution	LU2621112379	11,128.75	GBP	1,094.69	1,010.23	-
Class IU of capitalisation	LU1525413412	2,661.79	USD	1,177.07	1,059.56	994.38
Class IU of distribution	LU1525413503	1,461.00	USD	968.03	894.07	858.67
Class RE of capitalisation	LU1525414659	37,517.68	EUR	109.14	103.61	105.00
Class RU of capitalisation	LU1525414816	465.93	USD	102.34	92.17	86.54
Class UCITS ETF DR of capitalisation	LU1525418726	2,220,620.00	USD	59.11	53.21	50.05
Class UCITS ETF DR HEDGED GBP of capitalisation	LU2382233182	3,287,455.00	GBP	51.79	47.49	45.87
Total Net Assets			**USD**	**397,486,262.68**	**283,761,366.66**	**382,851,527.43**

AMUNDI INDEX EURO CORPORATE SRI

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1050469367	63,102.53	EUR	111.13	101.92	98.73
Class AE of distribution	LU1050469441	5,397.32	EUR	96.35	89.74	87.88
Class AK of capitalisation	LU2297533049	625,565.49	CZK	91.83	81.35	79.50
Class I13E of capitalisation	LU2153616086	212,025.97	EUR	1,021.97	934.86	903.27
Class I14E of capitalisation	LU2183780480	126,516.00	EUR	988.34	904.36	874.07
Class IE of capitalisation	LU1050468989	1,502,997.40	EUR	113.30	103.70	1,002.58
Class IE of distribution	LU1050469011	154,695.38	EUR	965.45	899.10	880.76
Class IG of capitalisation	LU2089234632	250.48	GBP	956.62	912.81	892.85
Class IHG of distribution	LU2183780050	7,488.64	GBP	954.06	877.77	847.15
Class OE of capitalisation	LU1050469284	1.00	EUR	1,145.70	1,047.69	1,011.87
Class RE of capitalisation	LU1050469524	7,892.17	EUR	113.11	103.63	100.29
Class RE of distribution	LU1050469797	10.00	EUR	95.32	89.68	87.98
Class UCITS ETF 2 DR of capitalisation	LU1681039647	1,967,681.00	EUR	218.52	200.03	194.04
Class UCITS ETF DR of capitalisation	LU1437018168	79,148,106.00	EUR	51.99	47.58	46.15
Class UCITS ETF DR of distribution	LU1737653987	15,216,702.00	EUR	46.86	43.63	42.88
Class UCITS ETF DR HEDGED of capitalisation	LU2469335884	130,583.00	USD	55.40	49.89	47.23
Total Net Assets			**EUR**	**5,943,120,790.57**	**3,965,236,870.21**	**2,582,901,006.12**

AMUNDI INDEX EURO AGG SRI

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2182388236	26,746,512.00	EUR	45.02	41.29	41.65
Class UCITS ETF DR of distribution	LU2439113387	9,780,755.00	EUR	46.07	42.94	43.65
Class UCITS ETF DR HEDGED of capitalisation	LU2368674045	2,867.00	GBP	46.40	42.06	42.07
Total Net Assets			**EUR**	**1,654,815,561.70**	**1,238,225,468.88**	**1,011,853,132.37**

AMUNDI INDEX EURO CORPORATE SRI 0-3 Y

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A13E of capitalisation	LU2037748931	5,999,571.33	EUR	104.20	98.76	95.97
Class A13E of distribution	LU2130769065	2,061.00	EUR	101.15	97.32	96.03
Class IE of capitalisation	LU2531807811	15,542.00	EUR	1,087.04	1,031.07	-
Class UCITS ETF DR of capitalisation	LU2037748774	34,954,043.00	EUR	51.92	49.12	47.88
Class UCITS ETF DR - HEDGED of capitalisation	LU2339728276	-	MXN	-	2,349.69	2,096.46
Total Net Assets			**EUR**	**2,456,872,456.82**	**2,366,073,517.82**	**2,014,907,242.53**

AMUNDI INDEX US CORP SRI

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AK of capitalisation	LU2297533122	150,341.58	CZK	100.92	90.42	95.48
Class I14HE of capitalisation	LU2213807204	8,520.56	EUR	900.09	805.02	800.07
Class IE of capitalisation	LU1806494255	131.00	EUR	1,237.09	1,145.30	1,196.41
Class IG of capitalisation	LU2089234715	158.47	GBP	1,016.43	980.99	1,036.74
Class IHE of capitalisation	LU1806494412	40,348.00	EUR	1,038.00	929.21	924.32
Class IHE of distribution	LU1806494503	157,058.36	EUR	851.22	792.78	822.18
Class IHG of distribution	LU2183780134	93,718.08	GBP	835.57	768.52	785.86
Class IU of capitalisation	LU1806494099	14,357.75	USD	1,186.94	1,042.45	1,007.62
Class OE of capitalisation	LU1806495062	1.00	EUR	1,314.47	1,215.55	1,268.47
Class RE of capitalisation	LU1806494685	2,065.23	EUR	101.75	94.29	98.60
Class RE of distribution	LU1806494768	1.00	EUR	93.43	89.90	97.62
Class UCITS ETF DR of capitalisation	LU1806495575	12,670,699.00	USD	59.83	52.54	50.78
Class UCITS ETF DR of distribution	LU2297533809	8,479,396.00	EUR	41.57	38.71	40.14
Total Net Assets			**USD**	**1,479,429,393.43**	**1,467,061,418.44**	**1,130,344,230.69**

AMUNDI US AGG SRI

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2611732806	2,026,547.00	USD	21.49	19.52	-
Total Net Assets			**USD**	**43,555,727.12**	**42,458,947.71**	**-**

AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IE of capitalisation	LU2249056024	3,916.71	EUR	1,398.15	1,159.28	968.84
Class UCITS ETF DR of capitalisation	LU2182388582	1,396,192.00	EUR	76.42	63.34	52.94
Total Net Assets			**EUR**	**112,172,019.59**	**76,144,030.91**	**39,300,905.68**

AMUNDI CHINA CNY BONDS

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2439735890	32,082.00	USD	55.86	51.13	-
Total Net Assets			**USD**	**1,792,143.43**	**18,409,585.03**	**-**

AMUNDI EUR CORPORATE BOND 1-5Y ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class AE of capitalisation	LU1525412281	169,437.27	EUR	102.96	96.25	92.90
Class IE - EXF of capitalisation	LU1525413099	500.21	EUR	1,050.80	978.00	945.27
Class IE - EXF of distribution	LU1525413172	840.59	EUR	940.26	890.40	874.30
Class IE of capitalisation	LU1525412018	105,618.75	EUR	1,059.01	988.40	952.66
Class RE of capitalisation	LU1525412877	302,491.96	EUR	101.22	94.52	91.15
Class UCITS ETF DR of capitalisation	LU1525418643	12,634,529.00	EUR	52.77	49.11	47.47
Total Net Assets			**EUR**	**827,936,551.20**	**464,150,819.08**	**244,989,303.64**

AMUNDI GLOBAL AGGREGATE BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A12HS of capitalisation	LU2420246212	1,113,540.54	SGD	132.29	122.64	122.35
Class A12HU of capitalisation	LU2420245834	164,780.11	USD	101.30	92.13	90.76
Class AE of capitalisation	LU1437023085	14,442.78	EUR	94.95	89.83	95.51
Class I13U of distribution	LU1668813311	191,637.12	USD	875.87	804.46	805.45
Class I13HJ of distribution	LU2022263706	-	JPY	-	80,356.00	85,428.00
Class I13HN of capitalisation	LU2439113114	220,628.50	NOK	9,854.81	9,076.78	9,087.39
Class I13HSK of capitalisation	LU2089234806	-	SEK	-	-	865.73
Class I14HE of capitalisation	LU2332964738	351,827.35	EUR	933.75	864.41	872.49
Class I14HSK of capitalisation	LU2490201923	714,544.54	SEK	1,024.73	952.07	-
Class I14HSK of distribution	LU2490201923	-	SEK	-	-	959.17
Class IE of capitalisation	LU1437021626	343.09	EUR	1,037.63	980.05	1,040.51
Class IG of capitalisation	LU1437022350	1.00	GBP	850.77	858.80	940.90
Class IU of capitalisation	LU1437021972	7,498.40	USD	1,051.08	941.77	924.75
Class IU-EXF of capitalisation	LU2606055692	3,219.75	USD	1,059.01	947.97	-
Class IHC of capitalisation	LU1437022863	642,536.05	CHF	879.61	835.53	858.93
Class IHE of capitalisation	LU1437022434	101,145.54	EUR	947.58	878.35	887.72
Class IHU of capitalisation	LU1437022608	19,074.90	USD	1,094.95	996.79	-
Class RE of capitalisation	LU1437023598	791.00	EUR	92.66	87.55	93.01
Class RU of capitalisation	LU1437023754	1,607.40	USD	100.38	89.99	88.44
Class UCITS ETF DR of capitalisation	LU1437024729	2,598,789.00	EUR	49.52	46.72	49.54
Class UCITS ETF DR of distribution	LU1737654019	105,556.00	EUR	47.99	46.48	50.30
Class UCITS ETF DR EUR HEDGED of capitalisation	LU1708330318	1,037,983.00	EUR	48.74	45.13	45.54
Class UCITS ETF DR GBP HEDGED of distribution	LU2355200523	582,840.00	GBP	45.52	42.69	43.41
Class UCITS ETF DR USD HEDGED of capitalisation	LU1778293313	22,708,589.00	USD	56.35	51.25	50.48
Total Net Assets			**USD**	**3,275,905,441.59**	**2,454,108,806.63**	**1,887,179,925.58**

AMUNDI INDEX US GOV INFLATION-LINKED BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IU of capitalisation	LU1525415466	-	USD	-	-	1,083.27
Class IHE of capitalisation	LU1903520051	1.12	EUR	1,089.32	1,010.41	1,024.34
Class UCITS ETF DR of capitalisation	LU1525419294	185,921.00	USD	61.84	56.37	55.63
Class UCITS ETF DR - HEDGED of capitalisation	LU2339917168	253,952.00	EUR	46.67	43.29	43.90
Total Net Assets			**USD**	**24,726,300.64**	**30,390,057.64**	**119,443,766.46**

AMUNDI EURO GOVERNMENT BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A3E of capitalisation	LU1250883508	229.12	EUR	99.06	90.77	92.75
Class A3E of distribution	LU1250883680	-	EUR	-	78.96	82.50
Class AE of capitalisation	LU1050470373	126,906.77	EUR	107.04	98.33	100.74
Class AE of distribution	LU1050470456	17,812.35	EUR	89.60	83.69	87.40
Class I12E of capitalisation	LU2430581129	41,873.72	EUR	925.33	847.77	866.17
Class I13E of capitalisation	LU2175861785	-	EUR	-	865.79	884.21
Class I14E of capitalisation	LU1645687762	121,514.58	EUR	973.40	891.66	910.90
Class I15E of capitalisation	LU2297532827	1.00	EUR	884.19	809.43	826.33
Class IE of capitalisation	LU1050469870	2,212,783.20	EUR	109.12	100.04	1,022.82
Class IE of distribution	LU1050469953	10,383.03	EUR	898.12	838.87	876.39
Class ME of capitalisation	LU1050470027	20,514.35	EUR	108.97	100.01	102.31
Class OE of capitalisation	LU1050470290	1.00	EUR	1,103.45	1,010.68	1,032.30
Class RE of capitalisation	LU1050470530	5,218.99	EUR	108.92	99.96	102.30
Class RE of distribution	LU1050470613	10.01	EUR	90.07	84.05	87.73
Class UCITS ETF DR of capitalisation	LU1437018598	28,178,661.00	EUR	49.31	45.19	46.21
Class UCITS ETF DR of distribution	LU1737653714	676,811.00	EUR	43.47	40.60	42.41
Total Net Assets			**EUR**	**1,844,617,588.46**	**1,050,238,819.57**	**1,268,048,659.40**

AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A4E of capitalisation	LU1818749456	2,991.00	EUR	95.67	91.41	98.79
Class A4HE of capitalisation	LU1854486492	3,285,952.32	EUR	98.09	91.48	93.80
Class A5E of capitalisation	LU2083144597	-	EUR	-	86.17	92.98
Class AHE of capitalisation	LU0389812933	1,401,527.88	EUR	126.58	118.28	121.51
Class AHE of distribution	LU0389813071	20,300.36	EUR	87.54	83.15	86.65
Class I12E of capitalisation	LU2430581046	91,576.68	EUR	924.46	882.37	952.72
Class I13E of capitalisation	LU2402389006	61,566.59	EUR	880.45	840.51	907.58
Class I13HE of capitalisation	LU2244410531	48,548.64	EUR	880.14	820.40	840.71
Class I14HE of capitalisation	LU2244410614	739,975.79	EUR	877.50	817.70	837.68
Class I14HG of distribution	LU2244410705	279,040.09	GBP	871.99	817.52	839.41
Class I16HE of capitalisation	LU2269164070	68,019.58	EUR	885.36	825.09	845.35
Class IE of capitalisation	LU1435162026	62,804.90	EUR	910.42	870.00	940.36
Class IU of capitalisation	LU1399298618	-	USD	-	965.18	-
Class IHE of capitalisation	LU0389812693	66,794.35	EUR	1,295.80	1,209.07	1,240.24
Class IHE of distribution	LU0389812776	6,508.82	EUR	871.11	827.34	862.55
Class ME of capitalisation	LU1435162539	-	EUR	-	-	104.85
Class MHE of capitalisation	LU0389812859	20,828.43	EUR	121.88	113.78	116.77
Class RE of capitalisation	LU1435162968	3,827.93	EUR	100.37	95.96	103.65
Class RHE of capitalisation	LU0987207585	290,432.17	EUR	90.20	84.21	86.42
Class RHE of distribution	LU0987207668	11,539.17	EUR	87.49	83.09	86.62
Class UCITS ETF DR EUR HEDGED of capitalisation	LU1708330235	14,844,947.00	EUR	47.24	44.13	45.25
Class UCITS ETF DR GBP HEDGED of distribution	LU2355200796	6,261,867.00	GBP	45.03	42.25	43.36
Class UCITS ETF DR USD HEDGED of capitalisation	LU2469335538	13,369.00	USD	51.94	47.68	47.71
Class UCITS ETF DR of capitalisation	LU1437016204	7,480,460.00	EUR	47.16	45.11	48.75
Class UCITS ETF DR of distribution	LU1737653631	110,999.00	EUR	46.99	45.76	50.23
Total Net Assets			**EUR**	**3,262,913,802.57**	**2,490,938,967.38**	**2,178,264,799.60**

AMUNDI EURO HIGH YIELD BOND ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681040496	1,449,395.00	EUR	247.03	224.67	204.56
Class UCITS ETF EUR of distribution	LU1215415214	613,119.00	EUR	124.46	113.24	-
Total Net Assets			**EUR**	**434,355,791.94**	**244,235,385.14**	**189,994,281.12**

AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU1617164998	1,040,062.00	EUR	95.83	-	-
Total Net Assets			**EUR**	**99,665,302.65**	**-**	**-**

AMUNDI EUR FLOATING RATE CORPORATE BOND ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681041114	8,573,703.00	EUR	107.22	102.63	99.69
Class UCITS ETF DR MXN of capitalisation	LU2420245248	-	MXN	-	5,888.12	5,228.16
Class UCITS ETF HEDGED GBP of capitalisation	LU1923163676	6,056.00	GBP	57.06	53.90	51.50
Class UCITS ETF HEDGED USD of capitalisation	LU1923163759	30,122.00	USD	59.13	55.74	52.89
Total Net Assets			**EUR**	**921,308,198.03**	**1,362,222,360.09**	**1,134,569,463.31**

AMUNDI USD FLOATING RATE CORPORATE BOND ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF HEDGED EUR of capitalisation	LU1681041031	3,248,410.00	EUR	53.47	50.97	49.17
Class UCITS ETF HEDGED MXN of capitalisation	LU2098887180	6,215.00	MXN	1,491.64	1,310.60	1,155.34
Class UCITS ETF USD of capitalisation	LU1681040900	4,329,856.00	USD	126.31	118.52	111.79
Total Net Assets			**USD**	**741,223,975.37**	**648,249,303.15**	**1,509,978,505.01**

AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR USD of capitalisation	LU2099295466	266,592.00	USD	22.54	-	-
Class UCITS ETF DR HEDGED EUR of capitalisation	LU2099296274	2,136,699.00	EUR	21.12	-	-
Total Net Assets			**USD**	**56,376,408.61**	**-**	**-**

AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF USD of capitalisation	LU1681041205	1,250,702.00	USD	143.97	122.02	114.83
Class UCITS ETF USD of distribution	LU1686830909	1,028,672.00	USD	81.70	-	-
Class UCITS ETF HEDGED EUR of distribution	LU1686831030	82,593.00	EUR	68.39	-	-
Total Net Assets			**USD**	**270,417,310.71**	**94,811,528.85**	**146,299,303.56**

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IU of capitalisation	LU2343996752	1.00	USD	1,012.91	919.72	875.37
Class I13HE of capitalisation	LU2360786805	412,232.46	EUR	991.10	935.63	928.46
Class I13HC EXF of capitalisation	LU2343868753	16,503.26	CHF	949.40	919.84	929.70
Class I13HC EXF of distribution	LU2439113460	106.70	CHF	972.18	953.51	953.83
Class I13HE EXF of capitalisation	LU2343878984	20,367.71	EUR	994.75	939.54	932.89
Class I13HE EXF of distribution	LU2382233349	238.06	EUR	971.93	925.21	925.66
Class I13HG EXF of distribution	LU2343866039	1,933.30	GBP	1,019.33	957.95	944.31
Class I13HU EXF of capitalisation	LU2343996083	14,159.17	USD	1,055.53	980.20	948.77
Class I13HU EXF of distribution	LU2382233422	1,091.33	USD	1,030.72	964.57	940.00
Total Net Assets			**USD**	**516,514,044.17**	**785,011,452.81**	**800,842,525.95**

AMUNDI EURO GOVERNMENT BOND 25+Y

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1686832194	3,361,709.00	EUR	82.37	-	-
Class UCITS ETF of distribution	LU1686832277	81,576.00	EUR	148.54	-	-
Total Net Assets			**EUR**	**289,016,928.50**	**-**	**-**

AMUNDI EURO GOVERNMENT TILTED GREEN BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class A12E of capitalisation	LU2753546352	1.00	EUR	20.80	-	-
Class I13E of capitalisation	LU2673399536	143,936.32	EUR	1,089.99	-	-
Class UCITS ETF EUR of capitalisation	LU1681046261	13,992,708.00	EUR	220.48	201.94	206.24
Total Net Assets			**EUR**	**3,241,934,948.81**	**1,229,787,542.02**	**305,443,994.16**

AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681046691	1,221,276.00	EUR	205.91	191.52	198.34
Total Net Assets			**EUR**	**251,471,176.70**	**633,436,752.86**	**408,388,911.03**

AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681046774	2,858,034.00	EUR	229.88	207.66	210.86
Class UCITS ETF EUR of distribution	LU1681046857	313,199.00	EUR	200.86	185.53	192.81
Total Net Assets			**EUR**	**719,899,197.93**	**497,861,166.01**	**453,225,865.37**

AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF EUR of capitalisation	LU1681046345	467,781.00	EUR	115.40	109.76	109.30
Total Net Assets			**EUR**	**53,983,453.33**	**80,946,953.07**	**111,593,532.53**

AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU1598691050	1,323,935.00	EUR	105.13	-	-
Total Net Assets			**EUR**	**139,186,461.08**	**-**	**-**

AMUNDI ITALY BTP GOVERNMENT BOND 10Y

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1598691217	3,506,205.00	EUR	147.79	-	-
Total Net Assets			**EUR**	**518,177,319.89**	**-**	**-**

AMUNDI EUR CORPORATE BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2089238625	19,864,304.00	EUR	19.35	17.67	17.07
Class UCITS ETF DR of distribution	LU1931975079	68,547,864.00	EUR	18.94	17.62	17.26
Class UCITS ETF HEDGED CHF of capitalisation	LU2798197641	64,004.00	CHF	10.30	-	-
Total Net Assets			**EUR**	**1,683,586,923.55**	**900,234,423.38**	**1,251,077,595.30**

AMUNDI PRIME EURO GOV BONDS 0-1Y

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IE of capitalisation	LU2531807738	36,416.61	EUR	1,058.46	1,019.51	-
Class UCITS ETF DR of capitalisation	LU2233156582	16,617,751.00	EUR	20.83	20.06	19.68
Total Net Assets			**EUR**	**384,650,503.17**	**270,525,737.45**	**209,356,601.22**

AMUNDI PRIME EURO GOVIES

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class IE of capitalisation	LU2339731064	5,219.04	EUR	891.90	816.72	833.97
Class UCITS ETF DR of capitalisation	LU2089238898	27,598,975.00	EUR	17.95	16.43	16.79
Class UCITS ETF DR of distribution	LU1931975152	57,221,476.00	EUR	17.67	16.49	17.16
Total Net Assets			**EUR**	**1,510,977,585.86**	**1,055,682,466.80**	**987,664,536.46**

AMUNDI PRIME GLOBAL GOVERNMENT BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2089238971	395,544.00	EUR	17.88	17.01	18.28
Class UCITS ETF DR of distribution	LU1931975236	5,386,174.00	EUR	17.82	17.29	18.90
Total Net Assets			**EUR**	**103,066,175.17**	**41,817,154.65**	**28,437,114.49**

AMUNDI USD CORPORATE BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2089239276	2,752,437.00	USD	20.81	18.14	17.51
Class UCITS ETF DR of distribution	LU2037749152	1,634,624.00	USD	18.56	16.85	16.95
Class UCITS ETF DR HEDGED GBP of distribution	LU2621112452	454,231.00	GBP	11.12	9.76	-
Total Net Assets			**USD**	**94,385,142.32**	**47,471,422.71**	**72,705,727.49**

AMUNDI PRIME US TREASURY

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR of capitalisation	LU2089239193	4,115,003.00	USD	19.82	18.07	18.20
Class UCITS ETF DR of distribution	LU1931975319	451,626.00	USD	19.40	18.11	18.58
Total Net Assets			**USD**	**90,321,284.47**	**52,693,814.68**	**6,928,460.67**

AMUNDI US TREASURY BOND 0-1Y

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF DR HEDGED EUR of capitalisation	LU2182388749	2,313,563.00	EUR	20.62	19.86	19.48
Class UCITS ETF DR HEDGED MXN of capitalisation	LU2182388822	-	MXN	-	622.45	558.46
Class UCITS ETF DR HEDGED SGD of capitalisation	LU2451511526	35,353.00	SGD	32.13	30.99	30.02
Class UCITS ETF 2 DR HEDGED MXN of capitalisation	LU2368674714	2,001.00	MXN	5,267.55	4,745.38	4,255.55
Class UCITS ETF DR USD of capitalisation	LU2182388665	1,013,026.00	USD	21.97	20.83	19.98
Total Net Assets			**USD**	**76,919,226.68**	**83,732,372.30**	**38,684,520.81**

AMUNDI SHORTDAX DAILY (-1X) INVERSE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2572257041	3,114,764.00	EUR	11.88	14.26	-
Total Net Assets			**EUR**	**36,997,039.32**	**62,481,074.94**	**-**

AMUNDI GERMAN BUND DAILY (-1X) INVERSE

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2572256829	205,620.00	EUR	62.18	64.27	-
Total Net Assets			**EUR**	**12,785,145.97**	**44,985,708.13**	**-**

AMUNDI GLOBAL CORPORATE IG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class I13HE EUR of capitalisation	LU2657847989	411,153.30	EUR	1,060.35	-	-
Total Net Assets			**USD**	**486,559,769.36**	**-**	**-**

AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU1832418773	3,065,131.00	EUR	43.48	-	-
Total Net Assets			**EUR**	**133,275,045.05**	**-**	**-**

AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU1598689153	1,217,954.00	EUR	354.14	-	-
Total Net Assets			**EUR**	**431,328,203.21**	**-**	**-**

AMUNDI STOXX EUROPE SELECT DIVIDEND 30

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU1812092168	9,997,117.00	EUR	16.28	-	-
Total Net Assets			**EUR**	**162,799,980.95**	**-**	**-**

AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1285959885	2,319,105.00	USD	9.70	-	-
Class UCITS ETF of distribution	LU1285959703	1,704,341.00	USD	96.68	-	-
Class UCITS ETF HEDGED EUR of distribution	LU1285960032	524,042.00	EUR	77.96	-	-
Total Net Assets			**USD**	**232,873,876.21**	**-**	**-**

AMUNDI USD HIGH YIELD CORPORATE BOND ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU1435356065	818,860.00	USD	10.77	-	-
Class UCITS ETF of distribution	LU1435356149	909,021.00	USD	96.59	-	-
Class UCITS ETF HEDGED EUR of distribution	LU1435356495	997,981.00	EUR	76.40	-	-
Total Net Assets			**USD**	**181,723,572.89**	**-**	**-**

AMUNDI EUR HIGH YIELD CORPORATE BOND ESG

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of capitalisation	LU2346257210	6,467,632.00	EUR	10.20	-	-
Class UCITS ETF of distribution	LU1812090543	2,636,436.00	EUR	105.48	-	-
Total Net Assets			**EUR**	**344,055,450.47**	**-**	**-**

AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2780872128	478,000.00	EUR	10.41	-	-
Total Net Assets			**EUR**	**4,975,439.70**	**-**	**-**

AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2780871823	433,000.00	EUR	10.35	-	-
Total Net Assets			**EUR**	**4,479,638.51**	**-**	**-**

AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2780871401	806,040.00	EUR	10.39	-	-
Total Net Assets			**EUR**	**8,372,203.53**	**-**	**-**

AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD +

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF of distribution	LU2780871666	624,346.00	EUR	10.42	-	-
Total Net Assets			**EUR**	**6,508,769.35**	**-**	**-**

AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED

	ISIN	Number of shares 30/09/24	Currency	NAV per share 30/09/24	NAV per share 30/09/23	NAV per share 30/09/22
Class UCITS ETF HEDGED USD of capitalisation	LU2780870932	2,023,300.00	USD	104.06	-	-
Total Net Assets			**USD**	**210,543,824.37**	**-**	**-**

	Note	AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	AMUNDI INDEX MSCI EMERGING MARKETS	AMUNDI INDEX MSCI EUROPE
		30/09/24 EUR	30/09/24 EUR	30/09/24 USD	30/09/24 EUR
Income		**760,979.69**	**27,090,542.11**	**147,541,221.42**	**118,009,817.57**
Dividends on securities portfolio, net	2	751,005.20	26,685,976.01	145,565,467.93	115,189,670.82
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	4,539.08	120,388.72	1,315,896.25	1,210,727.32
Income on securities lending	8	5,166.03	281,003.78	536,799.70	1,475,455.58
Interest received on swaps		-	-	-	-
Other income		269.38	3,173.60	123,057.54	133,963.85
Expenses		**150,997.93**	**1,641,635.11**	**84,721,732.54**	**7,114,158.43**
Management fees	3	110,524.10	612,971.30	4,949,180.87	2,702,185.05
Administration fees	3	36,879.64	877,720.87	4,922,912.59	3,259,413.67
Transaction fees	2	3,506.24	123,276.53	4,357,612.45	1,140,903.68
Bank interest and similar charges		30.34	24,720.08	41,424.83	3,654.49
Interest paid on swaps		-	-	-	-
Other expenses	17	57.61	2,946.33	70,450,601.80	8,001.54
Net realised profit/(loss) from investments		**609,981.76**	**25,448,907.00**	**62,819,488.88**	**110,895,659.14**
Net realised profit/(loss) on securities sold	2	2,293,449.02	-25,095,138.76	-99,849,810.38	32,365,519.79
Net realised profit/(loss) on forward foreign exchange contracts	2	-	-1,627,960.37	24,760.34	822,298.12
Net realised profit/(loss) on financial futures	2	31,442.58	794,158.42	6,079,402.25	3,299,858.55
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	65,236.56	1,172,920.57	-40,343,783.86	1,834,190.67
Net realised profit/(loss)		**3,000,109.92**	**692,886.86**	**-71,269,942.77**	**149,217,526.27**
Net change in unrealised appreciation/(depreciation) on investments	2	3,697,481.54	165,285,347.86	1,260,025,785.31	521,663,902.66
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	6,490,724.80	-9,841.26	928,766.08
Net change in unrealised appreciation/(depreciation) on financial futures	2	2,429.75	239,861.26	4,448,757.80	927,295.08
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**6,700,021.21**	**172,708,820.78**	**1,193,194,759.08**	**672,737,490.09**
Dividends distributed	11	-	-2,635,159.54	-16,159,411.26	-14,205,051.70
Subscriptions of shares		814,015.47	202,242,731.53	836,965,307.91	1,200,875,651.37
Redemptions of shares		-4,974,765.06	-483,235,953.30	-713,961,138.10	-972,596,358.22
Net increase / (decrease) in net assets		**2,539,271.62**	**-110,919,560.53**	**1,300,039,517.63**	**886,811,731.54**
Net assets at the beginning of the year		**36,076,420.23**	**934,959,609.77**	**4,804,458,252.98**	**3,535,644,049.72**
Net assets at the end of the year		**38,615,691.85**	**824,040,049.24**	**6,104,497,770.61**	**4,422,455,781.26**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	AMUNDI INDEX MSCI WORLD	AMUNDI CAC 40 ESG	AMUNDI DJ SWITZERLAND TITANS 30	AMUNDI DAX	AMUNDI DIVDAX
30/09/24 JPY	30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 CHF	30/09/24 EUR	30/09/24 EUR
3,424,970,833	**21,510,338.45**	**97,345,265.83**	**30,728,393.79**	**2,253,287.79**	**25,642,134.99**	**2,859,404.30**
3,396,623,177	20,813,042.74	93,946,204.49	30,505,223.26	2,201,115.60	25,480,220.27	2,850,258.87
-	-	-	-	-	-	-
1,425,286	509,137.19	2,588,615.56	134,513.86	2,715.17	78,550.45	8,087.53
26,751,325	183,938.55	729,611.87	56,416.54	49,457.02	67,031.98	732.89
-	-	-	-	-	-	-
171,045	4,219.97	80,833.91	32,240.13	-	16,332.29	325.01
335,974,587	**3,829,751.60**	**7,124,139.04**	**3,857,110.40**	**272,931.79**	**763,270.77**	**160,234.48**
194,955,307	2,009,645.42	2,863,962.29	1,382,943.65	161,476.79	268,353.30	93,035.56
125,948,653	1,540,496.36	3,006,762.21	922,300.64	107,651.16	447,255.58	62,023.76
13,094,471	202,491.07	1,224,259.80	1,539,931.21	2,342.96	34,682.49	5,157.00
1,976,156	77,118.75	28,627.79	0.18	1,460.88	7.25	0.01
-	-	-	-	-	-	-
-	-	526.95	11,934.72	-	12,972.15	18.15
3,088,996,246	**17,680,586.85**	**90,221,126.79**	**26,871,283.39**	**1,980,356.00**	**24,878,864.22**	**2,699,169.82**
15,762,390,932	350,690,421.58	938,877,835.23	20,262,041.44	1,782,876.11	10,324,169.49	2,426,980.85
1,049,439,311	5,831,000.35	4,857,310.87	-	-	-	-
148,549,550	2,006,221.83	9,201,402.60	153,070.20	33,550.00	367,103.37	29,509.24
-	-	-	-	-	-	-
-3,653,720	-1,388,542.78	-19,067,672.54	-454.38	28.06	-456.68	-3.73
20,045,722,319	**374,819,687.83**	**1,024,090,002.95**	**47,285,940.65**	**3,796,810.17**	**35,569,680.40**	**5,155,656.18**
4,964,090,700	160,217,358.91	704,542,270.23	51,673,117.58	15,795,356.54	125,993,693.49	3,470,770.19
-80,598,957	-312,225.22	4,396,757.42	-	-	-	-
-24,185,750	517,104.51	1,671,742.20	90,955.00	7,190.00	117,870.00	14,024.00
-	-	-	-	-	-	-
24,905,028,312	**535,241,926.03**	**1,734,700,772.80**	**99,050,013.23**	**19,599,356.71**	**161,681,243.89**	**8,640,450.37**
-522,701,112	-625,643.36	-13,864,645.64	-945,164.92	-	-	-
144,118,753,040	569,330,650.28	3,814,468,371.07	581,799,808.31	130,898,650.14	1,170,733,160.80	78,399,289.64
-88,347,461,248	-1,673,898,496.10	-6,421,775,180.36	-225,827,628.01	-10,646,726.51	-154,164,531.18	-8,261,879.39
80,153,618,992	**-569,951,563.15**	**-886,470,682.13**	**454,077,028.61**	**139,851,280.34**	**1,178,249,873.51**	**78,777,860.62**
107,015,792,373	**2,022,801,641.99**	**5,735,090,249.36**	**740,744,821.55**	**-**	**-**	**-**
187,169,411,365	**1,452,850,078.84**	**4,848,619,567.23**	**1,194,821,850.16**	**139,851,280.34**	**1,178,249,873.51**	**78,777,860.62**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI SDAX	AMUNDI EURO STOXX 50	AMUNDI EURO STOXX SELECT DIVIDEND30	AMUNDI F.A.Z. 100
		30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Income		**3,451,448.01**	**77,990,912.17**	**3,334,885.08**	**2,287,404.65**
Dividends on securities portfolio, net	2	3,223,500.82	76,932,936.98	3,309,290.32	2,171,452.76
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	10,548.47	512,143.22	7,681.35	6,983.31
Income on securities lending	8	212,991.83	461,441.74	17,406.40	101,021.24
Interest received on swaps		-	-	-	-
Other income		4,406.89	84,390.23	507.01	7,947.34
Expenses		**765,790.89**	**4,196,613.55**	**89,009.15**	**116,046.90**
Management fees	3	641,199.79	1,212,743.69	51,331.72	35,321.29
Administration fees	3	106,866.65	1,875,824.39	34,221.13	70,642.44
Transaction fees	2	15,608.42	1,102,814.19	3,018.11	4,201.91
Bank interest and similar charges		200.33	113.01	3.14	-
Interest paid on swaps		-	-	-	-
Other expenses	17	1,915.70	5,118.27	435.05	5,881.26
Net realised profit/(loss) from investments		**2,685,657.12**	**73,794,298.62**	**3,245,875.93**	**2,171,357.75**
Net realised profit/(loss) on securities sold	2	7,252,383.86	44,429,915.73	91,055.39	984,922.06
Net realised profit/(loss) on forward foreign exchange contracts	2	-	-	-	-
Net realised profit/(loss) on financial futures	2	-29,315.50	1,379,385.95	-37,423.50	29,069.49
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	0.58	-662.70	117.07	-
Net realised profit/(loss)		**9,908,726.06**	**119,602,937.60**	**3,299,624.89**	**3,185,349.30**
Net change in unrealised appreciation/(depreciation) on investments	2	-1,061,780.43	356,372,280.70	1,667,484.52	8,322,175.27
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	13,420.00	326,480.00	8,870.00	14,786.00
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**8,860,365.63**	**476,301,698.30**	**4,975,979.41**	**11,522,310.57**
Dividends distributed	11	-	-10,784,702.00	-	-
Subscriptions of shares		150,393,366.23	904,978,592.17	65,877,669.00	89,111,184.80
Redemptions of shares		-40,545,620.36	-450,457,373.42	-5,525,425.41	-13,696,085.38
Net increase / (decrease) in net assets		**118,708,111.50**	**920,038,215.05**	**65,328,223.00**	**86,937,409.99**
Net assets at the beginning of the year		**-**	**1,975,274,100.01**	**-**	**-**
Net assets at the end of the year		**118,708,111.50**	**2,895,312,315.06**	**65,328,223.00**	**86,937,409.99**

The accompanying notes form an integral part of these financial statements

AMUNDI FTSE EPRA EUROPE REAL ESTATE	AMUNDI ITALY MIB ESG	AMUNDI GLOBAL INFRASTRUCTURE	AMUNDI JAPAN TOPIX	AMUNDI JPX-NIKKEI 400	AMUNDI MSCI BRAZIL	AMUNDI MSCI CHINA TECH ESG SCREENED
30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 USD	30/09/24 EUR
554,162.32	**8,813,557.33**	**15,641.45**	**5,182,963.06**	**654,781.44**	**37,689.59**	**657,153.53**
552,704.21	8,783,272.38	14,802.54	5,164,722.04	650,953.63	37,571.85	643,297.59
-	-	-	-	-	-	-
1,304.99	19,622.38	771.35	18,190.02	3,130.70	117.74	11,721.66
-	10,637.54	-	-	-	-	262.94
-	-	45.13	-	-	-	-
153.12	25.03	22.43	51.00	697.11	-	1,871.34
233,084.56	**404,339.66**	**236,448.16**	**2,537,474.21**	**467,193.89**	**38,486.19**	**337,942.88**
148,227.76	83,410.09	188,678.93	1,674,718.27	190,321.06	30,725.58	219,785.15
74,113.83	104,260.50	41,928.72	760,792.38	238,004.47	6,827.91	46,611.63
10,712.81	216,571.69	5,840.34	101,682.52	38,864.41	932.61	68,986.44
0.16	7.48	0.17	281.04	3.95	0.09	2,559.66
30.00	-	-	-	-	-	-
-	89.90	-	-	-	-	-
321,077.76	**8,409,217.67**	**-220,806.71**	**2,645,488.85**	**187,587.55**	**-796.60**	**319,210.65**
17,363,499.77	23,292,878.86	11,926,284.89	178,331,023.58	54,672,145.01	1,294,583.43	-7,799,226.19
-11,098,109.73	-	-	16,774,768.76	130,737.56	-	-
-	62,045.00	-	-	-	-	-8,023.02
16,413,871.49	-	-3,189,303.20	-62,638,260.45	-9,937,931.99	-1,440,464.80	-
-1,397,354.91	3.70	-385,537.07	-12,758,704.37	-5,013,855.09	8,338.61	-978,912.91
21,602,984.38	**31,764,145.23**	**8,130,637.91**	**122,354,316.37**	**40,038,683.04**	**-138,339.36**	**-8,466,951.47**
3,325,586.04	-1,851,756.86	-625,554.51	17,262,452.20	6,672,097.03	373,461.29	7,773,476.24
-	-	-	-	-	-	-
-	9,450.00	-	-	-	-	3,493.44
-2,754,003.52	-	65,009.70	-20,874,792.22	-7,466,897.84	-168,547.35	-
22,174,566.90	**29,921,838.37**	**7,570,093.10**	**118,741,976.35**	**39,243,882.23**	**66,574.58**	**-689,981.79**
-1,886,900.90	-	-	-	-	-	-
27,230,190.43	192,020,705.53	-	367,339,327.17	51,638,618.78	-	21,273,734.40
-27,038,223.18	-211,994,911.11	-69,748,869.02	-595,623,067.75	-64,069,163.07	-1,322,717.00	-27,749,394.60
20,479,633.25	**9,947,632.79**	**-62,178,775.92**	**-109,541,764.23**	**26,813,337.94**	**-1,256,142.42**	**-7,165,641.99**
62,243,851.54	**56,591,999.75**	**72,029,366.48**	**798,444,512.26**	**214,344,309.12**	**7,737,147.16**	**52,770,191.14**
82,723,484.79	**66,539,632.54**	**9,850,590.56**	**688,902,748.03**	**241,157,647.06**	**6,481,004.74**	**45,604,549.15**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI MSCI CHINA A II	AMUNDI MSCI EM ASIA	AMUNDI MSCI EM LATIN AMERICA	AMUNDI MSCI EMERGING MARKETS
		30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Income		**519,482.42**	**8,764,942.42**	**1,429,585.71**	**15,997,764.67**
Dividends on securities portfolio, net	2	516,940.71	8,731,250.78	1,298,822.19	15,940,018.06
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	2,143.79	28,954.89	17,801.32	52,945.90
Income on securities lending	8	-	-	-	-
Interest received on swaps		-	-	-	-
Other income		397.92	4,736.75	112,962.20	4,800.71
Expenses		**499,658.94**	**3,012,484.40**	**1,192,551.03**	**6,621,728.31**
Management fees	3	280,942.71	1,407,153.60	543,005.34	3,043,022.27
Administration fees	3	187,295.07	1,407,153.60	543,005.34	3,043,022.27
Transaction fees	2	31,386.40	192,597.52	96,382.92	511,391.00
Bank interest and similar charges		34.76	5,217.07	10,157.43	23,094.52
Interest paid on swaps		-	-	-	-
Other expenses	17	-	362.61	-	1,198.25
Net realised profit/(loss) from investments		**19,823.48**	**5,752,458.02**	**237,034.68**	**9,376,036.36**
Net realised profit/(loss) on securities sold	2	40,227,210.68	275,027,292.64	160,553,106.44	706,771,056.67
Net realised profit/(loss) on forward foreign exchange contracts	2	-	87,185,593.24	-68,920,391.53	185,165,645.40
Net realised profit/(loss) on financial futures	2	-	-	-	-
Net realised profit/(loss) on swaps	2	-41,993,524.49	-114,476,694.28	-81,961,229.88	-352,568,790.21
Net realised profit/(loss) on foreign exchange	2	-147,427.33	-17,784,233.97	-8,073,082.98	-55,655,722.40
Net realised profit/(loss)		**-1,893,917.66**	**235,704,415.65**	**1,835,436.73**	**493,088,225.82**
Net change in unrealised appreciation/(depreciation) on investments	2	18,304,895.16	65,956,372.44	2,542,386.39	101,889,113.22
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps	2	17,054,493.32	-17,455,889.30	-9,097,188.00	-52,466,896.70
Result of operations		**33,465,470.82**	**284,204,898.79**	**-4,719,364.88**	**542,510,442.34**
Dividends distributed	11	-3,535,215.25	-	-	-
Subscriptions of shares		7,590,626.42	63,913,663.16	253,595,810.95	223,591,906.48
Redemptions of shares		-	-415,104,851.26	-436,411,836.34	-664,329,322.57
Net increase / (decrease) in net assets		**37,520,881.99**	**-66,986,289.31**	**-187,535,390.27**	**101,773,026.25**
Net assets at the beginning of the year		**194,432,664.91**	**1,525,649,914.36**	**574,735,020.48**	**3,142,010,789.05**
Net assets at the end of the year		**231,953,546.90**	**1,458,663,625.05**	**387,199,630.21**	**3,243,783,815.30**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS	AMUNDI MSCI EUROPE GROWTH	AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR	AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR	AMUNDI MSCI EUROPE MOMENTUM FACTOR	AMUNDI MSCI EUROPE QUALITY FACTOR	AMUNDI MSCI EUROPE VALUE FACTOR
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	EUR	EUR	EUR	EUR	EUR
11,928,333.79	**1,427,377.82**	**120,254.35**	**1,257,650.23**	**119,312.09**	**241,694.90**	**1,760,735.80**
11,817,366.99	1,413,404.45	118,688.89	1,255,361.83	118,097.18	235,447.47	1,751,694.76
-	-	-	-	-	-	-
109,873.54	13,290.91	960.57	1,212.92	1,210.94	5,271.58	6,624.67
-	-	-	-	-	-	-
-	-	-	-	-	-	-
1,093.26	682.46	604.89	1,075.48	3.97	975.85	2,416.37
875,473.10	**496,815.15**	**260,936.95**	**331,034.25**	**135,964.44**	**1,228,301.83**	**1,000,592.54**
186,180.41	253,686.14	138,543.28	177,728.63	71,791.57	651,945.67	527,258.79
372,782.07	101,474.45	106,571.84	136,714.40	55,224.25	501,496.56	405,583.76
316,495.63	141,312.13	15,678.06	16,577.56	8,881.46	74,854.17	65,220.33
-	35.40	143.77	13.66	0.35	5.43	2,494.63
-	-	-	-	-	-	-
14.99	307.03	-	-	66.81	-	35.03
11,052,860.69	**930,562.67**	**-140,682.60**	**926,615.98**	**-16,652.35**	**-986,606.93**	**760,143.26**
8,440,937.60	10,014,743.96	28,297,016.17	26,154,271.40	12,104,990.22	117,383,675.81	114,965,485.05
334.63	-	-	-	-	-	-
582,730.21	-4,418.70	-	-	-	-	-
-	1,871,797.13	-6,141,286.11	-2,437,668.14	-276,213.52	-22,181,209.41	-51,036,907.41
436,766.74	-246,762.39	-2,682,474.67	-1,199,990.39	-1,045,744.34	-7,726,149.50	-4,094,199.59
20,513,629.87	**12,565,922.67**	**19,332,572.79**	**23,443,228.85**	**10,766,380.01**	**86,489,709.97**	**60,594,521.31**
40,440,530.94	1,139,837.19	2,564,345.39	2,364,905.19	1,843,472.10	13,214,131.74	5,983,720.30
-	-	-	-	-	-	-
38,930.35	5,332.50	-	-	-	-	-
-	-419,552.14	-2,538,757.62	-2,041,689.90	-1,060,852.16	-10,435,026.53	-3,894,130.48
60,993,091.16	**13,291,540.22**	**19,358,160.56**	**23,766,444.14**	**11,548,999.95**	**89,268,815.18**	**62,684,111.13**
-	-	-	-	-	-	-
72,663,753.27	242,561,214.95	73,993,950.31	32,467,506.33	36,958,530.36	210,841,642.63	86,062,389.19
-8,896,288.51	-150,513,956.63	-26,759,466.96	-41,068,514.98	-36,630,298.04	-309,003,486.71	-420,234,815.62
124,760,555.92	**105,338,798.54**	**66,592,643.91**	**15,165,435.49**	**11,877,232.27**	**-8,893,028.90**	**-271,488,315.30**
314,721,799.86	**44,084,477.73**	**91,953,940.05**	**135,701,694.42**	**40,712,792.70**	**465,038,847.95**	**537,337,319.06**
439,482,355.78	**149,423,276.27**	**158,546,583.96**	**150,867,129.91**	**52,590,024.97**	**456,145,819.05**	**265,849,003.76**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI MSCI INDIA	AMUNDI MSCI NORDIC	AMUNDI MSCI SWITZERLAND	AMUNDI PEA MSCI USA ESG LEADERS
		30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Income		**1,808,244.30**	**2,245,877.64**	**1,839,111.92**	**14,467,131.54**
Dividends on securities portfolio, net	2	1,804,952.77	2,244,270.54	1,837,084.52	14,446,049.37
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	2,204.74	1,350.83	1,883.24	14,164.49
Income on securities lending	8	-	-	-	-
Interest received on swaps		-	-	-	-
Other income		1,086.79	256.27	144.16	6,917.68
Expenses		**1,896,633.58**	**696,470.37**	**817,184.31**	**3,436,103.00**
Management fees	3	1,632,184.84	396,691.71	466,277.31	2,353,438.97
Administration fees	3	233,169.36	264,461.13	310,851.61	941,375.61
Transaction fees	2	31,255.05	34,840.83	39,504.21	137,372.81
Bank interest and similar charges		24.33	416.44	551.18	3,915.61
Interest paid on swaps		-	-	-	-
Other expenses	17	-	60.26	-	-
Net realised profit/(loss) from investments		**-88,389.28**	**1,549,407.27**	**1,021,927.61**	**11,031,028.54**
Net realised profit/(loss) on securities sold	2	45,735,297.26	41,636,349.15	67,041,324.02	252,080,594.82
Net realised profit/(loss) on forward foreign exchange contracts	2	2,398,505.54	-	-270,570.37	-221,597,048.79
Net realised profit/(loss) on financial futures	2	-	-	-	-
Net realised profit/(loss) on swaps	2	20,100,222.07	-9,098,439.74	-18,818,367.67	235,953,014.42
Net realised profit/(loss) on foreign exchange	2	-4,905,055.97	-4,368,810.61	-4,566,357.38	-10,306,096.97
Net realised profit/(loss)		**63,240,579.62**	**29,718,506.07**	**44,407,956.21**	**267,161,492.02**
Net change in unrealised appreciation/(depreciation) on investments	2	5,216,758.53	15,925,377.94	6,259,710.90	-76,584,360.16
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps	2	-6,061,460.23	-3,939,477.91	-6,455,814.20	17,793,274.20
Result of operations		**62,395,877.92**	**41,704,406.10**	**44,211,852.91**	**208,370,406.06**
Dividends distributed	11	-	-	-	-
Subscriptions of shares		125,386,459.52	78,721,540.24	72,531,461.91	712,921,854.27
Redemptions of shares		-60,365,280.58	-52,087,479.67	-51,298,577.81	-399,375,605.77
Net increase / (decrease) in net assets		**127,417,056.86**	**68,338,466.67**	**65,444,737.01**	**521,916,654.56**
Net assets at the beginning of the year		**177,389,150.37**	**202,534,675.17**	**286,968,742.93**	**542,102,921.45**
Net assets at the end of the year		**304,806,207.23**	**270,873,141.84**	**352,413,479.94**	**1,064,019,576.01**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR	AMUNDI MSCI WORLD	AMUNDI MSCI WORLD III	AMUNDI GLOBAL BIOENERGY ESG SCREENED	AMUNDI MSCI WORLD EX EUROPE	AMUNDI NASDAQ-100	AMUNDI NYSE ARCA GOLD BUGS
30/09/24 USD	30/09/24 EUR	30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 USD
217,162.26	**31,619,871.45**	**1,685,989.12**	**1,068,518.16**	**3,282,206.56**	**3,708,364.29**	**2,896,087.33**
197,071.48	31,455,520.85	1,533,870.87	1,057,973.41	3,276,931.74	3,687,306.19	2,883,770.07
-	-	-	-	-	-	-
18,165.96	122,189.82	149,526.82	6,543.12	4,653.27	15,850.51	3,295.90
-	-	-	2,879.10	-	-	9,021.36
-	-	-	-	-	-	-
1,924.82	42,160.78	2,591.43	1,122.53	621.55	5,207.59	-
663,215.20	**13,779,606.20**	**9,573,979.09**	**163,109.19**	**2,020,208.57**	**5,349,743.64**	**1,717,134.73**
272,105.36	9,660,160.04	4,373,834.16	110,857.70	1,390,499.97	3,063,301.22	1,431,162.91
340,131.72	3,449,787.16	4,373,834.16	44,357.23	556,199.97	1,892,531.08	260,211.44
43,725.33	592,068.01	739,730.31	7,893.43	72,978.50	393,439.24	20,315.45
7,252.78	77,590.99	86,580.46	0.83	530.13	41.61	5,444.93
-	-	-	-	-	-	-
0.01	-	-	-	-	430.49	-
-446,052.94	**17,840,265.25**	**-7,887,989.97**	**905,408.97**	**1,261,997.99**	**-1,641,379.35**	**1,178,952.60**
78,875,482.26	549,689,692.35	1,189,088,441.00	-949,371.56	122,668,693.89	523,408,389.18	27,388,995.15
-	-50,519,524.99	-	38.67	-	-40,877,896.07	-
-	-	-	27,152.05	-	-	-
-21,269,321.39	180,722,266.33	-311,318,265.19	-	7,419,549.09	-20,856,502.83	-
-1,026,193.37	-20,529,450.92	4,216,029.85	-46,364.47	-14,467,322.91	-39,374,314.62	1,981.02
56,133,914.56	**677,203,248.02**	**874,098,215.69**	**-63,136.34**	**116,882,918.06**	**420,658,296.31**	**28,569,928.77**
27,689,039.93	2,876,709.21	355,338,620.62	-3,771,006.60	11,782,882.49	75,207,698.28	76,162,955.88
-	-	-	-	-	-	-
-	-	-	7,149.77	-	-	-
570,679.43	67,569,071.07	-18,333,694.83	-	594,790.09	-7,908,956.07	-
84,393,633.92	**747,649,028.30**	**1,211,103,141.48**	**-3,826,993.17**	**129,260,590.64**	**487,957,038.52**	**104,732,884.65**
-	-	-75,661,504.80	-	-	-	-
115,189,002.33	880,186,440.89	496,337,351.06	7,243,580.02	30,913,696.09	884,865,820.41	325,015,503.15
-226,979,287.54	-77,062,239.97	-81,884,391.62	-31,562,362.71	-6,456,800.00	-986,409,523.03	-82,932,738.84
-27,396,651.29	**1,550,773,229.22**	**1,549,894,596.12**	**-28,145,775.86**	**153,717,486.73**	**386,413,335.90**	**346,815,648.96**
371,014,048.10	**2,684,605,498.08**	**3,643,640,780.52**	**64,989,687.19**	**470,041,897.67**	**1,585,747,099.07**	**-**
343,617,396.81	**4,235,378,727.30**	**5,193,535,376.64**	**36,843,911.33**	**623,759,384.40**	**1,972,160,434.97**	**346,815,648.96**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE	AMUNDI RUSSELL 2000	AMUNDI S&P 500	AMUNDI S&P 500 BUYBACK
		30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Income		**683,015.76**	**1,416,329.62**	**32,048,246.15**	**282,331.31**
Dividends on securities portfolio, net	2	666,901.24	1,410,729.61	31,687,618.12	280,183.51
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	16,000.51	3,180.24	342,157.65	1,827.66
Income on securities lending	8	-	-	-	-
Interest received on swaps		-	-	-	-
Other income		114.01	2,419.77	18,470.38	320.14
Expenses		**473,353.92**	**1,081,001.52**	**12,563,126.45**	**172,133.04**
Management fees	3	349,569.11	745,283.58	4,234,808.53	52,553.73
Administration fees	3	99,876.96	297,648.32	6,777,853.16	105,107.61
Transaction fees	2	9,810.65	37,463.14	1,252,986.22	14,443.23
Bank interest and similar charges		14,097.20	542.20	297,478.54	28.47
Interest paid on swaps		-	-	-	-
Other expenses	17	-	64.28	-	-
Net realised profit/(loss) from investments		**209,661.84**	**335,328.10**	**19,485,119.70**	**110,198.27**
Net realised profit/(loss) on securities sold	2	10,959,836.66	40,538,336.31	1,612,401,430.63	21,992,344.83
Net realised profit/(loss) on forward foreign exchange contracts	2	-	-30,893,332.33	-158,922,882.20	61,872.68
Net realised profit/(loss) on financial futures	2	-	-	-	-
Net realised profit/(loss) on swaps	2	1,293,400.27	23,123,490.35	74,779,700.76	-10,227.20
Net realised profit/(loss) on foreign exchange	2	-352,331.29	-1,322,283.67	-172,235,742.12	-1,476,061.61
Net realised profit/(loss)		**12,110,567.48**	**31,781,538.76**	**1,375,507,626.77**	**20,678,126.97**
Net change in unrealised appreciation/(depreciation) on investments	2	3,552,510.39	902,041.77	329,700,873.32	2,081,431.85
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps	2	3,465,440.58	10,368,990.18	18,205,907.96	91,489.24
Result of operations		**19,128,518.45**	**43,052,570.71**	**1,723,414,408.05**	**22,851,048.06**
Dividends distributed	11	-1,312,316.89	-	-13,390.94	-
Subscriptions of shares		-	431,982,513.89	1,721,829,068.37	29,449,813.71
Redemptions of shares		-7,401,466.59	-185,347,075.65	-2,649,312,462.03	-57,147,337.26
Net increase / (decrease) in net assets		**10,414,734.97**	**289,688,008.95**	**795,917,623.45**	**-4,846,475.49**
Net assets at the beginning of the year		**93,808,507.07**	**183,291,494.66**	**5,983,477,675.06**	**104,777,771.34**
Net assets at the end of the year		**104,223,242.04**	**472,979,503.61**	**6,779,395,298.51**	**99,931,295.85**

The accompanying notes form an integral part of these financial statements

AMUNDI S&P GLOBAL LUXURY	AMUNDI MSCI SMART CITIES ESG SCREENED	AMUNDI SMART FACTORY	AMUNDI STOXX EUROPE 600	AMUNDI MSCI ROBOTICS & AI ESG SCREENED	AMUNDI PRIME EMERGING MARKETS	AMUNDI PRIME EUROPE
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	EUR	EUR	EUR	EUR	USD	EUR
196,893.16	**544,138.66**	**8,636.93**	**188,204,782.27**	**4,417,197.51**	**725,853.67**	**2,567,955.68**
189,431.09	536,933.05	8,406.46	185,064,971.58	4,257,156.15	720,492.90	2,515,226.28
-	-	-	-	-	-	-
6,543.80	4,927.58	227.36	1,283,436.98	146,636.88	4,815.89	23,984.10
-	1.50	-	1,747,393.60	12,771.25	502.14	25,784.38
-	-	3.11	-	-	-	-
918.27	2,276.53	-	108,980.11	633.23	42.74	2,960.92
1,445,688.48	**205,521.49**	**78,863.62**	**6,890,050.63**	**3,732,875.71**	**56,974.95**	**150,597.35**
807,900.04	131,290.85	53,823.41	1,060,674.07	2,702,451.30	8,230.73	26,322.61
538,599.98	39,063.30	21,529.38	2,513,879.38	900,997.46	19,239.52	17,574.45
96,409.97	33,537.68	3,505.09	3,156,449.47	116,370.98	29,109.37	103,584.54
2,770.80	1,629.18	0.85	134,120.56	12,943.20	393.83	960.45
-	-	-	-	-	-	-
7.69	0.48	4.89	24,927.15	112.77	1.50	2,155.30
-1,248,795.32	**338,617.17**	**-70,226.69**	**181,314,731.64**	**684,321.80**	**668,878.72**	**2,417,358.33**
123,357,426.07	3,134,240.23	5,411,047.18	-2,177,140.25	52,284,924.84	-42,987.69	-516,302.62
-18,996,326.65	-	-	-225,130.94	-	-	-
-	26,291.22	-	196,453.00	-13,956.28	7,582.00	103,506.11
-49,531,603.24	-1,755,354.25	-3,415,939.87	-	-	-	-
-12,419,825.64	-473,933.19	-437,506.10	13,838,394.96	-8,986,203.58	-116,797.38	244,221.65
41,160,875.22	**1,269,861.18**	**1,487,374.52**	**192,947,308.41**	**43,969,086.78**	**516,675.65**	**2,248,783.47**
-269,937.24	3,920,540.85	1,244,993.86	564,423,469.87	120,712,671.73	5,948,566.67	11,585,312.99
-	-	-	-276,462.95	-	-	-
-	3,077.82	-	871,755.00	30,706.32	18,333.00	24,671.30
-13,451,347.32	-55,873.01	201,938.94	-	-	-	-
27,439,590.66	**5,137,606.84**	**2,934,307.32**	**757,966,070.33**	**164,712,464.83**	**6,483,575.32**	**13,858,767.76**
-	-	-	-	-	-	-1,049,897.16
70,813,196.37	70,584,429.50	-	8,273,302,524.42	153,125,803.28	7,003,087.64	49,232,976.98
-163,183,291.90	-15,477,475.21	-11,127,931.74	-22,573,615.22	-250,500,760.27	-	-797,495.80
-64,930,504.87	**60,244,561.13**	**-8,193,624.42**	**9,008,694,979.53**	**67,337,507.84**	**13,486,662.96**	**61,244,351.78**
550,067,208.64	**10,174,973.68**	**25,645,897.43**	**-**	**786,298,814.70**	**21,609,886.04**	**57,957,759.93**
485,136,703.77	**70,419,534.81**	**17,452,273.01**	**9,008,694,979.53**	**853,636,322.54**	**35,096,549.00**	**119,202,111.71**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI PRIME EUROZONE	AMUNDI PRIME GLOBAL	AMUNDI PRIME JAPAN	AMUNDI PRIME UK MID AND SMALL CAP
		30/09/24 EUR	30/09/24 USD	30/09/24 JPY	30/09/24 GBP
Income		**2,967,237.74**	**17,288,500.96**	**4,328,409,549**	**4,726,376.61**
Dividends on securities portfolio, net	2	2,912,885.80	16,841,428.79	4,268,838,185	4,648,215.43
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	15,642.77	251,936.84	235,915	42,614.67
Income on securities lending	8	22,968.63	181,476.40	59,335,449	35,210.33
Interest received on swaps		-	-	-	-
Other income		15,740.54	13,658.93	-	336.18
Expenses		**233,343.92**	**768,881.46**	**97,787,513**	**969,867.88**
Management fees	3	31,523.90	324,763.58	52,908,757	36,942.22
Administration fees	3	21,050.34	216,861.39	35,299,770	24,643.79
Transaction fees	2	170,687.98	221,982.30	8,774,275	907,678.08
Bank interest and similar charges		0.10	778.59	804,711	603.79
Interest paid on swaps		-	-	-	-
Other expenses	17	10,081.60	4,495.60	-	-
Net realised profit/(loss) from investments		**2,733,893.82**	**16,519,619.50**	**4,230,622,036**	**3,756,508.73**
Net realised profit/(loss) on securities sold	2	7,547,322.50	-1,109,863.04	188,948,877	1,255,263.20
Net realised profit/(loss) on forward foreign exchange contracts	2	-	852.58	-	-
Net realised profit/(loss) on financial futures	2	59,032.48	1,783,703.24	9,341,930	67,863.89
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	865.25	-1,346,081.70	810,592	-295.67
Net realised profit/(loss)		**10,341,114.05**	**15,848,230.58**	**4,429,723,435**	**5,079,340.15**
Net change in unrealised appreciation/(depreciation) on investments	2	7,746,405.46	281,895,971.36	12,521,341,872	13,224,085.10
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	15,910.00	41,217.60	-32,259,250	25,272.00
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**18,103,429.51**	**297,785,419.54**	**16,918,806,057**	**18,328,697.25**
Dividends distributed	11	-1,152,346.58	-10,112,905.50	-1,801,067,007	-3,258,121.68
Subscriptions of shares		110,888,074.47	513,205,523.70	216,685,472,340	178,153,528.16
Redemptions of shares		-93,235,058.73	-109,527,063.18	-16,398,588,659	-25,006,008.07
Net increase / (decrease) in net assets		**34,604,098.67**	**691,350,974.56**	**215,404,622,731**	**168,218,095.66**
Net assets at the beginning of the year		**75,915,270.01**	**763,859,004.68**	**59,957,143,466**	**35,110,409.75**
Net assets at the end of the year		**110,519,368.68**	**1,455,209,979.24**	**275,361,766,197**	**203,328,505.41**

The accompanying notes form an integral part of these financial statements

AMUNDI PRIME USA	AMUNDI INDEX MSCI EM ASIA SRI PAB	AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB	AMUNDI INDEX MSCI EMU SRI PAB	AMUNDI INDEX MSCI EUROPE SRI PAB	AMUNDI INDEX MSCI JAPAN SRI PAB	AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB
30/09/24 USD	30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 JPY	30/09/24 EUR
3,237,795.66	**3,162,677.10**	**49,013,206.77**	**5,153,670.54**	**81,127,889.54**	**1,715,208,147**	**22,640,749.67**
3,145,045.52	3,127,514.97	48,695,159.55	5,124,845.99	80,790,644.35	1,714,494,378	22,590,151.53
-	-	-	-	-	-	-
83,460.66	35,162.13	315,006.61	28,497.05	329,414.64	713,768	50,585.08
9,289.48	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	3,040.61	327.50	7,830.55	1	13.06
190,555.87	**1,474,039.57**	**9,436,757.17**	**558,776.38**	**7,117,816.85**	**226,980,683**	**2,526,954.15**
92,064.73	347,655.05	3,315,916.31	162,738.24	2,744,618.51	100,345,591	1,513,193.73
61,497.02	231,986.87	2,118,806.44	203,636.28	3,032,907.32	115,570,641	618,246.34
34,406.79	875,954.62	3,930,331.99	192,212.62	1,335,840.00	8,868,520	393,396.76
-	6,528.03	71,542.53	-	4,017.10	2,195,931	243.35
-	-	-	-	-	-	-
2,587.33	11,915.00	159.90	189.24	433.92	-	1,873.97
3,047,239.79	**1,688,637.53**	**39,576,449.60**	**4,594,894.16**	**74,010,072.69**	**1,488,227,464**	**20,113,795.52**
27,628,926.10	-42,383,397.80	-67,011,516.78	10,839,851.08	141,803,716.93	8,623,062,436	-16,712,561.21
-	-	-	-	-1,938,908.15	79,751,511	-
400,182.16	51,859.32	391,655.09	29,718.01	1,689,710.50	231,713,702	374,612.52
-	-	-	-	-	-	-
-5,556.54	-25,244,861.09	-37,538,024.33	-49,464.82	11,796,551.87	1,431,965,476	-11,755,810.45
31,070,791.51	**-65,887,762.04**	**-64,581,436.42**	**15,414,998.43**	**227,361,143.84**	**11,854,720,589**	**-7,979,963.62**
63,664,871.45	82,807,946.75	436,052,226.92	26,070,396.53	452,144,500.13	1,929,697,319	112,511,926.77
-	-	-	-	-397,513.99	-450,557,881	-
48,675.00	53,176.31	614,108.97	33,730.00	255,105.72	-9,589,750	82,898.45
-	-	-	-	-	-	-
94,784,337.96	**16,973,361.02**	**372,084,899.47**	**41,519,124.96**	**679,363,235.70**	**13,324,270,277**	**104,614,861.60**
-665,054.64	-7,012,215.65	-6,055,466.81	-	-14,184,800.87	-4,649,202	-6,967,797.75
278,593,470.78	15,121,971.10	398,538,033.41	62,743,720.06	796,073,121.64	55,007,369,372	137,584,539.48
-266,730,937.01	-373,120,829.74	-703,578,998.98	-140,704,245.59	-1,410,678,800.31	-99,858,884,684	-296,641,486.49
105,981,817.09	**-348,037,713.27**	**60,988,467.09**	**-36,441,400.57**	**50,572,756.16**	**-31,531,894,237**	**-61,409,883.16**
262,997,745.82	**477,198,348.65**	**2,113,311,692.47**	**253,251,210.62**	**3,222,437,068.35**	**133,495,551,232**	**700,375,506.77**
368,979,562.91	**129,160,635.38**	**2,174,300,159.56**	**216,809,810.05**	**3,273,009,824.51**	**101,963,656,995**	**638,965,623.61**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI INDEX MSCI USA SRI PAB	AMUNDI INDEX MSCI WORLD SRI PAB	AMUNDI MSCI UK IMI SRI PAB	AMUNDI DAX 50 ESG
		30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 EUR
Income		**17,213,832.03**	**29,527,824.92**	**4,865,791.79**	**508,889.23**
Dividends on securities portfolio, net	2	16,785,727.91	28,906,291.41	4,821,203.51	504,736.59
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	426,310.45	466,451.84	44,588.28	2,428.72
Income on securities lending	8	-	-	-	1,313.55
Interest received on swaps		-	-	-	-
Other income		1,793.67	155,081.67	-	410.37
Expenses		**2,611,569.31**	**4,412,522.32**	**1,107,438.46**	**30,776.17**
Management fees	3	1,383,207.15	1,855,091.67	118,293.44	9,584.42
Administration fees	3	1,051,688.22	2,004,908.90	156,233.26	19,191.79
Transaction fees	2	176,522.61	478,131.48	823,814.70	1,934.64
Bank interest and similar charges		74.28	74,150.62	8,715.98	-
Interest paid on swaps		-	-	-	-
Other expenses	17	77.05	239.65	381.08	65.32
Net realised profit/(loss) from investments		**14,602,262.72**	**25,115,302.60**	**3,758,353.33**	**478,113.06**
Net realised profit/(loss) on securities sold	2	-99,890,744.00	396,492,357.85	5,114,338.80	578,181.62
Net realised profit/(loss) on forward foreign exchange contracts	2	4,767,524.27	-8,877,018.39	353.18	-
Net realised profit/(loss) on financial futures	2	1,320,362.00	880,831.25	163,213.42	9,744.50
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	1,160,167.63	-33,642,265.82	649,934.38	4.08
Net realised profit/(loss)		**-78,040,427.38**	**379,969,207.49**	**9,686,193.11**	**1,066,043.26**
Net change in unrealised appreciation/(depreciation) on investments	2	210,871,204.32	217,795,183.45	25,617,935.83	3,018,280.13
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-3,126,240.90	11,741,834.69	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	364,535.00	150,952.08	-31,749.97	3,973.50
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**130,069,071.04**	**609,657,177.71**	**35,272,378.97**	**4,088,296.89**
Dividends distributed	11	-534,675.61	-19.28	-2,492,757.90	-
Subscriptions of shares		479,431,351.05	1,120,787,154.02	141,876,076.74	5,904,479.62
Redemptions of shares		-6,245,814,176.92	-5,301,856,487.87	-136,244,744.17	-5,572,847.83
Net increase / (decrease) in net assets		**-5,636,848,430.44**	**-3,571,412,175.42**	**38,410,953.64**	**4,419,928.68**
Net assets at the beginning of the year		**6,521,773,384.37**	**4,571,852,127.88**	**149,106,944.53**	**17,091,704.94**
Net assets at the end of the year		**884,924,953.93**	**1,000,439,952.46**	**187,517,898.17**	**21,511,633.62**

The accompanying notes form an integral part of these financial statements

AMUNDI MDAX ESG	AMUNDI S&P 500 ESG	AMUNDI STOXX EUROPE 600 ESG	AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT	AMUNDI MSCI CHINA ESG LEADERS SELECT	AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT	AMUNDI MSCI EMERGING ESG LEADERS
30/09/24 EUR	30/09/24 USD	30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 USD	30/09/24 USD
2,879,212.74	**23,211,312.75**	**20,676,812.21**	**2,700,693.63**	**5,653,511.13**	**11,774,485.76**	**32,337,426.55**
2,824,287.62	22,495,316.58	20,457,347.51	2,691,616.41	5,631,517.85	11,644,377.51	32,201,225.56
-	-	-	-	-	-	-
12,194.31	709,587.72	116,374.49	9,066.48	21,482.46	121,226.37	134,284.52
38,254.53	242.90	100,404.83	-	-	-	-
-	-	-	-	-	-	-
4,476.28	6,165.55	2,685.38	10.74	510.82	8,881.88	1,916.47
391,551.21	**5,145,312.84**	**1,635,918.58**	**862,346.89**	**854,471.28**	**8,393,951.46**	**2,943,237.53**
252,852.76	2,691,569.03	559,776.04	219,120.39	430,454.37	1,126,652.08	896,492.68
126,426.30	2,101,423.13	700,198.31	146,149.09	172,234.36	448,000.08	1,171,104.55
12,155.83	253,182.51	364,752.76	493,919.34	250,360.89	674,759.69	840,733.31
0.03	75,469.77	10,907.79	2,936.99	1,421.66	8,619.54	34,906.99
-	-	-	-	-	-	-
116.29	23,668.40	283.68	221.08	-	6,135,920.07	-
2,487,661.53	**18,065,999.91**	**19,040,893.63**	**1,838,346.74**	**4,799,039.85**	**3,380,534.30**	**29,394,189.02**
-2,661,330.64	293,479,626.50	6,027,004.65	-41,372,824.54	-29,990,593.13	5,143,206.53	2,619,584.77
-	11,226,955.98	-	-	-	-	-
12,987.31	2,834,285.00	232,010.00	-13,558.65	-52,730.25	645,916.75	-136,467.82
-	-	-	-	-	-	-
-0.10	389,601.79	1,242,912.32	-19,274,364.99	-3,297,164.49	-5,859,210.33	-16,849,809.66
-160,681.90	**325,996,469.18**	**26,542,820.60**	**-58,822,401.44**	**-28,541,448.02**	**3,310,447.25**	**15,027,496.31**
-1,135,632.69	361,883,579.21	98,020,554.04	60,935,788.66	38,766,315.96	89,885,988.00	241,126,302.09
-	587,019.52	-	-	-	-	-
12,487.00	1,108,260.00	48,070.00	7,237.08	46,494.65	327,441.50	452,250.50
-	-	-	-	-	-	-
-1,283,827.59	**689,575,327.91**	**124,611,444.64**	**2,120,624.30**	**10,271,362.59**	**93,523,876.75**	**256,606,048.90**
-	-171,839.08	-	-3,692.45	-	-	-
193,744,852.27	1,711,109,470.85	120,206,203.71	15,263,090.68	48,353,952.32	244,448,097.86	86,574,759.71
-46,599,445.88	-3,865,921,806.17	-25,899,023.83	-273,721,443.41	-107,696,124.58	-94,976,693.31	-107,422,500.42
145,861,578.80	**-1,465,408,846.49**	**218,918,624.52**	**-256,341,420.88**	**-49,070,809.67**	**242,995,281.30**	**235,758,308.19**
-	**4,105,946,391.09**	**576,654,880.77**	**288,108,669.13**	**194,184,303.23**	**353,227,085.47**	**1,105,814,357.99**
145,861,578.80	**2,640,537,544.60**	**795,573,505.29**	**31,767,248.25**	**145,113,493.56**	**596,222,366.77**	**1,341,572,666.18**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI MSCI EMU ESG LEADERS SELECT	AMUNDI MSCI USA ESG LEADERS SELECT	AMUNDI MSCI WORLD ESG LEADERS SELECT	AMUNDI MSCI EMU ESG UNIVERSAL SELECT
		30/09/24 EUR	30/09/24 USD	22/11/23 USD	02/05/24 EUR
Income		**55,519,475.12**	**4,593,201.08**	**574,819.35**	**769,560.07**
Dividends on securities portfolio, net	2	55,150,268.23	4,324,302.35	557,914.88	761,454.39
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	365,938.31	268,898.73	16,904.47	5,053.91
Income on securities lending	8	-	-	-	3,038.45
Interest received on swaps		-	-	-	-
Other income		3,268.58	-	-	13.32
Expenses		**5,801,757.57**	**497,207.16**	**74,628.88**	**72,703.76**
Management fees	3	2,692,363.74	111,865.09	22,293.08	15,126.07
Administration fees	3	1,784,986.14	223,344.00	13,979.38	30,311.70
Transaction fees	2	1,321,491.67	122,932.48	36,665.49	27,249.29
Bank interest and similar charges		1.93	38,871.59	1,690.93	-
Interest paid on swaps		-	-	-	-
Other expenses	17	2,914.09	194.00	-	16.70
Net realised profit/(loss) from investments		**49,717,717.55**	**4,095,993.92**	**500,190.47**	**696,856.31**
Net realised profit/(loss) on securities sold	2	89,751,521.72	118,756,176.00	16,264,222.64	5,732,522.04
Net realised profit/(loss) on forward foreign exchange contracts	2	-62,057.18	-2,518,673.77	5,694.64	-
Net realised profit/(loss) on financial futures	2	2,226,680.50	1,075,185.00	60,823.00	32,925.00
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	83,657.03	3,124,219.90	-8,806,229.59	7,062.78
Net realised profit/(loss)		**141,717,519.62**	**124,532,901.05**	**8,024,701.16**	**6,469,366.13**
Net change in unrealised appreciation/(depreciation) on investments	2	181,905,606.59	-6,094,633.21	8,632,089.63	1,500,956.38
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	3,820.97	-1,808,371.30	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	524,060.00	23,125.00	28,023.60	2,590.00
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**324,151,007.18**	**116,653,021.54**	**16,684,814.39**	**7,972,912.51**
Dividends distributed	11	-4,337,927.19	-1,521,755.07	-	-
Subscriptions of shares		780,470,227.68	258,597,237.52	22,795,384.26	4,408,358.33
Redemptions of shares		-1,108,905,243.62	-896,976,899.17	-480,906,942.70	-56,841,969.30
Net increase / (decrease) in net assets		**-8,621,935.95**	**-523,248,395.18**	**-441,426,744.05**	**-44,460,698.46**
Net assets at the beginning of the year		**1,945,421,703.47**	**598,530,067.59**	**441,426,744.05**	**44,460,698.46**
Net assets at the end of the year		**1,936,799,767.52**	**75,281,672.41**	**-**	**-**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT	AMUNDI MSCI USA ESG UNIVERSAL SELECT	AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	AMUNDI INDEX MSCI EMERGING ESG BROAD CTB
07/03/24	07/03/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
EUR	USD	USD	EUR	EUR	EUR	USD
25,365.80	**17,389.44**	**3,429,434.74**	**3,015,210.10**	**6,440,909.16**	**48,519,286.69**	**11,936,508.49**
24,421.57	16,337.56	3,370,245.45	2,974,417.92	6,257,415.86	47,920,412.16	11,829,922.07
-	-	-	-	-	-	-
942.35	1,038.39	45,791.30	14,032.40	98,462.72	186,198.10	98,998.23
-	-	12,235.35	20,510.97	79,539.90	394,869.87	7,510.37
-	-	-	-	-	-	-
1.88	13.49	1,162.64	6,248.81	5,490.68	17,806.56	77.82
15,894.84	**13,752.13**	**301,637.31**	**362,680.94**	**1,312,434.71**	**3,187,405.98**	**1,463,433.93**
1,072.26	762.05	106,699.42	135,089.86	562,870.97	643,469.17	302,619.51
2,150.59	1,532.71	33,162.59	94,689.16	577,475.41	1,288,772.55	411,945.56
2,604.88	1,457.37	154,472.46	130,240.57	164,998.30	1,252,127.13	736,991.35
-	-	6,725.87	1,856.02	5,953.86	2,848.45	11,877.51
-	-	-	-	-	-	-
10,067.11	10,000.00	576.97	805.33	1,136.17	188.68	-
9,470.96	**3,637.31**	**3,127,797.43**	**2,652,529.16**	**5,128,474.45**	**45,331,880.71**	**10,473,074.56**
790,346.99	845,627.90	1,365,790.22	5,579,919.34	321,759,995.73	58,728,100.14	-8,766,675.22
8.70	-	-	-	-	-	-
5,905.00	2,617.75	364,349.34	51,069.98	21,210.41	846,440.34	-81,339.09
-	-	-	-	-	-	-
42,866.90	-1,209.02	93,861.44	245,039.14	18,162,985.85	4,335,013.87	286,408.25
848,598.55	**850,673.94**	**4,951,798.43**	**8,528,557.62**	**345,072,666.44**	**109,241,435.06**	**1,911,468.50**
-305,566.77	-284,013.57	52,920,351.22	12,015,804.16	-195,639,433.53	196,683,703.67	106,658,099.21
-	-	-	-	-	-	-
860.00	-	3,726.00	7,634.53	240,786.87	153,265.91	75,421.00
-	-	-	-	-	-	-
543,891.78	**566,660.37**	**57,875,875.65**	**20,551,996.31**	**149,674,019.78**	**306,078,404.64**	**108,644,988.71**
-	-	-	-	-	-	-5,351,177.89
803,880.48	1,777,924.07	298,540,007.33	123,593,372.93	287,182,112.35	171,240,959.74	247,165,565.34
-6,106,221.71	-8,854,940.13	-14,036,517.67	-62,330,109.20	-1,765,726,650.66	-354,611,065.81	-44,501,081.73
-4,758,449.45	**-6,510,355.69**	**342,379,365.31**	**81,815,260.04**	**-1,328,870,518.53**	**122,708,298.57**	**305,958,294.43**
4,758,449.45	**6,510,355.69**	**75,099,932.02**	**58,930,139.26**	**1,565,370,725.74**	**1,457,424,848.61**	**325,455,551.60**
-	**-**	**417,479,297.33**	**140,745,399.30**	**236,500,207.21**	**1,580,133,147.18**	**631,413,846.03**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION	AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB
		30/09/24	30/09/24	30/09/24	07/03/24
		EUR	EUR	USD	EUR
Income		**9,489,118.87**	**3,609,166.87**	**4,393,451.24**	**43,828.93**
Dividends on securities portfolio, net	2	9,411,535.34	3,482,879.26	4,354,562.87	42,075.41
Bond interest	2	-	-	-	-
Bank interest on cash accounts	2	46,955.54	44,894.93	10,701.78	1,618.27
Income on securities lending	8	27,526.58	79,943.92	28,186.59	120.34
Interest received on swaps		-	-	-	-
Other income		3,101.41	1,448.76	-	14.91
Expenses		**647,790.93**	**791,877.59**	**794,372.85**	**23,714.73**
Management fees	3	137,848.90	235,654.90	596,765.55	3,392.78
Administration fees	3	185,776.62	127,326.40	170,532.88	4,248.12
Transaction fees	2	324,064.47	423,260.93	26,118.23	6,021.45
Bank interest and similar charges		100.94	5,275.60	956.19	52.38
Interest paid on swaps		-	-	-	-
Other expenses	17	-	359.76	-	10,000.00
Net realised profit/(loss) from investments		**8,841,327.94**	**2,817,289.28**	**3,599,078.39**	**20,114.20**
Net realised profit/(loss) on securities sold	2	7,081,675.29	1,515,951.68	6,019,063.09	1,259,410.79
Net realised profit/(loss) on forward foreign exchange contracts	2	-	-	-	-
Net realised profit/(loss) on financial futures	2	41,509.50	52,060.00	94,030.89	2,990.00
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	-151,381.29	223,967.54	-3,567,138.08	74,128.34
Net realised profit/(loss)		**15,813,131.44**	**4,609,268.50**	**6,145,034.29**	**1,356,643.33**
Net change in unrealised appreciation/(depreciation) on investments	2	28,464,872.76	17,630,872.57	25,867,431.08	-96,022.79
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	132,130.00	18,360.00	1,703.11	570.00
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**44,410,134.20**	**22,258,501.07**	**32,014,168.48**	**1,261,190.54**
Dividends distributed	11	-	-1,579,033.17	-3,073,584.72	-
Subscriptions of shares		642,741,068.50	185,452,752.80	12,984,188.15	1,598,203.34
Redemptions of shares		-113,268,741.00	-5,157,665.85	-30,279,112.84	-11,188,566.43
Net increase / (decrease) in net assets		**573,882,461.70**	**200,974,554.85**	**11,645,659.07**	**-8,329,172.55**
Net assets at the beginning of the year		**-**	**84,224,127.13**	**165,075,693.79**	**8,329,172.55**
Net assets at the end of the year		**573,882,461.70**	**285,198,681.98**	**176,721,352.86**	**-**

The accompanying notes form an integral part of these financial statements

AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	AMUNDI EURO CORP 0-1Y ESG	AMUNDI GLOBAL AGG SRI	AMUNDI GLOBAL AGG SRI 1-5	AMUNDI GLOBAL CORP SRI 1-5Y	AMUNDI INDEX EURO CORPORATE SRI	AMUNDI INDEX EURO AGG SRI
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
USD	EUR	USD	USD	USD	EUR	EUR
7,676,574.61	**4,228,594.63**	**5,328,502.30**	**6,851,351.02**	**10,771,394.64**	**118,360,052.20**	**28,052,352.56**
7,552,145.03	-	-	44.52	-	3,050.00	-
-	4,206,902.15	5,245,010.87	6,726,192.33	10,638,397.04	117,724,863.52	27,967,339.32
90,687.20	18,589.16	82,661.73	124,824.07	132,678.78	366,023.28	64,734.43
31,269.73	-	538.92	-	-	241,769.54	17,098.33
-	-	-	-	-	-	-
2,472.65	3,103.32	290.78	290.10	318.82	24,345.86	3,180.48
1,852,108.80	**281,944.69**	**347,521.20**	**461,838.63**	**847,495.43**	**7,249,916.30**	**2,243,023.85**
645,626.27	124,818.70	105,498.21	150,414.48	307,279.39	2,501,268.47	825,071.47
744,264.98	131,794.51	156,142.90	207,744.42	261,917.49	4,601,702.41	1,376,212.10
460,018.77	23,815.68	33,929.87	36,270.91	17,679.98	140,715.89	31,243.12
1,256.72	1,515.80	51,904.15	67,290.90	260,243.01	580.08	8,590.76
-	-	-	-	-	-	-
942.06	-	46.07	117.92	375.56	5,649.45	1,906.40
5,824,465.81	**3,946,649.94**	**4,980,981.10**	**6,389,512.39**	**9,923,899.21**	**111,110,135.90**	**25,809,328.71**
183,418,992.11	7,250,035.54	-682,838.13	-254,431.51	-1,928,871.13	-10,243,654.80	-23,592,759.29
-	-	1,260,147.27	197,588.07	4,078,030.99	34,646.72	56,086.69
277,238.10	-12,650.00	-	-	-4,155.94	-41,365.00	-31,780.00
-	-	-	-	-	-	-
-5,842,565.04	710.24	2,062,526.13	-1,706,681.22	1,057,320.04	62,307.12	-28,664.36
183,678,130.98	**11,184,745.72**	**7,620,816.37**	**4,625,987.73**	**13,126,223.17**	**100,922,069.94**	**2,212,211.75**
14,168,268.16	2,001,507.08	21,331,212.59	16,897,210.78	26,283,894.01	329,414,778.18	113,822,270.44
-	-	873,807.91	5,305,054.52	7,794,943.15	85,668.57	17,218.28
16,517.70	-	-	-	-	-571,215.00	-
-	-	-	-	-	-	-
197,862,916.84	**13,186,252.80**	**29,825,836.87**	**26,828,253.03**	**47,205,060.33**	**429,851,301.69**	**116,051,700.47**
-	-239,471.36	-	-6,458.01	-36,831.36	-11,000,162.30	-4,210,020.72
826,510,701.52	482,452,342.23	232,118,311.49	256,780,968.85	274,961,615.97	4,460,380,912.26	1,064,498,807.93
-1,659,931,506.90	-371,480,189.86	-161,954,284.44	-288,443,125.34	-208,404,948.92	-2,901,348,131.29	-759,750,394.86
-635,557,888.54	**123,918,933.81**	**99,989,863.92**	**-4,840,361.47**	**113,724,896.02**	**1,977,883,920.36**	**416,590,092.82**
746,801,040.95	**207,336,978.91**	**166,052,330.80**	**284,122,874.75**	**283,761,366.66**	**3,965,236,870.21**	**1,238,225,468.88**
111,243,152.41	**331,255,912.72**	**266,042,194.72**	**279,282,513.28**	**397,486,262.68**	**5,943,120,790.57**	**1,654,815,561.70**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	AMUNDI INDEX US CORP SRI	AMUNDI US AGG SRI	AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB
		30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 EUR
Income		**42,890,993.72**	**60,059,351.18**	**1,990,218.89**	**2,371,262.25**
Dividends on securities portfolio, net	2	-	2,422.49	-	2,340,911.04
Bond interest	2	42,709,483.60	59,551,431.26	1,983,860.39	-
Bank interest on cash accounts	2	106,132.65	505,299.40	6,238.44	13,616.73
Income on securities lending	8	64,848.71	165.77	-	16,050.28
Interest received on swaps		-	-	-	-
Other income		10,528.76	32.26	120.06	684.20
Expenses		**2,662,087.82**	**2,552,580.66**	**98,888.04**	**196,948.78**
Management fees	3	717,070.84	838,934.91	35,369.82	64,923.87
Administration fees	3	1,849,576.10	1,394,863.82	58,999.78	74,723.38
Transaction fees	2	95,347.47	47,251.59	4,354.76	57,216.55
Bank interest and similar charges		93.41	271,530.34	109.64	-
Interest paid on swaps		-	-	-	-
Other expenses	17	-	-	54.04	84.98
Net realised profit/(loss) from investments		**40,228,905.90**	**57,506,770.52**	**1,891,330.85**	**2,174,313.47**
Net realised profit/(loss) on securities sold	2	14,186,447.71	-22,041,415.08	826,550.92	397,508.02
Net realised profit/(loss) on forward foreign exchange contracts	2	-16,270.73	-1,872,362.42	-	-
Net realised profit/(loss) on financial futures	2	1,275.00	-167,359.38	-1,500.00	55,064.00
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	7,839.37	11,010,473.41	-11.08	-1,311.93
Net realised profit/(loss)		**54,408,197.25**	**44,436,107.05**	**2,716,370.69**	**2,625,573.56**
Net change in unrealised appreciation/(depreciation) on investments	2	81,950,957.66	146,459,447.13	3,026,068.72	13,940,799.89
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-2,690.02	26,725,884.74	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	-247,790.00	93,843.75	-	15,030.00
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**136,108,674.89**	**217,715,282.67**	**5,742,439.41**	**16,581,403.45**
Dividends distributed	11	-1,450.38	-30,461,175.61	-547,482.88	-
Subscriptions of shares		1,172,413,244.45	740,007,479.01	41,325,851.73	28,669,387.43
Redemptions of shares		-1,217,721,529.96	-914,893,611.08	-45,424,028.85	-9,222,802.20
Net increase / (decrease) in net assets		**90,798,939.00**	**12,367,974.99**	**1,096,779.41**	**36,027,988.68**
Net assets at the beginning of the year		**2,366,073,517.82**	**1,467,061,418.44**	**42,458,947.71**	**76,144,030.91**
Net assets at the end of the year		**2,456,872,456.82**	**1,479,429,393.43**	**43,555,727.12**	**112,172,019.59**

The accompanying notes form an integral part of these financial statements

AMUNDI CHINA CNY BONDS	AMUNDI EUR CORPORATE BOND 1-5Y ESG	AMUNDI GLOBAL AGGREGATE BOND	AMUNDI INDEX US GOV INFLATION-LINKED BOND	AMUNDI EURO GOVERNMENT BOND	AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	AMUNDI EURO HIGH YIELD BOND ESG
30/09/24 USD	30/09/24 EUR	30/09/24 USD	30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
184,201.21	**13,931,347.28**	**93,711,054.90**	**249,008.66**	**34,372,931.77**	**65,334,404.88**	**13,767,624.75**
-	-	102,110.10	-	12,991.91	5,895.00	-
180,820.50	13,883,435.93	90,664,294.99	231,180.60	34,088,434.42	64,425,611.42	13,691,692.22
3,380.71	42,788.17	2,660,733.78	14,779.81	33,358.34	407,348.31	64,806.55
-	-	279,343.12	3,048.25	151,057.35	493,569.12	2,967.44
-	-	-	-	-	-	-
-	5,123.18	4,572.91	-	87,089.75	1,981.03	8,158.54
14,425.00	**1,411,662.74**	**4,080,853.62**	**27,495.76**	**1,772,126.38**	**5,145,878.56**	**1,328,518.10**
6,544.27	708,704.01	1,196,811.01	9,110.13	709,010.92	2,478,915.22	1,047,819.51
6,556.88	673,503.19	1,603,556.75	14,377.37	974,390.76	2,189,134.60	266,952.49
1,226.91	29,270.96	417,640.49	2,409.39	59,824.50	94,567.23	13,746.06
96.94	-	860,696.86	1,001.25	150.39	382,092.19	0.04
-	-	-	-	-	-	-
-	184.58	2,148.51	597.62	28,749.81	1,169.32	-
169,776.21	**12,519,684.54**	**89,630,201.28**	**221,512.90**	**32,600,805.39**	**60,188,526.32**	**12,439,106.65**
274,687.43	6,939,916.71	-28,714,721.02	-1,778,631.71	-42,637,008.47	-51,952,509.20	2,049,912.36
-	-	-8,569,919.18	-28,328.30	-	22,536,356.71	-
-	-1,355.00	-85,171.87	-	11,590.00	-	-20,780.00
-	-	-	-	-	-	-
-47,071.13	-21.98	-20,775,797.25	156,393.24	44,417.09	-6,076,388.97	35.63
397,392.51	**19,458,224.27**	**31,484,591.96**	**-1,429,053.87**	**-9,980,195.99**	**24,695,984.86**	**14,468,274.64**
266,243.59	25,649,029.69	295,482,661.53	3,948,453.95	142,654,426.51	149,473,916.26	17,148,330.80
-	-	-12,964,661.99	277,034.61	-	33,181,557.32	-
-	-42,120.00	-	-	-	-	-2,945.00
-	-	-	-	-	-	-
663,636.10	**45,065,133.96**	**314,002,591.50**	**2,796,434.69**	**132,674,230.52**	**207,351,458.44**	**31,613,660.44**
-	-15,151.61	-7,494,774.82	-	-231,086.72	-5,610,205.38	-58,680.63
6,422,280.50	698,074,628.35	1,387,579,109.42	44,755,645.25	1,676,220,880.36	1,651,785,918.81	334,137,768.76
-23,703,358.20	-379,338,878.58	-872,290,291.14	-53,215,836.94	-1,014,285,255.27	-1,081,552,336.68	-175,572,341.77
-16,617,441.60	**363,785,732.12**	**821,796,634.96**	**-5,663,757.00**	**794,378,768.89**	**771,974,835.19**	**190,120,406.80**
18,409,585.03	**464,150,819.08**	**2,454,108,806.63**	**30,390,057.64**	**1,050,238,819.57**	**2,490,938,967.38**	**244,235,385.14**
1,792,143.43	**827,936,551.20**	**3,275,905,441.59**	**24,726,300.64**	**1,844,617,588.46**	**3,262,913,802.57**	**434,355,791.94**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG	AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	AMUNDI USD FLOATING RATE CORPORATE BOND ESG	AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG
		30/09/24 EUR	30/09/24 EUR	30/09/24 USD	30/09/24 USD
Income		**2,386,724.37**	**45,734,143.57**	**37,628,751.05**	**955,607.65**
Dividends on securities portfolio, net	2	-	-	30,206.65	-
Bond interest	2	2,334,962.44	45,668,203.70	37,427,660.90	941,143.32
Bank interest on cash accounts	2	27,488.99	45,562.17	155,608.47	6,985.64
Income on securities lending	8	-	10,264.06	2,436.68	-
Interest received on swaps		-	-	-	-
Other income		24,272.94	10,113.64	12,838.35	7,478.69
Expenses		**218,619.08**	**1,931,202.93**	**1,266,069.52**	**52,147.11**
Management fees	3	142,762.69	1,129,086.58	708,113.11	31,975.24
Administration fees	3	71,381.38	719,094.04	421,471.76	16,499.66
Transaction fees	2	4,475.01	42,003.86	21,081.62	1,062.05
Bank interest and similar charges		-	41,018.45	113,497.22	2,610.16
Interest paid on swaps		-	-	-	-
Other expenses	17	-	-	1,905.81	-
Net realised profit/(loss) from investments		**2,168,105.29**	**43,802,940.64**	**36,362,681.53**	**903,460.54**
Net realised profit/(loss) on securities sold	2	447,221.04	-1,072,632.72	393,838.11	15,605.39
Net realised profit/(loss) on forward foreign exchange contracts	2	-	-115,547.95	-518,415.90	1,337,547.80
Net realised profit/(loss) on financial futures	2	-	-	-	-6,200.60
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	465.47	48,026.43	1,922,590.49	-255,560.00
Net realised profit/(loss)		**2,615,791.80**	**42,662,786.40**	**38,160,694.23**	**1,994,853.13**
Net change in unrealised appreciation/(depreciation) on investments	2	1,751,470.49	2,059,578.52	1,141,243.42	2,361,760.18
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-26,073.19	6,576,591.29	118,529.08
Net change in unrealised appreciation/(depreciation) on financial futures	2	-	-	-	-
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**4,367,262.29**	**44,696,291.73**	**45,878,528.94**	**4,475,142.39**
Dividends distributed	11	-	-	-	-
Subscriptions of shares		133,254,538.84	287,469,776.50	383,763,207.67	60,401,483.92
Redemptions of shares		-37,956,498.48	-773,080,230.29	-336,667,064.39	-8,500,217.70
Net increase / (decrease) in net assets		**99,665,302.65**	**-440,914,162.06**	**92,974,672.22**	**56,376,408.61**
Net assets at the beginning of the year		**-**	**1,362,222,360.09**	**648,249,303.15**	**-**
Net assets at the end of the year		**99,665,302.65**	**921,308,198.03**	**741,223,975.37**	**56,376,408.61**

The accompanying notes form an integral part of these financial statements

	AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX	AMUNDI GLOBAL INFLATION-LINKED BOND SELECT	AMUNDI EURO GOVERNMENT BOND 25+Y	AMUNDI EURO GOVERNMENT TILTED GREEN BOND	AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3
	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
	USD	USD	EUR	EUR	EUR	EUR	EUR
Net assets at the beginning of the year	**10,268,599.33**	**6,672,580.11**	**4,090,926.45**	**49,214,243.05**	**10,160,740.51**	**12,761,020.63**	**1,216,848.81**
Subscriptions of capitalisation shares	8,299.28	-	-	-	-	-	-
Subscriptions of distribution shares	10,236,333.87	6,411,156.58	4,082,077.63	49,165,269.93	10,052,976.51	12,734,346.00	1,215,133.30
Income on investments and assets	18,453.67	261,075.39	5,913.96	45,786.25	8,543.53	14,409.57	362.81
Bank interest	2,099.02	-	1,034.31	-	95,405.07	12,059.36	1,341.78
Other income	-	-	-	-	-	-	-
Management fees	3,413.49	348.14	1,900.55	3,186.87	3,815.40	205.70	10.92
Total income	**557,159.73**	**742,052.05**	**120,428.83**	**3,444,983.33**	**830,992.34**	**740,634.33**	**76,848.48**
Management fees	414,610.34	313,350.23	49,405.71	1,684,407.86	404,440.57	362,792.77	37,277.27
Depositary fees	124,952.90	251,958.57	65,874.39	1,671,588.28	404,873.68	363,129.60	37,332.66
Taxe d'abonnement	16,041.81	30,866.63	5,147.37	88,660.40	20,849.40	14,711.72	2,221.75
Other expenses	-	138,941.06	-	0.24	-	0.24	-
Interest on bank overdrafts	-	-	-	-	-	-	-
Interest on loans	1,554.68	6,935.56	1.36	326.55	828.69	-	16.80
Total expenses	**9,711,439.60**	**5,930,528.06**	**3,970,497.62**	**45,769,259.72**	**9,329,748.17**	**12,020,386.30**	**1,140,000.33**
Net income / (loss) on investments	**-1,390,762.28**	**-3,493,557.53**	**1,373,343.04**	**9,624,922.05**	**-10,777,902.52**	**-25,594,043.36**	**-1,331,982.79**
Net realised gain / (loss) on sales of investments	278,907.10	-3,838,776.76	-	-	-	-	-
Net realised gain / (loss) on futures contracts	-	-	-	-	-	-	-325.00
Net realised gain / (loss) on forward foreign exchange contracts	-	-	-	-	-	-	-
Net realised gain / (loss) on foreign exchange	-156,968.70	-618,133.82	6,655.36	0.17	-	0.20	0.01
Net realised gain / (loss) for the year	**8,442,615.72**	**-2,019,940.05**	**5,350,496.02**	**55,394,181.94**	**-1,448,154.35**	**-13,573,656.86**	**-192,307.45**
Change in net unrealised appreciation / depreciation	19,089,637.78	60,454,639.71	4,467,976.11	137,418,129.52	50,207,371.57	68,334,962.32	2,956,899.53
Change in net unrealised appreciation / depreciation on futures contracts	30,573.93	11,019,462.46	-	-	-	-	-
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	-	-	-	-	-	-	-
Change in net unrealised appreciation / depreciation on foreign exchange	-	-	-	-	-	-	-
Result of operations	**27,562,827.43**	**69,454,162.12**	**9,818,472.13**	**192,812,311.46**	**48,759,217.22**	**54,761,305.46**	**2,764,592.08**
Subscriptions of capitalisation shares	-	-218,237.70	-	-	-	-4,032,311.01	-
Subscriptions of distribution shares	231,345,509.44	153,236,579.20	445,871,628.41	2,300,111,996.10	411,474,622.00	416,767,752.57	14,484,884.09
Redemptions of distribution shares	-83,302,555.01	-490,969,912.26	-166,673,172.04	-480,776,900.77	-842,199,415.38	-245,458,715.10	-44,212,975.91
Net assets at the end of the year	**175,605,781.86**	**-268,497,408.64**	**289,016,928.50**	**2,012,147,406.79**	**-381,965,576.16**	**222,038,031.92**	**-26,963,499.74**
Distribution shares	**94,811,528.85**	**785,011,452.81**	**-**	**1,229,787,542.02**	**633,436,752.86**	**497,861,166.01**	**80,946,953.07**
Capitalisation shares	**270,417,310.71**	**516,514,044.17**	**289,016,928.50**	**3,241,934,948.81**	**251,471,176.70**	**719,899,197.93**	**53,983,453.33**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y	AMUNDI ITALY BTP GOVERNMENT BOND 10Y	AMUNDI EUR CORPORATE BOND	AMUNDI PRIME EURO GOV BONDS 0-1Y
		30/09/24 EUR	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Income		**1,936,328.98**	**11,935,028.56**	**29,499,992.19**	**8,074,532.56**
Dividends on securities portfolio, net	2	-	-	7,260.63	17.19
Bond interest	2	1,928,025.61	11,918,209.52	29,133,966.46	8,028,119.14
Bank interest on cash accounts	2	3,666.63	5,817.25	87,359.93	3,930.11
Income on securities lending	8	2,460.27	4,855.80	238,188.92	40,518.78
Interest received on swaps		-	-	-	-
Other income		2,176.47	6,145.99	33,216.25	1,947.34
Expenses		**143,169.13**	**501,549.28**	**924,972.32**	**198,920.28**
Management fees	3	54,981.12	195,255.57	620,945.79	97,927.39
Administration fees	3	84,586.26	300,393.22	249,192.90	65,408.68
Transaction fees	2	3,601.75	5,900.49	50,050.64	34,451.69
Bank interest and similar charges		-	-	3,980.01	-
Interest paid on swaps		-	-	-	-
Other expenses	17	-	-	802.98	1,132.52
Net realised profit/(loss) from investments		**1,793,159.85**	**11,433,479.28**	**28,575,019.87**	**7,875,612.28**
Net realised profit/(loss) on securities sold	2	235,142.78	98,735.97	2,021,292.54	2,149,067.49
Net realised profit/(loss) on forward foreign exchange contracts	2	-	-	61,365.41	-
Net realised profit/(loss) on financial futures	2	-	-	-97,175.00	-
Net realised profit/(loss) on swaps	2	-	-	-	-
Net realised profit/(loss) on foreign exchange	2	-31.05	-	-34,254.89	-
Net realised profit/(loss)		**2,028,271.58**	**11,532,215.25**	**30,526,247.93**	**10,024,679.77**
Net change in unrealised appreciation/(depreciation) on investments	2	2,338,871.21	15,927,184.27	81,471,098.15	2,209,006.20
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-	-	-4,825.81	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	-	-	-159,420.00	-
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-	-	-
Result of operations		**4,367,142.79**	**27,459,399.52**	**111,833,100.27**	**12,233,685.97**
Dividends distributed	11	-	-	-17,117,784.42	-
Subscriptions of shares		165,779,709.84	708,705,222.37	1,490,855,299.88	218,960,729.07
Redemptions of shares		-30,960,391.55	-217,987,302.00	-802,218,115.56	-117,069,649.32
Net increase / (decrease) in net assets		**139,186,461.08**	**518,177,319.89**	**783,352,500.17**	**114,124,765.72**
Net assets at the beginning of the year		**-**	**-**	**900,234,423.38**	**270,525,737.45**
Net assets at the end of the year		**139,186,461.08**	**518,177,319.89**	**1,683,586,923.55**	**384,650,503.17**

The accompanying notes form an integral part of these financial statements

	AMUNDI PRIME EURO GOVIES	AMUNDI PRIME GLOBAL GOVERNMENT BOND	AMUNDI USD CORPORATE BOND	AMUNDI PRIME US TREASURY	AMUNDI US TREASURY BOND 0-1Y	AMUNDI SHORTDAX DAILY (-1X) INVERSE	AMUNDI GERMAN BUND DAILY (-1X) INVERSE
	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
	EUR	EUR	USD	USD	USD	EUR	EUR
	28,835,356.91	**1,724,666.37**	**3,439,281.82**	**2,104,945.31**	**3,605,681.65**	**10,327.51**	**756,101.99**
	-	-	-	-	-	9,598.70	-
	28,649,511.23	1,706,835.60	3,402,493.26	2,072,062.00	3,552,505.92	-	754,683.30
	32,258.77	7,052.24	36,437.66	16,208.45	49,579.91	691.36	1,057.89
	149,972.08	10,746.99	35.11	16,674.86	3,595.82	-	-
	-	-	-	-	-	-	-
	3,614.83	31.54	315.79	-	-	37.45	360.80
	701,677.55	**45,618.79**	**56,804.69**	**39,351.61**	**99,984.87**	**141,353.80**	**40,504.05**
	402,178.67	21,215.44	25,809.40	21,778.24	39,573.20	88,664.12	20,239.16
	268,598.29	14,162.59	21,123.29	14,542.82	17,203.48	44,332.04	20,239.16
	30,602.23	5,645.00	7,767.29	3,030.55	31,162.14	7,470.71	-
	-	4,591.61	1,763.92	-	12,046.05	857.18	0.02
	-	-	-	-	-	-	-
	298.36	4.15	340.79	-	-	29.75	25.71
	28,133,679.36	**1,679,047.58**	**3,382,477.13**	**2,065,593.70**	**3,505,696.78**	**-131,026.29**	**715,597.94**
	-31,890,719.17	-503,773.17	-1,779,238.39	101,227.73	1,313,414.76	12,188,388.74	37,292.84
	-	-	463,147.20	-	826,877.89	-	-
	-1,540.00	-	-10,750.00	-	-	-	-
	-	-	-	-	-	-20,067,020.34	-3,789,145.04
	-30,850.13	-378,575.80	-391,163.44	14.75	102,435.32	-672,475.93	53.41
	-3,789,429.94	**796,698.61**	**1,664,472.50**	**2,166,836.18**	**5,748,424.75**	**-8,682,133.82**	**-3,036,200.85**
	111,267,230.91	3,216,928.92	8,492,143.70	4,319,039.84	-288,494.49	1,454,785.80	1,374,626.27
	-	-	108,819.75	-	1,597,576.96	-	-
	-	-	625.00	-	-	-	-
	-	-	-	-	-	291,938.09	1,093,956.40
	107,477,800.97	**4,013,627.53**	**10,266,060.95**	**6,485,876.02**	**7,057,507.22**	**-6,935,409.93**	**-567,618.18**
	-15,582,950.13	-1,021,860.35	-1,480,449.48	-115,397.38	-	-991,469.36	-449,740.00
	778,615,872.89	75,285,399.63	159,358,150.66	58,807,146.93	191,675,944.29	1,483,316.39	8,830,181.87
	-415,215,604.67	-17,028,146.29	-121,230,042.52	-27,550,155.78	-205,546,597.13	-19,040,472.72	-40,013,385.85
	455,295,119.06	**61,249,020.52**	**46,913,719.61**	**37,627,469.79**	**-6,813,145.62**	**-25,484,035.62**	**-32,200,562.16**
	1,055,682,466.80	**41,817,154.65**	**47,471,422.71**	**52,693,814.68**	**83,732,372.30**	**62,481,074.94**	**44,985,708.13**
	1,510,977,585.86	**103,066,175.17**	**94,385,142.32**	**90,321,284.47**	**76,919,226.68**	**36,997,039.32**	**12,785,145.97**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI GLOBAL CORPORATE IG	AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI STOXX EUROPE SELECT DIVIDEND 30
		30/09/24 USD	30/09/24 EUR	30/09/24 EUR	30/09/24 EUR
Income		**14,102,798.20**	**212.53**	**9,744,970.95**	**6,934.07**
Dividends on securities portfolio, net	2	5.00	-	9,462,297.77	-
Bond interest	2	13,913,605.29	-	-	-
Bank interest on cash accounts	2	158,761.32	212.53	33,869.22	3,422.76
Income on securities lending	8	-	-	236,265.57	-
Interest received on swaps		-	-	-	-
Other income		30,426.59	-	12,538.39	3,511.31
Expenses		**591,823.08**	**383,179.26**	**1,347,596.78**	**347,845.70**
Management fees	3	168,174.81	284,799.02	700,868.40	208,631.89
Administration fees	3	168,635.60	81,371.12	233,622.83	104,316.01
Transaction fees	2	262.79	13,975.43	411,352.60	32,749.90
Bank interest and similar charges		249,070.25	3,033.69	-	2,147.90
Interest paid on swaps		-	-	-	-
Other expenses	17	5,679.63	-	1,752.95	-
Net realised profit/(loss) from investments		**13,510,975.12**	**-382,966.73**	**8,397,374.17**	**-340,911.63**
Net realised profit/(loss) on securities sold	2	245,480.76	13,814,305.73	3,057,778.72	18,013,686.82
Net realised profit/(loss) on forward foreign exchange contracts	2	5,363,030.35	-	-	-
Net realised profit/(loss) on financial futures	2	59,742.82	-	52,884.50	-
Net realised profit/(loss) on swaps	2	-	2,728,982.35	-	1,764,116.38
Net realised profit/(loss) on foreign exchange	2	-1,309,653.62	-2,637,689.02	-8,439.90	-1,141,555.77
Net realised profit/(loss)		**17,869,575.43**	**13,522,632.33**	**11,499,597.49**	**18,295,335.80**
Net change in unrealised appreciation/(depreciation) on investments	2	21,372,679.02	1,547,829.61	-1,871,685.89	2,968,288.25
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	2,438,339.91	-	-	-
Net change in unrealised appreciation/(depreciation) on financial futures	2	-	-	26,940.00	-
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-214,420.25	-	-936,542.66
Result of operations		**41,680,594.36**	**14,856,041.69**	**9,654,851.60**	**20,327,081.39**
Dividends distributed	11	-	-	-	-
Subscriptions of shares		444,879,175.00	137,141,332.56	595,621,208.25	156,234,045.61
Redemptions of shares		-	-18,722,329.20	-173,947,856.64	-13,761,146.05
Net increase / (decrease) in net assets		**486,559,769.36**	**133,275,045.05**	**431,328,203.21**	**162,799,980.95**
Net assets at the beginning of the year		**-**	**-**	**-**	**-**
Net assets at the end of the year		**486,559,769.36**	**133,275,045.05**	**431,328,203.21**	**162,799,980.95**

The accompanying notes form an integral part of these financial statements

AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION	AMUNDI USD HIGH YIELD CORPORATE BOND ESG	AMUNDI EUR HIGH YIELD CORPORATE BOND ESG	AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND	AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD +
30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24	30/09/24
USD	USD	EUR	EUR	EUR	EUR	EUR
5,840,430.31	**6,579,600.47**	**7,573,632.24**	**31,531.58**	**13,868.97**	**43,527.83**	**37,315.69**
-	3,135.22	14,383.08	-	-	-	-
5,809,715.81	6,516,402.93	7,511,852.07	31,137.79	13,549.70	43,083.55	35,017.29
30,714.50	59,385.28	45,234.52	366.77	101.41	193.61	2,296.78
-	-	-	-	217.85	113.52	-
-	-	-	-	-	-	-
-	677.04	2,162.57	27.02	0.01	137.15	1.62
218,677.32	**324,782.79**	**478,571.16**	**1,104.44**	**1,396.14**	**2,203.19**	**3,570.16**
111,225.65	188,312.69	282,300.40	607.77	591.79	1,188.74	773.50
94,717.87	109,811.60	188,200.30	486.17	473.51	951.02	618.81
5,134.51	9,995.62	8,070.40	10.50	0.02	46.50	18.00
7,599.29	16,660.81	0.06	-	319.73	16.93	2,159.85
-	-	-	-	-	-	-
-	2.07	-	-	11.09	-	-
5,621,752.99	**6,254,817.68**	**7,095,061.08**	**30,427.14**	**12,472.83**	**41,324.64**	**33,745.53**
51,092.12	488,572.46	1,136,449.88	5,688.22	19,937.67	9,052.50	5,495.23
1,479,632.30	3,522,350.21	-	-	-	-	-
-4,398.44	-9,828.13	7,580.00	-	-	-	-
-	-	-	-	-	-	-
-497,354.30	-1,672,548.62	-18,571.99	-	0.01	-	-
6,650,724.67	**8,583,363.60**	**8,220,518.97**	**36,115.36**	**32,410.51**	**50,377.14**	**39,240.76**
8,086,566.00	7,121,914.37	7,064,475.51	84,853.74	81,900.20	192,148.57	126,786.66
197,842.13	325,286.08	-	-	-	-	-
-	-	-22,100.00	-	-	-	-
-	-	-	-	-	-	-
14,935,132.80	**16,030,564.05**	**15,262,894.48**	**120,969.10**	**114,310.71**	**242,525.71**	**166,027.42**
-	-	-	-	-	-	-
260,383,581.27	269,644,285.60	426,127,759.67	6,869,590.60	7,141,947.80	10,648,802.82	8,861,366.93
-42,444,837.86	-103,951,276.76	-97,335,203.68	-2,015,120.00	-2,776,620.00	-2,519,125.00	-2,518,625.00
232,873,876.21	**181,723,572.89**	**344,055,450.47**	**4,975,439.70**	**4,479,638.51**	**8,372,203.53**	**6,508,769.35**
-	**-**	**-**	**-**	**-**	**-**	**-**
232,873,876.21	**181,723,572.89**	**344,055,450.47**	**4,975,439.70**	**4,479,638.51**	**8,372,203.53**	**6,508,769.35**

The accompanying notes form an integral part of these financial statements

	Note	AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED	Combined
		30/09/24 USD	30/09/24 EUR
Income		**2,259,187.07**	**2,218,691,281.01**
Dividends on securities portfolio, net	2	-	1,416,130,434.07
Bond interest	2	2,046,270.61	773,434,608.63
Bank interest on cash accounts	2	31,649.49	18,111,352.23
Income on securities lending	8	-	9,497,904.52
Interest received on swaps		-	48.24
Other income		181,266.97	1,516,933.32
Expenses		**121,900.00**	**305,399,361.18**
Management fees	3	68,910.53	105,786,677.48
Administration fees	3	43,852.23	90,366,290.88
Transaction fees	2	8,148.60	36,883,881.23
Bank interest and similar charges		980.70	3,511,099.02
Interest paid on swaps		-	30.00
Other expenses	17	7.94	68,851,382.57
Net realised profit/(loss) from investments		**2,137,287.07**	**1,913,291,919.83**
Net realised profit/(loss) on securities sold	2	207,336.67	8,893,127,398.65
Net realised profit/(loss) on forward foreign exchange contracts	2	-2,126,645.77	-268,394,272.93
Net realised profit/(loss) on financial futures	2	-34,401.22	39,448,928.07
Net realised profit/(loss) on swaps	2	-	-604,939,485.01
Net realised profit/(loss) on foreign exchange	2	543,745.08	-576,017,243.17
Net realised profit/(loss)		**727,321.83**	**9,396,517,245.44**
Net change in unrealised appreciation/(depreciation) on investments	2	6,979,682.44	10,047,481,854.40
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	2	-455,431.37	91,722,999.54
Net change in unrealised appreciation/(depreciation) on financial futures	2	-	11,933,646.65
Net change in unrealised appreciation/(depreciation) on swaps	2	-	-50,573,630.91
Result of operations		**7,251,572.90**	**19,497,082,115.12**
Dividends distributed	11	-	-308,113,803.97
Subscriptions of shares		214,202,594.00	63,368,723,236.67
Redemptions of shares		-10,910,342.53	-60,603,086,840.50
Net increase / (decrease) in net assets		**210,543,824.37**	**21,954,604,707.32**
Revaluation of opening combined NAV		**-**	**-2,266,828,950.37**
Net assets at the beginning of the year		**-**	**103,352,411,815.27**
Net assets at the end of the year		**210,543,824.37**	**123,040,187,572.22**

The accompanying notes form an integral part of these financial statements

1 - GENERAL

Amundi Index Solutions (the “SICAV”) is organised as a société anonyme and qualifying as a “Société d'Investissement à Capital Variable” (“SICAV”) under the laws of the Grand Duchy of Luxembourg and created on 9 June 2016. The articles of incorporation (the “Articles”) were initially published in the Memorial Recueil des Sociétés et Associations, on 17 June, 2016.

The SICAV is submitted to Part I of the law of 17 December 2010 as amended, relating to Undertakings for Collective Investment.

The SICAV is registered under number B 206.810 at the Commercial Register of Luxembourg, where its Articles are available for inspection and a copy thereof may be obtained upon request.

The Capital of the SICAV is represented by the sum of the net assets of all of the sub-funds.
The annual report dated as at 30 September 2024 is based on the last official NAV dated as at 30 September 2024.

As at 30 September 2024, the following sub-funds were active:
AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL
AMUNDI INDEX MSCI EMERGING MARKETS
AMUNDI INDEX MSCI EUROPE
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
AMUNDI INDEX MSCI WORLD
AMUNDI CAC 40 ESG
AMUNDI DJ SWITZERLAND TITANS 30 *
AMUNDI DAX *
AMUNDI DIVDAX *
AMUNDI SDAX *
AMUNDI EURO STOXX 50
AMUNDI EURO STOXX SELECT DIVIDEND 30 *
AMUNDI F.A.Z. 100 *
AMUNDI FTSE EPRA EUROPE REAL ESTATE
AMUNDI ITALY MIB ESG
AMUNDI GLOBAL INFRASTRUCTURE
AMUNDI JAPAN TOPIX
AMUNDI JPX-NIKKEI 400
AMUNDI MSCI BRAZIL
AMUNDI MSCI CHINA TECH ESG SCREENED
AMUNDI MSCI CHINA A II
AMUNDI MSCI EM ASIA
AMUNDI MSCI EM LATIN AMERICA
AMUNDI MSCI EMERGING MARKETS
AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS
AMUNDI MSCI EUROPE GROWTH
AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR
AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR
AMUNDI MSCI EUROPE MOMENTUM FACTOR
AMUNDI MSCI EUROPE QUALITY FACTOR
AMUNDI MSCI EUROPE VALUE FACTOR
AMUNDI MSCI INDIA
AMUNDI MSCI NORDIC
AMUNDI MSCI SWITZERLAND
AMUNDI PEA MSCI USA ESG LEADERS
AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR
AMUNDI MSCI WORLD
AMUNDI MSCI WORLD III
AMUNDI GLOBAL BIOENERGY ESG SCREENED
AMUNDI MSCI WORLD EX EUROPE
AMUNDI NASDAQ-100
AMUNDI NYSE ARCA GOLD BUGS *
AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE
AMUNDI RUSSELL 2000
AMUNDI S&P 500
AMUNDI S&P 500 BUYBACK
AMUNDI S&P GLOBAL LUXURY
AMUNDI MSCI SMART CITIES ESG SCREENED**
AMUNDI SMART FACTORY
AMUNDI STOXX EUROPE 600 *
AMUNDI MSCI ROBOTICS & AI ESG SCREENED
AMUNDI PRIME EMERGING MARKETS
AMUNDI PRIME EUROPE
AMUNDI PRIME EUROZONE
AMUNDI PRIME GLOBAL
AMUNDI PRIME JAPAN
AMUNDI PRIME UK MID AND SMALL CAP
AMUNDI PRIME USA
AMUNDI INDEX MSCI EM ASIA SRI PAB
AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB
AMUNDI INDEX MSCI EMU SRI PAB

1 - GENERAL (continued)

AMUNDI INDEX MSCI EUROPE SRI PAB
AMUNDI INDEX MSCI JAPAN SRI PAB
AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB
AMUNDI INDEX MSCI USA SRI PAB
AMUNDI INDEX MSCI WORLD SRI PAB
AMUNDI MSCI UK IMI SRI PAB
AMUNDI DAX 50 ESG
AMUNDI MDAX ESG *
AMUNDI S&P 500 ESG
AMUNDI STOXX EUROPE 600 ESG
AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT
AMUNDI MSCI CHINA ESG LEADERS SELECT
AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT
AMUNDI MSCI EMERGING ESG LEADERS
AMUNDI MSCI EMU ESG LEADERS SELECT
AMUNDI MSCI USA ESG LEADERS SELECT
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION **
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION *
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB
AMUNDI EURO CORP 0-1Y ESG
AMUNDI GLOBAL AGG SRI
AMUNDI GLOBAL AGG SRI 1-5
AMUNDI GLOBAL CORP SRI 1-5Y
AMUNDI INDEX EURO CORPORATE SRI
AMUNDI INDEX EURO AGG SRI
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y
AMUNDI INDEX US CORP SRI
AMUNDI US AGG SRI
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB
AMUNDI CHINA CNY BONDS
AMUNDI EUR CORPORATE BOND 1-5Y ESG
AMUNDI GLOBAL AGGREGATE BOND **
AMUNDI INDEX US GOV INFLATION-LINKED BOND
AMUNDI EURO GOVERNMENT BOND **
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES
AMUNDI EURO HIGH YIELD BOND ESG
AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG *
AMUNDI EUR FLOATING RATE CORPORATE BOND ESG
AMUNDI USD FLOATING RATE CORPORATE BOND ESG
AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG *
AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT
AMUNDI EURO GOVERNMENT BOND 25+Y *
AMUNDI EURO GOVERNMENT TILTED GREEN BOND
AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3
AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y *
AMUNDI ITALY BTP GOVERNMENT BOND 10Y *
AMUNDI EUR CORPORATE BOND **
AMUNDI PRIME EURO GOV BONDS 0-1Y
AMUNDI PRIME EURO GOVIES
AMUNDI PRIME GLOBAL GOVERNMENT BOND **
AMUNDI USD CORPORATE BOND **
AMUNDI PRIME US TREASURY
AMUNDI US TREASURY BOND 0-1Y **
AMUNDI SHORTDAX DAILY (-1X) INVERSE
AMUNDI GERMAN BUND DAILY (-1X) INVERSE
AMUNDI GLOBAL CORPORATE IG *
AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED *
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION *
AMUNDI STOXX EUROPE SELECT DIVIDEND 30 *
AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION *
AMUNDI USD HIGH YIELD CORPORATE BOND ESG *
AMUNDI EUR HIGH YIELD CORPORATE BOND ESG *
AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND *
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND *
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD *
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD + *
AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED *

1 - GENERAL (continued)

Mergers within Amundi Index Solutions umbrella

During the year-ended 30 September 2024:

- The sub-fund AMUNDI MSCI EMU ESG UNIVERSAL SELECT merged into AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION with effective date on 3 May 2024.

Mergers “in”:

During the year-ended 30 September 2024:

- The sub-fund LYXOR MDAX ESG UCITS ETF, from LYXOR merged into the sub-fund AMUNDI MDAX ESG of AMUNDI INDEX SOLUTIONS on 8 December 2023.

- The sub-fund LYXOR CORE DAX (DR) UCITS ETF, from LYXOR merged into the sub-fund AMUNDI DAX of AMUNDI INDEX SOLUTIONS on 8 December 2023.

- The sub-fund LYXOR DIVDAX (DR) UCITS ETF, from LYXOR merged into the sub-fund AMUNDI DIVDAX of AMUNDI INDEX SOLUTIONS on 8 December 2023.

- The sub-fund LYXOR NYSE ARCA GOLD BUGS (DR) UCITS ETF, from LYXOR merged into the sub-fund AMUNDI NYSE ARCA GOLD BUGS of AMUNDI INDEX SOLUTIONS on 8 December 2023.

- The sub-fund LYXOR F.A.Z 100 Index (DR) UCITS ETF, from LYXOR merged into the sub-fund AMUNDI F.A.Z 100 of AMUNDI INDEX SOLUTIONS on 8 December 2023.

- The sub-fund LYXOR SDAX (DR) UCITS ETF, from LYXOR merged into the sub-fund AMUNDI SDAX of AMUNDI INDEX SOLUTIONS on 8 December 2023.

- The sub-fund LYXOR DOW JONES SWITZERLAND TITANS 30 (DR) UCITS ETF, from LYXOR merged into the sub-fund AMUNDI DJ SWITZERLAND TITANS 30 of AMUNDI INDEX SOLUTIONS on 8 December 2023.

- The sub-fund LYXOR NET ZERO 2050 S&P EUROPE CLMATE PAB (DR) UCITS ETF, from MULTI UNITS LUXEMBOURG merged into the sub-fund AMUNDI MSCI EUROPE PAB NET ZERO AMBITION of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR IBOXX $ LIQUID EMERGING MARKETS SOVEREIGNS UCITS ETF from LYXOR INDEX FUND merged into the sub-fund AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR CORE STOXX EUROPE 600 (DR), from LYXOR INDEX FUND, merged into the sub-fund AMUNDI STOXX EUROPE 600 of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR FTSE EPRA/NAREIT GLOBAL DEVELOPED UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR ESG USD CORPORATE BOND (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR BOFAML € SHORT TERM HIGH YIELD BOND UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR MSCI EMU SMALL CAP (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR STOXX EUROPE SELECT DIVIDEND 30 UCITS ETF from LYXOR INDEX FUND, merged into the sub-fund AMUNDI STOXX EUROPE SELECT DIVIDEND 30 of AMUNDI INDEX SOLUTIONS on 9 February 2024.

- The sub-fund LYXOR ESG USD HIGH YIELD (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI USD HIGH YIELD CORPORATE BOND ESG of AMUNDI INDEX SOLUTIONS on 16 February 2024.

- The sub-fund LYXOR MSCI EMU ESG BROAD CTB (DR) - UCIT ETF, from LYXOR INDEX FUND, merged into the sub-fund of AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION of AMUNDI INDEX SOLUTIONS on 16 February 2024.

- The sub-fund LYXOR EUROMTS 1-3Y ITALY BTP GOVERNMENT BOND (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y UCITS ETF of AMUNDI INDEX SOLUTIONS on 16 February 2024.

- The sub-fund LYXOR EUROMTS 10Y ITALY BTP GOVERNMENT BOND (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI ITALY BTP GOVERNMENT BOND 10Y of AMUNDI INDEX SOLUTIONS on 16 February 2024.

- The sub-fund LYXOR EURO GOVERNMENT BOND 25+Y (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI EURO GOVERNMENT BOND 25+Y of AMUNDI INDEX SOLUTIONS on 16 February 2024.

- The sub-fund LYXOR ESG EURO HIGH YIELD (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI EUR HIGH YIELD CORPORATE BOND ESG of AMUNDI INDEX SOLUTIONS on 16 February 2024.

- The sub-fund LYXOR PEA MONDE (MSCI WORLD), from French FCP, merged into the sub-fund AMUNDI MSCI WORLD of AMUNDI INDEX SOLUTIONS on 15 March 2024.

- The sub-fund LYXOR EURO STOXX SELECT DIVIDEND 30 (DR) UCITS ETF, from LYXOR, merged into the sub-fund AMUNDI EURO STOXX SELECT DIVIDEND 30 of AMUNDI INDEX SOLUTIONS on 22 March 2024.

- The sub-fund LYXOR MSCI EMU GROWTH (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI MSCI EUROPE GROWTH of AMUNDI INDEX SOLUTIONS on 25 April 2024.

1 - GENERAL (continued)

- The sub-fund LYXOR MSCI SMART CITIES ESG FILTERED (DR) UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI MSCI SMART CITIES ESG SCREENED (previously named AMUNDI SMART CITY) of AMUNDI INDEX SOLUTIONS on 25 April 2024.

- The sub-fund AMUNDI EURO GOVERNMENT BOND II, from MULTI UNITS LUXEMBOURG, merged into the sub-fund AMUNDI EURO GOVERNMENT BOND of AMUNDI INDEX SOLUTIONS on 25 April 2024.

- The sub-fund LYXOR GLOBAL HIGH YIELD SUSTAINABLE EXPOSURE UCITS ETF, from LYXOR INDEX FUND, merged into the sub-fund AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG of AMUNDI INDEX SOLUTIONS on 11 June 2024.

Liquidations:

During the year-ended 30 September 2024:

- The sub-fund AMUNDI MSCI WORLD ESG LEADERS SELECT liquidated on 22 November 2023. The remaining cash balances were 37.25 AUD, 2.70 CAD, 0.52CHF, 6.58 DKK, 18,019.07 EUR, 28.12 GBP, 56.33 HKD, 7.37 ILS, -216.00 JPY, 21.57 NOK, -1.67 NZD, 0.37 SGD, 14.03 SEK and 53,491.08 USD as at 30 September 2024.

- The sub-funds AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT, AMUNDI MSCI USA ESG UNIVERSAL SELECT and AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB liquidated on 7 March 2024. The remaining cash balances were respectively 3.17 CHF, 7.39 DKK, 9,974.95 EUR, 2,736.97 GBP, 12.12 NOK, 88.34 SEK and 52.96 USD for AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT, 65.86 CAD and 18,253.72 USD for AMUNDI MSCI USA ESG UNIVERSAL SELECT and 7.62 CHF, 5.08 DKK, 22,140.95 EUR, 6,681.08 GBP, 0.33 NOK, 129.12 SEK and 94.04 USD for AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB as at 30 September 2024.

- The sub-funds AMUNDI MSCI EUROPE EX UK and AMUNDI EUROPE EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA liquidated on 27 April 2023. The remaining cash balances for AMUNDI MSCI EUROPE EX UK were 1.79 CHF, 0.43 SEK, 1.68 NOK, 4,936.81 DKK and 1,285.76 EUR and for AMUNDI EUROPE EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA were 12,547.14 USD and 1,373.24 EUR as at 30 September 2024.

Launchs:

* Based on first NAV published:
- The following sub-funds have been launched on 7 December 2023:
AMUNDI DJ SWITZERLAND TITANS 30
AMUNDI DAX
AMUNDI DIVDAX
AMUNDI SDAX
AMUNDI F.A.Z. 100
AMUNDI NYSE ARCA GOLD BUGS
AMUNDI MDAX ESG

- The sub-fund AMUNDI GLOBAL CORPORATE IG has been launched on 12 December 2023.

- The following sub-funds have been launched on 9 February 2024:
AMUNDI STOXX EUROPE 600
AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG
AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION
AMUNDI STOXX EUROPE SELECT DIVIDEND 30
AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION

- The following sub-funds have been launched on 16 February 2024:
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
AMUNDI EURO GOVERNMENT BOND 25+Y
AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y
AMUNDI ITALY BTP GOVERNMENT BOND 10Y
AMUNDI USD HIGH YIELD CORPORATE BOND ESG
AMUNDI EUR HIGH YIELD CORPORATE BOND ESG

- The sub-fund AMUNDI EURO STOXX SELECT DIVIDEND30 has been launched on 22 March 2024.

- The following sub-funds have been launched on 25 April 2024:
AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD +

- The sub-fund AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED has been launched on 21 May 2024.

- The sub-fund AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG has been launched on 11 June 2024.

Renaming of sub-funds:

** The sub-fund AMUNDI SMART CITY has been renamed AMUNDI MSCI SMART CITIES ESG SCREENED on 19 April 2024.
- The sub-fund AMUNDI MSCI EUROPE CLIMATE TRANSITION CTB has been renamed AMUNDI MSCI EUROPE PAB NET ZERO AMBITION on 2 February 2024.
- The sub-fund AMUNDI INDEX GLOBAL AGG 500M has been renamed AMUNDI GLOBAL AGGREGATE BOND on 17 January 2024.
- The sub-fund AMUNDI INDEX J.P. MORGAN EMU GOVIES IG has been renamed AMUNDI EURO GOVERNMENT BOND on 19 April 2024.
- The sub-fund AMUNDI PRIME EURO CORPORATES has been renamed AMUNDI EUR CORPORATE BOND on 4 October 2023.
- The sub-fund AMUNDI PRIME GLOBAL GOVIES has been renamed AMUNDI PRIME GLOBAL GOVERNMENT BOND on 13 March 2024.
- The sub-fund AMUNDI PRIME US CORPORATES has been renamed AMUNDI USD CORPORATE BOND on 30 September 2024.
- The sub-fund AMUNDI PRIME US TREASURY BOND 0-1 Y has been renamed AMUNDI US TREASURY BOND 0-1Y on 4 October 2023.

2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

PRESENTATION OF FINANCIAL STATEMENTS

The SICAV's financial statements are prepared and presented in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements for investment funds. The financial statement are prepared under going concern basis of accounting, except for the sub-funds AMUNDI MSCI BRAZIL, AMUNDI SMART FACTORY, AMUNDI INDEX US GOV INFLATION-LINKED BOND and AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA.

VALUATION POLICY

Securities Portfolio

Transferable securities and money market instruments that are quoted or dealt in any stock exchange or traded in any other regulated market are generally valued at the last available market price on the relevant business day. All Russian securities have been fair valued at zero (please refer to Note 14).
Non-listed securities, or listed securities for which the price determined according to the above methods is not representative of fair market value are valued in good faith at a prudent estimate of their sale price.

Valuation of forward foreign exchange contracts

Outstanding forward foreign exchange contracts are valued at the closing date by reference to the rate of exchange applicable to the outstanding life of the contract. The unrealised appreciation or depreciation on forward foreign exchange contracts is disclosed in the accounts.

Valuation of future contracts

During the financial year, the SICAV concluded a series of future contracts. At the end of the year, the outstanding contracts are valued at their net liquidation value based on the closing price of the exchange on which the futures contracts are traded. The change in unrealised net appreciation or depreciation appears in the Statement of Operations and Changes in Net Assets.

Valuation of swaps

Total return swaps are contracts where one party transfers to another party the total performance of a reference asset, including all interest, fee income, market gains or losses, and credit losses. Total return swaps entered into by the sub-funds are in the form of unfunded swaps.
An unfunded swap is a swap where no upfront payment is made by the total return receiver at inception. Swaps are valued at the net present value of their cash flows. The interest receivable on swaps are included in the item "Receivable on swaps" of the Statement of Net Assets and the interest payable are included in the item "Payable on purchase on swaps" of the Statement of Net Assets.

DIVIDEND AND INTEREST INCOME

Dividend income is recorded as of the ex-dividend date and net of withholding tax; the figures include also the amount of net dividends received from the counterparties for the securities lent. Interest income is recorded on an accrual basis.

CONVERSION OF ITEMS EXPRESSED IN FOREIGN CURRENCIES

Bank deposits, other net assets and the value of portfolio securities denominated in currencies other than the base currency of the sub-fund are converted to the reference currency of the sub-fund at the exchange rate prevailing at the closing date. Income and expenses in a currency other than the base currency of the sub-fund are converted to the base currency of the sub-fund at the exchange rate prevailing at the date of recognition.

The combined financial statements are expressed in Euros (EUR), and are calculated by summing the net assets of each sub-fund.
The exchange rates used are the following:

1 EUR	=	4.09925	AED	1 EUR	=	1.60875	AUD	1 EUR	=	6.0778	BRL
1 EUR	=	1.50775	CAD	1 EUR	=	0.94145	CHF	1 EUR	=	1,002.1013	CLP
1 EUR	=	7.81085	CNH	1 EUR	=	7.83035	CNY	1 EUR	=	4,658.4322	COP
1 EUR	=	25.216	CZK	1 EUR	=	7.45465	DKK	1 EUR	=	53.90525	EGP
1 EUR	=	0.83205	GBP	1 EUR	=	3.0468	GEL	1 EUR	=	8.6689	HKD
1 EUR	=	397.15	HUF	1 EUR	=	16,896.99775	IDR	1 EUR	=	4.15135	ILS
1 EUR	=	93.5264	INR	1 EUR	=	1,936.27	ITL	1 EUR	=	159.6398	JPY
1 EUR	=	1,459.45865	KRW	1 EUR	=	0.3407	KWD	1 EUR	=	21.8768	MXN
1 EUR	=	4.602	MYR	1 EUR	=	11.755	NOK	1 EUR	=	1.7541	NZD
1 EUR	=	4.15115	PEN	1 EUR	=	62.54065	PHP	1 EUR	=	4.2815	PLN
1 EUR	=	4.0635	QAR	1 EUR	=	4.9758	RON	1 EUR	=	103.9323	RUB
1 EUR	=	4.18675	SAR	1 EUR	=	11.313	SEK	1 EUR	=	1.43075	SGD
1 EUR	=	35.9117	THB	1 EUR	=	38.15465	TRY	1 EUR	=	35.3191	TWD
1 EUR	=	1.11605	USD	1 EUR	=	19.2323	ZAR				

2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

NET REALISED GAIN/LOSS ON SALES OF INVESTMENTS

The net profit or loss realised on sales of investment securities is calculated on the basis of the average cost of the securities sold. For forwards foreign exchange contracts, the realised profit or loss is calculated by each forward contract and for financial futures it is first in first out. Equities swaps transactions are computed by taking in consideration both the floating leg which refers to the interest rate of the contracts and the equity leg which refers to the performance of the underlying equity of the contract.

TRANSACTION FEES

Transaction fees include fees resulting from the coding of each new trade (buy or sell) by the dedicated service within CACEIS Bank, Luxembourg Branch, forex fees, stock exchange fees, handling charges linked to transactions on portfolio securities and forward foreign exchange contracts. The transaction fees are included in the item “Transactions fees”.

SECURITIES LENDING AND BORROWING

In securities lending and borrowing transactions, a lender transfers securities or instruments to a borrower, subject to a commitment that the borrower will return equivalent securities or instruments on a future date or when requested by the lender. Through such transactions, a sub-fund may lend securities or instruments with any counterparty that is subject to prudential supervision rules considered by the CSSF as equivalent to those prescribed by EU law.

A sub-fund may lend portfolio securities either directly or through one of the following:
- a standardised lending system organised by a recognised clearing institution;
- a lending system organised by a financial institution that specializes in this type of transaction.

The borrower must provide a guarantee (in the form of collateral) that extends throughout the loan period and is at least equal to the global valuation of the securities lent, plus the value of any haircut considered appropriate in light of the collateral quality.

The figures of the security lending income disclosed in Statement of Operations and Changes in Net Assets are net, representing the gross income after the deduction of the 35% for direct and indirect costs. The gross income and the costs are recorded on a daily accrual basis. The entities involved in the execution of the EPM transactions are Amundi Intermediation, Paris and CACEIS Bank, Luxembourg Branch, which are related parties.

DIVIDEND POLICY

Distributing shares will distribute all or part of the net investment income received by the relevant sub-fund, and may also distribute capital gains (both realised and unrealised) and capital. When a dividend is declared, the NAV of the relevant class is reduced by the amount of the dividend. Dividends may be declared yearly, quarterly or monthly, as indicated by a share class suffix (QD, MD, YD). Such shares set a target dividend amount, which is communicated in advance. This is an amount that the sub-fund aims to pay, but does not guarantee. Target dividends may be stated as a specific currency amount or as a percentage of NAV. In order to meet a targeted dividend amount, a sub-fund may end up paying out more money than it actually earned in dividends, meaning that the Shareholders are getting some of their capital back as a dividend.

For more information on dividend calendar and objectives, go to amundi.com and/or amundietf.com.

Distribution shares with no share class suffix (QD, MD, YD) declare an annual dividend in November.

Additional dividends may be declared as determined by the Board.

Dividends on distributing shares are either automatically reinvested or paid according to the bank account details Amundi has on file for the Shareholders’ account. For each share class, dividends are paid in the currency of the share class. The Shareholders can request to have their dividends converted to a different currency. If the currency is one that the sub-fund accepts, there is typically no currency conversion charge. In other cases the Shareholders will be typically charged applicable currency conversion costs.

Unclaimed dividend payments will be returned to the sub-fund after five years. Dividends are paid only on shares owned as at the record date.
No sub-fund will make a dividend payment if the assets of the SICAV are below the minimum capital requirement, or if paying the dividend would cause that situation to occur.

2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

■ ABBREVIATIONS (continued)

In the Securities Portfolio, XX XX/XXA refers to Perpetual Bonds.

3 - MANAGEMENT AND ADMINISTRATIVE FEES

Amundi Luxembourg S.A is entitled to receive from the SICAV the Management Fees calculated for each sub-fund. These fees are calculated and accrued on each Dealing Day and are payable quarterly in arrears. Amundi Luxembourg S.A is responsible for the payment of fees to Investment managers, service providers and Distributors.

The administrative fee is a fee expressed as a percentage of the NAV of the sub-funds and classes of shares, payable quarterly in arrears to Amundi Luxembourg S.A. and calculated each day.

As at 30 September 2024, the management fees and applicable administrative fees per annum are as follows:

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	Class AE of capitalisation	LU1437019307	0.36	0.14
	Class IE of capitalisation	LU1437019133	0.11	0.14
	Class UCITS ETF DR EUR of capitalisation	LU1602145119	0.30	0.10
	Class UCITS ETF DR USD of capitalisation	LU1602145200	0.30	0.10
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	Class A3E of capitalisation	LU1328852816	0.06	0.11
	Class A3E of distribution	LU1328852733	0.06	0.11
	Class A3U of distribution	LU1328852907	0.06	0.11
	Class AE of capitalisation	LU1328852659	0.15	0.19
	Class AE of distribution	LU1328852493	0.15	0.19
	Class AU of capitalisation	LU1328852220	0.15	0.19
	Class AU of distribution	LU1328852147	0.15	0.19
	Class I13E of capitalisation	LU1361118091	10)	0.10
	Class I13G of capitalisation	LU2573570582	0.05	0.06
	Class I13HG of capitalisation	LU1708330664	0.03	0.07
	Class I14E of capitalisation	LU2244411349	0.04	0.04
	Class I14G of capitalisation	LU1854486229	0.05	0.08
	Class IC of capitalisation	LU1756362346	0.10	0.14
	Class IC of distribution	LU1756362429	0.10	0.14
	Class IE of capitalisation	LU1328851503	0.10	0.14
	Class IE of distribution	LU1328851339	0.10	0.14
	Class IG of capitalisation	LU1328851768	0.10	0.14
	Class IG of distribution	LU1328851685	0.10	0.14
	Class IHC of capitalisation	LU1756362692	0.10	0.14
	Class IHG-EXF of distribution	LU2153615948	0.10	0.14
	Class IU of capitalisation	LU1328851255	0.10	0.14
	Class IU of distribution	LU1328851172	0.10	0.14
	Class ME of capitalisation	LU1328851842	0.10	0.19
	Class OE of capitalisation	LU1328852063	0.00	0.14
	Class RE of capitalisation	LU1328853384	0.10	0.19
	Class RE of distribution	LU1328853202	0.10	0.19
	Class UCITS ETF DR of capitalisation	LU1437018838	0.10	0.14
	Class UCITS ETF DR of distribution	LU1737652823	0.10	0.14
AMUNDI INDEX MSCI EMERGING MARKETS	Class A12S of capitalisation	LU2420246139	0.10	0.10
	Class A12U of capitalisation	LU2420245750	0.10	0.10
	Class A3E of capitalisation	LU1162503061	0.07	0.08
	Class A3E of distribution	LU1162503145	0.07	0.08
	Class A3U of distribution	LU1162503491	0.07	0.08
	Class AE of capitalisation	LU0996177134	0.30	0.15
	Class AE of distribution	LU0996177217	0.30	0.15
	Class AU of capitalisation	LU0996176912	0.30	0.15

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI INDEX MSCI EMERGING MARKETS	Class AU of distribution	LU0996177050	0.30	0.15
	Class I13E of capitalisation	LU2244411265	0.04	0.08
	Class I13U of capitalisation	LU2200579410	0.04	0.07
	Class I13H1E of capitalisation	LU2310797779	0.04	0.07
	Class I13SEK of capitalisation	LU1903509831	13)	0.06
	Class I14E of capitalisation	LU2244411182	0.05	0.08
	Class I14G of capitalisation	LU1854486658	0.06	0.07
	Class IE of capitalisation	LU0996175948	0.10	0.10
	Class IE of distribution	LU0996176086	0.10	0.10
	Class IG of capitalisation	LU0996176243	0.10	0.10
	Class IG of distribution	LU0996176326	0.10	0.10
	Class ISK of capitalisation	LU2710736583	0.09	0.07
	Class IU of capitalisation	LU0996175781	0.10	0.10
	Class IU of distribution	LU0996175864	0.10	0.10
	Class ME of capitalisation	LU0996176599	0.10	0.15
	Class OE of capitalisation	LU0996176755	0.00	0.10
	Class OE of distribution	LU0996176839	0.00	0.10
	Class OU of capitalisation	LU0996176672	0.00	0.10
	Class RE of capitalisation	LU0996177308	0.10	0.15
	Class RE of distribution	LU0996177480	0.10	0.15
	Class UCITS ETF DR of capitalisation	LU1437017350	0.10	0.08
	Class UCITS ETF DR of distribution	LU1737652583	0.10	0.08
	Class UCITS ETF DR USD of distribution	LU2277591868	0.10	0.08
AMUNDI INDEX MSCI EUROPE	Class A3E of capitalisation	LU1327398894	0.06	0.07
	Class A3E of distribution	LU1327398977	0.06	0.07
	Class A3U of distribution	LU1327399272	0.06	0.07
	Class AE of capitalisation	LU0389811885	0.15	0.15
	Class AE of distribution	LU0389811968	0.15	0.15
	Class I12H1S of capitalisation	LU2713266703	0.02	0.03
	Class I13E of distribution	LU1732798928	10)	0.05
	Class I14E of capitalisation	LU1854486815	0.00	0.03
	Class IE of capitalisation	LU0389811539	0.10	0.05
	Class IE of distribution	LU0389811612	0.10	0.05
	Class ME of capitalisation	LU0389811703	0.10	0.10
	Class OE of capitalisation	LU0557865424	0.00	0.05
	Class RE of capitalisation	LU0987205969	0.10	0.15
	Class RE of distribution	LU0987206181	0.10	0.15
	Class UCITS ETF DR of capitalisation	LU1437015735	0.05	0.07
	Class UCITS ETF DR of distribution	LU1737652310	0.05	0.07
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	Class A3E of distribution	LU1162502337	0.06	0.07
	Class A5E of capitalisation	LU2083144910	0.15	0.15
	Class AE of capitalisation	LU0996180864	0.15	0.15
	Class AE of distribution	LU0996180948	0.15	0.15
	Class AK of capitalisation	LU2297533635	0.15	0.15
	Class I14J of capitalisation	LU1854486906	0.00	0.03
	Class IE of capitalisation	LU0996179858	0.10	0.05
	Class IE of distribution	LU0996179932	0.10	0.05
	Class IG of capitalisation	LU0996180195	0.10	0.05
	Class IG of distribution	LU0996180278	0.10	0.05
	Class IHC of capitalisation	LU1322783777	0.10	0.05
	Class IHE of capitalisation	LU0996180351	0.10	0.05

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	Class IHU of capitalisation	LU1322783850	0.10	0.05
	Class IJ of capitalisation	LU0996179692	0.10	0.05
	Class IJ of distribution	LU0996179775	0.10	0.05
	Class ME of capitalisation	LU0996180435	0.10	0.10
	Class OE of capitalisation	LU0996180609	0.00	0.05
	Class OE of distribution	LU0996180781	0.00	0.05
	Class OJ of capitalisation	LU0996180518	0.00	0.05
	Class RE of capitalisation	LU0996181086	0.10	0.15
	Class RE of distribution	LU0996181169	0.10	0.15
	Class RHE of capitalisation	LU2469335967	0.15	0.10
	Class UCITS ETF GBP of distribution	LU2668197069	0.04	0.04
	Class UCITS ETF DR EUR of capitalisation	LU1602144732	0.08	0.07
	Class UCITS ETF DR JPY of distribution	LU2300294746	0.05	0.10
	Class UCITS ETF DR - HEDGED EUR of capitalisation	LU2490201840	0.10	0.10
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	Class A3E of capitalisation	LU1327399355	0.06	0.07
	Class A3E of distribution	LU1327399439	0.06	0.07
	Class A5 EUR of capitalisation	LU2083145560	0.15	0.15
	Class AE of capitalisation	LU0389812347	0.15	0.15
	Class AE of distribution	LU0389812420	0.15	0.15
	Class AHE of capitalisation	LU1049757120	0.15	0.15
	Class AHK of capitalisation	LU1049757393	0.15	0.15
	Class AK of capitalisation	LU2297533551	0.15	0.15
	Class AU of capitalisation	LU0442407853	0.15	0.15
	Class AU of distribution	LU1049756585	0.15	0.15
	Class I15E of capitalisation	LU2451511443	20)	0.02
	Class IE of capitalisation	LU0389812008	0.10	0.05
	Class IE of distribution	LU0389812180	0.10	0.05
	Class IU of capitalisation	LU0442407697	0.10	0.05
	Class IU of distribution	LU1049756668	0.10	0.05
	Class IHE of capitalisation	LU1049757047	0.10	0.05
	Class ME of capitalisation	LU0389812263	0.10	0.10
	Class MU of capitalisation	LU1049756825	0.10	0.10
	Class OE of capitalisation	LU0557865770	0.00	0.05
	Class OU of capitalisation	LU1049756742	0.00	0.05
	Class RU of capitalisation	LU0987206421	0.10	0.15
	Class RU of distribution	LU0987206694	0.10	0.15
	Class RHE of capitalisation	LU0987206777	0.10	0.15
	Class RHG of capitalisation	LU0987206934	0.10	0.15
	Class RHG of distribution	LU0987207072	0.10	0.15
AMUNDI INDEX MSCI WORLD	Class A12E of capitalisation	LU2531807654	4)	0.10
	Class A12S of capitalisation	LU2420245917	0.03	0.07
	Class A12U of capitalisation	LU2420245321	0.03	0.07
	Class AE of capitalisation	LU0996182563	0.15	0.15
	Class AE of distribution	LU0996182647	0.15	0.15
	Class AK of capitalisation	LU2297533395	0.15	0.15
	Class AU of capitalisation	LU0996182308	0.15	0.15
	Class AU of distribution	LU0996182480	0.15	0.15
	Class I12E of capitalisation	LU2430581392	7)	0.03
	Class I12U of capitalisation	LU2753546436	9)	0.01
	Class I13HE of capitalisation	LU2310798074	0.06	0.06
	Class I13SK of capitalisation	LU1818750462	0.00	0.01

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI INDEX MSCI WORLD	Class I14E of capitalisation	LU2244410960	0.03	0.02
	Class I14G of distribution	LU2244411000	0.03	0.02
	Class I15E of capitalisation	LU2451511369	21)	0.02
	Class IE of capitalisation	LU0996181599	0.10	0.10
	Class IE of distribution	LU0996181672	0.10	0.10
	Class IE-EXF of capitalisation	LU1437016626	0.10	0.10
	Class IG of capitalisation	LU0996181755	0.10	0.10
	Class IG of distribution	LU0996181839	0.10	0.10
	Class IU of capitalisation	LU0996181243	0.10	0.10
	Class IU of distribution	LU0996181326	0.10	0.10
	Class ME of capitalisation	LU0996181912	0.10	0.15
	Class OE of distribution	LU0996182217	0.00	0.10
	Class OU of capitalisation	LU0996182050	0.00	0.10
	Class RE of capitalisation	LU0996182720	0.10	0.15
	Class RE of distribution	LU0996182993	0.10	0.15
AMUNDI CAC 40 ESG	Class UCITS ETF DR EUR of capitalisation	LU1681046931	0.15	0.10
	Class UCITS ETF DR EUR of distribution	LU1681047079	0.15	0.10
AMUNDI DJ SWITZERLAND TITANS 30	Class UCITS ETF of distribution	LU2611732632	0.15	0.10
AMUNDI DAX	Class UCITS ETF of distribution	LU2611732046	0.03	0.05
AMUNDI DIVDAX	Class UCITS ETF of distribution	LU2611731741	0.15	0.10
AMUNDI SDAX	Class UCITS ETF of distribution	LU2611732475	0.60	0.10
AMUNDI EURO STOXX 50	Class UCITS ETF DR EUR of capitalisation	LU1681047236	0.05	0.04
	Class UCITS ETF DR EUR of distribution	LU1681047319	0.05	0.04
	Class UCITS ETF DR USD of capitalisation	LU1681047400	0.05	0.04
AMUNDI EURO STOXX SELECT DIVIDEND30	Class UCITS ETF of distribution	LU2611732558	0.15	0.10
AMUNDI F.A.Z. 100	Class UCITS ETF of distribution	LU2611732129	0.05	0.10
AMUNDI FTSE EPRA EUROPE REAL ESTATE	Class UCITS ETF EUR of capitalisation	LU1681039480	0.20	0.10
	Class UCITS ETF EUR of distribution	LU1812091194	0.20	0.10
AMUNDI ITALY MIB ESG	Class UCITS ETF EUR of capitalisation	LU1681037518	0.08	0.10
AMUNDI GLOBAL INFRASTRUCTURE	Class UCITS ETF of capitalisation	LU1589350310	0.45	0.10
AMUNDI JAPAN TOPIX	Class UCITS ETF DAILY HEDGED CHF of capitalisation	LU1681038169	0.38	0.10
	Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681037864	0.38	0.10
	Class UCITS ETF DAILY HEDGED GBP of capitalisation	LU1681038086	0.38	0.10
	Class UCITS ETF DAILY HEDGED USD of capitalisation	LU1681037948	0.38	0.10
	Class UCITS ETF EUR of capitalisation	LU1681037609	0.10	0.10
	Class UCITS ETF JPY of capitalisation	LU1681037781	0.10	0.10
AMUNDI JPX-NIKKEI 400	Class UCITS ETF DAILY HEDGED CHF of capitalisation	LU1681047665	0.08	0.10
	Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681039134	0.08	0.10
	Class UCITS ETF DAILY HEDGED GBP of capitalisation	LU1681039308	0.08	0.10
	Class UCITS ETF DAILY HEDGEG USD of capitalisation	LU1681039217	0.08	0.10
	Class UCITS ETF EUR of capitalisation	LU1681038912	0.08	0.10
	Class UCITS ETF JPY of capitalisation	LU1681039050	0.08	0.10
AMUNDI MSCI BRAZIL	Class UCITS ETF of capitalisation	LU1437024992	0.45	0.10
AMUNDI MSCI CHINA TECH ESG SCREENED	Class UCITS ETF EUR of capitalisation	LU1681043912	0.45	0.10
	Class UCITS ETF USD of capitalisation	LU1681044050	0.45	0.10
AMUNDI MSCI CHINA A II	Class UCITS ETF of distribution	LU2572256746	0.15	0.10
AMUNDI MSCI EM ASIA	Class UCITS ETF EUR of capitalisation	LU1681044480	0.10	0.10

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI MSCI EM ASIA	Class UCITS ETF USD of capitalisation	LU1681044563	0.10	0.10
AMUNDI MSCI EM LATIN AMERICA	Class UCITS ETF EUR of capitalisation	LU1681045024	0.10	0.10
	Class UCITS ETF USD of capitalisation	LU1681045297	0.10	0.10
AMUNDI MSCI EMERGING MARKETS	Class UCITS ETF EUR of capitalisation	LU1681045370	0.10	0.10
	Class UCITS ETF USD of capitalisation	LU1681045453	0.10	0.10
AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS	Class UCITS ETF EUR of capitalisation	LU1681044308	0.05	0.10
AMUNDI MSCI EUROPE GROWTH	Class UCITS ETF of distribution	LU1598688189	0.25	0.10
	Class UCITS ETF EUR of capitalisation	LU1681042435	0.25	0.10
AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR	Class UCITS ETF EUR of capitalisation	LU1681041973	0.13	0.10
AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR	Class UCITS ETF EUR of capitalisation	LU1681041627	0.13	0.10
AMUNDI MSCI EUROPE MOMENTUM FACTOR	Class UCITS ETF EUR of capitalisation	LU1681041460	0.13	0.10
AMUNDI MSCI EUROPE QUALITY FACTOR	Class UCITS ETF EUR of capitalisation	LU1681041890	0.13	0.10
AMUNDI MSCI EUROPE VALUE FACTOR	Class UCITS ETF EUR of capitalisation	LU1681042518	0.13	0.10
AMUNDI MSCI INDIA	Class UCITS ETF EUR of capitalisation	LU1681043086	0.70	0.10
	Class UCITS ETF USD of capitalisation	LU1681043169	0.70	0.10
AMUNDI MSCI NORDIC	Class UCITS ETF EUR of capitalisation	LU1681044647	0.15	0.10
AMUNDI MSCI SWITZERLAND	Class UCITS ETF CHF of capitalisation	LU1681044993	0.15	0.10
	Class UCITS ETF EUR of capitalisation	LU1681044720	0.15	0.10
AMUNDI PEA MSCI USA ESG LEADERS	Class UCITS ETF EUR of capitalisation	LU1681042864	0.25	0.10
	Class UCITS ETF USD of capitalisation	LU1681042948	0.25	0.10
AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR	Class UCITS ETF of capitalisation	LU1589349734	0.08	0.10
AMUNDI MSCI WORLD	Class UCITS ETF EUR of capitalisation	LU1681043599	0.28	0.10
	Class UCITS ETF EUR of distribution	LU2655993207	0.28	0.10
	Class UCITS ETF USD of capitalisation	LU1681043672	0.28	0.10
AMUNDI MSCI WORLD III	Class UCITS ETF of distribution	LU2572257124	0.10	0.10
AMUNDI GLOBAL BIOENERGY ESG SCREENED	Class UCITS ETF EUR of capitalisation	LU1681046006	0.25	0.10
	Class UCITS ETF USD of capitalisation	LU1681046188	0.25	0.10
AMUNDI MSCI WORLD EX EUROPE	Class UCITS ETF EUR of capitalisation	LU1681045537	0.25	0.10
AMUNDI NASDAQ-100	Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681038599	0.25	0.10
	Class UCITS ETF EUR of capitalisation	LU1681038243	0.13	0.10
	Class UCITS ETF USD of capitalisation	LU1681038326	0.13	0.10
AMUNDI NYSE ARCA GOLD BUGS	Class UCITS ETF of distribution	LU2611731824	0.55	0.10
AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE	Class UCITS ETF of distribution	LU2572256662	0.35	0.10
AMUNDI RUSSELL 2000	Class UCITS ETF EUR of capitalisation	LU1681038672	0.25	0.10
	Class UCITS ETF USD of capitalisation	LU1681038839	0.25	0.10
AMUNDI S&P 500	Class UCITS ETF DAILY HEDGED EUR of capitalisation	LU1681049109	0.18	0.10
	Class UCITS ETF EUR of capitalisation	LU1681048804	0.05	0.10
	Class UCITS ETF USD of capitalisation	LU1681049018	0.05	0.10
	Class UCITS ETF USD of distribution	LU2391437253	0.05	0.10
AMUNDI S&P 500 BUYBACK	Class UCITS ETF EUR of capitalisation	LU1681048127	0.05	0.10
	Class UCITS ETF USD of capitalisation	LU1681048556	0.05	0.10
AMUNDI S&P GLOBAL LUXURY	Class UCITS ETF EUR of capitalisation	LU1681048630	0.15	0.10
	Class UCITS ETF USD of capitalisation	LU1681048713	0.15	0.10
AMUNDI MSCI SMART CITIES ESG SCREENED	Class UCITS ETF EUR of capitalisation	LU2037748345	0.35	0.10
AMUNDI SMART FACTORY	Class UCITS ETF EUR of capitalisation	LU2037749822	0.25	0.10
AMUNDI STOXX EUROPE 600	Class UCITS ETF of capitalisation	LU0908500753	0.02	0.05
	Class UCITS ETF HEDGED EUR of distribution	LU1574142243	0.10	0.05

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI MSCI ROBOTICS & AI ESG SCREENED	Class UCITS ETF of capitalisation	LU1861132840	0.30	0.10
AMUNDI PRIME EMERGING MARKETS	Class UCITS ETF DR of capitalisation	LU2300295123	0.03	0.07
AMUNDI PRIME EUROPE	Class UCITS ETF DR of capitalisation	LU2089238039	0.03	0.02
	Class UCITS ETF DR of distribution	LU1931974262	0.03	0.02
AMUNDI PRIME EUROZONE	Class UCITS ETF DR of capitalisation	LU2089238112	0.03	0.02
	Class UCITS ETF DR of distribution	LU1931974429	0.03	0.02
AMUNDI PRIME GLOBAL	Class UCITS ETF DR of capitalisation	LU2089238203	0.03	0.02
	Class UCITS ETF DR of distribution	LU1931974692	0.03	0.02
AMUNDI PRIME JAPAN	Class IG of capitalisation	LU2753546519	0.03	0.02
	Class UCITS ETF DR of capitalisation	LU2089238385	0.03	0.02
	Class UCITS ETF DR of distribution	LU1931974775	0.03	0.02
AMUNDI PRIME UK MID AND SMALL CAP	Class IG of capitalisation	LU2753546600	0.03	0.02
	Class UCITS ETF DR of distribution	LU2182388152	0.03	0.02
AMUNDI PRIME USA	Class AS of capitalisation	LU2420246055	0.03	0.02
	Class AU of capitalisation	LU2420245594	0.03	0.02
AMUNDI INDEX MSCI EM ASIA SRI PAB	Class UCITS ETF DR of distribution	LU2300294589	0.15	0.10
AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB	Class AE of capitalisation	LU1861138375	0.35	0.15
	Class AK of capitalisation	LU2297533478	0.35	0.15
	Class I13SK of capitalisation	LU2059754627	0.04	0.09
	Class I14E of capitalisation	LU2183780308	16)	0.10
	Class I14G of capitalisation	LU2022263615	0.04	0.11
	Class IE of capitalisation	LU1861137724	0.15	0.10
	Class IE of distribution	LU1861137997	0.15	0.10
	Class IG of capitalisation	LU2089234475	0.15	0.10
	Class IU of capitalisation	LU1861137567	0.15	0.10
	Class RE of capitalisation	LU1861138029	0.15	0.15
	Class UCITS ETF DR of capitalisation	LU1861138961	0.15	0.10
	Class UCITS ETF DR of distribution	LU2059756754	0.15	0.10
	Class UCITS ETF DR GBP of distribution	LU2469335371	0.06	0.10
AMUNDI INDEX MSCI EMU SRI PAB	Class I17E of capitalisation	LU2113060508	0.08	0.10
	Class IG of capitalisation	LU2382233265	0.08	0.10
	Class UCITS ETF DR of capitalisation	LU2109787635	0.08	0.10
AMUNDI INDEX MSCI EUROPE SRI PAB	Class A3E of distribution	LU1932918052	1)	0.06
	Class AE of capitalisation	LU1861136833	0.20	0.15
	Class I13E of capitalisation	LU2360787019	0.05	0.05
	Class I13HE of capitalisation	LU2402389188	12)	0.10
	Class I13SK of capitalisation	LU2059754890	0.04	0.03
	Class I14E of capitalisation	LU2219646168	15)	0.03
	Class IE of capitalisation	LU1861136320	0.13	0.05
	Class IE of distribution	LU1861136593	0.13	0.05
	Class IE - EXF of capitalisation	LU1861137211	0.13	0.05
	Class IG of capitalisation	LU2089234046	0.13	0.05
	Class OE of capitalisation	LU1861137054	0.00	0.10
	Class RE of capitalisation	LU1861136676	0.15	0.15
	Class UCITS ETF DR of capitalisation	LU1861137484	0.08	0.10
	Class UCITS ETF DR of distribution	LU2059756598	0.08	0.10
AMUNDI INDEX MSCI JAPAN SRI PAB	Class I13E of capitalisation	LU2360787100	0.05	0.06
	Class IG of capitalisation	LU2270400331	0.10	0.10
	Class UCITS ETF DR of capitalisation	LU2233156749	0.08	0.10
	Class UCITS ETF DR GBP of distribution	LU2469335025	0.03	0.09

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI INDEX MSCI JAPAN SRI PAB	Class UCITS ETF DR HEDGED EUR of capitalisation	LU2269164310	0.10	0.10
	Class UCITS ETF DR HEDGED EUR of distribution	LU1646360542	0.10	0.10
	Class UCITS ETF DR HEDGED CHF of capitalisation	LU1646360039	0.10	0.10
	Class UCITS ETF DR HEDGED GBP of capitalisation	LU1646359619	0.10	0.10
	Class UCITS ETF DR HEDGED USD of capitalisation	LU1646359882	0.10	0.10
AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB	Class A3E of distribution	LU1162502766	0.06	0.07
	Class AE of capitalisation	LU0390717543	0.15	0.15
	Class AE of distribution	LU0390718277	0.15	0.15
	Class IE of capitalisation	LU0390718863	0.10	0.10
	Class IE of distribution	LU0390718947	0.10	0.10
	Class IG of capitalisation	LU2269164237	0.10	0.10
	Class IU of capitalisation	LU2297532744	0.10	0.10
	Class OE of capitalisation	LU0557865853	0.00	0.10
	Class OU of capitalisation	LU2368674557	0.00	0.10
	Class RE of capitalisation	LU0987207155	0.10	0.15
	Class RE of distribution	LU0987207239	0.10	0.15
	Class UCITS ETF DR EUR of capitalisation	LU1602144906	0.35	0.10
	Class UCITS ETF DR EUR of distribution	LU2402389261	0.35	0.10
	Class UCITS ETF DR USD of capitalisation	LU1602145036	0.10	0.10
	Class UCITS ETF DR GBP of distribution	LU2469335298	0.05	0.10
AMUNDI INDEX MSCI USA SRI PAB	Class AE of capitalisation	LU1861135512	0.20	0.15
	Class I13E of capitalisation	LU2360787282	0.05	0.05
	Class I13SK of capitalisation	LU2059754973	0.04	0.03
	Class I14E of capitalisation	LU2213807030	15)	0.03
	Class IE of capitalisation	LU1861134622	0.13	0.05
	Class IG of capitalisation	LU2089234129	0.13	0.05
	Class IHE of capitalisation	LU1861134978	0.13	0.05
	Class IHE of distribution	LU1861135199	0.13	0.05
	Class IU of capitalisation	LU1861134465	0.13	0.05
	Class RE of capitalisation	LU1861135272	0.15	0.15
	Class OU of capitalisation	LU2368674128	0.00	0.10
AMUNDI INDEX MSCI WORLD SRI PAB	Class AE of capitalisation	LU1861133657	0.20	0.15
	Class I13HE of capitalisation	LU2360786987	0.05	0.06
	Class I13SK of capitalisation	LU2059755277	0.04	0.03
	Class I14E of capitalisation	LU2183780217	14)	0.06
	Class I14G of capitalisation	LU2022263029	0.04	0.07
	Class I14HG of capitalisation	LU2022263292	0.04	0.07
	Class IE of capitalisation	LU1861133145	0.10	0.10
	Class IG of capitalisation	LU2089234392	0.10	0.10
	Class IG of distribution	LU2547940408	0.06	0.06
	Class OE of capitalisation	LU1861133814	0.00	0.10
	Class RE of capitalisation	LU1861133491	0.15	0.15
AMUNDI MSCI UK IMI SRI PAB	Class IG of capitalisation	LU2269164153	0.08	0.10
	Class IG of distribution	LU2531807571	0.06	0.06
	Class OG of capitalisation	LU2368674474	0.00	0.10
	Class UCITS ETF DR of distribution	LU2368674631	0.08	0.10
	Class UCITS ETF EUR of capitalisation	LU1437025023	0.08	0.10
	Class UCITS ETF GBP of capitalisation	LU1437025296	0.08	0.10
AMUNDI DAX 50 ESG	Class UCITS ETF DR of capitalisation	LU2240851688	0.05	0.10

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI MDAX ESG	Class UCITS ETF of distribution	LU2611731667	0.20	0.10
AMUNDI S&P 500 ESG	Class A4E of capitalisation	LU0996179262	0.25	0.15
	Class AE of capitalisation	LU0996179007	0.15	0.15
	Class AE of distribution	LU0996179189	0.15	0.15
	Class AU of capitalisation	LU0996178884	0.15	0.15
	Class AU of distribution	LU0996178967	0.15	0.15
	Class I14U of capitalisation	LU1854487037	0.00	0.03
	Class IE of capitalisation	LU0996177720	0.10	0.05
	Class IE of distribution	LU0996177993	0.10	0.05
	Class IG of capitalisation	LU0996178025	0.10	0.05
	Class IG of distribution	LU0996178298	0.10	0.05
	Class IU of capitalisation	LU0996177563	0.10	0.05
	Class IU of distribution	LU0996177647	0.10	0.05
	Class IHE of capitalisation	LU0996178371	0.10	0.05
	Class OE of distribution	LU0996178702	0.00	0.05
	Class OU of capitalisation	LU0996178538	0.00	0.05
	Class RE of capitalisation	LU0996179346	0.10	0.15
	Class RE of distribution	LU0996179429	0.10	0.15
	Class RHE of capitalisation	LU1854487201	0.10	0.15
AMUNDI STOXX EUROPE 600 ESG	Class UCITS ETF EUR of capitalisation	LU1681040223	0.08	0.10
AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT	Class AE of capitalisation	LU2078922627	0.35	0.15
	Class IE of capitalisation	LU2078923351	0.15	0.10
	Class IG of distribution	LU2332964902	0.15	0.10
	Class IU-EXF of capitalisation	LU2078923948	0.15	0.10
	Class UCITS ETF DR of capitalisation	LU2439119236	0.15	0.10
AMUNDI MSCI CHINA ESG LEADERS SELECT	Class UCITS ETF DR of capitalisation	LU2343997487	0.25	0.10
AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT	Class AE of capitalisation	LU2710736401	0.50	0.10
	Class IE of capitalisation	LU2774389170	0.25	0.10
	Class IU of capitalisation	LU2343865148	0.25	0.10
	Class RE of capitalisation	LU2661919956	0.30	0.10
	Class RU of capitalisation	LU2798197484	0.30	0.10
	Class UCITS ETF DR of capitalisation	LU2345046655	0.25	0.10
AMUNDI MSCI EMERGING ESG LEADERS	Class I12U of capitalisation	LU2798197567	0.07	0.08
	Class I17U of capitalisation	LU2113060920	0.15	0.10
	Class OU of capitalisation	LU2368674391	0.00	0.10
	Class UCITS ETF DR of capitalisation	LU2109787551	0.08	0.10
AMUNDI MSCI EMU ESG LEADERS SELECT	Class AE of capitalisation	LU0389811372	0.15	0.15
	Class AE of distribution	LU0389811455	0.15	0.15
	Class AK of capitalisation	LU2297533718	0.15	0.15
	Class IE of capitalisation	LU0389810994	0.10	0.05
	Class IE of distribution	LU0389811026	0.10	0.05
	Class IHC of capitalisation	LU1322784072	0.10	0.05
	Class IHU of capitalisation	LU1322783934	0.10	0.05
	Class ME of capitalisation	LU0389811299	0.10	0.10
	Class OE of capitalisation	LU0557865341	0.00	0.05
	Class RE of capitalisation	LU0987205530	0.10	0.15
	Class RE of distribution	LU0987205613	0.10	0.15
	Class RHG of capitalisation	LU0987205704	0.10	0.15
	Class RHG of distribution	LU0987205886	0.10	0.15
	Class UCITS ETF DR EUR of capitalisation	LU1602144575	0.15	0.10
	Class UCITS ETF DR EUR of distribution	LU2059756325	0.15	0.10

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI MSCI USA ESG LEADERS SELECT	Class I13U of capitalisation	LU2402389345	0.03	0.05
	Class I13HC of capitalisation	LU2402389428	0.03	0.05
	Class I13HG of distribution	LU2402389691	0.03	0.05
	Class I13HEC of capitalisation	LU2402389774	0.03	0.05
	Class I13HED of distribution	LU2402389857	0.03	0.05
	Class I17U of capitalisation	LU2113060847	0.08	0.10
	Class OU of capitalisation	LU2360787365	0.00	0.10
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	Class I14N of capitalisation	LU2503874823	0.05	0.02
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	Class A5E of capitalisation	LU2175892749	0.42	0.08
	Class AE of capitalisation	LU1437020222	0.42	0.08
	Class IE of capitalisation	LU1437019992	0.10	0.08
	Class IU of capitalisation	LU1437020065	0.10	0.08
	Class RE of capitalisation	LU1437020149	0.15	0.08
	Class UCITS ETF DR of capitalisation	LU2130768844	0.08	0.07
	Class XG of capitalisation	LU1437019729	0.07	0.08
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	Class AE of capitalisation	LU1437021204	0.37	0.13
	Class I14G of capitalisation	LU1948821811	0.06	0.07
	Class IE of capitalisation	LU1437020909	0.10	0.13
	Class IG of capitalisation	LU1437020818	0.10	0.13
	Class IU of capitalisation	LU1437021030	0.10	0.13
	Class OE of capitalisation	LU1437021386	0.00	0.13
	Class RE of capitalisation	LU1437021113	0.15	0.13
	Class XE of capitalisation	LU1437020735	0.03	0.12
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	Class I14E of capitalisation	LU2469334648	0.04	0.03
	Class UCITS ETF EUR of capitalisation	LU1681042609	0.04	0.08
	Class UCITS ETF EUR of distribution	LU2678230652	0.04	0.08
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	Class A3E of distribution	LU2228388943	0.05	0.10
	Class I14U of capitalisation	LU2469334994	0.04	0.08
	Class UCITS ETF DR of capitalisation	LU2109787049	0.10	0.08
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION	Class I12E of capitalisation	LU0326732954	0.08	0.07
	Class UCITS ETF of capitalisation	LU0908501058	0.05	0.07
	Class UCITS ETF of distribution	LU0908501132	0.05	0.07
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	Class UCITS ETF of capitalisation	LU1681041544	0.13	0.10
	Class UCITS ETF of distribution	LU2572257470	0.13	0.10
AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	Class UCITS ETF of distribution	LU2572257397	0.35	0.10
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	Class IE of capitalisation	LU2213806909	0.10	0.13
AMUNDI EURO CORP 0-1Y ESG	Class UCITS ETF DR of capitalisation	LU2300294316	0.04	0.04
	Class UCITS ETF DR of distribution	LU1686830065	0.04	0.04
AMUNDI GLOBAL AGG SRI	Class I13HSK of capitalisation	LU2562901038	0.06	0.10
	Class I14HE of capitalisation	LU2710736666	19)	0.03
	Class UCITS ETF DR of capitalisation	LU2439734141	0.04	0.10
	Class UCITS ETF DR HEDGED EUR of capitalisation	LU2439733507	0.06	0.10

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI GLOBAL AGG SRI	Class UCITS ETF DR HEDGED USD of capitalisation	LU2469335611	0.06	0.10
AMUNDI GLOBAL AGG SRI 1-5	Class I13HE of capitalisation	LU2470620928	0.05	0.05
	Class IHG of distribution	LU2573570665	0.05	0.10
	Class UCITS ETF DR of capitalisation	LU2470620761	0.04	0.10
	Class UCITS ETF DR HEDGED of capitalisation	LU2470620845	0.06	0.10
	Class UCITS ETF DR HEDGED CHF of capitalisation	LU2606055775	0.06	0.10
AMUNDI GLOBAL CORP SRI 1-5Y	Class AE of capitalisation	LU1525413685	0.25	0.10
	Class IE of capitalisation	LU1525413255	0.10	0.10
	Class IHE of capitalisation	LU1567999476	0.10	0.10
	Class IHG of distribution	LU2621112379	0.10	0.10
	Class IU of capitalisation	LU1525413412	0.10	0.10
	Class IU of distribution	LU1525413503	0.10	0.10
	Class RE of capitalisation	LU1525414659	0.15	0.10
	Class RU of capitalisation	LU1525414816	0.15	0.10
	Class UCITS ETF DR of capitalisation	LU1525418726	0.10	0.10
	Class UCITS ETF DR HEDGED GBP of capitalisation	LU2382233182	0.09	0.06
AMUNDI INDEX EURO CORPORATE SRI	Class AE of capitalisation	LU1050469367	0.20	0.15
	Class AE of distribution	LU1050469441	0.20	0.15
	Class AK of capitalisation	LU2297533049	0.20	0.15
	Class I13E of capitalisation	LU2153616086	11)	0.00
	Class I14E of capitalisation	LU2183780480	14)	0.03
	Class IE of capitalisation	LU1050468989	0.10	0.05
	Class IE of distribution	LU1050469011	0.10	0.05
	Class IG of capitalisation	LU2089234632	0.10	0.05
	Class IHG of distribution	LU2183780050	0.12	0.05
	Class OE of capitalisation	LU1050469284	0.00	0.10
	Class RE of capitalisation	LU1050469524	0.10	0.15
	Class RE of distribution	LU1050469797	0.10	0.15
	Class UCITS ETF 2 DR of capitalisation	LU1681039647	0.07	0.07
	Class UCITS ETF DR of capitalisation	LU1437018168	0.04	0.10
	Class UCITS ETF DR of distribution	LU1737653987	0.04	0.10
	Class UCITS ETF DR HEDGED of capitalisation	LU2469335884	0.08	0.10
AMUNDI INDEX EURO AGG SRI	Class UCITS ETF DR of capitalisation	LU2182388236	0.06	0.10
	Class UCITS ETF DR of distribution	LU2439113387	0.06	0.10
	Class UCITS ETF DR HEDGED of capitalisation	LU2368674045	0.08	0.10
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	Class A13E of capitalisation	LU2037748931	5)	0.00
	Class A13E of distribution	LU2130769065	6)	0.00
	Class IE of capitalisation	LU2531807811	0.03	0.09
	Class UCITS ETF DR of capitalisation	LU2037748774	0.03	0.09
AMUNDI INDEX US CORP SRI	Class AK of capitalisation	LU2297533122	0.25	0.10
	Class I14HE of capitalisation	LU2213807204	17)	0.03
	Class IE of capitalisation	LU1806494255	0.05	0.10
	Class IG of capitalisation	LU2089234715	0.05	0.10
	Class IHE of capitalisation	LU1806494412	0.07	0.10
	Class IHE of distribution	LU1806494503	0.07	0.10
	Class IHG of distribution	LU2183780134	0.07	0.10
	Class IU of capitalisation	LU1806494099	0.05	0.10
	Class OE of capitalisation	LU1806495062	0.00	0.10
	Class RE of capitalisation	LU1806494685	0.15	0.10
	Class RE of distribution	LU1806494768	0.15	0.10

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI INDEX US CORP SRI	Class UCITS ETF DR of capitalisation	LU1806495575	0.04	0.10
	Class UCITS ETF DR of distribution	LU2297533809	0.08	0.10
AMUNDI US AGG SRI	Class UCITS ETF of distribution	LU2611732806	0.06	0.10
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	Class IE of capitalisation	LU2249056024	0.08	0.10
	Class UCITS ETF DR of capitalisation	LU2182388582	0.07	0.08
AMUNDI CHINA CNY BONDS	Class UCITS ETF DR of capitalisation	LU2439735890	0.10	0.10
AMUNDI EUR CORPORATE BOND 1-5Y ESG	Class AE of capitalisation	LU1525412281	0.25	0.10
	Class IE - EXF of capitalisation	LU1525413099	0.10	0.10
	Class IE - EXF of distribution	LU1525413172	0.10	0.10
	Class IE of capitalisation	LU1525412018	0.10	0.10
	Class RE of capitalisation	LU1525412877	0.15	0.10
	Class UCITS ETF DR of capitalisation	LU1525418643	0.10	0.10
AMUNDI GLOBAL AGGREGATE BOND	Class A12HS of capitalisation	LU2420246212	0.05	0.05
	Class A12HU of capitalisation	LU2420245834	0.05	0.05
	Class AE of capitalisation	LU1437023085	0.25	0.10
	Class I13U of distribution	LU1668813311	0.05	0.03
	Class I13HN of capitalisation	LU2439113114	0.03	0.03
	Class I14HE of capitalisation	LU2332964738	18)	0.02
	Class I14HSK of capitalisation	LU2490201923	0.08	0.07
	Class IE of capitalisation	LU1437021626	0.10	0.10
	Class IG of capitalisation	LU1437022350	0.10	0.10
	Class IU of capitalisation	LU1437021972	0.10	0.10
	Class IU-EXF of capitalisation	LU2606055692	0.03	0.07
	Class IHC of capitalisation	LU1437022863	0.03	0.05
	Class IHE of capitalisation	LU1437022434	0.10	0.10
	Class IHU of capitalisation	LU1437022608	0.10	0.10
	Class RE of capitalisation	LU1437023598	0.15	0.10
	Class RU of capitalisation	LU1437023754	0.15	0.10
	Class UCITS ETF DR of capitalisation	LU1437024729	0.03	0.07
	Class UCITS ETF DR of distribution	LU1737654019	0.03	0.07
	Class UCITS ETF DR EUR HEDGED of capitalisation	LU1708330318	0.03	0.07
	Class UCITS ETF DR GBP HEDGED of distribution	LU2355200523	0.04	0.04
	Class UCITS ETF DR USD HEDGED of capitalisation	LU1778293313	0.03	0.07
AMUNDI INDEX US GOV INFLATION-LINKED BOND	Class IHE of capitalisation	LU1903520051	0.10	0.10
	Class UCITS ETF DR of capitalisation	LU1525419294	0.03	0.06
	Class UCITS ETF DR - HEDGED of capitalisation	LU2339917168	0.05	0.06
AMUNDI EURO GOVERNMENT BOND	Class A3E of capitalisation	LU1250883508	0.05	0.05
	Class AE of capitalisation	LU1050470373	0.20	0.15
	Class AE of distribution	LU1050470456	0.20	0.15
	Class I12E of capitalisation	LU2430581129	8)	0.03
	Class I14E of capitalisation	LU1645687762	0.03	0.04
	Class I15E of capitalisation	LU2297532827	0.04	0.02
	Class IE of capitalisation	LU1050469870	0.10	0.05
	Class IE of distribution	LU1050469953	0.10	0.05
	Class ME of capitalisation	LU1050470027	0.10	0.15
	Class OE of capitalisation	LU1050470290	0.00	0.10
	Class RE of capitalisation	LU1050470530	0.10	0.15
	Class RE of distribution	LU1050470613	0.10	0.15
	Class UCITS ETF DR of capitalisation	LU1437018598	0.04	0.05
	Class UCITS ETF DR of distribution	LU1737653714	0.04	0.05

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	Class A4E of capitalisation	LU1818749456	2)	0.10
	Class A4HE of capitalisation	LU1854486492	3)	0.10
	Class A5E of capitalisation	LU2083144597	0.20	0.15
	Class AHE of capitalisation	LU0389812933	0.20	0.15
	Class AHE of distribution	LU0389813071	0.20	0.15
	Class I12E of capitalisation	LU2430581046	7)	0.03
	Class I13E of capitalisation	LU2402389006	0.07	0.03
	Class I13HE of capitalisation	LU2244410531	0.08	0.03
	Class I14HE of capitalisation	LU2244410614	0.05	0.03
	Class I14HG of distribution	LU2244410705	0.05	0.03
	Class I16HE of capitalisation	LU2269164070	0.06	0.03
	Class IE of capitalisation	LU1435162026	0.10	0.10
	Class IHE of capitalisation	LU0389812693	0.10	0.10
	Class IHE of distribution	LU0389812776	0.10	0.10
	Class MHE of capitalisation	LU0389812859	0.10	0.15
	Class RE of capitalisation	LU1435162968	0.10	0.15
	Class RHE of capitalisation	LU0987207585	0.10	0.15
	Class RHE of distribution	LU0987207668	0.10	0.15
	Class UCITS ETF DR EUR HEDGED of capitalisation	LU1708330235	0.12	0.10
	Class UCITS ETF DR GBP HEDGED of distribution	LU2355200796	0.05	0.10
	Class UCITS ETF DR USD HEDGED of capitalisation	LU2469335538	0.12	0.10
	Class UCITS ETF DR of capitalisation	LU1437016204	0.10	0.10
	Class UCITS ETF DR of distribution	LU1737653631	0.10	0.10
AMUNDI EURO HIGH YIELD BOND ESG	Class UCITS ETF EUR of capitalisation	LU1681040496	0.28	0.07
	Class UCITS ETF EUR of distribution	LU1215415214	0.25	0.10
AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG	Class UCITS ETF of distribution	LU1617164998	0.20	0.10
AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	Class UCITS ETF EUR of capitalisation	LU1681041114	0.11	0.07
	Class UCITS ETF HEDGED GBP of capitalisation	LU1923163676	0.13	0.07
	Class UCITS ETF HEDGED USD of capitalisation	LU1923163759	0.13	0.07
AMUNDI USD FLOATING RATE CORPORATE BOND ESG	Class UCITS ETF HEDGED EUR of capitalisation	LU1681041031	0.13	0.07
	Class UCITS ETF HEDGED MXN of capitalisation	LU2098887180	0.07	0.07
	Class UCITS ETF USD of capitalisation	LU1681040900	0.11	0.07
AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG	Class UCITS ETF DR USD of capitalisation	LU2099295466	0.15	0.10
	Class UCITS ETF DR HEDGED EUR of capitalisation	LU2099296274	0.20	0.10
AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX	Class UCITS ETF USD of capitalisation	LU1681041205	0.23	0.07
	Class UCITS ETF USD of distribution	LU1686830909	0.23	0.07
	Class UCITS ETF HEDGED EUR of distribution	LU1686831030	0.33	0.07
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT	Class IU of capitalisation	LU2343996752	0.04	0.10
	Class I13HE of capitalisation	LU2360786805	0.05	0.03
	Class I13HC EXF of capitalisation	LU2343868753	0.06	0.07
	Class I13HC EXF of distribution	LU2439113460	0.06	0.07
	Class I13HE EXF of capitalisation	LU2343878984	0.06	0.07
	Class I13HE EXF of distribution	LU2382233349	0.06	0.07
	Class I13HG EXF of distribution	LU2343866039	0.06	0.07
	Class I13HU EXF of capitalisation	LU2343996083	0.06	0.07
	Class I13HU EXF of distribution	LU2382233422	0.06	0.07
AMUNDI EURO GOVERNMENT BOND 25+Y	Class UCITS ETF of capitalisation	LU1686832194	0.03	0.04
	Class UCITS ETF of distribution	LU1686832277	0.03	0.04

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI EURO GOVERNMENT TILTED GREEN BOND	Class A12E of capitalisation	LU2753546352	0.25	0.10
	Class I13E of capitalisation	LU2673399536	0.05	0.04
	Class UCITS ETF EUR of capitalisation	LU1681046261	0.07	0.07
AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE	Class UCITS ETF EUR of capitalisation	LU1681046691	0.07	0.07
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	Class UCITS ETF EUR of capitalisation	LU1681046774	0.07	0.07
	Class UCITS ETF EUR of distribution	LU1681046857	0.07	0.07
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3	Class UCITS ETF EUR of capitalisation	LU1681046345	0.07	0.07
AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y	Class UCITS ETF of distribution	LU1598691050	0.07	0.10
AMUNDI ITALY BTP GOVERNMENT BOND 10Y	Class UCITS ETF of capitalisation	LU1598691217	0.07	0.10
AMUNDI EUR CORPORATE BOND	Class UCITS ETF DR of capitalisation	LU2089238625	0.05	0.02
	Class UCITS ETF DR of distribution	LU1931975079	0.05	0.02
	Class UCITS ETF HEDGED CHF of capitalisation	LU2798197641	0.07	0.02
AMUNDI PRIME EURO GOV BONDS 0-1Y	Class IE of capitalisation	LU2531807738	0.03	0.02
	Class UCITS ETF DR of capitalisation	LU2233156582	0.03	0.02
AMUNDI PRIME EURO GOVIES	Class IE of capitalisation	LU2339731064	0.03	0.02
	Class UCITS ETF DR of capitalisation	LU2089238898	0.03	0.02
	Class UCITS ETF DR of distribution	LU1931975152	0.03	0.02
AMUNDI PRIME GLOBAL GOVERNMENT BOND	Class UCITS ETF DR of capitalisation	LU2089238971	0.03	0.02
	Class UCITS ETF DR of distribution	LU1931975236	0.03	0.02
AMUNDI USD CORPORATE BOND	Class UCITS ETF DR of capitalisation	LU2089239276	0.04	0.03
	Class UCITS ETF DR of distribution	LU2037749152	0.04	0.03
	Class UCITS ETF DR HEDGED GBP of distribution	LU2621112452	0.06	0.03
AMUNDI PRIME US TREASURY	Class UCITS ETF DR of capitalisation	LU2089239193	0.03	0.02
	Class UCITS ETF DR of distribution	LU1931975319	0.03	0.02
AMUNDI US TREASURY BOND 0-1Y	Class UCITS ETF DR HEDGED EUR of capitalisation	LU2182388749	0.05	0.02
	Class UCITS ETF DR HEDGED SGD of capitalisation	LU2451511526	0.06	0.02
	Class UCITS ETF 2 DR HEDGED MXN of capitalisation	LU2368674714	0.06	0.02
	Class UCITS ETF DR USD of capitalisation	LU2182388665	0.03	0.02
AMUNDI SHORTDAX DAILY (-1X) INVERSE	Class UCITS ETF of distribution	LU2572257041	0.20	0.10
AMUNDI GERMAN BUND DAILY (-1X) INVERSE	Class UCITS ETF of distribution	LU2572256829	0.10	0.10
AMUNDI GLOBAL CORPORATE IG	Class I13HE EUR of capitalisation	LU2657847989	0.05	0.05
AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED	Class UCITS ETF of distribution	LU1832418773	0.35	0.10
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	Class UCITS ETF of distribution	LU1598689153	0.30	0.10
AMUNDI STOXX EUROPE SELECT DIVIDEND 30	Class UCITS ETF of distribution	LU1812092168	0.20	0.10
AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION	Class UCITS ETF of capitalisation	LU1285959885	0.07	0.07
	Class UCITS ETF of distribution	LU1285959703	0.07	0.07
	Class UCITS ETF HEDGED EUR of distribution	LU1285960032	0.13	0.07
AMUNDI USD HIGH YIELD CORPORATE BOND ESG	Class UCITS ETF of capitalisation	LU1435356065	0.15	0.10
	Class UCITS ETF of distribution	LU1435356149	0.15	0.10
	Class UCITS ETF HEDGED EUR of distribution	LU1435356495	0.20	0.10
AMUNDI EUR HIGH YIELD CORPORATE BOND ESG	Class UCITS ETF of capitalisation	LU2346257210	0.15	0.10
	Class UCITS ETF of distribution	LU1812090543	0.15	0.10
AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND	Class UCITS ETF of distribution	LU2780872128	0.05	0.04
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	Class UCITS ETF of distribution	LU2780871823	0.05	0.04

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

Sub-funds	Share class	ISIN	Management fees	Administrative fees
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD	Class UCITS ETF of distribution	LU2780871401	0.05	0.04
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD +	Class UCITS ETF of distribution	LU2780871666	0.05	0.04
AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED	Class UCITS ETF HEDGED USD of capitalisation	LU2780870932	0.11	0.07

	Share class	NAV range in sub-fund's currency	Management fees	Administrative fees
1)	A3E	Total Nav 0 to 75,000,000.00	0.125	-
		Total Nav 75,000,001.00 to 150,000,000.00	0.095	-
		Total Nav 150,000,001.00 to 300,000,000.00	0.065	-
		Total Nav 300,000,001.00 to 1,000,000,000,000.00	0.035	-
2)	A4E	Total Nav 0 to 150,000.00	0.080	-
		Total Nav 150,001.00 to 1,000,000,000,000.00	0.050	-
3)	A4HE	Total Nav 0 to 150,000.00	0.080	-
		Total Nav 150,001.00 to 1,000,000,000,000.00	0.050	-
4)	A12E	Total Nav 0 to 50,000,000.00	0.200	-
		Total Nav 50,000,001.00 to 1,000,000,000,000.00	0.150	-
5)	A13E (capitalisation)	Total Nav 0 to 200,000,000.00	0.105	-
		Total Nav 200,000,001.00 to 300,000,000.00	0.075	-
		Total Nav 300,000,001.00 to 500,000,000.00	0.045	-
		Total Nav 500,000,001.00 to 1,000,000,000,000.00	0.025	-
		Total Nav 0 to 1,000,000,000.00	-	0.025
		Total Nav 1,000,000,001.00 to 1,000,000,000,000.00	-	0.015
6)	A13E (distribution)	Total Nav 0 to 200,000,000.00	0.105	0.025
		Total Nav 200,000,001.00 to 300,000,000.00	0.075	0.025
		Total Nav 300,000,001.00 to 500,000,000.00	0.045	0.025
		Total Nav 500,000,001.00 to 1,000,000,000.00	0.025	0.025
		Total Nav 1,000,000,001.00 to 1,000,000,000,000.00	0.025	0.015
7)	I12E	Total Nav 0 to 50,000.00	0.170	-
		Total Nav 50,001.00 to 100,000,000.00	0.070	-
		Total Nav 100,000,001.00 to 1,000,000,000,000.00	0.040	-
8)	I12E	Total Nav 0 to 50,000,000.00	0.120	-
		Total Nav 50,000,001.00 to 100,000,000.00	0.070	-
		Total Nav 100,000,001.00 to 1,000,000,000,000.00	0.040	-
9)	I12U	Total Nav 0 to 499,999,999.00	0.025	-
		Total Nav 499,999,999.00 to 1,999,999,999.00	0.020	-
		Total Nav 2,000,000,000.00 to 1,000,000,000,000.00	0.015	-
10)	I13E	Total Nav 0 to 50,000,000.00	0.100	-
		Total Nav 50,000,001.00 to 100,000,000.00	0.070	-
		Total Nav 100,000,001.00 to 1,000,000,000,000.00	0.030	-
11)	I13E	Total Nav 0 to 75,000,000.00	0.100	0.050
		Total Nav 75,000,001.00 to 150,000,000.00	0.070	0.050
		Total Nav 150,000,001.00 to 300,000,000.00	0.040	0.050
		Total Nav 300,000,001.00 to 1,000,000,000,000.00	0.025	0.035
12)	I13HE	Total Nav 0 to 50,000,000.00	0.100	-
		Total Nav 50,000,001.00 to 1,000,000,000,000.00	0.080	-
13)	I13SEK	Total Nav 0 to 200,000,000.00	0.060	-
		Total Nav 200,000,001.00 to 1,000,000,000,000.00	0.025	-

3 - MANAGEMENT AND ADMINISTRATIVE FEES (continued)

	Share class	NAV range in sub-fund's currency	Management fees	Administrative fees
14)	I14E	Total Nav 0 to 75,000,000.00	0.120	-
		Total Nav 75,000,001.00 to 150,000,000.00	0.090	-
		Total Nav 150,000,001.00 to 300,000,000.00	0.060	-
		Total Nav 300,000,001.00 to 1,000,000,000,000.00	0.030	-
15)	I14E	Total Nav 0 to 600,000,000.00	0.060	-
		Total Nav 600,000,001.00 to 1,000,000,000.00	0.050	-
		Total Nav 1,000,000,001.00 to 1,000,000,000,000.00	0.040	
16)	I14E	Total Nav 0 to 75,000,000.00	0.150	-
		Total Nav 75,000,001.00 to 150,000,000.00	0.120	-
		Total Nav 150,000,001.00 to 300,000,000.00	0.090	-
		Total Nav 300,000,001.00 to 1,000,000,000,000.00	0.060	-
17)	I14HE	Total Nav 0 to 600,000,000.00	0.055	-
		Total Nav 600,000,001.00 to 1,000,000,000.00	0.035	-
		Total Nav 1,000,000,001.00 to 1,000,000,000,000.00	0.030	-
18)	I14HE	Total Nav 0 to 250,000,000.00	0.080	-
		Total Nav 250,000,001.00 to 500,000,000.00	0.050	-
		Total Nav 500,000,001.00 to 1,000,000,000,000.00	0.040	-
19)	I14HE	Total Nav 0 to 200,000,000.00	0.040	-
		Total Nav 20,000,001.00 to 1,000,000,000,000.00	0.030	-
20)	I15E	Total Nav 0 to 50,000,000.00	0.080	-
		Total Nav 50,000,001.00 to 100,000,000.00	0.040	-
		Total Nav 100,000,001.00 to 1,000,000,000,000.00	0.030	-
21)	I15E	Total Nav 0 to 100,000,000.00	0.080	-
		Total Nav 100,000,001.00 to 1,000,000,000,000.00	0.050	-

4 - TAXE D'ABONNEMENT

The SICAV is normally subject to a subscription tax ("taxe d'abonnement"). However all sub-funds meet the exemption criteria to be exempt of the taxe d'abonnement pursuant to article 175 (e) of the 2010 law as (i) they have listed at least one share class on regulated stock exchange and (ii) their exclusive object is to replicate the performance of one or more indices.
The SICAV is not currently subject to any other Luxembourg taxes on income or capital gains.
While the above tax information is accurate to the best of the Board's knowledge, it is possible that a tax authority may impose new taxes (including retroactive taxes).

5 - FORWARD FOREIGN EXCHANGE CONTRACTS

As at 30 September 2024, the following forward foreign contracts were outstanding:

AMUNDI INDEX FTSE EPRA NAREIT GLOBAL

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	11,876.00	GBP	10,028.87	02/10/24	-177.20	*	BNP Paribas Paris
GBP	32,062.70	USD	41,992.00	02/10/24	909.03	*	BOFA Securities Europe
AUD	21,324.00	GBP	10,941.39	02/10/24	105.09	*	Citigroup Global Markets Europe AG
AUD	4,774.00	CHF	2,771.72	02/10/24	23.42	*	Citigroup Global Markets Europe AG
CAD	10,450.00	GBP	5,800.62	02/10/24	-40.62	*	Citigroup Global Markets Europe AG
CAD	11,551.00	GBP	6,418.97	02/10/24	-53.57	*	Citigroup Global Markets Europe AG
CHF	3,328.83	USD	3,929.00	02/10/24	15.40	*	Citigroup Global Markets Europe AG
EUR	9,812.00	GBP	8,175.41	02/10/24	-13.63	*	Citigroup Global Markets Europe AG
EUR	2,600.00	CHF	2,451.32	02/10/24	-3.77	*	Citigroup Global Markets Europe AG
EUR	12,984.00	GBP	10,829.85	02/10/24	-31.86	*	Citigroup Global Markets Europe AG
EUR	8,712.00	GBP	7,279.49	02/10/24	-36.86	*	Citigroup Global Markets Europe AG
GBP	3,229.00	CHF	3,643.48	02/10/24	10.71	*	Citigroup Global Markets Europe AG
JPY	523,432.00	CHF	3,082.20	02/10/24	4.94	*	Citigroup Global Markets Europe AG
JPY	2,723,880.00	GBP	14,174.86	02/10/24	26.60	*	Citigroup Global Markets Europe AG
JPY	3,131,509.00	GBP	16,334.71	02/10/24	-15.79	*	Citigroup Global Markets Europe AG
JPY	2,318,108.00	GBP	12,015.22	02/10/24	80.37	*	Citigroup Global Markets Europe AG
SEK	31,344.00	CHF	2,617.53	02/10/24	-9.70	*	Citigroup Global Markets Europe AG
SEK	92,346.00	GBP	6,792.92	02/10/24	-1.26	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX FTSE EPRA NAREIT GLOBAL

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
SGD	12,477.00	GBP	7,245.92	02/10/24	12.08	*	Citigroup Global Markets Europe AG
SGD	14,463.00	GBP	8,409.50	02/10/24	1.72	*	Citigroup Global Markets Europe AG
USD	9,623.00	CHF	8,154.00	02/10/24	-38.74	*	Citigroup Global Markets Europe AG
USD	132,559.00	GBP	99,021.73	02/10/24	-234.21	*	Citigroup Global Markets Europe AG
USD	77,126.00	GBP	58,075.45	02/10/24	-691.81	*	Citigroup Global Markets Europe AG
USD	14,624.00	GBP	11,093.91	02/10/24	-229.87	*	Citigroup Global Markets Europe AG
USD	5,134.00	CHF	4,361.97	02/10/24	-33.10	*	Citigroup Global Markets Europe AG
USD	13,151.00	CHF	11,116.04	02/10/24	-23.83	*	Citigroup Global Markets Europe AG
USD	32,490.00	GBP	24,336.48	02/10/24	-137.22	*	Citigroup Global Markets Europe AG
USD	41,411.00	GBP	31,480.53	02/10/24	-729.93	*	Citigroup Global Markets Europe AG
USD	29,835.00	CHF	25,252.43	02/10/24	-90.23	*	Citigroup Global Markets Europe AG
USD	13,790.00	CHF	11,699.39	02/10/24	-70.91	*	Citigroup Global Markets Europe AG
USD	118,083.00	GBP	88,296.26	02/10/24	-314.54	*	Citigroup Global Markets Europe AG
HKD	88,204.00	GBP	8,487.18	03/10/24	-25.50	*	Citigroup Global Markets Europe AG
HKD	65,454.00	GBP	6,288.17	03/10/24	-6.96	*	Citigroup Global Markets Europe AG
GBP	7,314.71	EUR	8,665.00	02/10/24	126.19	*	Goldman Sachs Bank Europe SE
JPY	8,320,408.00	GBP	43,804.21	02/10/24	-526.25	*	Goldman Sachs Bank Europe SE
AUD	25,540.00	GBP	13,066.35	02/10/24	171.88	*	HSBC Continental Europe SA
CAD	4,884.00	CHF	3,057.43	02/10/24	-8.32	*	HSBC Continental Europe SA
CHF	7,406.31	USD	8,757.00	02/10/24	20.50	*	HSBC Continental Europe SA
CHF	4,238,413.45	USD	5,013,133.00	02/10/24	10,152.49	*	HSBC Continental Europe SA
CHF	606,059.38	JPY	103,938,614.00	02/10/24	-7,331.10	*	HSBC Continental Europe SA
CHF	5,005.69	EUR	5,324.00	02/10/24	-7.00	*	HSBC Continental Europe SA
CHF	5,422.45	AUD	9,405.00	02/10/24	-86.47	*	HSBC Continental Europe SA
CHF	6,991.99	JPY	1,206,528.00	02/10/24	-130.98	*	HSBC Continental Europe SA
CHF	60,018.49	USD	70,755.00	02/10/24	353.42	*	HSBC Continental Europe SA
GBP	6,147.79	EUR	7,288.00	02/10/24	100.73	*	HSBC Continental Europe SA
GBP	461,852.89	CHF	513,198.00	02/10/24	9,963.83	*	HSBC Continental Europe SA
GBP	118,020.74	ILS	562,565.00	02/10/24	6,329.58	*	HSBC Continental Europe SA
GBP	3,689,316.07	JPY	703,097,645.00	02/10/24	29,732.22	*	HSBC Continental Europe SA
GBP	38,710.09	JPY	7,454,444.00	02/10/24	-171.64	*	HSBC Continental Europe SA
GBP	9,990.81	SEK	134,586.00	02/10/24	110.88	*	HSBC Continental Europe SA
GBP	337,970.73	USD	444,637.00	02/10/24	7,788.01	*	HSBC Continental Europe SA
GBP	25,491.43	EUR	30,257.00	02/10/24	379.90	*	HSBC Continental Europe SA
GBP	30,587.97	AUD	59,207.00	02/10/24	-40.93	*	HSBC Continental Europe SA
USD	8,498.00	GBP	6,455.81	02/10/24	-144.57	*	HSBC Continental Europe SA
GBP	883,653.84	HKD	9,049,028.00	03/10/24	18,164.12	*	HSBC Continental Europe SA
GBP	11,022.88	HKD	112,925.00	03/10/24	221.33	*	HSBC Continental Europe SA
HKD	73,140.00	GBP	7,134.89	03/10/24	-137.96	*	HSBC Continental Europe SA
CHF	18,619.52	NZD	35,198.00	02/10/24	-288.64	*	J.P. Morgan AG
CHF	1,999.82	SEK	24,140.00	02/10/24	-9.64	*	J.P. Morgan AG
GBP	782,132.87	SEK	10,512,788.00	02/10/24	10,740.90	*	J.P. Morgan AG
GBP	13,165.41	SGD	22,602.00	02/10/24	25.55	*	J.P. Morgan AG
GBP	11,028.34	CAD	19,561.00	02/10/24	280.78	*	J.P. Morgan AG
JPY	1,181,692.00	CHF	6,903.04	02/10/24	69.89	*	J.P. Morgan AG
USD	21,808.00	GBP	16,701.69	02/10/24	-532.60	*	J.P. Morgan AG
CHF	2,002.52	HKD	18,387.00	03/10/24	6.26	*	J.P. Morgan AG
CHF	19,387.85	ILS	83,164.00	02/10/24	560.60	*	Morgan Stanley Europe SE (FXO)
CHF	3,151.77	NOK	39,472.00	02/10/24	-10.11	*	Morgan Stanley Europe SE (FXO)
CHF	145,146.30	HKD	1,337,714.00	03/10/24	-121.87	*	Morgan Stanley Europe SE (FXO)
CHF	128,491.25	SEK	1,554,101.00	02/10/24	-890.73	*	Natixis
GBP	19,182.31	NOK	267,010.00	02/10/24	339.69	*	Société Générale SA
USD	9,228.50	KRW	12,279,174.00	04/10/24	-134.68	*	Société Générale SA
USD	63,006.82	KRW	83,835,083.00	04/10/24	-919.55	*	Société Générale SA
CHF	372,410.94	AUD	648,754.00	02/10/24	-7,694.23	*	State Street Bank GmbH
CHF	191,412.44	SGD	294,587.00	02/10/24	-2,580.28	*	State Street Bank GmbH
CHF	266,611.19	GBP	239,900.00	02/10/24	-5,131.93	*	State Street Bank GmbH
CHF	349,653.63	EUR	373,095.00	02/10/24	-1,695.96	*	State Street Bank GmbH

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX FTSE EPRA NAREIT GLOBAL

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
CHF	146,700.36	CAD	233,648.00	02/10/24	859.17	*	State Street Bank GmbH
GBP	2,266,788.82	AUD	4,388,529.00	02/10/24	-3,570.28	*	State Street Bank GmbH
GBP	1,165,095.62	SGD	1,992,746.00	02/10/24	7,472.98	*	State Street Bank GmbH
GBP	892,895.57	CAD	1,580,524.00	02/10/24	24,860.68	*	State Street Bank GmbH
GBP	2,128,229.38	EUR	2,523,817.00	02/10/24	33,997.30	*	State Street Bank GmbH
AUD	22,347.00	GBP	11,421.13	02/10/24	164.41	*	UBS Europe SE
AUD	9,208.00	CHF	5,239.93	02/10/24	157.89	*	UBS Europe SE
CAD	11,151.00	GBP	6,272.49	02/10/24	-142.81	*	UBS Europe SE
CHF	2,496.88	SGD	3,841.00	02/10/24	-32.45	*	UBS Europe SE
CHF	4,005.21	GBP	3,589.00	02/10/24	-59.14	*	UBS Europe SE
CHF	1,998.83	CAD	3,177.00	02/10/24	16.03	*	UBS Europe SE
EUR	4,108.00	CHF	3,854.75	02/10/24	13.52	*	UBS Europe SE
EUR	8,799.00	GBP	7,415.68	02/10/24	-113.54	*	UBS Europe SE
GBP	113,334.39	NZD	238,099.00	02/10/24	472.47	*	UBS Europe SE
GBP	25,797,359.42	USD	33,912,151.00	02/10/24	618,707.65	*	UBS Europe SE
JPY	2,422,850.00	GBP	12,834.62	02/10/24	-248.32	*	UBS Europe SE
JPY	1,344,555.00	CHF	7,930.70	02/10/24	-1.49	*	UBS Europe SE
SGD	4,915.00	CHF	3,197.23	02/10/24	39.19	*	UBS Europe SE
SGD	13,788.00	GBP	8,055.16	02/10/24	-44.20	*	UBS Europe SE
USD	58,669.00	GBP	45,073.35	02/10/24	-1,603.01	*	UBS Europe SE
USD	62,304.00	CHF	52,715.85	02/10/24	-168.86	*	UBS Europe SE
USD	119,900.00	GBP	91,110.32	02/10/24	-2,068.56	*	UBS Europe SE
HKD	27,910.00	CHF	3,031.66	03/10/24	-1.01	*	UBS Europe SE
KRW	12,279,122.00	USD	9,310.92	04/10/24	60.71	*	UBS Europe SE
KRW	83,834,340.00	USD	63,569.30	04/10/24	414.45	*	UBS Europe SE
USD	9,326.80	KRW	12,279,122.00	04/11/24	-32.55	*	UBS Europe SE
USD	63,677.71	KRW	83,834,340.00	04/11/24	-222.17	*	UBS Europe SE
					744,149.62		

AMUNDI INDEX MSCI EMERGING MARKETS

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	4,649.67	USD	5,204.66	30/10/24	-9.37	*	CACEIS Bank, Lux. Branch
EUR	3,854.22	USD	4,312.29	30/10/24	-5.80	*	CACEIS Bank, Lux. Branch
EUR	162,444.70	USD	181,735.01	30/10/24	-228.23	*	CACEIS Bank, Lux. Branch
EUR	2,332.82	USD	2,600.93	30/10/24	5.63	*	CACEIS Bank, Lux. Branch
					-237.77		

AMUNDI INDEX MSCI EUROPE

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
SGD	168,719,788.87	EUR	116,995,252.00	02/10/24	928,766.08	*	HSBC Continental Europe SA
					928,766.08		

AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in JPY)		Counterparty
CHF	458,257.95	JPY	77,638,337.00	30/10/24	11,181	*	CACEIS Bank, Lux. Branch
CHF	11,845.20	JPY	2,009,395.00	30/10/24	-2,285	*	CACEIS Bank, Lux. Branch
CHF	5,271.63	JPY	893,386.00	30/10/24	-135	*	CACEIS Bank, Lux. Branch
CHF	10,629.82	JPY	1,804,694.00	30/10/24	-3,524	*	CACEIS Bank, Lux. Branch
EUR	1,137,790.68	JPY	181,270,536.00	30/10/24	-134,762	*	CACEIS Bank, Lux. Branch
EUR	43,305,159.32	JPY	6,906,555,813.00	30/10/24	-12,393,570	*	CACEIS Bank, Lux. Branch
EUR	957,613.27	JPY	153,637,366.00	30/10/24	-1,185,756	*	CACEIS Bank, Lux. Branch
EUR	12,372.63	JPY	1,985,038.00	30/10/24	-15,321	*	CACEIS Bank, Lux. Branch

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in JPY)		Counterparty
EUR	1,015,328.17	JPY	162,897,018.00	30/10/24	-1,257,222	*	CACEIS Bank, Lux. Branch
EUR	7,801.89	JPY	1,242,982.00	30/10/24	-925	*	CACEIS Bank, Lux. Branch
EUR	1,050,730.73	JPY	167,400,318.00	30/10/24	-124,450	*	CACEIS Bank, Lux. Branch
EUR	39,898,981.09	JPY	6,363,318,923.00	30/10/24	-11,418,750	*	CACEIS Bank, Lux. Branch
EUR	527,676.80	JPY	84,156,930.00	30/10/24	-151,016	*	CACEIS Bank, Lux. Branch
EUR	457,091.43	JPY	72,912,939.00	30/10/24	-144,185	*	CACEIS Bank, Lux. Branch
EUR	495,420.24	JPY	79,026,960.00	30/10/24	-156,277	*	CACEIS Bank, Lux. Branch
EUR	51,499.48	JPY	8,225,554.00	30/10/24	-26,860	*	CACEIS Bank, Lux. Branch
EUR	13,875.22	JPY	2,210,572.00	30/10/24	-1,643	*	CACEIS Bank, Lux. Branch
EUR	7,747.07	JPY	1,242,923.00	30/10/24	-9,593	*	CACEIS Bank, Lux. Branch
EUR	6,039.68	JPY	963,420.00	30/10/24	-1,906	*	CACEIS Bank, Lux. Branch
JPY	5,228,656.00	EUR	32,527.46	30/10/24	50,443	*	CACEIS Bank, Lux. Branch
JPY	2,814,834.00	EUR	17,462.85	30/10/24	34,856	*	CACEIS Bank, Lux. Branch
USD	3,001,177.71	JPY	429,363,189.00	30/10/24	-1,754,481	*	CACEIS Bank, Lux. Branch
USD	34,369.88	JPY	4,917,642.00	30/10/24	-20,611	*	CACEIS Bank, Lux. Branch
USD	79,280.95	JPY	11,284,445.00	30/10/24	11,529	*	CACEIS Bank, Lux. Branch
USD	70,568.34	JPY	10,145,540.00	30/10/24	-90,942	*	CACEIS Bank, Lux. Branch
					-28,786,205		

AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
CZK	1,770,745.66	USD	78,747.59	30/10/24	-331.49	*	CACEIS Bank, Lux. Branch
CZK	11,169,580.32	USD	496,944.29	30/10/24	-2,308.06	*	CACEIS Bank, Lux. Branch
CZK	43,094,985.14	USD	1,918,145.10	30/10/24	-9,717.01	*	CACEIS Bank, Lux. Branch
CZK	1,976,489.34	USD	87,882.80	30/10/24	-355.50	*	CACEIS Bank, Lux. Branch
CZK	1,883,283.51	USD	83,715.45	30/10/24	-315.70	*	CACEIS Bank, Lux. Branch
CZK	1,175,403.23	USD	52,316.85	30/10/24	-265.03	*	CACEIS Bank, Lux. Branch
CZK	2,949,057.09	USD	130,905.72	30/10/24	-309.01	*	CACEIS Bank, Lux. Branch
CZK	2,765,240,081.01	USD	122,709,985.86	30/10/24	-253,467.23	*	CACEIS Bank, Lux. Branch
EUR	5,033.45	USD	5,634.25	30/10/24	-10.15	*	CACEIS Bank, Lux. Branch
EUR	411,639.69	USD	459,416.24	30/10/24	527.33	*	CACEIS Bank, Lux. Branch
EUR	105,025.89	USD	117,215.61	30/10/24	134.55	*	CACEIS Bank, Lux. Branch
EUR	1,407.99	USD	1,575.33	30/10/24	-2.12	*	CACEIS Bank, Lux. Branch
EUR	2,690.54	USD	3,008.46	30/10/24	-2.20	*	CACEIS Bank, Lux. Branch
EUR	6,794,575.57	USD	7,574,952.96	30/10/24	16,932.34	*	CACEIS Bank, Lux. Branch
EUR	3,780.44	USD	4,221.91	30/10/24	2.15	*	CACEIS Bank, Lux. Branch
EUR	26,606,291.08	USD	29,662,103.43	30/10/24	66,303.90	*	CACEIS Bank, Lux. Branch
EUR	43,424,540.26	USD	48,411,978.98	30/10/24	108,215.63	*	CACEIS Bank, Lux. Branch
EUR	2,560.00	USD	2,857.12	30/10/24	3.28	*	CACEIS Bank, Lux. Branch
EUR	4,340.23	USD	4,843.97	30/10/24	5.56	*	CACEIS Bank, Lux. Branch
EUR	680,420.75	USD	759,393.10	30/10/24	871.65	*	CACEIS Bank, Lux. Branch
EUR	40,415.01	USD	45,218.33	30/10/24	-60.82	*	CACEIS Bank, Lux. Branch
GBP	729,956.64	USD	974,543.21	30/10/24	4,547.94	*	CACEIS Bank, Lux. Branch
GBP	574,921.45	USD	767,560.38	30/10/24	3,582.01	*	CACEIS Bank, Lux. Branch
GBP	9.98	USD	13.33	30/10/24	0.06	*	CACEIS Bank, Lux. Branch
GBP	0.19	USD	0.25	30/10/24	-	*	CACEIS Bank, Lux. Branch
GBP	78.35	USD	104.07	30/10/24	1.02	*	CACEIS Bank, Lux. Branch
GBP	10,219.67	USD	13,574.69	30/10/24	132.96	*	CACEIS Bank, Lux. Branch
GBP	11,428.17	USD	15,179.92	30/10/24	148.69	*	CACEIS Bank, Lux. Branch
USD	6,056.47	EUR	5,411.61	30/10/24	9.82	*	CACEIS Bank, Lux. Branch
USD	6.31	GBP	4.71	30/10/24	-0.02	*	CACEIS Bank, Lux. Branch
USD	1,417.99	GBP	1,057.85	30/10/24	-0.90	*	CACEIS Bank, Lux. Branch
USD	21.63	GBP	16.18	30/10/24	-0.06	*	CACEIS Bank, Lux. Branch
USD	103,953.31	EUR	93,106.41	30/10/24	-78.57	*	CACEIS Bank, Lux. Branch
USD	21,124.81	EUR	18,897.65	30/10/24	9.61	*	CACEIS Bank, Lux. Branch
USD	362.15	EUR	324.90	30/10/24	-0.87	*	CACEIS Bank, Lux. Branch

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	117,145.96	EUR	105,096.82	30/10/24	-283.10	*	CACEIS Bank, Lux. Branch
					-66,079.34		

AMUNDI INDEX MSCI WORLD

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	38,161,067.48	USD	42,300,429.00	02/10/24	289,230.36	*	BNP Paribas Paris
EUR	504,689.73	DKK	3,763,198.00	02/10/24	-136.65	*	BNP Paribas Paris
EUR	1,372,164.51	CHF	1,285,753.00	02/10/24	7,197.25	*	BNP Paribas Paris
USD	364,278.00	EUR	328,459.61	02/10/24	-2,299.35	*	BNP Paribas Paris
USD	156,070.00	EUR	139,925.41	02/10/24	-93.75	*	Citigroup Global Markets Europe AG
USD	240,315.00	EUR	218,074.26	02/10/24	-3,066.78	*	Citigroup Global Markets Europe AG
USD	80,567.00	EUR	72,381.91	02/10/24	-214.83	*	Citigroup Global Markets Europe AG
EUR	78,006.18	NOK	915,543.00	02/10/24	134.79	*	Goldman Sachs Bank Europe SE
EUR	24,174.40	NZD	42,823.00	02/10/24	-266.39	*	HSBC Continental Europe SA
EUR	2,050,337.02	GBP	1,728,552.00	02/10/24	-30,272.49	*	HSBC Continental Europe SA
GBP	16,247.00	EUR	19,236.42	02/10/24	323.72	*	HSBC Continental Europe SA
USD	81,029.00	EUR	73,475.03	02/10/24	-972.81	*	HSBC Continental Europe SA
USD	54,469.00	EUR	49,301.38	02/10/24	-553.81	*	HSBC Continental Europe SA
AUD	24,420.00	EUR	15,061.98	02/10/24	131.15	*	J.P. Morgan AG
CAD	33,077.00	EUR	21,992.52	02/10/24	-60.86	*	J.P. Morgan AG
CHF	21,813.00	EUR	23,052.33	02/10/24	130.85	*	J.P. Morgan AG
EUR	1,014,609.44	AUD	1,656,474.00	02/10/24	-16,803.05	*	J.P. Morgan AG
EUR	437,980.28	SEK	4,963,974.00	02/10/24	-898.04	*	J.P. Morgan AG
GBP	20,050.00	EUR	24,054.83	02/10/24	47.19	*	J.P. Morgan AG
JPY	3,709,802.00	EUR	22,948.74	02/10/24	323.48	*	J.P. Morgan AG
EUR	3,101,059.67	JPY	498,310,767.00	02/10/24	-22,778.39	*	Morgan Stanley Europe SE (FXO)
EUR	1,630,276.12	CAD	2,433,192.00	02/10/24	18,399.24	*	Morgan Stanley Europe SE (FXO)
JPY	4,265,029.00	EUR	26,808.66	02/10/24	-102.76	*	Morgan Stanley Europe SE (FXO)
EUR	157,129.76	SGD	226,619.00	02/10/24	-1,408.45	*	Société Générale SA
EUR	231,770.06	HKD	2,001,023.00	03/10/24	1,060.29	*	Société Générale SA
EUR	49,216.17	ILS	197,692.00	02/10/24	1,780.14	*	UBS Europe SE
EUR	485,412.75	USD	539,013.00	02/10/24	2,731.90	*	UBS Europe SE
GBP	23,744.00	EUR	28,147.74	02/10/24	434.15	*	UBS Europe SE
					241,996.10		

AMUNDI STOXX EUROPE 600

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	599,034.25	PLN	2,566,656.00	02/10/24	-441.63	*	Goldman Sachs Bank Europe SE
EUR	47,125.83	CHF	44,309.00	02/10/24	61.20	*	Royal Bank of Canada, Ldn
EUR	81,786.15	DKK	609,847.00	02/10/24	-21.45	*	Royal Bank of Canada, Ldn
EUR	32,377.82	SEK	367,458.00	02/10/24	-103.22	*	Royal Bank of Canada, Ldn
EUR	3,486.78	PLN	14,903.00	02/10/24	5.99	*	Royal Bank of Canada, Ldn
EUR	118,086.19	CHF	111,835.00	02/10/24	-703.97	*	Royal Bank of Canada, Ldn
EUR	7,030.26	NOK	82,455.00	02/10/24	15.80	*	Royal Bank of Canada, Ldn
EUR	41,936.84	DKK	312,761.00	02/10/24	-18.32	*	Royal Bank of Canada, Ldn
EUR	131,542.89	GBP	110,826.00	02/10/24	-1,653.43	*	Royal Bank of Canada, Ldn
EUR	163,315.34	GBP	137,077.00	02/10/24	-1,430.77	*	Royal Bank of Canada, Ldn
EUR	4,417.02	PLN	18,889.00	02/10/24	5.25	*	Royal Bank of Canada, Ldn
PLN	76,917.00	EUR	17,992.45	02/10/24	-27.48	*	Royal Bank of Canada, Ldn
SEK	1,948,513.00	EUR	171,846.83	02/10/24	389.80	*	Royal Bank of Canada, Ldn
EUR	1,170,772.70	NOK	13,738,066.00	02/10/24	2,072.91	*	Société Générale SA
EUR	24,858,388.71	GBP	20,966,010.00	02/10/24	-339,628.24	*	Société Générale SA
EUR	6,355,732.36	DKK	47,390,279.00	02/10/24	-1,411.03	*	Standard Chartered Bank AG
EUR	5,743,641.02	SEK	65,123,056.00	02/10/24	-12,838.78	*	Standard Chartered Bank AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI STOXX EUROPE 600

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	16,786,110.00	CHF	15,731,573.00	02/10/24	76,170.01	*	Standard Chartered Bank AG
CHF	3,938.00	EUR	4,181.84	02/10/24	1.07	*	State Street Bank GmbH
CHF	469,491.00	EUR	497,688.01	02/10/24	1,001.25	*	State Street Bank GmbH
DKK	38,268.00	EUR	5,129.10	02/10/24	4.34	*	State Street Bank GmbH
DKK	1,428,443.00	EUR	191,553.68	02/10/24	64.04	*	State Street Bank GmbH
EUR	37,093.88	SEK	421,643.00	02/10/24	-176.78	*	State Street Bank GmbH
EUR	7,222.05	NOK	84,751.00	02/10/24	12.27	*	State Street Bank GmbH
GBP	10,468.00	EUR	12,433.11	02/10/24	147.86	*	State Street Bank GmbH
GBP	24,895.00	EUR	29,478.14	02/10/24	441.94	*	State Street Bank GmbH
GBP	627,154.00	EUR	751,907.48	02/10/24	1,838.09	*	State Street Bank GmbH
NOK	14,686.00	EUR	1,233.88	02/10/24	15.46	*	State Street Bank GmbH
NOK	411,314.00	EUR	35,277.36	02/10/24	-286.80	*	State Street Bank GmbH
PLN	3,633.00	EUR	847.02	02/10/24	1.51	*	State Street Bank GmbH
SEK	52,606.00	EUR	4,619.89	02/10/24	30.16	*	State Street Bank GmbH
					-276,462.95		

AMUNDI INDEX MSCI EUROPE SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	16,277.73	NOK	191,813.00	02/10/24	-39.84	*	BOFA Securities Europe
EUR	102,620.05	DKK	765,642.00	02/10/24	-86.58	*	BOFA Securities Europe
EUR	23,970.64	SEK	271,565.00	02/10/24	-34.04	*	BOFA Securities Europe
EUR	14,099.42	DKK	105,141.00	02/10/24	-4.66	*	BOFA Securities Europe
EUR	8,583.23	USD	9,554.00	02/10/24	22.68	*	BOFA Securities Europe
EUR	102,933.09	GBP	86,885.00	02/10/24	-1,489.72	*	BOFA Securities Europe
EUR	211,432.22	CHF	198,937.00	02/10/24	123.07	*	BOFA Securities Europe
EUR	195,160.89	SEK	2,214,953.00	02/10/24	-627.41	*	BOFA Securities Europe
EUR	103,623.83	USD	114,855.00	02/10/24	711.77	*	BOFA Securities Europe
EUR	230,893.42	CHF	217,095.00	02/10/24	297.00	*	BOFA Securities Europe
EUR	12,248.16	NOK	143,656.00	02/10/24	27.32	*	BOFA Securities Europe
EUR	1,585,042.36	DKK	11,826,624.00	02/10/24	-1,433.73	*	BOFA Securities Europe
EUR	1,605,713.82	GBP	1,356,104.00	02/10/24	-24,120.93	*	BOFA Securities Europe
EUR	135,650.41	USD	149,872.00	02/10/24	1,362.52	*	BOFA Securities Europe
EUR	250,613.40	NOK	2,983,010.00	02/10/24	-3,151.81	*	BOFA Securities Europe
GBP	781,374.00	EUR	927,452.39	02/10/24	11,642.62	*	BOFA Securities Europe
EUR	30,448.22	NOK	357,310.00	02/10/24	51.79	*	J.P. Morgan AG
EUR	139,100.71	CHF	131,148.00	02/10/24	-203.55	*	J.P. Morgan AG
EUR	5,588.21	USD	6,233.00	02/10/24	3.33	*	J.P. Morgan AG
EUR	67,630.72	GBP	56,351.00	02/10/24	-94.78	*	J.P. Morgan AG
EUR	44,835.18	SEK	509,634.00	02/10/24	-213.35	*	J.P. Morgan AG
EUR	10,715.00	NOK	124,629.00	02/10/24	112.79	*	J.P. Morgan AG
EUR	180,107.42	DKK	1,343,228.00	02/10/24	-79.17	*	J.P. Morgan AG
EUR	180,171.35	GBP	151,225.00	02/10/24	-1,578.54	*	J.P. Morgan AG
EUR	15,738.70	SEK	177,682.00	02/10/24	32.70	*	J.P. Morgan AG
EUR	15,962.52	USD	17,793.00	02/10/24	19.69	*	J.P. Morgan AG
EUR	373,674.75	CHF	353,892.00	02/10/24	-2,226.25	*	J.P. Morgan AG
EUR	67,281.43	DKK	501,629.00	02/10/24	-9.32	*	J.P. Morgan AG
EUR	43,341.89	DKK	323,369.00	02/10/24	-36.27	*	J.P. Morgan AG
EUR	91,644.37	CHF	85,497.00	02/10/24	830.20	*	J.P. Morgan AG
EUR	9,966.35	SEK	114,027.00	02/10/24	-112.94	*	J.P. Morgan AG
EUR	43,087.09	GBP	36,477.00	02/10/24	-752.82	*	J.P. Morgan AG
EUR	6,721.53	NOK	80,598.00	02/10/24	-134.96	*	J.P. Morgan AG
EUR	28,584.19	CHF	27,099.00	02/10/24	-200.13	*	J.P. Morgan AG
EUR	8,853.59	USD	9,855.00	02/10/24	23.34	*	J.P. Morgan AG
EUR	2,257.75	NOK	26,527.00	02/10/24	1.09	*	J.P. Morgan AG
EUR	14,436.70	GBP	12,063.00	02/10/24	-61.23	*	J.P. Morgan AG
EUR	106,951.28	GBP	90,201.00	02/10/24	-1,456.87	*	J.P. Morgan AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX MSCI EUROPE SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	1,192.91	USD	1,333.00	02/10/24	-1.48	*	J.P. Morgan AG
EUR	3,293.48	SEK	37,307.00	02/10/24	-4.23	*	J.P. Morgan AG
EUR	25,217.43	SEK	285,985.00	02/10/24	-61.89	*	J.P. Morgan AG
EUR	228,877.00	CHF	214,996.00	02/10/24	510.12	*	J.P. Morgan AG
EUR	16,946.82	NOK	200,127.00	02/10/24	-78.02	*	J.P. Morgan AG
EUR	108,134.44	DKK	806,775.00	02/10/24	-89.96	*	J.P. Morgan AG
EUR	28,647.37	CHF	27,028.00	02/10/24	-61.54	*	J.P. Morgan AG
EUR	13,092.21	GBP	11,000.00	02/10/24	-128.15	*	J.P. Morgan AG
EUR	13,361.36	DKK	99,659.00	02/10/24	-7.34	*	J.P. Morgan AG
EUR	3,239,709.91	CHF	3,050,898.00	02/10/24	-927.41	*	J.P. Morgan AG
EUR	368,453.58	SEK	4,195,552.00	02/10/24	-2,407.55	*	J.P. Morgan AG
GBP	265,286.00	EUR	314,159.55	02/10/24	4,674.65	*	J.P. Morgan AG
GBP	1,328,160.00	EUR	1,571,754.62	02/10/24	24,495.61	*	J.P. Morgan AG
NOK	581,054.00	EUR	49,029.02	02/10/24	401.35	*	J.P. Morgan AG
NOK	2,920,276.00	EUR	243,638.53	02/10/24	4,789.88	*	J.P. Morgan AG
SEK	4,104,972.00	EUR	358,173.49	02/10/24	4,680.93	*	J.P. Morgan AG
USD	146,850.00	EUR	132,852.26	02/10/24	-1,272.13	*	J.P. Morgan AG
CHF	2,076,506.00	EUR	2,212,997.02	02/10/24	-7,350.41	*	Morgan Stanley Europe SE (FXO)
CHF	576,097.00	EUR	616,190.68	02/10/24	-4,265.46	*	Morgan Stanley Europe SE (FXO)
DKK	2,279,730.00	EUR	305,604.03	02/10/24	209.12	*	Morgan Stanley Europe SE (FXO)
DKK	8,073,827.00	EUR	1,082,409.25	02/10/24	649.91	*	Morgan Stanley Europe SE (FXO)
EUR	4,837.98	SEK	54,858.00	02/10/24	-11.13	*	Morgan Stanley Europe SE (FXO)
EUR	20,318.66	GBP	16,948.00	02/10/24	-50.31	*	Morgan Stanley Europe SE (FXO)
EUR	20,663.75	DKK	154,098.00	02/10/24	-7.64	*	Morgan Stanley Europe SE (FXO)
EUR	44,390.76	CHF	41,877.00	02/10/24	-90.63	*	Morgan Stanley Europe SE (FXO)
EUR	3,218.56	NOK	37,528.00	02/10/24	26.05	*	Morgan Stanley Europe SE (FXO)
EUR	14,733.19	NOK	176,157.00	02/10/24	-252.52	*	Morgan Stanley Europe SE (FXO)
GBP	927,571.00	EUR	1,100,608.70	02/10/24	14,193.30	*	Morgan Stanley Europe SE (FXO)
NOK	676,354.00	EUR	57,451.94	02/10/24	85.62	*	Morgan Stanley Europe SE (FXO)
NOK	2,039,033.00	EUR	172,675.49	02/10/24	785.42	*	Morgan Stanley Europe SE (FXO)
SEK	2,864,249.00	EUR	251,216.42	02/10/24	1,965.67	*	Morgan Stanley Europe SE (FXO)
SEK	809,182.00	EUR	71,046.30	02/10/24	480.44	*	Morgan Stanley Europe SE (FXO)
USD	29,415.00	EUR	26,424.70	02/10/24	-68.35	*	Morgan Stanley Europe SE (FXO)
USD	102,559.00	EUR	92,472.56	02/10/24	-577.93	*	Morgan Stanley Europe SE (FXO)
CHF	700,935.00	EUR	747,011.01	02/10/24	-2,483.95	*	Royal Bank of Canada, Ldn
DKK	2,654,272.00	EUR	355,914.36	02/10/24	141.52	*	Royal Bank of Canada, Ldn
EUR	3,628.88	USD	3,999.00	02/10/24	45.71	*	Royal Bank of Canada, Ldn
EUR	15,660.15	CHF	14,670.00	02/10/24	77.80	*	Royal Bank of Canada, Ldn
EUR	48,787,569.39	CHF	45,723,671.00	02/10/24	220,283.82	*	Royal Bank of Canada, Ldn
EUR	1,675.75	USD	1,866.00	02/10/24	3.78	*	Royal Bank of Canada, Ldn
EUR	3,830,953.10	NOK	44,947,628.00	02/10/24	7,250.17	*	Royal Bank of Canada, Ldn
EUR	5,394,694.20	SEK	61,139,821.00	02/10/24	-9,691.99	*	Royal Bank of Canada, Ldn
EUR	1,941,879.29	USD	2,152,339.00	02/10/24	13,346.52	*	Royal Bank of Canada, Ldn
EUR	25,258,685.07	GBP	21,296,585.00	02/10/24	-336,633.72	*	Royal Bank of Canada, Ldn
EUR	73,667.63	USD	81,948.00	02/10/24	240.81	*	Royal Bank of Canada, Ldn
EUR	867,776.40	DKK	6,473,040.00	02/10/24	-546.06	*	Royal Bank of Canada, Ldn
EUR	138,548.37	NOK	1,631,781.00	02/10/24	-267.54	*	Royal Bank of Canada, Ldn
EUR	22,675,033.59	DKK	169,078,821.00	02/10/24	-5,953.58	*	Royal Bank of Canada, Ldn
EUR	1,278,497.07	CHF	1,203,296.00	02/10/24	366.53	*	Royal Bank of Canada, Ldn
EUR	633,795.32	GBP	528,483.00	02/10/24	-1,362.42	*	Royal Bank of Canada, Ldn
EUR	98,095.85	NOK	1,150,065.00	02/10/24	259.61	*	Royal Bank of Canada, Ldn
EUR	144,407.57	SEK	1,626,980.00	02/10/24	592.49	*	Royal Bank of Canada, Ldn
EUR	621,372.75	DKK	4,633,329.00	02/10/24	-162.67	*	Royal Bank of Canada, Ldn
EUR	13,134.12	NOK	155,105.00	02/10/24	-60.69	*	Royal Bank of Canada, Ldn
EUR	51,585.30	USD	57,670.00	02/10/24	-88.01	*	Royal Bank of Canada, Ldn
EUR	202,494.38	SEK	2,295,757.00	02/10/24	-436.50	*	Royal Bank of Canada, Ldn
EUR	168,707.69	CHF	158,449.00	02/10/24	404.53	*	Royal Bank of Canada, Ldn
EUR	7,024.68	USD	7,795.00	02/10/24	40.23	*	Royal Bank of Canada, Ldn

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX MSCI EUROPE SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	19,283.27	SEK	218,134.00	02/10/24	1.56	*	Royal Bank of Canada, Ldn
EUR	82,388.76	DKK	614,756.00	02/10/24	-77.35	*	Royal Bank of Canada, Ldn
EUR	83,612.85	GBP	70,533.00	02/10/24	-1,157.30	*	Royal Bank of Canada, Ldn
EUR	1,062.01	USD	1,186.00	02/10/24	-0.67	*	Royal Bank of Canada, Ldn
EUR	4,741.29	GBP	3,952.00	02/10/24	-8.42	*	Royal Bank of Canada, Ldn
EUR	20,164.51	CHF	19,081.00	02/10/24	-103.16	*	Royal Bank of Canada, Ldn
EUR	2,008.88	NOK	23,591.00	02/10/24	1.99	*	Royal Bank of Canada, Ldn
EUR	7,192.91	DKK	53,637.00	02/10/24	-2.20	*	Royal Bank of Canada, Ldn
EUR	2,938.08	SEK	33,177.00	02/10/24	5.44	*	Royal Bank of Canada, Ldn
GBP	311,135.00	EUR	368,839.37	02/10/24	5,098.49	*	Royal Bank of Canada, Ldn
SEK	943,522.00	EUR	82,927.92	02/10/24	473.65	*	Royal Bank of Canada, Ldn
USD	33,642.00	EUR	30,296.81	02/10/24	-153.00	*	Royal Bank of Canada, Ldn
CHF	2,979,179.00	EUR	3,187,821.95	02/10/24	-23,363.92	*	State Street Bank GmbH
DKK	11,567,873.00	EUR	1,550,741.77	02/10/24	1,024.31	*	State Street Bank GmbH
EUR	22,064.01	SEK	252,756.00	02/10/24	-278.07	*	State Street Bank GmbH
EUR	1,777,446.81	CHF	1,670,217.00	02/10/24	3,356.84	*	State Street Bank GmbH
EUR	94,149.75	GBP	79,520.00	02/10/24	-1,421.43	*	State Street Bank GmbH
EUR	7,955.88	USD	8,774.00	02/10/24	94.23	*	State Street Bank GmbH
EUR	203,404.00	CHF	189,724.00	02/10/24	1,880.82	*	State Street Bank GmbH
EUR	95,366.48	DKK	711,490.00	02/10/24	-75.96	*	State Street Bank GmbH
EUR	880,708.06	GBP	741,528.00	02/10/24	-10,498.00	*	State Street Bank GmbH
EUR	1,266,088.88	DKK	9,440,869.00	02/10/24	-351.40	*	State Street Bank GmbH
					-122,840.16		

AMUNDI INDEX MSCI JAPAN SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in JPY)		Counterparty
CHF	3,152,642.33	JPY	535,800,864.00	30/10/24	-1,601,387	*	CACEIS Bank, Lux. Branch
CHF	64,278.73	JPY	10,904,109.00	30/10/24	-12,400	*	CACEIS Bank, Lux. Branch
CHF	38,638.62	JPY	6,559,930.00	30/10/24	-12,809	*	CACEIS Bank, Lux. Branch
CHF	40,474.50	JPY	6,881,098.00	30/10/24	-22,896	*	CACEIS Bank, Lux. Branch
EUR	2,025,372.89	JPY	325,714,190.00	30/10/24	-3,275,720	*	CACEIS Bank, Lux. Branch
EUR	1,631,721.04	JPY	262,356,349.00	30/10/24	-2,587,080	*	CACEIS Bank, Lux. Branch
EUR	1,996,226.72	JPY	320,270,223.00	30/10/24	-2,471,811	*	CACEIS Bank, Lux. Branch
EUR	3,293,497.20	JPY	524,713,387.00	30/10/24	-390,087	*	CACEIS Bank, Lux. Branch
EUR	33,068.42	JPY	5,268,395.00	30/10/24	-3,917	*	CACEIS Bank, Lux. Branch
EUR	20,358.91	JPY	3,266,339.00	30/10/24	-25,210	*	CACEIS Bank, Lux. Branch
EUR	2,845,594.40	JPY	454,501,468.00	30/10/24	-1,484,096	*	CACEIS Bank, Lux. Branch
EUR	159,993,119.38	JPY	25,724,501,699.00	30/10/24	-253,667,737	*	CACEIS Bank, Lux. Branch
EUR	20,923.51	JPY	3,364,854.00	30/10/24	-33,840	*	CACEIS Bank, Lux. Branch
GBP	123,816.94	JPY	23,804,618.00	30/10/24	-142,100	*	CACEIS Bank, Lux. Branch
GBP	195,774.34	JPY	37,365,011.00	30/10/24	49,206	*	CACEIS Bank, Lux. Branch
GBP	9,672,318.75	JPY	1,859,038,525.00	30/10/24	-10,572,401	*	CACEIS Bank, Lux. Branch
GBP	122,554.08	JPY	23,402,434.00	30/10/24	18,740	*	CACEIS Bank, Lux. Branch
JPY	138,333,916.00	EUR	862,614.82	30/10/24	1,008,941	*	CACEIS Bank, Lux. Branch
USD	187,580.35	JPY	26,962,259.00	30/10/24	-235,754	*	CACEIS Bank, Lux. Branch
USD	14,490,469.69	JPY	2,082,642,756.00	30/10/24	-18,036,251	*	CACEIS Bank, Lux. Branch
USD	295,970.67	JPY	42,126,953.00	30/10/24	43,038	*	CACEIS Bank, Lux. Branch
USD	184,062.07	JPY	26,462,420.00	30/10/24	-237,201	*	CACEIS Bank, Lux. Branch
					-293,692,772		

AMUNDI INDEX MSCI USA SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	52,368.24	USD	58,446.31	30/10/24	67.08	*	CACEIS Bank, Lux. Branch
EUR	4,856,890.73	USD	5,433,646.50	30/10/24	-6,823.74	*	CACEIS Bank, Lux. Branch

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX MSCI USA SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	55,387.79	USD	61,816.32	30/10/24	70.95	*	CACEIS Bank, Lux. Branch
EUR	1,041.03	USD	1,160.67	30/10/24	2.52	*	CACEIS Bank, Lux. Branch
EUR	4,591,169.80	USD	5,136,371.21	30/10/24	-6,450.41	*	CACEIS Bank, Lux. Branch
USD	6,404.97	EUR	5,726.03	30/10/24	7.00	*	CACEIS Bank, Lux. Branch
USD	1,538.75	EUR	1,376.52	30/10/24	0.70	*	CACEIS Bank, Lux. Branch
USD	4,349.13	EUR	3,886.06	30/10/24	7.05	*	CACEIS Bank, Lux. Branch
USD	7,280.76	EUR	6,521.06	30/10/24	-5.50	*	CACEIS Bank, Lux. Branch
USD	10,269.91	EUR	9,204.21	30/10/24	-14.35	*	CACEIS Bank, Lux. Branch
					-13,138.70		

AMUNDI INDEX MSCI WORLD SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
GBP	42,889,257.80	USD	56,378,384.00	02/10/24	1,150,077.23	*	BNP Paribas Paris
GBP	112,681.99	EUR	133,481.00	02/10/24	2,171.76	*	BOFA Securities Europe
SEK	238,866.00	GBP	17,697.98	02/10/24	-174.14	*	BOFA Securities Europe
USD	116,862.00	GBP	89,231.27	02/10/24	-2,826.19	*	BOFA Securities Europe
USD	61,337.00	GBP	46,891.58	02/10/24	-1,559.88	*	BOFA Securities Europe
AUD	675,855.00	GBP	346,850.93	02/10/24	3,625.82	*	Citigroup Global Markets Europe AG
CAD	281,877.00	GBP	158,963.71	02/10/24	-4,574.23	*	Citigroup Global Markets Europe AG
CAD	1,388,406.00	GBP	770,680.73	02/10/24	-6,023.31	*	Citigroup Global Markets Europe AG
CAD	8,199.00	GBP	4,545.47	02/10/24	-27.98	*	Citigroup Global Markets Europe AG
CHF	575,985.00	GBP	509,288.12	02/10/24	-314.85	*	Citigroup Global Markets Europe AG
CHF	2,938.00	GBP	2,596.44	02/10/24	0.20	*	Citigroup Global Markets Europe AG
DKK	5,305,667.00	GBP	593,421.75	02/10/24	-1,650.19	*	Citigroup Global Markets Europe AG
DKK	30,079.00	GBP	3,361.41	02/10/24	-5.57	*	Citigroup Global Markets Europe AG
EUR	2,520,858.00	GBP	2,102,627.49	02/10/24	-6,904.60	*	Citigroup Global Markets Europe AG
EUR	12,982.00	GBP	10,820.86	02/10/24	-25.74	*	Citigroup Global Markets Europe AG
EUR	14,645.00	GBP	12,202.29	02/10/24	-22.69	*	Citigroup Global Markets Europe AG
GBP	78,931.67	CHF	87,584.00	02/10/24	2,045.86	*	Citigroup Global Markets Europe AG
GBP	281,361.49	JPY	53,445,459.00	02/10/24	3,757.45	*	Citigroup Global Markets Europe AG
JPY	293,215,729.00	GBP	1,529,484.18	02/10/24	-1,650.19	*	Citigroup Global Markets Europe AG
JPY	1,941,523.00	GBP	10,137.18	02/10/24	-23.97	*	Citigroup Global Markets Europe AG
JPY	1,537,199.00	GBP	7,999.47	02/10/24	16.75	*	Citigroup Global Markets Europe AG
NOK	1,045,302.00	GBP	74,776.01	02/10/24	-1,055.31	*	Citigroup Global Markets Europe AG
NZD	52,091.00	GBP	24,460.38	02/10/24	333.67	*	Citigroup Global Markets Europe AG
SEK	813,700.00	GBP	59,855.34	02/10/24	-12.37	*	Citigroup Global Markets Europe AG
SGD	161,907.00	GBP	94,026.20	02/10/24	175.07	*	Citigroup Global Markets Europe AG
USD	17,157,149.00	GBP	12,851,479.33	02/10/24	-80,869.76	*	Citigroup Global Markets Europe AG
USD	48,842.00	GBP	36,429.11	02/10/24	-21.30	*	Citigroup Global Markets Europe AG
USD	92,144.00	GBP	68,774.29	02/10/24	-104.72	*	Citigroup Global Markets Europe AG
USD	57,950.00	GBP	43,861.54	02/10/24	-882.61	*	Citigroup Global Markets Europe AG
USD	106,981.00	GBP	79,914.93	02/10/24	-210.94	*	Citigroup Global Markets Europe AG
GBP	628,226.11	HKD	6,432,769.00	03/10/24	14,484.31	*	Citigroup Global Markets Europe AG
HKD	1,583,304.00	GBP	152,348.86	03/10/24	-510.76	*	Citigroup Global Markets Europe AG
GBP	2,893.05	SGD	4,952.00	02/10/24	17.74	*	Goldman Sachs Bank Europe SE
GBP	83,487.02	NZD	175,378.00	02/10/24	398.64	*	Goldman Sachs Bank Europe SE
GBP	45,867.56	AUD	89,394.00	02/10/24	-492.62	*	Goldman Sachs Bank Europe SE
GBP	22,685.46	DKK	200,406.00	02/10/24	425.42	*	Goldman Sachs Bank Europe SE
USD	43,070.00	GBP	32,728.34	02/10/24	-829.36	*	Goldman Sachs Bank Europe SE
HKD	1,215,590.00	GBP	119,158.36	03/10/24	-3,331.93	*	Goldman Sachs Bank Europe SE
EUR	17,969.00	GBP	15,174.08	02/10/24	-299.07	*	HSBC Continental Europe SA
GBP	10,090.56	JPY	1,906,496.00	02/10/24	206.31	*	HSBC Continental Europe SA
GBP	9,778.42	EUR	11,592.00	02/10/24	178.80	*	HSBC Continental Europe SA
GBP	61,092.00	USD	80,419.00	02/10/24	1,525.27	*	HSBC Continental Europe SA
GBP	40,183.32	USD	53,036.00	02/10/24	862.92	*	HSBC Continental Europe SA
GBP	30,736.86	CAD	54,520.00	02/10/24	871.95	*	HSBC Continental Europe SA

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX MSCI WORLD SRI PAB

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
GBP	4,773,004.22	JPY	909,942,182.00	02/10/24	40,700.62	*	HSBC Continental Europe SA
GBP	20,668.39	DKK	182,931.00	02/10/24	336.09	*	HSBC Continental Europe SA
GBP	13,607.46	AUD	26,339.00	02/10/24	-20.31	*	HSBC Continental Europe SA
GBP	518,663.61	USD	682,358.00	02/10/24	13,338.80	*	HSBC Continental Europe SA
GBP	45,249.32	JPY	8,713,711.00	02/10/24	-223.92	*	HSBC Continental Europe SA
GBP	2,712,853.56	CAD	4,802,878.00	02/10/24	83,686.90	*	HSBC Continental Europe SA
GBP	1,936,377.00	DKK	17,126,693.00	02/10/24	33,241.95	*	HSBC Continental Europe SA
GBP	74,954.43	EUR	88,967.00	02/10/24	1,246.68	*	HSBC Continental Europe SA
GBP	1,620,632.90	CHF	1,801,931.00	02/10/24	37,681.87	*	HSBC Continental Europe SA
GBP	262,879.73	NOK	3,658,091.00	02/10/24	5,298.73	*	HSBC Continental Europe SA
JPY	2,189,164.00	GBP	11,707.28	02/10/24	-398.72	*	HSBC Continental Europe SA
USD	14,862.00	GBP	11,382.10	02/10/24	-405.10	*	HSBC Continental Europe SA
USD	90,003.00	GBP	68,276.89	02/10/24	-1,578.54	*	HSBC Continental Europe SA
GBP	217,389.93	SEK	2,922,426.00	02/10/24	3,287.54	*	J.P. Morgan AG
GBP	14,031.33	CHF	15,659.00	02/10/24	257.48	*	J.P. Morgan AG
NOK	214,457.00	GBP	15,316.09	02/10/24	-182.76	*	J.P. Morgan AG
GBP	1,091,440.49	AUD	2,112,943.00	02/10/24	-1,850.41	*	State Street Bank GmbH
GBP	6,842,862.75	EUR	8,114,597.00	02/10/24	122,211.29	*	State Street Bank GmbH
GBP	309,524.51	SGD	529,408.00	02/10/24	2,210.87	*	State Street Bank GmbH
					1,405,609.95		

AMUNDI S&P 500 ESG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	5,825,423.38	USD	6,520,757.57	30/10/24	-11,749.66	*	CACEIS Bank, Lux. Branch
EUR	188,981.28	USD	211,441.71	30/10/24	-284.41	*	CACEIS Bank, Lux. Branch
EUR	103,291.49	USD	115,567.68	30/10/24	-155.45	*	CACEIS Bank, Lux. Branch
EUR	94,257.22	USD	105,394.84	30/10/24	-77.00	*	CACEIS Bank, Lux. Branch
EUR	326,428,787.85	USD	363,920,113.42	30/10/24	813,473.11	*	CACEIS Bank, Lux. Branch
EUR	1,658,142.89	USD	1,850,593.59	30/10/24	2,124.14	*	CACEIS Bank, Lux. Branch
EUR	575,828.90	USD	643,073.05	30/10/24	326.51	*	CACEIS Bank, Lux. Branch
EUR	73,930.92	USD	82,666.75	30/10/24	-60.40	*	CACEIS Bank, Lux. Branch
EUR	104,085.44	USD	116,166.01	30/10/24	133.34	*	CACEIS Bank, Lux. Branch
EUR	132,442,073.11	USD	147,653,442.53	30/10/24	330,050.75	*	CACEIS Bank, Lux. Branch
EUR	1,866,877.23	USD	2,083,554.47	30/10/24	2,391.54	*	CACEIS Bank, Lux. Branch
EUR	4,624,993.23	USD	5,161,788.44	30/10/24	5,924.80	*	CACEIS Bank, Lux. Branch
EUR	150,032.08	USD	167,274.97	30/10/24	362.63	*	CACEIS Bank, Lux. Branch
EUR	3,899.32	USD	4,347.46	30/10/24	9.43	*	CACEIS Bank, Lux. Branch
USD	923,735.13	EUR	827,348.97	30/10/24	-698.16	*	CACEIS Bank, Lux. Branch
USD	467,955.69	EUR	418,130.43	30/10/24	758.93	*	CACEIS Bank, Lux. Branch
					1,142,530.10		

AMUNDI MSCI EMU ESG LEADERS SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
CHF	230.74	EUR	243.98	30/10/24	1.61	*	CACEIS Bank, Lux. Branch
CHF	206.57	EUR	218.66	30/10/24	1.20	*	CACEIS Bank, Lux. Branch
CHF	19,467.79	EUR	20,682.03	30/10/24	38.64	*	CACEIS Bank, Lux. Branch
CHF	423.19	EUR	450.69	30/10/24	-0.26	*	CACEIS Bank, Lux. Branch
EUR	6,652.32	GBP	5,556.78	30/10/24	-18.26	*	CACEIS Bank, Lux. Branch
EUR	1.76	GBP	1.47	30/10/24	-	*	CACEIS Bank, Lux. Branch
EUR	45.95	GBP	38.38	30/10/24	-0.12	*	CACEIS Bank, Lux. Branch
EUR	1,576.62	GBP	1,316.51	30/10/24	-3.78	*	CACEIS Bank, Lux. Branch
EUR	4,337.38	USD	4,835.87	30/10/24	9.39	*	CACEIS Bank, Lux. Branch
EUR	266.97	CHF	251.40	30/10/24	-0.60	*	CACEIS Bank, Lux. Branch
GBP	33.00	EUR	39.28	30/10/24	0.33	*	CACEIS Bank, Lux. Branch

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI MSCI EMU ESG LEADERS SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
GBP	4,772.43	EUR	5,681.30	30/10/24	47.69	*	CACEIS Bank, Lux. Branch
GBP	19.77	EUR	23.54	30/10/24	0.19	*	CACEIS Bank, Lux. Branch
GBP	1,492.66	EUR	1,789.82	30/10/24	2.02	*	CACEIS Bank, Lux. Branch
GBP	65.69	EUR	78.71	30/10/24	0.15	*	CACEIS Bank, Lux. Branch
GBP	5,195.31	EUR	6,212.01	30/10/24	24.62	*	CACEIS Bank, Lux. Branch
GBP	435,629.75	EUR	521,717.27	30/10/24	1,228.16	*	CACEIS Bank, Lux. Branch
GBP	1,103.83	EUR	1,319.85	30/10/24	5.23	*	CACEIS Bank, Lux. Branch
GBP	9,523.20	EUR	11,410.35	30/10/24	21.64	*	CACEIS Bank, Lux. Branch
GBP	146.87	EUR	176.05	30/10/24	0.26	*	CACEIS Bank, Lux. Branch
GBP	3,019.96	EUR	3,616.75	30/10/24	8.52	*	CACEIS Bank, Lux. Branch
GBP	36.02	EUR	43.07	30/10/24	0.17	*	CACEIS Bank, Lux. Branch
USD	4,596.93	EUR	4,109.65	30/10/24	4.51	*	CACEIS Bank, Lux. Branch
USD	379,370.99	EUR	340,318.43	30/10/24	-789.41	*	CACEIS Bank, Lux. Branch
USD	8,365.30	EUR	7,475.14	30/10/24	11.63	*	CACEIS Bank, Lux. Branch
USD	4,182.04	EUR	3,748.07	30/10/24	-5.23	*	CACEIS Bank, Lux. Branch
					588.30		

AMUNDI MSCI USA ESG LEADERS SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
CHF	15.60	USD	18.42	30/10/24	0.13	*	CACEIS Bank, Lux. Branch
CHF	1,087.26	USD	1,285.77	30/10/24	7.26	*	CACEIS Bank, Lux. Branch
EUR	98,472.75	USD	109,901.89	30/10/24	126.15	*	CACEIS Bank, Lux. Branch
EUR	5,795,649.00	USD	6,483,882.32	30/10/24	-8,142.66	*	CACEIS Bank, Lux. Branch
EUR	193,598.47	USD	216,588.29	30/10/24	-272.00	*	CACEIS Bank, Lux. Branch
EUR	3,657.31	USD	4,081.79	30/10/24	4.69	*	CACEIS Bank, Lux. Branch
EUR	77,599.56	USD	86,768.88	30/10/24	-63.40	*	CACEIS Bank, Lux. Branch
GBP	323,852.79	USD	430,170.42	30/10/24	4,213.47	*	CACEIS Bank, Lux. Branch
GBP	21,770,293.37	USD	29,114,284.14	30/10/24	86,219.64	*	CACEIS Bank, Lux. Branch
USD	20,046.77	GBP	14,977.69	30/10/24	-42.82	*	CACEIS Bank, Lux. Branch
USD	4,016.73	GBP	3,004.22	30/10/24	-12.84	*	CACEIS Bank, Lux. Branch
USD	78,069.21	EUR	69,793.76	30/10/24	85.41	*	CACEIS Bank, Lux. Branch
USD	36,413.69	GBP	27,165.29	30/10/24	-23.12	*	CACEIS Bank, Lux. Branch
USD	221,198.35	GBP	165,129.34	30/10/24	-289.72	*	CACEIS Bank, Lux. Branch
USD	134,933.02	GBP	101,094.40	30/10/24	-664.95	*	CACEIS Bank, Lux. Branch
					81,145.24		

AMUNDI GLOBAL AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	123,199,323.25	USD	137,236,358.46	02/10/24	260,246.25	*	BOFA Securities Europe
EUR	602,000.00	USD	670,912.57	02/10/24	949.53	*	BOFA Securities Europe
EUR	42,000.00	USD	46,807.85	02/10/24	66.25	*	BOFA Securities Europe
EUR	4,000.00	USD	4,457.89	02/10/24	6.31	*	BOFA Securities Europe
JPY	1,185,000.00	USD	8,441.56	02/10/24	-157.16	*	BOFA Securities Europe
JPY	134,000.00	USD	954.57	02/10/24	-17.77	*	BOFA Securities Europe
USD	171,594.10	HUF	60,656,800.00	02/10/24	1,139.56	*	BOFA Securities Europe
USD	29,657.42	HUF	10,483,600.00	02/10/24	196.96	*	BOFA Securities Europe
USD	3,776.63	HUF	1,335,000.00	02/10/24	25.08	*	BOFA Securities Europe
USD	9,674,476.63	EUR	8,684,935.88	02/10/24	-18,346.06	*	BOFA Securities Europe
USD	65,470.92	CZK	1,473,000.00	02/10/24	276.53	*	BOFA Securities Europe
USD	378,011.20	CZK	8,504,700.00	02/10/24	1,596.60	*	BOFA Securities Europe
USD	1,190,662.44	EUR	1,068,877.14	02/10/24	-2,257.89	*	BOFA Securities Europe
USD	7,978.30	CZK	179,500.00	02/10/24	33.70	*	BOFA Securities Europe
USD	388,536.35	NZD	618,200.00	02/10/24	-4,794.77	*	BOFA Securities Europe
USD	65,552.15	NZD	104,300.00	02/10/24	-808.96	*	BOFA Securities Europe

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	7,919.05	NZD	12,600.00	02/10/24	-97.73	*	BOFA Securities Europe
USD	25,133.86	AUD	37,000.00	02/10/24	-534.42	*	BOFA Securities Europe
USD	79,208.22	JPY	11,119,000.00	02/10/24	1,474.72	*	BOFA Securities Europe
USD	14,402.17	EUR	13,000.00	02/10/24	-106.48	*	BOFA Securities Europe
USD	1,107.86	EUR	1,000.00	02/10/24	-8.19	*	BOFA Securities Europe
USD	179,473.14	EUR	162,000.00	02/10/24	-1,326.96	*	BOFA Securities Europe
CLP	3,011,800.00	USD	3,353.97	04/10/24	0.24	*	BOFA Securities Europe
CLP	147,587,700.00	USD	164,355.22	04/10/24	11.51	*	BOFA Securities Europe
CLP	26,398,700.00	USD	29,397.87	04/10/24	2.06	*	BOFA Securities Europe
USD	722.61	COP	3,046,000.00	04/10/24	-6.94	*	BOFA Securities Europe
USD	5,150.98	IDR	80,092,000.00	04/10/24	-138.64	*	BOFA Securities Europe
USD	6,402.45	COP	26,988,000.00	04/10/24	-61.48	*	BOFA Securities Europe
USD	23,870.89	COP	100,622,000.00	04/10/24	-229.22	*	BOFA Securities Europe
USD	1,127,280.64	IDR	17,411,976,800.00	04/10/24	-22,681.33	*	BOFA Securities Europe
USD	22,982.33	IDR	354,985,000.00	04/10/24	-462.41	*	BOFA Securities Europe
USD	186,671.93	IDR	2,883,334,600.00	04/10/24	-3,755.91	*	BOFA Securities Europe
USD	4,235.84	COP	17,749,000.00	04/10/24	-15.24	*	BOFA Securities Europe
USD	7,110.88	PEN	27,000.00	04/10/24	-147.89	*	BOFA Securities Europe
USD	790.10	PEN	3,000.00	04/10/24	-16.43	*	BOFA Securities Europe
USD	35,554.39	PEN	135,000.00	04/10/24	-739.42	*	BOFA Securities Europe
USD	9,441.21	SGD	12,100.00	04/11/24	-13.14	*	BOFA Securities Europe
USD	492,815.71	SGD	631,600.00	04/11/24	-685.73	*	BOFA Securities Europe
USD	91,993.31	SGD	117,900.00	04/11/24	-128.00	*	BOFA Securities Europe
USD	75,518.13	CZK	1,705,000.00	04/11/24	5.82	*	BOFA Securities Europe
USD	405,259.96	CZK	9,149,700.00	04/11/24	31.20	*	BOFA Securities Europe
USD	7,950.44	CZK	179,500.00	04/11/24	0.61	*	BOFA Securities Europe
USD	52,648.97	RON	235,500.00	04/11/24	-153.35	*	BOFA Securities Europe
USD	5,253.72	RON	23,500.00	04/11/24	-15.31	*	BOFA Securities Europe
USD	271,293.10	RON	1,213,500.00	04/11/24	-790.22	*	BOFA Securities Europe
USD	3,740.84	HUF	1,335,000.00	05/11/24	-5.95	*	BOFA Securities Europe
USD	194,483.95	HUF	69,405,800.00	05/11/24	-308.88	*	BOFA Securities Europe
USD	33,431.07	HUF	11,930,600.00	05/11/24	-53.09	*	BOFA Securities Europe
KRW	543,000.00	USD	415.89	06/11/24	0.18	*	BOFA Securities Europe
KRW	13,981,000.00	USD	10,473.13	07/10/24	221.99	*	BOFA Securities Europe
KRW	1,635,000.00	USD	1,224.77	07/10/24	25.97	*	BOFA Securities Europe
USD	116,772.55	KRW	154,949,000.00	07/10/24	-1,759.89	*	BOFA Securities Europe
USD	17,577.42	KRW	23,324,000.00	07/10/24	-264.91	*	BOFA Securities Europe
USD	43,466.74	KRW	57,909,000.00	07/10/24	-832.25	*	BOFA Securities Europe
USD	33,560.27	KRW	44,711,000.00	07/10/24	-642.57	*	BOFA Securities Europe
USD	9,302.33	KRW	12,412,000.00	07/10/24	-192.54	*	BOFA Securities Europe
USD	3,352.70	CLP	3,011,800.00	07/11/24	-0.59	*	BOFA Securities Europe
USD	164,293.01	CLP	147,587,700.00	07/11/24	-28.90	*	BOFA Securities Europe
USD	29,386.74	CLP	26,398,700.00	07/11/24	-5.17	*	BOFA Securities Europe
USD	7,413.41	MYR	32,000.00	04/10/24	-347.86	*	CACIB Londres
USD	170,087.97	CAD	229,300.00	01/11/24	243.86	*	Citigroup Global Markets Europe AG
USD	8,660,467.10	CAD	11,675,400.00	01/11/24	12,417.34	*	Citigroup Global Markets Europe AG
USD	1,663,346.13	CAD	2,242,400.00	01/11/24	2,384.90	*	Citigroup Global Markets Europe AG
EUR	21,000.00	USD	23,301.79	02/10/24	135.26	*	Citigroup Global Markets Europe AG
EUR	2,000.00	USD	2,219.22	02/10/24	12.88	*	Citigroup Global Markets Europe AG
EUR	315,000.00	USD	349,526.84	02/10/24	2,028.91	*	Citigroup Global Markets Europe AG
GBP	1,000.00	USD	1,315.42	02/10/24	25.91	*	Citigroup Global Markets Europe AG
SEK	9,671,000.00	USD	955,214.99	02/10/24	-1,151.56	*	Citigroup Global Markets Europe AG
USD	5,292.50	CZK	119,000.00	02/10/24	25.61	*	Citigroup Global Markets Europe AG
USD	28,686.26	CZK	645,000.00	02/10/24	138.82	*	Citigroup Global Markets Europe AG
USD	50,817.22	ILS	185,800.00	02/10/24	866.70	*	Citigroup Global Markets Europe AG
USD	307,638.36	ILS	1,124,800.00	02/10/24	5,246.84	*	Citigroup Global Markets Europe AG
USD	6,071.81	ILS	22,200.00	02/10/24	103.56	*	Citigroup Global Markets Europe AG
USD	40,351.11	RON	180,500.00	02/10/24	-134.24	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	5,253.47	RON	23,500.00	02/10/24	-17.48	*	Citigroup Global Markets Europe AG
USD	233,499.92	RON	1,044,500.00	02/10/24	-776.82	*	Citigroup Global Markets Europe AG
USD	169,079.64	CAD	227,300.00	02/10/24	830.15	*	Citigroup Global Markets Europe AG
USD	45,502.48	DKK	304,600.00	02/10/24	-99.77	*	Citigroup Global Markets Europe AG
USD	8,260,875.68	CAD	11,105,400.00	02/10/24	40,559.53	*	Citigroup Global Markets Europe AG
USD	5,676.61	DKK	38,000.00	02/10/24	-12.44	*	Citigroup Global Markets Europe AG
USD	4,418,786.10	AUD	6,486,700.00	02/10/24	-81,280.12	*	Citigroup Global Markets Europe AG
USD	90,736.79	AUD	133,200.00	02/10/24	-1,669.03	*	Citigroup Global Markets Europe AG
USD	735,363.06	AUD	1,079,500.00	02/10/24	-13,526.43	*	Citigroup Global Markets Europe AG
USD	1,374,952.96	CAD	1,848,400.00	02/10/24	6,750.79	*	Citigroup Global Markets Europe AG
USD	280,140.50	DKK	1,875,300.00	02/10/24	-614.27	*	Citigroup Global Markets Europe AG
USD	127,610.64	JPY	18,315,000.00	02/10/24	-430.46	*	Citigroup Global Markets Europe AG
USD	82,006.93	SEK	836,000.00	02/10/24	-466.14	*	Citigroup Global Markets Europe AG
USD	157,000.43	SEK	1,601,000.00	02/10/24	-941.41	*	Citigroup Global Markets Europe AG
USD	4,496.85	ILS	17,000.00	02/10/24	-73.43	*	Citigroup Global Markets Europe AG
USD	5,699.25	NOK	60,000.00	02/10/24	2.70	*	Citigroup Global Markets Europe AG
USD	3,941.31	GBP	3,000.00	02/10/24	-82.67	*	Citigroup Global Markets Europe AG
USD	34,625.02	CAD	47,000.00	02/10/24	-164.80	*	Citigroup Global Markets Europe AG
USD	44,724.36	GBP	34,000.00	02/10/24	-880.71	*	Citigroup Global Markets Europe AG
USD	8,233.36	RON	37,000.00	02/10/24	-65.58	*	Citigroup Global Markets Europe AG
USD	37,606.41	RON	169,000.00	02/10/24	-299.54	*	Citigroup Global Markets Europe AG
USD	19,706.56	GBP	15,000.00	02/10/24	-413.32	*	Citigroup Global Markets Europe AG
USD	742.91	CAD	1,000.00	02/10/24	2.70	*	Citigroup Global Markets Europe AG
USD	35,659.59	CAD	48,000.00	02/10/24	129.56	*	Citigroup Global Markets Europe AG
COP	24,057,700.00	USD	5,795.70	04/10/24	-33.64	*	Citigroup Global Markets Europe AG
COP	1,181,073,600.00	USD	284,530.30	04/10/24	-1,651.06	*	Citigroup Global Markets Europe AG
COP	241,350,800.00	USD	58,143.38	04/10/24	-337.39	*	Citigroup Global Markets Europe AG
IDR	3,411,113,600.00	USD	225,605.14	04/10/24	-320.93	*	Citigroup Global Markets Europe AG
IDR	354,985,000.00	USD	23,478.09	04/10/24	-33.40	*	Citigroup Global Markets Europe AG
IDR	17,982,590,800.00	USD	1,189,337.37	04/10/24	-1,691.88	*	Citigroup Global Markets Europe AG
PEN	11,800.00	USD	3,177.51	04/10/24	-5.16	*	Citigroup Global Markets Europe AG
PEN	560,500.00	USD	150,931.71	04/10/24	-245.29	*	Citigroup Global Markets Europe AG
PEN	104,700.00	USD	28,193.67	04/10/24	-45.82	*	Citigroup Global Markets Europe AG
USD	121,385.43	CLP	110,982,700.00	04/10/24	-2,214.77	*	Citigroup Global Markets Europe AG
USD	21,503.55	CLP	19,660,700.00	04/10/24	-392.35	*	Citigroup Global Markets Europe AG
USD	2,648.80	CLP	2,421,800.00	04/10/24	-48.33	*	Citigroup Global Markets Europe AG
USD	41,724.69	COP	172,729,800.00	04/10/24	354.16	*	Citigroup Global Markets Europe AG
USD	5,075.60	COP	21,011,700.00	04/10/24	43.08	*	Citigroup Global Markets Europe AG
USD	260,994.41	COP	1,080,451,600.00	04/10/24	2,215.36	*	Citigroup Global Markets Europe AG
USD	113,567.51	PEN	425,500.00	04/10/24	-825.17	*	Citigroup Global Markets Europe AG
USD	2,348.75	PEN	8,800.00	04/10/24	-17.07	*	Citigroup Global Markets Europe AG
USD	20,738.42	PEN	77,700.00	04/10/24	-150.67	*	Citigroup Global Markets Europe AG
EUR	128,829,323.25	USD	143,573,852.18	04/11/24	403,351.73	*	Citigroup Global Markets Europe AG
USD	55,568.40	DKK	371,600.00	04/11/24	-160.95	*	Citigroup Global Markets Europe AG
USD	5,682.45	DKK	38,000.00	04/11/24	-16.46	*	Citigroup Global Markets Europe AG
USD	307,644.98	DKK	2,057,300.00	04/11/24	-891.03	*	Citigroup Global Markets Europe AG
USD	1,192,324.69	EUR	1,069,877.14	04/11/24	-3,349.67	*	Citigroup Global Markets Europe AG
USD	11,686,052.29	EUR	10,485,935.88	04/11/24	-32,830.42	*	Citigroup Global Markets Europe AG
USD	4,728,638.77	AUD	6,867,700.00	04/11/24	-38,173.35	*	Citigroup Global Markets Europe AG
USD	35,340.69	NOK	373,000.00	04/11/24	-85.14	*	Citigroup Global Markets Europe AG
USD	3,600.39	NOK	38,000.00	04/11/24	-8.68	*	Citigroup Global Markets Europe AG
USD	178,200.48	NOK	1,880,800.00	04/11/24	-429.31	*	Citigroup Global Markets Europe AG
USD	905,076.76	AUD	1,314,500.00	04/11/24	-7,306.50	*	Citigroup Global Markets Europe AG
USD	110,715.83	SEK	1,114,000.00	04/11/24	642.48	*	Citigroup Global Markets Europe AG
USD	92,401.14	AUD	134,200.00	04/11/24	-745.94	*	Citigroup Global Markets Europe AG
USD	65,833.50	KRW	86,444,000.00	06/11/24	-403.78	*	Citigroup Global Markets Europe AG
USD	225,320.50	IDR	3,411,113,600.00	06/11/24	331.36	*	Citigroup Global Markets Europe AG
USD	645,087.62	KRW	847,045,200.00	06/11/24	-3,956.47	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	3,343,124.21	KRW	4,389,756,100.00	06/11/24	-20,504.17	*	Citigroup Global Markets Europe AG
USD	1,187,836.85	IDR	17,982,590,800.00	06/11/24	1,746.92	*	Citigroup Global Markets Europe AG
USD	23,448.47	IDR	354,985,000.00	06/11/24	34.48	*	Citigroup Global Markets Europe AG
KRW	4,389,756,100.00	USD	3,337,405.42	07/10/24	20,668.31	*	Citigroup Global Markets Europe AG
KRW	86,444,000.00	USD	65,720.89	07/10/24	407.01	*	Citigroup Global Markets Europe AG
KRW	847,045,200.00	USD	643,984.13	07/10/24	3,988.14	*	Citigroup Global Markets Europe AG
USD	57,872.34	COP	241,350,800.00	07/11/24	318.62	*	Citigroup Global Markets Europe AG
USD	150,838.29	PEN	560,500.00	07/11/24	228.99	*	Citigroup Global Markets Europe AG
USD	28,176.22	PEN	104,700.00	07/11/24	42.78	*	Citigroup Global Markets Europe AG
USD	3,175.54	PEN	11,800.00	07/11/24	4.82	*	Citigroup Global Markets Europe AG
USD	5,768.68	COP	24,057,700.00	07/11/24	31.77	*	Citigroup Global Markets Europe AG
USD	283,203.91	COP	1,181,073,600.00	07/11/24	1,559.18	*	Citigroup Global Markets Europe AG
USD	3,875.32	PLN	15,000.00	02/10/24	-34.70	*	Goldman Sachs Bank Europe SE
USD	41,614.15	MYR	181,000.00	04/10/24	-2,285.52	*	Goldman Sachs Bank Europe SE
USD	9,426.41	MYR	41,000.00	04/10/24	-517.72	*	Goldman Sachs Bank Europe SE
USD	9,193.27	MYR	38,000.00	04/10/24	-23.29	*	Goldman Sachs Bank Europe SE
USD	25,655.51	AUD	37,000.00	04/11/24	-25.88	*	HSBC Continental Europe SA
AUD	1,000.00	USD	686.86	02/10/24	6.88	*	J.P. Morgan AG
EUR	2,000.00	USD	2,211.28	02/10/24	20.82	*	J.P. Morgan AG
USD	15,110.86	AUD	22,000.00	02/10/24	-151.36	*	J.P. Morgan AG
USD	4,976.90	CZK	113,000.00	02/10/24	-24.43	*	J.P. Morgan AG
USD	111,453.88	JPY	16,131,000.00	02/10/24	-1,318.77	*	J.P. Morgan AG
USD	842.93	JPY	122,000.00	02/10/24	-9.98	*	J.P. Morgan AG
USD	4,139.93	PLN	16,000.00	02/10/24	-30.76	*	J.P. Morgan AG
JPY	141,000.00	USD	972.16	02/10/24	13.58	*	Morgan Stanley Europe SE (FXO)
USD	13,387.54	AUD	20,000.00	02/10/24	-487.21	*	Morgan Stanley Europe SE (FXO)
USD	135,144.40	JPY	19,601,000.00	02/10/24	-1,887.19	*	Morgan Stanley Europe SE (FXO)
USD	5,409.03	PLN	21,000.00	02/10/24	-65.00	*	Morgan Stanley Europe SE (FXO)
USD	4,692.76	CHF	4,000.00	02/10/24	-49.07	*	Morgan Stanley Europe SE (FXO)
USD	12,105.88	AUD	18,000.00	02/10/24	-381.39	*	Morgan Stanley Europe SE (FXO)
USD	4,345.53	MYR	19,000.00	04/10/24	-262.72	*	Morgan Stanley Europe SE (FXO)
SEK	8,185,000.00	USD	799,992.45	02/10/24	7,474.12	*	Royal Bank of Canada, Ldn
USD	5,518.46	ILS	20,000.00	02/10/24	141.65	*	Royal Bank of Canada, Ldn
USD	4,399.70	PLN	17,000.00	02/10/24	-31.66	*	Royal Bank of Canada, Ldn
USD	4,161.98	DKK	28,000.00	02/10/24	-29.95	*	Royal Bank of Canada, Ldn
USD	6,916.66	SGD	9,000.00	02/10/24	-103.75	*	Royal Bank of Canada, Ldn
USD	4,732.24	CHF	4,000.00	02/10/24	-9.59	*	Royal Bank of Canada, Ldn
USD	5,913.16	CHF	5,000.00	02/10/24	-14.13	*	Royal Bank of Canada, Ldn
USD	16,992.09	AUD	25,000.00	02/10/24	-351.34	*	Royal Bank of Canada, Ldn
USD	3,871.81	PLN	15,000.00	02/10/24	-38.21	*	Royal Bank of Canada, Ldn
USD	11,779.80	IDR	182,828,000.00	04/10/24	-294.96	*	Royal Bank of Canada, Ldn
USD	4,157.46	IDR	64,376,000.00	04/10/24	-94.21	*	Royal Bank of Canada, Ldn
USD	50,127.42	GBP	38,000.00	02/10/24	-842.95	*	Société Générale SA
USD	41,405.88	CAD	56,000.00	02/10/24	-45.82	*	Société Générale SA
USD	272,835.16	CAD	369,000.00	02/10/24	-301.93	*	Société Générale SA
USD	23,498.97	AUD	35,000.00	02/10/24	-781.84	*	Société Générale SA
USD	320,551.63	GBP	243,000.00	02/10/24	-5,390.50	*	Société Générale SA
USD	151,736.17	AUD	226,000.00	02/10/24	-5,048.48	*	Société Générale SA
USD	1,694,121.54	GBP	1,281,200.00	02/10/24	-24,384.87	*	Société Générale SA
USD	74,616.98	SGD	96,900.00	02/10/24	-969.42	*	Société Générale SA
USD	9,317.50	SGD	12,100.00	02/10/24	-121.05	*	Société Générale SA
USD	29,867.59	NOK	313,000.00	02/10/24	150.56	*	Société Générale SA
USD	179,472.75	NOK	1,880,800.00	02/10/24	904.75	*	Société Générale SA
USD	208,922.26	GBP	158,000.00	02/10/24	-3,007.19	*	Société Générale SA
USD	460,176.56	SGD	597,600.00	02/10/24	-5,978.59	*	Société Générale SA
USD	10,176,100.93	GBP	7,695,800.00	02/10/24	-146,472.94	*	Société Générale SA
USD	3,626.10	NOK	38,000.00	02/10/24	18.28	*	Société Générale SA
USD	1,358.34	AUD	2,000.00	02/10/24	-29.13	*	Société Générale SA

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	52,296.27	AUD	77,000.00	02/10/24	-1,121.51	*	Société Générale SA
USD	80,142.34	AUD	118,000.00	02/10/24	-1,718.67	*	Société Générale SA
USD	5,799.40	DKK	39,000.00	02/10/24	-39.37	*	Société Générale SA
USD	6,000.29	ILS	22,200.00	04/11/24	27.62	*	Société Générale SA
USD	56,705.42	ILS	209,800.00	04/11/24	260.92	*	Société Générale SA
USD	304,014.57	ILS	1,124,800.00	04/11/24	1,398.91	*	Société Générale SA
USD	211,168.94	GBP	158,000.00	04/11/24	-755.78	*	Société Générale SA
USD	2,065,178.81	GBP	1,545,200.00	04/11/24	-7,391.32	*	Société Générale SA
USD	257.29	HKD	2,000.00	04/11/24	-0.30	*	Société Générale SA
USD	25,922.30	HKD	201,500.00	04/11/24	-30.37	*	Société Générale SA
USD	10,753,310.66	GBP	8,045,800.00	04/11/24	-38,486.38	*	Société Générale SA
USD	4,502.63	HKD	35,000.00	04/11/24	-5.27	*	Société Générale SA
USD	8,576.17	NZD	13,600.00	04/11/24	-77.75	*	Société Générale SA
USD	82,797.87	NZD	131,300.00	04/11/24	-750.62	*	Société Générale SA
USD	426,412.19	NZD	676,200.00	04/11/24	-3,865.72	*	Société Générale SA
USD	11,788.24	PLN	45,300.00	05/11/24	-11.38	*	Société Générale SA
USD	610,646.58	PLN	2,346,600.00	05/11/24	-589.22	*	Société Générale SA
USD	115,566.41	PLN	444,100.00	05/11/24	-111.51	*	Société Générale SA
USD	3,197,288.08	KRW	4,253,791,100.00	07/10/24	-56,761.75	*	Société Générale SA
USD	529,477.97	KRW	704,437,200.00	07/10/24	-9,399.87	*	Société Générale SA
USD	65,223.67	KRW	86,776,000.00	07/10/24	-1,157.92	*	Société Générale SA
USD	487.74	KRW	648,000.00	07/10/24	-7.97	*	Standard Chartered Bank AG
USD	20,439.87	KRW	27,156,000.00	07/10/24	-333.84	*	Standard Chartered Bank AG
CAD	10,000.00	USD	7,367.20	02/10/24	34.89	*	State Street Bank GmbH
CAD	1,000.00	USD	736.72	02/10/24	3.49	*	State Street Bank GmbH
CAD	38,000.00	USD	27,964.55	02/10/24	163.39	*	State Street Bank GmbH
EUR	3,988,000.00	USD	4,442,285.84	02/10/24	8,521.56	*	State Street Bank GmbH
EUR	1,000.00	USD	1,115.56	02/10/24	0.49	*	State Street Bank GmbH
EUR	1,300,000.00	USD	1,440,896.73	02/10/24	9,968.27	*	State Street Bank GmbH
GBP	7,000.00	USD	9,295.21	02/10/24	94.07	*	State Street Bank GmbH
GBP	29,000.00	USD	37,938.14	02/10/24	960.30	*	State Street Bank GmbH
ILS	13,000.00	USD	3,562.03	02/10/24	-67.11	*	State Street Bank GmbH
JPY	259,000.00	USD	1,795.05	02/10/24	15.63	*	State Street Bank GmbH
JPY	2,482,000.00	USD	17,202.03	02/10/24	149.76	*	State Street Bank GmbH
JPY	5,115,000.00	USD	35,959.50	02/10/24	-200.27	*	State Street Bank GmbH
JPY	3,259,000.00	USD	22,715.32	02/10/24	68.52	*	State Street Bank GmbH
SEK	10,066,000.00	USD	984,266.72	02/10/24	8,764.24	*	State Street Bank GmbH
SEK	10,575,000.00	USD	1,026,211.19	02/10/24	17,033.64	*	State Street Bank GmbH
SEK	341,077,164.83	USD	33,553,645.47	02/10/24	94,296.70	*	State Street Bank GmbH
SEK	8,728,000.00	USD	853,820.29	02/10/24	7,214.31	*	State Street Bank GmbH
SEK	6,882,000.00	USD	667,647.60	02/10/24	11,275.42	*	State Street Bank GmbH
SEK	6,186,000.00	USD	601,680.64	02/10/24	8,580.59	*	State Street Bank GmbH
USD	1,113.91	EUR	1,000.00	02/10/24	-2.14	*	State Street Bank GmbH
USD	25,912.05	SEK	265,000.00	02/10/24	-230.73	*	State Street Bank GmbH
USD	863,129.47	JPY	122,083,000.00	02/10/24	9,640.98	*	State Street Bank GmbH
USD	291,845.26	EUR	262,000.00	02/10/24	-559.84	*	State Street Bank GmbH
USD	134,443.53	JPY	19,016,000.00	02/10/24	1,501.70	*	State Street Bank GmbH
USD	53,697.69	GBP	41,000.00	02/10/24	-1,296.66	*	State Street Bank GmbH
USD	26,231.39	SGD	34,000.00	02/10/24	-290.15	*	State Street Bank GmbH
USD	9,258.14	SGD	12,000.00	02/10/24	-102.41	*	State Street Bank GmbH
USD	19,899.67	EUR	18,000.00	02/10/24	-189.23	*	State Street Bank GmbH
USD	25,534.65	AUD	38,000.00	02/10/24	-827.37	*	State Street Bank GmbH
USD	45,795.30	CAD	62,000.00	02/10/24	-97.65	*	State Street Bank GmbH
USD	306,233.75	EUR	277,000.00	02/10/24	-2,912.10	*	State Street Bank GmbH
USD	34,604.18	PLN	133,000.00	02/10/24	-64.66	*	State Street Bank GmbH
USD	4,050.99	HUF	1,447,000.00	02/10/24	-15.29	*	State Street Bank GmbH
USD	467,793.66	CHF	392,300.00	02/10/24	2,738.25	*	State Street Bank GmbH
USD	25,781,467.14	JPY	3,713,546,800.00	02/10/24	-180,128.48	*	State Street Bank GmbH

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	7,702.80	SEK	78,300.00	02/10/24	-21.65	*	State Street Bank GmbH
USD	4,291,251.86	JPY	618,109,300.00	02/10/24	-29,981.87	*	State Street Bank GmbH
USD	528,649.84	JPY	76,146,400.00	02/10/24	-3,693.54	*	State Street Bank GmbH
USD	366,439.00	SEK	3,724,900.00	02/10/24	-1,029.81	*	State Street Bank GmbH
USD	9,301.02	CHF	7,800.00	02/10/24	54.45	*	State Street Bank GmbH
USD	75,958.34	CHF	63,700.00	02/10/24	444.63	*	State Street Bank GmbH
USD	11,747.54	PLN	45,300.00	02/10/24	-60.72	*	State Street Bank GmbH
USD	574,047.32	PLN	2,213,600.00	02/10/24	-2,967.34	*	State Street Bank GmbH
USD	6,219.77	NZD	10,000.00	02/10/24	-142.75	*	State Street Bank GmbH
USD	93,383.83	PLN	360,100.00	02/10/24	-482.71	*	State Street Bank GmbH
USD	49,131.85	GBP	37,000.00	02/10/24	-497.20	*	State Street Bank GmbH
USD	40,081.32	CAD	54,000.00	02/10/24	110.04	*	State Street Bank GmbH
USD	27,197.14	DKK	182,000.00	02/10/24	-50.43	*	State Street Bank GmbH
USD	49,543.88	GBP	37,000.00	02/10/24	-85.17	*	State Street Bank GmbH
USD	24,780.08	HUF	8,749,000.00	02/10/24	194.10	*	State Street Bank GmbH
USD	148,019.21	JPY	21,357,000.00	02/10/24	-1,288.67	*	State Street Bank GmbH
USD	40,519.60	CAD	55,000.00	02/10/24	-191.89	*	State Street Bank GmbH
USD	284,468.90	EUR	255,000.00	02/10/24	-123.85	*	State Street Bank GmbH
USD	76,973.94	EUR	69,000.00	02/10/24	-33.51	*	State Street Bank GmbH
USD	65,751.58	GBP	50,000.00	02/10/24	-1,314.70	*	State Street Bank GmbH
USD	93,367.24	GBP	71,000.00	02/10/24	-1,866.88	*	State Street Bank GmbH
USD	277,492.34	JPY	40,221,000.00	02/10/24	-3,694.73	*	State Street Bank GmbH
USD	4,539.67	JPY	658,000.00	02/10/24	-60.44	*	State Street Bank GmbH
USD	101,769.24	CAD	137,000.00	02/10/24	360.62	*	State Street Bank GmbH
USD	387,548.23	JPY	56,173,000.00	02/10/24	-5,160.08	*	State Street Bank GmbH
USD	742.84	CAD	1,000.00	02/10/24	2.63	*	State Street Bank GmbH
USD	85,426.73	CAD	115,000.00	02/10/24	302.70	*	State Street Bank GmbH
USD	25,392.73	SEK	260,000.00	02/10/24	-256.79	*	State Street Bank GmbH
USD	36,298.18	NZD	58,000.00	02/10/24	-604.45	*	State Street Bank GmbH
USD	10,639.12	NZD	17,000.00	02/10/24	-177.17	*	State Street Bank GmbH
USD	2,216.76	EUR	2,000.00	02/10/24	-15.34	*	State Street Bank GmbH
USD	550,865.90	EUR	497,000.00	02/10/24	-3,810.95	*	State Street Bank GmbH
USD	31,580.94	GBP	24,000.00	02/10/24	-610.88	*	State Street Bank GmbH
USD	80,761.71	JPY	11,587,000.00	02/10/24	-243.60	*	State Street Bank GmbH
USD	3,314.43	EUR	3,000.00	02/10/24	-33.72	*	State Street Bank GmbH
USD	25,913.57	CAD	35,000.00	02/10/24	6.26	*	State Street Bank GmbH
USD	94,274.10	EUR	85,000.00	02/10/24	-590.15	*	State Street Bank GmbH
USD	197,760.72	EUR	179,000.00	02/10/24	-2,012.23	*	State Street Bank GmbH
USD	446.08	JPY	64,000.00	02/10/24	-1.35	*	State Street Bank GmbH
USD	243,057.87	EUR	220,000.00	02/10/24	-2,473.13	*	State Street Bank GmbH
USD	43,436.29	GBP	33,000.00	02/10/24	-827.46	*	State Street Bank GmbH
USD	2,216.81	EUR	2,000.00	02/10/24	-15.29	*	State Street Bank GmbH
USD	243,848.55	EUR	220,000.00	02/10/24	-1,682.45	*	State Street Bank GmbH
USD	625.83	NZD	1,000.00	02/10/24	-10.42	*	State Street Bank GmbH
USD	23,276.45	EUR	21,000.00	02/10/24	-160.60	*	State Street Bank GmbH
USD	31,397.08	GBP	24,000.00	02/10/24	-794.74	*	State Street Bank GmbH
USD	1,109.11	EUR	1,000.00	02/10/24	-6.94	*	State Street Bank GmbH
USD	91,751.21	JPY	13,051,000.00	02/10/24	511.00	*	State Street Bank GmbH
USD	2,551.96	JPY	363,000.00	02/10/24	14.21	*	State Street Bank GmbH
USD	1,308.21	GBP	1,000.00	02/10/24	-33.12	*	State Street Bank GmbH
USD	25,020.91	CAD	34,000.00	02/10/24	-146.19	*	State Street Bank GmbH
USD	735.91	CAD	1,000.00	02/10/24	-4.30	*	State Street Bank GmbH
USD	4,031.21	RON	18,000.00	02/10/24	-6.11	*	State Street Bank GmbH
USD	178,566.23	EUR	161,000.00	02/10/24	-1,117.82	*	State Street Bank GmbH
USD	256.77	HKD	2,000.00	03/10/24	-0.71	*	State Street Bank GmbH
USD	4,493.50	HKD	35,000.00	03/10/24	-12.48	*	State Street Bank GmbH
USD	25,869.70	HKD	201,500.00	03/10/24	-71.92	*	State Street Bank GmbH
MYR	4,514,500.00	USD	1,094,424.24	04/10/24	527.13	*	State Street Bank GmbH

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
MYR	89,700.00	USD	21,745.45	04/10/24	10.48	*	State Street Bank GmbH
MYR	879,500.00	USD	213,212.12	04/10/24	102.69	*	State Street Bank GmbH
MYR	88,000.00	USD	20,290.52	04/10/24	1,052.97	*	State Street Bank GmbH
USD	37,005.48	IDR	570,614,000.00	04/10/24	-680.32	*	State Street Bank GmbH
USD	9,107.30	IDR	140,432,000.00	04/10/24	-167.43	*	State Street Bank GmbH
USD	7,378.47	CLP	6,738,000.00	04/10/24	-125.57	*	State Street Bank GmbH
USD	40,084.41	CLP	36,605,000.00	04/10/24	-682.17	*	State Street Bank GmbH
USD	646.08	CLP	590,000.00	04/10/24	-11.00	*	State Street Bank GmbH
USD	1,024,325.26	MYR	4,421,500.00	04/10/24	-48,064.52	*	State Street Bank GmbH
USD	169,697.67	MYR	732,500.00	04/10/24	-7,962.75	*	State Street Bank GmbH
USD	20,780.73	MYR	89,700.00	04/10/24	-975.09	*	State Street Bank GmbH
USD	3,932.67	MYR	17,000.00	04/10/24	-190.51	*	State Street Bank GmbH
USD	5,766.74	COP	23,884,000.00	04/10/24	46.28	*	State Street Bank GmbH
USD	3,899.57	IDR	60,051,000.00	04/10/24	-66.46	*	State Street Bank GmbH
CAD	1,000.00	USD	742.25	04/11/24	-1.49	*	State Street Bank GmbH
EUR	2,000.00	USD	2,238.70	04/11/24	-3.54	*	State Street Bank GmbH
EUR	731,000.00	USD	818,244.05	04/11/24	-1,292.34	*	State Street Bank GmbH
EUR	23,000.00	USD	25,745.02	04/11/24	-40.66	*	State Street Bank GmbH
GBP	1,000.00	USD	1,340.70	04/11/24	0.60	*	State Street Bank GmbH
GBP	3,000.00	USD	4,022.09	04/11/24	1.80	*	State Street Bank GmbH
SEK	398,673,164.83	USD	39,349,011.31	04/11/24	43,097.73	*	State Street Bank GmbH
USD	46,761.80	CAD	63,000.00	04/11/24	94.03	*	State Street Bank GmbH
USD	56,309.19	GBP	42,000.00	04/11/24	-25.23	*	State Street Bank GmbH
USD	7,728.20	SEK	78,300.00	04/11/24	-8.47	*	State Street Bank GmbH
USD	393,802.83	SEK	3,989,900.00	04/11/24	-431.32	*	State Street Bank GmbH
USD	9,256.46	CHF	7,800.00	04/11/24	-24.91	*	State Street Bank GmbH
USD	465,552.66	CHF	392,300.00	04/11/24	-1,252.63	*	State Street Bank GmbH
USD	91,021.89	CHF	76,700.00	04/11/24	-244.90	*	State Street Bank GmbH
JPY	172,000.00	USD	1,209.76	05/11/24	-1.57	*	State Street Bank GmbH
JPY	1,275,000.00	USD	8,967.73	05/11/24	-11.65	*	State Street Bank GmbH
USD	170,640.11	JPY	24,261,000.00	05/11/24	221.71	*	State Street Bank GmbH
USD	27,474,311.32	JPY	3,915,904,800.00	05/11/24	-32,153.97	*	State Street Bank GmbH
USD	5,278,650.03	JPY	752,364,300.00	05/11/24	-6,177.76	*	State Street Bank GmbH
USD	538,971.25	JPY	76,819,400.00	05/11/24	-630.77	*	State Street Bank GmbH
IDR	8,189,000.00	USD	541.45	06/11/24	-1.32	*	State Street Bank GmbH
USD	21,777.13	MYR	89,700.00	06/11/24	-17.65	*	State Street Bank GmbH
USD	213,522.70	MYR	879,500.00	06/11/24	-173.02	*	State Street Bank GmbH
USD	1,096,018.45	MYR	4,514,500.00	06/11/24	-888.14	*	State Street Bank GmbH
KRW	42,304,000.00	USD	31,567.56	07/10/24	793.92	*	State Street Bank GmbH
KRW	34,589,000.00	USD	25,994.06	07/10/24	465.71	*	State Street Bank GmbH
USD	5,896.53	KRW	7,902,000.00	07/10/24	-148.30	*	State Street Bank GmbH
USD	489.56	KRW	655,000.00	07/10/24	-11.50	*	State Street Bank GmbH
USD	18,748.22	KRW	25,084,000.00	07/10/24	-440.41	*	State Street Bank GmbH
USD	12,024.20	KRW	16,000,000.00	07/10/24	-215.42	*	State Street Bank GmbH
					48,042.44		

AMUNDI GLOBAL AGG SRI 1-5

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
CHF	5,687,275.91	USD	6,776,049.51	02/10/24	-34,019.37	*	BOFA Securities Europe
CHF	18,000.00	USD	21,282.68	02/10/24	55.57	*	BOFA Securities Europe
EUR	3,000.00	USD	3,350.28	02/10/24	-2.13	*	BOFA Securities Europe
EUR	321,000.00	USD	355,861.31	02/10/24	2,390.74	*	BOFA Securities Europe
EUR	127,000.00	USD	140,792.48	02/10/24	945.87	*	BOFA Securities Europe
EUR	4,000.00	USD	4,438.68	02/10/24	25.52	*	BOFA Securities Europe
GBP	1,000.00	USD	1,305.77	02/10/24	35.56	*	BOFA Securities Europe
USD	789.69	HUF	280,000.00	02/10/24	2.85	*	BOFA Securities Europe

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI 1-5

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	323,298.15	HUF	114,631,500.00	02/10/24	1,166.75	*	BOFA Securities Europe
USD	8,291.48	HUF	2,939,900.00	02/10/24	29.93	*	BOFA Securities Europe
USD	4,739.81	CHF	4,000.00	02/10/24	-2.02	*	BOFA Securities Europe
USD	4,132.58	AUD	6,000.00	02/10/24	-29.84	*	BOFA Securities Europe
USD	12,981.48	CHF	11,000.00	02/10/24	-58.56	*	BOFA Securities Europe
USD	4,731.02	CHF	4,000.00	02/10/24	-10.81	*	BOFA Securities Europe
USD	519,183.23	CHF	439,000.00	02/10/24	-1,233.09	*	BOFA Securities Europe
USD	13,629.39	AUD	20,000.00	02/10/24	-245.36	*	BOFA Securities Europe
USD	142,835.99	AUD	209,600.00	02/10/24	-2,571.36	*	BOFA Securities Europe
USD	1,188.31	CHF	1,000.00	02/10/24	2.86	*	BOFA Securities Europe
USD	5,632,344.59	AUD	8,265,000.00	02/10/24	-101,394.80	*	BOFA Securities Europe
USD	403,550.15	CHF	339,600.00	02/10/24	968.41	*	BOFA Securities Europe
USD	15,359.00	CHF	13,000.00	02/10/24	-51.96	*	BOFA Securities Europe
USD	1,315.45	GBP	1,000.00	02/10/24	-25.88	*	BOFA Securities Europe
USD	5,514.04	EUR	5,000.00	02/10/24	-66.21	*	BOFA Securities Europe
USD	7,431.67	CAD	10,000.00	02/10/24	29.58	*	BOFA Securities Europe
USD	5,037.64	NOK	52,900.00	02/10/24	15.18	*	BOFA Securities Europe
USD	1,921,245.87	EUR	1,730,300.00	02/10/24	-9,855.45	*	BOFA Securities Europe
USD	179,100.13	EUR	161,300.00	02/10/24	-918.74	*	BOFA Securities Europe
USD	476.15	NOK	5,000.00	02/10/24	1.44	*	BOFA Securities Europe
USD	196,191.74	NOK	2,060,200.00	02/10/24	591.04	*	BOFA Securities Europe
USD	1,561.55	SGD	2,000.00	04/11/24	-1.15	*	BOFA Securities Europe
USD	15,068.95	SGD	19,300.00	04/11/24	-11.15	*	BOFA Securities Europe
USD	626,337.56	SGD	802,200.00	04/11/24	-463.09	*	BOFA Securities Europe
USD	785.15	HUF	280,000.00	05/11/24	-0.69	*	BOFA Securities Europe
USD	8,243.74	HUF	2,939,900.00	05/11/24	-7.31	*	BOFA Securities Europe
USD	321,436.98	HUF	114,631,500.00	05/11/24	-285.05	*	BOFA Securities Europe
KRW	227,944,000.00	USD	172,773.85	07/10/24	1,016.19	*	BOFA Securities Europe
KRW	5,077,000.00	USD	3,848.19	07/10/24	22.64	*	BOFA Securities Europe
KRW	506,000.00	USD	383.53	07/10/24	2.26	*	BOFA Securities Europe
USD	103,019.16	KRW	137,238,000.00	07/10/24	-1,617.43	*	BOFA Securities Europe
USD	3,730.03	KRW	4,969,000.00	07/10/24	-58.56	*	BOFA Securities Europe
USD	351.31	KRW	468,000.00	07/10/24	-5.51	*	BOFA Securities Europe
USD	9,677,601.79	CAD	13,038,900.00	01/11/24	19,594.28	*	Citigroup Global Markets Europe AG
USD	238,026.74	CAD	320,700.00	01/11/24	481.93	*	Citigroup Global Markets Europe AG
USD	23,008.51	CAD	31,000.00	01/11/24	46.59	*	Citigroup Global Markets Europe AG
AUD	15,000.00	USD	10,195.53	02/10/24	210.53	*	Citigroup Global Markets Europe AG
CAD	24,000.00	USD	17,829.19	02/10/24	-64.18	*	Citigroup Global Markets Europe AG
CHF	7,000.00	USD	8,268.81	02/10/24	29.40	*	Citigroup Global Markets Europe AG
EUR	6,000.00	USD	6,681.07	02/10/24	15.23	*	Citigroup Global Markets Europe AG
EUR	1,000.00	USD	1,112.39	02/10/24	3.66	*	Citigroup Global Markets Europe AG
EUR	5,000.00	USD	5,565.41	02/10/24	14.84	*	Citigroup Global Markets Europe AG
JPY	56,000.00	USD	394.99	02/10/24	-3.49	*	Citigroup Global Markets Europe AG
JPY	7,727,000.00	USD	53,374.10	02/10/24	645.75	*	Citigroup Global Markets Europe AG
JPY	500,000.00	USD	3,535.14	02/10/24	-39.61	*	Citigroup Global Markets Europe AG
USD	173,707.87	EUR	156,000.00	02/10/24	-395.93	*	Citigroup Global Markets Europe AG
USD	12,984.53	CHF	11,000.00	02/10/24	-55.51	*	Citigroup Global Markets Europe AG
USD	1,335.03	GBP	1,000.00	02/10/24	-6.30	*	Citigroup Global Markets Europe AG
USD	5,919.35	CHF	5,000.00	02/10/24	-7.94	*	Citigroup Global Markets Europe AG
USD	1,321.20	GBP	1,000.00	02/10/24	-20.13	*	Citigroup Global Markets Europe AG
USD	1,318.74	GBP	1,000.00	02/10/24	-22.59	*	Citigroup Global Markets Europe AG
USD	15,379.25	CHF	13,000.00	02/10/24	-31.71	*	Citigroup Global Markets Europe AG
USD	159,170.73	EUR	143,000.00	02/10/24	-424.42	*	Citigroup Global Markets Europe AG
USD	7,061.94	CHF	6,000.00	02/10/24	-50.81	*	Citigroup Global Markets Europe AG
USD	9,455.07	CHF	8,000.00	02/10/24	-28.59	*	Citigroup Global Markets Europe AG
USD	6,358.75	DKK	42,700.00	02/10/24	-33.95	*	Citigroup Global Markets Europe AG
USD	255,958.43	DKK	1,718,800.00	02/10/24	-1,366.43	*	Citigroup Global Markets Europe AG
USD	595.67	DKK	4,000.00	02/10/24	-3.18	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI 1-5

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	1,316.01	GBP	1,000.00	02/10/24	-25.32	*	Citigroup Global Markets Europe AG
USD	9,361.45	GBP	7,000.00	02/10/24	-27.83	*	Citigroup Global Markets Europe AG
USD	24,399.53	JPY	3,520,000.00	02/10/24	-208.97	*	Citigroup Global Markets Europe AG
COP	2,582,000.00	USD	622.00	04/10/24	-3.58	*	Citigroup Global Markets Europe AG
COP	1,058,397,100.00	USD	254,964.85	04/10/24	-1,467.88	*	Citigroup Global Markets Europe AG
COP	27,005,900.00	USD	6,505.64	04/10/24	-37.45	*	Citigroup Global Markets Europe AG
IDR	389,478,200.00	USD	25,763.45	04/10/24	-63.62	*	Citigroup Global Markets Europe AG
IDR	39,675,000.00	USD	2,624.45	04/10/24	-6.49	*	Citigroup Global Markets Europe AG
IDR	16,362,515,300.00	USD	1,082,358.05	04/10/24	-2,672.89	*	Citigroup Global Markets Europe AG
USD	1,088,494.42	IDR	16,850,296,300.00	04/10/24	-23,402.75	*	Citigroup Global Markets Europe AG
USD	27,246.97	IDR	421,793,200.00	04/10/24	-585.82	*	Citigroup Global Markets Europe AG
USD	2,562.92	IDR	39,675,000.00	04/10/24	-55.10	*	Citigroup Global Markets Europe AG
USD	6,522.86	COP	27,005,900.00	04/10/24	54.68	*	Citigroup Global Markets Europe AG
USD	255,639.74	COP	1,058,397,100.00	04/10/24	2,142.96	*	Citigroup Global Markets Europe AG
USD	623.64	COP	2,582,000.00	04/10/24	5.22	*	Citigroup Global Markets Europe AG
GBP	459,720.60	USD	614,818.65	04/11/24	1,802.62	*	Citigroup Global Markets Europe AG
USD	6,392.83	DKK	42,700.00	04/11/24	-10.96	*	Citigroup Global Markets Europe AG
USD	598.86	DKK	4,000.00	04/11/24	-1.03	*	Citigroup Global Markets Europe AG
USD	16,692.04	CHF	14,000.00	04/11/24	32.89	*	Citigroup Global Markets Europe AG
USD	174,635.92	EUR	156,000.00	04/11/24	293.28	*	Citigroup Global Markets Europe AG
USD	11,737,869.39	GBP	8,776,800.00	04/11/24	-34,414.81	*	Citigroup Global Markets Europe AG
USD	1,080.62	ILS	4,000.00	04/11/24	4.46	*	Citigroup Global Markets Europe AG
USD	288,872.91	GBP	216,000.00	04/11/24	-846.96	*	Citigroup Global Markets Europe AG
USD	9,941.72	ILS	36,800.00	04/11/24	41.07	*	Citigroup Global Markets Europe AG
USD	420,497.04	ILS	1,556,500.00	04/11/24	1,737.16	*	Citigroup Global Markets Europe AG
USD	257,330.01	DKK	1,718,800.00	04/11/24	-441.24	*	Citigroup Global Markets Europe AG
USD	102,863.24	KRW	134,781,700.00	06/11/24	78.34	*	Citigroup Global Markets Europe AG
USD	1,081,049.41	IDR	16,362,515,300.00	06/11/24	5,091.47	*	Citigroup Global Markets Europe AG
USD	10,297.64	KRW	13,493,000.00	06/11/24	7.84	*	Citigroup Global Markets Europe AG
USD	2,621.27	IDR	39,675,000.00	06/11/24	12.34	*	Citigroup Global Markets Europe AG
USD	25,732.30	IDR	389,478,200.00	06/11/24	121.19	*	Citigroup Global Markets Europe AG
USD	4,311,738.00	KRW	5,649,670,300.00	06/11/24	3,283.48	*	Citigroup Global Markets Europe AG
KRW	134,781,700.00	USD	102,688.47	07/10/24	70.77	*	Citigroup Global Markets Europe AG
KRW	13,493,000.00	USD	10,280.15	07/10/24	7.09	*	Citigroup Global Markets Europe AG
KRW	5,649,670,300.00	USD	4,304,412.32	07/10/24	2,966.77	*	Citigroup Global Markets Europe AG
USD	109,180.47	KRW	145,586,700.00	07/10/24	-1,821.87	*	Citigroup Global Markets Europe AG
USD	4,304,905.55	KRW	5,740,376,300.00	07/10/24	-71,835.06	*	Citigroup Global Markets Europe AG
USD	10,147.36	KRW	13,531,000.00	07/10/24	-169.32	*	Citigroup Global Markets Europe AG
USD	6,475.54	COP	27,005,900.00	07/11/24	35.58	*	Citigroup Global Markets Europe AG
USD	253,784.87	COP	1,058,397,100.00	07/11/24	1,394.18	*	Citigroup Global Markets Europe AG
USD	619.12	COP	2,582,000.00	07/11/24	3.40	*	Citigroup Global Markets Europe AG
USD	300,582.16	EUR	269,000.00	02/10/24	364.71	*	Goldman Sachs Bank Europe SE
USD	69,279.16	EUR	62,000.00	02/10/24	84.06	*	Goldman Sachs Bank Europe SE
USD	9,622,880.83	CAD	12,941,900.00	02/10/24	43,171.00	*	Goldman Sachs Bank Europe SE
USD	243,659.59	CAD	327,700.00	02/10/24	1,093.13	*	Goldman Sachs Bank Europe SE
USD	22,306.34	CAD	30,000.00	02/10/24	100.07	*	Goldman Sachs Bank Europe SE
USD	1,255.67	NZD	2,000.00	02/10/24	-16.83	*	Goldman Sachs Bank Europe SE
USD	15,130.86	NZD	24,100.00	02/10/24	-202.82	*	Goldman Sachs Bank Europe SE
USD	590,417.44	NZD	940,400.00	02/10/24	-7,914.14	*	Goldman Sachs Bank Europe SE
CLP	95,795,200.00	USD	106,796.39	04/10/24	-110.38	*	Goldman Sachs Bank Europe SE
CLP	2,411,000.00	USD	2,687.88	04/10/24	-2.78	*	Goldman Sachs Bank Europe SE
CLP	214,000.00	USD	238.58	04/10/24	-0.25	*	Goldman Sachs Bank Europe SE
MYR	11,000.00	USD	2,668.82	04/10/24	-1.35	*	Goldman Sachs Bank Europe SE
MYR	4,803,800.00	USD	1,165,498.65	04/10/24	-592.23	*	Goldman Sachs Bank Europe SE
MYR	115,300.00	USD	27,974.10	04/10/24	-14.21	*	Goldman Sachs Bank Europe SE
USD	26,731.11	MYR	115,300.00	04/10/24	-1,228.87	*	Goldman Sachs Bank Europe SE
USD	43,699.60	MYR	189,000.00	04/10/24	-2,132.46	*	Goldman Sachs Bank Europe SE
USD	234.16	CLP	214,000.00	04/10/24	-4.17	*	Goldman Sachs Bank Europe SE

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI 1-5

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	2,638.07	CLP	2,411,000.00	04/10/24	-47.03	*	Goldman Sachs Bank Europe SE
USD	104,817.47	CLP	95,795,200.00	04/10/24	-1,868.57	*	Goldman Sachs Bank Europe SE
USD	2,550.24	MYR	11,000.00	04/10/24	-117.24	*	Goldman Sachs Bank Europe SE
USD	1,069,893.38	MYR	4,614,800.00	04/10/24	-49,184.67	*	Goldman Sachs Bank Europe SE
CHF	5,508,275.91	USD	6,544,300.14	04/11/24	10,130.97	*	Goldman Sachs Bank Europe SE
USD	403,473.68	CHF	339,600.00	04/11/24	-624.59	*	Goldman Sachs Bank Europe SE
USD	1,188.09	CHF	1,000.00	04/11/24	-1.84	*	Goldman Sachs Bank Europe SE
USD	404,607.29	RON	1,807,500.00	04/11/24	-658.78	*	Goldman Sachs Bank Europe SE
USD	10,319.44	RON	46,100.00	04/11/24	-16.81	*	Goldman Sachs Bank Europe SE
USD	895.40	RON	4,000.00	04/11/24	-1.45	*	Goldman Sachs Bank Europe SE
USD	28,001.28	MYR	115,300.00	06/11/24	-54.98	*	Goldman Sachs Bank Europe SE
USD	1,166,630.84	MYR	4,803,800.00	06/11/24	-2,290.56	*	Goldman Sachs Bank Europe SE
USD	2,671.41	MYR	11,000.00	06/11/24	-5.25	*	Goldman Sachs Bank Europe SE
USD	238.50	CLP	214,000.00	07/11/24	0.24	*	Goldman Sachs Bank Europe SE
USD	106,762.37	CLP	95,795,200.00	07/11/24	105.49	*	Goldman Sachs Bank Europe SE
USD	2,687.02	CLP	2,411,000.00	07/11/24	2.65	*	Goldman Sachs Bank Europe SE
USD	1,339.78	GBP	1,000.00	02/10/24	-1.55	*	HSBC Continental Europe SA
CHF	10,000.00	USD	11,834.50	02/10/24	20.09	*	J.P. Morgan AG
CHF	96,000.00	USD	113,535.88	02/10/24	268.16	*	J.P. Morgan AG
CHF	8,000.00	USD	9,464.70	02/10/24	18.97	*	J.P. Morgan AG
CHF	197,000.00	USD	232,197.14	02/10/24	1,338.20	*	J.P. Morgan AG
CHF	6,000.00	USD	7,039.33	02/10/24	73.43	*	J.P. Morgan AG
CZK	16,000.00	USD	708.18	02/10/24	-0.03	*	J.P. Morgan AG
EUR	3,000.00	USD	3,316.92	02/10/24	31.23	*	J.P. Morgan AG
EUR	1,243,000.00	USD	1,377,721.93	02/10/24	9,528.22	*	J.P. Morgan AG
EUR	170,580,364.79	USD	189,401,332.28	02/10/24	974,883.84	*	J.P. Morgan AG
GBP	1,000.00	USD	1,316.36	02/10/24	24.97	*	J.P. Morgan AG
GBP	8,000.00	USD	10,517.01	02/10/24	213.60	*	J.P. Morgan AG
GBP	1,000.00	USD	1,301.66	02/10/24	39.67	*	J.P. Morgan AG
GBP	1,000.00	USD	1,316.02	02/10/24	25.31	*	J.P. Morgan AG
GBP	16,000.00	USD	21,056.26	02/10/24	404.95	*	J.P. Morgan AG
ILS	7,000.00	USD	1,931.88	02/10/24	-50.00	*	J.P. Morgan AG
ILS	200,000.00	USD	55,196.48	02/10/24	-1,428.43	*	J.P. Morgan AG
NZD	1,000.00	USD	625.72	02/10/24	10.53	*	J.P. Morgan AG
SEK	10,000.00	USD	978.00	02/10/24	8.52	*	J.P. Morgan AG
SGD	1,000.00	USD	768.57	02/10/24	11.48	*	J.P. Morgan AG
USD	11,967.57	ILS	43,800.00	02/10/24	192.37	*	J.P. Morgan AG
USD	402,608.85	RON	1,807,500.00	02/10/24	-2,805.43	*	J.P. Morgan AG
USD	27,644.09	PLN	106,900.00	02/10/24	-221.32	*	J.P. Morgan AG
USD	2,585.98	PLN	10,000.00	02/10/24	-20.70	*	J.P. Morgan AG
USD	10,268.47	RON	46,100.00	02/10/24	-71.56	*	J.P. Morgan AG
USD	1,092.93	ILS	4,000.00	02/10/24	17.57	*	J.P. Morgan AG
USD	479,932.16	ILS	1,756,500.00	02/10/24	7,714.25	*	J.P. Morgan AG
USD	890.97	RON	4,000.00	02/10/24	-6.21	*	J.P. Morgan AG
USD	3,818.36	JPY	543,000.00	02/10/24	22.22	*	J.P. Morgan AG
USD	8,262.06	CHF	7,000.00	02/10/24	-36.14	*	J.P. Morgan AG
USD	379.73	JPY	54,000.00	02/10/24	2.21	*	J.P. Morgan AG
USD	29,244.77	PLN	113,000.00	02/10/24	-210.71	*	J.P. Morgan AG
USD	742.86	CAD	1,000.00	02/10/24	2.65	*	J.P. Morgan AG
USD	287,614.22	EUR	261,000.00	02/10/24	-3,674.83	*	J.P. Morgan AG
USD	1,393.16	JPY	202,000.00	02/10/24	-19.03	*	J.P. Morgan AG
USD	72,037.32	CAD	97,000.00	02/10/24	237.05	*	J.P. Morgan AG
USD	263,252.29	JPY	38,170,000.00	02/10/24	-3,596.13	*	J.P. Morgan AG
USD	15,235.11	JPY	2,209,000.00	02/10/24	-208.12	*	J.P. Morgan AG
USD	5,258.39	GBP	4,000.00	02/10/24	-106.91	*	J.P. Morgan AG
USD	85,448.84	GBP	65,000.00	02/10/24	-1,737.33	*	J.P. Morgan AG
USD	50,984.45	EUR	46,000.00	02/10/24	-353.85	*	J.P. Morgan AG
USD	4,433.43	EUR	4,000.00	02/10/24	-30.77	*	J.P. Morgan AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGG SRI 1-5

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	6,110.81	AUD	9,000.00	02/10/24	-132.83	*	J.P. Morgan AG
USD	5,198.57	CAD	7,000.00	02/10/24	17.11	*	J.P. Morgan AG
USD	190,792.99	AUD	281,000.00	02/10/24	-4,147.21	*	J.P. Morgan AG
USD	5,524.07	EUR	5,000.00	02/10/24	-56.18	*	J.P. Morgan AG
USD	1,107,910.05	PLN	4,284,300.00	02/10/24	-8,869.82	*	J.P. Morgan AG
PEN	14,300.00	USD	3,841.92	04/10/24	2.53	*	J.P. Morgan AG
USD	3,817.00	PEN	14,300.00	04/10/24	-27.45	*	J.P. Morgan AG
EUR	171,315,364.79	USD	191,187,553.08	04/11/24	271,243.62	*	J.P. Morgan AG
GBP	1,000.00	USD	1,340.71	04/11/24	0.59	*	J.P. Morgan AG
USD	183,358.42	EUR	164,300.00	04/11/24	-260.14	*	J.P. Morgan AG
USD	1,897,530.89	EUR	1,700,300.00	04/11/24	-2,692.08	*	J.P. Morgan AG
USD	3,839.65	PEN	14,300.00	07/11/24	-2.84	*	J.P. Morgan AG
USD	18,114.81	SEK	184,700.00	02/10/24	-106.21	*	Société Générale SA
USD	702,152.45	SEK	7,159,200.00	02/10/24	-4,116.90	*	Société Générale SA
USD	1,667.31	SEK	17,000.00	02/10/24	-9.77	*	Société Générale SA
USD	1,538.66	SGD	2,000.00	02/10/24	-21.43	*	Société Générale SA
USD	617,157.72	SGD	802,200.00	02/10/24	-8,594.72	*	Société Générale SA
USD	15,617.43	SGD	20,300.00	02/10/24	-217.49	*	Société Générale SA
USD	291,643.82	GBP	221,000.00	02/10/24	-4,789.15	*	Société Générale SA
USD	11,496,573.04	GBP	8,711,800.00	02/10/24	-188,787.68	*	Société Générale SA
USD	1,925.71	HKD	15,000.00	03/10/24	-5.43	*	Société Générale SA
USD	128.38	HKD	1,000.00	03/10/24	-0.36	*	Société Générale SA
USD	75,834.45	HKD	590,700.00	03/10/24	-213.76	*	Société Générale SA
USD	1,196.89	CZK	27,000.00	04/11/24	1.09	*	Société Générale SA
USD	11,977.72	CZK	270,200.00	04/11/24	10.90	*	Société Générale SA
USD	507,182.29	CZK	11,441,300.00	04/11/24	461.16	*	Société Générale SA
USD	707,947.25	SEK	7,159,200.00	04/11/24	558.71	*	Société Générale SA
USD	1,681.07	SEK	17,000.00	04/11/24	1.33	*	Société Générale SA
USD	17,275.45	SEK	174,700.00	04/11/24	13.64	*	Société Générale SA
GBP	453,720.60	USD	598,790.50	02/10/24	9,796.57	*	Standard Chartered Bank AG
USD	506,872.12	CZK	11,441,300.00	02/10/24	484.79	*	Standard Chartered Bank AG
USD	12,679.22	CZK	286,200.00	02/10/24	12.12	*	Standard Chartered Bank AG
USD	1,196.15	CZK	27,000.00	02/10/24	1.14	*	Standard Chartered Bank AG
USD	67,687.90	JPY	9,752,600.00	02/10/24	-493.02	*	Standard Chartered Bank AG
USD	28,741,598.18	JPY	4,141,143,500.00	02/10/24	-209,347.84	*	Standard Chartered Bank AG
USD	728,535.05	JPY	104,968,700.00	02/10/24	-5,306.51	*	Standard Chartered Bank AG
IDR	32,315,000.00	USD	2,082.62	04/10/24	49.75	*	Standard Chartered Bank AG
IDR	487,781,000.00	USD	31,436.28	04/10/24	750.90	*	Standard Chartered Bank AG
USD	13,784.30	AUD	20,000.00	04/11/24	-97.53	*	Standard Chartered Bank AG
USD	144,459.51	AUD	209,600.00	04/11/24	-1,022.07	*	Standard Chartered Bank AG
USD	5,890,033.10	AUD	8,546,000.00	04/11/24	-41,672.77	*	Standard Chartered Bank AG
USD	128.66	HKD	1,000.00	04/11/24	-0.14	*	Standard Chartered Bank AG
USD	76,001.45	HKD	590,700.00	04/11/24	-79.16	*	Standard Chartered Bank AG
USD	14,576.23	NZD	23,100.00	04/11/24	-122.70	*	Standard Chartered Bank AG
USD	1,262.01	NZD	2,000.00	04/11/24	-10.63	*	Standard Chartered Bank AG
USD	5,019.60	NOK	52,900.00	04/11/24	-4.60	*	Standard Chartered Bank AG
USD	593,397.85	NZD	940,400.00	04/11/24	-4,995.14	*	Standard Chartered Bank AG
USD	474.44	NOK	5,000.00	04/11/24	-0.43	*	Standard Chartered Bank AG
USD	1,929.95	HKD	15,000.00	04/11/24	-2.01	*	Standard Chartered Bank AG
USD	195,489.08	NOK	2,060,200.00	04/11/24	-179.40	*	Standard Chartered Bank AG
USD	29,356,500.26	JPY	4,179,313,500.00	05/11/24	-386.62	*	Standard Chartered Bank AG
USD	1,144,960.55	PLN	4,397,300.00	05/11/24	-435.35	*	Standard Chartered Bank AG
USD	27,834.42	PLN	106,900.00	05/11/24	-10.58	*	Standard Chartered Bank AG
USD	69,909.45	JPY	9,952,600.00	05/11/24	-0.93	*	Standard Chartered Bank AG
USD	723,592.93	JPY	103,013,700.00	05/11/24	-9.53	*	Standard Chartered Bank AG
USD	2,603.78	PLN	10,000.00	05/11/24	-0.99	*	Standard Chartered Bank AG
KRW	10,697,000.00	USD	8,038.87	07/10/24	116.99	*	Standard Chartered Bank AG
					518,706.19		

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL CORP SRI 1-5Y

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	445,155.02	CAD	599,951.00	01/11/24	767.07	*	Banco Bilbao Vizcaya (Madrid)
USD	58,173.67	CHF	49,000.00	02/10/24	86.20	*	Banco Bilbao Vizcaya (Madrid)
USD	104,911.11	JPY	15,097,260.00	02/10/24	-634.61	*	Banco Bilbao Vizcaya (Madrid)
USD	1,058,759.99	CHF	891,800.00	02/10/24	1,568.01	*	Banco Bilbao Vizcaya (Madrid)
USD	2,461,528.18	AUD	3,572,754.00	04/11/24	-18,289.96	*	Banco Bilbao Vizcaya (Madrid)
USD	73,613,275.16	EUR	66,020,093.00	04/11/24	-169,526.40	*	Banco Bilbao Vizcaya (Madrid)
USD	452,153.70	GBP	338,279.46	04/11/24	-1,579.09	*	Banco Bilbao Vizcaya (Madrid)
USD	107,039.35	AUD	155,365.00	04/11/24	-798.17	*	Banco Bilbao Vizcaya (Madrid)
AUD	45,000.00	USD	30,228.44	02/10/24	989.74	*	BOFA Securities Europe
CAD	185,000.00	USD	136,788.29	02/10/24	150.36	*	BOFA Securities Europe
CAD	58,000.00	USD	42,683.28	02/10/24	248.84	*	BOFA Securities Europe
EUR	879,000.00	USD	978,488.74	02/10/24	2,519.21	*	BOFA Securities Europe
EUR	4,000.00	USD	4,452.43	02/10/24	11.77	*	BOFA Securities Europe
EUR	139,000.00	USD	154,624.02	02/10/24	506.93	*	BOFA Securities Europe
GBP	76,000.00	USD	100,308.37	02/10/24	1,632.38	*	BOFA Securities Europe
GBP	42,000.00	USD	56,169.20	02/10/24	166.48	*	BOFA Securities Europe
JPY	5,049,000.00	USD	35,594.46	02/10/24	-296.64	*	BOFA Securities Europe
USD	1,113.13	EUR	1,000.00	02/10/24	-2.92	*	BOFA Securities Europe
USD	1,542.42	SGD	2,000.00	02/10/24	-17.67	*	BOFA Securities Europe
USD	3,014,682.23	GBP	2,287,000.00	02/10/24	-52,929.51	*	BOFA Securities Europe
USD	1,855,283.91	AUD	2,725,754.00	02/10/24	-35,673.51	*	BOFA Securities Europe
USD	15,207.36	NOK	160,000.00	02/10/24	16.55	*	BOFA Securities Europe
USD	2,644.77	SEK	27,000.00	02/10/24	-18.83	*	BOFA Securities Europe
USD	100,984.61	AUD	148,365.00	02/10/24	-1,941.74	*	BOFA Securities Europe
USD	1,926,458.09	JPY	277,233,213.00	02/10/24	-11,693.49	*	BOFA Securities Europe
USD	53,361,103.17	EUR	48,094,093.00	02/10/24	-314,309.32	*	BOFA Securities Europe
USD	104.55	NOK	1,100.00	02/10/24	0.11	*	BOFA Securities Europe
USD	68,107.79	SEK	695,300.00	02/10/24	-484.94	*	BOFA Securities Europe
USD	4,469.64	EUR	4,000.00	02/10/24	5.44	*	BOFA Securities Europe
USD	2,219.29	EUR	2,000.00	02/10/24	-12.81	*	BOFA Securities Europe
USD	88,790.12	GBP	68,000.00	02/10/24	-2,420.02	*	BOFA Securities Europe
USD	3,308.42	EUR	3,000.00	02/10/24	-39.73	*	BOFA Securities Europe
USD	83,805.83	EUR	75,000.00	02/10/24	102.08	*	BOFA Securities Europe
USD	9,565.16	CAD	13,000.00	02/10/24	-57.56	*	BOFA Securities Europe
USD	1,241.44	NZD	2,000.00	02/10/24	-31.06	*	BOFA Securities Europe
USD	2,609.76	JPY	370,000.00	02/10/24	23.07	*	BOFA Securities Europe
USD	2,707.91	AUD	4,000.00	02/10/24	-67.04	*	BOFA Securities Europe
USD	30,387.51	GBP	23,000.00	02/10/24	-462.98	*	BOFA Securities Europe
USD	67,854.88	EUR	61,000.00	02/10/24	-224.17	*	BOFA Securities Europe
USD	1,183.85	CHF	1,000.00	02/10/24	-1.61	*	BOFA Securities Europe
USD	10,569.57	GBP	8,000.00	02/10/24	-161.04	*	BOFA Securities Europe
AUD	3,000.00	USD	2,036.99	02/10/24	44.22	*	Citigroup Global Markets Europe AG
AUD	31,000.00	USD	21,070.76	02/10/24	435.10	*	Citigroup Global Markets Europe AG
CAD	2,400,000.00	USD	1,765,916.96	02/10/24	10,584.45		Citigroup Global Markets Europe AG
CAD	43,000.00	USD	31,943.97	02/10/24	-114.99	*	Citigroup Global Markets Europe AG
EUR	45,000.00	USD	50,159.66	02/10/24	62.59	*	Citigroup Global Markets Europe AG
EUR	2,000.00	USD	2,229.32	02/10/24	2.78	*	Citigroup Global Markets Europe AG
EUR	54,000.00	USD	59,852.14	02/10/24	414.56	*	Citigroup Global Markets Europe AG
EUR	134,000.00	USD	148,541.01	02/10/24	1,009.69	*	Citigroup Global Markets Europe AG
EUR	94,000.00	USD	104,200.41	02/10/24	708.29	*	Citigroup Global Markets Europe AG
GBP	128,861,685.72	USD	169,960,458.06	02/10/24	2,885,025.20	*	Citigroup Global Markets Europe AG
GBP	1,503,000.00	USD	1,975,885.88	02/10/24	40,126.56	*	Citigroup Global Markets Europe AG
GBP	4,000.00	USD	5,258.51	02/10/24	106.79	*	Citigroup Global Markets Europe AG
GBP	45,957,000.00	USD	60,416,359.00	02/10/24	1,226,943.51	*	Citigroup Global Markets Europe AG
JPY	2,777,000.00	USD	19,182.07	02/10/24	232.08	*	Citigroup Global Markets Europe AG
USD	65,073.52	GBP	49,000.00	02/10/24	-651.44	*	Citigroup Global Markets Europe AG
USD	1,176.99	CHF	1,000.00	02/10/24	-8.47	*	Citigroup Global Markets Europe AG
USD	37,663.68	CHF	32,000.00	02/10/24	-271.00	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL CORP SRI 1-5Y

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	410,930.01	CAD	552,951.00	02/10/24	1,630.75	*	Citigroup Global Markets Europe AG
USD	41,921.70	NZD	67,000.00	02/10/24	-707.20	*	Citigroup Global Markets Europe AG
USD	7,496,938.03	CAD	10,088,020.00	02/10/24	29,695.63	*	Citigroup Global Markets Europe AG
USD	56,360.91	JPY	8,172,000.00	02/10/24	-769.96	*	Citigroup Global Markets Europe AG
USD	233,935.67	CAD	315,000.00	02/10/24	769.86	*	Citigroup Global Markets Europe AG
USD	2,365.37	CHF	2,000.00	02/10/24	-5.55	*	Citigroup Global Markets Europe AG
USD	29,567.15	CHF	25,000.00	02/10/24	-69.32	*	Citigroup Global Markets Europe AG
USD	6,683.88	CAD	9,000.00	02/10/24	22.00	*	Citigroup Global Markets Europe AG
USD	1,764,529.82	EUR	1,592,000.00	02/10/24	-12,221.78	*	Citigroup Global Markets Europe AG
USD	1,524.20	JPY	221,000.00	02/10/24	-20.82	*	Citigroup Global Markets Europe AG
USD	383,190.25	CHF	324,000.00	02/10/24	-898.34	*	Citigroup Global Markets Europe AG
USD	689,786.69	JPY	100,015,000.00	02/10/24	-9,423.30	*	Citigroup Global Markets Europe AG
USD	50,722.80	SGD	66,000.00	02/10/24	-760.20	*	Citigroup Global Markets Europe AG
USD	19,395,419.13	EUR	17,499,000.00	02/10/24	-134,339.82	*	Citigroup Global Markets Europe AG
USD	626,715.15	AUD	923,000.00	02/10/24	-13,604.45	*	Citigroup Global Markets Europe AG
USD	2,713,653.82	CAD	3,654,000.00	02/10/24	8,930.42	*	Citigroup Global Markets Europe AG
USD	2,039.11	AUD	3,000.00	02/10/24	-42.10	*	Citigroup Global Markets Europe AG
USD	9,657.48	CAD	13,000.00	02/10/24	34.76	*	Citigroup Global Markets Europe AG
USD	285,568.75	GBP	217,000.00	02/10/24	-5,498.91	*	Citigroup Global Markets Europe AG
USD	10,527.88	GBP	8,000.00	02/10/24	-202.73	*	Citigroup Global Markets Europe AG
USD	2,486.69	JPY	360,000.00	02/10/24	-30.09	*	Citigroup Global Markets Europe AG
EUR	26,000.00	USD	29,105.99	04/11/24	-48.88	*	Citigroup Global Markets Europe AG
GBP	20,000.00	USD	26,813.90	04/11/24	12.01	*	Citigroup Global Markets Europe AG
USD	10,075.15	EUR	9,000.00	04/11/24	16.92	*	Citigroup Global Markets Europe AG
KRW	3,000.00	USD	2.29	06/11/24	-	*	Citigroup Global Markets Europe AG
KRW	480,000.00	USD	365.94	06/11/24	0.11	*	Citigroup Global Markets Europe AG
KRW	3,000.00	USD	2.25	07/10/24	0.04	*	Citigroup Global Markets Europe AG
KRW	480,000.00	USD	360.22	07/10/24	5.76	*	Citigroup Global Markets Europe AG
USD	365.31	KRW	480,000.00	07/10/24	-0.65	*	Citigroup Global Markets Europe AG
USD	2.28	KRW	3,000.00	07/10/24	-	*	Citigroup Global Markets Europe AG
USD	1,501,682.76	EUR	1,350,000.00	02/10/24	-4,984.74		HSBC Continental Europe SA
CHF	1,000.00	USD	1,180.09	02/10/24	5.37	*	Morgan Stanley Europe SE (FXO)
CHF	31,000.00	USD	36,582.66	02/10/24	166.56	*	Morgan Stanley Europe SE (FXO)
EUR	2,000.00	USD	2,226.65	02/10/24	5.45	*	Morgan Stanley Europe SE (FXO)
EUR	7,000.00	USD	7,737.70	02/10/24	74.65	*	Morgan Stanley Europe SE (FXO)
EUR	74,000.00	USD	82,386.05	02/10/24	201.65	*	Morgan Stanley Europe SE (FXO)
EUR	69,000.00	USD	76,833.85	02/10/24	173.60	*	Morgan Stanley Europe SE (FXO)
EUR	138,000.00	USD	153,239.06	02/10/24	775.84	*	Morgan Stanley Europe SE (FXO)
GBP	104,000.00	USD	136,901.54	02/10/24	2,596.33	*	Morgan Stanley Europe SE (FXO)
GBP	71,000.00	USD	92,872.19	02/10/24	2,361.93	*	Morgan Stanley Europe SE (FXO)
USD	39,753.66	GBP	30,000.00	02/10/24	-486.11	*	Morgan Stanley Europe SE (FXO)
USD	421,118.98	GBP	319,279.46	02/10/24	-7,138.75	*	Morgan Stanley Europe SE (FXO)
USD	93,275.70	EUR	84,000.00	02/10/24	-472.50	*	Morgan Stanley Europe SE (FXO)
USD	8,888.34	CAD	12,000.00	02/10/24	5.83	*	Morgan Stanley Europe SE (FXO)
USD	9,214.51	GBP	7,000.00	02/10/24	-174.77	*	Morgan Stanley Europe SE (FXO)
USD	2,021.82	AUD	3,000.00	02/10/24	-59.39	*	Morgan Stanley Europe SE (FXO)
USD	1,183.42	CHF	1,000.00	02/10/24	-2.04	*	Morgan Stanley Europe SE (FXO)
USD	2,577.81	JPY	370,000.00	02/10/24	-8.88	*	Morgan Stanley Europe SE (FXO)
USD	5,565.24	EUR	5,000.00	02/10/24	-15.01	*	Morgan Stanley Europe SE (FXO)
USD	862,109.73	GBP	659,000.00	02/10/24	-21,823.87	*	Morgan Stanley Europe SE (FXO)
USD	171,444.59	GBP	130,000.00	02/10/24	-2,927.74	*	Morgan Stanley Europe SE (FXO)
USD	73,427.53	GBP	55,000.00	02/10/24	-345.38	*	Morgan Stanley Europe SE (FXO)
GBP	173,096,685.72	USD	231,361,653.28	04/11/24	812,188.99	*	Morgan Stanley Europe SE (FXO)
USD	7,022.57	SGD	9,000.00	04/11/24	-9.60	*	Morgan Stanley Europe SE (FXO)
USD	154,496.55	SGD	198,000.00	04/11/24	-211.01	*	Morgan Stanley Europe SE (FXO)
USD	104.23	NOK	1,100.00	04/11/24	-0.25	*	Morgan Stanley Europe SE (FXO)
USD	15,160.05	NOK	160,000.00	04/11/24	-36.02	*	Morgan Stanley Europe SE (FXO)
USD	10,217,972.46	CAD	13,771,020.00	01/11/24	17,680.39	*	Société Générale SA

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL CORP SRI 1-5Y

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	6,025,139.49	USD	6,687,037.82	02/10/24	37,319.11	*	Société Générale SA
GBP	1,350,000.00	USD	1,777,572.14	02/10/24	33,217.48		Société Générale SA
USD	131,211.57	SGD	170,000.00	02/10/24	-1,396.15		Société Générale SA
USD	5,383.28	SGD	7,000.00	02/10/24	-77.04	*	Société Générale SA
USD	101,513.34	SGD	132,000.00	02/10/24	-1,452.66	*	Société Générale SA
EUR	6,491,139.49	USD	7,237,584.83	04/11/24	16,789.33	*	Société Générale SA
USD	8,830.65	NZD	14,000.00	04/11/24	-77.80	*	Société Générale SA
USD	192,255.92	NZD	304,800.00	04/11/24	-1,693.66	*	Société Générale SA
USD	2,664.34	SEK	27,000.00	04/11/24	-3.47	*	Société Générale SA
USD	68,611.81	SEK	695,300.00	04/11/24	-89.39	*	Société Générale SA
CHF	21,000.00	USD	24,637.54	02/10/24	257.09	*	State Street Bank GmbH
EUR	224,000.00	USD	247,483.91	02/10/24	2,511.29	*	State Street Bank GmbH
EUR	1,000.00	USD	1,104.84	02/10/24	11.21	*	State Street Bank GmbH
JPY	615,000,000.00	USD	4,345,636.22	02/10/24	-46,139.76		State Street Bank GmbH
USD	149,168.90	NZD	237,800.00	02/10/24	-2,131.88	*	State Street Bank GmbH
USD	7,527.45	NZD	12,000.00	02/10/24	-107.58	*	State Street Bank GmbH
USD	1,448,736.01	CHF	1,220,800.00	04/11/24	-3,917.22	*	State Street Bank GmbH
USD	62,895.65	CHF	53,000.00	04/11/24	-170.07	*	State Street Bank GmbH
USD	115,089.74	JPY	16,418,260.00	05/11/24	-236.45	*	State Street Bank GmbH
USD	2,646,883.34	JPY	377,594,213.00	05/11/24	-5,438.17	*	State Street Bank GmbH
					4,248,958.24		

AMUNDI INDEX EURO CORPORATE SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	200,879.09	USD	224,300.00	02/10/24	-97.57	*	BNP Paribas Paris
USD	382,900.00	EUR	343,555.23	02/10/24	-470.24	*	BNP Paribas Paris
USD	6,029,801.48	EUR	5,410,275.68	02/10/24	-7,469.82	*	BNP Paribas Paris
USD	683,800.00	EUR	614,182.81	02/10/24	-1,486.25	*	BNP Paribas Paris
USD	273,300.00	EUR	247,373.23	02/10/24	-2,491.73	*	BNP Paribas Paris
USD	547,100.00	EUR	488,831.48	04/11/24	708.95	*	BNP Paribas Paris
EUR	19,680.91	GBP	16,600.00	02/10/24	-269.81	*	BOFA Securities Europe
EUR	15,261.83	USD	17,000.00	02/10/24	29.54	*	BOFA Securities Europe
EUR	884,160.59	USD	984,300.00	02/10/24	2,210.86	*	BOFA Securities Europe
GBP	7,003,555.48	EUR	8,310,967.98	02/10/24	106,261.13	*	CACIB Londres
GBP	28,300.00	EUR	33,934.30	02/10/24	78.09	*	CACIB Londres
GBP	1,800.00	EUR	2,126.09	02/10/24	37.24	*	CACIB Londres
GBP	1,200.00	EUR	1,420.74	02/10/24	21.48	*	Citigroup Global Markets Europe AG
USD	3,325.19	EUR	3,000.00	02/10/24	-20.57	*	J.P. Morgan AG
GBP	7,052,169.72	EUR	8,453,853.25	04/11/24	10,017.00	*	J.P. Morgan AG
USD	23,000.00	EUR	20,751.38	02/10/24	-142.98	*	Royal Bank of Canada, Ldn
EUR	4,884.91	GBP	4,100.00	02/10/24	-42.68	*	UBS Europe SE
EUR	5,920.89	GBP	5,000.00	02/10/24	-88.36	*	UBS Europe SE
GBP	31,000.00	EUR	36,767.63	02/10/24	489.75	*	UBS Europe SE
GBP	2,600.00	EUR	3,083.63	02/10/24	41.19	*	UBS Europe SE
GBP	5,200.00	EUR	6,173.01	02/10/24	76.61	*	UBS Europe SE
GBP	4,214.24	EUR	5,000.00	02/10/24	64.89	*	UBS Europe SE
USD	437,500.00	EUR	393,260.19	02/10/24	-1,252.66	*	UBS Europe SE
USD	6,608,026.67	EUR	5,925,338.76	04/11/24	-12,561.58	*	UBS Europe SE
					93,642.48		

AMUNDI INDEX EURO AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
GBP	131,999.98	EUR	158,243.76	04/11/24	179.92	*	BOFA Securities Europe
EUR	1,000.00	GBP	835.53	02/10/24	-4.18	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX EURO AGG SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	495,144.78	GBP	412,400.00	02/10/24	-498.52	*	Citigroup Global Markets Europe AG
GBP	2,000.00	EUR	2,372.09	02/10/24	31.61	*	Citigroup Global Markets Europe AG
GBP	314,235.51	EUR	372,882.51	02/10/24	4,781.70	*	State Street Bank GmbH
GBP	229,000.00	EUR	271,485.60	02/10/24	3,738.24	*	State Street Bank GmbH
					8,228.77		

AMUNDI INDEX US CORP SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	253,295.43	GBP	189,400.00	02/10/24	-751.65	*	BOFA Securities Europe
USD	1,159,197.91	EUR	1,046,000.00	02/10/24	-8,190.39	*	BOFA Securities Europe
EUR	4,705,100.00	USD	5,200,567.73	02/10/24	50,559.13	*	CACIB Londres
EUR	40,300.00	USD	44,409.05	02/10/24	567.77	*	CACIB Londres
USD	446,405.80	EUR	402,700.00	02/10/24	-3,027.54	*	CACIB Londres
USD	1,545,422.64	EUR	1,387,400.00	02/10/24	-2,985.13	*	CACIB Londres
EUR	46,100.00	USD	51,412.69	02/10/24	37.22	*	J.P. Morgan AG
USD	340,234.48	GBP	258,000.00	02/10/24	-5,827.54	*	J.P. Morgan AG
USD	541,968.24	EUR	486,900.00	02/10/24	-1,436.51	*	J.P. Morgan AG
USD	176,848.72	EUR	160,000.00	02/10/24	-1,719.28	*	J.P. Morgan AG
USD	307,000.00	GBP	234,530.80	02/10/24	-7,582.18	*	Nomura Financial Products Europe
EUR	527,812,605.75	USD	588,357,936.97	04/11/24	1,515,402.78	*	Nomura Financial Products Europe
GBP	5,700.00	USD	7,442.79	02/10/24	202.77	*	Société Générale SA
GBP	8,500.00	USD	11,217.80	02/10/24	183.47	*	Société Générale SA
USD	131,366.64	GBP	99,800.00	02/10/24	-2,497.66	*	Société Générale SA
USD	294,763.05	GBP	223,200.00	02/10/24	-4,620.83	*	Société Générale SA
USD	330,577.37	GBP	251,200.00	02/10/24	-6,363.63	*	Société Générale SA
USD	60,164.74	GBP	45,600.00	02/10/24	-999.71	*	Société Générale SA
GBP	77,256,807.94	USD	103,281,065.00	04/11/24	343,160.19	*	Société Générale SA
EUR	8,759,000.00	USD	9,708,318.81	02/10/24	67,163.14	*	State Street Bank GmbH
GBP	1,813,000.00	USD	2,383,414.22	02/10/24	48,409.17	*	State Street Bank GmbH
GBP	27,200.00	USD	36,312.28	02/10/24	171.78	*	State Street Bank GmbH
USD	471,022.68	EUR	423,100.00	02/10/24	-1,178.08	*	State Street Bank GmbH
USD	108,470.31	GBP	82,500.00	02/10/24	-2,189.06	*	State Street Bank GmbH
USD	408,756.22	GBP	310,600.00	02/10/24	-7,859.52	*	State Street Bank GmbH
USD	77,002.99	GBP	58,100.00	02/10/24	-928.03	*	State Street Bank GmbH
USD	16,921.64	EUR	15,200.00	02/10/24	-42.32	*	State Street Bank GmbH
USD	5,682.39	EUR	5,100.00	02/10/24	-9.47	*	State Street Bank GmbH
USD	94,465.37	EUR	84,600.00	02/10/24	47.54	*	State Street Bank GmbH
USD	186,161.92	EUR	168,500.00	02/10/24	-1,892.51	*	State Street Bank GmbH
USD	225,974.78	GBP	168,700.00	02/10/24	-306.86	*	State Street Bank GmbH
USD	6,045,704.92	EUR	5,470,000.00	02/10/24	-59,088.58	*	State Street Bank GmbH
USD	11,052.48	EUR	10,000.00	02/10/24	-108.02	*	State Street Bank GmbH
USD	328,618.71	GBP	250,900.00	02/10/24	-7,919.89	*	State Street Bank GmbH
USD	73,893.49	EUR	66,300.00	02/10/24	-100.63	*	State Street Bank GmbH
USD	55,483.99	EUR	50,000.00	02/10/24	-318.51	*	State Street Bank GmbH
USD	8,462.98	EUR	7,600.00	02/10/24	-19.00	*	State Street Bank GmbH
USD	378,131.88	GBP	282,400.00	02/10/24	-658.48	*	State Street Bank GmbH
EUR	19,300.00	USD	21,605.75	04/11/24	-36.44	*	State Street Bank GmbH
EUR	523,880,205.75	USD	583,349,515.07	02/10/24	1,326,988.56	*	UBS Europe SE
EUR	1,700.00	USD	1,874.86	02/10/24	22.43	*	UBS Europe SE
EUR	3,599,200.00	USD	3,969,374.12	02/10/24	47,513.04	*	UBS Europe SE
EUR	282,000.00	USD	313,768.43	02/10/24	957.67	*	UBS Europe SE
GBP	78,370,138.74	USD	103,589,884.50	02/10/24	1,529,992.12	*	UBS Europe SE
USD	8,764.19	GBP	6,600.00	02/10/24	-88.56	*	UBS Europe SE
USD	117,924.48	EUR	106,200.00	02/10/24	-600.03	*	UBS Europe SE
USD	301,161.22	GBP	230,200.00	02/10/24	-7,611.94	*	UBS Europe SE
USD	749,076.97	EUR	675,700.00	02/10/24	-5,038.02	*	UBS Europe SE

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX US CORP SRI

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	220,827.78	EUR	199,100.00	02/10/24	-1,377.78	*	UBS Europe SE
USD	2,853,454.09	EUR	2,565,200.00	02/10/24	-9,437.37	*	UBS Europe SE
USD	130,680.69	GBP	99,900.00	02/10/24	-3,317.74	*	UBS Europe SE
USD	38,787.92	GBP	29,800.00	02/10/24	-1,183.58	*	UBS Europe SE
USD	190,737.86	EUR	171,400.00	02/10/24	-553.11	*	UBS Europe SE
USD	8,591.75	GBP	6,500.00	02/10/24	-126.87	*	UBS Europe SE
USD	174,729.02	GBP	133,000.00	02/10/24	-3,667.29	*	UBS Europe SE
USD	8,943.58	GBP	6,800.00	02/10/24	-177.43	*	UBS Europe SE
USD	84,464.86	GBP	63,000.00	04/11/24	-36.77	*	UBS Europe SE
					4,769,504.84		

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
CHF	103,500.00	USD	122,053.92	02/10/24	641.05		BOFA Securities Europe
CHF	366,000.00	USD	431,917.52	02/10/24	1,960.34	*	BOFA Securities Europe
CHF	676,000.00	USD	801,047.52	02/10/24	322.49	*	BOFA Securities Europe
DKK	288,500.00	USD	42,789.64	02/10/24	402.25		BOFA Securities Europe
EUR	41,000.00	USD	45,646.16	02/10/24	111.89	*	BOFA Securities Europe
EUR	557,000.00	USD	620,000.60	02/10/24	1,639.25	*	BOFA Securities Europe
EUR	710,000.00	USD	784,998.01	02/10/24	7,397.49	*	BOFA Securities Europe
EUR	33,000.00	USD	36,485.82	02/10/24	343.83	*	BOFA Securities Europe
EUR	62,000.00	USD	68,549.12	02/10/24	645.98	*	BOFA Securities Europe
EUR	1,190,000.00	USD	1,315,700.89	02/10/24	12,398.61	*	BOFA Securities Europe
EUR	194,000.00	USD	214,492.41	02/10/24	2,021.29	*	BOFA Securities Europe
EUR	84,000.00	USD	92,873.00	02/10/24	875.20	*	BOFA Securities Europe
GBP	25,000.00	USD	32,702.25	02/10/24	830.89	*	BOFA Securities Europe
GBP	33,000.00	USD	43,554.95	02/10/24	708.80	*	BOFA Securities Europe
JPY	73,044,000.00	USD	513,276.72	02/10/24	-2,622.37	*	BOFA Securities Europe
JPY	257,673,000.00	USD	1,772,850.34	02/10/24	28,554.78	*	BOFA Securities Europe
JPY	53,697,000.00	USD	370,238.60	02/10/24	5,159.87	*	BOFA Securities Europe
NOK	1,689,000.00	USD	159,205.68	02/10/24	1,152.33	*	BOFA Securities Europe
NZD	57,400.00	USD	35,787.07	02/10/24	733.81		BOFA Securities Europe
SEK	1,074,000.00	USD	105,415.51	02/10/24	536.73	*	BOFA Securities Europe
SGD	128,000.00	USD	98,105.19	02/10/24	1,740.63	*	BOFA Securities Europe
SGD	288,000.00	USD	222,760.04	02/10/24	1,893.04	*	BOFA Securities Europe
SGD	176,000.00	USD	135,927.59	02/10/24	1,360.41	*	BOFA Securities Europe
USD	39,030.90	CHF	33,000.00	02/10/24	-89.23	*	BOFA Securities Europe
USD	124,189.22	CHF	105,000.00	02/10/24	-283.93	*	BOFA Securities Europe
USD	377,407.68	EUR	339,000.00	02/10/24	-933.27	*	BOFA Securities Europe
USD	119,885.81	SGD	155,000.00	02/10/24	-1,021.23	*	BOFA Securities Europe
USD	287,644.96	JPY	41,065,000.00	02/10/24	557.45	*	BOFA Securities Europe
USD	397,447.03	EUR	357,000.00	02/10/24	-982.82	*	BOFA Securities Europe
USD	3,519,140.72	EUR	3,183,000.00	02/10/24	-33,246.43	*	BOFA Securities Europe
USD	399,457.91	NOK	4,271,000.00	02/10/24	-6,041.84	*	BOFA Securities Europe
USD	231,610.14	SEK	2,387,000.00	02/10/24	-3,872.17	*	BOFA Securities Europe
USD	74,650.22	GBP	57,000.00	02/10/24	-1,805.34	*	BOFA Securities Europe
USD	372,188.68	GBP	282,000.00	02/10/24	-6,065.15	*	BOFA Securities Europe
USD	76,719.25	CHF	65,000.00	02/10/24	-335.56	*	BOFA Securities Europe
USD	540,575.63	CHF	458,000.00	02/10/24	-2,364.41	*	BOFA Securities Europe
USD	417,302.06	AUD	621,000.00	02/10/24	-13,508.85	*	BOFA Securities Europe
USD	45,694.91	AUD	68,000.00	02/10/24	-1,479.23	*	BOFA Securities Europe
USD	115,581.25	AUD	172,000.00	02/10/24	-3,741.58	*	BOFA Securities Europe
USD	28,175.77	NOK	295,000.00	02/10/24	167.71	*	BOFA Securities Europe
USD	462,311.90	NOK	4,840,400.00	02/10/24	2,751.85	*	BOFA Securities Europe
USD	74,456.49	PLN	286,900.00	02/10/24	-329.16	*	BOFA Securities Europe
USD	49,179.17	PLN	189,500.00	02/10/24	-217.41		BOFA Securities Europe

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	2,755,928.30	PLN	10,619,300.00	02/10/24	-12,183.29	*	BOFA Securities Europe
USD	1,418,877.59	PLN	5,467,300.00	02/10/24	-6,272.51	*	BOFA Securities Europe
USD	145,694.93	PLN	561,400.00	02/10/24	-644.08	*	BOFA Securities Europe
USD	964,805.31	NOK	10,101,500.00	02/10/24	5,742.86	*	BOFA Securities Europe
USD	18,042.05	NOK	188,900.00	02/10/24	107.40		BOFA Securities Europe
USD	51,900.73	NOK	543,400.00	02/10/24	308.93	*	BOFA Securities Europe
USD	181,638.55	PLN	699,900.00	02/10/24	-802.98	*	BOFA Securities Europe
USD	427,430.61	PLN	1,647,000.00	02/10/24	-1,889.57	*	BOFA Securities Europe
USD	1,261,114.95	PLN	4,859,400.00	02/10/24	-5,575.08	*	BOFA Securities Europe
USD	81,986.72	NOK	858,400.00	02/10/24	488.01	*	BOFA Securities Europe
USD	570,545.07	NOK	5,973,600.00	02/10/24	3,396.09	*	BOFA Securities Europe
USD	69,907.76	EUR	63,000.00	02/10/24	-403.39	*	BOFA Securities Europe
USD	578,126.09	EUR	521,000.00	02/10/24	-3,335.96	*	BOFA Securities Europe
USD	32,179.76	EUR	29,000.00	02/10/24	-185.69	*	BOFA Securities Europe
USD	1,762,561.51	MXN	34,710,300.00	03/10/24	-7,914.98	*	BOFA Securities Europe
USD	180,804.44	MXN	3,560,600.00	03/10/24	-811.93	*	BOFA Securities Europe
USD	533,547.28	MXN	10,507,200.00	03/10/24	-2,395.96	*	BOFA Securities Europe
USD	93,032.59	MXN	1,832,100.00	03/10/24	-417.76	*	BOFA Securities Europe
USD	1,501,389.83	MXN	29,567,020.00	03/10/24	-6,742.17	*	BOFA Securities Europe
USD	3,583,168.72	MXN	70,563,700.00	03/10/24	-16,090.64	*	BOFA Securities Europe
USD	60,584.67	MXN	1,193,100.00	03/10/24	-272.06		BOFA Securities Europe
USD	281,093.38	MXN	5,535,600.00	03/10/24	-1,262.28	*	BOFA Securities Europe
USD	74,192.14	HKD	577,900.00	03/10/24	-208.16	*	BOFA Securities Europe
USD	7,369.14	HKD	57,400.00	03/10/24	-20.68	*	BOFA Securities Europe
USD	7,086.70	HKD	55,200.00	03/10/24	-19.89	*	BOFA Securities Europe
USD	29,232.65	HKD	227,700.00	03/10/24	-82.02	*	BOFA Securities Europe
USD	136,996.77	HKD	1,067,100.00	03/10/24	-384.37	*	BOFA Securities Europe
USD	10,784.11	HKD	84,000.00	03/10/24	-30.26	*	BOFA Securities Europe
USD	2,978.47	HKD	23,200.00	03/10/24	-8.36		BOFA Securities Europe
USD	83,551.21	HKD	650,800.00	03/10/24	-234.42	*	BOFA Securities Europe
IDR	1,373,656,300.00	USD	88,352.80	04/10/24	2,290.76		BOFA Securities Europe
SGD	146,092,403.00	USD	114,088,697.84	04/11/24	60,945.92	*	BOFA Securities Europe
USD	153,903.75	CZK	3,469,800.00	04/11/24	230.51	*	BOFA Securities Europe
USD	819,502.64	CZK	18,475,900.00	04/11/24	1,227.40	*	BOFA Securities Europe
USD	1,766,229.35	CZK	39,820,100.00	04/11/24	2,645.35	*	BOFA Securities Europe
USD	274,700.76	CZK	6,193,200.00	04/11/24	411.43	*	BOFA Securities Europe
USD	93,350.00	CZK	2,104,600.00	04/11/24	139.81	*	BOFA Securities Europe
USD	862,828.82	CZK	19,452,700.00	04/11/24	1,292.30	*	BOFA Securities Europe
USD	48,617.76	CZK	1,096,100.00	04/11/24	72.82	*	BOFA Securities Europe
USD	3,587,312.88	MXN	70,563,700.00	04/11/24	5,312.91	*	BOFA Securities Europe
USD	1,503,126.28	MXN	29,567,020.00	04/11/24	2,226.17	*	BOFA Securities Europe
USD	281,418.48	MXN	5,535,600.00	04/11/24	416.79	*	BOFA Securities Europe
USD	1,764,600.02	MXN	34,710,300.00	04/11/24	2,613.42	*	BOFA Securities Europe
USD	1,742,734.96	SGD	2,231,600.00	04/11/24	-930.97	*	BOFA Securities Europe
USD	563,739.22	RON	2,515,600.00	04/11/24	-292.27	*	BOFA Securities Europe
USD	79,240.81	RON	353,600.00	04/11/24	-41.08	*	BOFA Securities Europe
USD	187,233.31	RON	835,500.00	04/11/24	-97.07	*	BOFA Securities Europe
USD	147,596.75	SGD	189,000.00	04/11/24	-78.85	*	BOFA Securities Europe
USD	1,202,327.81	SGD	1,539,600.00	04/11/24	-642.29	*	BOFA Securities Europe
USD	95,196.00	SGD	121,900.00	04/11/24	-50.85	*	BOFA Securities Europe
USD	2,857,129.47	SGD	3,658,600.00	04/11/24	-1,526.27	*	BOFA Securities Europe
USD	64,248.70	RON	286,700.00	04/11/24	-33.31	*	BOFA Securities Europe
USD	552,355.46	SGD	707,300.00	04/11/24	-295.06	*	BOFA Securities Europe
USD	1,214,540.24	RON	5,419,700.00	04/11/24	-629.67	*	BOFA Securities Europe
USD	32,650.98	RON	145,700.00	04/11/24	-16.93	*	BOFA Securities Europe
USD	93,140.18	MXN	1,832,100.00	04/11/24	137.94	*	BOFA Securities Europe
USD	181,013.56	MXN	3,560,600.00	04/11/24	268.09	*	BOFA Securities Europe
USD	534,164.36	MXN	10,507,200.00	04/11/24	791.11	*	BOFA Securities Europe

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	560,713.90	RON	2,502,100.00	04/11/24	-290.71	*	BOFA Securities Europe
KRW	51,585,000.00	USD	38,454.94	07/10/24	876.65	*	BOFA Securities Europe
USD	68,333.31	KRW	90,133,000.00	07/10/24	-386.23	*	BOFA Securities Europe
EUR	382,839,141.00	USD	426,650,792.89	02/10/24	616,830.42	*	CACIB Londres
USD	309,647.92	EUR	281,000.00	02/10/24	-3,962.13	*	CACIB Londres
USD	1,926,208.43	EUR	1,748,000.00	02/10/24	-24,646.97	*	CACIB Londres
USD	296,765,356.82	EUR	266,291,300.00	02/10/24	-429,048.55	*	CACIB Londres
USD	22,860,705.99	EUR	20,513,200.00	02/10/24	-33,050.87	*	CACIB Londres
USD	15,260,456.26	EUR	13,693,400.00	02/10/24	-22,062.81	*	CACIB Londres
USD	7,551,827.36	EUR	6,776,350.00	02/10/24	-10,918.06	*	CACIB Londres
USD	44,650,213.41	EUR	40,065,200.00	02/10/24	-64,553.05	*	CACIB Londres
USD	4,985,330.53	EUR	4,473,400.00	02/10/24	-7,207.54		CACIB Londres
USD	143,696,006.34	EUR	128,940,240.00	02/10/24	-207,748.51	*	CACIB Londres
MYR	572,500.00	USD	138,932.71	04/10/24	-103.26	*	CACIB Londres
MYR	3,393,500.00	USD	823,525.13	04/10/24	-612.05	*	CACIB Londres
MYR	22,984,700.00	USD	5,577,862.98	04/10/24	-4,145.50	*	CACIB Londres
MYR	1,762,000.00	USD	427,597.25	04/10/24	-317.79	*	CACIB Londres
MYR	1,162,600.00	USD	282,136.53	04/10/24	-209.69	*	CACIB Londres
MYR	10,026,074.00	USD	2,433,099.72	04/10/24	-1,808.30	*	CACIB Londres
MYR	10,879,600.00	USD	2,640,231.03	04/10/24	-1,962.24	*	CACIB Londres
USD	31,212.95	CLP	28,499,300.00	04/10/24	-526.40	*	CACIB Londres
USD	22,009.62	CLP	20,096,100.00	04/10/24	-371.18	*	CACIB Londres
USD	571,560.47	CLP	521,869,000.00	04/10/24	-9,639.22	*	CACIB Londres
USD	35,838.17	CLP	32,722,400.00	04/10/24	-604.40	*	CACIB Londres
USD	10,212.69	CLP	9,324,800.00	04/10/24	-172.23		CACIB Londres
USD	270,381.79	CLP	246,874,800.00	04/10/24	-4,559.92	*	CACIB Londres
USD	99,507.15	CLP	90,856,000.00	04/10/24	-1,678.17	*	CACIB Londres
USD	258,705.89	CLP	236,214,000.00	04/10/24	-4,363.01	*	CACIB Londres
USD	125,834,598.09	CNH	877,472,336.10	04/11/24	113,853.05	*	CACIB Londres
USD	6,833,245.88	CNH	47,649,726.84	04/11/24	6,182.61	*	CACIB Londres
USD	20,064,794.73	CNH	139,916,227.91	04/11/24	18,154.29	*	CACIB Londres
USD	10,715,157.91	CNH	74,719,153.44	04/11/24	9,694.90	*	CACIB Londres
USD	64,734,746.44	CNH	451,409,628.56	04/11/24	58,570.92	*	CACIB Londres
USD	3,350,076.52	CNH	23,360,820.57	04/11/24	3,031.10	*	CACIB Londres
USD	50,755,216.20	CNH	353,927,288.74	04/11/24	45,922.47	*	CACIB Londres
USD	282,479.29	MYR	1,162,600.00	06/11/24	-419.71	*	CACIB Londres
USD	2,436,055.59	MYR	10,026,074.00	06/11/24	-3,619.53	*	CACIB Londres
USD	5,584,639.31	MYR	22,984,700.00	06/11/24	-8,297.72	*	CACIB Londres
USD	428,116.72	MYR	1,762,000.00	06/11/24	-636.11	*	CACIB Londres
USD	139,101.49	MYR	572,500.00	06/11/24	-206.68	*	CACIB Londres
USD	2,643,438.54	MYR	10,879,600.00	06/11/24	-3,927.66	*	CACIB Londres
USD	824,525.60	MYR	3,393,500.00	06/11/24	-1,225.09	*	CACIB Londres
USD	1,933,633.16	CAD	2,604,600.00	01/11/24	4,386.79	*	Citigroup Global Markets Europe AG
USD	3,086,864.27	CAD	4,158,000.00	01/11/24	7,003.10	*	Citigroup Global Markets Europe AG
USD	14,559,511.60	CAD	19,611,633.00	01/11/24	33,030.84	*	Citigroup Global Markets Europe AG
USD	35,937,207.03	CAD	48,407,346.00	01/11/24	81,529.90	*	Citigroup Global Markets Europe AG
USD	18,109,009.81	CAD	24,392,800.00	01/11/24	41,083.48	*	Citigroup Global Markets Europe AG
USD	5,617,825.71	CAD	7,567,200.00	01/11/24	12,745.03	*	Citigroup Global Markets Europe AG
USD	943,000.66	CAD	1,270,220.00	01/11/24	2,139.36	*	Citigroup Global Markets Europe AG
EUR	780,000.00	USD	869,434.02	02/10/24	1,084.98	*	Citigroup Global Markets Europe AG
EUR	22,000.00	USD	24,538.36	02/10/24	14.74	*	Citigroup Global Markets Europe AG
JPY	55,478,000.00	USD	384,493.57	02/10/24	3,355.96	*	Citigroup Global Markets Europe AG
JPY	1,600,000.00	USD	11,146.14	02/10/24	39.54	*	Citigroup Global Markets Europe AG
NOK	20,317,000.00	USD	1,934,147.02	02/10/24	-5,198.67	*	Citigroup Global Markets Europe AG
NOK	10,707,000.00	USD	1,011,110.38	02/10/24	5,439.80	*	Citigroup Global Markets Europe AG
SEK	1,274,000.00	USD	124,518.60	02/10/24	1,164.04	*	Citigroup Global Markets Europe AG
SGD	348,000.00	USD	269,194.00	02/10/24	2,261.81	*	Citigroup Global Markets Europe AG
SGD	798,000.00	USD	616,918.88	02/10/24	5,557.37	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
SGD	745,000.00	USD	579,543.74	02/10/24	1,590.11	*	Citigroup Global Markets Europe AG
SGD	198,000.00	USD	152,681.64	02/10/24	1,767.36	*	Citigroup Global Markets Europe AG
USD	48,752.93	SEK	497,000.00	02/10/24	-277.11	*	Citigroup Global Markets Europe AG
USD	118,153.85	EUR	106,000.00	02/10/24	-147.45	*	Citigroup Global Markets Europe AG
USD	67,075.76	SEK	684,000.00	02/10/24	-402.20	*	Citigroup Global Markets Europe AG
USD	22,432.83	SGD	29,000.00	02/10/24	-188.49	*	Citigroup Global Markets Europe AG
USD	63,865.95	AUD	94,000.00	02/10/24	-1,345.36	*	Citigroup Global Markets Europe AG
USD	376,636.75	CHF	320,000.00	02/10/24	-2,710.00	*	Citigroup Global Markets Europe AG
USD	313,530.71	JPY	45,561,000.00	02/10/24	-4,988.57	*	Citigroup Global Markets Europe AG
USD	450,219.11	JPY	65,424,000.00	02/10/24	-7,163.43	*	Citigroup Global Markets Europe AG
USD	582,585.90	JPY	84,659,000.00	02/10/24	-9,269.50	*	Citigroup Global Markets Europe AG
USD	761,616.54	JPY	110,675,000.00	02/10/24	-12,118.04	*	Citigroup Global Markets Europe AG
USD	2,586,206.84	JPY	375,817,000.00	02/10/24	-41,149.02	*	Citigroup Global Markets Europe AG
USD	62,752.94	JPY	9,119,000.00	02/10/24	-998.45	*	Citigroup Global Markets Europe AG
USD	2,434,572.20	DKK	16,291,400.00	02/10/24	-4,444.65	*	Citigroup Global Markets Europe AG
USD	115,076.30	JPY	16,315,000.00	02/10/24	1,017.30	*	Citigroup Global Markets Europe AG
USD	128,667.07	DKK	861,000.00	02/10/24	-234.90	*	Citigroup Global Markets Europe AG
USD	1,199,069.47	DKK	8,023,800.00	02/10/24	-2,189.07	*	Citigroup Global Markets Europe AG
USD	68,144.23	DKK	456,000.00	02/10/24	-124.41	*	Citigroup Global Markets Europe AG
USD	43,113.18	DKK	288,500.00	02/10/24	-78.71		Citigroup Global Markets Europe AG
USD	919,638.22	CAD	1,236,220.00	02/10/24	4,577.15	*	Citigroup Global Markets Europe AG
USD	608,370.79	CAD	817,800.00	02/10/24	3,027.93		Citigroup Global Markets Europe AG
USD	378,499.36	DKK	2,532,800.00	02/10/24	-691.00	*	Citigroup Global Markets Europe AG
USD	590,078.42	CHF	500,000.00	02/10/24	-2,650.87	*	Citigroup Global Markets Europe AG
USD	622,020.28	EUR	557,000.00	02/10/24	380.43	*	Citigroup Global Markets Europe AG
USD	5,455,995.41	CAD	7,334,200.00	02/10/24	27,155.14	*	Citigroup Global Markets Europe AG
USD	14,933,749.48	CAD	20,074,633.00	02/10/24	74,327.06	*	Citigroup Global Markets Europe AG
USD	2,802,314.46	CAD	3,767,000.00	02/10/24	13,947.46	*	Citigroup Global Markets Europe AG
USD	1,439,067.59	AUD	2,112,000.00	02/10/24	-26,105.74	*	Citigroup Global Markets Europe AG
USD	314,489.42	AUD	461,550.00	02/10/24	-5,705.06		Citigroup Global Markets Europe AG
USD	36,010,779.28	CAD	48,407,346.00	02/10/24	179,229.95	*	Citigroup Global Markets Europe AG
USD	206,973.16	DKK	1,385,000.00	02/10/24	-377.86	*	Citigroup Global Markets Europe AG
USD	8,989,266.53	AUD	13,192,800.00	02/10/24	-163,071.90	*	Citigroup Global Markets Europe AG
USD	1,128,504.33	DKK	7,551,600.00	02/10/24	-2,060.24	*	Citigroup Global Markets Europe AG
USD	17,534,588.16	CAD	23,570,800.00	02/10/24	87,271.73	*	Citigroup Global Markets Europe AG
USD	7,684,309.54	AUD	11,277,623.00	02/10/24	-139,399.02	*	Citigroup Global Markets Europe AG
USD	958,083.78	AUD	1,406,100.00	02/10/24	-17,380.34	*	Citigroup Global Markets Europe AG
USD	127,153.32	EUR	114,000.00	02/10/24	-76.38	*	Citigroup Global Markets Europe AG
USD	1,862,456.72	CAD	2,503,600.00	02/10/24	9,269.67	*	Citigroup Global Markets Europe AG
USD	18,200,253.03	AUD	26,711,000.00	02/10/24	-330,165.96	*	Citigroup Global Markets Europe AG
USD	475,600.94	AUD	698,000.00	02/10/24	-8,627.75	*	Citigroup Global Markets Europe AG
USD	2,804,546.50	AUD	4,116,000.00	02/10/24	-50,876.53	*	Citigroup Global Markets Europe AG
USD	45,195.87	SEK	457,000.00	02/10/24	111.91	*	Citigroup Global Markets Europe AG
USD	57,820.62	JPY	8,300,000.00	02/10/24	-205.10	*	Citigroup Global Markets Europe AG
USD	110,949.82	SEK	1,123,000.00	02/10/24	163.63	*	Citigroup Global Markets Europe AG
USD	35,172.71	JPY	4,937,000.00	02/10/24	657.89	*	Citigroup Global Markets Europe AG
USD	80,242.33	GBP	61,000.00	02/10/24	-1,578.53	*	Citigroup Global Markets Europe AG
IDR	81,606,948,100.00	USD	5,403,063.20	04/10/24	-18,210.64	*	Citigroup Global Markets Europe AG
IDR	2,211,733,800.00	USD	146,435.29	04/10/24	-493.54	*	Citigroup Global Markets Europe AG
IDR	6,451,518,900.00	USD	427,144.57	04/10/24	-1,439.67	*	Citigroup Global Markets Europe AG
IDR	12,659,700,600.00	USD	838,178.17	04/10/24	-2,825.02	*	Citigroup Global Markets Europe AG
IDR	36,418,605,556.00	USD	2,411,216.60	04/10/24	-8,126.84	*	Citigroup Global Markets Europe AG
IDR	39,577,476,800.00	USD	2,620,360.32	04/10/24	-8,831.73	*	Citigroup Global Markets Europe AG
IDR	4,312,354,900.00	USD	285,514.00	04/10/24	-962.31	*	Citigroup Global Markets Europe AG
USD	649,230.27	COP	2,687,761,400.00	04/10/24	5,484.31	*	Citigroup Global Markets Europe AG
USD	220,848.57	COP	914,295,400.00	04/10/24	1,865.60	*	Citigroup Global Markets Europe AG
USD	23,818.24	COP	98,605,600.00	04/10/24	201.21		Citigroup Global Markets Europe AG
USD	624,493.40	COP	2,585,352,700.00	04/10/24	5,275.36	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	97,270.67	COP	402,692,800.00	04/10/24	821.68	*	Citigroup Global Markets Europe AG
USD	1,481,678.29	COP	6,134,029,600.00	04/10/24	12,516.34	*	Citigroup Global Markets Europe AG
USD	71,023.91	COP	294,033,300.00	04/10/24	599.97	*	Citigroup Global Markets Europe AG
USD	58,041.05	COP	240,285,300.00	04/10/24	490.30	*	Citigroup Global Markets Europe AG
USD	28,291.41	PEN	106,000.00	04/10/24	-205.94	*	Citigroup Global Markets Europe AG
USD	657,241.53	PEN	2,462,500.00	04/10/24	-4,784.25	*	Citigroup Global Markets Europe AG
USD	117,889.78	PEN	441,700.00	04/10/24	-858.15	*	Citigroup Global Markets Europe AG
USD	11,743.61	PEN	44,000.00	04/10/24	-85.48		Citigroup Global Markets Europe AG
USD	301,383.61	PEN	1,129,200.00	04/10/24	-2,193.85	*	Citigroup Global Markets Europe AG
USD	34,750.40	PEN	130,200.00	04/10/24	-252.96	*	Citigroup Global Markets Europe AG
USD	305,040.14	PEN	1,142,900.00	04/10/24	-2,220.47	*	Citigroup Global Markets Europe AG
USD	43,291.20	PEN	162,200.00	04/10/24	-315.13	*	Citigroup Global Markets Europe AG
SEK	5,435,000.00	USD	540,162.07	04/11/24	-3,134.55	*	Citigroup Global Markets Europe AG
SEK	714,050,082.00	USD	70,600,340.82	04/11/24	-46,265.20	*	Citigroup Global Markets Europe AG
USD	24,132.51	GBP	18,000.00	04/11/24	-10.81	*	Citigroup Global Markets Europe AG
USD	210,520.23	NOK	2,207,000.00	04/11/24	908.96	*	Citigroup Global Markets Europe AG
USD	2,440,668.65	DKK	16,291,400.00	04/11/24	-2,582.02	*	Citigroup Global Markets Europe AG
USD	128,989.26	DKK	861,000.00	04/11/24	-136.47	*	Citigroup Global Markets Europe AG
USD	207,491.44	DKK	1,385,000.00	04/11/24	-219.51	*	Citigroup Global Markets Europe AG
USD	1,131,330.23	DKK	7,551,600.00	04/11/24	-1,196.86	*	Citigroup Global Markets Europe AG
USD	379,447.17	DKK	2,532,800.00	04/11/24	-401.42	*	Citigroup Global Markets Europe AG
USD	1,202,072.08	DKK	8,023,800.00	04/11/24	-1,271.69	*	Citigroup Global Markets Europe AG
USD	68,314.87	DKK	456,000.00	04/11/24	-72.28	*	Citigroup Global Markets Europe AG
USD	5,039,739.57	SEK	50,971,800.00	04/11/24	3,302.60	*	Citigroup Global Markets Europe AG
USD	126,676.21	SEK	1,281,200.00	04/11/24	83.02	*	Citigroup Global Markets Europe AG
USD	2,161,355.75	SEK	21,859,898.00	04/11/24	1,416.36	*	Citigroup Global Markets Europe AG
USD	749,675.57	SEK	7,582,200.00	04/11/24	491.27	*	Citigroup Global Markets Europe AG
USD	384,922.84	SEK	3,893,100.00	04/11/24	252.24	*	Citigroup Global Markets Europe AG
USD	2,440,929.51	SEK	24,687,500.00	04/11/24	1,599.58	*	Citigroup Global Markets Europe AG
USD	63,237.06	JPY	8,992,000.00	05/11/24	73.91	*	Citigroup Global Markets Europe AG
USD	837,125.10	IDR	12,659,700,600.00	06/11/24	4,658.13	*	Citigroup Global Markets Europe AG
USD	426,607.91	IDR	6,451,518,900.00	06/11/24	2,373.84	*	Citigroup Global Markets Europe AG
USD	5,396,274.91	IDR	81,606,948,100.00	06/11/24	30,027.25	*	Citigroup Global Markets Europe AG
USD	146,251.32	IDR	2,211,733,800.00	06/11/24	813.81	*	Citigroup Global Markets Europe AG
USD	285,155.29	IDR	4,312,354,900.00	06/11/24	1,586.74	*	Citigroup Global Markets Europe AG
USD	2,408,187.19	IDR	36,418,605,556.00	06/11/24	13,400.21	*	Citigroup Global Markets Europe AG
USD	2,617,068.15	IDR	39,577,476,800.00	06/11/24	14,562.51	*	Citigroup Global Markets Europe AG
USD	799,988.20	KRW	1,064,280,300.00	07/10/24	-11,465.04	*	Citigroup Global Markets Europe AG
USD	7,783,509.10	KRW	10,354,947,000.00	07/10/24	-111,549.46	*	Citigroup Global Markets Europe AG
USD	6,687,423.24	KRW	8,896,747,260.00	07/10/24	-95,840.90	*	Citigroup Global Markets Europe AG
USD	271,328.43	KRW	360,967,200.00	07/10/24	-3,888.54		Citigroup Global Markets Europe AG
USD	1,251,390.06	KRW	1,664,811,800.00	07/10/24	-17,934.31	*	Citigroup Global Markets Europe AG
USD	16,086,748.42	KRW	21,401,327,500.00	07/10/24	-230,547.45	*	Citigroup Global Markets Europe AG
USD	411,599.48	KRW	547,579,600.00	07/10/24	-5,898.85	*	Citigroup Global Markets Europe AG
USD	2,389,173.01	KRW	3,178,484,100.00	07/10/24	-34,240.47	*	Citigroup Global Markets Europe AG
USD	3,184,236.24	CNH	22,546,820.57	09/10/24	-38,961.47	*	Citigroup Global Markets Europe AG
USD	59,922,791.53	CNH	424,299,055.16	09/10/24	-733,199.54	*	Citigroup Global Markets Europe AG
USD	123,923,424.36	CNH	877,472,336.10	09/10/24	-1,516,294.48	*	Citigroup Global Markets Europe AG
USD	6,370,511.15	CNH	45,108,076.44	09/10/24	-77,947.90	*	Citigroup Global Markets Europe AG
USD	9,730,894.58	CNH	68,902,153.44	09/10/24	-119,064.67	*	Citigroup Global Markets Europe AG
USD	2,099,632.63	CNH	14,867,000.00	09/10/24	-25,690.56		Citigroup Global Markets Europe AG
USD	50,846,542.13	CNH	360,032,288.74	09/10/24	-622,144.93	*	Citigroup Global Markets Europe AG
USD	18,804,888.46	CNH	133,152,949.01	09/10/24	-230,091.67	*	Citigroup Global Markets Europe AG
HUF	6,058,300.00	USD	17,032.03	02/10/24	-7.31		Goldman Sachs Bank Europe SE
NOK	188,900.00	USD	17,771.36	02/10/24	163.29		Goldman Sachs Bank Europe SE
SGD	5,368,000.00	USD	4,122,078.33	02/10/24	65,205.54	*	Goldman Sachs Bank Europe SE
SGD	61,900.00	USD	47,494.30	02/10/24	790.51		Goldman Sachs Bank Europe SE
USD	8,692,625.78	EUR	7,806,000.00	02/10/24	-19,260.52	*	Goldman Sachs Bank Europe SE

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	133,629.91	EUR	120,000.00	02/10/24	-296.09	*	Goldman Sachs Bank Europe SE
USD	477,726.94	EUR	429,000.00	02/10/24	-1,058.51	*	Goldman Sachs Bank Europe SE
MYR	377,900.00	USD	87,462.35	04/10/24	4,177.52		Goldman Sachs Bank Europe SE
CAD	817,800.00	USD	606,120.35	02/10/24	-777.49		HSBC Continental Europe SA
EUR	4,473,400.00	USD	4,948,148.97	02/10/24	44,389.10		HSBC Continental Europe SA
GBP	684,000.00	USD	897,312.31	02/10/24	20,154.43		HSBC Continental Europe SA
GBP	147,000.00	USD	193,374.53	02/10/24	3,800.34	*	HSBC Continental Europe SA
NOK	2,368,000.00	USD	218,375.87	02/10/24	6,448.15	*	HSBC Continental Europe SA
USD	456,386.15	CHF	386,000.00	02/10/24	-1,200.87	*	HSBC Continental Europe SA
USD	711,312.45	EUR	645,000.00	02/10/24	-8,539.80	*	HSBC Continental Europe SA
USD	424,062.41	JPY	60,349,000.00	02/10/24	2,159.47	*	HSBC Continental Europe SA
USD	157,355.58	NOK	1,706,000.00	02/10/24	-4,616.46	*	HSBC Continental Europe SA
USD	140,157.23	JPY	19,946,000.00	02/10/24	713.72	*	HSBC Continental Europe SA
PEN	44,000.00	USD	11,720.33	04/10/24	108.76		HSBC Continental Europe SA
AUD	461,550.00	USD	312,060.56	02/10/24	8,133.92		J.P. Morgan AG
CHF	550,757,784.00	USD	656,095,645.78	02/10/24	-3,195,093.65	*	J.P. Morgan AG
CHF	443,000.00	USD	523,376.19	02/10/24	1,781.97	*	J.P. Morgan AG
RON	98,900.00	USD	21,953.24	02/10/24	229.59		Morgan Stanley Bank AG
CNH	14,867,000.00	USD	2,104,547.32	09/10/24	20,778.34		Morgan Stanley Bank AG
CNH	6,425,000.00	USD	903,339.70	09/10/24	15,148.98	*	Morgan Stanley Bank AG
CAD	463,000.00	USD	342,321.17	02/10/24	395.56	*	Morgan Stanley Europe SE (FXO)
CHF	3,176,000.00	USD	3,750,279.56	02/10/24	14,736.96	*	Morgan Stanley Europe SE (FXO)
CHF	429,100.00	USD	505,774.39	02/10/24	2,905.90	*	Morgan Stanley Europe SE (FXO)
CHF	1,361,000.00	USD	1,610,299.10	02/10/24	3,110.05	*	Morgan Stanley Europe SE (FXO)
CHF	766,000.00	USD	905,348.53	02/10/24	2,712.76	*	Morgan Stanley Europe SE (FXO)
EUR	37,000.00	USD	40,772.96	02/10/24	520.89	*	Morgan Stanley Europe SE (FXO)
GBP	257,000.00	USD	334,520.45	02/10/24	10,200.24	*	Morgan Stanley Europe SE (FXO)
GBP	332,000.00	USD	437,654.35	02/10/24	7,665.76	*	Morgan Stanley Europe SE (FXO)
GBP	215,000.00	USD	282,415.23	02/10/24	5,969.78	*	Morgan Stanley Europe SE (FXO)
GBP	646,000.00	USD	848,559.24	02/10/24	17,937.12	*	Morgan Stanley Europe SE (FXO)
JPY	155,336,000.00	USD	1,095,053.89	02/10/24	-9,091.97	*	Morgan Stanley Europe SE (FXO)
JPY	2,318,051.00	USD	16,067.88	02/10/24	137.73	*	Morgan Stanley Europe SE (FXO)
JPY	44,552,000.00	USD	315,900.36	02/10/24	-4,435.04	*	Morgan Stanley Europe SE (FXO)
JPY	3,033,377,947.00	USD	21,048,858.54	02/10/24	157,641.84		Morgan Stanley Europe SE (FXO)
SEK	92,497.00	USD	9,124.78	02/10/24	0.23	*	Morgan Stanley Europe SE (FXO)
SEK	2,058,000.00	USD	200,615.29	02/10/24	2,410.51	*	Morgan Stanley Europe SE (FXO)
SEK	834,700.00	USD	81,245.48	02/10/24	1,099.34		Morgan Stanley Europe SE (FXO)
SEK	716,833,585.00	USD	70,418,968.32	02/10/24	298,093.69	*	Morgan Stanley Europe SE (FXO)
SGD	1,757,000.00	USD	1,348,937.09	02/10/24	21,602.73	*	Morgan Stanley Europe SE (FXO)
SGD	367,891.00	USD	286,076.99	02/10/24	894.70	*	Morgan Stanley Europe SE (FXO)
SGD	351,000.00	USD	269,861.96	02/10/24	3,933.99	*	Morgan Stanley Europe SE (FXO)
SGD	193,000.00	USD	148,853.02	02/10/24	1,695.75	*	Morgan Stanley Europe SE (FXO)
THB	2,353,200.00	USD	69,221.54	02/10/24	3,910.30		Morgan Stanley Europe SE (FXO)
USD	28,333.18	JPY	4,087,541.00	02/10/24	-243.03	*	Morgan Stanley Europe SE (FXO)
USD	113,292.98	EUR	101,387.00	02/10/24	140.02	*	Morgan Stanley Europe SE (FXO)
USD	904.79	JPY	130,532.00	02/10/24	-7.77	*	Morgan Stanley Europe SE (FXO)
USD	148,701.01	EUR	133,074.00	02/10/24	183.77	*	Morgan Stanley Europe SE (FXO)
USD	162,586.21	EUR	145,500.00	02/10/24	200.93	*	Morgan Stanley Europe SE (FXO)
USD	2,040.43	EUR	1,826.00	02/10/24	2.52	*	Morgan Stanley Europe SE (FXO)
USD	63,894.70	EUR	57,180.00	02/10/24	78.96	*	Morgan Stanley Europe SE (FXO)
USD	94,611.24	JPY	13,421,000.00	02/10/24	784.34	*	Morgan Stanley Europe SE (FXO)
USD	42,021.72	SEK	432,000.00	02/10/24	-595.94	*	Morgan Stanley Europe SE (FXO)
USD	62,295.62	PLN	243,000.00	02/10/24	-1,046.70	*	Morgan Stanley Europe SE (FXO)
USD	65,938.41	JPY	9,512,733.00	02/10/24	-565.59	*	Morgan Stanley Europe SE (FXO)
USD	50,237.39	JPY	7,247,595.00	02/10/24	-430.92	*	Morgan Stanley Europe SE (FXO)
USD	115,421.27	SEK	1,181,000.00	02/10/24	-1,086.73	*	Morgan Stanley Europe SE (FXO)
USD	199,542.79	JPY	28,142,000.00	02/10/24	2,800.63	*	Morgan Stanley Europe SE (FXO)
USD	821,866.68	CZK	18,475,900.00	02/10/24	4,130.79	*	Morgan Stanley Europe SE (FXO)

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	275,493.20	CZK	6,193,200.00	02/10/24	1,384.66	*	Morgan Stanley Europe SE (FXO)
USD	32,556.72	RON	145,700.00	02/10/24	-123.15	*	Morgan Stanley Europe SE (FXO)
USD	79,012.06	RON	353,600.00	02/10/24	-298.86	*	Morgan Stanley Europe SE (FXO)
USD	93,619.29	CZK	2,104,600.00	02/10/24	470.54	*	Morgan Stanley Europe SE (FXO)
USD	154,347.72	CZK	3,469,800.00	02/10/24	775.77	*	Morgan Stanley Europe SE (FXO)
USD	186,692.81	RON	835,500.00	02/10/24	-706.16	*	Morgan Stanley Europe SE (FXO)
USD	1,771,324.46	CZK	39,820,100.00	02/10/24	8,902.88	*	Morgan Stanley Europe SE (FXO)
USD	865,317.85	CZK	19,452,700.00	02/10/24	4,349.19	*	Morgan Stanley Europe SE (FXO)
USD	559,095.26	RON	2,502,100.00	02/10/24	-2,114.74	*	Morgan Stanley Europe SE (FXO)
USD	64,063.23	RON	286,700.00	02/10/24	-242.32	*	Morgan Stanley Europe SE (FXO)
USD	1,211,034.16	RON	5,419,700.00	02/10/24	-4,580.65	*	Morgan Stanley Europe SE (FXO)
USD	562,111.84	RON	2,515,600.00	02/10/24	-2,126.15	*	Morgan Stanley Europe SE (FXO)
USD	48,758.01	CZK	1,096,100.00	02/10/24	245.07	*	Morgan Stanley Europe SE (FXO)
USD	22,099.25	RON	98,900.00	02/10/24	-83.58		Morgan Stanley Europe SE (FXO)
USD	31,391.78	CZK	705,700.00	02/10/24	157.78		Morgan Stanley Europe SE (FXO)
USD	81,997.71	SEK	834,700.00	02/10/24	-347.11		Morgan Stanley Europe SE (FXO)
USD	2,147,432.12	SEK	21,859,898.00	02/10/24	-9,090.39	*	Morgan Stanley Europe SE (FXO)
USD	744,846.10	SEK	7,582,200.00	02/10/24	-3,153.04	*	Morgan Stanley Europe SE (FXO)
USD	660,302.14	ILS	2,414,200.00	02/10/24	11,267.99	*	Morgan Stanley Europe SE (FXO)
USD	79,391.33	CAD	108,000.00	02/10/24	-551.23	*	Morgan Stanley Europe SE (FXO)
USD	2,425,204.84	SEK	24,687,500.00	02/10/24	-10,266.24	*	Morgan Stanley Europe SE (FXO)
USD	5,007,273.16	SEK	50,971,800.00	02/10/24	-21,196.51	*	Morgan Stanley Europe SE (FXO)
USD	26,803.75	ILS	98,000.00	02/10/24	457.40		Morgan Stanley Europe SE (FXO)
USD	93,676.37	ILS	342,500.00	02/10/24	1,598.58	*	Morgan Stanley Europe SE (FXO)
USD	1,423,005.55	ILS	5,202,800.00	02/10/24	24,283.46	*	Morgan Stanley Europe SE (FXO)
USD	773,671.06	ILS	2,828,700.00	02/10/24	13,202.63	*	Morgan Stanley Europe SE (FXO)
USD	72,260.72	ILS	264,200.00	02/10/24	1,233.12	*	Morgan Stanley Europe SE (FXO)
USD	38,236.37	ILS	139,800.00	02/10/24	652.50	*	Morgan Stanley Europe SE (FXO)
USD	382,443.14	SEK	3,893,100.00	02/10/24	-1,618.94	*	Morgan Stanley Europe SE (FXO)
USD	125,860.15	SEK	1,281,200.00	02/10/24	-532.78	*	Morgan Stanley Europe SE (FXO)
USD	240,522.62	ILS	879,400.00	02/10/24	4,104.50	*	Morgan Stanley Europe SE (FXO)
USD	4,177,769.43	GBP	3,158,500.00	02/10/24	-58,807.61	*	Morgan Stanley Europe SE (FXO)
USD	1,816,469.99	THB	61,603,400.00	02/10/24	-98,016.78	*	Morgan Stanley Europe SE (FXO)
USD	2,768,557.60	GBP	2,093,100.00	02/10/24	-38,971.10	*	Morgan Stanley Europe SE (FXO)
USD	113,325.55	THB	3,843,300.00	02/10/24	-6,115.05	*	Morgan Stanley Europe SE (FXO)
USD	904,731.45	GBP	684,000.00	02/10/24	-12,735.29		Morgan Stanley Europe SE (FXO)
USD	642,635.15	THB	21,794,200.00	02/10/24	-34,676.62	*	Morgan Stanley Europe SE (FXO)
USD	22,201,154.82	GBP	16,784,638.00	02/10/24	-312,510.51	*	Morgan Stanley Europe SE (FXO)
USD	8,103,430.94	GBP	6,126,400.00	02/10/24	-114,066.47	*	Morgan Stanley Europe SE (FXO)
USD	431,073.87	HUF	152,311,200.00	02/10/24	3,056.96	*	Morgan Stanley Europe SE (FXO)
USD	53,807,183.54	GBP	40,679,600.00	02/10/24	-757,407.03	*	Morgan Stanley Europe SE (FXO)
USD	26,067,773.34	GBP	19,707,900.00	02/10/24	-366,938.27	*	Morgan Stanley Europe SE (FXO)
USD	147,470.48	HUF	52,105,700.00	02/10/24	1,045.79	*	Morgan Stanley Europe SE (FXO)
USD	62,368.09	HUF	22,036,500.00	02/10/24	442.28	*	Morgan Stanley Europe SE (FXO)
USD	946,584.45	HUF	334,456,400.00	02/10/24	6,712.71	*	Morgan Stanley Europe SE (FXO)
USD	17,146.31	HUF	6,058,300.00	02/10/24	121.59		Morgan Stanley Europe SE (FXO)
USD	40,886.74	HUF	14,446,500.00	02/10/24	289.95	*	Morgan Stanley Europe SE (FXO)
USD	439,394.42	HUF	155,251,100.00	02/10/24	3,115.96	*	Morgan Stanley Europe SE (FXO)
USD	50,046.74	HUF	17,683,000.00	02/10/24	354.91	*	Morgan Stanley Europe SE (FXO)
USD	2,152,138.66	THB	72,987,200.00	02/10/24	-116,129.47	*	Morgan Stanley Europe SE (FXO)
USD	69,387.68	THB	2,353,200.00	02/10/24	-3,744.16		Morgan Stanley Europe SE (FXO)
USD	4,280,711.69	THB	145,175,200.00	02/10/24	-230,987.34	*	Morgan Stanley Europe SE (FXO)
USD	338,313.61	THB	11,473,500.00	02/10/24	-18,255.41	*	Morgan Stanley Europe SE (FXO)
USD	216,602.09	THB	7,345,800.00	02/10/24	-11,687.86	*	Morgan Stanley Europe SE (FXO)
MXN	1,193,100.00	USD	60,416.93	03/10/24	439.83		Morgan Stanley Europe SE (FXO)
CLP	32,722,400.00	USD	36,594.87	04/10/24	-152.31	*	Morgan Stanley Europe SE (FXO)
CLP	28,499,300.00	USD	31,871.99	04/10/24	-132.65	*	Morgan Stanley Europe SE (FXO)
CLP	246,874,800.00	USD	276,090.72	04/10/24	-1,149.12	*	Morgan Stanley Europe SE (FXO)

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
CLP	20,096,100.00	USD	22,474.33	04/10/24	-93.54	*	Morgan Stanley Europe SE (FXO)
CLP	90,856,000.00	USD	101,608.18	04/10/24	-422.90	*	Morgan Stanley Europe SE (FXO)
CLP	521,869,000.00	USD	583,628.58	04/10/24	-2,429.13	*	Morgan Stanley Europe SE (FXO)
CLP	236,214,000.00	USD	264,168.29	04/10/24	-1,099.49	*	Morgan Stanley Europe SE (FXO)
USD	429,212.73	PLN	1,647,000.00	05/11/24	207.23	*	Morgan Stanley Europe SE (FXO)
USD	146,121.75	HUF	52,105,700.00	05/11/24	-116.84	*	Morgan Stanley Europe SE (FXO)
USD	74,766.93	PLN	286,900.00	05/11/24	36.10	*	Morgan Stanley Europe SE (FXO)
USD	435,375.82	HUF	155,251,100.00	05/11/24	-348.16	*	Morgan Stanley Europe SE (FXO)
USD	245,722.34	PLN	942,900.00	05/11/24	118.65	*	Morgan Stanley Europe SE (FXO)
USD	49,589.02	HUF	17,683,000.00	05/11/24	-39.66	*	Morgan Stanley Europe SE (FXO)
USD	61,797.69	HUF	22,036,500.00	05/11/24	-49.42	*	Morgan Stanley Europe SE (FXO)
USD	1,424,793.43	PLN	5,467,300.00	05/11/24	687.94	*	Morgan Stanley Europe SE (FXO)
USD	937,927.21	HUF	334,456,400.00	05/11/24	-750.03	*	Morgan Stanley Europe SE (FXO)
USD	40,512.80	HUF	14,446,500.00	05/11/24	-32.39	*	Morgan Stanley Europe SE (FXO)
USD	146,302.39	PLN	561,400.00	05/11/24	70.64	*	Morgan Stanley Europe SE (FXO)
USD	1,266,373.02	PLN	4,859,400.00	05/11/24	611.45	*	Morgan Stanley Europe SE (FXO)
USD	67,682,440.38	JPY	9,641,878,695.00	05/11/24	-45,109.24	*	Morgan Stanley Europe SE (FXO)
USD	11,471,847.25	JPY	1,634,251,941.00	05/11/24	-7,645.80	*	Morgan Stanley Europe SE (FXO)
USD	3,530,766.10	JPY	502,984,500.00	05/11/24	-2,353.19	*	Morgan Stanley Europe SE (FXO)
USD	7,166,504.70	JPY	1,020,923,132.00	05/11/24	-4,776.36	*	Morgan Stanley Europe SE (FXO)
USD	53,142,710.85	JPY	7,570,583,576.00	05/11/24	-35,418.74	*	Morgan Stanley Europe SE (FXO)
USD	427,131.36	HUF	152,311,200.00	05/11/24	-341.57	*	Morgan Stanley Europe SE (FXO)
USD	132,031,429.79	JPY	18,808,881,933.00	05/11/24	-87,996.79	*	Morgan Stanley Europe SE (FXO)
USD	2,767,418.82	PLN	10,619,300.00	05/11/24	1,336.21	*	Morgan Stanley Europe SE (FXO)
USD	20,887,595.26	JPY	2,975,596,900.00	05/11/24	-13,921.24	*	Morgan Stanley Europe SE (FXO)
USD	22,466.80	CLP	20,096,100.00	07/11/24	92.14	*	Morgan Stanley Europe SE (FXO)
USD	264,079.69	CLP	236,214,000.00	07/11/24	1,082.94	*	Morgan Stanley Europe SE (FXO)
USD	275,998.12	CLP	246,874,800.00	07/11/24	1,131.82	*	Morgan Stanley Europe SE (FXO)
USD	31,861.30	CLP	28,499,300.00	07/11/24	130.65	*	Morgan Stanley Europe SE (FXO)
USD	36,582.60	CLP	32,722,400.00	07/11/24	150.02	*	Morgan Stanley Europe SE (FXO)
USD	583,432.83	CLP	521,869,000.00	07/11/24	2,392.54	*	Morgan Stanley Europe SE (FXO)
USD	101,574.10	CLP	90,856,000.00	07/11/24	416.53	*	Morgan Stanley Europe SE (FXO)
USD	185,355.53	CNH	1,316,000.00	09/10/24	-2,773.99	*	Morgan Stanley Europe SE (FXO)
USD	59,476.79	CNH	421,000.00	09/10/24	-707.59	*	Morgan Stanley Europe SE (FXO)
USD	751,732.96	CNH	5,327,826.90	09/10/24	-9,910.19	*	Morgan Stanley Europe SE (FXO)
USD	1,170,105.85	CNH	8,293,000.00	09/10/24	-15,425.66	*	Morgan Stanley Europe SE (FXO)
USD	3,153,383.11	CNH	22,349,265.40	09/10/24	-41,571.48	*	Morgan Stanley Europe SE (FXO)
USD	358,615.70	CNH	2,541,650.40	09/10/24	-4,727.67	*	Morgan Stanley Europe SE (FXO)
USD	492,564.76	CNH	3,491,000.00	09/10/24	-6,493.54	*	Morgan Stanley Europe SE (FXO)
USD	55,450.57	CNH	393,000.00	09/10/24	-731.02	*	Morgan Stanley Europe SE (FXO)
CHF	99,000.00	USD	117,204.07	02/10/24	156.32	*	Royal Bank of Canada, Ldn
CHF	36,000.00	USD	42,619.66	02/10/24	56.85	*	Royal Bank of Canada, Ldn
CHF	399,000.00	USD	468,111.30	02/10/24	4,886.68	*	Royal Bank of Canada, Ldn
EUR	4,910,000.00	USD	5,437,432.20	02/10/24	42,373.30	*	Royal Bank of Canada, Ldn
EUR	355,000.00	USD	393,134.10	02/10/24	3,063.65	*	Royal Bank of Canada, Ldn
EUR	345,000.00	USD	383,778.62	02/10/24	1,258.63	*	Royal Bank of Canada, Ldn
GBP	339,000.00	USD	446,243.19	02/10/24	8,466.20	*	Royal Bank of Canada, Ldn
GBP	24,581,761.00	USD	32,508,476.77	02/10/24	463,669.57	*	Royal Bank of Canada, Ldn
NOK	7,820,000.00	USD	737,610.81	02/10/24	4,840.15	*	Royal Bank of Canada, Ldn
SEK	1,881,000.00	USD	182,510.97	02/10/24	3,053.43	*	Royal Bank of Canada, Ldn
SGD	292,000.00	USD	224,331.29	02/10/24	3,441.98	*	Royal Bank of Canada, Ldn
SGD	133,961,512.00	USD	103,081,730.36	02/10/24	1,414,334.97	*	Royal Bank of Canada, Ldn
SGD	295,000.00	USD	226,344.14	02/10/24	3,769.26	*	Royal Bank of Canada, Ldn
SGD	454,000.00	USD	348,871.62	02/10/24	5,269.01	*	Royal Bank of Canada, Ldn
USD	1,074,146.29	EUR	969,000.00	02/10/24	-7,306.16	*	Royal Bank of Canada, Ldn
USD	128,587.17	EUR	116,000.00	02/10/24	-874.63	*	Royal Bank of Canada, Ldn
USD	910,086.79	EUR	821,000.00	02/10/24	-6,190.26	*	Royal Bank of Canada, Ldn
USD	119,372.84	EUR	108,000.00	02/10/24	-1,160.56	*	Royal Bank of Canada, Ldn

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	4,495,271.77	EUR	4,067,000.00	02/10/24	-43,703.58	*	Royal Bank of Canada, Ldn
USD	65,212.94	EUR	59,000.00	02/10/24	-634.01	*	Royal Bank of Canada, Ldn
USD	19,895.47	EUR	18,000.00	02/10/24	-193.43	*	Royal Bank of Canada, Ldn
USD	220,946.41	SEK	2,295,000.00	02/10/24	-5,459.91	*	Royal Bank of Canada, Ldn
USD	26,114.75	GBP	20,000.00	02/10/24	-711.76	*	Royal Bank of Canada, Ldn
USD	609,659.32	CAD	822,000.00	02/10/24	1,207.59	*	Royal Bank of Canada, Ldn
USD	138,693.79	CAD	187,000.00	02/10/24	274.72	*	Royal Bank of Canada, Ldn
USD	172,810.97	CAD	233,000.00	02/10/24	342.29	*	Royal Bank of Canada, Ldn
USD	74,909.48	CAD	101,000.00	02/10/24	148.38	*	Royal Bank of Canada, Ldn
USD	41,970.14	JPY	6,024,000.00	02/10/24	-143.95	*	Royal Bank of Canada, Ldn
USD	25,183.85	CAD	34,000.00	02/10/24	16.75	*	Royal Bank of Canada, Ldn
USD	142,689.33	GBP	108,000.00	02/10/24	-2,173.84	*	Royal Bank of Canada, Ldn
USD	1,136,504.35	CHF	960,000.00	02/10/24	-1,535.91	*	Royal Bank of Canada, Ldn
USD	88,500.59	SEK	902,000.00	02/10/24	-483.51	*	Royal Bank of Canada, Ldn
USD	38,314.73	GBP	29,000.00	02/10/24	-583.71	*	Royal Bank of Canada, Ldn
USD	292,958.68	NZD	466,200.00	02/10/24	-3,662.10	*	Royal Bank of Canada, Ldn
USD	99,538.08	NZD	158,400.00	02/10/24	-1,244.27	*	Royal Bank of Canada, Ldn
USD	1,717,188.66	SGD	2,231,600.00	02/10/24	-23,560.72	*	Royal Bank of Canada, Ldn
USD	145,433.17	SGD	189,000.00	02/10/24	-1,995.42	*	Royal Bank of Canada, Ldn
USD	1,184,703.20	SGD	1,539,600.00	02/10/24	-16,254.75	*	Royal Bank of Canada, Ldn
USD	872,152.20	NZD	1,387,900.00	02/10/24	-10,902.24	*	Royal Bank of Canada, Ldn
USD	51,654.23	NZD	82,200.00	02/10/24	-645.70	*	Royal Bank of Canada, Ldn
USD	123,857.05	NZD	197,100.00	02/10/24	-1,548.26	*	Royal Bank of Canada, Ldn
USD	36,069.99	NZD	57,400.00	02/10/24	-450.89		Royal Bank of Canada, Ldn
USD	71,485.40	SGD	92,900.00	02/10/24	-980.82	*	Royal Bank of Canada, Ldn
USD	2,815,247.55	SGD	3,658,600.00	02/10/24	-38,626.66	*	Royal Bank of Canada, Ldn
USD	424,988.03	SGD	552,300.00	02/10/24	-5,831.06	*	Royal Bank of Canada, Ldn
USD	47,631.29	SGD	61,900.00	02/10/24	-653.52		Royal Bank of Canada, Ldn
USD	1,036,855.05	NZD	1,650,000.00	02/10/24	-12,961.10	*	Royal Bank of Canada, Ldn
USD	1,851,760.28	NZD	2,946,800.00	02/10/24	-23,147.73	*	Royal Bank of Canada, Ldn
USD	6,778,702.24	JPY	976,831,600.00	02/10/24	-50,377.44	*	Royal Bank of Canada, Ldn
USD	54,364,617.34	JPY	7,834,106,627.00	02/10/24	-404,022.79	*	Royal Bank of Canada, Ldn
USD	10,182,313.99	JPY	1,467,302,400.00	02/10/24	-75,672.14	*	Royal Bank of Canada, Ldn
USD	3,037,482.62	CHF	2,549,022.00	02/10/24	15,722.58	*	Royal Bank of Canada, Ldn
USD	193,281.85	CHF	162,200.00	02/10/24	1,000.46	*	Royal Bank of Canada, Ldn
USD	63,832,554.12	JPY	9,198,465,100.00	02/10/24	-474,385.89	*	Royal Bank of Canada, Ldn
USD	1,108,689.46	CHF	930,400.00	02/10/24	5,738.78	*	Royal Bank of Canada, Ldn
USD	560,660.35	CHF	470,500.00	02/10/24	2,902.08	*	Royal Bank of Canada, Ldn
USD	19,842,668.83	JPY	2,859,388,900.00	02/10/24	-147,465.22	*	Royal Bank of Canada, Ldn
USD	131,491,071.94	JPY	18,948,263,200.00	02/10/24	-977,205.27	*	Royal Bank of Canada, Ldn
USD	71,279.30	CAD	96,000.00	02/10/24	219.24	*	Royal Bank of Canada, Ldn
USD	3,351,105.57	JPY	482,904,500.00	02/10/24	-24,904.49	*	Royal Bank of Canada, Ldn
USD	123,333.36	CHF	103,500.00	02/10/24	638.39		Royal Bank of Canada, Ldn
USD	7,357,698.92	CHF	6,174,500.00	02/10/24	38,084.79	*	Royal Bank of Canada, Ldn
USD	382,512.16	CHF	321,000.00	02/10/24	1,979.95	*	Royal Bank of Canada, Ldn
USD	83,068.11	JPY	12,025,000.00	02/10/24	-999.28	*	Royal Bank of Canada, Ldn
USD	21,436.52	GBP	16,000.00	02/10/24	-24.69	*	Royal Bank of Canada, Ldn
USD	93,784.79	GBP	70,000.00	02/10/24	-108.00	*	Royal Bank of Canada, Ldn
USD	40,878.05	EUR	37,000.00	02/10/24	-415.80	*	Royal Bank of Canada, Ldn
CLP	9,324,800.00	USD	10,177.00	04/10/24	207.93		Royal Bank of Canada, Ldn
COP	240,285,300.00	USD	57,643.22	04/10/24	-92.36	*	Royal Bank of Canada, Ldn
COP	402,692,800.00	USD	96,603.95	04/10/24	-154.78	*	Royal Bank of Canada, Ldn
COP	2,687,761,400.00	USD	644,780.27	04/10/24	-1,033.09	*	Royal Bank of Canada, Ldn
COP	2,585,352,700.00	USD	620,212.95	04/10/24	-993.74	*	Royal Bank of Canada, Ldn
COP	914,295,400.00	USD	219,334.81	04/10/24	-351.43	*	Royal Bank of Canada, Ldn
COP	6,134,029,600.00	USD	1,471,522.46	04/10/24	-2,357.73	*	Royal Bank of Canada, Ldn
COP	294,033,300.00	USD	70,537.09	04/10/24	-113.02	*	Royal Bank of Canada, Ldn
COP	98,605,600.00	USD	23,533.61	04/10/24	83.50		Royal Bank of Canada, Ldn

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	5,281,165.65	IDR	81,606,948,100.00	04/10/24	-103,806.55	*	Royal Bank of Canada, Ldn
USD	88,895.70	IDR	1,373,656,300.00	04/10/24	-1,747.33		Royal Bank of Canada, Ldn
USD	2,561,242.83	IDR	39,577,476,800.00	04/10/24	-50,343.77	*	Royal Bank of Canada, Ldn
USD	819,268.18	IDR	12,659,700,600.00	04/10/24	-16,103.53	*	Royal Bank of Canada, Ldn
USD	143,131.59	IDR	2,211,733,800.00	04/10/24	-2,813.40	*	Royal Bank of Canada, Ldn
USD	417,507.83	IDR	6,451,518,900.00	04/10/24	-8,206.53	*	Royal Bank of Canada, Ldn
USD	279,072.57	IDR	4,312,354,900.00	04/10/24	-5,485.44	*	Royal Bank of Canada, Ldn
USD	2,356,817.56	IDR	36,418,605,556.00	04/10/24	-46,325.59	*	Royal Bank of Canada, Ldn
USD	5,327,374.14	MYR	22,984,700.00	04/10/24	-246,361.16	*	Royal Bank of Canada, Ldn
USD	2,521,664.40	MYR	10,879,600.00	04/10/24	-116,612.83	*	Royal Bank of Canada, Ldn
USD	408,394.86	MYR	1,762,000.00	04/10/24	-18,885.97	*	Royal Bank of Canada, Ldn
USD	269,466.44	MYR	1,162,600.00	04/10/24	-12,461.31	*	Royal Bank of Canada, Ldn
USD	87,589.34	MYR	377,900.00	04/10/24	-4,050.52		Royal Bank of Canada, Ldn
USD	132,693.56	MYR	572,500.00	04/10/24	-6,136.34	*	Royal Bank of Canada, Ldn
USD	2,323,834.87	MYR	10,026,074.00	04/10/24	-107,464.33	*	Royal Bank of Canada, Ldn
USD	786,542.53	MYR	3,393,500.00	04/10/24	-36,373.18	*	Royal Bank of Canada, Ldn
CHF	556,454,884.00	USD	660,386,513.49	04/11/24	1,749,910.28	*	Royal Bank of Canada, Ldn
EUR	62,000.00	USD	69,407.73	04/11/24	-117.71	*	Royal Bank of Canada, Ldn
SGD	164,000.00	USD	128,355.32	04/11/24	-213.06	*	Royal Bank of Canada, Ldn
SGD	30,000.00	USD	23,479.63	04/11/24	-38.97	*	Royal Bank of Canada, Ldn
USD	439,045.88	SGD	561,000.00	04/11/24	705.63	*	Royal Bank of Canada, Ldn
USD	455,618.96	EUR	407,000.00	04/11/24	763.49	*	Royal Bank of Canada, Ldn
USD	145,529.40	EUR	130,000.00	04/11/24	243.87	*	Royal Bank of Canada, Ldn
USD	635,517.79	CHF	535,500.00	04/11/24	-1,684.01	*	Royal Bank of Canada, Ldn
USD	1,111,295.72	CHF	936,400.00	04/11/24	-2,944.73	*	Royal Bank of Canada, Ldn
USD	377,394.32	CHF	318,000.00	04/11/24	-1,000.03	*	Royal Bank of Canada, Ldn
USD	7,327,739.67	CHF	6,174,500.00	04/11/24	-19,417.24	*	Royal Bank of Canada, Ldn
USD	3,025,114.52	CHF	2,549,022.00	04/11/24	-8,016.03	*	Royal Bank of Canada, Ldn
USD	192,494.84	CHF	162,200.00	04/11/24	-510.08	*	Royal Bank of Canada, Ldn
USD	18,412,512.00	AUD	26,711,000.00	04/11/24	-127,365.77	*	Royal Bank of Canada, Ldn
USD	9,522,172.82	AUD	13,813,800.00	04/11/24	-65,868.19	*	Royal Bank of Canada, Ldn
USD	481,147.59	AUD	698,000.00	04/11/24	-3,328.27	*	Royal Bank of Canada, Ldn
USD	1,606,812.38	AUD	2,331,000.00	04/11/24	-11,114.88	*	Royal Bank of Canada, Ldn
USD	2,955,817.88	AUD	4,288,000.00	04/11/24	-20,446.43	*	Royal Bank of Canada, Ldn
USD	1,016,131.33	AUD	1,474,100.00	04/11/24	-7,028.93	*	Royal Bank of Canada, Ldn
USD	7,773,927.17	AUD	11,277,623.00	04/11/24	-53,774.97	*	Royal Bank of Canada, Ldn
USD	876,239.56	NZD	1,387,900.00	04/11/24	-6,905.52	*	Royal Bank of Canada, Ldn
USD	100,004.57	NZD	158,400.00	04/11/24	-788.12	*	Royal Bank of Canada, Ldn
USD	124,437.51	NZD	197,100.00	04/11/24	-980.67	*	Royal Bank of Canada, Ldn
USD	294,331.64	NZD	466,200.00	04/11/24	-2,319.59	*	Royal Bank of Canada, Ldn
USD	1,041,714.30	NZD	1,650,000.00	04/11/24	-8,209.60	*	Royal Bank of Canada, Ldn
USD	51,896.31	NZD	82,200.00	04/11/24	-408.99	*	Royal Bank of Canada, Ldn
USD	1,860,438.61	NZD	2,946,800.00	04/11/24	-14,661.85	*	Royal Bank of Canada, Ldn
KRW	98,914,000.00	USD	75,788.87	06/11/24	-357.60	*	Royal Bank of Canada, Ldn
KRW	448,603,000.00	USD	343,723.98	06/11/24	-1,621.80	*	Royal Bank of Canada, Ldn
KRW	165,987,000.00	USD	127,180.85	06/11/24	-600.08	*	Royal Bank of Canada, Ldn
KRW	360,967,200.00	USD	270,288.23	07/10/24	4,931.87		Royal Bank of Canada, Ldn
USD	23,034.71	KRW	30,707,000.00	07/10/24	-377.78	*	Royal Bank of Canada, Ldn
USD	672,971.19	KRW	897,121,000.00	07/10/24	-11,036.69	*	Royal Bank of Canada, Ldn
USD	119,331.63	KRW	159,078,000.00	07/10/24	-1,957.03	*	Royal Bank of Canada, Ldn
USD	234,013.11	KRW	311,957,000.00	07/10/24	-3,837.80	*	Royal Bank of Canada, Ldn
USD	102,890.69	KRW	137,161,000.00	07/10/24	-1,687.41	*	Royal Bank of Canada, Ldn
USD	218,331.38	COP	914,295,400.00	07/11/24	299.73	*	Royal Bank of Canada, Ldn
USD	70,214.39	COP	294,033,300.00	07/11/24	96.39	*	Royal Bank of Canada, Ldn
USD	617,375.54	COP	2,585,352,700.00	07/11/24	847.55	*	Royal Bank of Canada, Ldn
USD	1,464,790.42	COP	6,134,029,600.00	07/11/24	2,010.90	*	Royal Bank of Canada, Ldn
USD	57,379.51	COP	240,285,300.00	07/11/24	78.78	*	Royal Bank of Canada, Ldn
USD	96,162.00	COP	402,692,800.00	07/11/24	132.01	*	Royal Bank of Canada, Ldn

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	641,830.48	COP	2,687,761,400.00	07/11/24	881.13	*	Royal Bank of Canada, Ldn
USD	201,819.37	CNH	1,435,452.00	09/10/24	-3,386.29	*	Royal Bank of Canada, Ldn
USD	142,002.36	CNH	1,010,000.00	09/10/24	-2,382.63	*	Royal Bank of Canada, Ldn
USD	669,422.73	CNH	4,761,308.00	09/10/24	-11,232.13	*	Royal Bank of Canada, Ldn
SGD	372,000.00	USD	285,243.09	02/10/24	4,933.81	*	Société Générale SA
USD	75,867.10	GBP	58,000.00	02/10/24	-1,929.79	*	Société Générale SA
USD	20,838,641.88	JPY	3,033,377,947.00	02/10/24	-367,858.49		Société Générale SA
CZK	705,699.90	USD	31,162.09	02/10/24	71.90		State Street Bank GmbH
ILS	98,000.00	USD	26,977.01	02/10/24	-630.66		State Street Bank GmbH
PLN	189,500.00	USD	48,849.49	02/10/24	547.09		State Street Bank GmbH
USD	1,498,271.07	EUR	1,353,000.00	02/10/24	-11,744.58	*	State Street Bank GmbH
USD	888,015.71	GBP	676,000.00	02/10/24	-18,720.42	*	State Street Bank GmbH
USD	258,785.64	GBP	197,000.00	02/10/24	-5,455.51	*	State Street Bank GmbH
USD	94,126.42	EUR	85,000.00	02/10/24	-737.83	*	State Street Bank GmbH
USD	624,556.45	EUR	564,000.00	02/10/24	-4,895.75	*	State Street Bank GmbH
USD	84,608.53	AUD	125,000.00	02/10/24	-2,108.64	*	State Street Bank GmbH
USD	110,345.15	GBP	84,000.00	02/10/24	-2,326.20	*	State Street Bank GmbH
USD	1,120,658.04	EUR	1,012,000.00	02/10/24	-8,784.56	*	State Street Bank GmbH
USD	5,066,215.92	EUR	4,575,000.00	02/10/24	-39,712.83	*	State Street Bank GmbH
USD	191,790.37	GBP	146,000.00	02/10/24	-4,043.17	*	State Street Bank GmbH
CHF	705,000.00	USD	833,855.73	02/10/24	1,892.58	*	UBS Europe SE
NOK	17,630,000.00	USD	1,662,145.81	02/10/24	11,691.83	*	UBS Europe SE
NOK	2,140,688,771.00	USD	204,448,179.56	02/10/24	-1,205,669.74	*	UBS Europe SE
SEK	795,000.00	USD	76,676.92	02/10/24	1,751.41	*	UBS Europe SE
USD	4,068,095.49	NOK	42,836,000.00	02/10/24	1,135.24	*	UBS Europe SE
USD	108,819.20	EUR	98,000.00	02/10/24	-553.70	*	UBS Europe SE
USD	203,203.20	EUR	183,000.00	02/10/24	-1,033.95	*	UBS Europe SE
USD	73,286.40	EUR	66,000.00	02/10/24	-372.90	*	UBS Europe SE
USD	390,860.80	EUR	352,000.00	02/10/24	-1,988.80	*	UBS Europe SE
USD	153,508.72	EUR	138,000.00	02/10/24	-506.18	*	UBS Europe SE
USD	135,710.60	EUR	122,000.00	02/10/24	-447.50	*	UBS Europe SE
USD	751,367.47	JPY	108,779,000.00	02/10/24	-9,112.08	*	UBS Europe SE
HKD	23,200.00	USD	2,979.19	03/10/24	7.64		UBS Europe SE
PEN	2,462,500.00	USD	668,602.74	04/10/24	-6,577.40	*	UBS Europe SE
PEN	106,000.00	USD	28,780.46	04/10/24	-283.13	*	UBS Europe SE
PEN	1,129,200.00	USD	306,593.39	04/10/24	-3,016.13	*	UBS Europe SE
PEN	162,200.00	USD	44,039.54	04/10/24	-433.24	*	UBS Europe SE
PEN	130,200.00	USD	35,351.10	04/10/24	-347.77	*	UBS Europe SE
PEN	441,700.00	USD	119,927.65	04/10/24	-1,179.80	*	UBS Europe SE
PEN	1,142,900.00	USD	310,313.13	04/10/24	-3,052.72	*	UBS Europe SE
EUR	364,115,641.00	USD	406,602,838.69	04/11/24	325,883.49	*	UBS Europe SE
GBP	25,218,761.00	USD	33,742,853.53	04/11/24	82,962.45	*	UBS Europe SE
NOK	2,152,406,771.00	USD	204,177,192.97	04/11/24	248,650.75	*	UBS Europe SE
USD	15,758,925.20	EUR	14,112,226.00	04/11/24	-12,630.45	*	UBS Europe SE
USD	291,617,383.11	EUR	261,145,374.00	04/11/24	-233,725.11	*	UBS Europe SE
USD	46,023,320.14	EUR	41,214,200.00	04/11/24	-36,886.71	*	UBS Europe SE
USD	149,287,101.44	EUR	133,687,627.00	04/11/24	-119,650.43	*	UBS Europe SE
USD	7,787,042.32	EUR	6,973,350.00	04/11/24	-6,241.15	*	UBS Europe SE
USD	25,218,544.28	EUR	22,583,380.00	04/11/24	-20,212.12	*	UBS Europe SE
USD	2,912,972.86	GBP	2,177,100.00	04/11/24	-7,162.03	*	UBS Europe SE
USD	53,565,197.00	GBP	40,033,600.00	04/11/24	-131,699.00	*	UBS Europe SE
USD	7,388.43	HKD	57,400.00	04/11/24	-4.54	*	UBS Europe SE
USD	4,674,323.96	GBP	3,493,500.00	04/11/24	-11,492.61	*	UBS Europe SE
USD	27,651,098.20	GBP	20,665,900.00	04/11/24	-67,984.85	*	UBS Europe SE
USD	21,669,860.82	GBP	16,195,638.00	04/11/24	-53,278.98	*	UBS Europe SE
USD	8,605,251.79	GBP	6,431,400.00	04/11/24	-21,157.45	*	UBS Europe SE
USD	566,655.38	NOK	5,973,600.00	04/11/24	-690.08	*	UBS Europe SE
USD	83,769.82	HKD	650,800.00	04/11/24	-51.52	*	UBS Europe SE

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL AGGREGATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	7,105.25	HKD	55,200.00	04/11/24	-4.37	*	UBS Europe SE
USD	29,309.14	HKD	227,700.00	04/11/24	-18.02	*	UBS Europe SE
USD	74,386.26	HKD	577,900.00	04/11/24	-45.75	*	UBS Europe SE
USD	10,812.33	HKD	84,000.00	04/11/24	-6.65	*	UBS Europe SE
USD	71,370.41	ILS	264,200.00	04/11/24	290.19	*	UBS Europe SE
USD	51,546.90	NOK	543,400.00	04/11/24	-62.77	*	UBS Europe SE
USD	137,355.21	HKD	1,067,100.00	04/11/24	-84.48	*	UBS Europe SE
USD	27,983.68	NOK	295,000.00	04/11/24	-34.08	*	UBS Europe SE
USD	958,227.76	NOK	10,101,500.00	04/11/24	-1,166.95	*	UBS Europe SE
USD	459,160.09	NOK	4,840,400.00	04/11/24	-559.17	*	UBS Europe SE
USD	81,427.78	NOK	858,400.00	04/11/24	-99.16	*	UBS Europe SE
USD	237,559.21	ILS	879,400.00	04/11/24	965.95	*	UBS Europe SE
USD	37,765.27	ILS	139,800.00	04/11/24	153.56	*	UBS Europe SE
USD	1,405,473.10	ILS	5,202,800.00	04/11/24	5,714.81	*	UBS Europe SE
USD	92,522.21	ILS	342,500.00	04/11/24	376.21	*	UBS Europe SE
USD	652,166.75	ILS	2,414,200.00	04/11/24	2,651.78	*	UBS Europe SE
USD	764,138.88	ILS	2,828,700.00	04/11/24	3,107.08	*	UBS Europe SE
USD	354,860.76	THB	11,473,500.00	04/11/24	-2,496.93	*	UBS Europe SE
USD	1,905,314.79	THB	61,603,400.00	04/11/24	-13,406.51	*	UBS Europe SE
USD	674,066.88	THB	21,794,200.00	04/11/24	-4,742.99	*	UBS Europe SE
USD	118,868.38	THB	3,843,300.00	04/11/24	-836.40	*	UBS Europe SE
USD	4,490,084.25	THB	145,175,200.00	04/11/24	-31,593.92	*	UBS Europe SE
USD	2,257,401.24	THB	72,987,200.00	04/11/24	-15,883.93	*	UBS Europe SE
USD	227,196.25	THB	7,345,800.00	04/11/24	-1,598.64	*	UBS Europe SE
USD	16,330,382.75	KRW	21,401,327,500.00	06/11/24	9,662.36	*	UBS Europe SE
USD	8,585,942.96	KRW	11,252,068,000.00	06/11/24	5,080.13	*	UBS Europe SE
USD	877,403.21	KRW	1,149,856,300.00	06/11/24	519.14	*	UBS Europe SE
USD	6,788,704.49	KRW	8,896,747,260.00	06/11/24	4,016.74	*	UBS Europe SE
USD	441,264.29	KRW	578,286,600.00	06/11/24	261.09	*	UBS Europe SE
USD	1,460,504.02	KRW	1,914,022,800.00	06/11/24	864.15	*	UBS Europe SE
USD	2,663,397.36	KRW	3,490,441,100.00	06/11/24	1,575.88	*	UBS Europe SE
KRW	1,914,022,800.00	USD	1,458,054.91	07/10/24	1,220.58	*	UBS Europe SE
KRW	8,896,747,260.00	USD	6,777,320.54	07/10/24	5,673.52	*	UBS Europe SE
KRW	21,401,327,500.00	USD	16,302,998.41	07/10/24	13,647.78	*	UBS Europe SE
KRW	11,252,068,000.00	USD	8,571,545.23	07/10/24	7,175.52	*	UBS Europe SE
KRW	3,490,441,100.00	USD	2,658,931.12	07/10/24	2,225.88	*	UBS Europe SE
KRW	1,149,856,300.00	USD	875,931.90	07/10/24	733.27	*	UBS Europe SE
KRW	578,286,600.00	USD	440,524.33	07/10/24	368.78	*	UBS Europe SE
USD	44,015.92	PEN	162,200.00	07/11/24	432.13	*	UBS Europe SE
USD	668,244.22	PEN	2,462,500.00	07/11/24	6,560.55	*	UBS Europe SE
USD	35,332.14	PEN	130,200.00	07/11/24	346.87	*	UBS Europe SE
USD	119,863.34	PEN	441,700.00	07/11/24	1,176.78	*	UBS Europe SE
USD	310,146.73	PEN	1,142,900.00	07/11/24	3,044.90	*	UBS Europe SE
USD	306,428.98	PEN	1,129,200.00	07/11/24	3,008.40	*	UBS Europe SE
USD	28,765.03	PEN	106,000.00	07/11/24	282.40	*	UBS Europe SE
CNH	7,973,000.00	USD	1,129,287.64	09/10/24	10,500.23	*	UBS Europe SE
					-10,490,470.84		

AMUNDI INDEX US GOV INFLATION-LINKED BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	30,075.04	EUR	27,000.00	02/10/24	-58.31	*	J.P. Morgan AG
USD	912,498.69	EUR	825,600.00	02/10/24	-8,912.19	*	J.P. Morgan AG
EUR	1,804,100.00	USD	2,019,637.63	04/11/24	-3,409.75	*	J.P. Morgan AG
EUR	116,000.00	USD	128,572.78	02/10/24	889.02	*	Société Générale SA
EUR	10,661,971.24	USD	11,874,639.33	02/10/24	24,653.67	*	Société Générale SA
USD	43,219.68	EUR	39,000.00	02/10/24	-306.27	*	Société Générale SA

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX US GOV INFLATION-LINKED BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	9,886,371.24	USD	11,021,702.34	04/11/24	27,118.32	*	Société Générale SA
					39,974.49		

AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	12,429,279.71	CAD	18,674,600.00	01/11/24	50,657.08	*	BNP Paribas Paris
EUR	41,383,000.13	CAD	62,176,650.00	01/11/24	168,661.57	*	BNP Paribas Paris
EUR	12,379.63	CAD	18,600.00	01/11/24	50.46	*	BNP Paribas Paris
AUD	8,000.00	EUR	4,913.19	02/10/24	59.61	*	BNP Paribas Paris
CAD	1,000.00	EUR	670.05	02/10/24	-6.81	*	BNP Paribas Paris
DKK	43,000.00	EUR	5,766.55	02/10/24	1.66	*	BNP Paribas Paris
EUR	898.23	USD	1,000.00	02/10/24	2.21	*	BNP Paribas Paris
EUR	347,614.11	USD	387,000.00	02/10/24	855.45	*	BNP Paribas Paris
EUR	9,406,207.70	USD	10,399,000.00	02/10/24	88,524.80	*	BNP Paribas Paris
EUR	229,139.44	AUD	377,000.00	02/10/24	-5,203.99	*	BNP Paribas Paris
EUR	688,222.52	GBP	581,000.00	02/10/24	-10,052.82	*	BNP Paribas Paris
EUR	361,872.05	JPY	57,141,000.00	02/10/24	3,934.99	*	BNP Paribas Paris
EUR	329,984.24	CAD	494,000.00	02/10/24	2,343.72	*	BNP Paribas Paris
EUR	83,086.47	CAD	124,000.00	02/10/24	844.72	*	BNP Paribas Paris
EUR	261,320.36	CAD	390,000.00	02/10/24	2,656.79	*	BNP Paribas Paris
EUR	18,424.47	AUD	30,000.00	02/10/24	-223.55	*	BNP Paribas Paris
EUR	10,031.16	AUD	16,400.00	02/10/24	-163.09	*	BNP Paribas Paris
EUR	9,696,951.31	AUD	15,853,600.00	02/10/24	-157,656.30	*	BNP Paribas Paris
EUR	33,288,003.91	AUD	54,422,744.00	02/10/24	-541,207.59	*	BNP Paribas Paris
EUR	30,423.79	CAD	46,000.00	02/10/24	-85.25	*	BNP Paribas Paris
EUR	11,904.96	CAD	18,000.00	02/10/24	-33.36	*	BNP Paribas Paris
EUR	30,803.65	GBP	26,000.00	02/10/24	-444.47	*	BNP Paribas Paris
EUR	2,754.10	JPY	445,000.00	02/10/24	-33.43	*	BNP Paribas Paris
EUR	5,953.33	CAD	9,000.00	02/10/24	-15.83	*	BNP Paribas Paris
EUR	6,293.09	USD	7,000.00	02/10/24	20.97	*	BNP Paribas Paris
EUR	102,713.17	JPY	16,198,000.00	02/10/24	1,247.24	*	BNP Paribas Paris
EUR	122,265.76	USD	136,000.00	02/10/24	407.42	*	BNP Paribas Paris
EUR	19,536.93	JPY	3,081,000.00	02/10/24	237.23	*	BNP Paribas Paris
EUR	210,223.64	USD	234,000.00	02/10/24	555.61	*	BNP Paribas Paris
EUR	740,274.71	USD	824,000.00	02/10/24	1,956.53	*	BNP Paribas Paris
EUR	128,733,313.64	GBP	108,500,170.00	02/10/24	-1,667,707.94	*	BNP Paribas Paris
EUR	37,730.07	GBP	31,800.00	02/10/24	-488.80	*	BNP Paribas Paris
EUR	95,621.36	DKK	713,000.00	02/10/24	-23.64	*	BNP Paribas Paris
EUR	28,699.82	DKK	214,000.00	02/10/24	-7.09	*	BNP Paribas Paris
EUR	15,437.98	SEK	175,000.00	02/10/24	-30.95	*	BNP Paribas Paris
EUR	50,724.79	SEK	575,000.00	02/10/24	-101.69	*	BNP Paribas Paris
EUR	3,889.60	DKK	29,000.00	02/10/24	-0.59	*	BNP Paribas Paris
EUR	466,482.06	JPY	74,682,000.00	02/10/24	-1,333.61	*	BNP Paribas Paris
EUR	4,157.85	DKK	31,000.00	02/10/24	-0.63	*	BNP Paribas Paris
EUR	228,465.43	AUD	373,000.00	02/10/24	-3,391.60	*	BNP Paribas Paris
EUR	770,534.89	AUD	1,258,000.00	02/10/24	-11,438.69	*	BNP Paribas Paris
EUR	6,121,025.17	GBP	5,172,000.00	02/10/24	-94,947.43	*	BNP Paribas Paris
EUR	234,946.22	JPY	37,877,000.00	02/10/24	-2,319.17	*	BNP Paribas Paris
GBP	135,000.00	EUR	159,916.00	02/10/24	2,333.86	*	BNP Paribas Paris
GBP	1,221,000.00	EUR	1,446,586.65	02/10/24	20,873.24	*	BNP Paribas Paris
GBP	486,503,571.20	EUR	577,226,900.36	02/10/24	7,477,830.38	*	BNP Paribas Paris
GBP	5,550,000.00	EUR	6,579,219.55	02/10/24	91,052.67	*	BNP Paribas Paris
JPY	62,580,000.00	EUR	387,306.71	02/10/24	4,700.80	*	BNP Paribas Paris
JPY	9,479,000.00	EUR	59,208.15	02/10/24	169.27	*	BNP Paribas Paris
JPY	6,638,000.00	EUR	41,174.67	02/10/24	406.44	*	BNP Paribas Paris
USD	189,000.00	EUR	169,765.03	02/10/24	-417.78	*	BNP Paribas Paris

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
USD	45,000.00	EUR	40,418.58	02/10/24	-97.81	*	BNP Paribas Paris
USD	144,000.00	EUR	129,339.46	02/10/24	-312.98	*	BNP Paribas Paris
USD	1,000.00	EUR	904.48	02/10/24	-8.46	*	BNP Paribas Paris
USD	3,076,000.00	EUR	2,791,411.17	02/10/24	-35,262.25	*	BNP Paribas Paris
USD	1,918,000.00	EUR	1,735,269.21	02/10/24	-16,708.21	*	BNP Paribas Paris
USD	1,000.00	EUR	904.73	02/10/24	-8.71	*	BNP Paribas Paris
USD	3,370,000.00	EUR	3,048,934.95	02/10/24	-29,356.97	*	BNP Paribas Paris
EUR	42,848.73	GBP	36,000.00	02/10/24	-417.89	*	BOFA Securities Europe
EUR	298,750.84	GBP	251,000.00	02/10/24	-2,913.72	*	BOFA Securities Europe
EUR	106,720.39	GBP	89,000.00	02/10/24	-244.34	*	BOFA Securities Europe
EUR	271,503.94	GBP	229,000.00	02/10/24	-3,719.90	*	BOFA Securities Europe
EUR	522,852.57	GBP	441,000.00	02/10/24	-7,163.65	*	BOFA Securities Europe
GBP	13,000.00	EUR	15,588.37	02/10/24	35.69	*	BOFA Securities Europe
CAD	21,000.00	EUR	13,880.61	02/10/24	47.43	*	Citigroup Global Markets Europe AG
EUR	42,718,496.85	CAD	63,970,650.00	02/10/24	290,607.61	*	Citigroup Global Markets Europe AG
EUR	13,088.54	CAD	19,600.00	02/10/24	89.04	*	Citigroup Global Markets Europe AG
EUR	12,443,864.51	CAD	18,634,600.00	02/10/24	84,653.77	*	Citigroup Global Markets Europe AG
EUR	1,344,551.92	USD	1,500,000.00	02/10/24	526.11	*	Citigroup Global Markets Europe AG
EUR	2,816.22	DKK	21,000.00	02/10/24	-0.81	*	Citigroup Global Markets Europe AG
USD	199,000.00	EUR	178,377.22	02/10/24	-69.80	*	Citigroup Global Markets Europe AG
AUD	16,000.00	EUR	9,849.63	02/10/24	95.98	*	HSBC Continental Europe SA
AUD	19,000.00	EUR	11,580.90	02/10/24	229.51	*	HSBC Continental Europe SA
AUD	7,000.00	EUR	4,279.45	02/10/24	71.75	*	HSBC Continental Europe SA
CAD	2,705,000.00	EUR	1,795,901.06	02/10/24	-1,837.06	*	HSBC Continental Europe SA
CAD	172,000.00	EUR	114,194.08	02/10/24	-116.81	*	HSBC Continental Europe SA
CAD	8,000.00	EUR	5,292.56	02/10/24	13.36	*	HSBC Continental Europe SA
EUR	11,615.66	AUD	19,000.00	02/10/24	-194.75	*	HSBC Continental Europe SA
EUR	178,195.26	JPY	28,321,000.00	02/10/24	789.63	*	HSBC Continental Europe SA
EUR	10,330.15	AUD	17,000.00	02/10/24	-237.06	*	HSBC Continental Europe SA
EUR	24,306.24	AUD	40,000.00	02/10/24	-557.78	*	HSBC Continental Europe SA
EUR	1,236,409.62	JPY	198,699,000.00	02/10/24	-8,261.20	*	HSBC Continental Europe SA
EUR	4,012,085.39	JPY	644,768,000.00	02/10/24	-26,807.17	*	HSBC Continental Europe SA
EUR	56,380.02	GBP	47,000.00	02/10/24	-106.96	*	HSBC Continental Europe SA
EUR	14,255.68	GBP	12,000.00	02/10/24	-166.53	*	HSBC Continental Europe SA
EUR	42,476.52	AUD	69,000.00	02/10/24	-413.92	*	HSBC Continental Europe SA
EUR	293,753.63	JPY	47,244,000.00	02/10/24	-2,187.61	*	HSBC Continental Europe SA
EUR	287,982.26	USD	321,000.00	02/10/24	360.74	*	HSBC Continental Europe SA
EUR	12,190.42	AUD	20,000.00	02/10/24	-241.59	*	HSBC Continental Europe SA
EUR	809.34	JPY	127,000.00	02/10/24	13.80	*	HSBC Continental Europe SA
EUR	18,042.24	USD	20,000.00	02/10/24	121.90	*	HSBC Continental Europe SA
EUR	5,360.87	CAD	8,000.00	02/10/24	54.95	*	HSBC Continental Europe SA
EUR	15,877.68	CAD	24,000.00	02/10/24	-40.08	*	HSBC Continental Europe SA
GBP	134,000.00	EUR	160,743.03	02/10/24	304.98	*	HSBC Continental Europe SA
GBP	31,000.00	EUR	36,827.17	02/10/24	430.21	*	HSBC Continental Europe SA
GBP	382,000.00	EUR	453,501.28	02/10/24	5,605.74	*	HSBC Continental Europe SA
JPY	6,660,000.00	EUR	41,904.61	02/10/24	-185.69	*	HSBC Continental Europe SA
JPY	173,000.00	EUR	1,076.50	02/10/24	7.19	*	HSBC Continental Europe SA
JPY	11,567,000.00	EUR	71,921.27	02/10/24	535.60	*	HSBC Continental Europe SA
USD	1,447,000.00	EUR	1,295,885.50	02/10/24	651.39	*	HSBC Continental Europe SA
USD	47,000.00	EUR	42,091.65	02/10/24	21.16	*	HSBC Continental Europe SA
USD	422,000.00	EUR	378,593.50	02/10/24	-474.24	*	HSBC Continental Europe SA
USD	1,000.00	EUR	906.77	02/10/24	-10.75	*	HSBC Continental Europe SA
USD	62,000.00	EUR	55,930.93	02/10/24	-377.86	*	HSBC Continental Europe SA
EUR	4,768,358.14	DKK	35,541,346.00	04/11/24	-1,058.29	*	HSBC Continental Europe SA
EUR	1,435.55	DKK	10,700.00	04/11/24	-0.32	*	HSBC Continental Europe SA
EUR	1,430,896.01	DKK	10,665,300.00	04/11/24	-317.57	*	HSBC Continental Europe SA
EUR	33,279,337.55	AUD	53,856,744.00	04/11/24	-169,397.25	*	HSBC Continental Europe SA
EUR	10,133.94	AUD	16,400.00	04/11/24	-51.59	*	HSBC Continental Europe SA

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
EUR	9,994,662.38	AUD	16,174,600.00	04/11/24	-50,874.46	*	HSBC Continental Europe SA
EUR	167,440.29	JPY	26,652,000.00	05/11/24	-68.98	*	HSBC Continental Europe SA
JPY	6,447,000.00	EUR	40,503.06	05/11/24	16.69	*	HSBC Continental Europe SA
EUR	106,524.31	JPY	17,110,000.00	02/10/24	-654.48	*	J.P. Morgan AG
EUR	104,531,676.57	JPY	16,789,942,700.00	02/10/24	-642,238.08	*	J.P. Morgan AG
EUR	359,310,322.09	JPY	57,712,646,707.00	02/10/24	-2,207,587.02	*	J.P. Morgan AG
EUR	3,011.53	SEK	34,000.00	02/10/24	6.14	*	J.P. Morgan AG
EUR	2,657.23	SEK	30,000.00	02/10/24	5.41	*	J.P. Morgan AG
EUR	41,697.37	GBP	35,000.00	02/10/24	-367.41	*	J.P. Morgan AG
EUR	633,800.01	GBP	532,000.00	02/10/24	-5,584.64	*	J.P. Morgan AG
EUR	1,789.69	USD	2,000.00	02/10/24	-2.34	*	J.P. Morgan AG
EUR	537,800.82	USD	601,000.00	02/10/24	-705.52	*	J.P. Morgan AG
EUR	2,030.41	SEK	23,000.00	02/10/24	-2.65	*	J.P. Morgan AG
USD	180,000.00	EUR	161,071.79	02/10/24	211.31	*	J.P. Morgan AG
AUD	12,000.00	EUR	7,433.18	04/11/24	19.63	*	J.P. Morgan AG
CAD	17,000.00	EUR	11,271.45	04/11/24	-3.48	*	J.P. Morgan AG
EUR	73,249.93	USD	82,000.00	04/11/24	-123.00	*	J.P. Morgan AG
EUR	7,185.69	GBP	6,000.00	04/11/24	-15.40	*	J.P. Morgan AG
EUR	1,989.08	CAD	3,000.00	04/11/24	0.62	*	J.P. Morgan AG
EUR	3,716.59	AUD	6,000.00	04/11/24	-9.81	*	J.P. Morgan AG
EUR	125,843,848.28	GBP	104,963,170.00	04/11/24	-130,782.01	*	J.P. Morgan AG
EUR	38,126.08	GBP	31,800.00	04/11/24	-39.63	*	J.P. Morgan AG
GBP	280,000.00	EUR	335,332.15	04/11/24	718.59	*	J.P. Morgan AG
GBP	489,493,571.20	EUR	586,870,182.25	04/11/24	609,899.23	*	J.P. Morgan AG
USD	271,000.00	EUR	242,082.08	04/11/24	406.49	*	J.P. Morgan AG
EUR	1,458,260.41	GBP	1,229,000.00	02/10/24	-18,814.29	*	Morgan Stanley Europe SE (FXO)
EUR	901.19	USD	1,000.00	02/10/24	5.17	*	Morgan Stanley Europe SE (FXO)
EUR	279,011.80	JPY	43,925,000.00	02/10/24	3,861.12	*	Morgan Stanley Europe SE (FXO)
EUR	170,017.75	JPY	26,766,000.00	02/10/24	2,352.79	*	Morgan Stanley Europe SE (FXO)
EUR	8,948,855.85	USD	9,920,000.00	02/10/24	60,365.19	*	Morgan Stanley Europe SE (FXO)
EUR	30,042,716.35	USD	33,303,000.00	02/10/24	202,655.42	*	Morgan Stanley Europe SE (FXO)
EUR	615,825.73	USD	683,000.00	02/10/24	3,845.98	*	Morgan Stanley Europe SE (FXO)
EUR	1,803.30	USD	2,000.00	02/10/24	11.27	*	Morgan Stanley Europe SE (FXO)
EUR	1,202,065.56	GBP	1,014,000.00	02/10/24	-16,611.20	*	Morgan Stanley Europe SE (FXO)
GBP	1,260,000.00	EUR	1,495,052.09	02/10/24	19,279.98	*	Morgan Stanley Europe SE (FXO)
JPY	66,000.00	EUR	424.67	02/10/24	-11.24	*	Morgan Stanley Europe SE (FXO)
JPY	193,918,000.00	EUR	1,247,745.87	02/10/24	-33,023.73	*	Morgan Stanley Europe SE (FXO)
SEK	79,000.00	EUR	6,972.95	02/10/24	10.17	*	Morgan Stanley Europe SE (FXO)
SEK	1,378,000.00	EUR	121,629.37	02/10/24	177.40	*	Morgan Stanley Europe SE (FXO)
SEK	48,000.00	EUR	4,250.55	02/10/24	-7.64	*	Morgan Stanley Europe SE (FXO)
USD	747,000.00	EUR	674,267.69	02/10/24	-4,942.84	*	Morgan Stanley Europe SE (FXO)
USD	2,691,000.00	EUR	2,428,988.42	02/10/24	-17,806.13	*	Morgan Stanley Europe SE (FXO)
USD	1,000.00	EUR	902.63	02/10/24	-6.61	*	Morgan Stanley Europe SE (FXO)
USD	10,000.00	EUR	9,021.02	02/10/24	-60.85	*	Morgan Stanley Europe SE (FXO)
EUR	355,535,316.17	JPY	56,510,745,707.00	05/11/24	360,512.08	*	Morgan Stanley Europe SE (FXO)
EUR	107,118.46	JPY	17,026,000.00	05/11/24	108.61	*	Morgan Stanley Europe SE (FXO)
EUR	106,652,466.20	JPY	16,951,931,700.00	05/11/24	108,145.37	*	Morgan Stanley Europe SE (FXO)
USD	1,000.00	EUR	900.56	02/10/24	-4.54	*	Royal Bank of Canada, Ldn
CAD	75,000.00	EUR	49,873.39	02/10/24	-130.40	*	Société Générale SA
EUR	3,534,749.00	SEK	40,010,696.00	02/10/24	-1,951.79	*	Société Générale SA
EUR	1,029,511.97	SEK	11,653,300.00	02/10/24	-568.47	*	Société Générale SA
EUR	1,077.81	SEK	12,200.00	02/10/24	-0.60	*	Société Générale SA
EUR	299,738,261.61	USD	333,916,726.18	02/10/24	543,130.41	*	Société Générale SA
EUR	1,028,968,589.23	USD	1,146,299,510.83	02/10/24	1,864,507.13	*	Société Générale SA
GBP	19,000.00	EUR	22,810.25	02/10/24	24.92	*	Société Générale SA
GBP	2,182,000.00	EUR	2,619,576.71	02/10/24	2,861.85	*	Société Générale SA
GBP	5,567,000.00	EUR	6,603,036.97	02/10/24	87,666.71	*	Société Générale SA
GBP	24,000.00	EUR	28,466.48	02/10/24	377.95	*	Société Générale SA

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
JPY	133,187,000.00	EUR	846,689.33	02/10/24	-12,392.37	*	Société Générale SA
USD	337,322.74	EUR	302,795.65	02/10/24	-548.67	*	Société Générale SA
EUR	3,472,719.93	SEK	39,212,696.00	04/11/24	5,823.81	*	Société Générale SA
EUR	1,080.45	SEK	12,200.00	04/11/24	1.81	*	Société Générale SA
EUR	1,043,542.14	SEK	11,783,300.00	04/11/24	1,750.04	*	Société Générale SA
EUR	305,799,155.54	USD	341,019,726.18	04/11/24	659,110.14	*	Société Générale SA
EUR	1,018,233,014.29	USD	1,135,508,510.83	04/11/24	2,194,668.26	*	Société Générale SA
USD	346,322.74	EUR	310,554.47	04/11/24	-669.36	*	Société Générale SA
AUD	2,000.00	EUR	1,233.47	02/10/24	9.73	*	State Street Bank GmbH
AUD	68,000.00	EUR	41,937.85	02/10/24	330.99	*	State Street Bank GmbH
AUD	2,211,000.00	EUR	1,338,545.04	02/10/24	35,813.93	*	State Street Bank GmbH
AUD	125,000.00	EUR	75,675.32	02/10/24	2,024.76	*	State Street Bank GmbH
CAD	17,000.00	EUR	11,310.98	02/10/24	-35.90	*	State Street Bank GmbH
CAD	9,000.00	EUR	5,985.16	02/10/24	-16.00	*	State Street Bank GmbH
EUR	1,438,258.59	JPY	229,230,000.00	02/10/24	2,338.47	*	State Street Bank GmbH
EUR	3,285,969.60	JPY	526,796,000.00	02/10/24	-13,934.31	*	State Street Bank GmbH
EUR	374.26	JPY	60,000.00	02/10/24	-1.59	*	State Street Bank GmbH
EUR	1,406,259.48	DKK	10,486,300.00	02/10/24	-419.57	*	State Street Bank GmbH
EUR	4,835,048.18	DKK	36,054,346.00	02/10/24	-1,442.60	*	State Street Bank GmbH
EUR	1,434.92	DKK	10,700.00	02/10/24	-0.43	*	State Street Bank GmbH
EUR	4,868.22	AUD	8,000.00	02/10/24	-104.58	*	State Street Bank GmbH
EUR	17,185.78	CAD	26,000.00	02/10/24	-58.46	*	State Street Bank GmbH
EUR	53,228.14	CAD	80,000.00	02/10/24	168.95	*	State Street Bank GmbH
EUR	22,610.59	CAD	34,000.00	02/10/24	60.43	*	State Street Bank GmbH
EUR	14,100.30	JPY	2,262,000.00	02/10/24	-69.10	*	State Street Bank GmbH
EUR	63,214.49	JPY	10,141,000.00	02/10/24	-309.77	*	State Street Bank GmbH
JPY	2,503,265,000.00	EUR	16,069,863.57	02/10/24	-389,156.13	*	State Street Bank GmbH
JPY	32,000.00	EUR	205.43	02/10/24	-4.98	*	State Street Bank GmbH
JPY	60,194,000.00	EUR	386,419.08	02/10/24	-9,357.72	*	State Street Bank GmbH
DKK	66,000.00	EUR	8,846.12	02/10/24	7.41	*	UBS Europe SE
DKK	1,233,000.00	EUR	165,261.63	02/10/24	138.49	*	UBS Europe SE
EUR	4,021,138.67	USD	4,465,000.00	02/10/24	20,421.86	*	UBS Europe SE
EUR	289,625.43	GBP	242,000.00	02/10/24	-1,222.48	*	UBS Europe SE
EUR	65,823.96	GBP	55,000.00	02/10/24	-277.84	*	UBS Europe SE
USD	51,182,000.00	EUR	46,125,700.69	02/10/24	-265,748.18	*	UBS Europe SE
USD	769,000.00	EUR	693,030.05	02/10/24	-3,992.82	*	UBS Europe SE
					8,460,079.19		

AMUNDI EUR FLOATING RATE CORPORATE BOND ESG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
GBP	1,000.00	EUR	1,186.05	02/10/24	15.80	*	Royal Bank of Canada, Ldn
EUR	1,975.04	USD	2,200.00	02/10/24	3.80	*	State Street Bank GmbH
GBP	344,299.20	EUR	408,562.14	02/10/24	5,234.15	*	State Street Bank GmbH
USD	1,770,912.73	EUR	1,588,947.00	02/10/24	-2,178.73	*	State Street Bank GmbH
GBP	345,299.20	EUR	414,014.12	04/11/24	406.83	*	State Street Bank GmbH
USD	1,776,712.73	EUR	1,593,669.01	04/11/24	-3,890.04	*	State Street Bank GmbH
USD	8,000.00	EUR	7,217.81	02/10/24	-49.67	*	UBS Europe SE
					-457.86		

AMUNDI USD FLOATING RATE CORPORATE BOND ESG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
MXN	9,151,990.26	USD	463,862.42	03/10/24	2,955.45	*	Citigroup Global Markets Europe AG
USD	1,272.12	MXN	24,400.00	03/10/24	27.55	*	Citigroup Global Markets Europe AG
MXN	9,243,052.35	USD	469,982.99	04/11/24	-781.64	*	Citigroup Global Markets Europe AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI USD FLOATING RATE CORPORATE BOND ESG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	592,700.55	EUR	532,100.00	02/10/24	-1,149.66	*	Morgan Stanley Europe SE (FXO)
EUR	179,207,658.86	USD	199,669,661.03	02/10/24	335,046.64	*	Royal Bank of Canada, Ldn
MXN	102,000.00	USD	5,169.05	03/10/24	33.69	*	Royal Bank of Canada, Ldn
EUR	173,062,858.86	USD	192,983,363.07	04/11/24	428,399.80	*	Royal Bank of Canada, Ldn
EUR	529,000.00	USD	586,336.19	02/10/24	4,054.26	*	Société Générale SA
EUR	338,400.00	USD	376,821.97	02/10/24	849.35	*	State Street Bank GmbH
EUR	674,800.00	USD	753,483.16	02/10/24	-372.62	*	State Street Bank GmbH
USD	4,709,792.02	EUR	4,261,300.00	02/10/24	-46,031.85	*	State Street Bank GmbH
USD	1,382,328.78	EUR	1,242,800.00	02/10/24	-4,698.16	*	State Street Bank GmbH
USD	1,839,131.19	EUR	1,650,800.00	02/10/24	-3,244.15	*	State Street Bank GmbH
MXN	13,462.09	USD	680.00	03/10/24	6.66	*	State Street Bank GmbH
					715,095.32		

AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	32,801,005.29	USD	36,556,074.22	02/10/24	51,487.73	*	Banco Bilbao Vizcaya (Madrid)
USD	978,689.66	GBP	740,000.00	02/10/24	-13,891.31	*	Banco Bilbao Vizcaya (Madrid)
EUR	1,172,890.35	USD	1,300,000.00	02/10/24	9,004.28	*	Citigroup Global Markets Europe AG
EUR	614,000.00	USD	678,039.46	02/10/24	7,215.24	*	Citigroup Global Markets Europe AG
USD	6,569.22	GBP	5,000.00	02/10/24	-137.41	*	Citigroup Global Markets Europe AG
USD	601,584.98	EUR	543,000.00	02/10/24	-4,430.17	*	Citigroup Global Markets Europe AG
USD	28,921.82	GBP	22,000.00	02/10/24	-587.34	*	Citigroup Global Markets Europe AG
USD	18,306.50	GBP	14,000.00	02/10/24	-472.06	*	Citigroup Global Markets Europe AG
EUR	34,044,895.64	USD	37,974,643.47	04/11/24	73,285.04	*	Citigroup Global Markets Europe AG
USD	1,044,607.03	GBP	781,000.00	04/11/24	-2,944.92	*	Standard Chartered Bank AG
					118,529.08		

AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	9,973.88	EUR	9,000.00	02/10/24	-70.57	*	BNP Paribas Paris
EUR	5,577,233.18	USD	6,219,527.99	04/11/24	13,481.84	*	BNP Paribas Paris
USD	6,015.00	EUR	5,400.00	02/10/24	-11.67	*	Citigroup Global Markets Europe AG
EUR	5,708,733.18	USD	6,358,088.45	02/10/24	13,143.22	*	Société Générale SA
EUR	118,000.00	USD	130,031.49	02/10/24	1,662.41	*	State Street Bank GmbH
EUR	202,400.00	USD	224,729.90	02/10/24	1,158.62	*	State Street Bank GmbH
EUR	172,000.00	USD	190,641.72	02/10/24	1,318.88	*	State Street Bank GmbH
EUR	199,000.00	USD	219,951.56	02/10/24	2,142.39	*	State Street Bank GmbH
USD	900,075.24	EUR	808,500.00	02/10/24	-2,251.19	*	State Street Bank GmbH
					30,573.93		

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	3,941.20	GBP	3,000.00	02/10/24	-82.78	*	BOFA Securities Europe
AUD	1,000.00	USD	679.28	02/10/24	14.46	*	CACIB Londres
AUD	6,000.00	USD	4,075.66	02/10/24	86.76	*	CACIB Londres
AUD	81,000.00	USD	55,021.38	02/10/24	1,171.35	*	CACIB Londres
EUR	35,000.00	USD	38,864.55	02/10/24	197.20	*	CACIB Londres
EUR	3,000.00	USD	3,331.25	02/10/24	16.90	*	CACIB Londres
EUR	1,006,000.00	USD	1,112,173.64	02/10/24	10,572.66	*	CACIB Londres
EUR	11,000.00	USD	12,160.94	02/10/24	115.61	*	CACIB Londres
EUR	13,000.00	USD	14,372.03	02/10/24	136.62	*	CACIB Londres
EUR	315,194,177.80	USD	351,097,883.55	02/10/24	674,578.58	*	CACIB Londres

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	7,000.00	USD	7,808.95	02/10/24	3.40	*	CACIB Londres
EUR	76,000.00	USD	84,782.83	02/10/24	36.97	*	CACIB Londres
EUR	51,000.00	USD	56,728.89	02/10/24	189.66	*	CACIB Londres
EUR	8,000.00	USD	8,898.65	02/10/24	29.75	*	CACIB Londres
USD	1,110.42	EUR	1,000.00	02/10/24	-5.63	*	CACIB Londres
USD	5,335,296.81	EUR	4,789,702.73	02/10/24	-10,250.92	*	CACIB Londres
USD	4,986,065.65	EUR	4,476,184.38	02/10/24	-9,579.93	*	CACIB Londres
USD	726,083.39	EUR	651,833.20	02/10/24	-1,395.05	*	CACIB Londres
USD	385,978.89	EUR	347,000.00	02/10/24	-1,290.46	*	CACIB Londres
USD	417,220.79	EUR	374,000.00	02/10/24	-181.91	*	CACIB Londres
USD	2,203.86	EUR	2,000.00	02/10/24	-28.24	*	CACIB Londres
USD	27,149.03	CHF	23,000.00	02/10/24	-116.52	*	CACIB Londres
USD	11,019.30	EUR	10,000.00	02/10/24	-141.20	*	CACIB Londres
USD	1,129,478.15	EUR	1,025,000.00	02/10/24	-14,473.10	*	CACIB Londres
AUD	1,000.00	USD	672.00	02/10/24	21.74	*	Citigroup Global Markets Europe AG
AUD	13,000.00	USD	8,794.66	02/10/24	223.93	*	Citigroup Global Markets Europe AG
AUD	1,000.00	USD	679.70	02/10/24	14.04	*	Citigroup Global Markets Europe AG
CAD	1,000.00	USD	738.58	02/10/24	1.63	*	Citigroup Global Markets Europe AG
CAD	12,000.00	USD	8,833.70	02/10/24	48.81	*	Citigroup Global Markets Europe AG
CAD	3,000.00	USD	2,210.31	02/10/24	10.32	*	Citigroup Global Markets Europe AG
CAD	1,000.00	USD	742.88	02/10/24	-2.67	*	Citigroup Global Markets Europe AG
DKK	18,000.00	USD	2,685.47	02/10/24	9.34	*	Citigroup Global Markets Europe AG
GBP	60,000.00	USD	79,282.55	02/10/24	1,196.99	*	Citigroup Global Markets Europe AG
GBP	21,000.00	USD	27,748.89	02/10/24	418.95	*	Citigroup Global Markets Europe AG
NZD	1,000.00	USD	618.80	02/10/24	17.45	*	Citigroup Global Markets Europe AG
NZD	6,000.00	USD	3,715.18	02/10/24	102.33	*	Citigroup Global Markets Europe AG
SEK	9,000.00	USD	873.30	02/10/24	14.57	*	Citigroup Global Markets Europe AG
SEK	91,000.00	USD	8,941.03	02/10/24	36.30	*	Citigroup Global Markets Europe AG
SEK	23,000.00	USD	2,255.47	02/10/24	13.53	*	Citigroup Global Markets Europe AG
SEK	4,000.00	USD	390.95	02/10/24	3.66	*	Citigroup Global Markets Europe AG
USD	40,389.72	SEK	410,500.00	02/10/24	-106.92	*	Citigroup Global Markets Europe AG
USD	277,483.81	SEK	2,820,200.00	02/10/24	-734.54	*	Citigroup Global Markets Europe AG
USD	296,955.49	SEK	3,018,100.00	02/10/24	-786.09	*	Citigroup Global Markets Europe AG
USD	51,090.51	DKK	342,000.00	02/10/24	-110.97	*	Citigroup Global Markets Europe AG
USD	6,946.52	DKK	46,500.00	02/10/24	-15.08	*	Citigroup Global Markets Europe AG
USD	47,833.87	DKK	320,200.00	02/10/24	-103.89	*	Citigroup Global Markets Europe AG
USD	1,186,405.38	DKK	7,941,800.00	02/10/24	-2,576.78	*	Citigroup Global Markets Europe AG
USD	7,028,943.64	SEK	71,438,500.00	02/10/24	-18,606.78	*	Citigroup Global Markets Europe AG
USD	9,442.36	CHF	8,000.00	02/10/24	-41.31	*	Citigroup Global Markets Europe AG
USD	298,648.15	CHF	252,000.00	02/10/24	-87.42	*	Citigroup Global Markets Europe AG
USD	30,391.64	GBP	23,000.00	02/10/24	-458.85	*	Citigroup Global Markets Europe AG
USD	22,362.81	CHF	19,000.00	02/10/24	-160.90	*	Citigroup Global Markets Europe AG
USD	9,441.25	CHF	8,000.00	02/10/24	-42.42	*	Citigroup Global Markets Europe AG
USD	243,374.23	CHF	206,000.00	02/10/24	-830.23	*	Citigroup Global Markets Europe AG
USD	67,401.30	CHF	57,000.00	02/10/24	-169.84	*	Citigroup Global Markets Europe AG
USD	244,923.15	AUD	355,800.00	04/11/24	-2,034.60	*	Citigroup Global Markets Europe AG
USD	208,577.05	AUD	303,000.00	04/11/24	-1,732.67	*	Citigroup Global Markets Europe AG
USD	6,133,473.16	AUD	8,910,100.00	04/11/24	-50,951.42	*	Citigroup Global Markets Europe AG
USD	33,730.28	AUD	49,000.00	04/11/24	-280.20	*	Citigroup Global Markets Europe AG
USD	284,440.26	CAD	383,500.00	01/11/24	379.17	*	J.P. Morgan AG
USD	39,087.36	CAD	52,700.00	01/11/24	52.11	*	J.P. Morgan AG
USD	244,611.21	CAD	329,800.00	01/11/24	326.08	*	J.P. Morgan AG
USD	7,178,723.42	CAD	9,678,800.00	01/11/24	9,569.61	*	J.P. Morgan AG
AUD	3,000.00	USD	2,021.89	02/10/24	59.32	*	J.P. Morgan AG
CAD	4,000.00	USD	2,962.91	02/10/24	-2.07	*	J.P. Morgan AG
CAD	4,000.00	USD	2,964.32	02/10/24	-3.48	*	J.P. Morgan AG
CAD	1,000.00	USD	741.08	02/10/24	-0.87	*	J.P. Morgan AG
CAD	108,000.00	USD	80,036.71	02/10/24	-94.15	*	J.P. Morgan AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
CAD	3,000.00	USD	2,223.24	02/10/24	-2.61	*	J.P. Morgan AG
CHF	112,000.00	USD	132,458.10	02/10/24	313.25	*	J.P. Morgan AG
CHF	13,000.00	USD	15,356.37	02/10/24	54.59	*	J.P. Morgan AG
EUR	5,000.00	USD	5,566.64	02/10/24	13.61	*	J.P. Morgan AG
EUR	24,000.00	USD	26,719.89	02/10/24	65.31	*	J.P. Morgan AG
EUR	9,000.00	USD	10,019.96	02/10/24	24.49	*	J.P. Morgan AG
EUR	3,000.00	USD	3,315.88	02/10/24	32.27	*	J.P. Morgan AG
EUR	1,000.00	USD	1,108.03	02/10/24	8.02	*	J.P. Morgan AG
EUR	4,000.00	USD	4,432.10	02/10/24	32.10	*	J.P. Morgan AG
EUR	3,000.00	USD	3,324.08	02/10/24	24.07	*	J.P. Morgan AG
EUR	2,000.00	USD	2,210.59	02/10/24	21.51	*	J.P. Morgan AG
EUR	23,000.00	USD	25,492.84	02/10/24	176.31	*	J.P. Morgan AG
EUR	1,079,000.00	USD	1,195,946.55	02/10/24	8,271.40	*	J.P. Morgan AG
EUR	3,000.00	USD	3,314.42	02/10/24	33.73	*	J.P. Morgan AG
EUR	8,000.00	USD	8,838.44	02/10/24	89.96	*	J.P. Morgan AG
EUR	17,000.00	USD	18,747.98	02/10/24	224.87	*	J.P. Morgan AG
EUR	9,000.00	USD	9,925.40	02/10/24	119.05	*	J.P. Morgan AG
EUR	2,000.00	USD	2,218.17	02/10/24	13.93	*	J.P. Morgan AG
EUR	58,000.00	USD	64,359.61	02/10/24	371.29	*	J.P. Morgan AG
EUR	15,000.00	USD	16,572.08	02/10/24	168.67	*	J.P. Morgan AG
EUR	7,000.00	USD	7,759.56	02/10/24	52.79	*	J.P. Morgan AG
EUR	2,000.00	USD	2,217.02	02/10/24	15.08	*	J.P. Morgan AG
EUR	12,000.00	USD	13,315.78	02/10/24	76.82	*	J.P. Morgan AG
EUR	3,000.00	USD	3,325.52	02/10/24	22.63	*	J.P. Morgan AG
EUR	6,000.00	USD	6,657.89	02/10/24	38.41	*	J.P. Morgan AG
EUR	6,000.00	USD	6,654.52	02/10/24	41.78	*	J.P. Morgan AG
GBP	41,000.00	USD	54,118.87	02/10/24	875.48	*	J.P. Morgan AG
GBP	9,000.00	USD	11,879.75	02/10/24	192.18	*	J.P. Morgan AG
GBP	29,000.00	USD	38,279.20	02/10/24	619.24	*	J.P. Morgan AG
GBP	4,000.00	USD	5,206.65	02/10/24	158.65	*	J.P. Morgan AG
GBP	85,000.00	USD	110,641.30	02/10/24	3,371.38	*	J.P. Morgan AG
GBP	18,000.00	USD	24,111.12	02/10/24	32.74	*	J.P. Morgan AG
GBP	2,000.00	USD	2,631.97	02/10/24	50.68	*	J.P. Morgan AG
GBP	1,000.00	USD	1,316.36	02/10/24	24.97	*	J.P. Morgan AG
GBP	13,000.00	USD	17,112.74	02/10/24	324.49	*	J.P. Morgan AG
NZD	82,000.00	USD	51,106.27	02/10/24	1,066.41	*	J.P. Morgan AG
NZD	6,000.00	USD	3,739.48	02/10/24	78.03	*	J.P. Morgan AG
NZD	1,000.00	USD	623.25	02/10/24	13.00	*	J.P. Morgan AG
NZD	5,000.00	USD	3,116.24	02/10/24	65.02	*	J.P. Morgan AG
NZD	3,000.00	USD	1,877.07	02/10/24	31.69	*	J.P. Morgan AG
NZD	1,000.00	USD	614.98	02/10/24	21.27	*	J.P. Morgan AG
SEK	30,000.00	USD	2,927.82	02/10/24	31.74	*	J.P. Morgan AG
SEK	64,000.00	USD	6,281.93	02/10/24	31.80	*	J.P. Morgan AG
SEK	4,000.00	USD	392.62	02/10/24	1.99	*	J.P. Morgan AG
SEK	35,000.00	USD	3,435.43	02/10/24	17.39	*	J.P. Morgan AG
SEK	39,000.00	USD	3,813.17	02/10/24	34.26	*	J.P. Morgan AG
USD	257,178.95	EUR	231,000.00	02/10/24	-628.60	*	J.P. Morgan AG
USD	5,279.89	GBP	4,000.00	02/10/24	-85.41	*	J.P. Morgan AG
USD	2,679.01	GBP	2,000.00	02/10/24	-3.64	*	J.P. Morgan AG
USD	3,904.89	GBP	3,000.00	02/10/24	-119.09	*	J.P. Morgan AG
USD	288.95	SEK	3,000.00	02/10/24	-7.01	*	J.P. Morgan AG
USD	575,065.49	EUR	519,000.00	02/10/24	-4,164.46	*	J.P. Morgan AG
USD	817,917.78	EUR	740,000.00	02/10/24	-7,959.22	*	J.P. Morgan AG
USD	10,461.78	SEK	107,000.00	02/10/24	-93.98	*	J.P. Morgan AG
USD	91,613.86	SEK	937,000.00	02/10/24	-823.06	*	J.P. Morgan AG
USD	611.56	NZD	1,000.00	02/10/24	-24.69	*	J.P. Morgan AG
USD	1,271.06	SEK	13,000.00	02/10/24	-11.42	*	J.P. Morgan AG
USD	625.69	NZD	1,000.00	02/10/24	-10.56	*	J.P. Morgan AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	237,194.22	EUR	214,000.00	02/10/24	-1,640.48	*	J.P. Morgan AG
USD	29,926.37	EUR	27,000.00	02/10/24	-206.98	*	J.P. Morgan AG
USD	3,128.44	NZD	5,000.00	02/10/24	-52.82	*	J.P. Morgan AG
USD	165,720.81	EUR	150,000.00	02/10/24	-1,686.69	*	J.P. Morgan AG
USD	119,842.03	EUR	108,000.00	02/10/24	-691.37	*	J.P. Morgan AG
USD	21,055.73	GBP	16,000.00	02/10/24	-405.48	*	J.P. Morgan AG
USD	24,819.57	CHF	21,000.00	02/10/24	-75.06	*	J.P. Morgan AG
USD	511,022.23	EUR	461,000.00	02/10/24	-3,476.82	*	J.P. Morgan AG
USD	415,907.70	EUR	375,000.00	02/10/24	-2,611.05	*	J.P. Morgan AG
USD	36,368.86	CHF	31,000.00	02/10/24	-380.36	*	J.P. Morgan AG
CAD	4,000.00	USD	2,968.88	04/11/24	-5.84	*	J.P. Morgan AG
EUR	5,000.00	USD	5,597.28	04/11/24	-9.37	*	J.P. Morgan AG
EUR	21,000.00	USD	23,508.58	04/11/24	-39.38	*	J.P. Morgan AG
GBP	2,000.00	USD	2,681.43	04/11/24	1.16	*	J.P. Morgan AG
GBP	8,000.00	USD	10,725.70	04/11/24	4.67	*	J.P. Morgan AG
SEK	38,000.00	USD	3,776.65	04/11/24	-21.90	*	J.P. Morgan AG
USD	7,103.58	DKK	47,500.00	04/11/24	-20.06	*	J.P. Morgan AG
USD	1,264,856.58	DKK	8,457,800.00	04/11/24	-3,571.08	*	J.P. Morgan AG
USD	43,249.61	DKK	289,200.00	04/11/24	-122.10	*	J.P. Morgan AG
USD	131,151.31	CHF	110,000.00	04/11/24	257.90	*	J.P. Morgan AG
USD	50,398.05	DKK	337,000.00	04/11/24	-142.30	*	J.P. Morgan AG
USD	612,342.49	EUR	547,000.00	04/11/24	1,025.68	*	J.P. Morgan AG
EUR	1,000.00	USD	1,116.69	02/10/24	-0.64	*	Société Générale SA
EUR	42,000.00	USD	46,900.88	02/10/24	-26.78	*	Société Générale SA
GBP	1,000.00	USD	1,317.77	02/10/24	23.56	*	Société Générale SA
GBP	68,000.00	USD	89,608.19	02/10/24	1,601.95	*	Société Générale SA
GBP	53,000.00	USD	69,841.68	02/10/24	1,248.58	*	Société Générale SA
USD	322.16	JPY	46,400.00	02/10/24	-2.22	*	Société Générale SA
USD	2,445.37	JPY	352,200.00	02/10/24	-16.88	*	Société Générale SA
USD	2,562.01	JPY	369,000.00	02/10/24	-17.69	*	Société Générale SA
USD	49,407.29	JPY	7,116,000.00	02/10/24	-341.03	*	Société Générale SA
USD	146,286.09	EUR	131,000.00	02/10/24	83.54	*	Société Générale SA
USD	3,548.27	CHF	3,000.00	02/10/24	-8.11	*	Société Générale SA
EUR	311,233,177.80	USD	347,107,470.04	04/11/24	720,816.04	*	Société Générale SA
GBP	1,704,284.46	USD	2,278,153.00	04/11/24	7,796.44	*	Société Générale SA
USD	282,255.78	SEK	2,861,100.00	04/11/24	-443.66	*	Société Générale SA
USD	38,523.95	SEK	390,500.00	04/11/24	-60.55	*	Société Générale SA
USD	240,732.78	SEK	2,440,200.00	04/11/24	-378.38	*	Société Générale SA
USD	7,072,178.97	SEK	71,687,500.00	04/11/24	-11,116.17	*	Société Générale SA
USD	2,052,401.58	GBP	1,535,400.00	04/11/24	-7,023.86	*	Société Générale SA
USD	2,413,583.62	GBP	1,805,600.00	04/11/24	-8,259.92	*	Société Générale SA
USD	694,624.07	EUR	622,833.20	04/11/24	-1,442.48	*	Société Générale SA
USD	4,287,284.29	EUR	3,844,184.38	04/11/24	-8,903.13	*	Société Générale SA
USD	61,140,553.74	GBP	45,739,200.00	04/11/24	-209,239.08	*	Société Générale SA
USD	5,038,435.74	EUR	4,517,702.73	04/11/24	-10,462.99	*	Société Générale SA
CHF	17,356,725.49	USD	20,696,484.00	02/10/24	-120,804.48	*	Standard Chartered Bank AG
CHF	366.69	USD	437.25	02/10/24	-2.54	*	Standard Chartered Bank AG
CHF	246.50	USD	293.93	02/10/24	-1.71	*	Standard Chartered Bank AG
GBP	24,000.00	USD	31,794.50	02/10/24	397.32	*	Standard Chartered Bank AG
GBP	60,000.00	USD	79,486.24	02/10/24	993.30	*	Standard Chartered Bank AG
GBP	10,000.00	USD	13,247.71	02/10/24	165.55	*	Standard Chartered Bank AG
GBP	1,815,284.46	USD	2,400,301.63	02/10/24	34,585.96	*	Standard Chartered Bank AG
GBP	7,000.00	USD	9,140.40	02/10/24	248.88	*	Standard Chartered Bank AG
GBP	5,000.00	USD	6,528.86	02/10/24	177.77	*	Standard Chartered Bank AG
USD	246,698.26	CHF	209,000.00	02/10/24	-1,062.59	*	Standard Chartered Bank AG
USD	11,922.94	GBP	9,000.00	02/10/24	-148.99	*	Standard Chartered Bank AG
USD	237,699.50	AUD	349,000.00	02/10/24	-4,414.84	*	Standard Chartered Bank AG
USD	254,590.47	AUD	373,800.00	02/10/24	-4,728.56	*	Standard Chartered Bank AG

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	60,451,941.47	GBP	45,718,200.00	02/10/24	-871,052.47	*	Standard Chartered Bank AG
USD	2,554,102.53	GBP	1,931,600.00	02/10/24	-36,802.08	*	Standard Chartered Bank AG
USD	255.00	CHF	213.85	02/10/24	1.49	*	Standard Chartered Bank AG
USD	6,020,880.72	AUD	8,840,100.00	02/10/24	-111,827.04	*	Standard Chartered Bank AG
USD	41,433.40	CAD	55,700.00	02/10/24	203.76	*	Standard Chartered Bank AG
USD	7,184,863.32	CAD	9,658,800.00	02/10/24	35,333.40	*	Standard Chartered Bank AG
USD	303,125.83	CAD	407,500.00	02/10/24	1,490.69	*	Standard Chartered Bank AG
USD	34,735.46	AUD	51,000.00	02/10/24	-645.15	*	Standard Chartered Bank AG
USD	2,385,909.40	GBP	1,804,400.00	02/10/24	-34,378.59	*	Standard Chartered Bank AG
USD	283,264.58	CAD	380,800.00	02/10/24	1,393.02	*	Standard Chartered Bank AG
USD	1,305.77	GBP	1,000.00	02/10/24	-35.56	*	Standard Chartered Bank AG
USD	15,767.94	NZD	25,000.00	04/11/24	-140.00	*	Standard Chartered Bank AG
USD	2,895,119.93	NZD	4,590,200.00	04/11/24	-25,704.74	*	Standard Chartered Bank AG
USD	115,042.89	NZD	182,400.00	04/11/24	-1,021.43	*	Standard Chartered Bank AG
USD	98,581.16	NZD	156,300.00	04/11/24	-875.27	*	Standard Chartered Bank AG
AUD	5,000.00	USD	3,403.20	02/10/24	65.49	*	State Street Bank GmbH
AUD	11,000.00	USD	7,388.75	02/10/24	242.36	*	State Street Bank GmbH
AUD	13,000.00	USD	8,732.16	02/10/24	286.43	*	State Street Bank GmbH
AUD	1,000.00	USD	685.13	02/10/24	8.61	*	State Street Bank GmbH
AUD	3,000.00	USD	2,031.00	02/10/24	50.21	*	State Street Bank GmbH
AUD	7,000.00	USD	4,808.11	02/10/24	48.05	*	State Street Bank GmbH
AUD	5,000.00	USD	3,368.14	02/10/24	100.55	*	State Street Bank GmbH
AUD	3,000.00	USD	2,037.57	02/10/24	43.64	*	State Street Bank GmbH
AUD	6,000.00	USD	4,030.55	02/10/24	131.87	*	State Street Bank GmbH
AUD	1,000.00	USD	671.76	02/10/24	21.98	*	State Street Bank GmbH
AUD	3,000.00	USD	2,015.27	02/10/24	65.94	*	State Street Bank GmbH
CAD	5,000.00	USD	3,683.12	02/10/24	17.92	*	State Street Bank GmbH
CAD	12,000.00	USD	8,872.37	02/10/24	10.14	*	State Street Bank GmbH
CAD	14,000.00	USD	10,351.10	02/10/24	11.82	*	State Street Bank GmbH
CAD	5,000.00	USD	3,679.62	02/10/24	21.42	*	State Street Bank GmbH
CAD	9,000.00	USD	6,623.31	02/10/24	38.57	*	State Street Bank GmbH
CAD	1,000.00	USD	735.80	02/10/24	4.41	*	State Street Bank GmbH
CAD	4,000.00	USD	2,943.21	02/10/24	17.63	*	State Street Bank GmbH
CAD	6,000.00	USD	4,453.12	02/10/24	-11.87	*	State Street Bank GmbH
CAD	5,000.00	USD	3,714.45	02/10/24	-13.41	*	State Street Bank GmbH
CAD	1,000.00	USD	736.74	02/10/24	3.47	*	State Street Bank GmbH
CAD	4,000.00	USD	2,946.98	02/10/24	13.86	*	State Street Bank GmbH
DKK	13,000.00	USD	1,940.51	02/10/24	5.75	*	State Street Bank GmbH
DKK	15,000.00	USD	2,238.31	02/10/24	7.37	*	State Street Bank GmbH
DKK	13,000.00	USD	1,944.86	02/10/24	1.40	*	State Street Bank GmbH
DKK	2,000.00	USD	298.39	02/10/24	1.03	*	State Street Bank GmbH
EUR	26,000.00	USD	28,937.89	02/10/24	79.41	*	State Street Bank GmbH
EUR	170,000.00	USD	189,292.55	02/10/24	435.95	*	State Street Bank GmbH
EUR	60,000.00	USD	66,779.74	02/10/24	183.26	*	State Street Bank GmbH
EUR	3,000.00	USD	3,338.99	02/10/24	9.16	*	State Street Bank GmbH
EUR	130,000.00	USD	144,753.13	02/10/24	333.37	*	State Street Bank GmbH
EUR	22,000.00	USD	24,488.75	02/10/24	64.35	*	State Street Bank GmbH
EUR	2,000.00	USD	2,226.25	02/10/24	5.85	*	State Street Bank GmbH
EUR	72,000.00	USD	80,144.99	02/10/24	210.61	*	State Street Bank GmbH
EUR	1,000.00	USD	1,113.12	02/10/24	2.93	*	State Street Bank GmbH
EUR	152,000.00	USD	169,194.33	02/10/24	445.27	*	State Street Bank GmbH
EUR	21,000.00	USD	23,375.53	02/10/24	61.52	*	State Street Bank GmbH
EUR	5,000.00	USD	5,573.31	02/10/24	6.94	*	State Street Bank GmbH
EUR	25,000.00	USD	27,866.56	02/10/24	34.69	*	State Street Bank GmbH
EUR	2,000.00	USD	2,229.32	02/10/24	2.78	*	State Street Bank GmbH
EUR	19,000.00	USD	21,232.79	02/10/24	-27.84	*	State Street Bank GmbH
EUR	9,000.00	USD	10,057.64	02/10/24	-13.19	*	State Street Bank GmbH
GBP	5,000.00	USD	6,548.45	02/10/24	158.18	*	State Street Bank GmbH

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
GBP	61,000.00	USD	80,444.20	02/10/24	1,376.66	*	State Street Bank GmbH
GBP	9,000.00	USD	11,868.82	02/10/24	203.11	*	State Street Bank GmbH
GBP	3,000.00	USD	4,018.00	02/10/24	5.98	*	State Street Bank GmbH
GBP	89,000.00	USD	119,200.75	02/10/24	177.23	*	State Street Bank GmbH
GBP	4,000.00	USD	5,357.34	02/10/24	7.96	*	State Street Bank GmbH
GBP	1,000.00	USD	1,335.03	02/10/24	6.30	*	State Street Bank GmbH
GBP	9,000.00	USD	12,015.24	02/10/24	56.69	*	State Street Bank GmbH
GBP	31,000.00	USD	41,519.36	02/10/24	61.73	*	State Street Bank GmbH
GBP	2,000.00	USD	2,655.92	02/10/24	26.73	*	State Street Bank GmbH
GBP	10,000.00	USD	13,279.58	02/10/24	133.68	*	State Street Bank GmbH
GBP	94,000.00	USD	124,828.07	02/10/24	1,256.54	*	State Street Bank GmbH
GBP	120,000.00	USD	156,974.90	02/10/24	3,984.18	*	State Street Bank GmbH
GBP	26,000.00	USD	34,180.40	02/10/24	694.07	*	State Street Bank GmbH
GBP	41,000.00	USD	53,899.87	02/10/24	1,094.48	*	State Street Bank GmbH
GBP	3,000.00	USD	3,924.75	02/10/24	99.23	*	State Street Bank GmbH
GBP	5,000.00	USD	6,541.24	02/10/24	165.39	*	State Street Bank GmbH
GBP	5,000.00	USD	6,577.37	02/10/24	129.26	*	State Street Bank GmbH
GBP	23,000.00	USD	30,255.92	02/10/24	594.57	*	State Street Bank GmbH
GBP	85,000.00	USD	111,201.15	02/10/24	2,811.53	*	State Street Bank GmbH
GBP	3,000.00	USD	3,947.62	02/10/24	76.36	*	State Street Bank GmbH
GBP	56,000.00	USD	73,688.90	02/10/24	1,425.34	*	State Street Bank GmbH
GBP	7,000.00	USD	9,361.50	02/10/24	27.78	*	State Street Bank GmbH
GBP	3,000.00	USD	4,012.07	02/10/24	11.91	*	State Street Bank GmbH
NZD	8,000.00	USD	4,970.99	02/10/24	119.03	*	State Street Bank GmbH
NZD	6,000.00	USD	3,728.24	02/10/24	89.27	*	State Street Bank GmbH
NZD	4,000.00	USD	2,528.57	02/10/24	16.44	*	State Street Bank GmbH
NZD	4,000.00	USD	2,474.24	02/10/24	70.77	*	State Street Bank GmbH
SEK	38,000.00	USD	3,734.13	02/10/24	14.65	*	State Street Bank GmbH
SEK	688,000.00	USD	67,568.21	02/10/24	304.36	*	State Street Bank GmbH
SEK	89,000.00	USD	8,698.28	02/10/24	81.75	*	State Street Bank GmbH
SEK	31,000.00	USD	3,044.50	02/10/24	13.71	*	State Street Bank GmbH
SEK	100,000.00	USD	9,773.34	02/10/24	91.86	*	State Street Bank GmbH
SEK	9,000.00	USD	883.89	02/10/24	3.98	*	State Street Bank GmbH
SEK	28,000.00	USD	2,747.32	02/10/24	14.94	*	State Street Bank GmbH
SEK	5,000.00	USD	490.59	02/10/24	2.67	*	State Street Bank GmbH
SEK	44,000.00	USD	4,347.14	02/10/24	-6.45	*	State Street Bank GmbH
SEK	32,000.00	USD	3,139.01	02/10/24	17.85	*	State Street Bank GmbH
SEK	5,000.00	USD	490.47	02/10/24	2.79	*	State Street Bank GmbH
USD	459,667.18	EUR	413,000.00	02/10/24	-1,261.47	*	State Street Bank GmbH
USD	139,614.39	CHF	118,000.00	02/10/24	-269.72	*	State Street Bank GmbH
USD	1,113.49	EUR	1,000.00	02/10/24	-2.56	*	State Street Bank GmbH
USD	97,986.73	EUR	88,000.00	02/10/24	-225.67	*	State Street Bank GmbH
USD	113,928.18	NZD	181,300.00	02/10/24	-1,424.35	*	State Street Bank GmbH
USD	16,338.29	NZD	26,000.00	02/10/24	-204.27	*	State Street Bank GmbH
USD	47,148.83	GBP	36,000.00	02/10/24	-1,138.89	*	State Street Bank GmbH
USD	223,956.94	GBP	171,000.00	02/10/24	-5,409.74	*	State Street Bank GmbH
USD	712,543.00	CHF	598,000.00	02/10/24	3,638.76	*	State Street Bank GmbH
USD	2,886,976.44	NZD	4,594,200.00	02/10/24	-36,093.46	*	State Street Bank GmbH
USD	122,160.16	NZD	194,400.00	02/10/24	-1,527.27	*	State Street Bank GmbH
USD	211,493.71	EUR	190,000.00	02/10/24	-555.79	*	State Street Bank GmbH
USD	65,674.12	EUR	59,000.00	02/10/24	-172.83	*	State Street Bank GmbH
USD	21,247.17	CHF	18,000.00	02/10/24	-91.09	*	State Street Bank GmbH
USD	85,191.41	CHF	72,000.00	02/10/24	-161.61	*	State Street Bank GmbH
USD	3,956.27	GBP	3,000.00	02/10/24	-67.71	*	State Street Bank GmbH
USD	3,983.87	GBP	3,000.00	02/10/24	-40.11	*	State Street Bank GmbH
USD	3,551.58	CHF	3,000.00	02/10/24	-4.81	*	State Street Bank GmbH
USD	36,045.73	GBP	27,000.00	02/10/24	-170.06	*	State Street Bank GmbH
USD	48,417.21	NZD	78,000.00	02/10/24	-1,210.46	*	State Street Bank GmbH

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL INFLATION-LINKED BOND SELECT

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	31,955.51	CHF	27,000.00	02/10/24	-51.87	*	State Street Bank GmbH
USD	717,842.52	EUR	644,000.00	02/10/24	-893.68	*	State Street Bank GmbH
USD	686.87	AUD	1,000.00	02/10/24	-6.87	*	State Street Bank GmbH
USD	76,669.08	DKK	516,000.00	02/10/24	-582.27	*	State Street Bank GmbH
USD	445.75	DKK	3,000.00	02/10/24	-3.39	*	State Street Bank GmbH
USD	6,540.62	GBP	5,000.00	02/10/24	-166.01	*	State Street Bank GmbH
USD	3,417.42	DKK	23,000.00	02/10/24	-25.95	*	State Street Bank GmbH
USD	102,557.52	AUD	151,000.00	02/10/24	-2,196.82	*	State Street Bank GmbH
USD	1,485.78	CAD	2,000.00	02/10/24	5.36	*	State Street Bank GmbH
USD	9,508.64	AUD	14,000.00	02/10/24	-203.68	*	State Street Bank GmbH
USD	89,394.90	GBP	68,000.00	02/10/24	-1,815.24	*	State Street Bank GmbH
USD	95,090.03	CAD	128,000.00	02/10/24	343.29	*	State Street Bank GmbH
USD	11,143.36	CAD	15,000.00	02/10/24	40.23	*	State Street Bank GmbH
USD	709,900.69	GBP	540,000.00	02/10/24	-14,415.16	*	State Street Bank GmbH
USD	1,358.38	AUD	2,000.00	02/10/24	-29.09	*	State Street Bank GmbH
USD	7,849.49	GBP	6,000.00	02/10/24	-198.46	*	State Street Bank GmbH
USD	62,667.81	CHF	53,000.00	02/10/24	-161.50	*	State Street Bank GmbH
USD	213,445.42	EUR	191,000.00	02/10/24	279.87	*	State Street Bank GmbH
USD	81,332.78	CHF	69,000.00	02/10/24	-463.85	*	State Street Bank GmbH
USD	22,363.07	GBP	17,000.00	02/10/24	-439.47	*	State Street Bank GmbH
USD	2,674.72	GBP	2,000.00	02/10/24	-7.93	*	State Street Bank GmbH
USD	5,263.49	GBP	4,000.00	02/10/24	-101.81	*	State Street Bank GmbH
CHF	366.69	USD	435.30	04/11/24	1.04	*	State Street Bank GmbH
CHF	15,686,725.49	USD	18,621,858.07	04/11/24	44,099.59	*	State Street Bank GmbH
CHF	246.50	USD	292.62	04/11/24	0.70	*	State Street Bank GmbH
USD	253.86	CHF	213.85	04/11/24	-0.60	*	State Street Bank GmbH
USD	2,588.21	JPY	369,000.00	05/11/24	-3.76	*	State Street Bank GmbH
USD	49,912.48	JPY	7,116,000.00	05/11/24	-72.33	*	State Street Bank GmbH
USD	325.46	JPY	46,400.00	05/11/24	-0.46	*	State Street Bank GmbH
USD	2,470.37	JPY	352,200.00	05/11/24	-3.59	*	State Street Bank GmbH
					-98,108.19		

AMUNDI EUR CORPORATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in EUR)		Counterparty
CHF	652,449.19	EUR	694,182.99	04/11/24	503.38	*	Banco Bilbao Vizcaya (Madrid)
CHF	2,000.00	EUR	2,134.06	02/10/24	-9.68	*	BNP Paribas Paris
CHF	749,049.19	EUR	801,291.64	02/10/24	-5,658.11	*	BNP Paribas Paris
EUR	103,046.65	CHF	96,700.00	02/10/24	332.75	*	BNP Paribas Paris
EUR	2,024.01	CHF	1,900.00	02/10/24	5.85	*	BNP Paribas Paris
					-4,825.81		

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI USD CORPORATE BOND

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
GBP	90,000.00	USD	118,316.79	02/10/24	2,402.52	*	BOFA Securities Europe
GBP	4,641,166.44	USD	6,134,848.35	02/10/24	90,467.20	*	BOFA Securities Europe
USD	15,765.54	GBP	12,000.00	02/10/24	-330.37	*	BOFA Securities Europe
USD	19,281.08	GBP	14,600.00	02/10/24	-302.27	*	BOFA Securities Europe
GBP	4,526,566.44	USD	6,051,426.80	04/11/24	20,037.35	*	BOFA Securities Europe
GBP	1,525,800.00	USD	2,036,925.76	02/10/24	9,668.90	*	Standard Chartered Bank AG
GBP	174,500.00	USD	228,531.48	02/10/24	5,529.84	*	Standard Chartered Bank AG
USD	216,969.30	GBP	164,600.00	02/10/24	-3,812.90	*	Standard Chartered Bank AG
USD	849,986.67	GBP	634,500.00	02/10/24	-1,084.45	*	Standard Chartered Bank AG
USD	1,433,112.63	GBP	1,079,200.00	02/10/24	-14,446.00	*	Standard Chartered Bank AG
GBP	435,900.00	USD	584,384.54	04/11/24	286.26	*	Standard Chartered Bank AG
					108,416.08		

AMUNDI US TREASURY BOND 0-1Y

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	2,056,516.49	USD	2,285,000.00	02/10/24	10,175.23	*	CACIB Londres
USD	132,219.74	EUR	118,700.00	02/10/24	-255.40	*	CACIB Londres
MXN	10,336,783.12	USD	524,342.55	03/10/24	2,908.29	*	Citigroup Global Markets Europe AG
MXN	10,502,433.73	USD	534,015.15	04/11/24	-884.31	*	Citigroup Global Markets Europe AG
EUR	47,532,026.27	USD	53,009,807.11	04/11/24	111,082.34	*	HSBC Continental Europe SA
USD	328,141.76	EUR	294,800.00	02/10/24	-869.78	*	J.P. Morgan AG
SGD	1,132,006.67	USD	883,514.85	04/11/24	980.38	*	J.P. Morgan AG
SGD	1,130,806.67	USD	869,491.45	02/10/24	12,589.13	*	Morgan Stanley Europe SE (FXO)
MXN	124,000.00	USD	6,457.38	03/10/24	-132.51	*	Morgan Stanley Europe SE (FXO)
EUR	185,000.00	USD	205,050.69	02/10/24	1,418.56	*	State Street Bank GmbH
EUR	45,704,009.78	USD	50,708,429.75	02/10/24	299,530.36	*	State Street Bank GmbH
SGD	4,000.00	USD	3,074.26	02/10/24	45.92	*	State Street Bank GmbH
USD	2,164.80	SGD	2,800.00	02/10/24	-19.33	*	State Street Bank GmbH
MXN	41,650.61	USD	2,100.00	03/10/24	24.49	*	State Street Bank GmbH
					436,593.37		

AMUNDI GLOBAL CORPORATE IG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	14,850,593.15	CAD	20,019,700.00	01/11/24	21,862.11	*	BNP Paribas Paris
EUR	3,481,000.00	USD	3,858,286.79	02/10/24	26,683.26	*	BNP Paribas Paris
USD	1,760.24	SEK	18,000.00	02/10/24	-15.50	*	BNP Paribas Paris
USD	22,472.89	CHF	19,000.00	02/10/24	-50.82	*	BNP Paribas Paris
USD	661.02	NOK	7,000.00	02/10/24	-3.58	*	BNP Paribas Paris
USD	1,877.15	NZD	3,000.00	02/10/24	-31.61	*	BNP Paribas Paris
USD	1,860,039.35	JPY	268,010,800.00	02/10/24	-13,637.86	*	BNP Paribas Paris
USD	1,014,000.00	EUR	915,255.72	02/10/24	-7,471.15	*	BOFA Securities Europe
USD	56,593.61	SEK	577,000.00	02/10/24	-328.59	*	BOFA Securities Europe
USD	2,905,641.27	AUD	4,263,600.00	02/10/24	-52,177.40	*	BOFA Securities Europe
USD	15,869.95	NOK	166,600.00	02/10/24	52.52	*	BOFA Securities Europe
USD	187,999.27	GBP	143,000.00	02/10/24	-3,810.30	*	BOFA Securities Europe
USD	2,984,265.42	AUD	4,332,600.00	04/11/24	-22,955.37	*	Citigroup Global Markets Europe AG
USD	14,538,822.50	CAD	19,553,700.00	02/10/24	64,999.33	*	Goldman Sachs Bank Europe SE
EUR	323,586,926.57	USD	359,266,688.93	02/10/24	1,872,500.47	*	Société Générale SA
USD	19,332,657.15	GBP	14,650,000.00	02/10/24	-317,763.50	*	Société Générale SA
USD	46,843.58	AUD	69,000.00	02/10/24	-1,024.30	*	Société Générale SA
USD	346,084.75	CAD	466,000.00	02/10/24	1,147.39	*	Société Générale SA
USD	33,154.66	JPY	4,807,000.00	02/10/24	-451.32	*	Société Générale SA
EUR	326,152,670.85	USD	363,550,705.93	04/11/24	951,322.11	*	Société Générale SA
USD	58,737.64	SEK	595,000.00	04/11/24	-53.16	*	Société Générale SA

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL CORPORATE IG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	1,756,510.31	CHF	1,480,200.00	04/11/24	-4,807.71	*	Standard Chartered Bank AG
USD	19,768,093.00	GBP	14,793,000.00	04/11/24	-73,694.46	*	Standard Chartered Bank AG
USD	16,458.32	NOK	173,600.00	04/11/24	-29.42	*	Standard Chartered Bank AG
USD	145,521.15	NZD	230,800.00	04/11/24	-1,340.93	*	Standard Chartered Bank AG
USD	1,736,421.40	CHF	1,461,200.00	02/10/24	4,229.29	*	State Street Bank GmbH
USD	142,996.53	NZD	227,800.00	02/10/24	-1,941.72	*	State Street Bank GmbH
USD	1,913,481.49	JPY	272,817,800.00	05/11/24	-2,867.87	*	State Street Bank GmbH
					2,438,339.91		

AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
USD	84,000.00	EUR	75,786.69	02/10/24	-581.74	*	Barclays Bank Ireland Plc
EUR	40,226,686.16	USD	44,839,327.40	04/11/24	117,252.75	*	Barclays Bank Ireland Plc
EUR	39,686,172.85	USD	44,215,960.56	02/10/24	75,792.65	*	Royal Bank of Canada, Ldn
EUR	735,000.00	USD	814,660.84	02/10/24	5,635.91	*	State Street Bank GmbH
USD	132,217.70	EUR	118,700.00	02/10/24	-257.44	*	State Street Bank GmbH
					197,842.13		

AMUNDI USD HIGH YIELD CORPORATE BOND ESG

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)		Counterparty
EUR	4,444,400.00	USD	4,926,583.62	02/10/24	33,589.00	*	BNP Paribas Paris
EUR	102,853.01	USD	114,000.00	02/10/24	789.10	*	BNP Paribas Paris
EUR	1,109,000.00	USD	1,229,195.53	02/10/24	8,503.92	*	BNP Paribas Paris
USD	244,162.50	EUR	219,200.00	02/10/24	-475.66	*	BNP Paribas Paris
USD	533,313.21	EUR	480,300.00	02/10/24	-2,725.61	*	BNP Paribas Paris
EUR	75,299,180.09	USD	83,976,921.15	04/11/24	176,011.83	*	BNP Paribas Paris
EUR	70,342,427.08	USD	78,396,072.24	02/10/24	109,593.50	*	Goldman Sachs Bank Europe SE
					325,286.08		

AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)	Counterparty
USD	8,445,519.32	CAD	11,386,000.00	01/11/24	11,830.33	Barclays Bank Ireland Plc
GBP	99,000.00	USD	130,146.14	02/10/24	2,645.10	Barclays Bank Ireland Plc
GBP	8,000.00	USD	10,549.13	02/10/24	181.48	Barclays Bank Ireland Plc
JPY	231,000,000.00	USD	1,599,233.03	02/10/24	15,699.78	Barclays Bank Ireland Plc
NZD	404,000.00	USD	253,032.07	02/10/24	4,013.82	Barclays Bank Ireland Plc
SEK	1,200,000.00	USD	117,483.12	02/10/24	899.27	Barclays Bank Ireland Plc
USD	8,068,889.13	GBP	6,036,361.20	04/11/24	-27,656.26	Barclays Bank Ireland Plc
USD	1,626,334.07	JPY	231,941,000.00	05/11/24	-2,882.97	BNP Paribas Paris
CAD	218,000.00	USD	161,913.92	02/10/24	-548.38	BOFA Securities Europe
CHF	882,000.00	USD	1,042,929.31	02/10/24	2,645.18	BOFA Securities Europe
EUR	84,000.00	USD	93,145.25	02/10/24	602.95	BOFA Securities Europe
USD	121,854.60	SEK	1,239,000.00	02/10/24	-375.22	BOFA Securities Europe
USD	8,109,921.67	GBP	6,135,361.20	02/10/24	-119,595.63	BOFA Securities Europe
USD	8,526,843.64	CAD	11,463,000.00	02/10/24	41,828.78	Goldman Sachs Bank Europe SE
USD	257,581.60	NZD	410,000.00	02/10/24	-3,281.81	Goldman Sachs Bank Europe SE
USD	1,817,628.65	EUR	1,638,000.00	02/10/24	-10,461.25	HSBC Continental Europe SA
USD	1,328,499.51	AUD	1,950,000.00	02/10/24	-24,288.37	HSBC Continental Europe SA
CAD	77,000.00	USD	57,198.77	02/10/24	-202.68	J.P. Morgan AG
USD	1,610,272.99	JPY	231,941,000.00	02/10/24	-11,238.40	J.P. Morgan AG
USD	57,138,598.08	EUR	51,264,000.00	04/11/24	-153,074.30	Natixis
USD	122,190.30	SEK	1,239,000.00	04/11/24	-232.69	Natixis

5 - FORWARD FOREIGN EXCHANGE CONTRACTS (continued)

AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Unrealised (in USD)	Counterparty
USD	2,004,842.15	CHF	1,681,000.00	02/10/24	12,086.23	Royal Bank of Canada, Ldn
USD	57,197,004.47	EUR	51,348,000.00	02/10/24	-109,930.93	Royal Bank of Canada, Ldn
USD	3,127,960.65	AUD	4,592,000.00	02/10/24	-57,681.37	Royal Bank of Canada, Ldn
USD	2,019,756.11	CHF	1,702,000.00	04/11/24	-5,486.09	Royal Bank of Canada, Ldn
USD	2,942,010.63	AUD	4,272,000.00	04/11/24	-23,148.21	Royal Bank of Canada, Ldn
AUD	320,000.00	USD	217,349.57	02/10/24	4,646.39	Société Générale SA
USD	24,849.26	CHF	21,000.00	02/10/24	-45.37	Société Générale SA
USD	258,509.43	NZD	410,000.00	04/11/24	-2,380.75	Société Générale SA
					-455,431.37	

*Open forward foreign exchange contracts for share class hedging purposes

6 - FUTURES

As at 30 September 2024, the following future contracts were outstanding:

AMUNDI INDEX FTSE EPRA NAREIT GLOBAL

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
11.00	EURO STOXX 50 12/24	EUR	550,049.50	16,160.00	CACEIS Bank, Paris
6.00	NIKKEI 225 (SGX) 12/24	JPY	712,595.79	27,452.43	CACEIS Bank, Paris
7.00	S&P 500 EMINI INDEX 12/24	USD	1,807,148.43	38,510.82	CACEIS Bank, Paris
3.00	SPI 200 INDEX (SFE) 12/24	AUD	385,539.86	4,615.38	CACEIS Bank, Paris
2.00	TOPIX (OSE) 12/24	JPY	331,488.76	10,354.56	CACEIS Bank, Paris
				97,093.19	

AMUNDI INDEX MSCI EMERGING MARKETS

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
58.00	MSCI EME NKT LAT 12/24	USD	3,243,244.00	-22,957.70	CACEIS Bank, Paris
365.00	MSCI EMERGING 12/24	USD	27,092,490.00	1,866,752.00	CACEIS Bank, Paris
527.00	MSCI EMG MKT 12/24	USD	30,851,897.50	1,678,883.00	CACEIS Bank, Paris
158.00	MSCI EMR MKTS EME 12/24	USD	5,117,304.00	121,924.00	CACEIS Bank, Paris
				3,644,601.30	

AMUNDI INDEX MSCI EUROPE

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
669.00	EURO STOXX 50 12/24	EUR	33,453,010.50	837,350.00	CACEIS Bank, Paris
176.00	FTSE 100 INDEX 12/24	GBP	17,423,270.24	-93,059.31	CACEIS Bank, Paris
106.00	SWISS MARKET INDEX 12/24	CHF	13,701,207.92	140,782.83	CACEIS Bank, Paris
				885,073.52	

6 - FUTURES (continued)

AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in JPY) (in absolute value)	Unrealised (in JPY)	Broker
Futures on index					
6.00	MINI TPX IDX 12/24	JPY	15,875,640	226,500	Société Générale
64.00	TOPIX (OSE) 12/24	JPY	1,693,401,600	-39,345,000	Société Générale
				-39,118,500	

AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
36.00	EMINI SP500 E 12/24	USD	9,183,600.00	146,010.00	CACEIS Bank, Paris
4.00	S&P/TSE CAN 60 INDEX 12/24	CAD	852,024.29	7,128.21	CACEIS Bank, Paris
				153,138.21	

AMUNDI INDEX MSCI WORLD

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
117.00	MSCI WLD IDX 12/24	USD	17,977,025.70	190,501.40	CACEIS Bank, Paris
				190,501.40	

AMUNDI CAC 40 ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
40.00	CAC40 10 EURO 10/24	EUR	3,054,300.00	59,230.00	CACEIS Bank, Paris
				59,230.00	

AMUNDI DJ SWITZERLAND TITANS 30

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in CHF) (in absolute value)	Unrealised (in CHF)	Broker
Futures on index					
4.00	SWISS MARKET INDEX 12/24	CHF	486,754.80	7,190.00	CACEIS Bank, Paris
				7,190.00	

AMUNDI DAX

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
7.00	DAX INDEX GERMANY 12/24	EUR	3,381,862.75	117,600.00	CACEIS Bank, Paris
2.00	MICRO DAX 12/24	EUR	38,649.86	270.00	CACEIS Bank, Paris
				117,870.00	

6 - FUTURES (continued)

AMUNDI DIVDAX

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
23.00	MICRO DAX 12/24	EUR	444,473.39	14,024.00	CACEIS Bank, Paris
				14,024.00	

AMUNDI SDAX

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
4.00	DAX MINI FUTURE 12/24	EUR	386,498.60	13,190.00	CACEIS Bank, Paris
2.00	MICRO DAX 12/24	EUR	38,649.86	230.00	CACEIS Bank, Paris
				13,420.00	

AMUNDI EURO STOXX 50

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
210.00	EURO STOXX 50 12/24	EUR	10,500,945.00	266,070.00	CACEIS Bank, Paris
				266,070.00	

AMUNDI EURO STOXX SELECT DIVIDEND30

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
7.00	EURO STOXX 50 12/24	EUR	350,031.50	8,870.00	CACEIS Bank, Paris
				8,870.00	

AMUNDI F.A.Z. 100

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
24.00	MICRO DAX 12/24	EUR	463,798.32	14,786.00	CACEIS Bank, Paris
				14,786.00	

AMUNDI ITALY MIB ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
3.00	FTSE MIB INDEX 12/24	EUR	511,878.90	6,195.00	CACEIS Bank, Paris
				6,195.00	

6 - FUTURES (continued)

AMUNDI MSCI CHINA TECH ESG SCREENED

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
1.00	H-SHARES IDX (HKG) 10/24	HKD	43,314.55	3,697.12	CACEIS Bank, Paris
				3,697.12	

AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
18.00	EURO STOXX 50 12/24	EUR	900,081.00	18,900.00	CACEIS Bank, Paris
4.00	FTSE 100 INDEX 12/24	GBP	395,983.41	-1,213.87	CACEIS Bank, Paris
				17,686.13	

AMUNDI MSCI EUROPE GROWTH

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
12.00	MSCI EUROPE INDEX 12/24	EUR	414,480.00	5,332.50	CACEIS Bank, Paris
				5,332.50	

AMUNDI GLOBAL BIOENERGY ESG SCREENED

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
2.00	MSCI WLD IDX 12/24	USD	210,558.49	1,879.40	CACEIS Bank, Paris
				1,879.40	

AMUNDI MSCI SMART CITIES ESG SCREENED

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
2.00	MSCI WLD IDX 12/24	USD	210,558.49	3,077.82	CACEIS Bank, Paris
				3,077.82	

AMUNDI STOXX EUROPE 600

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
2,524.00	STOXX EUR 600 12/24	EUR	65,988,718.00	871,755.00	CACEIS Bank, Paris
				871,755.00	

6 - FUTURES (continued)

AMUNDI MSCI ROBOTICS & AI ESG SCREENED

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
1.00	MSCI WLD IDX 12/24	USD	105,279.24	1,538.91	CACEIS Bank, Paris
				1,538.91	

AMUNDI PRIME EMERGING MARKETS

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
4.00	MSCI EMG MKT 12/24	USD	234,170.00	14,920.00	CACEIS Bank, Paris
				14,920.00	

AMUNDI PRIME EUROPE

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
48.00	MSCI EUROPE INDEX 12/24	EUR	1,657,920.00	22,030.00	CACEIS Bank, Paris
				22,030.00	

AMUNDI PRIME EUROZONE

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
7.00	EURO STOXX 50 12/24	EUR	350,031.50	10,710.00	CACEIS Bank, Paris
				10,710.00	

AMUNDI PRIME GLOBAL

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
71.00	MSCI WLD IDX 12/24	USD	8,342,279.90	52,440.90	CACEIS Bank, Paris
				52,440.90	

AMUNDI PRIME JAPAN

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in JPY) (in absolute value)	Unrealised (in JPY)	Broker
Futures on index					
10.00	MINI TPX IDX 12/24	JPY	26,459,400	-892,500	Société Générale
104.00	TOPIX (OSE) 12/24	JPY	2,751,777,600	-38,970,000	Société Générale
				-39,862,500	

6 - FUTURES (continued)

AMUNDI PRIME UK MID AND SMALL CAP

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in GBP) (in absolute value)	Unrealised (in GBP)	Broker
Futures on index					
67.00	FTSE 250 Y2 12/24	GBP	2,821,127.46	18,758.00	CACEIS Bank, Paris
				18,758.00	

AMUNDI PRIME USA

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
16.00	S&P 500 EMINI INDEX 12/24	USD	4,609,984.00	50,800.00	CACEIS Bank, Paris
				50,800.00	

AMUNDI INDEX MSCI EM ASIA SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
1.00	FTSE TAIWAN 10/24	USD	74,298.00	-1,290.00	CACEIS Bank, Paris
4.00	H-SHARES IDX (HKG) 10/24	HKD	193,364.81	16,517.58	CACEIS Bank, Paris
3.00	IFSC NIFTY 50 10/24	USD	1,848.00	-976.00	CACEIS Bank, Paris
1.00	KOSPI 200 INDEX(KSE) 12/24	KRW	65,909.61	1,175.73	CACEIS Bank, Paris
1.00	MSCI CHIN A50 USD 10/24	USD	7,977.21	10,425.00	CACEIS Bank, Paris
				25,852.31	

AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
18.00	FTSE TAIWAN 10/24	USD	1,337,364.00	-24,380.00	Société Générale
56.00	H-SHARES IDX (HKG) 10/24	HKD	2,707,107.38	228,458.80	Société Générale
36.00	IFSC NIFTY 50 10/24	USD	22,176.05	-6,824.00	Société Générale
18.00	KOSPI 200 INDEX(KSE) 12/24	KRW	1,186,372.97	14,357.27	Société Générale
14.00	MSCI CHIN A50 USD 10/24	USD	111,680.94	137,790.00	Société Générale
16.00	MSCI EME NKT LAT 12/24	USD	894,688.00	-4,004.60	Société Générale
-21.00	MSCI EMG MKT 12/24	USD	1,229,392.50	-23,205.00	Société Générale
44.00	MSCI EMR MKTS EME 12/24	USD	1,425,072.00	19,306.00	Société Générale
				341,498.47	

AMUNDI INDEX MSCI EMU SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
13.00	EURO STOXX 50 12/24	EUR	650,058.50	19,890.00	CACEIS Bank, Paris
				19,890.00	

6 - FUTURES (continued)

AMUNDI INDEX MSCI EUROPE SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
90.00	EURO STOXX 50 12/24	EUR	4,500,405.00	74,300.00	CACEIS Bank, Paris
902.00	STOXX EURO ESG 12/24	EUR	17,544,802.00	86,940.00	CACEIS Bank, Paris
24.00	SWISS MARKET INDEX 12/24	CHF	3,102,160.28	22,221.04	CACEIS Bank, Paris
				183,461.04	

AMUNDI INDEX MSCI JAPAN SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in JPY) (in absolute value)	Unrealised (in JPY)	Broker
Futures on index					
5.00	MINI TPX IDX 12/24	JPY	13,229,700	-451,750	CACEIS Bank, Paris
33.00	TOPIX (OSE) 12/24	JPY	873,160,200	-19,380,000	CACEIS Bank, Paris
				-19,831,750	

AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
4.00	HANG SENG INDEX 10/24	HKD	487,574.66	41,112.48	Société Générale
12.00	MSCI.SING INDEX 10/24	SGD	286,289.01	-192.21	Société Générale
15.00	SPI 200 INDEX (SFE) 12/24	AUD	1,927,699.30	23,776.22	Société Générale
				64,696.49	

AMUNDI INDEX MSCI USA SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
-5.00	MICRO EMINI SP500 12/24	USD	144,062.00	-752.50	CACEIS Bank, Paris
7.00	S&P 500 EMINI INDEX 12/24	USD	2,016,868.00	15,200.00	CACEIS Bank, Paris
				14,447.50	

AMUNDI INDEX MSCI WORLD SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
25.00	MSCI WLD IDX 12/24	USD	2,937,422.50	15,819.40	CACEIS Bank, Paris
				15,819.40	

AMUNDI MSCI UK IMI SRI PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
8.00	FTSE 100 INDEX 12/24	GBP	791,966.83	-3,251.01	CACEIS Bank, Paris
				-3,251.01	

6 - FUTURES (continued)

AMUNDI DAX 50 ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
5.00	MICRO DAX 12/24	EUR	96,624.65	3,080.00	CACEIS Bank, Paris
				3,080.00	

AMUNDI MDAX ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
21.00	MICRO DAX 12/24	EUR	405,823.53	12,487.00	CACEIS Bank, Paris
				12,487.00	

AMUNDI S&P 500 ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
35.00	EMINI SP500 E 12/24	USD	12,499,900.00	190,970.00	CACEIS Bank, Paris
				190,970.00	

AMUNDI STOXX EUROPE 600 ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
126.00	STOXX EURO ESG 12/24	EUR	2,450,826.00	28,140.00	CACEIS Bank, Paris
				28,140.00	

AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
1.00	HANG SENG INDEX 10/24	HKD	136,039.43	11,470.90	CACEIS Bank, Paris
				11,470.90	

AMUNDI MSCI CHINA ESG LEADERS SELECT

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
11.00	H-SHARES IDX (HKG) 10/24	HKD	531,753.24	45,439.43	CACEIS Bank, Paris
1.00	MSCI CHIN A50 USD 10/24	USD	7,977.21	10,425.00	CACEIS Bank, Paris
				55,864.43	

6 - FUTURES (continued)

AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
92.00	MSCI EMG MKT 12/24	USD	5,385,910.00	259,646.50	CACEIS Bank, Paris
				259,646.50	

AMUNDI MSCI EMERGING ESG LEADERS

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
95.00	MSCI EMG MKT 12/24	USD	5,561,537.50	301,201.00	CACEIS Bank, Paris
				301,201.00	

AMUNDI MSCI EMU ESG LEADERS SELECT

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
387.00	EURO STOXX 50 12/24	EUR	19,351,741.50	467,450.00	CACEIS Bank, Paris
				467,450.00	

AMUNDI MSCI USA ESG LEADERS SELECT

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
2.00	S&P 500 EMINI INDEX 12/24	USD	576,248.00	1,075.00	CACEIS Bank, Paris
				1,075.00	

AMUNDI MSCI WORLD ESG UNIVERSAL SELECT

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
10.00	MSCI WLD IDX 12/24	USD	1,174,969.00	2,901.00	CACEIS Bank, Paris
				2,901.00	

AMUNDI MSCI EUROPE PAB NET ZERO AMBITION

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
2.00	EURO STOXX 50 12/24	EUR	100,009.00	1,750.00	CACEIS Bank, Paris
24.00	STOXX EURO ESG 12/24	EUR	466,824.00	800.00	CACEIS Bank, Paris
1.00	SWISS MARKET INDEX 12/24	CHF	129,256.68	1,614.53	CACEIS Bank, Paris
				4,164.53	

6 - FUTURES (continued)

AMUNDI MSCI WORLD CLIMATE TRANSITION CTB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
17.00	MSCI WLD IDX 12/24	USD	1,789,747.14	3,725.73	CACEIS Bank, Paris
				3,725.73	

AMUNDI INDEX MSCI EUROPE ESG BROAD CTB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
43.00	EURO STOXX 50 12/24	EUR	2,150,193.50	30,760.00	CACEIS Bank, Paris
429.00	STOXX EURO ESG 12/24	EUR	8,344,479.00	28,120.00	CACEIS Bank, Paris
11.00	SWISS MARKET INDEX 12/24	CHF	1,421,823.46	8,975.52	CACEIS Bank, Paris
				67,855.52	

AMUNDI INDEX MSCI EMERGING ESG BROAD CTB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
93.00	MSCI EMG MKT 12/24	USD	29,095,622.50	47,746.00	CACEIS Bank, Paris
				47,746.00	

AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
106.00	EURO STOXX 50 12/24	EUR	5,300,477.00	132,130.00	CACEIS Bank, Paris
				132,130.00	

AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
76.00	STOXX EURO ESG 12/24	EUR	1,478,276.00	14,240.00	CACEIS Bank, Paris
				14,240.00	

AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
1.00	HANG SENG INDEX 10/24	HKD	136,039.43	3,109.12	CACEIS Bank, Paris
21.00	MINI TPX IDX 12/24	JPY	388,455.94	-1,807.54	CACEIS Bank, Paris
5.00	MSCI.SING INDEX 10/24	SGD	133,130.35	109.21	CACEIS Bank, Paris
2.00	SPI 200 INDEX (SFE) 12/24	AUD	286,854.51	2,549.48	CACEIS Bank, Paris
3.00	TOPIX (OSE) 12/24	JPY	554,937.05	-7,994.27	CACEIS Bank, Paris
				-4,034.00	

6 - FUTURES (continued)

AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on index					
3.00	MSCI WLD IDX 12/24	USD	352,490.70	2,905.20	CACEIS Bank, Paris
				2,905.20	

AMUNDI INDEX EURO CORPORATE SRI

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on bonds					
-116.00	EURO BOBL FUTURE 12/24	EUR	10,486,748.00	-110,850.00	CACEIS Bank, Paris
-332.00	EURO BUND FUTURE 12/24	EUR	33,488,508.00	-109,860.00	CACEIS Bank, Paris
-65.00	EURO SCHATZ 12/24	EUR	6,243,900.00	-24,875.00	CACEIS Bank, Paris
				-245,585.00	

AMUNDI INDEX EURO CORPORATE SRI 0-3 Y

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on bonds					
-669.00	EURO SCHATZ 12/24	EUR	67,703,469.00	-247,790.00	CACEIS Bank, Paris
				-247,790.00	

AMUNDI INDEX US CORP SRI

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on bonds					
-51.00	US 10YR ULTRA (CBOT) 12/24	USD	5,138,648.44	72,093.75	CACEIS Bank, Paris
-32.00	US 5 YEARS NOTE-CBT 12/24	USD	3,191,375.00	21,750.00	CACEIS Bank, Paris
				93,843.75	

AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
7.00	EURO STOXX 50 12/24	EUR	350,031.50	10,710.00	CACEIS Bank, Paris
				10,710.00	

AMUNDI EUR CORPORATE BOND 1-5Y ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on bonds					
-137.00	EURO BOBL FUTURE 12/24	EUR	14,059,899.00	-42,120.00	CACEIS Bank, Paris
				-42,120.00	

6 - FUTURES (continued)

AMUNDI EURO HIGH YIELD BOND ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on bonds					
-8.00	EURO BOBL FUTURE 12/24	EUR	723,224.00	-1,840.00	CACEIS Bank, Paris
				-1,840.00	

AMUNDI EUR CORPORATE BOND

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on bonds					
-75.00	EURO BOBL FUTURE 12/24	EUR	6,780,225.00	-65,200.00	CACEIS Bank, Paris
-113.00	EURO BUND FUTURE 12/24	EUR	11,398,197.00	-72,370.00	CACEIS Bank, Paris
-51.00	EURO SCHATZ 12/24	EUR	4,899,060.00	-21,850.00	CACEIS Bank, Paris
				-159,420.00	

AMUNDI USD CORPORATE BOND

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in USD) (in absolute value)	Unrealised (in USD)	Broker
Futures on bonds					
-2.00	US ULTRA BD CBT 30YR 12/24	USD	221,187.50	625.00	CACEIS Bank, Paris
				625.00	

AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on index					
18.00	EURO STOXX 50 12/24	EUR	900,081.00	26,940.00	CACEIS Bank, Paris
				26,940.00	

AMUNDI EUR HIGH YIELD CORPORATE BOND ESG

Quantity Buy/(Sell)	Denomination	Currency	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)	Broker
Futures on bonds					
-26.00	EURO BOBL FUTURE 12/24	EUR	2,668,302.00	-22,100.00	CACEIS Bank, Paris
				-22,100.00	

7 - SWAPS

TOTAL RETURN SWAPS ("TRS")

As at 30 September 2024, the open positions on Total Return Swaps contracts were as listed below.

The following sub-funds swap the performance of their portfolio with the performance of the index disclosed in « Underlying Exposure ».

7 - SWAPS (continued)

TOTAL RETURN SWAPS ("TRS") (continued)

- **AMUNDI FTSE EPRA EUROPE REAL ESTATE**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
72,263,292.10	EUR	15/01/2025	FTSE EPRA/NAREIT DEVELOPED EUROPE INDEX	-896,312.36

- **AMUNDI GLOBAL INFRASTRUCTURE**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
9,844,964.11	EUR	20/12/2024	SOLACTIVE GLOBAL INFRASTRUCTURE LOW EARNINGS VOLATILITY INDEX	-55,137.41

- **AMUNDI JAPAN TOPIX**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
666,149,383.72	EUR	20/05/2025	TOPIX INDEX	-27,068,195.91

- **AMUNDI JPX-NIKKEI 400**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
240,982,259.13	EUR	16/04/2025	JPX-NIKKEI 400 INDEX	-9,786,513.10

- **AMUNDI MSCI BRAZIL**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in USD)
6,120,964.49	USD	20/12/2024	MSCI BRAZIL INDEX	-87,870.15

- **AMUNDI MSCI CHINA A II**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in USD)
194,125,071.33	USD	20/06/2025	MSCI CHINA A INDEX	17,094,285.77

- **AMUNDI MSCI EM ASIA**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
1,345,412,999.83	EUR	20/06/2025	MSCI EMERGING MARKETS ASIA INDEX	-2,082,651.10

7 - SWAPS (continued)

TOTAL RETURN SWAPS ("TRS") (continued)

- **AMUNDI MSCI EM LATIN AMERICA**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
473,270,696.80	EUR	20/06/2025	MSCI EMERGING MARKETS LATAM INDEX	-3,747,115.00

- **AMUNDI MSCI EMERGING MARKETS**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
3,070,249,547.09	EUR	19/09/2025	MSCI EMERGING MARKETS INDEX	-15,786,468.40

- **AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
147,102,153.02	EUR	20/06/2025	MSCI EUROPE HIGH DIVIDEND YIELD INDEX	-2,179,308.95

- **AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
148,378,138.71	EUR	20/05/2025	MSCI EUROPE MINIMUM VOLATILITY INDEX	-1,080,066.67

- **AMUNDI MSCI EUROPE MOMENTUM FACTOR**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
52,710,979.83	EUR	20/06/2025	MSCI EUROPE MOMENTUM INDEX	-782,490.12

- **AMUNDI MSCI EUROPE QUALITY FACTOR**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
420,977,182.49	EUR	20/05/2025	MSCI EUROPE QUALITY INDEX	-5,539,074.64

- **AMUNDI MSCI EUROPE VALUE FACTOR**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
263,092,585.49	EUR	19/09/2025	MSCI EUROPE VALUE INDEX	-3,321,160.14

7 - SWAPS (continued)

TOTAL RETURN SWAPS ("TRS") (continued)

- **AMUNDI MSCI INDIA**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
35,198,174.33	EUR	11/02/2025	MSCI INDIA INDEX	35,164,295.17
266,482,792.44	EUR	12/02/2025	MSCI INDIA INDEX	-39,697,575.80

- **AMUNDI MSCI NORDIC**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
268,184,876.38	EUR	20/05/2025	MSCI NORDIC COUNTRIES INDEX	-2,432,053.98

- **AMUNDI MSCI SWITZERLAND**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
343,666,958.91	EUR	16/04/2025	MSCI SWITZERLAND INDEX	-3,037,622.40

- **AMUNDI PEA MSCI USA ESG LEADERS**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
1,007,127,464.91	EUR	19/09/2025	MSCI USA ESG LEADERS SELECT 5% ISSUER CAPPED INDEX	12,398,617.50

- **AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in USD)
349,229,561.00	USD	16/04/2025	MSCI USA MINIMUM VOLATILITY INDEX	-106,339.27

- **AMUNDI MSCI WORLD**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
4,196,873,224.34	EUR	19/09/2025	MSCI WORLD INDEX	51,424,932.00

- **AMUNDI MSCI WORLD III**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in USD)
2,251,186,435.67	USD	20/06/2025	MSCI WORLD INDEX	-9,776,461.49
2,498,768,036.16	USD	21/03/2025	MSCI WORLD INDEX	-10,504,937.32

7 - SWAPS (continued)

TOTAL RETURN SWAPS ("TRS") (continued)

- **AMUNDI MSCI WORLD EX EUROPE**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
610,689,817.00	EUR	20/12/2024	MSCI WORLD EX EUROPE INDEX	-1,124,542.14

- **AMUNDI NASDAQ-100**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
2,020,019,667.92	EUR	20/06/2025	NASDAQ-100 INDEX	-2,960,576.30

- **AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
98,896,962.04	EUR	12/02/2025	DOW JONES INDUSTRIAL AVERAGE INDEX	2,083,076.27

- **AMUNDI RUSSELL 2000**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
465,855,282.97	EUR	21/03/2025	RUSSELL 2000 INDEX	8,126,419.40

- **AMUNDI S&P 500**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
2,571,813,242.00	EUR	20/06/2025	S&P 500 INDEX	-1,972,263.40
2,573,066,711.08	EUR	20/05/2025	S&P 500 INDEX	4,897,882.08
1,227,792,075.01	EUR	19/09/2025	S&P 500 INDEX	4,542,875.34

- **AMUNDI S&P 500 BUYBACK**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
86,036,290.76	EUR	21/03/2025	S&P 500 BUYBACK INDEX	-327,512.30

- **AMUNDI S&P GLOBAL LUXURY**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
456,203,006.22	EUR	19/09/2025	S&P GLOBAL LUXURY INDEX	-6,639,532.44

7 - SWAPS (continued)

TOTAL RETURN SWAPS ("TRS") (continued)

- **AMUNDI SMART FACTORY**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
16,338,523.62	EUR	20/12/2024	SOLACTIVE SMART FACTORY INDEX	367,905.27

- **AMUNDI SHORTDAX DAILY (-1X) INVERSE**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
38,901,234.74	EUR	20/05/2025	SHORTDAX INDEX	125,554.00

- **AMUNDI GERMAN BUND DAILY (-1X) INVERSE**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
16,925,019.13	EUR	13/12/2024	SOLACTIVE BUND DAILY (-1X) INVERSE INDEX	-61,175.89

- **AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
124,692,163.28	EUR	16/07/2025	FTSE EPRA/NAREIT DEVELOPED INDEX	-214,420.25

- **AMUNDI STOXX EUROPE SELECT DIVIDEND 30**

Nominal	Currency	Maturity Date	Underlying Exposure	Unrealised appreciation/depreciation (in EUR)
153,779,569.44	EUR	16/07/2025	STOXX EUROPE SELECT DIVIDEND 30 INDEX	-936,542.66

The counterparties of the swap contracts are disclosed in the additional information (unaudited information) SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR").

8 - SECURITIES LENDING

At 30 September 2024, the SICAV is engaged in fully guaranteed securities lending agreements signed with a top ranking financial institution according to the following conditions:

Sub-funds	Sub-fund currency	Market value of the Securities Lent in Sub-fund currency	Collateral Cash	Collateral Securities
AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	EUR	1,914,019.93	696,579.00	1,297,223.81
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	EUR	68,424,677.62	17,702,697.00	52,940,949.35
AMUNDI INDEX MSCI EMERGING MARKETS	USD	158,379,971.97	141,864,952.93	19,983,156.60
AMUNDI INDEX MSCI EUROPE	EUR	585,250,204.32	159,543,169.00	432,580,272.74
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	JPY	23,829,871,904.50	25,209,868,787.80	0.00
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	USD	65,356,820.71	68,034,045.28	0.00
AMUNDI INDEX MSCI WORLD	USD	149,447,783.44	106,630,876.76	50,017,264.74
AMUNDI CAC 40 ESG	EUR	11,182,170.78	11,972,617.52	0.00

8 - SECURITIES LENDING (continued)

Sub-funds	Sub-fund currency	Market value of the Securities Lent in Sub-fund currency	Collateral Cash	Collateral Securities
AMUNDI DJ SWITZERLAND TITANS 30	CHF	9,264,558.23	9,200,086.65	512,465.54
AMUNDI DAX	EUR	176,047,173.27	105,693,398.00	77,136,859.56
AMUNDI DIVDAX	EUR	2,053,859.18	1,438,475.00	818,638.94
AMUNDI SDAX	EUR	22,827,189.15	14,827,618.00	8,978,323.30
AMUNDI EURO STOXX 50	EUR	298,519,408.83	22,028,304.00	257,931,429.85
AMUNDI EURO STOXX SELECT DIVIDEND30	EUR	4,545,727.58	3,836,363.00	924,940.90
AMUNDI F.A.Z. 100	EUR	7,595,298.26	6,401,745.00	1,832,032.01
AMUNDI ITALY MIB ESG	EUR	436,930.70	456,147.00	0.00
AMUNDI GLOBAL BIOENERGY ESG SCREENED	EUR	1,488,661.79	1,539,153.00	0.00
AMUNDI NYSE ARCA GOLD BUGS	USD	1,541,119.00	815,363.81	849,494.74
AMUNDI MSCI SMART CITIES ESG SCREENED	EUR	550,233.78	552,241.00	0.00
AMUNDI STOXX EUROPE 600	EUR	1,004,443,199.69	256,637,135.99	754,862,727.30
AMUNDI MSCI ROBOTICS & AI ESG SCREENED	EUR	2,113,986.44	2,252,674.00	0.00
AMUNDI PRIME EMERGING MARKETS	USD	203,279.97	217,381.99	0.00
AMUNDI PRIME EUROPE	EUR	7,634,893.20	2,351,485.00	5,789,241.37
AMUNDI PRIME EUROZONE	EUR	7,978,574.54	1,261,783.00	7,358,295.72
AMUNDI PRIME GLOBAL	USD	82,880,483.13	23,416,047.06	61,297,206.18
AMUNDI PRIME JAPAN	JPY	77,589,624,472.81	1,268,135,628.09	76,704,558,438.52
AMUNDI PRIME UK MID AND SMALL CAP	GBP	23,277,986.66	3,355,573.61	21,445,587.16
AMUNDI DAX 50 ESG	EUR	203,531.74	214,671.00	0.00
AMUNDI MDAX ESG	EUR	20,067,170.52	19,737,374.00	1,922,357.06
AMUNDI STOXX EUROPE 600 ESG	EUR	19,170,274.17	20,049,757.00	0.00
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	USD	8,828,759.00	9,157,933.54	0.00
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	EUR	4,646,553.68	4,897,508.00	0.00
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	EUR	6,197,047.81	6,528,045.00	0.00
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	EUR	93,463,378.25	52,051,703.00	45,170,389.12
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	USD	8,141,556.59	8,700,847.45	806,060.19
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION	EUR	15,971,944.59	16,748,739.00	0.00
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	EUR	32,151,866.47	33,864,799.00	0.00
AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	USD	26,269,137.97	5,264,123.26	21,542,424.96
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	USD	1,411,336.09	1,466,439.48	0.00
AMUNDI GLOBAL AGG SRI	USD	2,016,921.15	116,795.75	1,962,822.99
AMUNDI INDEX EURO CORPORATE SRI	EUR	294,050,933.92	178,565,544.00	178,225,750.30
AMUNDI INDEX EURO AGG SRI	EUR	46,138,859.36	2,976,334.00	44,785,567.86
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	EUR	84,234,785.80	62,473,552.00	26,151,994.61
AMUNDI INDEX US CORP SRI	USD	2,766,741.55	0.00	3,352,648.57
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	EUR	2,634,520.03	2,751,178.00	0.00
AMUNDI GLOBAL AGGREGATE BOND	USD	502,288,680.56	339,022,752.91	190,070,659.34
AMUNDI INDEX US GOV INFLATION-LINKED BOND	USD	3,101,448.05	1,654,097.71	1,713,169.63
AMUNDI EURO GOVERNMENT BOND	EUR	744,582,004.90	278,183,337.00	525,058,921.77
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	EUR	787,852,304.30	428,791,475.00	390,701,569.67
AMUNDI EURO HIGH YIELD BOND ESG	EUR	5,662,437.12	4,713,369.00	1,402,856.58

8 - SECURITIES LENDING (continued)

Sub-funds	Sub-fund currency	Market value of the Securities Lent in Sub-fund currency	Collateral Cash	Collateral Securities
AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	EUR	11,285,708.97	10,613,715.00	2,093,364.36
AMUNDI USD FLOATING RATE CORPORATE BOND ESG	USD	2,011,856.02	2,081,345.08	0.00
AMUNDI EURO GOVERNMENT BOND 25+Y	EUR	5,153,865.37	0.00	7,523,193.94
AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE	EUR	67,538,514.40	732,527.00	68,194,385.28
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	EUR	6,672,575.51	0.00	6,928,977.23
AMUNDI EUR CORPORATE BOND	EUR	91,529,642.63	17,205,942.00	88,995,701.74
AMUNDI PRIME EURO GOV BONDS 0-1Y	EUR	51,217,665.62	0.00	53,017,408.72
AMUNDI PRIME EURO GOVIES	EUR	227,223,115.38	4,953,363.00	224,705,575.37
AMUNDI PRIME GLOBAL GOVERNMENT BOND	EUR	24,309,902.95	10,646,047.00	16,040,091.94
AMUNDI PRIME US TREASURY	USD	35,465,664.31	14,698,136.32	22,393,124.81
AMUNDI US TREASURY BOND 0-1Y	USD	2,990,808.51	3,253,523.47	0.00
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	EUR	57,261,584.69	59,017,645.00	1,436,739.34
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	EUR	1,953,096.46	0.00	2,012,488.51
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD	EUR	868,243.48	0.00	991,103.47

The counterparties of the securities lending income are disclosed in the Additional information (unaudited information) SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR").
There is no cash and securities collateral re-investment.

For the year-ended 30 September 2024, the securities lending income generated by the SICAV is included in the caption "Income on securities lending" in the Statement of Operations and is a follows:

Sub-funds	Currency	Total gross amount of Securities Lending Income	Direct & indirect cost and fees		Total net amount of Securities Lending Income
			Amundi Intermédiation, Paris	Caceis Bank, Luxembourg Branch	
AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	EUR	5,166.03	1,549.81	258.30	3,357.92
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	EUR	281,003.78	84,301.13	14,050.19	182,652.46
AMUNDI INDEX MSCI EMERGING MARKETS	USD	536,799.70	161,039.91	26,839.99	348,919.81
AMUNDI INDEX MSCI EUROPE	EUR	1,475,455.58	442,636.67	73,772.78	959,046.13
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	JPY	26,751,325.00	8,025,397.50	1,337,566.25	17,388,361.25
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	USD	183,938.55	55,181.57	9,196.93	119,560.06
AMUNDI INDEX MSCI WORLD	USD	729,611.87	218,883.56	36,480.59	474,247.72
AMUNDI CAC 40 ESG	EUR	56,416.54	16,924.96	2,820.83	36,670.75
AMUNDI DJ SWITZERLAND TITANS 30	CHF	49,457.02	14,837.11	2,472.85	32,147.06
AMUNDI DAX	EUR	67,031.98	20,109.59	3,351.60	43,570.79
AMUNDI DIVDAX	EUR	732.89	219.87	36.64	476.38
AMUNDI SDAX	EUR	212,991.83	63,897.55	10,649.59	138,444.69
AMUNDI EURO STOXX 50	EUR	461,441.74	138,432.52	23,072.09	299,937.13
AMUNDI EURO STOXX SELECT DIVIDEND30	EUR	17,406.40	5,221.92	870.32	11,314.16
AMUNDI F.A.Z. 100	EUR	101,021.24	30,306.37	5,051.06	65,663.81
AMUNDI ITALY MIB ESG	EUR	10,637.54	3,191.26	531.88	6,914.40
AMUNDI MSCI CHINA TECH ESG SCREENED	EUR	262.94	78.88	13.15	170.91
AMUNDI GLOBAL BIOENERGY ESG SCREENED	EUR	2,879.10	863.73	143.96	1,871.42
AMUNDI NYSE ARCA GOLD BUGS	USD	9,021.36	2,706.41	451.07	5,863.88
AMUNDI MSCI SMART CITIES ESG SCREENED	EUR	1.50	0.45	0.08	0.98
AMUNDI STOXX EUROPE 600	EUR	1,747,393.60	524,218.08	87,369.68	1,135,805.84

8 - SECURITIES LENDING (continued)

Sub-funds	Currency	Total gross amount of Securities Lending Income	Direct & indirect cost and fees		Total net amount of Securities Lending Income
			Amundi Intermédiation, Paris	Caceis Bank, Luxembourg Branch	
AMUNDI MSCI ROBOTICS & AI ESG SCREENED	EUR	12,771.25	3,831.38	638.56	8,301.31
AMUNDI PRIME EMERGING MARKETS	USD	502.14	150.64	25.11	326.39
AMUNDI PRIME EUROPE	EUR	25,784.38	7,735.31	1,289.22	16,759.85
AMUNDI PRIME EUROZONE	EUR	22,968.63	6,890.59	1,148.43	14,929.61
AMUNDI PRIME GLOBAL	USD	181,476.40	54,442.92	9,073.82	117,959.66
AMUNDI PRIME JAPAN	JPY	59,335,449.00	17,800,634.70	2,966,772.45	38,568,041.85
AMUNDI PRIME UK MID AND SMALL CAP	GBP	35,210.33	10,563.10	1,760.52	22,886.71
AMUNDI PRIME USA	USD	9,289.48	2,786.84	464.47	6,038.16
AMUNDI DAX 50 ESG	EUR	1,313.55	394.07	65.68	853.81
AMUNDI MDAX ESG	EUR	38,254.53	11,476.36	1,912.73	24,865.44
AMUNDI S&P 500 ESG	USD	242.90	72.87	12.15	157.89
AMUNDI STOXX EUROPE 600 ESG	EUR	100,404.83	30,121.45	5,020.24	65,263.14
AMUNDI MSCI EMU ESG UNIVERSAL SELECT	EUR	3,038.45	911.54	151.92	1,974.99
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	USD	12,235.35	3,670.61	611.77	7,952.98
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	EUR	20,510.97	6,153.29	1,025.55	13,332.13
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	EUR	79,539.90	23,861.97	3,977.00	51,700.94
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	EUR	394,869.87	118,460.96	19,743.49	256,665.42
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	USD	7,510.37	2,253.11	375.52	4,881.74
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION	EUR	27,526.58	8,257.97	1,376.33	17,892.28
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	EUR	79,943.92	23,983.18	3,997.20	51,963.55
AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	USD	28,186.59	8,455.98	1,409.33	18,321.28
AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB	EUR	120.34	36.10	6.02	78.22
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	USD	31,269.73	9,380.92	1,563.49	20,325.32
AMUNDI GLOBAL AGG SRI	USD	538.92	161.68	26.95	350.30
AMUNDI INDEX EURO CORPORATE SRI	EUR	241,769.54	72,530.86	12,088.48	157,150.20
AMUNDI INDEX EURO AGG SRI	EUR	17,098.33	5,129.50	854.92	11,113.91
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	EUR	64,848.71	19,454.61	3,242.44	42,151.66
AMUNDI INDEX US CORP SRI	USD	165.77	49.73	8.29	107.75
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	EUR	16,050.28	4,815.08	802.51	10,432.68
AMUNDI GLOBAL AGGREGATE BOND	USD	279,343.12	83,802.94	13,967.16	181,573.03
AMUNDI INDEX US GOV INFLATION-LINKED BOND	USD	3,048.25	914.48	152.41	1,981.36
AMUNDI EURO GOVERNMENT BOND	EUR	151,057.35	45,317.21	7,552.87	98,187.28
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	EUR	493,569.12	148,070.74	24,678.46	320,819.93
AMUNDI EURO HIGH YIELD BOND ESG	EUR	2,967.44	890.23	148.37	1,928.84
AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	EUR	10,264.06	3,079.22	513.20	6,671.64
AMUNDI USD FLOATING RATE CORPORATE BOND ESG	USD	2,436.68	731.00	121.83	1,583.84
AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX	USD	2,099.02	629.71	104.95	1,364.36
AMUNDI EURO GOVERNMENT BOND 25+Y	EUR	1,034.31	310.29	51.72	672.30
AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE	EUR	95,405.07	28,621.52	4,770.25	62,013.30
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	EUR	12,059.36	3,617.81	602.97	7,838.58
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3	EUR	1,341.78	402.53	67.09	872.16
AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y	EUR	2,460.27	738.08	123.01	1,599.18
AMUNDI ITALY BTP GOVERNMENT BOND 10Y	EUR	4,855.80	1,456.74	242.79	3,156.27
AMUNDI EUR CORPORATE BOND	EUR	238,188.92	71,456.68	11,909.45	154,822.80

8 - SECURITIES LENDING (continued)

Sub-funds	Currency	Total gross amount of Securities Lending Income	Direct & indirect cost and fees		Total net amount of Securities Lending Income
			Amundi Intermédiation, Paris	Caceis Bank, Luxembourg Branch	
AMUNDI PRIME EURO GOV BONDS 0-1Y	EUR	40,518.78	12,155.63	2,025.94	26,337.21
AMUNDI PRIME EURO GOVIES	EUR	149,972.08	44,991.62	7,498.60	97,481.85
AMUNDI PRIME GLOBAL GOVERNMENT BOND	EUR	10,746.99	3,224.10	537.35	6,985.54
AMUNDI USD CORPORATE BOND	USD	35.11	10.53	1.76	22.82
AMUNDI PRIME US TREASURY	USD	16,674.86	5,002.46	833.74	10,838.66
AMUNDI US TREASURY BOND 0-1Y	USD	3,595.82	1,078.75	179.79	2,337.28
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	EUR	236,265.57	70,879.67	11,813.28	153,572.62
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	EUR	217.85	65.36	10.89	141.60
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD	EUR	113.52	34.06	5.68	73.79

The security lending income is allocated as shown below:

- 100% to the sub-fund.
- 30% to Amundi Intermediation, Paris, which is a related party.
- 5% to Caceis Bank, Luxembourg Branch, which is a related party.

9 - COLLATERAL

As at 30 September 2024, the collateral received or paid which is composed of cash collateral granted to or received from counterparties for the purpose of transacting in OTC derivatives are as follows:

Sub-funds	Sub-funds Currency	Counterparty	Type of collateral	Collateral Amount (in Sub-funds currency) (received) / paid
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	EUR	UBS Europe, Germany	Cash	-580,000.00
AMUNDI INDEX MSCI EUROPE	EUR	HSBC France	Cash	-590,000.00
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	JPY	Caceis Bank, Luxembourg Branch *	Cash	-147,650,000.00
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	USD	Caceis Bank, Luxembourg Branch *	Cash	-480,000.00
AMUNDI INDEX MSCI WORLD	USD	BNP Paribas	Cash	-280,000.00
		Morgan Stanley	Cash	-10,000.00
AMUNDI STOXX EUROPE 600	EUR	Société Générale, Paris	Cash	280,000.00
AMUNDI INDEX MSCI EM ASIA SRI PAB	USD	Caceis Bank, Luxembourg Branch *	Cash	11,902.17
AMUNDI INDEX MSCI EUROPE SRI PAB	EUR	Royal Bank of Canada	Cash	-330,000.00
AMUNDI INDEX MSCI JAPAN SRI PAB	JPY	Caceis Bank, Luxembourg Branch *	Cash	-6,000,000.00
AMUNDI INDEX MSCI WORLD SRI PAB	USD	BNP Paribas	Cash	-870,000.00
		HSBC France	Cash	-260,000.00
AMUNDI S&P 500 ESG	USD	Caceis Bank, Luxembourg Branch *	Cash	1,000,000.00
AMUNDI MSCI USA ESG LEADERS SELECT	USD	Caceis Bank, Luxembourg Branch *	Cash	-10,000.00
AMUNDI GLOBAL AGG SRI	USD	Morgan Stanley	Cash	-10,000.00
		BOFA	Cash	-260,000.00
AMUNDI GLOBAL AGG SRI 1-5	USD	JP Morgan	Cash	-1,210,000.00
AMUNDI GLOBAL CORP SRI 1-5Y	USD	BOFA	Cash	270,000.00
		Citigroup Globale Markets	Cash	-3,460,000.00
		Morgan Stanley	Cash	-10,000.00

9 – COLLATERAL (continued)

Sub-funds	Sub-funds Currency	Counterparty	Type of collateral	Collateral Amount (in Sub-funds currency) (received) / paid
AMUNDI GLOBAL AGG SRI	USD	Morgan Stanley	Cash	-10,000.00
		BOFA	Cash	-260,000.00
AMUNDI GLOBAL AGG SRI 1-5	USD	JP Morgan	Cash	-1,210,000.00
AMUNDI GLOBAL CORP SRI 1-5Y	USD	BOFA	Cash	270,000.00
		Citigroup Globale Markets	Cash	-3,460,000.00
		Morgan Stanley	Cash	-10,000.00
AMUNDI INDEX US CORP SRI	USD	UBS Europe, Germany	Cash	-3,290,000.00
AMUNDI GLOBAL AGGREGATE BOND	USD	BNP Paribas	Cash	-1,630,000.00
		Citigroup Globale Markets	Cash	3,130,000.00
		Credit Agricole CIB Paris *	Cash	340,000.00
		JP Morgan	Cash	6,110,000.00
		Morgan Stanley	Cash	1,570,000.00
		Royal Bank of Canada	Cash	-2,160,000.00
		Société Générale, Paris	Cash	130,000.00
		UBS Europe, Germany	Cash	830,000.00
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	EUR	BNP Paribas	Cash	-4,610,000.00
		Citigroup Globale Markets	Cash	-330,000.00
		JP Morgan	Cash	-2,810,000.00
		Société Générale, Paris	Cash	-3,470,000.00
		State Street Bank	Cash	270,000.00
		UBS Europe, Germany	Cash	310,000.00
AMUNDI USD FLOATING RATE CORPORATE BOND ESG	USD	Royal Bank of Canada	Cash	-440,000.00
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT	USD	Citigroup Globale Markets	Cash	670,000.00
		Credit Agricole CIB Paris *	Cash	-1,090,000.00
		Standard Chartered, Germany	Cash	150,000.00
AMUNDI US TREASURY BOND 0-1Y	USD	Morgan Stanley	Cash	-10,000.00
		State Street Bank	Cash	-370,000.00
AMUNDI GLOBAL CORPORATE IG	USD	Société Générale, Paris	Cash	-2,080,000.00

* Related parties

10 - CHANGES IN THE COMPOSITION OF SECURITIES PORTFOLIO

The report on the changes in the composition of the portfolio is available upon simple request free of charge from the registered office of the SICAV.

11 - DIVIDENDS PAID

During the year, the Fund has paid the following dividends:

Sub-funds	Share class	ISIN	Ccy	Dividend	Ex-date	Payment date
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	Class A3E of distribution	LU1328852733	EUR	3.03	12/12/23	14/12/23
	Class A3U of distribution	LU1328852907	USD	2.82	12/12/23	14/12/23
	Class AE of distribution	LU1328852493	EUR	2.86	12/12/23	14/12/23
	Class AU of distribution	LU1328852147	USD	2.68	12/12/23	14/12/23
	Class IC of distribution	LU1756362429	CHF	28.02	12/12/23	14/12/23
	Class IE of distribution	LU1328851339	EUR	30.70	12/12/23	14/12/23
	Class IG of distribution	LU1328851685	GBP	32.18	12/12/23	14/12/23
	Class IHG-EXF of distribution	LU2153615948	GBP	33.84	12/12/23	14/12/23
	Class IU of distribution	LU1328851172	USD	27.58	12/12/23	14/12/23
	Class RE of distribution	LU1328853202	EUR	2.90	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737652823	EUR	1.54	12/12/23	14/12/23
AMUNDI INDEX MSCI EMERGING MARKETS	Class A3E of distribution	LU1162503145	EUR	2.67	12/12/23	14/12/23
	Class A3U of distribution	LU1162503491	USD	2.60	12/12/23	14/12/23
	Class AE of distribution	LU0996177217	EUR	2.81	12/12/23	14/12/23
	Class AU of distribution	LU0996177050	USD	2.17	12/12/23	14/12/23
	Class IE of distribution	LU0996176086	EUR	31.36	12/12/23	14/12/23
	Class IG of distribution	LU0996176326	GBP	33.10	12/12/23	14/12/23
	Class IU of distribution	LU0996175864	USD	24.46	12/12/23	14/12/23
	Class OE of distribution	LU0996176839	EUR	31.75	12/12/23	14/12/23
	Class RE of distribution	LU0996177480	EUR	3.06	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737652583	EUR	1.15	12/12/23	14/12/23
	Class UCITS ETF DR USD of distribution	LU2277591868	USD	0.88	12/12/23	14/12/23
AMUNDI INDEX MSCI EUROPE	Class A3E of distribution	LU1327398977	EUR	4.07	12/12/23	14/12/23
	Class AE of distribution	LU0389811968	EUR	5.54	12/12/23	14/12/23
	Class I13E of distribution	LU1732798928	EUR	36.22	12/12/23	14/12/23
	Class IE of distribution	LU0389811612	EUR	49.31	12/12/23	14/12/23
	Class RE of distribution	LU0987206181	EUR	3.83	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737652310	EUR	1.67	12/12/23	14/12/23
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	Class A3E of distribution	LU1162502337	EUR	2.35	12/12/23	14/12/23
	Class AE of distribution	LU0996180948	EUR	2.97	12/12/23	14/12/23
	Class IE of distribution	LU0996179932	EUR	25.79	12/12/23	14/12/23
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	Class IG of distribution	LU0996180278	GBP	33.93	12/12/23	14/12/23
	Class IJ of distribution	LU0996179775	JPY	3,601.13	12/12/23	14/12/23
	Class OE of distribution	LU0996180781	EUR	33.94	12/12/23	14/12/23
	Class RE of distribution	LU0996181169	EUR	3.06	12/12/23	14/12/23
	Class UCITS ETF GBP of distribution	LU2668197069	GBP	0.07	12/12/23	14/12/23
	Class UCITS ETF DR JPY of distribution	LU2300294746	JPY	120.35	12/12/23	14/12/23
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	Class A3E of distribution	LU1327399439	EUR	2.49	12/12/23	14/12/23
	Class AE of distribution	LU0389812420	EUR	5.23	12/12/23	14/12/23
	Class AU of distribution	LU1049756585	USD	2.00	12/12/23	14/12/23
	Class IE of distribution	LU0389812180	EUR	52.11	12/12/23	14/12/23
	Class IU of distribution	LU1049756668	USD	2.30	12/12/23	14/12/23
	Class RU of distribution	LU0987206694	USD	2.30	12/12/23	14/12/23
	Class RHG of distribution	LU0987207072	GBP	1.87	12/12/23	14/12/23

11 - DIVIDENDS PAID (continued)

Sub-funds	Share class	ISIN	Ccy	Dividend	Ex-date	Payment date
AMUNDI INDEX MSCI WORLD	Class AE of distribution	LU0996182647	EUR	3.36	12/12/23	14/12/23
	Class AU of distribution	LU0996182480	USD	2.58	12/12/23	14/12/23
	Class I14G of distribution	LU2244411000	GBP	21.58	12/12/23	14/12/23
	Class IE of distribution	LU0996181672	EUR	35.84	12/12/23	14/12/23
	Class IG of distribution	LU0996181839	GBP	37.79	12/12/23	14/12/23
	Class IU of distribution	LU0996181326	USD	27.70	12/12/23	14/12/23
	Class OE of distribution	LU0996182217	EUR	37.94	12/12/23	14/12/23
	Class RE of distribution	LU0996182993	EUR	3.47	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737652237	EUR	1.21	12/12/23	14/12/23
AMUNDI CAC 40 ESG	Class UCITS ETF DR EUR of distribution	LU1681047079	EUR	1.96	12/12/23	14/12/23
AMUNDI EURO STOXX 50	Class UCITS ETF DR EUR of distribution	LU1681047319	EUR	2.00	12/12/23	14/12/23
AMUNDI FTSE EPRA EUROPE REAL ESTATE	Class UCITS ETF EUR of distribution	LU1812091194	EUR	1.34	12/12/23	14/12/23
AMUNDI MSCI CHINA A II	Class UCITS ETF of distribution	LU2572256746	USD	2.45	12/12/23	14/12/23
AMUNDI MSCI WORLD III	Class UCITS ETF of distribution	LU2572257124	USD	1.68	12/12/23	14/12/23
AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE	Class UCITS ETF of distribution	LU2572256662	USD	5.89	12/12/23	14/12/23
AMUNDI S&P 500	Class UCITS ETF USD of distribution	LU2391437253	USD	0.48	12/12/23	14/12/23
AMUNDI PRIME EUROPE	Class UCITS ETF DR of distribution	LU1931974262	EUR	0.78	12/12/23	14/12/23
AMUNDI PRIME EUROZONE	Class UCITS ETF DR of distribution	LU1931974429	EUR	0.77	12/12/23	14/12/23
AMUNDI PRIME GLOBAL	Class UCITS ETF DR of distribution	LU1931974692	USD	0.50	12/12/23	14/12/23
AMUNDI PRIME JAPAN	Class UCITS ETF DR of distribution	LU1931974775	JPY	75.71	12/12/23	14/12/23
AMUNDI PRIME UK MID AND SMALL CAP	Class UCITS ETF DR of distribution	LU2182388152	GBP	0.72	12/12/23	14/12/23
AMUNDI PRIME USA	Class UCITS ETF DR of distribution	LU1931974858	USD	0.36	12/12/23	14/12/23
AMUNDI INDEX MSCI EM ASIA SRI PAB	Class UCITS ETF DR of distribution	LU2300294589	USD	0.55	12/12/23	14/12/23
AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB	Class IE of distribution	LU1861137997	EUR	22.44	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU2059756754	USD	1.03	12/12/23	14/12/23
	Class UCITS ETF DR GBP of distribution	LU2469335371	GBP	1.04	12/12/23	14/12/23
AMUNDI INDEX MSCI EUROPE SRI PAB	Class A3E of distribution	LU1932918052	EUR	3.56	12/12/23	14/12/23
	Class IE of distribution	LU1861136593	EUR	35.28	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU2059756598	EUR	1.52	12/12/23	14/12/23
AMUNDI INDEX MSCI JAPAN SRI PAB	Class UCITS ETF DR GBP of distribution	LU2469335025	GBP	0.80	12/12/23	14/12/23
	Class UCITS ETF DR HEDGED EUR of distribution	LU1646360542	EUR	0.35	12/12/23	14/12/23
AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB	Class A3E of distribution	LU1162502766	EUR	3.62	12/12/23	14/12/23
	Class AE of distribution	LU0390718277	EUR	5.35	12/12/23	14/12/23
	Class IE of distribution	LU0390718947	EUR	63.18	12/12/23	14/12/23
	Class RE of distribution	LU0987207239	EUR	4.40	12/12/23	14/12/23
	Class UCITS ETF DR EUR of distribution	LU2402389261	EUR	0.31	12/12/23	14/12/23
	Class UCITS ETF DR GBP of distribution	LU2469335298	GBP	1.75	12/12/23	14/12/23
AMUNDI INDEX MSCI USA SRI PAB	Class IHE of distribution	LU1861135199	EUR	13.66	12/12/23	14/12/23
AMUNDI INDEX MSCI WORLD SRI PAB	Class IG of distribution	LU2547940408	GBP	15.36	12/12/23	14/12/23
AMUNDI MSCI UK IMI SRI PAB	Class IG of distribution	LU2531807571	GBP	35.12	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU2368674631	EUR	0.43	12/12/23	14/12/23
AMUNDI S&P 500 ESG	Class AE of distribution	LU0996179189	EUR	2.78	12/12/23	14/12/23
	Class AU of distribution	LU0996178967	USD	1.46	12/12/23	14/12/23
	Class IE of distribution	LU0996177993	EUR	2.47	12/12/23	14/12/23
	Class IG of distribution	LU0996178298	GBP	34.34	12/12/23	14/12/23
	Class IU of distribution	LU0996177647	USD	15.50	12/12/23	14/12/23
	Class OE of distribution	LU0996178702	EUR	35.37	12/12/23	14/12/23
	Class RE of distribution	LU0996179429	EUR	2.94	12/12/23	14/12/23
AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT	Class IG of distribution	LU2332964902	GBP	19.88	12/12/23	14/12/23

11 - DIVIDENDS PAID (continued)

Sub-funds	Share class	ISIN	Ccy	Dividend	Ex-date	Payment date
AMUNDI MSCI EMU ESG LEADERS SELECT	Class AE of distribution	LU0389811455	EUR	6.05	12/12/23	14/12/23
	Class IE of distribution	LU0389811026	EUR	47.66	12/12/23	14/12/23
	Class RE of distribution	LU0987205613	EUR	3.97	12/12/23	14/12/23
	Class RHG of distribution	LU0987205886	GBP	4.04	12/12/23	14/12/23
	Class UCITS ETF DR EUR of distribution	LU2059756325	EUR	1.67	12/12/23	14/12/23
AMUNDI MSCI USA ESG LEADERS SELECT	Class I13HG of distribution	LU2402389691	GBP	9.38	12/12/23	14/12/23
	Class I13HED of distribution	LU2402389857	EUR	9.27	12/12/23	14/12/23
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	Class A3E of distribution	LU2228388943	EUR	2.38	12/12/23	14/12/23
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	Class UCITS ETF of distribution	LU2572257470	EUR	0.99	12/12/23	14/12/23
AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	Class UCITS ETF of distribution	LU2572257397	USD	1.16	12/12/23	14/12/23
AMUNDI EURO CORP 0-1Y ESG	Class UCITS ETF DR of distribution	LU1686830065	EUR	1.28	12/12/23	14/12/23
AMUNDI GLOBAL AGG SRI 1-5	Class IHG of distribution	LU2573570665	GBP	11.41	12/12/23	14/12/23
AMUNDI GLOBAL CORP SRI 1-5Y	Class IHG of distribution	LU2621112379	GBP	6.70	12/12/23	14/12/23
	Class IU of distribution	LU1525413503	USD	23.35	12/12/23	14/12/23
AMUNDI INDEX EURO CORPORATE SRI	Class AE of distribution	LU1050469441	EUR	1.41	12/12/23	14/12/23
	Class IE of distribution	LU1050469011	EUR	15.92	12/12/23	14/12/23
	Class IHG of distribution	LU2183780050	GBP	15.18	12/12/23	14/12/23
	Class RE of distribution	LU1050469797	EUR	2.54	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737653987	EUR	0.77	12/12/23	14/12/23
AMUNDI INDEX EURO AGG SRI	Class UCITS ETF DR of distribution	LU2439113387	EUR	0.72	12/12/23	14/12/23
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	Class A13E of distribution	LU2130769065	EUR	1.38	12/12/23	14/12/23
AMUNDI INDEX US CORP SRI	Class IHE of distribution	LU1806494503	EUR	32.41	12/12/23	14/12/23
	Class IHG of distribution	LU2183780134	GBP	31.02	12/12/23	14/12/23
	Class RE of distribution	LU1806494768	EUR	3.67	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU2297533809	EUR	1.57	12/12/23	14/12/23
AMUNDI US AGG SRI	Class UCITS ETF of distribution	LU2611732806	USD	0.14	12/12/23	14/12/23
AMUNDI EUR CORPORATE BOND 1-5Y ESG	Class IE - EXF of distribution	LU1525413172	EUR	15.66	12/12/23	14/12/23
AMUNDI GLOBAL AGGREGATE BOND	Class I13U of distribution	LU1668813311	USD	21.57	12/12/23	14/12/23
	Class I13HJ of distribution	LU2022263706	JPY	2,326.84	12/12/23	14/12/23
	Class IG of capitalisation	LU1437022350	GBP	22.25	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737654019	EUR	1.23	12/12/23	14/12/23
	Class UCITS ETF DR GBP HEDGED of distribution	LU2355200523	GBP	1.12	12/12/23	14/12/23
AMUNDI EURO GOVERNMENT BOND	Class A3E of distribution	LU1250883680	EUR	1.55	12/12/23	14/12/23
	Class AE of distribution	LU1050470456	EUR	1.45	12/12/23	14/12/23
	Class IE of distribution	LU1050469953	EUR	16.31	12/12/23	14/12/23
	Class RE of distribution	LU1050470613	EUR	1.58	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737653714	EUR	0.79	12/12/23	14/12/23
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	Class AHE of distribution	LU0389813071	EUR	1.38	12/12/23	14/12/23
	Class I14HG of distribution	LU2244410705	GBP	15.72	12/12/23	14/12/23
	Class IHE of distribution	LU0389812776	EUR	14.99	12/12/23	14/12/23
	Class RHE of distribution	LU0987207668	EUR	1.46	12/12/23	14/12/23
	Class UCITS ETF DR GBP HEDGED of distribution	LU2355200796	GBP	0.77	12/12/23	14/12/23
	Class UCITS ETF DR of distribution	LU1737653631	EUR	0.83	12/12/23	14/12/23
AMUNDI EURO HIGH YIELD BOND ESG	Class UCITS ETF EUR of distribution	LU1215415214	EUR	0.09	12/12/23	14/12/23

11 - DIVIDENDS PAID (continued)

Sub-funds	Share class	ISIN	Ccy	Dividend	Ex-date	Payment date
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT	Class I13HC EXF of distribution	LU2439113460	CHF	7.57	12/12/23	14/12/23
	Class I13HE EXF of distribution	LU2382233349	EUR	7.37	12/12/23	14/12/23
	Class I13HG EXF of distribution	LU2343866039	GBP	7.55	12/12/23	14/12/23
	Class I13HU EXF of distribution	LU2382233422	USD	7.57	12/12/23	14/12/23
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	Class UCITS ETF EUR of distribution	LU1681046857	EUR	4.31	12/12/23	14/12/23
AMUNDI EUR CORPORATE BOND	Class UCITS ETF DR of distribution	LU1931975079	EUR	0.33	12/12/23	14/12/23
AMUNDI PRIME EURO GOVIES	Class UCITS ETF DR of distribution	LU1931975152	EUR	0.33	12/12/23	14/12/23
AMUNDI PRIME GLOBAL GOVERNMENT BOND	Class UCITS ETF DR of distribution	LU1931975236	EUR	0.35	12/12/23	14/12/23
AMUNDI USD CORPORATE BOND	Class UCITS ETF DR of distribution	LU2037749152	USD	0.71	12/12/23	14/12/23
	Class UCITS ETF DR HEDGED GBP of distribution	LU2621112452	GBP	0.09	12/12/23	14/12/23
AMUNDI PRIME US TREASURY	Class UCITS ETF DR of distribution	LU1931975319	USD	0.43	12/12/23	14/12/23
AMUNDI SHORTDAX DAILY (-1X) INVERSE	Class UCITS ETF of distribution	LU2572257041	EUR	0.28	12/12/23	14/12/23
AMUNDI GERMAN BUND DAILY (-1X) INVERSE	Class UCITS ETF of distribution	LU2572256829	EUR	1.13	12/12/23	14/12/23

12 - SWING PRICING

On business days when it believes that trading in a sub-fund's shares will require significant purchases or sales of portfolio investments, the Board may adjust the sub-fund's NAV to more closely reflect the actual prices of the underlying transactions, based on estimated dealing spreads, costs, and other market and trading considerations. In general, the NAV will be adjusted upward when there is strong demand to buy sub-fund shares and downward when there is strong demand to redeem sub-fund shares. For any given business day the adjustment will normally not be larger than 2% of the NAV, but the Board can raise this limit when necessary to protect the interests of shareholders.

Sub-funds were in scope of the Swing Pricing Mechanism	Sub-funds were swung as at 30 September 2024
AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	X
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	X
AMUNDI INDEX MSCI EMERGING MARKETS	X
AMUNDI INDEX MSCI EUROPE	X
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	X
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB	X
AMUNDI INDEX MSCI WORLD	X
AMUNDI PRIME JAPAN	X
AMUNDI PRIME UK MID AND SMALL CAP	X
AMUNDI PRIME USA	X
AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB	X
AMUNDI INDEX MSCI EMU SRI PAB	
AMUNDI INDEX MSCI EUROPE SRI PAB	X
AMUNDI INDEX MSCI JAPAN SRI PAB	X
AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB	X
AMUNDI INDEX MSCI USA SRI PAB	X
AMUNDI INDEX MSCI WORLD SRI PAB	X
AMUNDI MSCI UK IMI SRI PAB	X
AMUNDI S&P 500 ESG	X
AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT	
AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT	X
AMUNDI MSCI EMERGING ESG LEADERS	
AMUNDI MSCI EMU ESG LEADERS SELECT	X
AMUNDI MSCI USA ESG LEADERS SELECT	X
AMUNDI MSCI WORLD ESG LEADERS SELECT	
AMUNDI MSCI EMU ESG UNIVERSAL SELECT	
AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT	
AMUNDI MSCI USA ESG UNIVERSAL SELECT	
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	X
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	X
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	X
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	

12 - SWING PRICING (continued)

Sub-funds were in scope of the Swing Pricing Mechanism	Sub-funds were swung as at 30 September 2024
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	X
AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB	
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	
AMUNDI GLOBAL AGG SRI	X
AMUNDI GLOBAL AGG SRI 1-5	
AMUNDI GLOBAL CORP SRI 1-5Y	X
AMUNDI INDEX EURO CORPORATE SRI	X
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	X
AMUNDI INDEX US CORP SRI	X
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	
AMUNDI EUR CORPORATE BOND 1-5Y ESG	X
AMUNDI GLOBAL AGGREGATE BOND	X
AMUNDI INDEX US GOV INFLATION-LINKED BOND	
AMUNDI EURO GOVERNMENT BOND	X
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	X
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT	X
AMUNDI EURO GOVERNMENT TILTED GREEN BOND	
AMUNDI PRIME EURO GOV BONDS 0-1Y	X
AMUNDI PRIME EURO GOVIES	
AMUNDI GLOBAL CORPORATE IG	

As at 30 September 2024, the swing pricing adjustment has been applied for some sub-funds. The Net Asset Value per share after application of swinging pricing is detailed in the Financial details.
The swing factor is the amount by which the NAV is swung when the swing pricing process is triggered after net subscriptions or redemptions exceed the swing threshold. The factors to consider when setting the swinging factor include net broker commissions paid by the sub-fund and fiscal charges (e.g. stamp duty and sales tax).

13 - SUSTAINABLE FINANCE DISCLOSURE REGULATION ("SFDR")

Information on environmental and/or social characteristics and/or sustainable investments are available under the (unaudited) Sustainable Finance Disclosure Regulation section and its relevant annexes where applicable.

14 - VALUATION OF RUSSIAN SECURITIES

As a consequence of the Russian invasion on Ukraine on 24th February 2022 and its impact on the Russian markets and securities, the Board of Directors and the Management Company decided from the beginning of March to daily review and fair value Russian equities (including ADR/GDR) and bonds. Fair valuation takes into consideration the valuation and potential deletion of the securities from the index by the providers of the benchmark indices as well as the sanctions regimes in force and their impact on the tradability and settlement process of the concerned securities.
As at the time of writing, the fair valuation process in respect of these securities remains in place.

The Board of Directors and the Management Company are undertaking actions to resolve the issues in the interest of the fund and its shareholders, having regard to the unprecedented nature of the situation and continue to monitor the evolution of the situation.

Here below is the list of Russian securities which have been fair valued at 0 as of 30 September 2024, in the following sub-funds:

AMUNDI INDEX MSCI EMERGING MARKETS
AMUNDI GLOBAL AGGREGATE BOND
AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB
AMUNDI MSCI EMERGING ESG LEADERS
AMUNDI PRIME EMERGING MARKETS
AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT

Here below is the list of Russian securities which have been fair valued as of 30 September 2024:
MMC NORILSK NIC
SBERBANK
GAZPROM
POLYUS GOLD CO ZAO
ROSNEFT OIL COMPANY OJSC
LUKOIL HOLDING
SEVERSTAL JSC CHEREPOVETS METAL FACTORY
AO TATNEFT

14 - VALUATION OF RUSSIAN SECURITIES (continued)

VTB BANK PJSC
NOVOLIPETSK STEEL
INTER RAO UES
INTER RAO UES - SHS
SURGUTNEFTEGAZ
MOSCOW EXCHANGE
ALROSA CJSC
UC RUSAL - REGISTERED SHS
RUSSIA 5.7 20-28 17/05S
TCS HOLDING IPJSC
VK INTERNATIONAL PUBLIC JOINT-STOCK COMP
GAZPROM NEFT OJSC
MOBILE TELESYSTEMS
NOVATEK
SBERBANK-PREFERENCE
PIK-SPECIALIZED HOMEBUILDER

15 - AUDITOR'S REMUNERATION

The remuneration for all work carried out by the statutory audit firm in respect of the financial year ended 30 September 2024 is as follows:

	EUR
Statutory audit of financial statements	375,557
Separate report in relation to CSSF Circular 21/790	10,868
Singapore report	3,041
Merger reports	40,056
Master / Feeder ad-hoc report	21,757
Agreed Upon Procedures reports	12,018
Total	**463,296**

All amounts presented are rounded to the nearest Euro and exclusive VAT.

16 - SUBSEQUENT EVENTS

The sub-fund AMUNDI MSCI EMERGING ASIA II, from MULTI UNITS LUXEMBOURG merged into the sub-fund AMUNDI MSCI EM ASIA ESG CTB NET ZERO AMBITION of AMUNDI INDEX SOLUTIONS on 19 November 2024.

The sub-fund AMUNDI PRIME GLOBAL of AMUNDI INDEX SOLUTIONS merged into AMUNDI PRIME GLOBAL UCITS ETF of AMUNDI ETF SICAV on 22 November 2024.

The following sub-funds will liquidate on 4 February 2025:

- AMUNDI MSCI BRAZIL
- AMUNDI SMART FACTORY
- AMUNDI INDEX US GOV INFLATION-LINKED BOND
- AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA

17 - RECONCILIATION OF THE PUBLISHED NET ASSET VALUE

AMUNDI INDEX MSCI EMERGING MARKETS and AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT can be invested in Indian equities. In accordance with LUX GAAP, the Fund must recognize a provision for potential capital gains tax payable taking into consideration the unrealized positions that were not reflected in the official NAV at period/year end. These adjustments have been integrated in the Statement of Operations and Changes in Net Assets under "others expenses" and in the Statement of Net Assets under "others liabilities" and have led to the below differences between the NAV per share as recorded in the financial statements and the published NAV.

AMUNDI INDEX MSCI EMERGING MARKETS	
Net asset Value in accordance with LUX GAAP	6,104,497,770.61 USD
Add: adjustments	70,450,130.36 USD
Publlished net asset value	6,174,947,900.97 USD

AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT	
Net asset Value in accordance with LUX GAAP	596,222,366.77 USD
Add: adjustments	6,135,884.25 USD
Publlished net asset value	602,358,251.02 USD

The current booking process is that any capital gains tax calculable as a result of portfolio transactions relating to redemptions will be dealt with the anti dilution mechanism and may result in an additional spread, which may reduce the net proceeds received for the redemption. Any capital gains tax incurred as a result of portfolio transactions not related to redemptions (e.g. rebalancing) will be borne by the respective Fund.

Audit report

To the Shareholders of
Amundi Index Solutions

Report on the audit of the financial statements

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of Amundi Index Solutions (the "Fund") and of each of its sub-funds as at 30 September 2024, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund's financial statements comprise:

- the statement of net assets as at 30 September 2024;
- the securities portfolio as at 30 September 2024;
- the statement of operations and changes in net assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the EU Regulation No 537/2014, the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under the EU Regulation No 537/2014, the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements" section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

To the best of our knowledge and belief, we declare that we have not provided non-audit services that are prohibited under Article 5(1) of the EU Regulation No 537/2014.

The non-audit services that we have provided to the Fund, for the year then ended, are disclosed in Note 15 to the financial statements.

Key audit matters

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements of the current period. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

Key audit matter	How our audit addressed the key audit matter
Existence of OTC swaps The existence of such assets is considered to be a key audit matter due to the potential magnitude of material misstatement combined with the higher inherent risk for assets that cannot be held by the Depositary Bank.	We gained an understanding of the control environment and operating effectiveness of key controls surrounding authorisation, completeness and accuracy of OTC swaps transactions and the reconciliation process in place for these instruments at the fund administrator. We obtained from the Depositary Bank, the confirmation of the ownership by the Fund of all OTC swaps instruments. We agreed all positions as per Depositary Bank confirmation to the Fund's accounting records.
Valuation of OTC swaps As part of their investment strategy, a number of sub-funds of Amundi Index Solutions use over-the-counter swaps to replicate the performance of indices. The valuation of such investments is considered to be a key audit matter due to the potential magnitude of a material misstatement. Refer to Note 2 of the financial statements for the valuation policy for such instruments.	We gained an understanding of the control environment and operating effectiveness of key controls surrounding the valuation of OTC swaps (total return swaps) at Fund Administrator level through its ISAE 3402 controls report. In addition, we gained an understanding of key controls over the valuation process implemented by the Management Company. We carried out an independent valuation of all the total return swaps held by the Fund as of 30 September 2024. We independently determined a range of acceptable values, based on models using recognized methodologies, considering the key terms of the contracts and observable market data. In addition, for all OTC swaps, we compared the value of such derivatives to the counter-valuation performed by the Fund's Management Company.

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Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the EU Regulation No 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the EU Regulation No 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;

- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;

- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;

- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for Amundi MSCI Brazil, Amundi Smart Factory, Amundi Index US Gov Inflation-Linked Bond and Amundi Index Equity Global Multi Smart Allocation Scientific Beta where a decision to liquidate exists) to cease to continue as a going concern;

- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

From the matters communicated with those charged with governance, we determine those matters that were of most significance in the audit of the financial statements of the current period and are therefore the key audit matters. We describe these matters in our audit report unless law or regulation precludes public disclosure about the matter.

Report on other legal and regulatory requirements

We have been appointed as “Réviseur d’entreprises agréé” of the Fund by the General Meeting of the Shareholders on 24 January 2024 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is 4 years.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 31 January 2025

Electronically signed by:
Thomas Druant



Thomas Druant

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

The Regulation on Transparency of Securities Financing Transactions and of Reuse (the « SFTR ») entered into force on 12 January 2016 aiming to improve transparency in securities and commodities lending, repurchase transactions, margin loans and certain collateral arrangements. The disclosure requirements of the SFTR include the following details on securities lending:

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	AMUNDI INDEX MSCI EMERGING MARKETS	AMUNDI INDEX MSCI EUROPE	AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
Assets used						
In absolute terms	1,914,019.93	68,424,677.62	158,379,971.97	585,250,204.32	23,829,871,904.50	65,356,820.71
As a % of lendable assets	4.97	8.34	2.59	13.43	12.84	4.53
As a % of total net asset value	4.96	8.30	2.56	13.23	12.73	4.50
Transactions classified according to residual maturities						
Less than 1 day	11,853.27	4,350,104.00				68,928.36
From 1 day to 1 week	11,600.46					229,065.06
From 1 week to 1 month	274,186.74	14,371,581.76	290,095.18	203,622.05	11,910,601,277.50	20,262,637.10
From 1 month to 3 months		135,168.30		9,117,660.00	11,491,991,257.00	2,827,124.23
From 3 months to 1 year				67,579,189.55		
Above 1 year						
Open maturity	1,616,379.45	49,567,823.56	158,089,876.79	508,349,732.72	427,279,370.00	41,969,065.96
Currency	EUR	EUR	USD	EUR	JPY	USD
The counterparties						
1st name	BARCLAYS BANK IRELAND	SOCIETE GENERALE	BNP PARIBAS SECURITIES SERVICES	BARCLAYS BANK IRELAND	HSBC FRANCE	SOCIETE GENERALE
Gross volumes for open trades	513,043.69	30,666,318.44	63,334,512.84	151,520,998.77	23,322,092,534.50	55,619,457.17
1st country of domicile	Ireland	France	France	Ireland	France	France
2nd name	IXIS CIB	IXIS CIB	JP MORGAN AG PE	SOCIETE GENERALE	SOCIETE GENERALE	BNP PARIBAS SECURITIES SERVICES
Gross volumes for open trades	444,231.79	11,232,846.95	39,850,616.87	103,085,322.14	427,279,370.00	9,737,363.54
2nd country of domicile	France	France	Germany	France	France	France
3rd name	BNP PARIBAS SECURITIES SERVICES	BNP PARIBAS SECURITIES SERVICES	BNP PARIBAS ARBITRAGE SNC	IXIS CIB	MORGAN STANLEY ESE PE	
Gross volumes for open trades	318,999.88	10,542,031.73	37,667,222.33	100,170,877.06	80,500,000.00	
3rd country of domicile	France	France	France	France	United States	
4th name	SOCIETE GENERALE	BARCLAYS BANK IRELAND	GOLDMAN SACHS BANK EUROPE SE	MORGAN STANLEY ESE PE		
Gross volumes for open trades	297,733.85	9,666,079.54	15,531,396.88	71,638,433.18		
4th country of domicile	France	Ireland	France	United States		

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	AMUNDI INDEX MSCI EMERGING MARKETS	AMUNDI INDEX MSCI EUROPE	AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
5th name	UNICREDIT	MORGAN STANLEY ESE PE	UBS EUROPE	BANCO SANTANDER		
Gross volumes for open trades	107,443.58	2,861,274.62	1,009,424.45	30,920,322.98		
5th country of domicile	Italia	United States	United Kingdom	Spain		
6th name	MORGAN STANLEY ESE PE	CALYON	BOFA EUROPE	BNP PARIBAS SECURITIES SERVICES		
Gross volumes for open trades	100,965.83	818,338.37	483,977.05	28,327,762.70		
6th country of domicile	United States	France	United Kingdom	France		
7th name	UBS EUROPE	GOLDMAN SACHS BANK EUROPE SE	BARCLAYS BANK IRELAND	GOLDMAN SACHS BANK EUROPE SE		
Gross volumes for open trades	40,078.22	725,259.00	242,333.35	28,160,290.92		
7th country of domicile	United Kingdom	France	Ireland	France		
8th name	JP MORGAN AG PE	BOFA EUROPE	CITIGROUP GLOBAL MARKETS EUROPE AG	HSBC FRANCE		
Gross volumes for open trades	28,191.74	630,231.55	213,610.27	19,712,971.92		
8th country of domicile	Germany	United Kingdom	Germany	France		
9th name	BOFA EUROPE	JP MORGAN AG PE	SOCIETE GENERALE	CALYON		
Gross volumes for open trades	27,592.65	510,477.58	46,877.92	17,985,022.07		
9th country of domicile	United Kingdom	Germany	France	France		
10th name	BANCO SANTANDER	UBS EUROPE		JP MORGAN AG PE		
Gross volumes for open trades	20,474.17	494,375.83		11,927,474.51		
10th country of domicile	Spain	United Kingdom		Germany		
11th name	CALYON	UNICREDIT		UNICREDIT		
Gross volumes for open trades	15,264.52	271,240.00		8,164,819.44		
11th country of domicile	France	Italia		Italia		
12th name		SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM		UBS EUROPE		
Gross volumes for open trades		6,204.00		4,443,818.88		
12th country of domicile		Sweden		United Kingdom		

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	AMUNDI INDEX MSCI EMERGING MARKETS	AMUNDI INDEX MSCI EUROPE	AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
13th name Gross volumes for open trades 13th country of domicile				BOFA EUROPE 4,134,650.10 United Kingdom		
14th name Gross volumes for open trades 14th country of domicile				SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM 4,064,717.47 Sweden		
15th name Gross volumes for open trades 15th country of domicile				NORDEA BANK FINLAND PLC 939,608.41 Finland		
16th name Gross volumes for open trades 16th country of domicile				CITIGROUP GLOBAL MARKETS EUROPE AG 53,113.76 Germany		
Transaction by country	France 1,076,230.04 Ireland 513,043.69 Italia 107,443.58 United States 100,965.83 United Kingdom 67,670.87 Germany 28,191.74 Spain 20,474.17	France 53,984,794.49 Ireland 9,666,079.54 United States 2,861,274.62 United Kingdom 1,124,607.38 Germany 510,477.58 Italia 271,240.00 Sweden 6,204.00	France 116,580,009.97 Germany 40,064,227.14 United Kingdom 1,493,401.50 Ireland 242,333.35	France 297,442,246.82 Ireland 151,520,998.77 United States 71,638,433.18 Spain 30,920,322.98 Germany 11,980,588.27 United Kingdom 8,578,468.98 Italia 8,164,819.44 Sweden 4,064,717.47 Finland 939,608.41	France 23,749,371,904.50 United States 80,500,000.00	France 65,356,820.71

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	AMUNDI INDEX MSCI EMERGING MARKETS	AMUNDI INDEX MSCI EUROPE	AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
Transaction by settlement						
bi-party	1,377,852.72	46,178,210.23	158,379,971.97	395,518,816.37	23,829,871,904.50	65,356,820.71
tri-party	536,167.20	22,246,467.39		189,731,387.95		
Collateral received Type:						
Cash	696,579.00	17,702,697.00	141,864,952.93	159,543,169.00	25,209,868,787.80	68,034,045.28
Bonds and equities	1,297,223.81	52,940,949.35	19,983,156.60	432,580,272.74		
Total collateral received	1,993,802.81	70,643,646.35	161,848,109.53	592,123,441.74	25,209,868,787.80	68,034,045.28
Quality (Bond collateral issuers rating)	AAA to B+	AAA to B+	AA to A+	AA+ to B+		
Currency	EUR	EUR	USD	EUR	JPY	USD
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year	537,640.96	21,563,949.69		174,145,032.71		
Open maturity	759,582.85	31,376,999.66	19,983,156.60	258,435,240.03		
The 10 largest issuers of collateral received						
1st name	BARCLAYS BANK IRELAND	SOCIETE GENERALE	BNP PARIBAS SECURITIES SERVICES	BARCLAYS BANK IRELAND		
Amount	508,902.13	30,149,368.67	18,790,306.42	149,350,080.40		
2nd name	IXIS CIB	IXIS CIB	UBS EUROPE	SOCIETE GENERALE		
Amount	459,970.20	11,575,729.82	1,138,522.33	107,185,958.41		
3rd name	SOCIETE GENERALE	BARCLAYS BANK IRELAND	SOCIETE GENERALE	IXIS CIB		
Amount	116,674.28	9,577,583.85	54,327.86	91,889,227.44		
4th name	UNICREDIT	CALYON		BANCO SANTANDER		
Amount	106,208.06	846,800.52		24,794,952.31		
5th name	UBS EUROPE	UBS EUROPE		HSBC FRANCE		
Amount	41,134.18	513,605.63		20,433,702.42		

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA	AMUNDI INDEX FTSE EPRA NAREIT GLOBAL	AMUNDI INDEX MSCI EMERGING MARKETS	AMUNDI INDEX MSCI EUROPE	AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
6th name	BNP PARIBAS SECURITIES SERVICES	UNICREDIT		CALYON		
Amount	28,901.59	277,860.86		18,871,136.04		
7th name	BANCO SANTANDER			UNICREDIT		
Amount	19,313.80			8,175,033.82		
8th name	CALYON			SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM		
Amount	16,119.57			6,127,656.84		
9th name				UBS EUROPE		
Amount				4,575,398.15		
10th name				NORDEA BANK FINLAND PLC		
Amount				1,009,690.30		
Revenue components						
Revenue component of the fund:						
In absolute amount	5,166.03	281,003.78	536,799.70	1,475,455.58	26,751,325.00	183,938.55
In % of gross revenue	100	100	100	100	100	100
Revenue component of Amundi Intermediation	1,549.81	84,301.13	161,039.91	442,636.67	8,025,397.50	55,181.57
Caceis Bank, Luxembourg branch	258.30	14,050.19	26,839.99	73,772.78	1,337,566.25	9,196.93
In absolute amount	1,808.11	98,351.32	187,879.90	516,409.45	9,362,963.75	64,378.49
In % of gross revenue	35	35	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX MSCI WORLD	AMUNDI CAC 40 ESG	AMUNDI DJ SWITZERLAND TITANS 30	AMUNDI DAX	AMUNDI DIVDAX	AMUNDI SDAX
Assets used						
In absolute terms	149,447,783.44	11,182,170.78	9,264,558.23	176,047,173.27	2,053,859.18	22,827,189.15
As a % of lendable assets	3.09	0.94	6.65	14.99	2.62	19.30
As a % of total net asset value	3.08	0.94	6.62	14.94	2.61	19.23
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week	1,474,384.71					
From 1 week to 1 month	17,161,655.63					
From 1 month to 3 months	47,063,004.38					
From 3 months to 1 year						
Above 1 year						
Open maturity	83,748,738.72	11,182,170.78	9,264,558.23	176,047,173.27	2,053,859.18	22,827,189.15
Currency	USD	EUR	CHF	EUR	EUR	EUR
The counterparties						
1st name	SOCIETE GENERALE	BOFA EUROPE	MORGAN STANLEY ESE PE	BARCLAYS BANK IRELAND	BOFA EUROPE	MORGAN STANLEY ESE PE
Gross volumes for open trades	79,137,938.51	5,756,713.10	8,370,874.33	57,307,683.89	1,344,936.68	8,044,148.17
1st country of domicile	France	United Kingdom	United States	Ireland	United Kingdom	United States
2nd name	HSBC FRANCE	MORGAN STANLEY ESE PE	SOCIETE GENERALE	GOLDMAN SACHS BANK EUROPE SE	SOCIETE GENERALE	BOFA EUROPE
Gross volumes for open trades	49,242,723.83	4,506,857.68	477,752.65	51,332,063.07	708,922.50	4,516,992.66
2nd country of domicile	France	United States	France	France	France	United Kingdom
3rd name	BNP PARIBAS SECURITIES SERVICES	CALYON	JP MORGAN AG PE	BOFA EUROPE		GOLDMAN SACHS BANK EUROPE SE
Gross volumes for open trades	9,448,750.94	918,600.00	415,931.25	31,500,814.10		3,611,589.45
3rd country of domicile	France	France	Germany	United Kingdom		France
4th name	MORGAN STANLEY ESE PE			SOCIETE GENERALE		SOCIETE GENERALE
Gross volumes for open trades	6,403,818.18			18,181,373.40		3,042,099.86
4th country of domicile	United States			France		France

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX MSCI WORLD	AMUNDI CAC 40 ESG	AMUNDI DJ SWITZERLAND TITANS 30	AMUNDI DAX	AMUNDI DIVDAX	AMUNDI SDAX
5th name	GOLDMAN SACHS BANK EUROPE SE			MORGAN STANLEY ESE PE		UBS EUROPE
Gross volumes for open trades	2,402,247.25			17,725,238.81		2,587,801.21
5th country of domicile	France			United States		United Kingdom
6th name	IXIS CIB					CITIGROUP GLOBAL MARKETS EUROPE AG
Gross volumes for open trades	1,381,419.52					913,197.80
6th country of domicile	France					Germany
7th name	CALYON					UNICREDIT
Gross volumes for open trades	512,601.76					111,360.00
7th country of domicile	France					Italia
8th name	JP MORGAN AG PE					
Gross volumes for open trades	500,875.56					
8th country of domicile	Germany					
9th name	CITIGROUP GLOBAL MARKETS EUROPE AG					
Gross volumes for open trades	417,407.90					
9th country of domicile	Germany					
10th name						
Gross volumes for open trades						
10th country of domicile						
11th name						
Gross volumes for open trades						
11th country of domicile						
12th name						
Gross volumes for open trades						
12th country of domicile						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX MSCI WORLD	AMUNDI CAC 40 ESG	AMUNDI DJ SWITZERLAND TITANS 30	AMUNDI DAX	AMUNDI DIVDAX	AMUNDI SDAX
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	France 142,125,681.81 United States 6,403,818.18 Germany 918,283.46	United Kingdom 5,756,713.10 United States 4,506,857.68 France 918,600.00	United States 8,370,874.33 France 477,752.65 Germany 415,931.25	France 69,513,436.47 Ireland 57,307,683.89 United Kingdom 31,500,814.10 United States 17,725,238.81	United Kingdom 1,344,936.68 France 708,922.50	United States 8,044,148.17 United Kingdom 7,104,793.87 France 6,653,689.31 Germany 913,197.80 Italia 111,360.00

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX MSCI WORLD	AMUNDI CAC 40 ESG	AMUNDI DJ SWITZERLAND TITANS 30	AMUNDI DAX	AMUNDI DIVDAX	AMUNDI SDAX
Transaction by settlement						
bi-party	149,447,783.44	11,182,170.78	9,264,558.23	118,739,489.38	2,053,859.18	22,827,189.15
tri-party				57,307,683.89		
Collateral received						
Type:						
Cash	106,630,876.76	11,972,617.52	9,200,086.65	105,693,398.00	1,438,475.00	14,827,618.00
Bonds and equities	50,017,264.74		512,465.54	77,136,859.56	818,638.94	8,978,323.30
Total collateral received	156,648,141.50	11,972,617.52	9,712,552.19	182,830,257.56	2,257,113.94	23,805,941.30
Quality (Bond collateral issuers rating)	AA to A		AA+	BBB	AA+	AAA to B+
Currency	USD	EUR	CHF	EUR	EUR	EUR
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year				57,018,263.84		
Open maturity	50,017,264.74		512,465.54	20,118,595.72	818,638.94	8,978,323.30
The 10 largest issuers of collateral received						
1st name	HSBC FRANCE		SOCIETE GENERALE	BARCLAYS BANK IRELAND	SOCIETE GENERALE	SOCIETE GENERALE
Amount	45,359,553.57		512,465.54	57,018,263.84	818,638.94	3,193,782.10
2nd name	SOCIETE GENERALE			SOCIETE GENERALE		GOLDMAN SACHS BANK EUROPE SE
Amount	3,228,827.09			20,118,595.72		3,120,454.94
3rd name	IXIS CIB					UBS EUROPE
Amount	1,428,884.08					2,664,086.26
4th name						
Amount						
5th name						
Amount						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX MSCI WORLD	AMUNDI CAC 40 ESG	AMUNDI DJ SWITZERLAND TITANS 30	AMUNDI DAX	AMUNDI DIVDAX	AMUNDI SDAX
6th name Amount 7th name Amount 8th name Amount 9th name Amount 10th name Amount						
Revenue components Revenue component of the fund: In absolute amount In % of gross revenue	 729,611.87 100	 56,416.54 100	 49,457.02 100	 67,031.98 100	 732.89 100	 212,991.83 100
Revenue component of Amundi Intermediation Caceis Bank, Luxembourg branch	 218,883.56 36,480.59	 16,924.96 2,820.83	 14,837.11 2,472.85	 20,109.59 3,351.60	 219.87 36.64	 63,897.55 10,649.59
In absolute amount In % of gross revenue	255,364.15 35	19,745.79 35	17,309.96 35	23,461.19 35	256.51 35	74,547.14 35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI EURO STOXX 50	AMUNDI EURO STOXX SELECT DIVIDEND30	AMUNDI F.A.Z. 100	AMUNDI ITALY MIB ESG	AMUNDI GLOBAL BIOENERGY ESG SCREENED	AMUNDI NYSE ARCA GOLD BUGS
Assets used						
In absolute terms	298,519,408.83	4,545,727.58	7,595,298.26	436,930.70	1,488,661.79	1,541,119.00
As a % of lendable assets	10.35	7.00	8.78	0.66	4.06	0.44
As a % of total net asset value	10.31	6.96	8.74	0.66	4.04	0.44
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months		1,413,820.00				
From 3 months to 1 year	21,984,732.25					
Above 1 year						
Open maturity	276,534,676.58	3,131,907.58	7,595,298.26	436,930.70	1,488,661.79	1,541,119.00
Currency	EUR	EUR	EUR	EUR	EUR	USD
The counterparties						
1st name	HSBC FRANCE	BOFA EUROPE	MORGAN STANLEY ESE PE	MORGAN STANLEY ESE PE	JP MORGAN AG PE	UBS EUROPE
Gross volumes for open trades	108,332,000.00	2,003,331.08	2,503,506.23	335,795.43	1,052,373.95	1,541,119.00
1st country of domicile	France	United Kingdom	United States	United States	Germany	United Kingdom
2nd name	BARCLAYS BANK IRELAND	SOCIETE GENERALE	BOFA EUROPE	BARCLAYS BANK IRELAND	MORGAN STANLEY ESE PE	
Gross volumes for open trades	87,192,119.25	1,413,820.00	2,261,209.45	101,135.27	436,287.84	
2nd country of domicile	Ireland	France	United Kingdom	Ireland	United States	
3rd name	IXIS CIB	GOLDMAN SACHS BANK EUROPE SE	CITIGROUP GLOBAL MARKETS EUROPE AG			
Gross volumes for open trades	42,785,145.17	1,128,576.50	1,246,552.88			
3rd country of domicile	France	France	Germany			
4th name	SOCIETE GENERALE		UBS EUROPE			
Gross volumes for open trades	21,984,732.25		861,024.07			
4th country of domicile	France		United Kingdom			

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI EURO STOXX 50	AMUNDI EURO STOXX SELECT DIVIDEND30	AMUNDI F.A.Z. 100	AMUNDI ITALY MIB ESG	AMUNDI GLOBAL BIOENERGY ESG SCREENED	AMUNDI NYSE ARCA GOLD BUGS
5th name	BOFA EUROPE		SOCIETE GENERALE			
Gross volumes for open trades	18,304,051.22		680,568.23			
5th country of domicile	United Kingdom		France			
6th name	BANCO SANTANDER		GOLDMAN SACHS BANK EUROPE SE			
Gross volumes for open trades	6,414,375.82		42,437.40			
6th country of domicile	Spain		France			
7th name	CALYON					
Gross volumes for open trades	5,393,134.84					
7th country of domicile	France					
8th name	UNICREDIT					
Gross volumes for open trades	5,041,800.00					
8th country of domicile	Italia					
9th name	MORGAN STANLEY ESE PE					
Gross volumes for open trades	3,072,050.28					
9th country of domicile	United States					
10th name						
Gross volumes for open trades						
10th country of domicile						
11th name						
Gross volumes for open trades						
11th country of domicile						
12th name						
Gross volumes for open trades						
12th country of domicile						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI EURO STOXX 50	AMUNDI EURO STOXX SELECT DIVIDEND30	AMUNDI F.A.Z. 100	AMUNDI ITALY MIB ESG	AMUNDI GLOBAL BIOENERGY ESG SCREENED	AMUNDI NYSE ARCA GOLD BUGS
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	France 178,495,012.26 Ireland 87,192,119.25 United Kingdom 18,304,051.22 Spain 6,414,375.82 Italia 5,041,800.00 United States 3,072,050.28	France 2,542,396.50 United Kingdom 2,003,331.08	United Kingdom 3,122,233.52 United States 2,503,506.23 Germany 1,246,552.88 France 723,005.63	United States 335,795.43 Ireland 101,135.27	Germany 1,052,373.95 United States 436,287.84	United Kingdom 1,541,119.00

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI EURO STOXX 50	AMUNDI EURO STOXX SELECT DIVIDEND30	AMUNDI F.A.Z. 100	AMUNDI ITALY MIB ESG	AMUNDI GLOBAL BIOENERGY ESG SCREENED	AMUNDI NYSE ARCA GOLD BUGS
Transaction by settlement						
bi-party	162,782,492.47	4,545,727.58	7,595,298.26	436,930.70	1,488,661.79	1,541,119.00
tri-party	135,736,916.36					
Collateral received						
Type:						
Cash	22,028,304.00	3,836,363.00	6,401,745.00	456,147.00	1,539,153.00	815,363.81
Bonds and equities	257,931,429.85	924,940.90	1,832,032.01			849,494.74
Total collateral received	279,959,733.85	4,761,303.90	8,233,777.01	456,147.00	1,539,153.00	1,664,858.55
Quality (Bond collateral issuers rating)	AAA to BBB-	AA+	AAA to B+			B+
Currency	EUR	EUR	EUR	EUR	EUR	USD
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year	110,982,431.07					
Open maturity	146,948,998.78	924,940.90	1,832,032.01			849,494.74
The 10 largest issuers of collateral received						
1st name	HSBC FRANCE	SOCIETE GENERALE	UBS EUROPE			UBS EUROPE
Amount	112,291,650.78	924,940.90	890,613.38			849,494.74
2nd name	BARCLAYS BANK IRELAND		SOCIETE GENERALE			
Amount	87,134,707.43		764,776.54			
3rd name	SOCIETE GENERALE		GOLDMAN SACHS BANK EUROPE SE			
Amount	23,200,036.42		176,642.09			
4th name	IXIS CIB					
Amount	18,518,039.43					
5th name	BANCO SANTANDER					
Amount	6,006,777.46					

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI EURO STOXX 50	AMUNDI EURO STOXX SELECT DIVIDEND30	AMUNDI F.A.Z. 100	AMUNDI ITALY MIB ESG	AMUNDI GLOBAL BIOENERGY ESG SCREENED	AMUNDI NYSE ARCA GOLD BUGS
6th name Amount	CALYON 5,693,717.41					
7th name Amount	UNICREDIT 5,086,500.92					
8th name Amount						
9th name Amount						
10th name Amount						
Revenue components						
Revenue component of the fund: In absolute amount	461,441.74	17,406.40	101,021.24	10,637.54	2,879.10	9,021.36
In % of gross revenue	100	100	100	100	100	100
Revenue component of Amundi Intermediation	138,432.52	5,221.92	30,306.37	3,191.26	863.73	2,706.41
Caceis Bank, Luxembourg branch	23,072.09	870.32	5,051.06	531.88	143.96	451.07
In absolute amount	161,504.61	6,092.24	35,357.43	3,723.14	1,007.69	3,157.48
In % of gross revenue	35	35	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI SMART CITIES ESG SCREENED	AMUNDI STOXX EUROPE 600	AMUNDI MSCI ROBOTICS & AI ESG SCREENED	AMUNDI PRIME EMERGING MARKETS	AMUNDI PRIME EUROPE	AMUNDI PRIME EUROZONE
Assets used						
In absolute terms	550,233.78	1,004,443,199.69	2,113,986.44	203,279.97	7,634,893.20	7,978,574.54
As a % of lendable assets	0.78	11.23	0.25	0.58	6.50	7.24
As a % of total net asset value	0.78	11.15	0.25	0.58	6.40	7.22
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week		5,263,667.04				
From 1 week to 1 month		6,784,863.57				
From 1 month to 3 months		20,417,445.25				
From 3 months to 1 year						
Above 1 year						
Open maturity	550,233.78	971,977,223.83	2,113,986.44	203,279.97	7,634,893.20	7,978,574.54
Currency	EUR	EUR	EUR	USD	EUR	EUR
The counterparties						
1st name	SOCIETE GENERALE	BARCLAYS BANK IRELAND	MORGAN STANLEY ESE PE	JP MORGAN AG PE	BARCLAYS BANK IRELAND	BARCLAYS BANK IRELAND
Gross volumes for open trades	316,229.80	311,909,874.41	1,992,728.09	203,279.97	2,972,523.01	3,673,644.17
1st country of domicile	France	Ireland	United States	Germany	Ireland	Ireland
2nd name	BOFA EUROPE	IXIS CIB	JP MORGAN AG PE		MORGAN STANLEY ESE PE	BANCO SANTANDER
Gross volumes for open trades	234,003.98	244,873,581.55	121,258.35		1,284,018.17	1,231,459.80
2nd country of domicile	United Kingdom	France	Germany		United States	Spain
3rd name		SOCIETE GENERALE			IXIS CIB	CALYON
Gross volumes for open trades		118,045,383.22			1,244,193.63	953,423.08
3rd country of domicile		France			France	France
4th name		MORGAN STANLEY ESE PE			CALYON	IXIS CIB
Gross volumes for open trades		107,654,907.31			501,117.36	909,796.72
4th country of domicile		United States			France	France

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI SMART CITIES ESG SCREENED	AMUNDI STOXX EUROPE 600	AMUNDI MSCI ROBOTICS & AI ESG SCREENED	AMUNDI PRIME EMERGING MARKETS	AMUNDI PRIME EUROPE	AMUNDI PRIME EUROZONE
5th name		JP MORGAN AG PE			BNP PARIBAS SECURITIES SERVICES	MORGAN STANLEY ESE PE
Gross volumes for open trades		70,942,786.01			455,621.89	899,121.19
5th country of domicile		Germany			France	United States
6th name		GOLDMAN SACHS BANK EUROPE SE			UBS EUROPE	JP MORGAN AG PE
Gross volumes for open trades		53,586,787.41			409,452.65	109,015.33
6th country of domicile		France			United Kingdom	Germany
7th name		UBS EUROPE			SOCIETE GENERALE	BNP PARIBAS SECURITIES SERVICES
Gross volumes for open trades		40,302,239.26			258,251.38	96,094.60
7th country of domicile		United Kingdom			France	France
8th name		UNICREDIT			GOLDMAN SACHS BANK EUROPE SE	SOCIETE GENERALE
Gross volumes for open trades		31,505,172.41			217,234.37	66,186.05
8th country of domicile		Italia			France	France
9th name		BOFA EUROPE			JP MORGAN AG PE	UBS EUROPE
Gross volumes for open trades		16,419,102.28			206,576.97	23,117.60
9th country of domicile		United Kingdom			Germany	United Kingdom
10th name		HSBC FRANCE			SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM	GOLDMAN SACHS BANK EUROPE SE
Gross volumes for open trades		9,203,365.84			38,147.77	11,350.40
10th country of domicile		France			Sweden	France
11th name					UNICREDIT	BOFA EUROPE
Gross volumes for open trades					30,209.33	5,365.60
11th country of domicile					Italia	United Kingdom
12th name					BOFA EUROPE	
Gross volumes for open trades					17,546.67	
12th country of domicile					United Kingdom	

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI SMART CITIES ESG SCREENED	AMUNDI STOXX EUROPE 600	AMUNDI MSCI ROBOTICS & AI ESG SCREENED	AMUNDI PRIME EMERGING MARKETS	AMUNDI PRIME EUROPE	AMUNDI PRIME EUROZONE
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	France 316,229.80 United Kingdom 234,003.98	France 425,709,118.02 Ireland 311,909,874.41 United States 107,654,907.31 Germany 70,942,786.01 United Kingdom 56,721,341.53 Italia 31,505,172.41	United States 1,992,728.09 Germany 121,258.35	Germany 203,279.97	Ireland 2,972,523.01 France 2,676,418.63 United States 1,284,018.17 United Kingdom 426,999.32 Germany 206,576.97 Sweden 38,147.77 Italia 30,209.33	Ireland 3,673,644.17 France 2,036,850.85 Spain 1,231,459.80 United States 899,121.19 Germany 109,015.33 United Kingdom 28,483.20

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI SMART CITIES ESG SCREENED	AMUNDI STOXX EUROPE 600	AMUNDI MSCI ROBOTICS & AI ESG SCREENED	AMUNDI PRIME EMERGING MARKETS	AMUNDI PRIME EUROPE	AMUNDI PRIME EUROZONE
Transaction by settlement						
bi-party	550,233.78	671,430,560.96	2,113,986.44	203,279.97	4,664,517.39	3,150,811.20
tri-party		333,012,638.73			2,970,375.81	4,827,763.33
Collateral received						
Type:						
Cash	552,241.00	256,637,135.99	2,252,674.00	217,381.99	2,351,485.00	1,261,783.00
Bonds and equities		754,862,727.30			5,789,241.37	7,358,295.72
Total collateral received	552,241.00	1,011,499,863.29	2,252,674.00	217,381.99	8,140,726.37	8,620,078.72
Quality (Bond collateral issuers rating)		AAA to BB			AAA to B+	AA+ to B+
Currency	EUR	EUR	EUR	USD	EUR	EUR
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year		308,792,044.13			3,236,842.25	5,308,450.27
Open maturity		446,070,683.17			2,552,399.12	2,049,845.45
The 10 largest issuers of collateral received						
1st name		BARCLAYS BANK IRELAND			BARCLAYS BANK IRELAND	BARCLAYS BANK IRELAND
Amount		308,792,044.13			3,236,842.25	4,146,587.59
2nd name		IXIS CIB			IXIS CIB	BANCO SANTANDER
Amount		232,841,874.38			1,290,611.12	1,161,862.68
3rd name		SOCIETE GENERALE			CALYON	CALYON
Amount		125,157,007.86			529,047.47	1,006,560.03
4th name		UBS EUROPE			UBS EUROPE	IXIS CIB
Amount		41,674,642.41			421,982.95	945,577.72
5th name		UNICREDIT			SOCIETE GENERALE	SOCIETE GENERALE
Amount		31,131,740.93			226,947.10	73,831.98

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI SMART CITIES ESG SCREENED	AMUNDI STOXX EUROPE 600	AMUNDI MSCI ROBOTICS & AI ESG SCREENED	AMUNDI PRIME EMERGING MARKETS	AMUNDI PRIME EUROPE	AMUNDI PRIME EUROZONE
6th name		HSBC FRANCE			SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM	UBS EUROPE
Amount		9,545,950.82			40,027.21	23,875.72
7th name		GOLDMAN SACHS BANK EUROPE SE			UNICREDIT	
Amount		5,719,466.77			29,033.81	
8th name					GOLDMAN SACHS BANK EUROPE SE	
Amount					14,749.46	
9th name						
Amount						
10th name						
Amount						
Revenue components						
Revenue component of the fund:						
In absolute amount	1.50	1,747,393.60	12,771.25	502.14	25,784.38	22,968.63
In % of gross revenue	100	100	100	100	100	100
Revenue component of						
Amundi Intermediation	0.45	524,218.08	3,831.38	150.64	7,735.31	6,890.59
Caceis Bank, Luxembourg branch	0.08	87,369.68	638.56	25.11	1,289.22	1,148.43
In absolute amount	0.53	611,587.76	4,469.94	175.75	9,024.53	8,039.02
In % of gross revenue	35	35	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI PRIME GLOBAL	AMUNDI PRIME JAPAN	AMUNDI PRIME UK MID AND SMALL CAP	AMUNDI DAX 50 ESG	AMUNDI MDAX ESG	AMUNDI STOXX EUROPE 600 ESG
Assets used						
In absolute terms	82,880,483.13	77,589,624,472.81	23,277,986.66	203,531.74	20,067,170.52	19,170,274.17
As a % of lendable assets	5.73	28.47	11.49	0.95	13.81	2.42
As a % of total net asset value	5.70	28.18	11.45	0.95	13.76	2.41
Transactions classified according to residual maturities						
Less than 1 day	138,771.54					
From 1 day to 1 week	1,028,587.64					
From 1 week to 1 month	30,113,244.57	69,135,396,716.76				
From 1 month to 3 months	2,720,307.48	7,036,494,118.05				401,400.00
From 3 months to 1 year						
Above 1 year						
Open maturity	48,879,571.90	1,417,733,638.00	23,277,986.66	203,531.74	20,067,170.52	18,768,874.17
Currency	USD	JPY	GBP	EUR	EUR	EUR
The counterparties						
1st name	BARCLAYS BANK IRELAND	BARCLAYS BANK IRELAND	IXIS CIB	BOFA EUROPE	MORGAN STANLEY ESE PE	JP MORGAN AG PE
Gross volumes for open trades	32,598,040.83	67,931,961,094.73	14,567,185.99	82,017.34	11,607,600.60	8,988,503.17
1st country of domicile	Ireland	Ireland	France	United Kingdom	United States	Germany
2nd name	SOCIETE GENERALE	HSBC FRANCE	SOCIETE GENERALE	GOLDMAN SACHS BANK EUROPE SE	BOFA EUROPE	BOFA EUROPE
Gross volumes for open trades	25,114,364.14	7,368,692,990.05	5,397,185.97	64,473.40	4,599,957.16	3,903,896.87
2nd country of domicile	France	France	France	France	United Kingdom	United Kingdom
3rd name	BNP PARIBAS SECURITIES SERVICES	SOCIETE GENERALE	MORGAN STANLEY ESE PE	CALYON	CITIGROUP GLOBAL MARKETS EUROPE AG	SOCIETE GENERALE
Gross volumes for open trades	7,097,390.34	1,826,414,730.02	2,355,111.49	32,016.00	2,177,644.95	3,334,566.42
3rd country of domicile	France	France	United States	France	Germany	France
4th name	IXIS CIB	MORGAN STANLEY ESE PE	GOLDMAN SACHS BANK EUROPE SE	SOCIETE GENERALE	SOCIETE GENERALE	GOLDMAN SACHS BANK EUROPE SE
Gross volumes for open trades	5,576,193.28	412,667,458.00	637,040.51	25,025.00	1,681,967.81	2,482,507.50
4th country of domicile	France	United States	France	France	France	France

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI PRIME GLOBAL	AMUNDI PRIME JAPAN	AMUNDI PRIME UK MID AND SMALL CAP	AMUNDI DAX 50 ESG	AMUNDI MDAX ESG	AMUNDI STOXX EUROPE 600 ESG
5th name	UNICREDIT	UNICREDIT	CALYON			CALYON
Gross volumes for open trades	3,330,324.79	37,579,200.00	291,600.00			460,800.21
5th country of domicile	Italia	Italia	France			France
6th name	HSBC FRANCE	IXIS CIB	JP MORGAN AG PE			
Gross volumes for open trades	2,796,126.57	12,309,000.00	29,862.70			
6th country of domicile	France	France	Germany			
7th name	MORGAN STANLEY ESE PE					
Gross volumes for open trades	2,629,443.05					
7th country of domicile	United States					
8th name	BANCO SANTANDER					
Gross volumes for open trades	1,253,142.21					
8th country of domicile	Spain					
9th name	CALYON					
Gross volumes for open trades	1,022,805.81					
9th country of domicile	France					
10th name	JP MORGAN AG PE					
Gross volumes for open trades	449,015.02					
10th country of domicile	Germany					
11th name	UBS EUROPE					
Gross volumes for open trades	436,211.85					
11th country of domicile	United Kingdom					
12th name	GOLDMAN SACHS BANK EUROPE SE					
Gross volumes for open trades	244,294.79					
12th country of domicile	France					

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI PRIME GLOBAL	AMUNDI PRIME JAPAN	AMUNDI PRIME UK MID AND SMALL CAP	AMUNDI DAX 50 ESG	AMUNDI MDAX ESG	AMUNDI STOXX EUROPE 600 ESG
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile	SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM 188,576.30 Sweden BOFA EUROPE 74,230.01 United Kingdom CITIGROUP GLOBAL MARKETS EUROPE AG 70,324.16 Germany					
Transaction by country	France 41,851,174.92 Ireland 32,598,040.83 Italia 3,330,324.79 United States 2,629,443.05 Spain 1,253,142.21 Germany 519,339.18 United Kingdom 510,441.86 Sweden 188,576.30	Ireland 67,931,961,094.73 France 9,207,416,720.08 United States 412,667,458.00 Italia 37,579,200.00	France 20,893,012.47 United States 2,355,111.49 Germany 29,862.70	France 121,514.40 United Kingdom 82,017.34	United States 11,607,600.60 United Kingdom 4,599,957.16 Germany 2,177,644.95 France 1,681,967.81	Germany 8,988,503.17 France 6,277,874.13 United Kingdom 3,903,896.87

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI PRIME GLOBAL	AMUNDI PRIME JAPAN	AMUNDI PRIME UK MID AND SMALL CAP	AMUNDI DAX 50 ESG	AMUNDI MDAX ESG	AMUNDI STOXX EUROPE 600 ESG
Transaction by settlement						
bi-party	47,531,660.85	8,485,596,478.08	23,277,986.66	203,531.74	20,067,170.52	19,170,274.17
tri-party	35,348,822.29	69,104,027,994.73				
Collateral received						
Type:						
Cash	23,416,047.06	1,268,135,628.09	3,355,573.61	214,671.00	19,737,374.00	20,049,757.00
Bonds and equities	61,297,206.18	76,704,558,438.52	21,445,587.16		1,922,357.06	
Total collateral received	84,713,253.23	77,972,694,066.61	24,801,160.77	214,671.00	21,659,731.06	20,049,757.00
Quality (Bond collateral issuers rating)	AAA to B+	AAA to BBB-	A+ to BB+		AA+	
Currency	USD	JPY	GBP	EUR	EUR	EUR
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year	35,208,785.91	68,876,650,750.84				
Open maturity	26,088,420.27	7,827,907,687.68	21,445,587.16		1,922,357.06	
The 10 largest issuers of collateral received						
1st name	BARCLAYS BANK IRELAND	BARCLAYS BANK IRELAND	IXIS CIB		SOCIETE GENERALE	
Amount	32,988,129.29	67,762,699,903.64	15,167,331.59		1,922,357.06	
2nd name	SOCIETE GENERALE	HSBC FRANCE	SOCIETE GENERALE			
Amount	14,708,474.76	7,261,072,577.69	5,970,364.95			
3rd name	IXIS CIB	SOCIETE GENERALE	CALYON			
Amount	5,298,509.46	1,641,716,108.44	307,890.63			
4th name	UNICREDIT	UNICREDIT				
Amount	3,352,710.18	39,069,848.75				
5th name	HSBC FRANCE					
Amount	1,800,972.37					

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI PRIME GLOBAL	AMUNDI PRIME JAPAN	AMUNDI PRIME UK MID AND SMALL CAP	AMUNDI DAX 50 ESG	AMUNDI MDAX ESG	AMUNDI STOXX EUROPE 600 ESG
6th name	BANCO SANTANDER					
Amount	1,182,320.00					
7th name	CALYON					
Amount	1,079,812.16					
8th name	UBS EUROPE					
Amount	449,943.08					
9th name	BNP PARIBAS SECURITIES SERVICES					
Amount	379,658.96					
10th name	SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM					
Amount	56,675.93					
Revenue components						
Revenue component of the fund:						
In absolute amount	181,476.40	59,335,449.00	35,210.33	1,313.55	38,254.53	100,404.83
In % of gross revenue	100	100	100	100	100	100
Revenue component of						
Amundi Intermediation	54,442.92	17,800,634.70	10,563.10	394.07	11,476.36	30,121.45
Caceis Bank, Luxembourg branch	9,073.82	2,966,772.45	1,760.52	65.68	1,912.73	5,020.24
In absolute amount	63,516.74	20,767,407.15	12,323.62	459.74	13,389.09	35,141.69
In % of gross revenue	35	35	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
Assets used						
In absolute terms	8,828,759.00	4,646,553.68	6,197,047.81	93,463,378.25	8,141,556.59	15,971,944.59
As a % of lendable assets	2.12	3.32	2.64	5.96	1.30	2.81
As a % of total net asset value	2.11	3.30	2.62	5.91	1.29	2.78
Transactions classified according to residual maturities						
Less than 1 day			73,563.92	3,210,366.99		
From 1 day to 1 week			30,588.62			
From 1 week to 1 month	1,138,271.16		1,325,642.97			
From 1 month to 3 months	604,469.95		658,779.96	374,640.00		111,500.00
From 3 months to 1 year						
Above 1 year						
Open maturity	7,086,017.89	4,646,553.68	4,108,472.33	89,878,371.26	8,141,556.59	15,860,444.59
Currency	USD	EUR	EUR	EUR	USD	EUR
The counterparties						
1st name	SOCIETE GENERALE	MORGAN STANLEY ESE PE	SOCIETE GENERALE	IXIS CIB	JP MORGAN AG PE	MORGAN STANLEY ESE PE
Gross volumes for open trades	7,184,083.58	2,877,416.01	2,370,276.56	37,395,220.03	7,592,390.04	6,890,939.11
1st country of domicile	France	United States	France	France	Germany	United States
2nd name	JP MORGAN AG PE	BNP PARIBAS SECURITIES SERVICES	HSBC FRANCE	JP MORGAN AG PE	GOLDMAN SACHS BANK EUROPE SE	JP MORGAN AG PE
Gross volumes for open trades	847,608.93	1,114,890.19	1,766,077.19	26,180,952.13	549,166.55	4,610,689.51
2nd country of domicile	Germany	France	France	Germany	France	Germany
3rd name	GOLDMAN SACHS BANK EUROPE SE	GOLDMAN SACHS BANK EUROPE SE	BNP PARIBAS SECURITIES SERVICES	GOLDMAN SACHS BANK EUROPE SE	UBS EUROPE	BOFA EUROPE
Gross volumes for open trades	479,530.31	463,700.26	1,147,104.57	11,659,944.80	-	1,697,558.74
3rd country of domicile	France	France	France	France	United Kingdom	United Kingdom
4th name	BOFA EUROPE	SOCIETE GENERALE	MORGAN STANLEY ESE PE	UBS EUROPE		GOLDMAN SACHS BANK EUROPE SE
Gross volumes for open trades	260,865.44	113,858.31	557,960.73	5,939,368.62		1,447,445.35
4th country of domicile	United Kingdom	France	United States	United Kingdom		France

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
5th name	CITIGROUP GLOBAL MARKETS EUROPE AG	BOFA EUROPE	JP MORGAN AG PE	BOFA EUROPE		BARCLAYS BANK IRELAND
Gross volumes for open trades	56,670.74	54,648.05	261,297.72	4,998,436.28		1,052,430.70
5th country of domicile	Germany	United Kingdom	Germany	United Kingdom		Ireland
6th name		BARCLAYS BANK IRELAND	GOLDMAN SACHS BANK EUROPE SE	SOCIETE GENERALE		SOCIETE GENERALE
Gross volumes for open trades		22,040.86	49,398.00	4,420,196.38		272,881.18
6th country of domicile		Ireland	France	France		France
7th name			BARCLAYS BANK IRELAND	CITIGROUP GLOBAL MARKETS EUROPE AG		
Gross volumes for open trades			26,561.68	2,571,260.02		
7th country of domicile			Ireland	Germany		
8th name			CITIGROUP GLOBAL MARKETS EUROPE AG	CALYON		
Gross volumes for open trades			18,371.36	298,000.00		
8th country of domicile			Germany	France		
9th name						
Gross volumes for open trades						
9th country of domicile						
10th name						
Gross volumes for open trades						
10th country of domicile						
11th name						
Gross volumes for open trades						
11th country of domicile						
12th name						
Gross volumes for open trades						
12th country of domicile						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	France 7,663,613.89 Germany 904,279.67 United Kingdom 260,865.44	United States 2,877,416.01 France 1,692,448.77 United Kingdom 54,648.05 Ireland 22,040.86	France 5,332,856.32 United States 557,960.73 Germany 279,669.08 Ireland 26,561.68	France 53,773,361.21 Germany 28,752,212.15 United Kingdom 10,937,804.90	Germany 7,592,390.04 France 549,166.55 United Kingdom -	United States 6,890,939.11 Germany 4,610,689.51 France 1,720,326.53 United Kingdom 1,697,558.74 Ireland 1,052,430.70

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
Transaction by settlement						
bi-party	8,828,759.00	4,646,553.68	6,197,047.81	93,463,378.25	8,141,556.59	15,971,944.59
tri-party						
Collateral received						
Type:						
Cash	9,157,933.54	4,897,508.00	6,528,045.00	52,051,703.00	8,700,847.45	16,748,739.00
Bonds and equities				45,170,389.12	806,060.19	
Total collateral received	9,157,933.54	4,897,508.00	6,528,045.00	97,222,092.12	9,506,907.64	16,748,739.00
Quality (Bond collateral issuers rating)				A+ to BB	BBB+	
Currency	USD	EUR	EUR	EUR	USD	EUR
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year						
Open maturity				45,170,389.12	806,060.19	
The 10 largest issuers of collateral received						
1st name				IXIS CIB	UBS EUROPE	
Amount				38,766,958.65	806,060.19	
2nd name				UBS EUROPE		
Amount				6,098,599.12		
3rd name				CALYON		
Amount				304,831.35		
4th name						
Amount						
5th name						
Amount						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI WORLD ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE PAB NET ZERO AMBITION	AMUNDI MSCI WORLD CLIMATE TRANSITION CTB	AMUNDI INDEX MSCI EUROPE ESG BROAD CTB	AMUNDI INDEX MSCI EMERGING ESG BROAD CTB	AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
6th name Amount 7th name Amount 8th name Amount 9th name Amount 10th name Amount						
Revenue components Revenue component of the fund: In absolute amount In % of gross revenue	 12,235.35 100	 20,510.97 100	 79,539.90 100	 394,869.87 100	 7,510.37 100	 27,526.58 100
Revenue component of Amundi Intermediation Caceis Bank, Luxembourg branch	 3,670.61 611.77	 6,153.29 1,025.55	 23,861.97 3,977.00	 118,460.96 19,743.49	 2,253.11 375.52	 8,257.97 1,376.33
In absolute amount In % of gross revenue	4,282.37 35	7,178.84 35	27,838.97 35	138,204.45 35	2,628.63 35	9,634.30 35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	AMUNDI GLOBAL AGG SRI	AMUNDI INDEX EURO CORPORATE SRI	AMUNDI INDEX EURO AGG SRI
Assets used						
In absolute terms	32,151,866.47	26,269,137.97	1,411,336.09	2,016,921.15	294,050,933.92	46,138,859.36
As a % of lendable assets	11.32	14.99	1.27	0.77	5.01	2.80
As a % of total net asset value	11.27	14.86	1.27	0.76	4.95	2.79
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week			42,074.95			
From 1 week to 1 month	549,507.44	8,360,482.54	160,459.95			
From 1 month to 3 months		15,850,891.18	15,128.69			
From 3 months to 1 year						
Above 1 year						
Open maturity	31,602,359.03	2,057,764.25	1,193,672.49	2,016,921.15	294,050,933.92	46,138,859.36
Currency	EUR	USD	USD	USD	EUR	EUR
The counterparties						
1st name	MORGAN STANLEY ESE PE	HSBC FRANCE	SOCIETE GENERALE	SOCIETE GENERALE	GOLDMAN SACHS BANK EUROPE SE	SOCIETE GENERALE
Gross volumes for open trades	14,827,104.00	21,014,168.56	1,126,653.57	2,016,921.15	147,840,085.69	43,610,449.63
1st country of domicile	United States	France	France	France	France	France
2nd name	JP MORGAN AG PE	SOCIETE GENERALE	JP MORGAN AG PE		BNP PARIBAS SA	GOLDMAN SACHS BANK EUROPE SE
Gross volumes for open trades	12,652,036.46	4,480,493.78	134,440.54		117,938,701.12	1,343,953.70
2nd country of domicile	Germany	France	Germany		France	France
3rd name	SOCIETE GENERALE	IXIS CIB	GOLDMAN SACHS BANK EUROPE SE		BANCO SANTANDER	MORGAN STANLEY ESE PE
Gross volumes for open trades	3,666,857.96	774,475.63	76,862.99		9,076,234.77	1,097,744.86
3rd country of domicile	France	France	France		Spain	United States
4th name	IXIS CIB		BOFA EUROPE		MORGAN STANLEY ESE PE	UBS EUROPE
Gross volumes for open trades	549,507.44		73,378.99		7,809,507.78	86,711.17
4th country of domicile	France		United Kingdom		United States	United Kingdom

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	AMUNDI GLOBAL AGG SRI	AMUNDI INDEX EURO CORPORATE SRI	AMUNDI INDEX EURO AGG SRI
5th name	CALYON				BNP PARIBAS SECURITIES SERVICES	
Gross volumes for open trades	333,863.07				4,749,976.87	
5th country of domicile	France				France	
6th name	HSBC FRANCE				JP MORGAN AG PE	
Gross volumes for open trades	122,497.53				3,382,637.12	
6th country of domicile	France				Germany	
7th name					JPM AG FI	
Gross volumes for open trades					2,386,678.93	
7th country of domicile					Germany	
8th name					UBS EUROPE	
Gross volumes for open trades					867,111.65	
8th country of domicile					United Kingdom	
9th name						
Gross volumes for open trades						
9th country of domicile						
10th name						
Gross volumes for open trades						
10th country of domicile						
11th name						
Gross volumes for open trades						
11th country of domicile						
12th name						
Gross volumes for open trades						
12th country of domicile						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	AMUNDI GLOBAL AGG SRI	AMUNDI INDEX EURO CORPORATE SRI	AMUNDI INDEX EURO AGG SRI
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	United States 14,827,104.00 Germany 12,652,036.46 France 4,672,726.01	France 26,269,137.97	France 1,203,516.56 Germany 134,440.54 United Kingdom 73,378.99	France 2,016,921.15	France 270,528,763.67 Spain 9,076,234.77 United States 7,809,507.78 Germany 5,769,316.05 United Kingdom 867,111.65	France 44,954,403.33 United States 1,097,744.86 United Kingdom 86,711.17

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	AMUNDI GLOBAL AGG SRI	AMUNDI INDEX EURO CORPORATE SRI	AMUNDI INDEX EURO AGG SRI
Transaction by settlement						
bi-party	32,151,866.47	24,124,855.76	1,411,336.09	2,016,921.15	294,050,933.92	46,138,859.36
tri-party		2,144,282.21				
Collateral received Type:						
Cash	33,864,799.00	5,264,123.26	1,466,439.48	116,795.75	178,565,544.00	2,976,334.00
Bonds and equities		21,542,424.96		1,962,822.99	178,225,750.30	44,785,567.86
Total collateral received	33,864,799.00	26,806,548.22	1,466,439.48	2,079,618.74	356,791,294.30	47,761,901.86
Quality (Bond collateral issuers rating)		AAA to BBB		AA+	AAA to A+	AAA to AA+
Currency	EUR	USD	USD	USD	EUR	EUR
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year		1,323,902.24				
Open maturity		20,218,522.72		1,962,822.99	178,225,750.30	44,785,567.86
The 10 largest issuers of collateral received						
1st name		HSBC FRANCE		SOCIETE GENERALE	BNP PARIBAS SA	SOCIETE GENERALE
Amount		17,573,592.68		1,962,822.99	131,972,583.21	44,690,897.63
2nd name		SOCIETE GENERALE			JPM AG FI	MORGAN STANLEY ESE PE
Amount		3,968,832.28			42,403,251.90	94,670.23
3rd name					MORGAN STANLEY ESE PE	
Amount					2,235,997.06	
4th name					GOLDMAN SACHS BANK EUROPE SE	
Amount					1,613,918.13	
5th name						
Amount						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB	AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB	AMUNDI GLOBAL AGG SRI	AMUNDI INDEX EURO CORPORATE SRI	AMUNDI INDEX EURO AGG SRI
6th name Amount 7th name Amount 8th name Amount 9th name Amount 10th name Amount						
Revenue components Revenue component of the fund: In absolute amount In % of gross revenue	 79,943.92 100	 28,186.59 100	 31,269.73 100	 538.92 100	 241,769.54 100	 17,098.33 100
Revenue component of Amundi Intermediation Caceis Bank, Luxembourg branch	 23,983.18 3,997.20	 8,455.98 1,409.33	 9,380.92 1,563.49	 161.68 26.95	 72,530.86 12,088.48	 5,129.50 854.92
In absolute amount In % of gross revenue	27,980.37 35	9,865.31 35	10,944.41 35	188.62 35	84,619.34 35	5,984.42 35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	AMUNDI INDEX US CORP SRI	AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	AMUNDI GLOBAL AGGREGATE BOND	AMUNDI INDEX US GOV INFLATION-LINKED BOND	AMUNDI EURO GOVERNMENT BOND
Assets used						
In absolute terms	84,234,785.80	2,766,741.55	2,634,520.03	502,288,680.56	3,101,448.05	744,582,004.90
As a % of lendable assets	3.46	0.19	2.36	14.09	12.68	40.76
As a % of total net asset value	3.43	0.19	2.35	15.33	12.54	40.37
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						59,922,345.74
Above 1 year						
Open maturity	84,234,785.80	2,766,741.55	2,634,520.03	502,288,680.56	3,101,448.05	684,659,659.16
Currency	EUR	USD	EUR	USD	USD	EUR
The counterparties						
1st name	GOLDMAN SACHS BANK EUROPE SE	BNP PARIBAS SA	JP MORGAN AG PE	BNP PARIBAS SECURITIES SERVICES	BNP PARIBAS SECURITIES SERVICES	CACEIS LUX PE
Gross volumes for open trades	58,873,283.82	2,346,733.78	1,405,214.40	312,780,275.01	3,101,448.05	441,543,331.84
1st country of domicile	France	France	Germany	France	France	France
2nd name	BNP PARIBAS SA	JPM AG FI	GOLDMAN SACHS BANK EUROPE SE	CACEIS LUX PE		SOCIETE GENERALE
Gross volumes for open trades	22,999,214.73	420,007.77	577,004.90	148,278,050.46		220,450,612.75
2nd country of domicile	France	Germany	France	France		France
3rd name	MORGAN STANLEY ESE PE		BOFA EUROPE	SOCIETE GENERALE		CALYON
Gross volumes for open trades	1,231,195.34		457,398.98	21,399,426.10		38,488,295.46
3rd country of domicile	United States		United Kingdom	France		France
4th name	JPM AG FI		SOCIETE GENERALE	BANCO SANTANDER		BOFA EUROPE
Gross volumes for open trades	1,131,091.90		194,901.75	15,501,173.74		18,830,023.27
4th country of domicile	Germany		France	Spain		United Kingdom

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	AMUNDI INDEX US CORP SRI	AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	AMUNDI GLOBAL AGGREGATE BOND	AMUNDI INDEX US GOV INFLATION-LINKED BOND	AMUNDI EURO GOVERNMENT BOND
5th name				SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM		HSBC FRANCE
Gross volumes for open trades				2,477,516.74		10,508,050.31
5th country of domicile				Sweden		France
6th name				GOLDMAN SACHS BANK EUROPE SE		SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM
Gross volumes for open trades				1,519,592.18		6,798,350.74
6th country of domicile				France		Sweden
7th name				MORGAN STANLEY ESE PE		BANCO SANTANDER
Gross volumes for open trades				226,396.99		5,009,759.77
7th country of domicile				United States		Spain
8th name				JP MORGAN AG PE		IXIS CIB
Gross volumes for open trades				106,249.34		1,680,844.41
8th country of domicile				Germany		France
9th name						JPM AG FI
Gross volumes for open trades						1,272,736.36
9th country of domicile						Germany
10th name						
Gross volumes for open trades						
10th country of domicile						
11th name						
Gross volumes for open trades						
11th country of domicile						
12th name						
Gross volumes for open trades						
12th country of domicile						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	AMUNDI INDEX US CORP SRI	AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	AMUNDI GLOBAL AGGREGATE BOND	AMUNDI INDEX US GOV INFLATION-LINKED BOND	AMUNDI EURO GOVERNMENT BOND
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	France 81,872,498.56 United States 1,231,195.34 Germany 1,131,091.90	France 2,346,733.78 Germany 420,007.77	Germany 1,405,214.40 France 771,906.65 United Kingdom 457,398.98	France 483,977,343.75 Spain 15,501,173.74 Sweden 2,477,516.74 United States 226,396.99 Germany 106,249.34	France 3,101,448.05	France 712,671,134.76 United Kingdom 18,830,023.27 Sweden 6,798,350.74 Spain 5,009,759.77 Germany 1,272,736.36

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	AMUNDI INDEX US CORP SRI	AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	AMUNDI GLOBAL AGGREGATE BOND	AMUNDI INDEX US GOV INFLATION-LINKED BOND	AMUNDI EURO GOVERNMENT BOND
Transaction by settlement						
bi-party	84,234,785.80	2,766,741.55	2,634,520.03	502,288,680.56	3,101,448.05	719,230,484.41
tri-party						25,351,520.49
Collateral received						
Type:						
Cash	62,473,552.00		2,751,178.00	339,022,752.91	1,654,097.71	278,183,337.00
Bonds and equities	26,151,994.61	3,352,648.57		190,070,659.34	1,713,169.63	525,058,921.77
Total collateral received	88,625,546.61	3,352,648.57	2,751,178.00	529,093,412.25	3,367,267.33	803,242,258.77
Quality (Bond collateral issuers rating)	AA+ to AA-	AA+ to A+		AA to A+	BBB+	AA+ to BB
Currency	EUR	USD	EUR	USD	USD	EUR
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year						23,126,832.90
Open maturity	26,151,994.61	3,352,648.57		190,070,659.34	1,713,169.63	501,932,088.88
The 10 largest issuers of collateral received						
1st name	BNP PARIBAS SA	BNP PARIBAS SA		BNP PARIBAS SECURITIES SERVICES	BNP PARIBAS SECURITIES SERVICES	SOCIETE GENERALE
Amount	23,801,528.57	2,918,001.50		154,084,515.83	1,713,169.63	244,277,826.57
2nd name	JPM AG FI	JPM AG FI		SOCIETE GENERALE		CACEIS LUX PE
Amount	2,350,466.04	434,647.08		21,829,808.37		189,750,576.33
3rd name				CACEIS LUX PE		CALYON
Amount				14,156,335.14		55,015,544.96
4th name						BOFA EUROPE
Amount						18,604,324.36
5th name						HSBC FRANCE
Amount						11,569,576.51

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX EURO CORPORATE SRI 0-3 Y	AMUNDI INDEX US CORP SRI	AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	AMUNDI GLOBAL AGGREGATE BOND	AMUNDI INDEX US GOV INFLATION-LINKED BOND	AMUNDI EURO GOVERNMENT BOND
6th name Amount						BANCO SANTANDER 4,522,508.53
7th name Amount						JPM AG FI 1,318,564.51
8th name Amount						
9th name Amount						
10th name Amount						
Revenue components						
Revenue component of the fund:						
In absolute amount	64,848.71	165.77	16,050.28	279,343.12	3,048.25	151,057.35
In % of gross revenue	100	100	100	100	100	100
Revenue component of						
Amundi Intermediation	19,454.61	49.73	4,815.08	83,802.94	914.48	45,317.21
Caceis Bank, Luxembourg branch	3,242.44	8.29	802.51	13,967.16	152.41	7,552.87
In absolute amount	22,697.05	58.02	5,617.60	97,770.09	1,066.89	52,870.07
In % of gross revenue	35	35	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	AMUNDI EURO HIGH YIELD BOND ESG	AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	AMUNDI USD FLOATING RATE CORPORATE BOND ESG	AMUNDI EURO GOVERNMENT BOND 25+Y	AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
Assets used						
In absolute terms	787,852,304.30	5,662,437.12	11,285,708.97	2,011,856.02	5,153,865.37	67,538,514.40
As a % of lendable assets	24.35	1.33	1.23	0.27	1.80	27.12
As a % of total net asset value	24.15	1.30	1.22	0.27	1.78	26.86
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year						
Open maturity	787,852,304.30	5,662,437.12	11,285,708.97	2,011,856.02	5,153,865.37	67,538,514.40
Currency	EUR	EUR	EUR	USD	EUR	EUR
The counterparties						
1st name	BNP PARIBAS SECURITIES SERVICES	BNP PARIBAS SECURITIES SERVICES	GOLDMAN SACHS BANK EUROPE SE	GOLDMAN SACHS BANK EUROPE SE	JPM AG FI	SOCIETE GENERALE
Gross volumes for open trades	450,188,544.78	4,328,933.00	10,169,885.01	2,011,856.02	3,104,392.16	48,519,753.85
1st country of domicile	France	France	France	France	Germany	France
2nd name	CACEIS LUX PE	JPM AG FI	BNP PARIBAS SA		SOCIETE GENERALE	CALYON
Gross volumes for open trades	157,459,955.37	1,333,504.12	1,015,655.84		2,049,473.21	14,074,347.35
2nd country of domicile	France	Germany	France		France	France
3rd name	BANCO SANTANDER		MORGAN STANLEY ESE PE			HSBC FRANCE
Gross volumes for open trades	93,903,423.63		100,168.12			3,946,468.07
3rd country of domicile	Spain		United States			France
4th name	SOCIETE GENERALE					IXIS CIB
Gross volumes for open trades	57,593,337.85					997,945.14
4th country of domicile	France					France

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	AMUNDI EURO HIGH YIELD BOND ESG	AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	AMUNDI USD FLOATING RATE CORPORATE BOND ESG	AMUNDI EURO GOVERNMENT BOND 25+Y	AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
5th name	BOFA EUROPE					
Gross volumes for open trades	15,870,804.77					
5th country of domicile	United Kingdom					
6th name	CALYON					
Gross volumes for open trades	6,164,081.83					
6th country of domicile	France					
7th name	HSBC FRANCE					
Gross volumes for open trades	4,862,217.45					
7th country of domicile	France					
8th name	SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM					
Gross volumes for open trades	875,050.83					
8th country of domicile	Sweden					
9th name	JPM AG FI					
Gross volumes for open trades	698,553.00					
9th country of domicile	Germany					
10th name	IXIS CIB					
Gross volumes for open trades	236,334.80					
10th country of domicile	France					
11th name						
Gross volumes for open trades						
11th country of domicile						
12th name						
Gross volumes for open trades						
12th country of domicile						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	AMUNDI EURO HIGH YIELD BOND ESG	AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	AMUNDI USD FLOATING RATE CORPORATE BOND ESG	AMUNDI EURO GOVERNMENT BOND 25+Y	AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	France 676,504,472.08 Spain 93,903,423.63 United Kingdom 15,870,804.77 Sweden 875,050.83 Germany 698,553.00	France 4,328,933.00 Germany 1,333,504.12	France 11,185,540.85 United States 100,168.12	France 2,011,856.02	Germany 3,104,392.16 France 2,049,473.21	France 67,538,514.40

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	AMUNDI EURO HIGH YIELD BOND ESG	AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	AMUNDI USD FLOATING RATE CORPORATE BOND ESG	AMUNDI EURO GOVERNMENT BOND 25+Y	AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
Transaction by settlement						
bi-party	689,629,845.60	5,662,437.12	11,285,708.97	2,011,856.02	5,153,865.37	66,059,669.27
tri-party	98,222,458.70					1,478,845.14
Collateral received Type:						
Cash	428,791,475.00	4,713,369.00	10,613,715.00	2,081,345.08		732,527.00
Bonds and equities	390,701,569.67	1,402,856.58	2,093,364.36		7,523,193.94	68,194,385.28
Total collateral received	819,493,044.67	6,116,225.58	12,707,079.36	2,081,345.08	7,523,193.94	68,926,912.28
Quality (Bond collateral issuers rating)	AAA to BBB	AA-	AA+		AA- to BBB	AAA to BBB
Currency	EUR	EUR	EUR	USD	EUR	EUR
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year	91,810,214.92					449,214.58
Open maturity	298,891,354.76	1,402,856.58	2,093,364.36		7,523,193.94	67,745,170.70
The 10 largest issuers of collateral received						
1st name	BNP PARIBAS SECURITIES SERVICES	JPM AG FI	BNP PARIBAS SA		JPM AG FI	SOCIETE GENERALE
Amount	203,605,663.22	1,402,856.58	2,093,364.36		5,398,199.89	49,344,817.32
2nd name	BANCO SANTANDER				SOCIETE GENERALE	CALYON
Amount	75,302,960.66				2,124,994.05	14,720,424.40
3rd name	SOCIETE GENERALE					HSBC FRANCE
Amount	58,297,627.76					4,129,143.56
4th name	CACEIS LUX PE					
Amount	25,628,751.44					
5th name	BOFA EUROPE					
Amount	15,608,824.99					

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES	AMUNDI EURO HIGH YIELD BOND ESG	AMUNDI EUR FLOATING RATE CORPORATE BOND ESG	AMUNDI USD FLOATING RATE CORPORATE BOND ESG	AMUNDI EURO GOVERNMENT BOND 25+Y	AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
6th name Amount	CALYON 6,496,006.27					
7th name Amount	HSBC FRANCE 5,038,095.66					
8th name Amount	JPM AG FI 723,639.68					
9th name Amount						
10th name Amount						
Revenue components						
Revenue component of the fund: In absolute amount	493,569.12	2,967.44	10,264.06	2,436.68	1,034.31	95,405.07
In % of gross revenue	100	100	100	100	100	100
Revenue component of Amundi Intermediation	148,070.74	890.23	3,079.22	731.00	310.29	28,621.52
Caceis Bank, Luxembourg branch	24,678.46	148.37	513.20	121.83	51.72	4,770.25
In absolute amount	172,749.19	1,038.60	3,592.42	852.84	362.01	33,391.77
In % of gross revenue	35	35	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	AMUNDI EUR CORPORATE BOND	AMUNDI PRIME EURO GOV BONDS 0-1Y	AMUNDI PRIME EURO GOVIES	AMUNDI PRIME GLOBAL GOVERNMENT BOND	AMUNDI PRIME US TREASURY
Assets used						
In absolute terms	6,672,575.51	91,529,642.63	51,217,665.62	227,223,115.38	24,309,902.95	35,465,664.31
As a % of lendable assets	0.94	5.51	13.42	15.18	23.83	39.72
As a % of total net asset value	0.93	5.44	13.32	15.04	23.59	39.27
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year						
Open maturity	6,672,575.51	91,529,642.63	51,217,665.62	227,223,115.38	24,309,902.95	35,465,664.31
Currency	EUR	EUR	EUR	EUR	EUR	USD
The counterparties						
1st name	SOCIETE GENERALE	BNP PARIBAS SA	SOCIETE GENERALE	SOCIETE GENERALE	BNP PARIBAS SECURITIES SERVICES	BNP PARIBAS SECURITIES SERVICES
Gross volumes for open trades	4,585,200.00	57,437,291.75	40,857,801.62	125,055,969.69	18,884,540.31	30,157,521.02
1st country of domicile	France	France	France	France	France	France
2nd name	JPM AG FI	GOLDMAN SACHS BANK EUROPE SE	CALYON	CALYON	SOCIETE GENERALE	BANCO SANTANDER
Gross volumes for open trades	2,087,375.51	23,908,578.80	9,860,100.00	43,071,985.98	2,259,942.25	5,308,143.29
2nd country of domicile	Germany	France	France	France	France	Spain
3rd name		BANCO SANTANDER	MORGAN STANLEY ESE PE	BOFA EUROPE	BANCO SANTANDER	
Gross volumes for open trades		4,371,347.63	499,764.00	32,186,574.15	1,667,879.71	
3rd country of domicile		Spain	United States	United Kingdom	Spain	
4th name		JPM AG FI		BANCO SANTANDER	BOFA EUROPE	
Gross volumes for open trades		1,956,196.65		20,903,494.42	689,313.85	
4th country of domicile		Germany		Spain	United Kingdom	

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	AMUNDI EUR CORPORATE BOND	AMUNDI PRIME EURO GOV BONDS 0-1Y	AMUNDI PRIME EURO GOVIES	AMUNDI PRIME GLOBAL GOVERNMENT BOND	AMUNDI PRIME US TREASURY
5th name		MORGAN STANLEY ESE PE		SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM	CALYON	
Gross volumes for open trades		1,760,758.71		2,818,960.90	484,233.40	
5th country of domicile		United States		Sweden	France	
6th name		BNP PARIBAS SECURITIES SERVICES		IXIS CIB	HSBC FRANCE	
Gross volumes for open trades		945,521.44		2,010,764.83	200,293.23	
6th country of domicile		France		France	France	
7th name		JP MORGAN AG PE		JPM AG FI	SKANDINAVISKA ENSKILDA BANKEN STOCKHOLM	
Gross volumes for open trades		566,134.56		1,175,365.41	122,694.82	
7th country of domicile		Germany		Germany	Sweden	
8th name		BOFA EUROPE			IXIS CIB	
Gross volumes for open trades		456,347.68			1,005.38	
8th country of domicile		United Kingdom			France	
9th name		UBS EUROPE				
Gross volumes for open trades		127,465.41				
9th country of domicile		United Kingdom				
10th name						
Gross volumes for open trades						
10th country of domicile						
11th name						
Gross volumes for open trades						
11th country of domicile						
12th name						
Gross volumes for open trades						
12th country of domicile						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	AMUNDI EUR CORPORATE BOND	AMUNDI PRIME EURO GOV BONDS 0-1Y	AMUNDI PRIME EURO GOVIES	AMUNDI PRIME GLOBAL GOVERNMENT BOND	AMUNDI PRIME US TREASURY
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile						
Transaction by country	France 4,585,200.00 Germany 2,087,375.51	France 82,291,391.99 Spain 4,371,347.63 Germany 2,522,331.21 United States 1,760,758.71 United Kingdom 583,813.09	France 50,717,901.62 United States 499,764.00	France 170,138,720.50 United Kingdom 32,186,574.15 Spain 20,903,494.42 Sweden 2,818,960.90 Germany 1,175,365.41	France 21,830,014.57 Spain 1,667,879.71 United Kingdom 689,313.85 Sweden 122,694.82	France 30,157,521.02 Spain 5,308,143.29

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	AMUNDI EUR CORPORATE BOND	AMUNDI PRIME EURO GOV BONDS 0-1Y	AMUNDI PRIME EURO GOVIES	AMUNDI PRIME GLOBAL GOVERNMENT BOND	AMUNDI PRIME US TREASURY
Transaction by settlement						
bi-party	6,672,575.51	87,703,453.91	51,217,665.62	172,430,611.71	22,590,500.65	31,459,548.47
tri-party		3,826,188.72		54,792,503.67	1,719,402.29	4,006,115.83
Collateral received Type:						
Cash		17,205,942.00		4,953,363.00	10,646,047.00	14,698,136.32
Bonds and equities	6,928,977.23	88,995,701.74	53,017,408.72	224,705,575.37	16,040,091.94	22,393,124.81
Total collateral received	6,928,977.23	106,201,643.74	53,017,408.72	229,658,938.37	26,686,138.94	37,091,261.13
Quality (Bond collateral issuers rating)	AA+ to BBB	AAA to A	AAA to BBB	AA+ to BBB	AA+ to BB+	AA to A
Currency	EUR	EUR	EUR	EUR	EUR	USD
Classification according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year						
Above 1 year		3,613,971.67		50,885,667.97	1,634,656.16	3,731,045.04
Open maturity	6,928,977.23	85,381,730.07	53,017,408.72	173,819,907.40	14,405,435.79	18,662,079.78
The 10 largest issuers of collateral received						
1st name	SOCIETE GENERALE	BNP PARIBAS SA	SOCIETE GENERALE	SOCIETE GENERALE	BNP PARIBAS SECURITIES SERVICES	BNP PARIBAS SECURITIES SERVICES
Amount	4,762,817.49	65,127,000.66	42,331,556.03	127,319,549.34	10,597,217.16	18,662,079.78
2nd name	JPM AG FI	GOLDMAN SACHS BANK EUROPE SE	CALYON	CALYON	SOCIETE GENERALE	BANCO SANTANDER
Amount	2,166,159.74	14,366,774.82	10,155,704.56	45,281,428.27	3,089,658.35	3,731,045.04
3rd name		JPM AG FI	MORGAN STANLEY ESE PE	BOFA EUROPE	BANCO SANTANDER	
Amount		4,108,645.22	530,148.13	31,737,381.59	956,026.34	
4th name		BANCO SANTANDER		BANCO SANTANDER	BOFA EUROPE	
Amount		3,162,506.67		19,148,286.38	678,629.81	
5th name		MORGAN STANLEY ESE PE		JPM AG FI	CALYON	
Amount		1,645,487.64		1,218,929.79	509,395.91	

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE	AMUNDI EUR CORPORATE BOND	AMUNDI PRIME EURO GOV BONDS 0-1Y	AMUNDI PRIME EURO GOVIES	AMUNDI PRIME GLOBAL GOVERNMENT BOND	AMUNDI PRIME US TREASURY
6th name Amount		BOFA EUROPE 451,465.00			HSBC FRANCE 209,164.37	
7th name Amount		BNP PARIBAS SECURITIES SERVICES 133,821.73				
8th name Amount						
9th name Amount						
10th name Amount						
Revenue components						
Revenue component of the fund:						
In absolute amount	12,059.36	238,188.92	40,518.78	149,972.08	10,746.99	16,674.86
In % of gross revenue	100	100	100	100	100	100
Revenue component of						
Amundi Intermediation	3,617.81	71,456.68	12,155.63	44,991.62	3,224.10	5,002.46
Caceis Bank, Luxembourg branch	602.97	11,909.45	2,025.94	7,498.60	537.35	833.74
In absolute amount	4,220.78	83,366.12	14,181.57	52,490.23	3,761.45	5,836.20
In % of gross revenue	35	35	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI US TREASURY BOND 0-1Y	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
Assets used				
In absolute terms	2,990,808.51	57,261,584.69	1,953,096.46	868,243.48
As a % of lendable assets	3.94	13.31	43.83	10.46
As a % of total net asset value	3.89	13.28	43.60	10.37
Transactions classified according to residual maturities				
Less than 1 day		11,898.09		
From 1 day to 1 week				
From 1 week to 1 month				
From 1 month to 3 months				
From 3 months to 1 year				
Above 1 year				
Open maturity	2,990,808.51	57,249,686.60	1,953,096.46	868,243.48
Currency	USD	EUR	EUR	EUR
The counterparties				
1st name	BNP PARIBAS SECURITIES SERVICES	MORGAN STANLEY ESE PE	SOCIETE GENERALE	SOCIETE GENERALE
Gross volumes for open trades	2,990,808.51	25,672,945.90	1,826,160.64	868,243.48
1st country of domicile	France	United States	France	France
2nd name		GOLDMAN SACHS BANK EUROPE SE	BOFA EUROPE	
Gross volumes for open trades		9,660,062.50	126,935.82	
2nd country of domicile		France	United Kingdom	
3rd name		JP MORGAN AG PE		
Gross volumes for open trades		7,684,463.45		
3rd country of domicile		Germany		
4th name		BOFA EUROPE		
Gross volumes for open trades		7,051,640.41		
4th country of domicile		United Kingdom		

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI US TREASURY BOND 0-1Y	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
5th name		SOCIETE GENERALE		
Gross volumes for open trades		4,039,742.54		
5th country of domicile		France		
6th name		BARCLAYS BANK IRELAND		
Gross volumes for open trades		2,813,876.88		
6th country of domicile		Ireland		
7th name		UNICREDIT		
Gross volumes for open trades		170,615.00		
7th country of domicile		Italia		
8th name		UBS EUROPE		
Gross volumes for open trades		168,238.00		
8th country of domicile		United Kingdom		
9th name				
Gross volumes for open trades				
9th country of domicile				
10th name				
Gross volumes for open trades				
10th country of domicile				
11th name				
Gross volumes for open trades				
11th country of domicile				
12th name				
Gross volumes for open trades				
12th country of domicile				

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI US TREASURY BOND 0-1Y	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
13th name Gross volumes for open trades 13th country of domicile 14th name Gross volumes for open trades 14th country of domicile 15th name Gross volumes for open trades 15th country of domicile 16th name Gross volumes for open trades 16th country of domicile				
Transaction by country	France 2,990,808.51	United States 25,672,945.90 France 13,699,805.04 Germany 7,684,463.45 United Kingdom 7,219,878.41 Ireland 2,813,876.88 Italia 170,615.00	France 1,826,160.64 United Kingdom 126,935.82	France 868,243.48

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI US TREASURY BOND 0-1Y	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
Transaction by settlement				
bi-party	2,990,808.51	57,261,584.69	1,826,160.64	868,243.48
tri-party			126,935.82	
Collateral received Type:				
Cash	3,253,523.47	59,017,645.00		
Bonds and equities		1,436,739.34	2,012,488.51	991,103.47
Total collateral received	3,253,523.47	60,454,384.34	2,012,488.51	991,103.47
Quality (Bond collateral issuers rating)		AAA to BBB+	AAA to BBB	AA+ to BBB
Currency	USD	EUR	EUR	EUR
Classification according to residual maturities				
Less than 1 day				
From 1 day to 1 week				
From 1 week to 1 month				
From 1 month to 3 months				
From 3 months to 1 year				
Above 1 year			124,687.81	
Open maturity		1,436,739.34	1,887,800.69	991,103.47
The 10 largest issuers of collateral received				
1st name		GOLDMAN SACHS BANK EUROPE SE	SOCIETE GENERALE	SOCIETE GENERALE
Amount		1,110,217.49	1,887,800.69	991,103.47
2nd name		UBS EUROPE	BOFA EUROPE	
Amount		229,588.60	124,687.81	
3rd name		UNICREDIT		
Amount		96,933.25		
4th name				
Amount				
5th name				
Amount				

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

SECURITIES LENDING TRANSACTIONS	AMUNDI US TREASURY BOND 0-1Y	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND	AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
6th name Amount 7th name Amount 8th name Amount 9th name Amount 10th name Amount				
Revenue components Revenue component of the fund: In absolute amount In % of gross revenue	 3,595.82 100	 236,265.57 100	 217.85 100	 113.52 100
Revenue component of Amundi Intermediation Caceis Bank, Luxembourg branch	 1,078.75 179.79	 70,879.67 11,813.28	 65.36 10.89	 34.06 5.68
In absolute amount In % of gross revenue	1,258.54 35	82,692.95 35	76.25 35	39.73 35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

The following sub-funds had Securities lending income during the financial year and no activity lending as at 30 September 2024:

SECURITIES LENDING TRANSACTIONS	AMUNDI MSCI CHINA TECH ESG SCREENED	AMUNDI PRIME USA	AMUNDI S&P 500 ESG	AMUNDI MSCI EMU ESG UNIVERSAL SELECT	AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB	AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX
Revenue components						
Revenue component of the fund:						
In absolute amount	262.94	9,289.48	242.90	3,038.45	120.34	2,099.02
In % of gross revenue	100	100	100	100	100	100
Revenue component of Amundi Intermediation Caceis Bank, Luxembourg branch	78.88	2,786.84	72.87	911.54	36.10	629.71
	13.15	464.47	12.15	151.92	6.02	104.95
In absolute amount	92.03	3,251.32	85.02	1,063.46	42.12	734.66
In % of gross revenue	35	35	35	35	35	35

SECURITIES LENDING TRANSACTIONS	AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3	AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y	AMUNDI ITALY BTP GOVERNMENT BOND 10Y	AMUNDI US CORPORATE BOND
Revenue components				
Revenue component of the fund:				
In absolute amount	1,341.78	2,460.27	4,855.80	35.11
In % of gross revenue	100	100	100	100
Revenue component of Amundi Intermediation Caceis Bank, Luxembourg branch	402.53	738.08	1,456.74	10.53
	67.09	123.01	242.79	1.76
In absolute amount	469.62	861.09	1,699.53	12.29
In % of gross revenue	35	35	35	35

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

EQUITIES SWAP	AMUNDI FTSE EPRA EUROPE REAL ESTATE	AMUNDI GLOBAL INFRASTRUCTURE	AMUNDI JAPAN TOPIX	AMUNDI JPX-NIKKEI 400	AMUNDI MSCI BRAZIL	AMUNDI MSCI CHINA A II
Assets used						
In absolute terms	896,312.36	55,137.41	27,068,195.91	9,786,513.10	87,870.15	17,094,285.77
As a % of fund assets	1.08	0.56	3.93	4.06	1.36	7.37
Notional	72,263,292.10	9,844,964.11	666,149,383.72	240,982,259.13	6,120,964.49	194,125,071.33
As a % of fund assets	87.36	99.94	96.70	99.93	94.44	83.69
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months		55,137.41			87,870.15	
From 3 months to 1 year	896,312.36		27,068,195.91	9,786,513.10		17,094,285.77
Above 1 year						
Open maturity						
Counterparties in decreasing order						
1st name	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS
Gross volumes for open trades	896,312.36	55,137.41	27,068,195.91	9,786,513.10	87,870.15	17,094,285.77
1st country of domicile	France	France	France	France	France	France
1st name						
Gross volumes for open trades						
1st country of domicile						
1st name						
Gross volumes for open trades						
1st country of domicile						
Transaction by country						
	896,312.36 France	55,137.41 France	27,068,195.91 France	9,786,513.10 France	87,870.15 France	17,094,285.77 France
Transaction by settlement						
bi-party	896,312.36	55,137.41	27,068,195.91	9,786,513.10	87,870.15	17,094,285.77
tri-party						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

EQUITIES SWAP	AMUNDI MSCI EM ASIA	AMUNDI MSCI EM LATIN AMERICA	AMUNDI MSCI EMERGING MARKETS	AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR	AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR	AMUNDI MSCI EUROPE MOMENTUM FACTOR
Assets used						
In absolute terms	2,082,651.10	3,747,115.00	15,786,468.40	2,179,308.95	1,080,066.67	782,490.12
As a % of fund assets	0.14	0.97	0.49	1.37	0.72	1.49
Notional	1,345,412,999.83	473,270,696.80	3,070,249,547.09	147,102,153.02	148,378,138.71	52,710,979.83
As a % of fund assets	92.24	122.23	94.65	92.78	98.35	100.23
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year	2,082,651.10	3,747,115.00	15,786,468.40	2,179,308.95	1,080,066.67	782,490.12
Above 1 year						
Open maturity						
Counterparties in decreasing order						
1st name	BNP-PARIBAS SA PARIS	BOFA SECURITIES EUROPE SA FIC	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS
Gross volumes for open trades	2,082,651.10	3,747,115.00	15,786,468.40	2,179,308.95	1,080,066.67	782,490.12
1st country of domicile	France	United States	France	France	France	France
1st name						
Gross volumes for open trades						
1st country of domicile						
1st name						
Gross volumes for open trades						
1st country of domicile						
Transaction by country	2,082,651.10 France	3,747,115.00 United States	15,786,468.40 France	2,179,308.95 France	1,080,066.67 France	782,490.12 France
Transaction by settlement						
bi-party	2,082,651.10	3,747,115.00	15,786,468.40	2,179,308.95	1,080,066.67	782,490.12
tri-party						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

EQUITIES SWAP	AMUNDI MSCI EUROPE QUALITY FACTOR	AMUNDI MSCI EUROPE VALUE FACTOR	AMUNDI MSCI INDIA	AMUNDI MSCI NORDIC	AMUNDI MSCI SWITZERLAND	AMUNDI PEA MSCI USA ESG LEADERS
Assets used						
In absolute terms	5,539,074.64	3,321,160.14	4,533,280.63	2,432,053.98	3,037,622.40	12,398,617.50
As a % of fund assets	1.21	1.25	1.49	0.90	0.86	1.17
Notional	420,977,182.49	263,092,585.49	301,680,966.77	268,184,876.38	343,666,958.91	1,007,127,464.91
As a % of fund assets	92.29	98.96	98.97	99.01	97.52	94.65
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months						
From 3 months to 1 year	5,539,074.64	3,321,160.14	4,533,280.63	2,432,053.98	3,037,622.40	12,398,617.50
Above 1 year						
Open maturity						
Counterparties in decreasing order						
1st name	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	SGR SOCIETE GENERALE PARIS
Gross volumes for open trades	5,539,074.64	3,321,160.14	4,533,280.63	2,432,053.98	3,037,622.40	12,398,617.50
1st country of domicile	France	France	France	France	France	France
1st name						
Gross volumes for open trades						
1st country of domicile						
1st name						
Gross volumes for open trades						
1st country of domicile						
Transaction by country						
	5,539,074.64 France	3,321,160.14 France	4,533,280.63 France	2,432,053.98 France	3,037,622.40 France	12,398,617.50 France
Transaction by settlement						
bi-party	5,539,074.64	3,321,160.14	4,533,280.63	2,432,053.98	3,037,622.40	12,398,617.50
tri-party						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

EQUITIES SWAP	AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR	AMUNDI MSCI WORLD	AMUNDI MSCI WORLD III	AMUNDI MSCI WORLD EX EUROPE	AMUNDI NASDAQ-100	AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE
Assets used						
In absolute terms	106,339.27	51,424,932.00	20,281,398.81	1,124,542.14	2,960,576.30	2,083,076.27
As a % of fund assets	0.03	1.21	0.39	0.18	0.15	2.00
Notional	349,229,561.00	4,196,873,224.34	4,749,954,471.83	610,689,817.00	2,020,019,667.92	98,896,962.04
As a % of fund assets	101.63	99.09	91.46	97.90	102.43	94.89
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months				1,124,542.14		
From 3 months to 1 year	106,339.27	51,424,932.00	20,281,398.81		2,960,576.30	2,083,076.27
Above 1 year						
Open maturity						
Counterparties in decreasing order						
1st name	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	MORGAN STANLEY BANK AG GERMANY	BNP-PARIBAS SA PARIS
Gross volumes for open trades	106,339.27	51,424,932.00	10,504,937.32	1,124,542.14	2,594,533.80	2,083,076.27
1st country of domicile	France	France	France	France	United States	France
1st name			MORGAN STANLEY BANK AG GERMANY		BNP-PARIBAS SA PARIS	
Gross volumes for open trades			9,776,461.49		366,042.50	
1st country of domicile			United States		France	
1st name						
Gross volumes for open trades						
1st country of domicile						
Transaction by country						
	106,339.27 France	51,424,932.00 France	10,504,937.32 France	1,124,542.14 France	2,594,533.80 United States	2,083,076.27 France
			9,776,461.49 United States		366,042.50 France	
Transaction by settlement						
bi-party	106,339.27	51,424,932.00	20,281,398.81	1,124,542.14	2,960,576.30	2,083,076.27
tri-party						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

EQUITIES SWAP	AMUNDI RUSSELL 2000	AMUNDI S&P 500	AMUNDI S&P 500 BUYBACK	AMUNDI S&P GLOBAL LUXURY	AMUNDI SMART FACTORY	AMUNDI SHORTDAX DAILY (-1X) INVERSE
Assets used						
In absolute terms	8,126,419.40	7,468,494.02	327,512.30	6,639,532.44	367,905.27	125,554.00
As a % of fund assets	1.72	0.11	0.33	1.37	2.11	0.34
Notional	465,855,282.97	6,372,672,028.09	86,036,290.76	456,203,006.22	16,338,523.62	38,901,234.74
As a % of fund assets	98.49	94.00	86.10	94.04	93.62	105.15
Transactions classified according to residual maturities						
Less than 1 day						
From 1 day to 1 week						
From 1 week to 1 month						
From 1 month to 3 months					367,905.27	
From 3 months to 1 year	8,126,419.40	7,468,494.02	327,512.30	6,639,532.44		125,554.00
Above 1 year						
Open maturity						
Counterparties in decreasing order						
1st name	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS	SGR SOCIETE GENERALE PARIS	BNP-PARIBAS SA PARIS	BNP-PARIBAS SA PARIS
Gross volumes for open trades	8,126,419.40	13,640,026.92	327,512.30	6,639,532.44	367,905.27	125,554.00
1st country of domicile	France	France	France	France	France	France
1st name		MORGAN STANLEY BANK AG GERMANY				
Gross volumes for open trades		-4,199,269.50				
1st country of domicile		United States				
1st name		JP MORGAN AG FRANKFURT				
Gross volumes for open trades		-1,972,263.40				
1st country of domicile		Germany				
Transaction by country						
	8,126,419.40 France	13,640,026.92 France	327,512.30 France	6,639,532.44 France	367,905.27 France	125,554.00 France
		-4,199,269.50 United States				
		-1,972,263.40 Germany				
Transaction by settlement						
bi-party	8,126,419.40	7,468,494.02	327,512.30	6,639,532.44	367,905.27	125,554.00
tri-party						

SECURITIES FINANCING TRANSACTIONS AND OF REUSE REGULATION ("SFTR")

EQUITIES SWAP	AMUNDI GERMAN BUND DAILY (-1X) INVERSE	AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED	AMUNDI STOXX EUROPE SELECT DIVIDEND 30
Assets used			
In absolute terms	61,175.89	214,420.25	936,542.66
As a % of fund assets	0.48	0.16	0.58
Notional	16,925,019.13	124,692,163.28	153,779,569.44
As a % of fund assets	132.38	93.56	94.46
Transactions classified according to residual maturities			
Less than 1 day			
From 1 day to 1 week			
From 1 week to 1 month			
From 1 month to 3 months	61,175.89		
From 3 months to 1 year		214,420.25	936,542.66
Above 1 year			
Open maturity			
Counterparties in decreasing order			
1st name	SGR SOCIETE GENERALE PARIS	SGR SOCIETE GENERALE PARIS	SGR SOCIETE GENERALE PARIS
Gross volumes for open trades	61,175.89	214,420.25	936,542.66
1st country of domicile	France	France	France
1st name			
Gross volumes for open trades			
1st country of domicile			
1st name			
Gross volumes for open trades			
1st country of domicile			
Transaction by country			
	61,175.89 France	214,420.25 France	936,542.66 France
Transaction by settlement			
bi-party	61,175.89	214,420.25	936,542.66
tri-party			

Revenue and expenditure components: There are no fee sharing arrangements on the swaps and 100% of the cost/returns generated are recognized in the Company's Statement of Operations and Changes in Net Assets.

No collateral has been received for Total Return Swaps.

REMUNERATION POLICY AND PRACTICES

REMUNERATION POLICY AND PRACTICES

Amundi Luxembourg S.A. remuneration policy is compliant with the requirements detailed in the European Directive 2014/91/EU that come into force on March 18, 2016, and was transposed into Luxembourg Law of 10 May 2016. The remuneration policy is based on Amundi group remuneration framework, and it is reviewed annually and approved by the Board of Amundi Luxembourg. The policy is subject to independent review by the internal Compliance function. In main evolutions of the 2023 remuneration policy was linked to “Amundi Ambition 2025” and ESG criteria and Sustainability Risk. Qualitative and quantitative criteria for Investment Management and Sales and Marketing has been added. There were no further material changes to the remuneration policy adopted for previous years. The policy applicable for 2023 was approved by Amundi Luxembourg Board on October 05, 2023. Amundi group Remuneration Committee reviews on an annual basis the group remuneration policy. The 2023 review took place on February 02, 2023. The remuneration policy and practices objectives are consistent with and promote sound and effective risk management, aligning remuneration with long-term performance and risks in order to avoid conflicts of interest. Fixed remuneration components are linked to the roles covered, the professional services rendered and the scope of responsibilities, reflecting the level of academic qualification, market pay levels, experience and skills required for each position, as well as the level of excellence demonstrated. Variable remuneration is designed to promote a sustainable long-term development of the Management Company and a solid and effective risk management system.
Variable remuneration awards consider the performance of the employee, her/his business unit and Amundi group as a whole, and it is based on both financial and non-financial criteria.
Amundi Luxembourg S.A. and Amundi group have defined all identified staff having authority or influence on the funds Amundi manages, and who consequently are likely to have an impact on the performance or the risk profile of the funds.

AMOUNTS OF REMUNERATION AWARDED

Amundi Luxembourg S.A., the Management Company acts as of December 31,2023 as Management Company or AIFM for several umbrella and standalone UCITS and AIFs.
The total remuneration expressed in Euro paid by Amundi Luxembourg S.A. to its staff during the calendar year 2023 is as follows:

	No of beneficiaries	Fixed remuneration	Variable remuneration	Total
Staff	110	8,737,726.50	1,545,780.42	10,283,506.92
Out of which				
- Identified staff	9	1,419,514.99	516,082.67	1,935,597.66
- All other staff	101	7,318,211.51	1,029,697.75	8,347,909.26

Amundi Index Solution Fund represented as of 31.12.2023 around 40% and as of 30.09.2024 around 41% of the Total Net Assets under Management of Amundi Luxembourg S.A.. The total remuneration figures shown above refer to activities in respect of all funds managed.
Amundi Luxembourg S.A. and Amundi group employees who are appointed to the Board of Directors of the Management Company and/or of the Funds waive the right to any remuneration in respect of all funds managed.
No employee of the Management Company receives any amount, including carried interest and performance fees, paid directly by the UCITS or AIFs managed.

REMUNERATION OF DELEGATES

As of 30 September 2024: - Amundi Asset Management managed EUR 1,187.08 billion AuM, out of which EUR 118.46 billion represented by the sub-funds in the umbrella (respectively 9.98% of the total assets managed by the Investment Manager and 96.22% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 3,648,249, out of which EUR 1,763,143 in fixed remuneration and EUR 1,885,106 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 20,694,775, out of which EUR 14,505,588 in fixed remuneration and EUR 6,189,187 in variable one. Amundi Asset Management had a total of 100 identified staff out of a total of 1,923 staff in 2023.
- Amundi Japan managed EUR 37.85 billion AuM, out of which EUR 4.65 billion represented by the sub-funds in the umbrella (respectively 12.29% of the total assets managed by the Investment Manager and 3.78% of the total umbrella's AuM). The pro-rata portion of the identified staff total remuneration attributable to the management of the sub-funds was EUR 505,310, out of which EUR 312,029 in fixed remuneration and EUR 193,281 in variable one. The pro-rata portion of staff total remuneration attributable to the management of the sub-funds was EUR 2,298,045, out of which EUR 1,763,649 in fixed remuneration and EUR 534,396 in variable one. Amundi Japan had a total of 15 identified staff out of a total of 191 staff in 2023.
Please note that the staff remuneration figures refer to the calendar year 2023.

GLOBAL EXPOSURE CALCULATION METHOD

THE COMMITMENT APPROACH

The following sub-funds use the commitment approach in order to monitor and measure the global exposure :

AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL
AMUNDI INDEX MSCI EMERGING MARKETS
AMUNDI INDEX MSCI EUROPE
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
AMUNDI INDEX MSCI WORLD
AMUNDI CAC 40 ESG
AMUNDI DJ SWITZERLAND TITANS 30
AMUNDI DAX
AMUNDI DIVDAX
AMUNDI SDAX
AMUNDI EURO STOXX 50
AMUNDI EURO STOXX SELECT DIVIDEND30
AMUNDI F.A.Z. 100
AMUNDI FTSE EPRA EUROPE REAL ESTATE
AMUNDI ITALY MIB ESG
AMUNDI GLOBAL INFRASTRUCTURE
AMUNDI JAPAN TOPIX
AMUNDI JPX-NIKKEI 400
AMUNDI MSCI BRAZIL
AMUNDI MSCI CHINA TECH ESG SCREENED
AMUNDI MSCI CHINA A II
AMUNDI MSCI EM ASIA
AMUNDI MSCI EM LATIN AMERICA
AMUNDI MSCI EMERGING MARKETS
AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS
AMUNDI MSCI EUROPE GROWTH
AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR
AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR
AMUNDI MSCI EUROPE MOMENTUM FACTOR
AMUNDI MSCI EUROPE QUALITY FACTOR
AMUNDI MSCI EUROPE VALUE FACTOR
AMUNDI MSCI INDIA
AMUNDI MSCI NORDIC
AMUNDI MSCI SWITZERLAND
AMUNDI PEA MSCI USA ESG LEADERS
AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR
AMUNDI MSCI WORLD
AMUNDI MSCI WORLD III
AMUNDI GLOBAL BIOENERGY ESG SCREENED
AMUNDI MSCI WORLD EX EUROPE
AMUNDI NASDAQ-100
AMUNDI NYSE ARCA GOLD BUGS
AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE
AMUNDI RUSSELL 2000
AMUNDI S&P 500
AMUNDI S&P 500 BUYBACK
AMUNDI S&P GLOBAL LUXURY
AMUNDI MSCI SMART CITIES ESG SCREENED
AMUNDI SMART FACTORY
AMUNDI STOXX EUROPE 600
AMUNDI MSCI ROBOTICS & AI ESG SCREENED
AMUNDI PRIME EMERGING MARKETS
AMUNDI PRIME EUROPE
AMUNDI PRIME EUROZONE
AMUNDI PRIME GLOBAL
AMUNDI PRIME JAPAN
AMUNDI PRIME UK MID AND SMALL CAP
AMUNDI PRIME USA
AMUNDI INDEX MSCI EM ASIA SRI PAB

GLOBAL EXPOSURE CALCULATION METHOD (continued)

AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB
AMUNDI INDEX MSCI EMU SRI PAB
AMUNDI INDEX MSCI EUROPE SRI PAB
AMUNDI INDEX MSCI JAPAN SRI PAB
AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB
AMUNDI INDEX MSCI USA SRI PAB
AMUNDI INDEX MSCI WORLD SRI PAB
AMUNDI MSCI UK IMI SRI PAB
AMUNDI DAX 50 ESG
AMUNDI MDAX ESG
AMUNDI S&P 500 ESG
AMUNDI STOXX EUROPE 600 ESG
AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT
AMUNDI MSCI CHINA ESG LEADERS SELECT
AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT
AMUNDI MSCI EMERGING ESG LEADERS
AMUNDI MSCI EMU ESG LEADERS SELECT
AMUNDI MSCI USA ESG LEADERS SELECT
AMUNDI MSCI WORLD ESG LEADERS SELECT *
AMUNDI MSCI EMU ESG UNIVERSAL SELECT **
AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT *
AMUNDI MSCI USA ESG UNIVERSAL SELECT *
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB *
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB
AMUNDI EURO CORP 0-1Y ESG
AMUNDI GLOBAL AGG SRI
AMUNDI GLOBAL AGG SRI 1-5
AMUNDI GLOBAL CORP SRI 1-5Y
AMUNDI INDEX EURO CORPORATE SRI
AMUNDI INDEX EURO AGG SRI
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y
AMUNDI INDEX US CORP SRI
AMUNDI US AGG SRI
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB
AMUNDI CHINA CNY BONDS
AMUNDI EUR CORPORATE BOND 1-5Y ESG
AMUNDI GLOBAL AGGREGATE BOND
AMUNDI INDEX US GOV INFLATION-LINKED BOND
AMUNDI EURO GOVERNMENT BOND
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES
AMUNDI EURO HIGH YIELD BOND ESG
AMUNDI EURO SHORT TERM HIGH YIELD CORPORATE BOND ESG
AMUNDI EUR FLOATING RATE CORPORATE BOND ESG
AMUNDI USD FLOATING RATE CORPORATE BOND ESG
AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG
AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT
AMUNDI EURO GOVERNMENT BOND 25+Y
AMUNDI EURO GOVERNMENT TILTED GREEN BOND
AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3
AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y
AMUNDI ITALY BTP GOVERNMENT BOND 10Y
AMUNDI EUR CORPORATE BOND
AMUNDI PRIME EURO GOV BONDS 0-1Y
AMUNDI PRIME EURO GOVIES

GLOBAL EXPOSURE CALCULATION METHOD (continued)

AMUNDI PRIME GLOBAL GOVERNMENT BOND
AMUNDI USD CORPORATE BOND
AMUNDI PRIME US TREASURY
AMUNDI US TREASURY BOND 0-1Y
AMUNDI SHORTDAX DAILY (-1X) INVERSE
AMUNDI GERMAN BUND DAILY (-1X) INVERSE
AMUNDI GLOBAL CORPORATE IG
AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION
AMUNDI STOXX EUROPE SELECT DIVIDEND 30
AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION
AMUNDI USD HIGH YIELD CORPORATE BOND ESG
AMUNDI EUR HIGH YIELD CORPORATE BOND ESG
AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD +
AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED

* Liquidated during the year
** Merged during the year

FRENCH "PLAN D'EPARGNE EN ACTIONS" ("PEA")

Plan d'Epargne en Actions (PEA) is a savings plan dedicated to French tax resident individuals in order to promote the investment in european equities (companies established in European Union, Iceland, Liechtenstein or Norway, and subject to corporate income tax).
To be eligible for PEA the sub-fund must invest on a permanent basis at least 75% of their assets in PEA eligible securities.
During the period between 1 October 2023 and 30 September 2024 the following sub-funds invested constantly at least 75% of their total net assets in PEA eligible securities.

As of 30 September 2024, the percent of the assets invested in PEA eligible securities was:

Sub-funds	Name (umbrella)	Depositary Bank	PEA eligibility	Ratio
AMUNDI CAC 40 ESG	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	97.78%
AMUNDI EURO STOXX 50	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	90.33%
AMUNDI ITALY MIB ESG	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	98.56%
AMUNDI PEA MSCI USA ESG LEADERS	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	84.11%
AMUNDI MSCI WORLD	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	84.20%
AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	88.28%
AMUNDI RUSSELL 2000	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	83.12%
AMUNDI PRIME EUROZONE	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	89.95%
AMUNDI INDEX MSCI EMU SRI PAB	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	94.01%
AMUNDI DAX 50 ESG	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	93.76%
AMUNDI MSCI EMU ESG LEADERS SELECT	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	95.85%
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	93.35%
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	93.36%
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	79.13%
AMUNDI STOXX EUROPE SELECT DIVIDEND 30	AMUNDI INDEX SOLUTIONS	CACEIS BANK LUXEMBOURG BRANCH	Yes	80.84%

SUSTAINABLE FINANCE DISCLOSURE REGULATION ("SFDR")

DISCLOSURE REGULATION

On 18 December 2019, the European Council and European Parliament announced that they had reached a political agreement on the Disclosure Regulation, thereby seeking to establish a pan-European framework to facilitate Sustainable Investment. The Disclosure Regulation provides for a harmonized approach in respect of sustainability-related disclosures to investors within the European Economic Area's financial services sector.

For the purposes of the Disclosure Regulation, the Management Company meets the criteria of a "financial market participant", whilst each Sub-Fund qualifies as a "financial product".

For further details on how a Sub-Fund complies with the requirements of the Disclosure Regulation please refer to the supplement for that Sub-Fund. Please also refer to the section on 'Sustainable Investment' in the Prospectus of the Fund and the Amundi Responsible Investment Policy available on www.amundi.com.

As required by Art.11 of the Disclosure Regulation the Fund makes the following statements:

Under the Amundi Responsible Investment Policy, Amundi has developed its own ESG rating approach. The Amundi ESG rating aims to measure the ESG performance of an issuer, i.e. its ability to anticipate and manage Sustainability Risks and opportunities inherent to its industry and individual circumstances. By using the Amundi ESG ratings, portfolio managers are taking into account Sustainability Risks in their investment decisions. Amundi applies targeted exclusion policies to all Amundi's active investing strategies by excluding companies in contradiction with the Responsible Investment Policy, such as those which do not respect international conventions, internationally recognized frameworks or national regulations.

Article 8 Sub-Funds (required Art.11.1)

The Sub-Funds listed below are classified pursuant to article 8 of the Disclosure Regulation and aim to promote environmental and/or social characteristics. In addition to applying Amundi's Responsible Investment Policy, these Article 8 Sub-Funds aim to promote such characteristics through investments resulting in an ESG score of their portfolios greater than of their respective benchmark or investment universe. The ESG portfolio score is the AUM-weighted average of the issuers' ESG score based on Amundi ESG scoring model.

During the financial year under reporting, the Investment Manager continuously promoted environmental and/or social characteristics through the application of the above mentioned methodologies.

List of Art. 8 Sub-Funds as of 30 September 2024:

AMUNDI CAC 40 ESG
AMUNDI DAX 50 ESG
AMUNDI EUR CORPORATE BOND 1-5Y ESG
AMUNDI EUR FLOATING RATE CORPORATE BOND ESG
AMUNDI EUR HIGH YIELD CORPORATE BOND ESG
AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG
AMUNDI EURO CORP 0-1Y ESG
AMUNDI EURO GOVERNMENT TILTED GREEN BOND
AMUNDI EURO HIGH YIELD BOND ESG
AMUNDI GLOBAL AGG SRI
AMUNDI GLOBAL AGG SRI 1-5
AMUNDI GLOBAL BIOENERGY ESG SCREENED
AMUNDI GLOBAL CORP SRI 1-5Y
AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED
AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG
AMUNDI INDEX EURO AGG SRI
AMUNDI INDEX EURO CORPORATE SRI
AMUNDI INDEX EURO CORPORATE SRI 0-3 Y
AMUNDI INDEX MSCI EM ASIA SRI PAB
AMUNDI INDEX MSCI EMERGING ESG BROAD CTB
AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB
AMUNDI INDEX MSCI EMU SRI PAB
AMUNDI INDEX MSCI EUROPE ESG BROAD CTB
AMUNDI INDEX MSCI EUROPE SRI PAB
AMUNDI INDEX MSCI JAPAN SRI PAB
AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB
AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB
AMUNDI INDEX MSCI USA SRI PAB
AMUNDI INDEX MSCI WORLD SRI PAB
AMUNDI INDEX US CORP SRI
AMUNDI ITALY MIB ESG
AMUNDI MDAX ESG
AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT
AMUNDI MSCI CHINA ESG LEADERS SELECT
AMUNDI MSCI CHINA TECH ESG SCREENED
AMUNDI MSCI EMERGING ESG LEADERS
AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT
AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB
AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION
AMUNDI MSCI EMU ESG LEADERS SELECT
AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION
AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS
AMUNDI MSCI EUROPE PAB NET ZERO AMBITION
AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB

SUSTAINABLE FINANCE DISCLOSURE REGULATION ("SFDR") (continued)

AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB
AMUNDI MSCI ROBOTICS & AI ESG SCREENED
AMUNDI MSCI SMART CITIES ESG SCREENED
AMUNDI MSCI UK IMI SRI PAB
AMUNDI MSCI USA ESG LEADERS SELECT
AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB
AMUNDI MSCI WORLD CLIMATE TRANSITION CTB
AMUNDI MSCI WORLD ESG UNIVERSAL SELECT
AMUNDI PEA MSCI USA ESG LEADERS
AMUNDI S&P 500 ESG
AMUNDI STOXX EUROPE 600 ESG
AMUNDI US AGG SRI
AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION
AMUNDI USD FLOATING RATE CORPORATE BOND ESG
AMUNDI USD HIGH YIELD CORPORATE BOND ESG
AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT (liquidated 07/03/2024)
AMUNDI MSCI WORLD ESG LEADERS SELECT (liquidated 22/11/2023)
AMUNDI MSCI USA ESG UNIVERSAL SELECT (liquidated 07/03/2024)
AMUNDI MSCI EMU ESG UNIVERSAL SELECT (merged 03/05/2024)
AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB (liquidated 07/03/2024)

Article 6 Sub-Funds

Given the investment focus and the asset classes/sectors they invest in, the investment managers of all other Sub-Funds, not classified pursuant to article 8 or 9 of the Disclosure Regulation did not integrate a consideration of environmentally sustainable economic activities into the investment process for the Sub-Fund. Therefore, it should be noted that the investments underlying the Sub-Fund did not take into account the EU criteria for environmentally sustainable economic activities.

Throughout the financial year, the Sub-Fund considered PAI 14 via the Amundi Minimum Standard and Exclusion Policy related to controversial weapons, excluding issuers in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, prohibited by the Ottawa and Oslo treaties and issuers involved in the production, sale or storage of chemical, biological and depleted uranium weapons, as per Amundi Global Responsible Investment Policy.

List of Art. 6 Sub-Funds as of 30 September 2024:

AMUNDI CHINA CNY BONDS
AMUNDI DAX
AMUNDI DIVDAX
AMUNDI DJ SWITZERLAND TITANS 30
AMUNDI EUR CORPORATE BOND
AMUNDI EURO GOVERNMENT BOND
AMUNDI EURO GOVERNMENT BOND 25+Y
AMUNDI EURO STOXX 50
AMUNDI EURO STOXX SELECT DIVIDEND30
AMUNDI F.A.Z. 100
AMUNDI FIXED MATURITY 2027 GERMAN BUND GOVERNMENT BOND
AMUNDI FIXED MATURITY 2027 ITALY BTP GOVERNMENT BOND
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND BROAD
AMUNDI FIXED MATURITY 2028 EURO GOVERNMENT BOND YIELD +
AMUNDI FTSE EPRA EUROPE REAL ESTATE
AMUNDI FTSE EPRA NAREIT GLOBAL DEVELOPED
AMUNDI GERMAN BUND DAILY (-1X) INVERSE
AMUNDI GLOBAL AGGREGATE BOND
AMUNDI GLOBAL CORPORATE IG
AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX
AMUNDI GLOBAL INFLATION-LINKED BOND SELECT
AMUNDI GLOBAL INFRASTRUCTURE
AMUNDI GOVT BOND HIGHEST RATED EURO INVESTMENT GRADE
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE
AMUNDI GOVT BOND LOWEST RATED EURO INVESTMENT GRADE 1-3
AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA
AMUNDI INDEX FTSE EPRA NAREIT GLOBAL
AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES
AMUNDI INDEX MSCI EMERGING MARKETS
AMUNDI INDEX MSCI EUROPE
AMUNDI INDEX MSCI WORLD
AMUNDI INDEX US GOV INFLATION-LINKED BOND
AMUNDI ITALY BTP GOVERNMENT BOND 10Y
AMUNDI ITALY BTP GOVERNMENT BOND 1-3Y
AMUNDI JAPAN TOPIX
AMUNDI JPX-NIKKEI 400
AMUNDI MSCI BRAZIL
AMUNDI MSCI CHINA A II
AMUNDI MSCI EM ASIA
AMUNDI MSCI EM LATIN AMERICA
AMUNDI MSCI EMERGING MARKETS
AMUNDI MSCI EUROPE GROWTH
AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR

SUSTAINABLE FINANCE DISCLOSURE REGULATION ("SFDR") (continued)

AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR
AMUNDI MSCI EUROPE MOMENTUM FACTOR
AMUNDI MSCI EUROPE QUALITY FACTOR
AMUNDI MSCI EUROPE VALUE FACTOR
AMUNDI MSCI INDIA
AMUNDI MSCI NORDIC
AMUNDI MSCI SWITZERLAND
AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR
AMUNDI MSCI WORLD
AMUNDI MSCI WORLD EX EUROPE
AMUNDI MSCI WORLD III
AMUNDI NASDAQ-100
AMUNDI NYSE ARCA GOLD BUGS
AMUNDI PEA DOW JONES INDUSTRIAL AVERAGE
AMUNDI PRIME EMERGING MARKETS
AMUNDI PRIME EURO GOV BONDS 0-1Y
AMUNDI PRIME EURO GOVIES
AMUNDI PRIME EUROPE
AMUNDI PRIME EUROZONE
AMUNDI PRIME GLOBAL
AMUNDI PRIME GLOBAL GOVERNMENT BOND
AMUNDI PRIME JAPAN
AMUNDI PRIME UK MID AND SMALL CAP
AMUNDI PRIME US TREASURY
AMUNDI PRIME USA
AMUNDI RUSSELL 2000
AMUNDI S&P 500
AMUNDI S&P 500 BUYBACK
AMUNDI S&P GLOBAL LUXURY
AMUNDI SDAX
AMUNDI SHORTDAX DAILY (-1X) INVERSE
AMUNDI SMART FACTORY
AMUNDI STOXX EUROPE 600
AMUNDI STOXX EUROPE SELECT DIVIDEND 30
AMUNDI USD CORPORATE BOND
AMUNDI US TREASURY BOND 0-1 Y

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI JAPAN ESG CLIMATE NET ZERO AMBITION CTB

Legal entity identifier: 2221000CD5HRISG4GK83

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **45.81%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Japan ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

-Scope 1 emissions: those from sources owned or controlled by the company.
-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI Japan ESG Broad CTB Select Index is constructed by applying a combination of values based exclusions and an optimization process to increase the MSCI ESG Score compared to the Parent Index and to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements while targeting a similar risk profile to the Parent Index.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI Japan ESG Broad CTB Select Index is 258.132.
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI Japan Index is 577.279.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 385.344

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

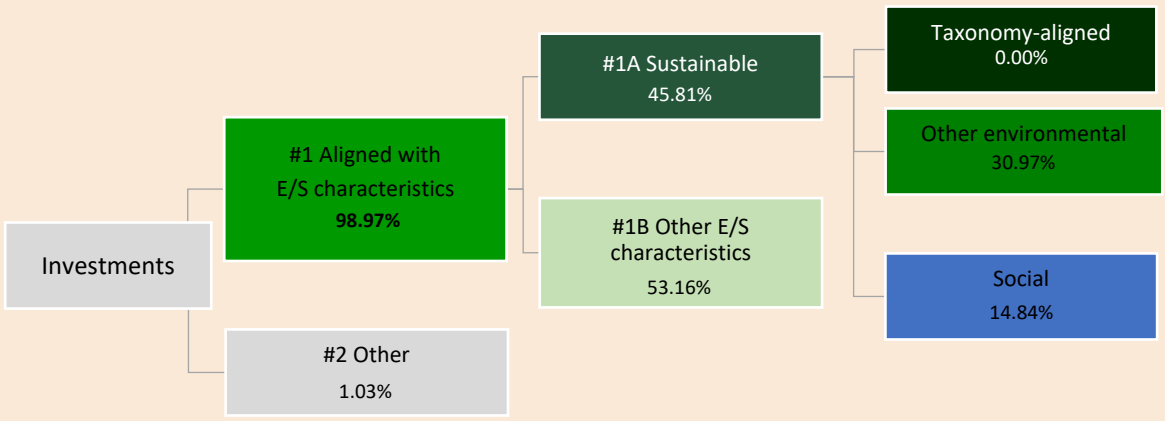
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
TOYOTA MOTOR CORP	Consumer Discretionary	Automobiles & Components	Japan	4.26%
SONY GROUP CORP (JT)	Consumer Discretionary	Consumer Durables & Apparel	Japan	3.75%
MITSUBISHI UFJ FIN	Financials	Banks	Japan	3.00%
KEYENCE CORP	Information Technology	Technology Hardware & Equipment	Japan	2.60%
TOKYO ELECTRON LTD	Information Technology	Semiconductors & Semiconductor Equipment	Japan	2.37%
SUMITOMO MITSUI FINAN	Financials	Banks	Japan	2.33%
TOKIO MARINE HOLDINGS INC	Financials	Insurance	Japan	2.27%
RECRUIT HOLDINGS CO LTD	Industrials	Commercial & Professional Services	Japan	2.26%
FAST RETAILING	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Japan	2.16%
SHIN-ETSU CHEMICAL	Materials	Chemicals	Japan	2.08%

HOYA CORP	Health Care	Health Care Equipment & Services	Japan	2.02%
DAIICHI SANKYO	Health Care	Pharmaceuticals Biotech & Life Sciences	Japan	1.89%
TAKEDA PHARMACEUTIC	Health Care	Pharmaceuticals Biotech & Life Sciences	Japan	1.89%
HITACHI LTD	Industrials	Capital goods	Japan	1.73%
MIZUHO FINANCIAL GROUP INC	Financials	Banks	Japan	1.71%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*9.30%*

Financials	*Banks*	*8.61%*
Information Technology	*Technology Hardware & Equipment*	*7.86%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*7.76%*
Industrials	*Transportation*	*6.31%*
Consumer Discretionary	*Automobiles & Components*	*6.15%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*5.81%*
Consumer Discretionary	*Consumer Durables & Apparel*	*5.58%*
Financials	*Insurance*	*5.42%*
Real Estate	*Real Estate Management & Development*	*4.34%*
Communication Services	*Telecommunication*	*4.20%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.98%*
Health Care	*Health Care Equipment & Services*	*3.89%*
Financials	*Financial Services*	*3.27%*
Materials	*Chemicals*	*2.95%*
Industrials	*Commercial & Professional Services*	*2.52%*
Information Technology	*Software & Services*	*2.45%*

Consumer Staples	*Food, Beverage & Tobacco*	*2.09%*
Communication Services	*Media & Entertainment*	*1.79%*
Consumer Staples	*Household & Personal Products*	*1.59%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.30%*
Real Estate	*REITs*	*0.65%*
Consumer Discretionary	*Consumer Services*	*0.64%*
Materials	*Metals & Mining*	*0.25%*
Energy	*Oil, Gas & Consumable Fuels*	*0.20%*
Utilities	*Gas Utilities*	*0.12%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.02%*
Cash	*Cash*	*0.98%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

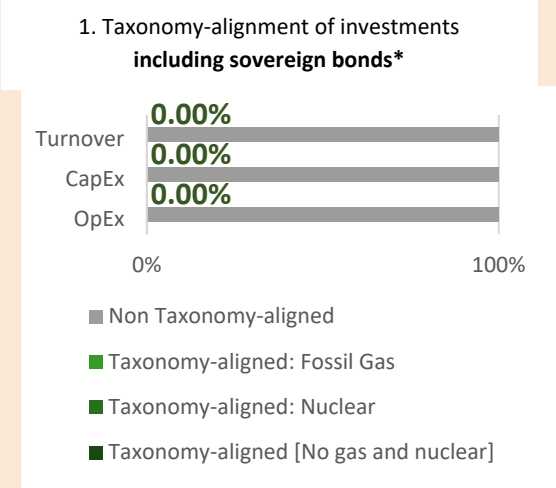
environmental objective.

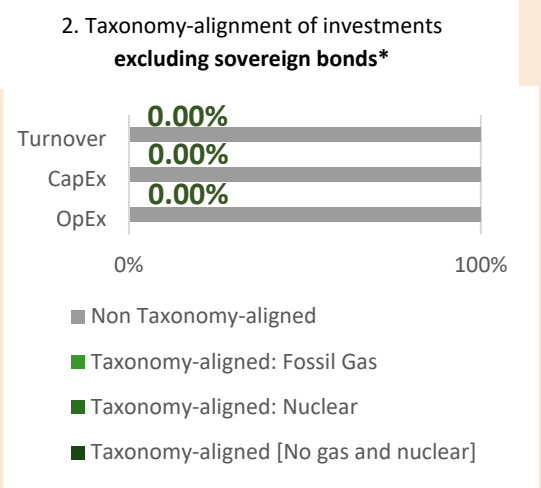
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **30.97%** at the end of the period.

environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.84%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Japan ESG Broad CTB Select Index is an equity index based on the MSCI Japan Index representative of the large and mid-cap securities of the Japan Market (the Parent Index). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB

Legal entity identifier: 2221009K64OHGR1O8Z36

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **42.28%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI North America ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.
-Scope 2 emissions: those caused by the generation of electricity purchased by the company.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI North America ESG Broad CTB Select Index is 118.959
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI North America Index (the "Parent Index") is 248.384

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index was 153.179

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

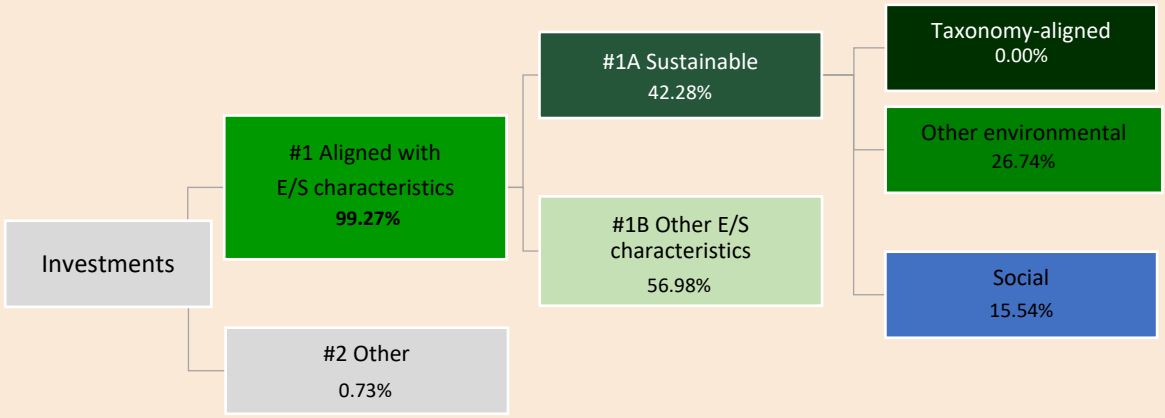
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	6.20%
MICROSOFT CORP	Information Technology	Software & Services	United States	5.83%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	5.82%
AMAZON.COM INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	3.20%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.66%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	2.03%
ELI LILLY & CO	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	1.50%
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	1.39%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.33%
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	1.05%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	0.99%

JPMORGAN CHASE & CO	Financials	Banks	United States	0.96%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	0.96%
AUTOMATIC DATA PROCESSING	Industrials	Commercial & Professional Services	United States	0.87%
MASTERCARD INC-CL A	Financials	Financial Services	United States	0.85%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Software & Services*	*12.62%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*10.96%*

Information Technology	*Technology Hardware & Equipment*	*8.36%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*7.32%*
Communication Services	*Media & Entertainment*	*6.47%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*5.89%*
Financials	*Financial Services*	*5.59%*
Industrials	*Capital goods*	*5.21%*
Health Care	*Health Care Equipment & Services*	*5.03%*
Financials	*Banks*	*4.67%*
Financials	*Insurance*	*3.57%*
Energy	*Oil, Gas & Consumable Fuels*	*2.69%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.63%*
Real Estate	*REITs*	*2.40%*
Industrials	*Transportation*	*2.06%*
Industrials	*Commercial & Professional Services*	*1.83%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.57%*
Consumer Discretionary	*Automobiles & Components*	*1.47%*
Materials	*Chemicals*	*1.47%*

Utilities	*Electric Utilities*	*1.21%*
Energy	*Energy Equipment & Services*	*1.11%*
Consumer Discretionary	*Consumer Services*	*1.01%*
Consumer Staples	*Household & Personal Products*	*0.98%*
Materials	*Metals & Mining*	*0.77%*
Utilities	*Multi-Utilities*	*0.74%*
Communication Services	*Telecommunication*	*0.55%*
Consumer Discretionary	*Consumer Durables & Apparel*	*0.50%*
Materials	*Construction Materials*	*0.32%*
Utilities	*Water Utilities*	*0.12%*
Real Estate	*Real Estate Management & Development*	*0.11%*
Materials	*Containers & Packaging*	*0.08%*
Utilities	*Gas Utilities*	*0.02%*
Materials	*Paper & Forest Products*	*0.01%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.00%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.71%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

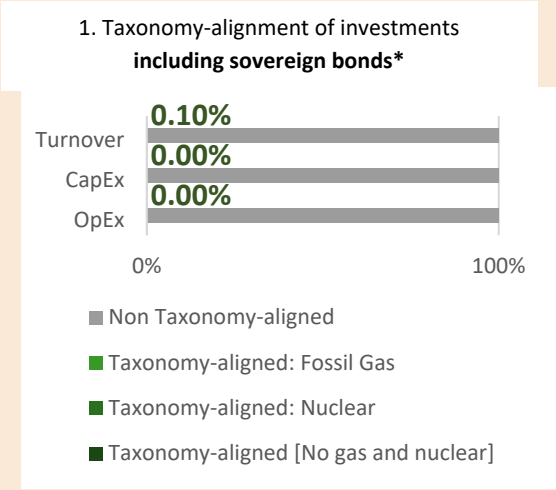
☐ In fossil gas ☐ In nuclear energy

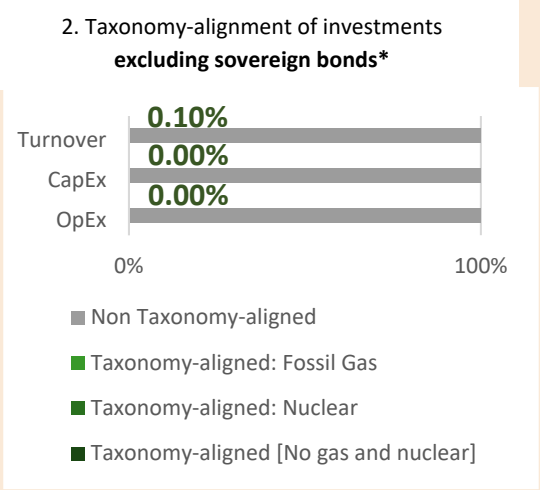
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in

enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **26.74%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 15.54%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI North America ESG Broad CTB Select Index is an equity index based on the MSCI North America Index representative of the large and mid-cap segments of the US and Canada markets (the "Parent Index"). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI CAC 40 ESG

Legal entity identifier: 549300TC0PVE58KW9N64

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **92.04%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the CAC 40 ESG Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The Moody's ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. Moody's ESG Solutions assesses and rates the performances of companies according the Equitics methodology based on 38 criteria, divided in to six key areas of corporate environmental, social and governance responsibility.

Each issuer is assigned an overall score out of 100 (the higher the better) which is a weighted and consolidated score of all sustainability factors in a given sector.

More precisely, CAC 40 ESG Index (the "Index") is constructed from the CAC Large 60 Index and applies the following filters:
- Companies with an active critical controversies related to UNGC as determined by Moody's are not eligible for the Index.
- Companies as per Moody's data involved in controversial weapons, civilean firearms, thermal coal mining, coal fuelled power generation, Tar sand and oil and tobacco are not eligible for inclusion into the Index.

The eligible companies are ranked by decreasing order on the ESG score as assigned by Moody's. In case of an equal score the company with the highest free float market capitalization will rank higher.

- At the end of the period, the Moody's ESG Rating of the index CAC 40 ESG Index is 69.00.
- At the end of the period, the Moody's ESG Rating of the parent index CAC Large 60 Index is 67.00.

… and compared to previous periods?

The previous period Moody's ESG score of the index was 68

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

human rights, anti-corruption and anti-bribery matters.

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

What were the top investments of this financial product?

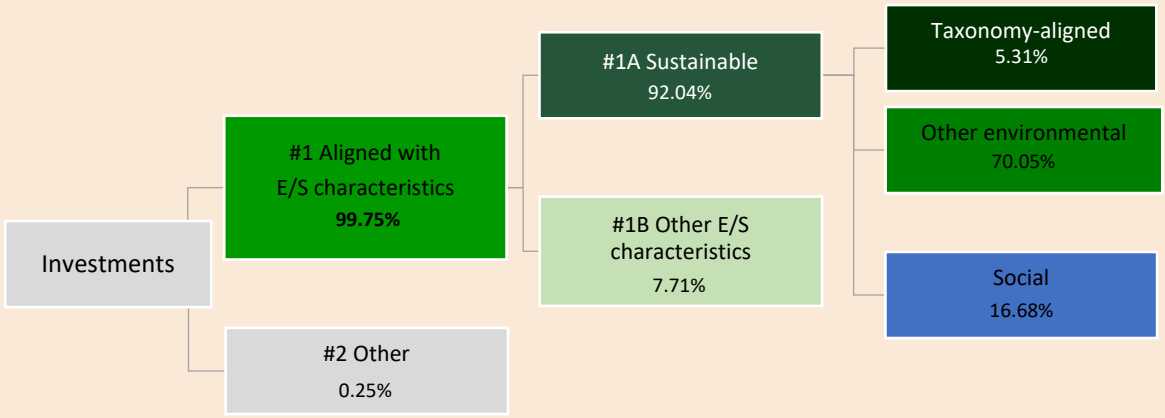
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	11.16%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	9.15%
SANOFI - PARIS	Health Care	Pharmaceuticals Biotech & Life Sciences	France	7.91%
AIRBUS SE	Industrials	Capital goods	Netherlands	5.25%
SAFRAN SA	Industrials	Capital goods	France	5.16%
HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables & Apparel	France	4.70%
BNP PARIBAS	Financials	Banks	France	4.45%
AXA SA	Financials	Insurance	France	4.35%
AIR LIQUIDE PRIME FID 02	Materials	Chemicals	France	4.13%
L OREAL PRIME FID	Consumer Staples	Household & Personal Products	France	3.97%
VINCI SA (PARIS)	Industrials	Capital goods	France	3.74%
DANONE	Consumer Staples	Food, Beverage & Tobacco	France	2.84%
COMPAGNIE DE SAINT GOBAIN	Industrials	Capital goods	France	2.49%

AIR LIQUIDE SA	Materials	Chemicals	France	2.28%
L OREAL (PARIS)	Consumer Staples	Household & Personal Products	France	2.22%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*29.43%*
Consumer Discretionary	*Consumer Durables & Apparel*	*17.14%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*7.91%*

Materials	*Chemicals*	*7.07%*
Consumer Staples	*Household & Personal Products*	*6.51%*
Financials	*Banks*	*6.39%*
Consumer Staples	*Food, Beverage & Tobacco*	*4.69%*
Financials	*Insurance*	*4.35%*
Utilities	*Multi-Utilities*	*3.28%*
Consumer Discretionary	*Automobiles & Components*	*2.30%*
Information Technology	*Software & Services*	*2.03%*
Communication Services	*Media & Entertainment*	*1.51%*
Real Estate	*REITs*	*1.37%*
Communication Services	*Telecommunication*	*1.29%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*1.14%*
Industrials	*Commercial & Professional Services*	*1.04%*
Consumer Discretionary	*Consumer Services*	*0.95%*
Financials	*Financial Services*	*0.57%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*0.56%*
Industrials	*Transportation*	*0.23%*

Others	*Others*	*0.00%*
Cash	*Cash*	*0.25%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 5.31% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

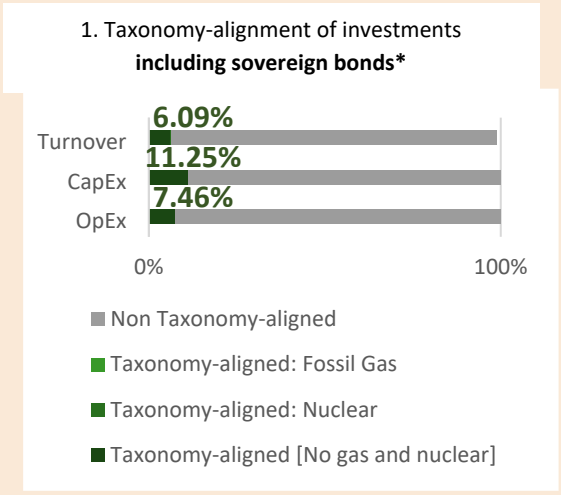
☒ No

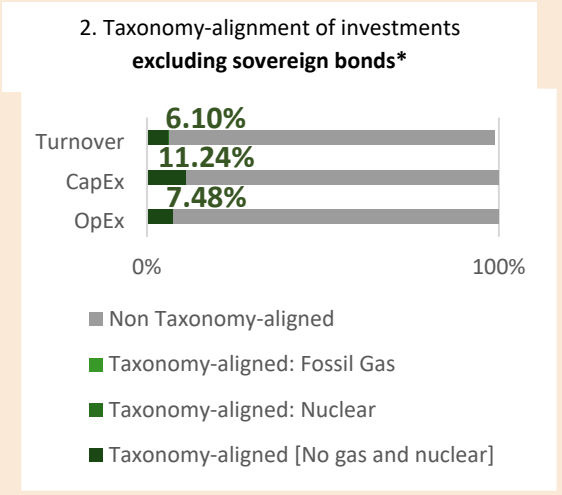
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.11% and the share of investment in enabling activities was 4.85%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 3.93%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **70.05%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 16.68%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

CAC 40 ESG Index is an equity index representative of the top 40 companies demonstrating strong Environmental, Social and Governance practices within the CAC Large 60 Index (Parent Index) representing the 60 leading stocks on the Paris stock market. The Index aims to deliver a reduced weighted carbon footprint and improved green-to-brown ratio compared to its Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI ITALY MIB ESG

Legal entity identifier: 549300RPOWOZJH77LP16

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **66.25%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, the MIB ESG Index. This is an equity index representing the top 40 companies demonstrating strong Environmental, Social and Governance practices amongst the 60 most liquid Italian companies listed on Euronext Milan MTA and MIV markets. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

Sustainability indicators measure how the environmental or social characteristics promoted by the

How did the sustainability indicators perform?

The Moody's ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. Moody's ESG Solutions assesses and rates the performances of companies according the Equitics methodology based on 38 criteria,

financial product are attained.

divided in to six key areas of corporate environmental, social and governance responsibility.

Each issuer is assigned an overall score out of 100 (the higher the better) which is a weighted and consolidated score of all sustainability factors in a given sector.

More precisely, MIB ESG Index (the "Index") is constructed from all the companies listed on Euronext Milan MTA and MIV markets and applies the following filters: The top 60 companies in term of 6 months MDTV (Median Daily Traded Value) are eligible.

- At the end of the period, the Moody's ESG Rating of the index MIB ESG NR is 66.00.
- At the end of the period, the Moody's ESG Rating of the Euronext Milan MTA and MIV markets is 63.00.

- ***… and compared to previous periods?***

The previous period Moody's ESG rating of the portfolio was 63

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

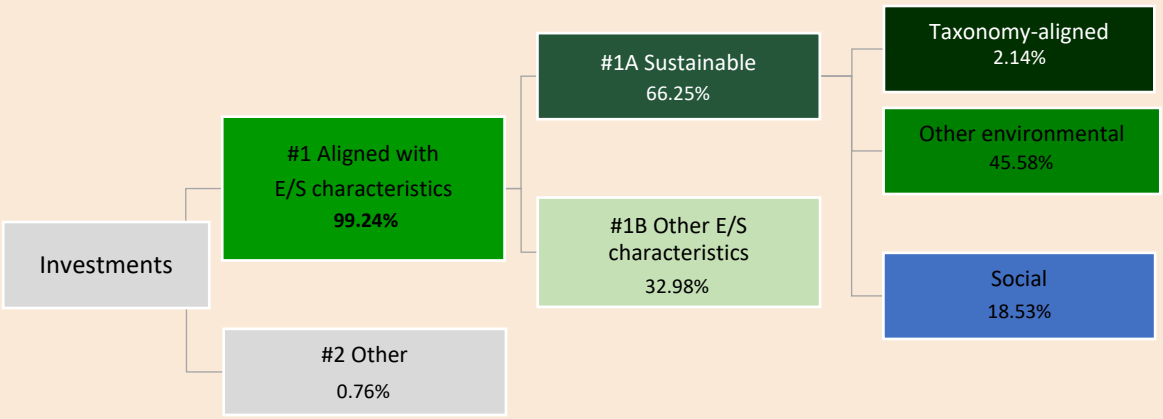
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UNICREDIT SPA	Financials	Banks	Italy	10.36%
INTESA SANPAOLO	Financials	Banks	Italy	10.03%
ENEL SPA	Utilities	Electric Utilities	Italy	9.96%
ENI SPA MILAN	Energy	Oil, Gas & Consumable Fuels	Italy	8.59%
GENERALI	Financials	Insurance	Italy	7.79%
STELLANTIS MILAN	Consumer Discretionary	Automobiles & Components	Netherlands	7.17%
PRYSMIAN SPA	Industrials	Capital goods	Italy	5.27%
STMICROELECTRONICS/I	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.64%
MONCLER SPA	Consumer Discretionary	Consumer Durables & Apparel	Italy	3.64%
TERNA-RETE ELETTRICA NAZIONA	Utilities	Electric Utilities	Italy	3.11%
FINECOBANK SPA	Financials	Banks	Italy	2.57%
SNAM SPA	Utilities	Gas Utilities	Italy	2.52%
LEONARDO SPA	Industrials	Capital goods	Italy	2.21%
BANCO BPM SPA	Financials	Banks	Italy	2.13%
MEDIOBANCA SPA	Financials	Banks	Italy	2.09%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*29.78%*
Utilities	*Electric Utilities*	*13.07%*
Financials	*Insurance*	*10.51%*
Energy	*Oil, Gas & Consumable Fuels*	*8.59%*
Industrials	*Capital goods*	*7.96%*
Consumer Discretionary	*Automobiles & Components*	*7.69%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*4.64%*

Consumer Discretionary	*Consumer Durables & Apparel*	*3.89%*
Utilities	*Gas Utilities*	*3.24%*
Financials	*Financial Services*	*2.49%*
Utilities	*Multi-Utilities*	*2.26%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*1.45%*
Health Care	*Health Care Equipment & Services*	*0.96%*
Information Technology	*Software & Services*	*0.83%*
Energy	*Energy Equipment & Services*	*0.70%*
Communication Services	*Telecommunication*	*0.68%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.35%*
Communication Services	*Media & Entertainment*	*0.14%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.76%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.14% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

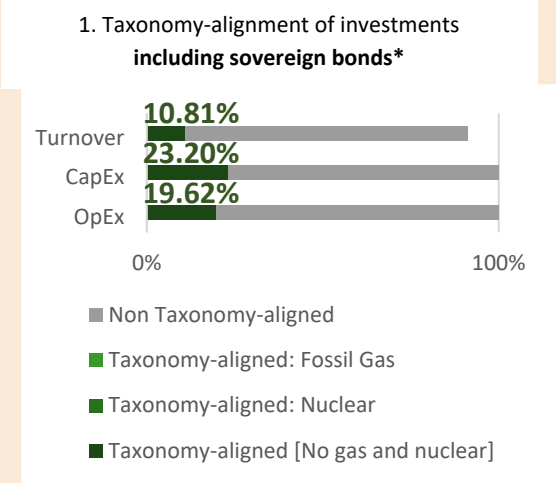
☐ In fossil gas ☐ In nuclear energy

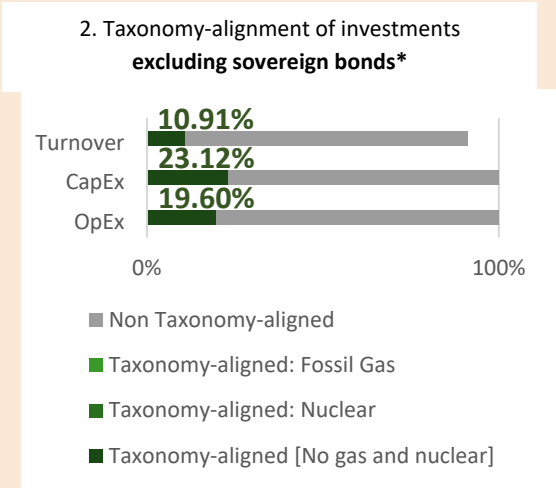
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.51% and the share of investment in enabling activities was 8.04%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 6.40%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **45.58%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 18.53%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The MIB ESG Index is an equity index representing the top 40 companies demonstrating strong Environmental, Social and Governance practices amongst the 60 most liquid Italian companies listed on Euronext Milan MTA and MIV markets.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

The MIB ESG Index is an equity index representing the top 40 companies demonstrating strong Environmental, Social and Governance practices amongst the 60 most liquid Italian companies listed on Euronext Milan MTA and MIV markets .

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI CHINA TECH ESG SCREENED

Legal entity identifier: 549300LYZ55LWKOSOL45

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 33.71% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI China Tech IMI All Share Stock Connect ESG Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI China Tech IMI All Share Stock Connect ESG Filtered Net USD Index is 5.195
- the MSCI China IMI Index is 4.741

… and compared to previous periods?

The previous period MSCI ESG score of the index was 4.689

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

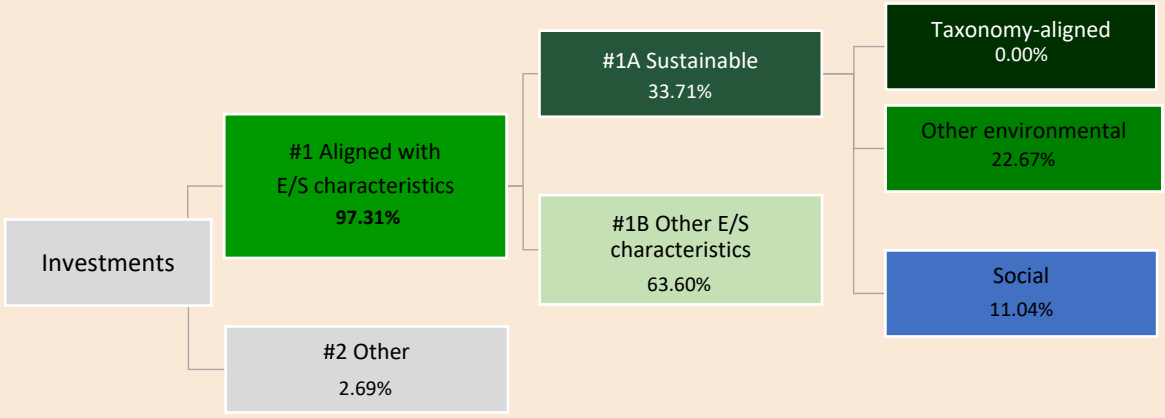
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
XPENG INC - CLASS A SHARES	Consumer Discretionary	Automobiles & Components	Cayman Islands	2.38%
BILIBILI INC-CLASS Z	Communication Services	Media & Entertainment	Cayman Islands	2.16%
BYD CO LTD -A NTH-SZSE	Consumer Discretionary	Automobiles & Components	China	1.94%
SUNGROW POWER SUPPLY CO LT-A NTH-SZSE	Industrials	Capital goods	China	1.93%
NAURA TECHNOLOGY GROUP CO-A NTH-SZSE	Information Technology	Semiconductors & Semiconductor Equipment	China	1.88%
SUNNY OPTICAL TECH	Information Technology	Technology Hardware & Equipment	Cayman Islands	1.83%
EVE ENERGY CO LTD-A NTH-SZSE	Industrials	Capital goods	China	1.82%
LI AUTO INC-CLASS A	Consumer Discretionary	Automobiles & Components	Cayman Islands	1.80%
ALIBABA HEALTH INFORMATION TECH	Consumer Staples	Consumer Staples Distribution & Retail	Bermuda	1.79%
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	1.75%
BYD CO LTD-H	Consumer	Automobiles &	China	1.75%

	Discretionary	Components		
NIO INC - ADR	Consumer Discretionary	Automobiles & Components	Cayman Islands	1.74%
CONTEMPORARY AMPEREX TECHN-A NTH-SZSE	Industrials	Capital goods	China	1.73%
JD.COM INC-CLASS A	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	1.71%
JD HEALTH INTERNATIONAL INC	Consumer Staples	Consumer Staples Distribution & Retail	Cayman Islands	1.70%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Communication Services	*Media & Entertainment*	*15.91%*

Consumer Discretionary	*Automobiles & Components*	*12.36%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*12.13%*
Industrials	*Capital goods*	*12.04%*
Information Technology	*Technology Hardware & Equipment*	*12.00%*
Information Technology	*Software & Services*	*5.79%*
Health Care	*Health Care Equipment & Services*	*4.73%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*4.41%*
Materials	*Metals & Mining*	*4.39%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.45%*
Materials	*Chemicals*	*3.43%*
Utilities	*Independent Power & Renewable Electricity Producers*	*3.05%*
Consumer Discretionary	*Consumer Durables & Apparel*	*1.53%*
Consumer Discretionary	*Consumer Services*	*1.50%*
Real Estate	*Real Estate Management & Development*	*1.45%*
Industrials	*Transportation*	*1.12%*
Financials	*Insurance*	*0.64%*

Others	*Others*	*0.00%*
Cash	*Cash*	*0.08%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

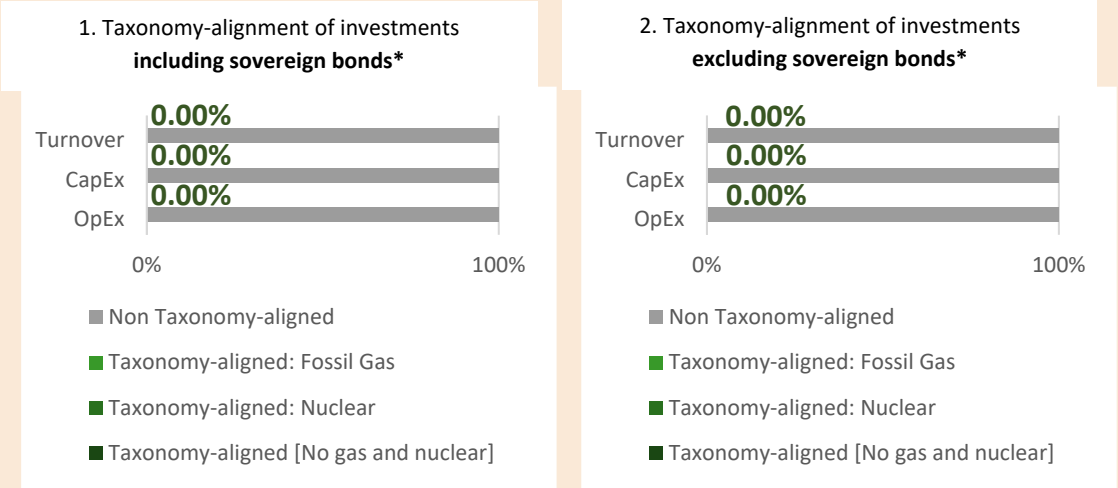
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* *For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **22.67%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.04%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI China Tech IMI All Share Stock Connect ESG Index aims to represent the performance of companies associated with the development of new products and services from technology innovations leading to breakthroughs in areas such as internet and digitization, mobility, autonomous technology, industrial automation and digital healthcare, while excluding those involved in certain controversial business activities or with relatively low MSCI ESG Controversies scores or MSCI ESG Ratings

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EUROPE EX SWITZERLAND ESG LEADERS

Legal entity identifier: 5493009JG8TNRW3XF071

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **86.09%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

"The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, MSCI Europe ex Switzerland ESG Leaders Select 5% Issuer Capped Index. This is an equity index based on the MSCI Europe ex Switzerland Index (""Parent Index"") representative of large and mid-cap stocks across 14 Developed Markets (DM) countries in Europe (as of May 2022) excluding Switzerland and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy."

Sustainability indicators measure how the environmental or

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or

social characteristics promoted by the financial product are attained.

social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI Europe ex Switzerland ESG Leaders Select 5% Issuer Capped Index is 8.521
- the MSCI Europe ex Switzerland Index is 7.888

… and compared to previous periods?

The previous period MSCI ESG score of the index was 8.613

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

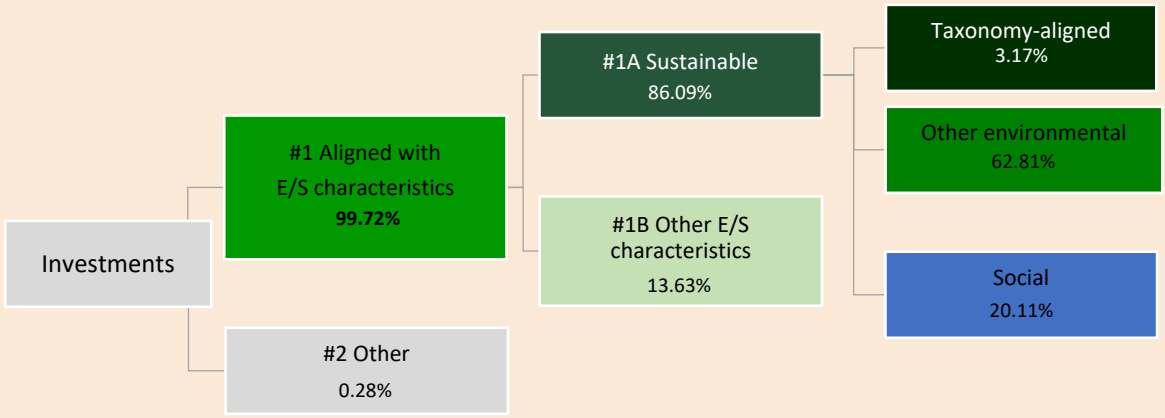
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	4.48%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	4.43%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.37%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	4.23%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	3.52%
UNILEVER PLC (GBP)	Consumer Staples	Household & Personal Products	United Kingdom	3.43%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	3.05%
TOTALENERGIES SE PARIS	Energy	Oil, Gas & Consumable Fuels	France	2.98%
IBERDROLA SA	Utilities	Electric Utilities	Spain	2.01%
RELX PLC	Industrials	Commercial & Professional Services	United Kingdom	1.86%

HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables & Apparel	France	1.65%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	1.56%
AXA SA	Financials	Insurance	France	1.48%
BNP PARIBAS	Financials	Banks	France	1.48%
NATIONAL GRID PLC	Utilities	Multi-Utilities	United Kingdom	1.41%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*12.94%*
Financials	*Banks*	*11.13%*

Health Care	*Pharmaceuticals Biotech & Life Sciences*	*10.14%*
Consumer Discretionary	*Consumer Durables & Apparel*	*8.65%*
Consumer Staples	*Household & Personal Products*	*7.86%*
Financials	*Insurance*	*6.80%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*4.81%*
Materials	*Chemicals*	*4.49%*
Energy	*Oil, Gas & Consumable Fuels*	*4.41%*
Utilities	*Electric Utilities*	*3.67%*
Industrials	*Commercial & Professional Services*	*3.25%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.63%*
Financials	*Financial Services*	*2.50%*
Communication Services	*Telecommunication*	*2.17%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*1.85%*
Communication Services	*Media & Entertainment*	*1.76%*
Utilities	*Multi-Utilities*	*1.41%*
Industrials	*Transportation*	*1.31%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.26%*

Consumer Discretionary	*Consumer Services*	*1.22%*
Materials	*Paper & Forest Products*	*0.97%*
Information Technology	*Software & Services*	*0.86%*
Real Estate	*REITs*	*0.73%*
Materials	*Metals & Mining*	*0.70%*
Consumer Discretionary	*Automobiles & Components*	*0.59%*
Information Technology	*Technology Hardware & Equipment*	*0.49%*
Health Care	*Health Care Equipment & Services*	*0.35%*
Materials	*Construction Materials*	*0.32%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.27%*
Real Estate	*Real Estate Management & Development*	*0.17%*
Forex	*Forex*	*0.00%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.28%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 3.17% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

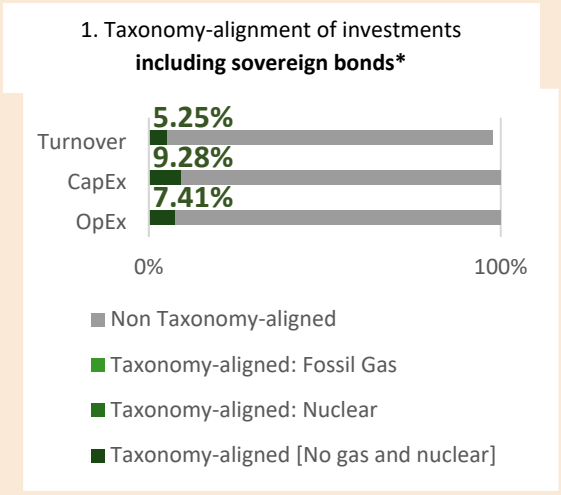
☐ In fossil gas ☐ In nuclear energy

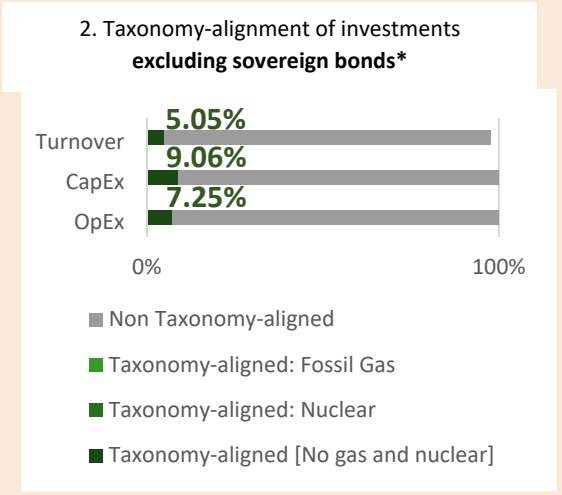
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.08% and the share of investment in enabling activities was 4.11%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 3.71%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **62.81%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 20.11%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Europe ex Switzerland ESG Leaders Select 5% Issuer Capped Index is an equity index based on the MSCI Europe ex Switzerland Index ("Parent Index") representative of large and mid-cap stocks across 14 Developed Markets (DM) countries in Europe (as of May 2022) excluding Switzerland and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

MSCI Europe ex Switzerland Index is an equity index representative of the large and mid-cap markets of the developed European countries (as defined in the index methodology), excluding Switzerland.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI PEA MSCI USA ESG LEADERS

Legal entity identifier: 549300XNMQWJFP5AXO77

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ It made a **sustainable investments with a social objective:** _____
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **44.85%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI USA ESG LEADERS SELECT 5% Issuer Capped Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the MSCI USA ESG LEADERS SELECT 5% Issuer Cappedis 7.495
- the MSCI ESG score of the MSCI USA Index is 6.674

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.486

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

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- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

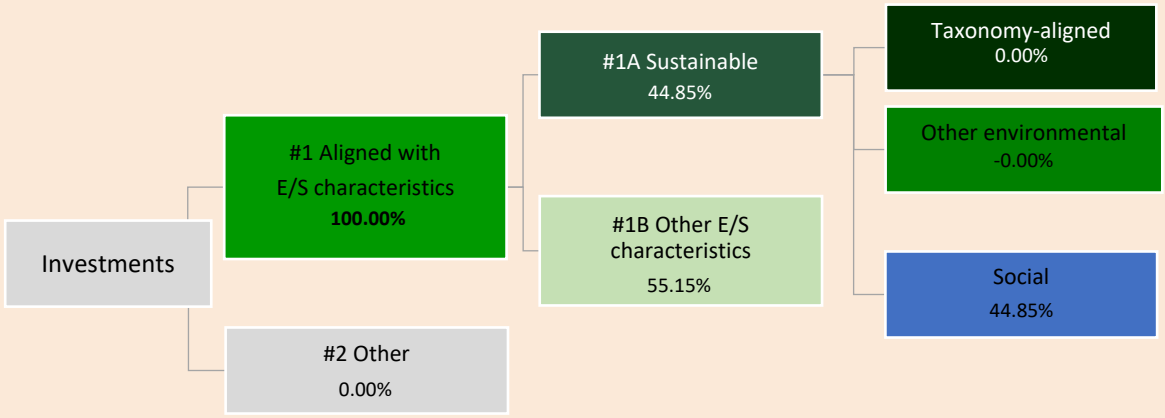
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
INDEX LEG SG LU1681042864 SEP25	Others	Others	France	54.90%
INDEX LEG SG LU1681042948 SEP25	Others	Others	France	45.08%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
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The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

- ***In which economic sectors were the investments made ?***

Sector	*Sub-Sector*	*% Assets*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*13.48%*
Consumer Discretionary	*Automobiles & Components*	*11.98%*
Industrials	*Capital goods*	*11.17%*
Financials	*Banks*	*9.04%*
Financials	*Insurance*	*8.18%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*7.57%*
Materials	*Chemicals*	*5.29%*

Industrials	*Commercial & Professional Services*	*4.51%*
Information Technology	*Technology Hardware & Equipment*	*3.87%*
Real Estate	*REITs*	*3.86%*
Utilities	*Multi-Utilities*	*3.80%*
Consumer Discretionary	*Consumer Durables & Apparel*	*3.11%*
Industrials	*Transportation*	*2.79%*
Consumer Staples	*Food, Beverage & Tobacco*	*1.87%*
Materials	*Paper & Forest Products*	*1.47%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*1.44%*
Communication Services	*Telecommunication*	*1.34%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.26%*
Consumer Staples	*Household & Personal Products*	*1.19%*
Others	*Others*	*1.17%*
Financials	*Financial Services*	*0.57%*
Energy	*Energy Equipment & Services*	*0.56%*
Health Care	*Health Care Equipment & Services*	*0.26%*
Materials	*Construction Materials*	*0.14%*

Consumer Discretionary	*Consumer Services*	*0.08%*
Cash	*Cash*	*0.00%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

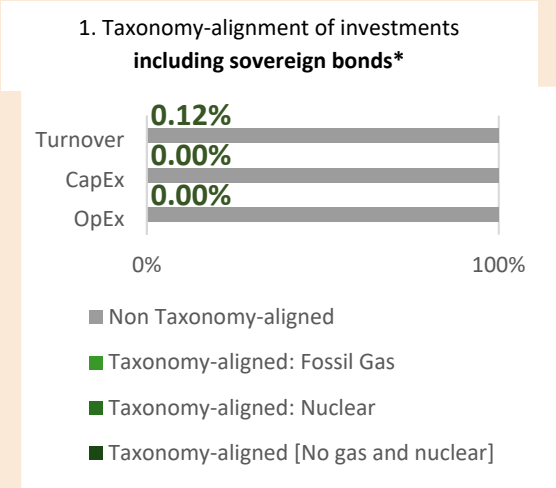
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

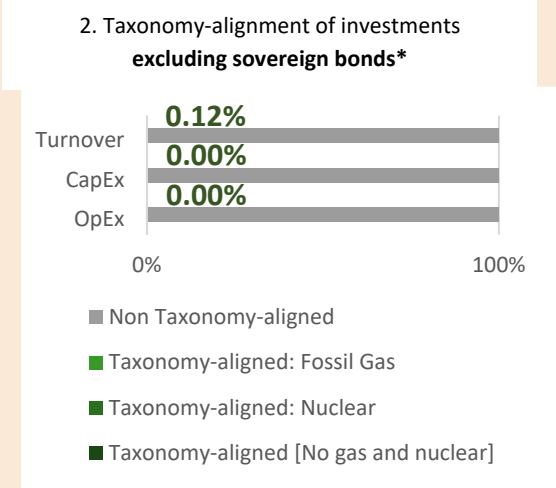
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **-0.00%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 44.85%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI USA ESG LEADERS SELECT 5% Issuer Capped Index is an equity index based on the MSCI USA Index (the Parent Index), representative of the large and mid-cap securities of the US market and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI GLOBAL BIOENERGY ESG SCREENED

Legal entity identifier: 549300ZVYCLE5NKBFX60

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **33.21%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg BioEnergy ESG Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The Sustainalytics ESG Risk Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

The Sustainalytics ESG Risk Ratings (the "ESG score") measures a company's exposure to industry-

specific material ESG risks and how well a company is managing those risks. Exposure refers to the extent to which a company is exposed to different material ESG issues. It takes into consideration subindustry and company-specific factors such as its business model. Management refers to how well a company is managing its relevant ESG issues. It assesses the robustness of a company's ESG programs, practices and policies.

The sustainability indicator used is the Sustainalytics ESG Risk Rating of the ESG reference benchmark that is measured against the Sustainalytics ESG Risk Rating of the Parent index.

At the end of the period:
- the Sustainalytics ESG Risk Rating of the Bloomberg BioEnergy ESG Net Return Index is 23.95
- the Sustainalytics ESG Risk Rating of the Bloomberg BioEnergy Benchmark (the "Parent Index") is 28.13

… and compared to previous periods?

At the end of the previous period, the Sustainalytics ESG Risk Rating of the index was 25.69

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

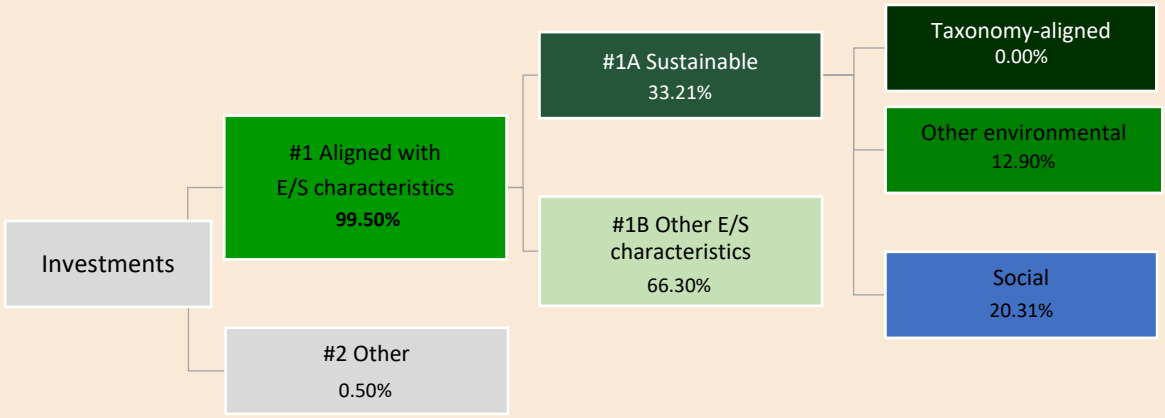
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVONESIS (NOVOZYMES) B	Materials	Chemicals	Denmark	9.10%
VEOLIA ENVIRONNEMENT	Utilities	Multi-Utilities	France	8.42%
UPM-KYMMENE OYJ	Materials	Paper & Forest Products	Finland	8.08%
DARLING INGREDIENTS INC	Consumer Staples	Food, Beverage & Tobacco	United States	7.93%
ENI SPA MILAN	Energy	Oil, Gas & Consumable Fuels	Italy	7.82%
HF SINCLAIR CORP	Energy	Oil, Gas & Consumable Fuels	United States	7.80%
VALERO ENERGY CORP	Energy	Oil, Gas & Consumable Fuels	United States	7.77%
NESTE OYJ	Energy	Oil, Gas & Consumable Fuels	Finland	7.24%
CLARIANT AG-REG	Materials	Chemicals	Switzerland	5.05%
E.ON SE	Utilities	Multi-Utilities	Germany	4.48%
TATE & LYLE PLC	Consumer	Food, Beverage	United Kingdom	4.42%

	Staples	& Tobacco		
WASTE MANAGEMENT INC	Industrials	Commercial & Professional Services	United States	4.10%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Energy	*Oil, Gas & Consumable Fuels*	*36.40%*
Consumer Staples	*Food, Beverage & Tobacco*	*15.43%*
Materials	*Chemicals*	*14.15%*
Utilities	*Multi-Utilities*	*12.91%*

Materials	*Paper & Forest Products*	*8.08%*
Industrials	*Commercial & Professional Services*	*8.04%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*2.65%*
Industrials	*Capital goods*	*1.98%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.38%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

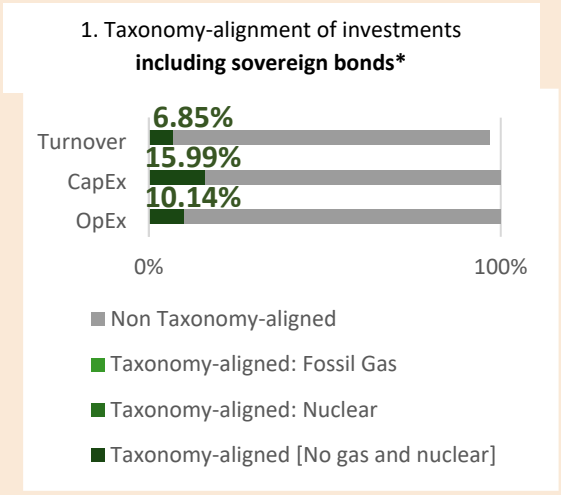
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

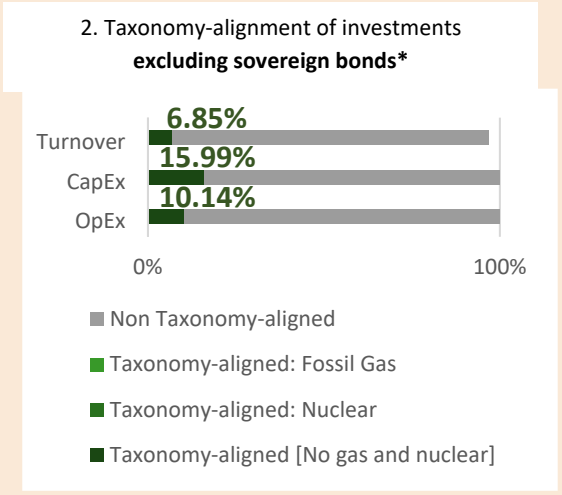
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.05% and the share of investment in enabling activities was 1.88%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.39%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **12.90%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 20.31%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg BioEnergy ESG Index is constructed to track the performance of companies that are expected to generate a meaningful portion of revenue from the production, storage, and distribution of ethanol, biodiesel, and renewable fuel. In addition, securities must meet certain minimum Environmental, Social or Governance (ESG) standards.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI SMART CITIES ESG SCREENED

Legal entity identifier: 5493004ZDNQO27QH8R39

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 58.22% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

financial product are attained.

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ACWI IMI Smart Cities ESG Filtered is 7.058
- the MSCI ACWI Investable Market Index (IMI) is 6.7

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

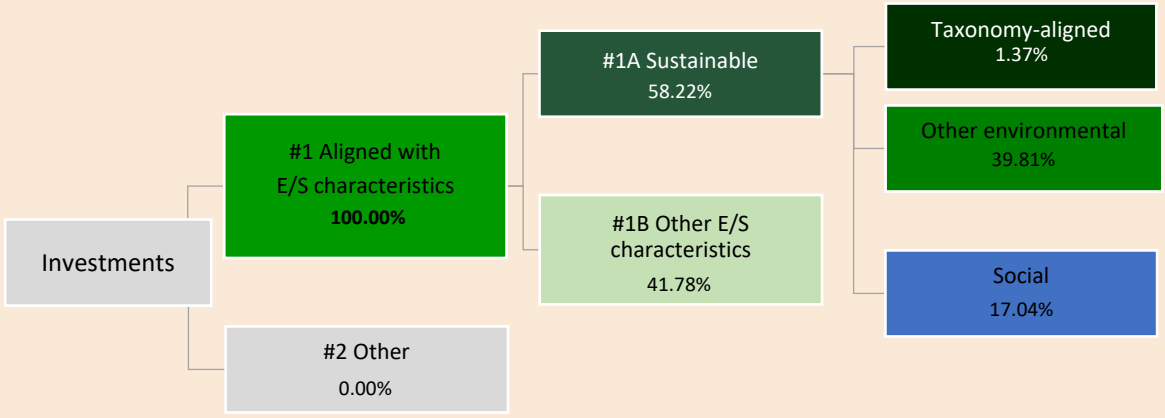
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
AXON ENTERPRISE INC	Industrials	Capital goods	United States	1.54%
CHECK POINT SOFT	Information Technology	Software & Services	Israel	1.41%
FORTINET INC	Information Technology	Software & Services	United States	1.40%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.36%
LENNOX INTERNATIONAL INC	Industrials	Capital goods	United States	1.36%
CARRIER GLOBAL CORP	Industrials	Capital goods	United States	1.35%
CYBERARK SOFTWARE LTD/ISRAEL	Information Technology	Software & Services	Israel	1.31%
SAMSARA INC	Information Technology	Software & Services	United States	1.30%
PENTAIR PLC	Industrials	Capital goods	Ireland	1.28%
ZEBRA TECHNOLOGIES	Information Technology	Technology Hardware & Equipment	United States	1.27%
VERIZON COMMUNICATIONS INC	Communication Services	Telecommunication	United States	1.25%
YAGEO CORPORATION	Information Technology	Technology Hardware & Equipment	Taiwan	1.23%
AAON INC	Industrials	Capital goods	United States	1.23%

GEN DIGITAL INC	Information Technology	Software & Services	United States	1.21%
ABB LTD-REG	Industrials	Capital goods	Switzerland	1.21%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*41.41%*
Information Technology	*Software & Services*	*17.96%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*16.84%*

Information Technology	*Technology Hardware & Equipment*	*12.90%*
Industrials	*Commercial & Professional Services*	*3.74%*
Communication Services	*Telecommunication*	*3.73%*
Utilities	*Water Utilities*	*1.51%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.89%*
Utilities	*Multi-Utilities*	*0.61%*
Materials	*Paper & Forest Products*	*0.13%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.01%*
Cash	*Cash*	*0.25%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.37% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

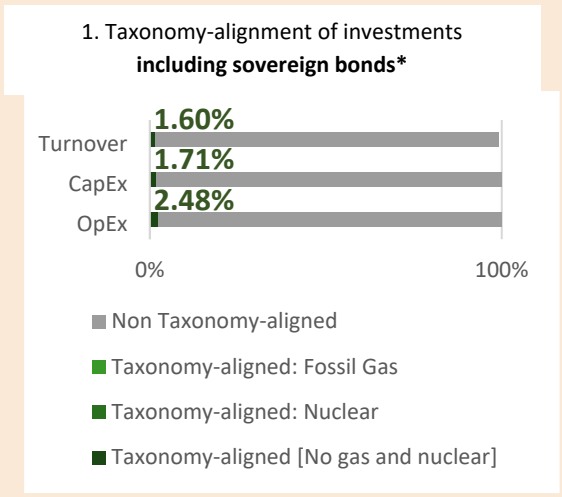
low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

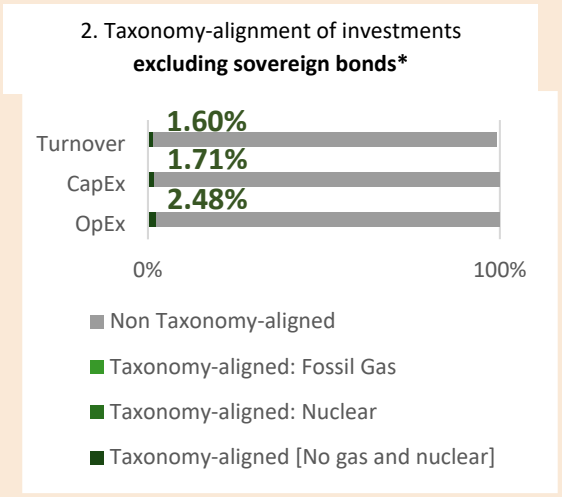
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 1.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **39.81%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 17.04%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Index aims to represent the performance of companies that are expected to derive significant revenues from activities associated with the development of new products and services focused on smart solutions for urban infrastructure and to exclude companies which are Environmental, Social and Governance ("ESG") laggards relative to the theme universe.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI ROBOTICS & AI ESG SCREENED

Legal entity identifier: 54930038GH5HM293HY35

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **46.56%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI ACWI IMI Robotics & AI ESG Filtered Net Total Return Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the MSCI ACWI IMI Robotics & AI ESG Filtered Net Total Return Index is 7.324
- the MSCI ESG score of the MSCI ACWI IMI ROBOTICS & AI Index is 6.837

… and compared to previous periods?

At the end of the previous period, the MSCI ESG score of the index was 7.332.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

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- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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What were the top investments of this financial product?

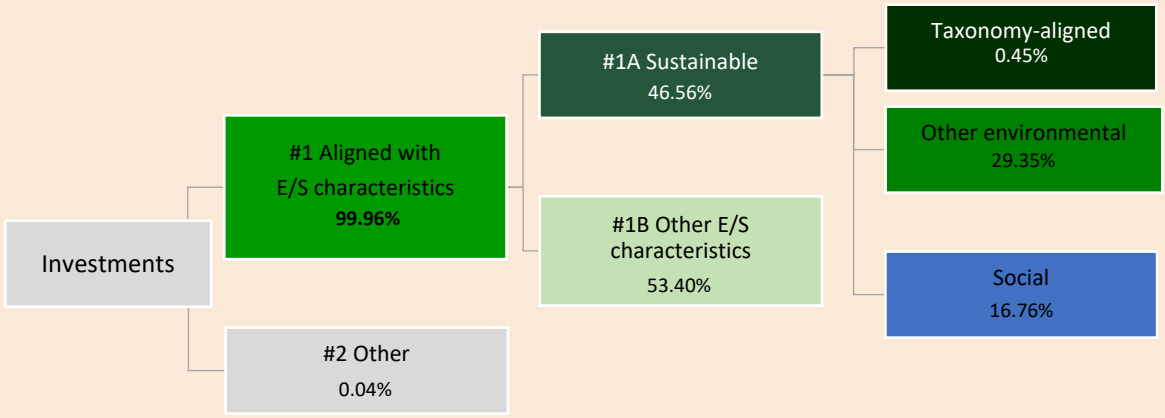
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ORACLE CORP	Information Technology	Software & Services	United States	4.45%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.14%
INTUITIVE SURGICAL INC	Health Care	Health Care Equipment & Services	United States	3.98%
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	3.94%
ARISTA NETWORKS	Information Technology	Technology Hardware & Equipment	United States	3.94%
STRYKER CORPORATION	Health Care	Health Care Equipment & Services	United States	3.56%
ADOBE INC	Information Technology	Software & Services	United States	3.50%
CISCO SYSTEMS INC	Information Technology	Technology Hardware & Equipment	United States	3.49%
PALO ALTO NETWORKS INC	Information Technology	Software & Services	United States	3.37%
ADVANCED MICRO DEVICES	Information Technology	Semiconductors & Semiconductor Equipment	United States	3.24%
MICROSOFT CORP	Information Technology	Software & Services	United States	3.08%
ALPHABET INC CL	Communication	Media &	United States	2.87%

A	Services	Entertainment		
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.86%
CROWDSTRIKE HOLDINGS INC - A	Information Technology	Software & Services	United States	2.50%
INTEL CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.40%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
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The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Software & Services*	*37.21%*
Information Technology	*Technology Hardware & Equipment*	*18.25%*

Information Technology	*Semiconductors & Semiconductor Equipment*	*15.86%*
Health Care	*Health Care Equipment & Services*	*9.54%*
Industrials	*Capital goods*	*9.32%*
Communication Services	*Media & Entertainment*	*5.90%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*1.98%*
Consumer Discretionary	*Consumer Durables & Apparel*	*1.04%*
Industrials	*Commercial & Professional Services*	*0.72%*
Consumer Discretionary	*Automobiles & Components*	*0.11%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*0.04%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.04%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.45% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

☐ Yes:

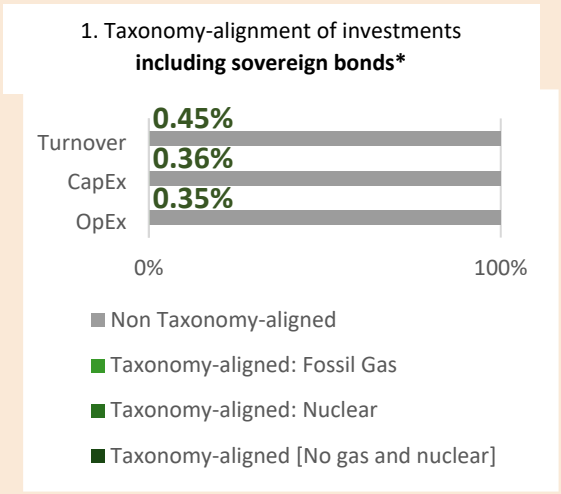
☐ In fossil gas ☐ In nuclear energy

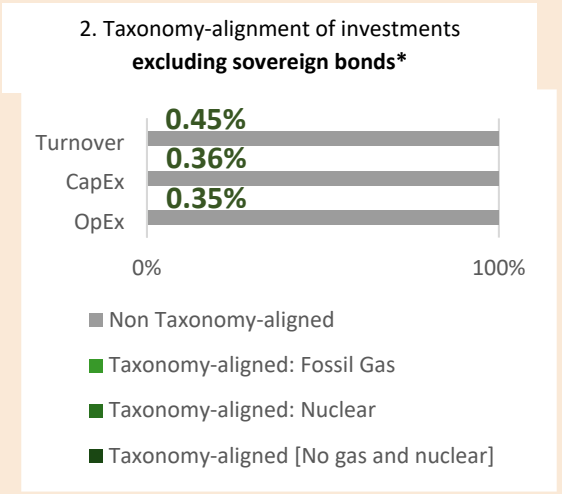
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.45%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.17%

are

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The share of sustainable investments with environmental objective not aligned to taxonomy was **29.35%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 16.76%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI ACWI IMI Robotics & AI ESG Filtered Net Total Return Index is an equity index representative of the performance of companies associated with the increased adoption and utilization of artificial intelligence, robots and automation while excluding those involved in certain controversial businesses or with relatively low ESG controversies and ratings scores. It selects companies which are assessed to have high exposure to business activities such as: Robotics/ Artificial Intelligence, IoT/ Smart Homes, Cloud Computing, Cybersecurity, Medical Robotics, Social Media Automation, Vehicle Automation.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI EM ASIA SRI PAB

Legal entity identifier: 213800XKAFV6VIB4O832

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 65.94% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI EM Asia SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.
- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI EM Asia SRI Filtered PAB Index (the "Index") is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the Parent Index and to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI EM Asia SRI filtered PAB Index is 183.485.
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI EM Asia Index is 570.066.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 225.575

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

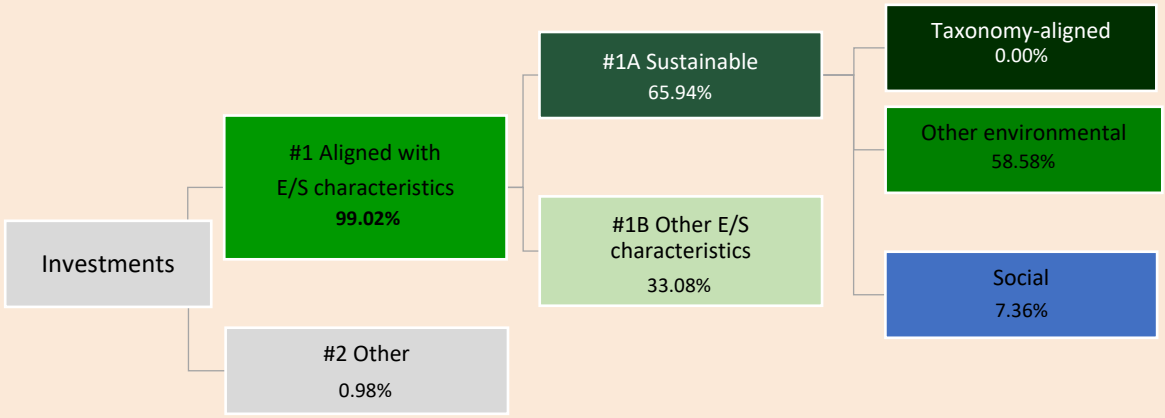
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
MEITUAN-CLASS B	Consumer Discretionary	Consumer Services	Cayman Islands	6.23%
TAIWAN SEMICONDUCTOR MANUFAC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	4.50%
INFOSYS LTD	Information Technology	Software & Services	India	4.10%
NETEASE INC	Communication Services	Media & Entertainment	Cayman Islands	3.86%
SK HYNIX INC	Information Technology	Semiconductors & Semiconductor Equipment	Korea	3.79%
DELTA ELECTRONICS INC	Information Technology	Technology Hardware & Equipment	Taiwan	3.54%
BYD CO LTD-H	Consumer Discretionary	Automobiles & Components	China	2.99%
HINDUSTAN UNILEVER	Consumer Staples	Household & Personal Products	India	2.65%
UNITED MICROELECTRONICS CORP	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	2.60%
MAHINDRA & MAHINDRA LTD	Consumer Discretionary	Automobiles & Components	India	2.51%
HCL	Information	Software &	India	2.07%

TECHNOLOGIES	Technology	Services		
AIRPORTS OF THAILAND PCL-FOREIGN	Industrials	Transportation	Thailand	1.83%
ASIAN PAINTS LTD	Materials	Chemicals	India	1.82%
CP ALL PCL-FOREIGN	Consumer Staples	Consumer Staples Distribution & Retail	Thailand	1.67%
NAVER CORP	Communication Services	Media & Entertainment	Korea	1.61%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*11.73%*

Information Technology	*Semiconductors & Semiconductor Equipment*	*10.89%*
Consumer Discretionary	*Automobiles & Components*	*9.02%*
Consumer Discretionary	*Consumer Services*	*8.19%*
Information Technology	*Technology Hardware & Equipment*	*7.71%*
Information Technology	*Software & Services*	*6.32%*
Communication Services	*Media & Entertainment*	*6.31%*
Industrials	*Capital goods*	*5.02%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*4.41%*
Materials	*Chemicals*	*4.19%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.90%*
Consumer Staples	*Household & Personal Products*	*3.70%*
Real Estate	*Real Estate Management & Development*	*3.57%*
Financials	*Insurance*	*2.97%*
Industrials	*Transportation*	*2.93%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*2.24%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.70%*

Health Care	*Health Care Equipment & Services*	*1.46%*
Materials	*Metals & Mining*	*0.95%*
Consumer Discretionary	*Consumer Durables & Apparel*	*0.88%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.59%*
Communication Services	*Telecommunication*	*0.53%*
Utilities	*Water Utilities*	*0.38%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.41%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

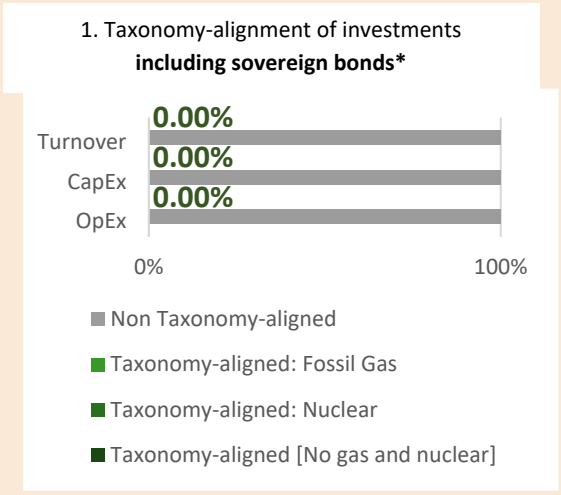
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

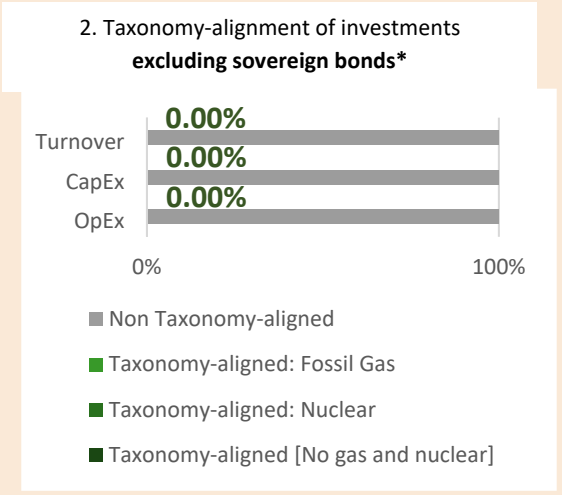
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **58.58%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 7.36%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EM Asia SRI Filtered PAB Index is an equity index based on the MSCI Emerging Markets (EM) Asia index representative of the large and mid-cap stocks across 9 Asian emerging market countries (as of November 2021) (the Parent Index). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB

Legal entity identifier: 549300GISPIIUMKTYR80

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **67.79%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI EM (Emerging Markets) SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI EM (Emerging Markets) SRI Filtered PAB Index is 199.767
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI Emerging Markets Index ("Parent Index") is 594.114

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 253.112

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

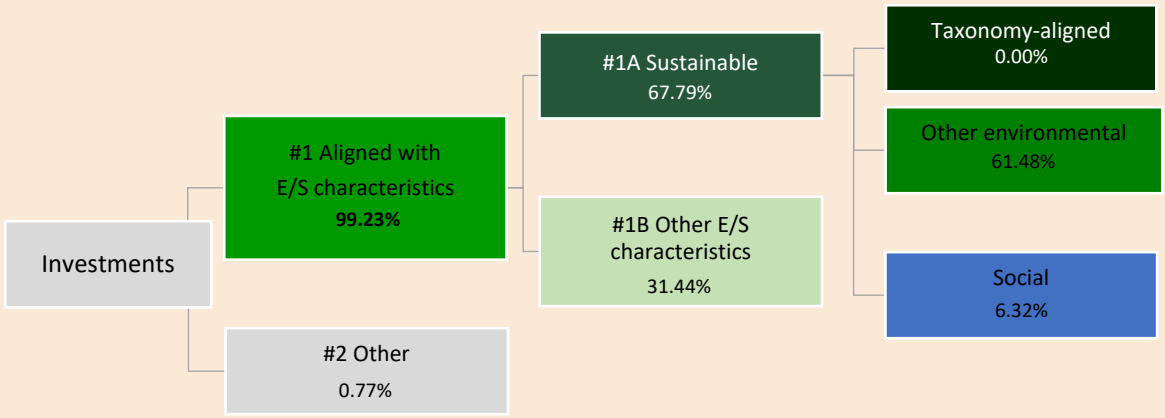
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
MEITUAN-CLASS B	Consumer Discretionary	Consumer Services	Cayman Islands	5.50%
TAIWAN SEMICONDUCTOR MANUFAC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	4.58%
INFOSYS LTD	Information Technology	Software & Services	India	4.56%
SK HYNIX INC	Information Technology	Semiconductors & Semiconductor Equipment	Korea	4.03%
NETEASE INC	Communication Services	Media & Entertainment	Cayman Islands	2.68%
DELTA ELECTRONICS INC	Information Technology	Technology Hardware & Equipment	Taiwan	2.62%
NASPERS LTD-N SHS	Consumer Discretionary	Consumer Discretionary Distribution & Retail	South Africa	2.37%
UNITED MICROELECTRONICS CORP	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	2.07%
BYD CO LTD-H	Consumer Discretionary	Automobiles & Components	China	2.05%
MAHINDRA & MAHINDRA LTD	Consumer Discretionary	Automobiles & Components	India	1.90%
HCL TECHNOLOGIES	Information Technology	Software & Services	India	1.82%
HINDUSTAN UNILEVER	Consumer Staples	Household & Personal	India	1.78%

		Products		
DELTA ELECTRONICS THAI-FORGN	Information Technology	Technology Hardware & Equipment	Thailand	1.15%
ASIAN PAINTS LTD	Materials	Chemicals	India	1.15%
CP ALL PCL-FOREIGN	Consumer Staples	Consumer Staples Distribution & Retail	Thailand	1.15%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*15.34%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*10.68%*

Consumer Discretionary	*Consumer Services*	*7.44%*
Consumer Discretionary	*Automobiles & Components*	*7.06%*
Information Technology	*Software & Services*	*6.63%*
Information Technology	*Technology Hardware & Equipment*	*5.98%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*4.59%*
Communication Services	*Media & Entertainment*	*4.43%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*4.16%*
Industrials	*Transportation*	*4.02%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.88%*
Industrials	*Capital goods*	*3.74%*
Materials	*Chemicals*	*3.41%*
Real Estate	*Real Estate Management & Development*	*2.77%*
Financials	*Insurance*	*2.62%*
Consumer Staples	*Household & Personal Products*	*2.55%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*2.52%*
Materials	*Metals & Mining*	*1.42%*
Health Care	*Health Care Equipment & Services*	*1.42%*

Financials	*Financial Services*	*1.32%*
Communication Services	*Telecommunication*	*1.02%*
Utilities	*Electric Utilities*	*0.85%*
Consumer Discretionary	*Consumer Durables & Apparel*	*0.57%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.41%*
Materials	*Containers & Packaging*	*0.32%*
Real Estate	*REITs*	*0.28%*
Utilities	*Water Utilities*	*0.18%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.41%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

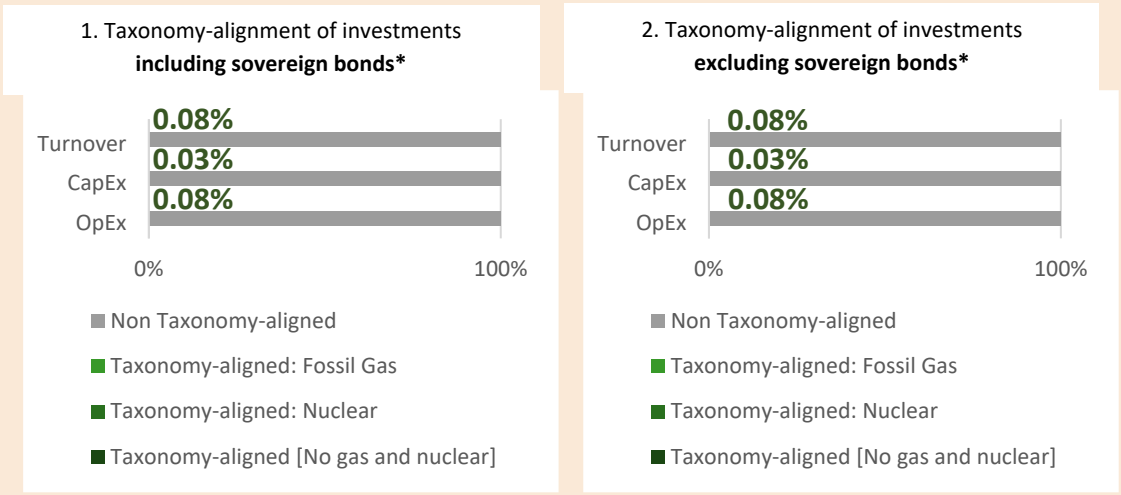
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.07%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **61.48%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 6.32%.

Regulation (EU) 2020/852.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EM (Emerging Markets) SRI Filtered PAB Index is an equity index based on the MSCI Emerging Markets index representative of the large and mid-cap stocks across 27 emerging countries (as of November 2021) (the Parent Index). The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI EMU SRI PAB

Legal entity identifier: 2138002M8UPUVNSJT429

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **91.08%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI EMU SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

-Scope 1 emissions: those from sources owned or controlled by the company.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI EMU SRI Filtered PAB Index is 198.488
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI EMU Index (the "Parent Index") is 499.751

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 204.052

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

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- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

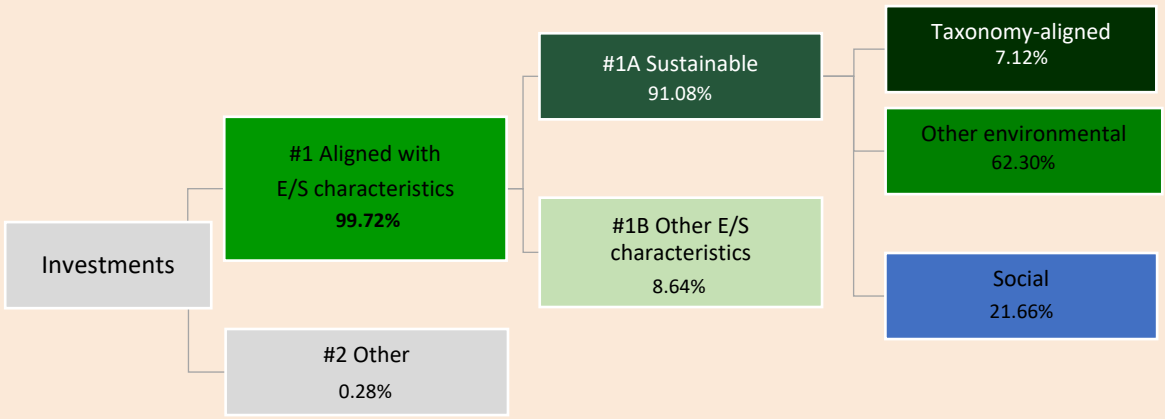
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
SCHNEIDER ELECT SE	Industrials	Capital goods	France	5.03%
NOKIA OYJ	Information Technology	Technology Hardware & Equipment	Finland	5.01%
HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables & Apparel	France	4.78%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	4.69%
DASSAULT SYSTEMES SE	Information Technology	Software & Services	France	4.46%
AXA SA	Financials	Insurance	France	4.33%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.28%
ADIDAS AG	Consumer Discretionary	Consumer Durables & Apparel	Germany	3.65%
WOLTERS KLUWER	Industrials	Commercial & Professional Services	Netherlands	3.33%
DEUTSCHE BOERSE AG	Financials	Financial Services	Germany	3.07%
KONINKLIJKE AHOLD DELHAIZE	Consumer Staples	Consumer Staples Distribution & Retail	Netherlands	2.93%
AMADEUS IT	Consumer	Consumer	Spain	2.52%

GROUP SA	Discretionary	Services		
MICHELIN (CGDE)	Consumer Discretionary	Automobiles & Components	France	2.40%
ARGENX SE	Health Care	Pharmaceuticals Biotech & Life Sciences	Netherlands	2.38%
DSM-FIRMENICH AG	Materials	Chemicals	Switzerland	2.18%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*13.28%*
Financials	*Insurance*	*12.07%*
Consumer Discretionary	*Consumer Durables & Apparel*	*10.22%*

Health Care	*Pharmaceuticals Biotech & Life Sciences*	*7.89%*
Information Technology	*Technology Hardware & Equipment*	*5.01%*
Materials	*Chemicals*	*4.97%*
Information Technology	*Software & Services*	*4.46%*
Utilities	*Electric Utilities*	*4.39%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*4.28%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*3.70%*
Industrials	*Commercial & Professional Services*	*3.33%*
Financials	*Banks*	*3.26%*
Financials	*Financial Services*	*3.07%*
Consumer Discretionary	*Consumer Services*	*2.52%*
Consumer Discretionary	*Automobiles & Components*	*2.40%*
Consumer Staples	*Household & Personal Products*	*2.37%*
Communication Services	*Telecommunication*	*2.18%*
Industrials	*Transportation*	*1.57%*
Consumer Staples	*Food, Beverage & Tobacco*	*1.56%*
Communication Services	*Media & Entertainment*	*1.54%*

Health Care	*Health Care Equipment & Services*	*1.52%*
Real Estate	*REITs*	*1.44%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.75%*
Materials	*Paper & Forest Products*	*0.68%*
Real Estate	*Real Estate Management & Development*	*0.64%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*0.61%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.28%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 7.12% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

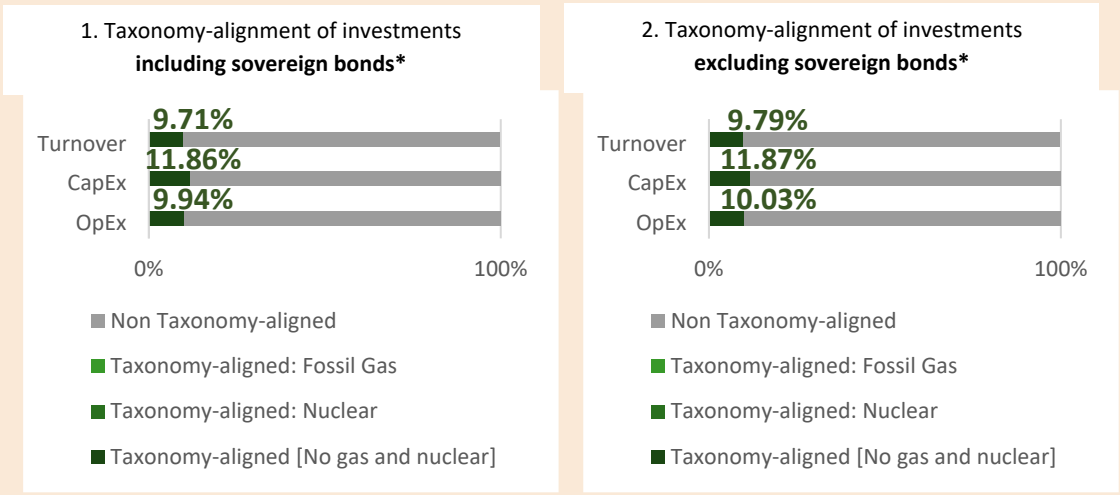
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corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.07% and the share of investment in enabling activities was 7.54%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 5.19%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **62.30%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 21.66%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EMU SRI Filtered PAB Index is an equity index based on the MSCI EMU index representative of the large and mid-cap stocks across 10 developed market countries in the European Economic and Monetary Union (as of November 2021) (the Parent Index). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI EUROPE SRI PAB

Legal entity identifier: 549300T9XW2XYJW1RS43

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **86.76%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Europe SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.
- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI Europe SRI Filtered PAB Index (the Index") is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the Parent Index and to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index MSCI Europe SRI filtered PAB Index is 144.804.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the "WACI") of the parent index MSCI Europe Index is 484.855.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 193.41

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

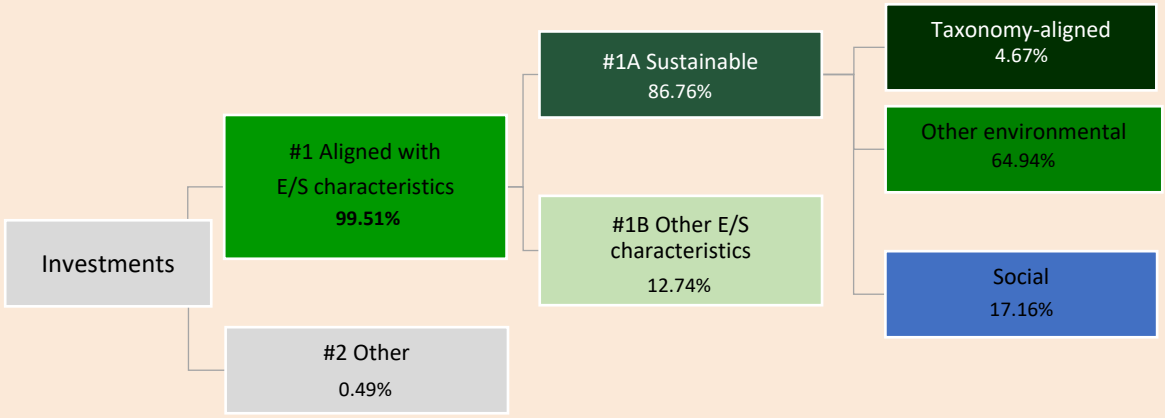
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
SCHNEIDER ELECT SE	Industrials	Capital goods	France	5.10%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.34%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	4.21%
L OREAL PRIME FID	Consumer Staples	Household & Personal Products	France	4.20%
ALCON INC - CHF	Health Care	Health Care Equipment & Services	Switzerland	3.47%
ABB LTD-REG	Industrials	Capital goods	Switzerland	3.31%
LONZA GROUP AG-REG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	3.15%
ZURICH INSURANCE GROUP AG	Financials	Insurance	Switzerland	2.99%
RELX PLC	Industrials	Commercial & Professional Services	United Kingdom	2.94%
HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables &	France	2.93%

		Apparel		
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	2.52%
AXA SA	Financials	Insurance	France	2.37%
PROSUS NV	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Netherlands	2.30%
GIVAUDAN-REG	Materials	Chemicals	Switzerland	1.88%
DASSAULT SYSTEMES SE	Information Technology	Software & Services	France	1.84%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Insurance*	*12.12%*

Industrials	*Capital goods*	*11.53%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*9.97%*
Consumer Discretionary	*Consumer Durables & Apparel*	*6.93%*
Consumer Staples	*Household & Personal Products*	*6.59%*
Health Care	*Health Care Equipment & Services*	*6.56%*
Materials	*Chemicals*	*6.48%*
Industrials	*Commercial & Professional Services*	*5.16%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*4.34%*
Financials	*Financial Services*	*3.32%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.94%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*2.81%*
Financials	*Banks*	*2.78%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.88%*
Information Technology	*Software & Services*	*1.84%*
Utilities	*Electric Utilities*	*1.80%*
Communication Services	*Telecommunication*	*1.74%*

Information Technology	*Technology Hardware & Equipment*	*1.74%*
Communication Services	*Media & Entertainment*	*1.42%*
Consumer Discretionary	*Automobiles & Components*	*1.13%*
Consumer Discretionary	*Consumer Services*	*1.10%*
Materials	*Paper & Forest Products*	*1.08%*
Utilities	*Water Utilities*	*0.89%*
Real Estate	*REITs*	*0.84%*
Industrials	*Transportation*	*0.77%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.75%*
Materials	*Metals & Mining*	*0.39%*
Materials	*Containers & Packaging*	*0.30%*
Real Estate	*Real Estate Management & Development*	*0.30%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.49%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 4.67% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

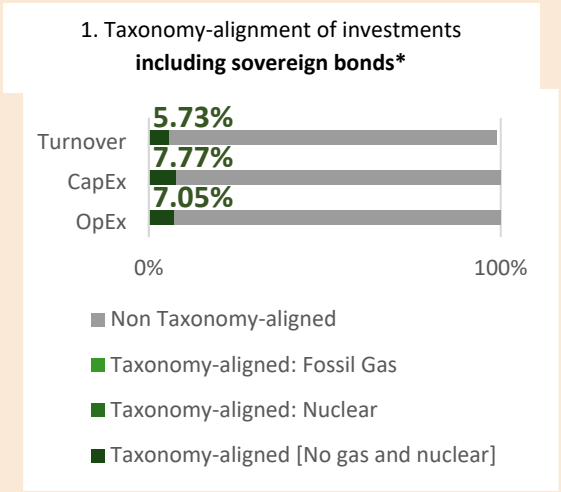
☐ In fossil gas ☐ In nuclear energy

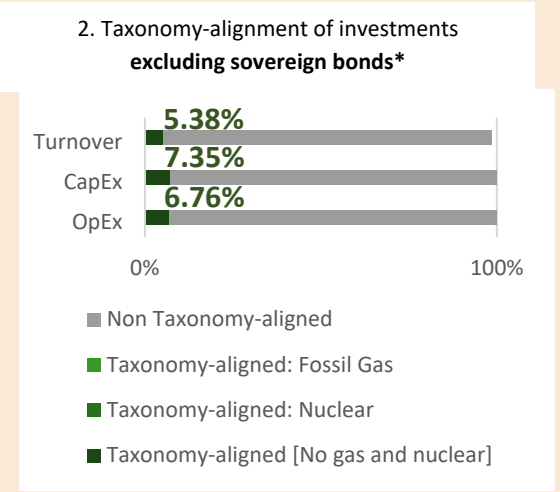
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.03% and the share of investment in enabling activities was 4.73%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 4.44%.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **64.94%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 17.16%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Europe SRI Filtered PAB Index is an equity index based on the MSCI Europe index representative of the large and mid-cap stocks across 15 developed market countries in Europe (as of November 2021) (the Parent Index). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI JAPAN SRI PAB

Legal entity identifier: 2138007H5QEZTOGC4B22

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **62.15%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI EM Asia SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.
- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI Japan SRI Filtered PAB Index (the "Index") is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the Parent Index and to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI JAPAN SRI filtered PAB Index is 216.9.
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI Japan Index is 577.279.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 270.007

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

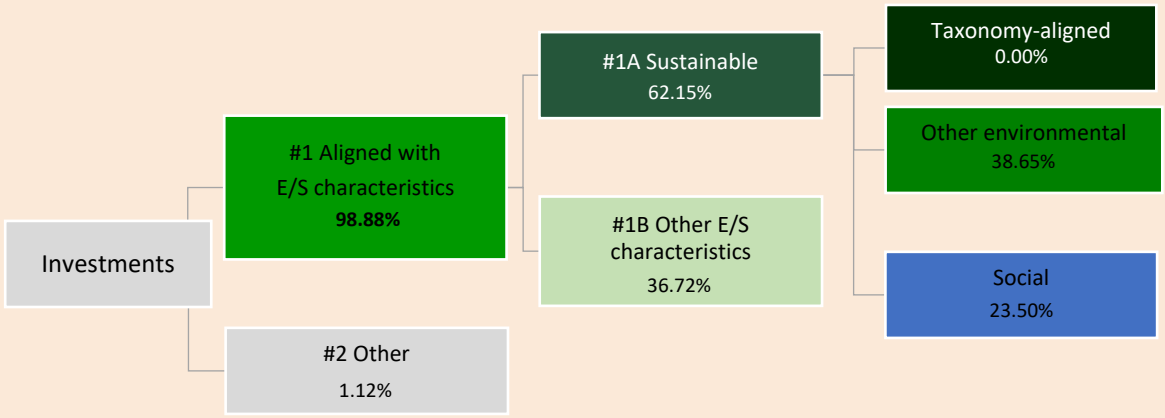
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
SONY GROUP CORP (JT)	Consumer Discretionary	Consumer Durables & Apparel	Japan	5.22%
HOYA CORP	Health Care	Health Care Equipment & Services	Japan	5.02%
FANUC CORP	Industrials	Capital goods	Japan	5.02%
TOKIO MARINE HOLDINGS INC	Financials	Insurance	Japan	4.63%
SUMITOMO MITSUI FINAN	Financials	Banks	Japan	4.24%
ASTELLAS PHARMA INC	Health Care	Pharmaceuticals Biotech & Life Sciences	Japan	4.19%
ORIENTAL LAND CO LTD	Consumer Discretionary	Consumer Services	Japan	4.19%
RENESAS ELECTRONICS CORP	Information Technology	Semiconductors & Semiconductor Equipment	Japan	4.17%
MITSUI FUDOSAN	Real Estate	Real Estate Management & Development	Japan	4.12%
KDDI CORP	Communication Services	Telecommunicati on	Japan	3.59%
UNICHARM CORP	Consumer Staples	Household & Personal	Japan	3.41%

		Products		
AEON CO LTD	Consumer Staples	Consumer Staples Distribution & Retail	Japan	3.35%
SYSMEX CORPORATION	Health Care	Health Care Equipment & Services	Japan	3.16%
ZOZO INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Japan	3.06%
HANKYU HANSHIN HGS	Industrials	Transportation	Japan	2.93%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*13.48%*

Health Care	*Health Care Equipment & Services*	*8.18%*
Industrials	*Transportation*	*8.13%*
Information Technology	*Technology Hardware & Equipment*	*7.85%*
Financials	*Insurance*	*6.70%*
Communication Services	*Telecommunication*	*6.09%*
Consumer Discretionary	*Consumer Durables & Apparel*	*5.73%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*4.91%*
Financials	*Banks*	*4.24%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*4.19%*
Consumer Discretionary	*Consumer Services*	*4.19%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*4.17%*
Real Estate	*Real Estate Management & Development*	*4.12%*
Information Technology	*Software & Services*	*4.09%*
Consumer Staples	*Household & Personal Products*	*3.41%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.06%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.82%*

Consumer Discretionary	*Automobiles & Components*	*1.76%*
Financials	*Financial Services*	*1.68%*
Industrials	*Commercial & Professional Services*	*0.40%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.28%*
Cash	*Cash*	*1.11%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

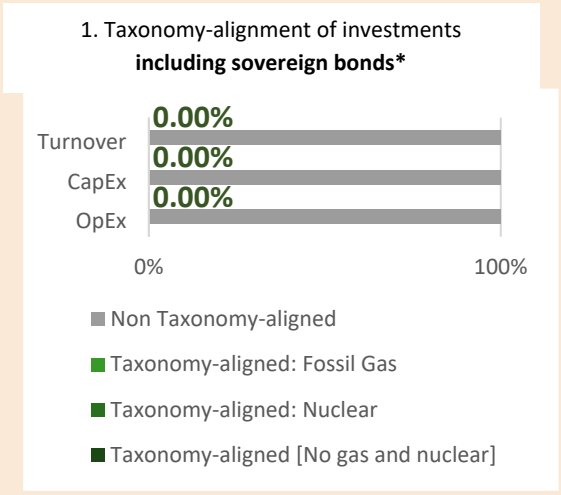
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

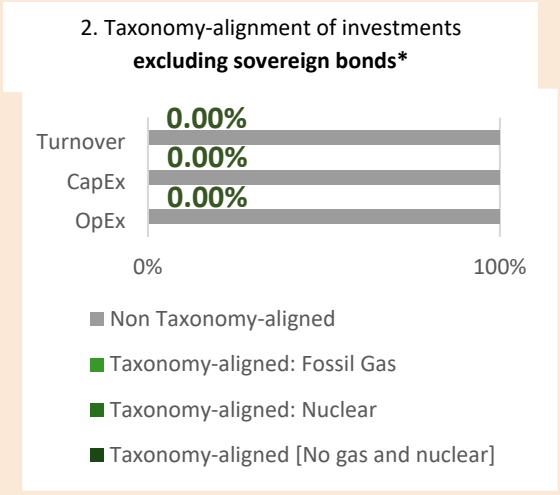
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **38.65%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 23.50%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Japan SRI Filtered PAB Index is an equity index based on the MSCI Japan index representative of the large and mid-cap stocks of Japanese market (the Parent Index). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI PACIFIC EX JAPAN SRI PAB

Legal entity identifier: 22210085PY3LW5RGLP55

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **75.47%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI EM Asia SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.
- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI Pacific ex Japan SRI Filtered PAB Index (the "Index") is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the regional indexes that make up the Pare

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI Pacific ex Japan SRI filtered PAB Index is 180.503.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI Pacific ex Japan Index is 523.492.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 188.107

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

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- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

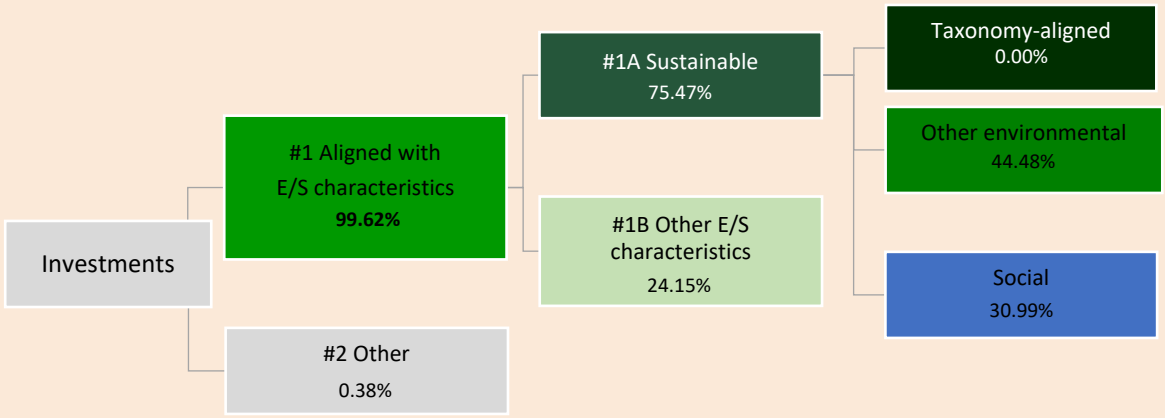
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
WISETECH GLOBAL LTD	Information Technology	Software & Services	Australia	6.73%
AIA GROUP LTD	Financials	Insurance	Hong Kong	6.03%
BRAMBLES LTD	Industrials	Commercial & Professional Services	Australia	5.62%
JAMES HARDIE INDUSTR PLC	Materials	Construction Materials	Ireland	5.28%
GOODMAN GROUP	Real Estate	REITs	Australia	5.12%
NORTHERN STAR RESOURCES LTD	Materials	Metals & Mining	Australia	5.08%
QBE INSURANCE	Financials	Insurance	Australia	4.69%
SUNCORP GROUP LTD	Financials	Insurance	Australia	4.66%
TRANSURBAN GROUP	Industrials	Transportation	Australia	4.53%
CSL LTD	Health Care	Pharmaceuticals Biotech & Life Sciences	Australia	4.30%
COCHLEAR LTD	Health Care	Health Care Equipment & Services	Australia	4.21%
HANG SENG BANK	Financials	Banks	Hong Kong	4.14%
CAPITALAND	Real Estate	REITs	Singapore	4.05%

INTEGRATED COM TR				
ASX LTD	Financials	Financial Services	Australia	3.82%
CAPITALAND ASCENDAS REIT	Real Estate	REITs	Singapore	3.78%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

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The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Real Estate	*REITs*	*15.95%*
Financials	*Insurance*	*15.38%*
Materials	*Metals & Mining*	*10.95%*

Financials	*Financial Services*	*7.29%*
Industrials	*Transportation*	*7.20%*
Information Technology	*Software & Services*	*6.73%*
Industrials	*Commercial & Professional Services*	*5.62%*
Materials	*Construction Materials*	*5.28%*
Real Estate	*Real Estate Management & Development*	*4.51%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*4.30%*
Health Care	*Health Care Equipment & Services*	*4.21%*
Financials	*Banks*	*4.14%*
Materials	*Chemicals*	*2.86%*
Utilities	*Independent Power & Renewable Electricity Producers*	*2.24%*
Industrials	*Capital goods*	*1.58%*
Utilities	*Electric Utilities*	*1.38%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.01%*
Cash	*Cash*	*0.39%*

To comply with the EU Taxonomy, the criteria for **fossil gas**

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
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- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

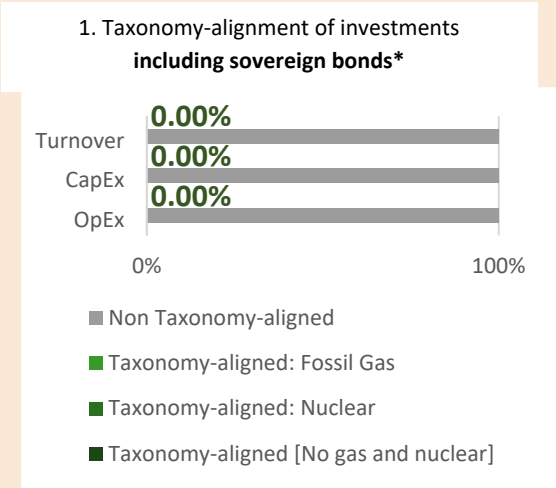
☐ In fossil gas ☐ In nuclear energy

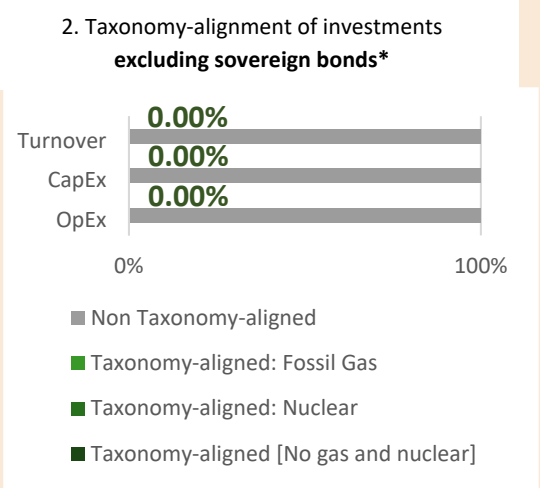
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **44.48%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 30.99%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Pacific ex Japan SRI Filtered PAB Index is an equity index based on the MSCI Pacific ex Japan index representative of the large and mid-cap stocks across 4 of 5 developed markets countries of the Pacific region, excluding Japan (as of November 2021) (the Parent Index). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI USA SRI PAB

Legal entity identifier: 549300W0L1QTBIEXUI22

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **58.46%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI USA SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.
-Scope 2 emissions: those caused by the generation of electricity purchased by the company.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI USA SRI Filtered PAB Index is 73.932
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI USA index (the "Parent Index") is 234.86

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 97.915

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

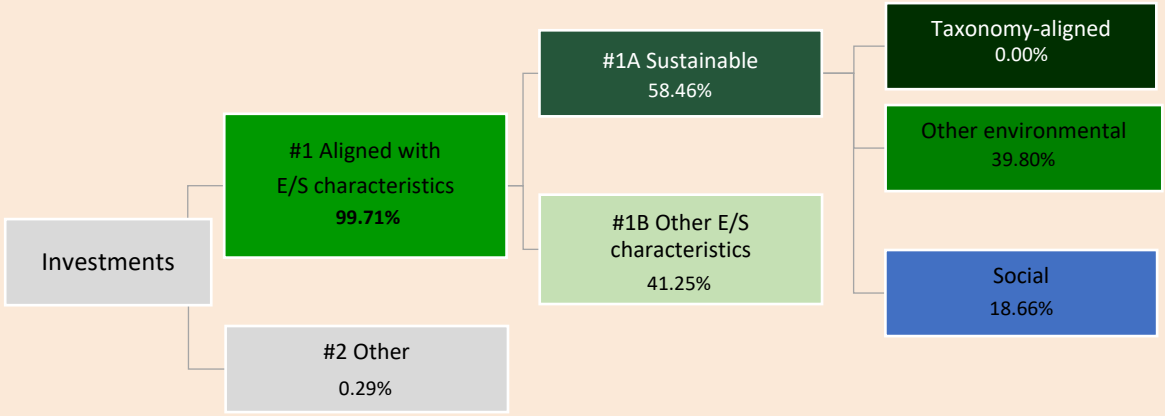
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	4.42%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.33%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	3.86%
ADOBE INC	Information Technology	Software & Services	United States	3.76%
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	3.72%
DANAHER CORP	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	2.59%
INTUIT INC	Information Technology	Software & Services	United States	2.34%
APPLIED MATERIALS INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.23%
VERIZON COMMUNICATIONS INC	Communication Services	Telecommunication	United States	2.15%
WALT DISNEY CO/THE	Communication Services	Media & Entertainment	United States	2.11%
INTEL CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.85%

AMERICAN WATER WORKS	Utilities	Water Utilities	United States	1.54%
S&P GLOBAL INC	Financials	Financial Services	United States	1.51%
WELLTOWER INC	Real Estate	REITs	United States	1.51%
AMERICAN TOWER CL A	Real Estate	REITs	United States	1.49%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Semiconductors & Semiconductor Equipment*	*14.87%*
Information Technology	*Software & Services*	*11.41%*
Industrials	*Capital goods*	*10.70%*

Health Care	*Pharmaceuticals Biotech & Life Sciences*	*10.58%*
Financials	*Financial Services*	*8.29%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*5.81%*
Real Estate	*REITs*	*5.61%*
Health Care	*Health Care Equipment & Services*	*4.98%*
Financials	*Insurance*	*4.46%*
Communication Services	*Media & Entertainment*	*2.58%*
Communication Services	*Telecommunication*	*2.15%*
Utilities	*Water Utilities*	*1.54%*
Consumer Staples	*Household & Personal Products*	*1.43%*
Industrials	*Transportation*	*1.38%*
Industrials	*Commercial & Professional Services*	*1.38%*
Consumer Staples	*Food, Beverage & Tobacco*	*1.09%*
Materials	*Metals & Mining*	*0.98%*
Financials	*Banks*	*0.97%*
Consumer Discretionary	*Consumer Services*	*0.95%*
Consumer Discretionary	*Consumer Durables & Apparel*	*0.81%*

Utilities	*Electric Utilities*	*0.73%*
Information Technology	*Technology Hardware & Equipment*	*0.63%*
Materials	*Chemicals*	*0.39%*
Materials	*Containers & Packaging*	*0.30%*
Consumer Discretionary	*Automobiles & Components*	*0.03%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*5.96%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

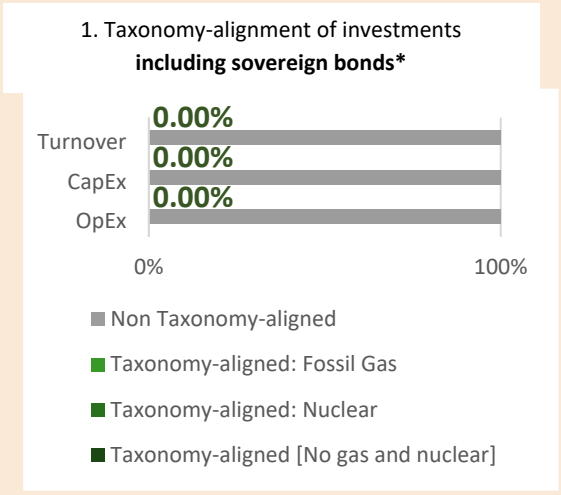
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

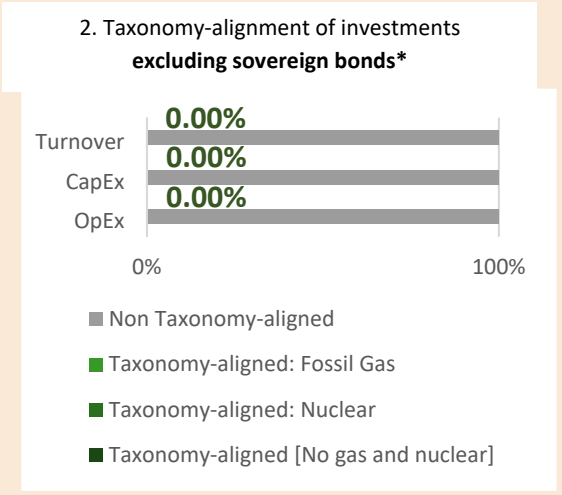
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **39.80%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 18.66%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI USA SRI Filtered PAB Index is an equity index based on the MSCI USA index representative of the large and mid-cap stocks of the US market (the Parent Index). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI WORLD SRI PAB

Legal entity identifier: 54930067TT873B9E5C67

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **67.30%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI World SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI World SRI Filtered PAB Index is 112.656
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI World Index (the"Parent Index") is 314.281

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 142.355

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

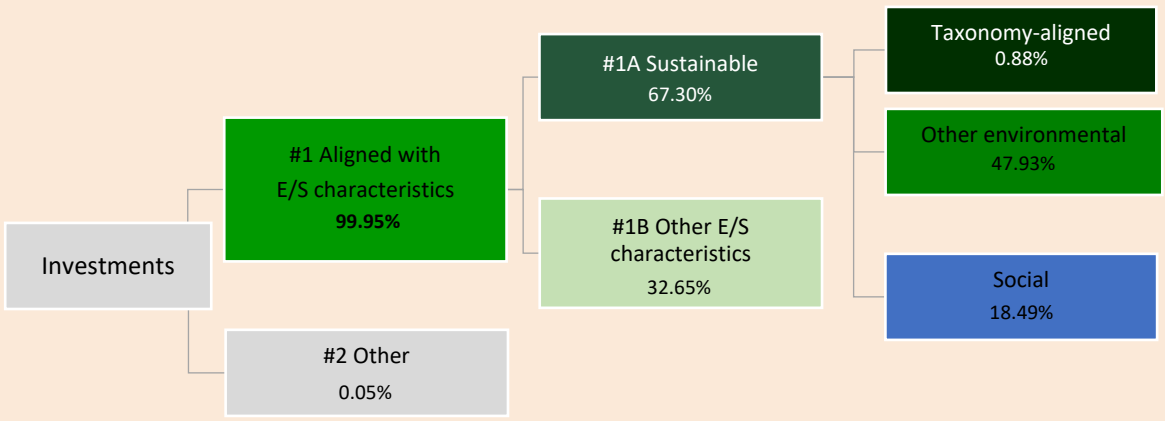
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	4.61%
MICROSOFT CORP	Information Technology	Software & Services	United States	4.50%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.33%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	3.42%
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	2.39%
ADOBE INC	Information Technology	Software & Services	United States	2.33%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	2.11%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.01%
INTUIT INC	Information Technology	Software & Services	United States	1.70%
APPLIED MATERIALS INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.70%
VERIZON COMMUNICATIONS INC	Communication Services	Telecommunication	United States	1.58%

WALT DISNEY CO/THE	Communication Services	Media & Entertainment	United States	1.46%
DANAHER CORP	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	1.10%
LAM RESEARCH CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.07%
INTEL CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.04%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Semiconductors & Semiconductor Equipment*	*14.84%*

Information Technology	*Software & Services*	*11.02%*
Industrials	*Capital goods*	*8.79%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*7.71%*
Financials	*Insurance*	*6.02%*
Financials	*Financial Services*	*5.39%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*5.25%*
Consumer Discretionary	*Automobiles & Components*	*4.87%*
Health Care	*Health Care Equipment & Services*	*4.52%*
Financials	*Banks*	*3.25%*
Real Estate	*REITs*	*3.08%*
Consumer Discretionary	*Consumer Durables & Apparel*	*2.51%*
Communication Services	*Telecommunication*	*2.32%*
Communication Services	*Media & Entertainment*	*2.26%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.26%*
Materials	*Chemicals*	*2.17%*
Industrials	*Transportation*	*2.04%*
Industrials	*Commercial & Professional Services*	*1.79%*

Consumer Staples	*Household & Personal Products*	*1.73%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.40%*
Utilities	*Electric Utilities*	*1.31%*
Consumer Discretionary	*Consumer Services*	*1.13%*
Materials	*Metals & Mining*	*0.98%*
Information Technology	*Technology Hardware & Equipment*	*0.80%*
Utilities	*Water Utilities*	*0.65%*
Real Estate	*Real Estate Management & Development*	*0.60%*
Materials	*Construction Materials*	*0.39%*
Materials	*Containers & Packaging*	*0.36%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.27%*
Forex	*Forex*	*0.14%*
Materials	*Paper & Forest Products*	*0.08%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.05%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.88% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

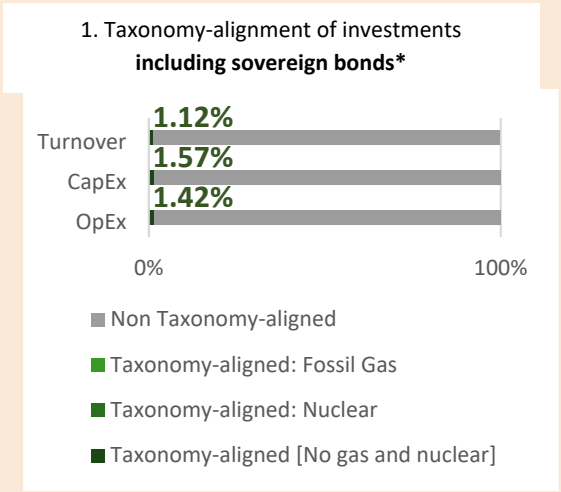
☐ In fossil gas ☐ In nuclear energy

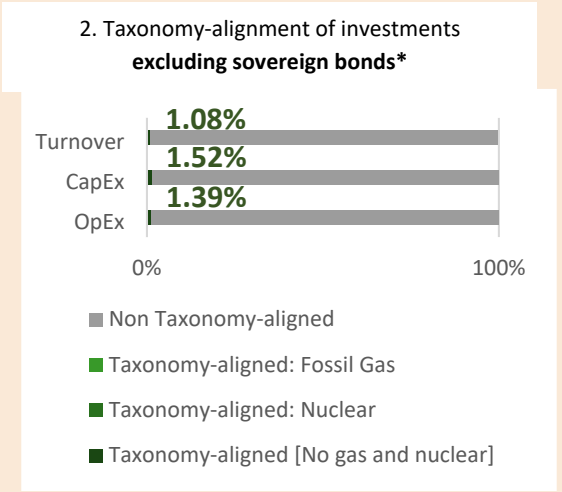
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.93%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 1.04%.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **47.93%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 18.49%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI World SRI Filtered PAB Index is an equity index based on the MSCI World index representative of the large and mid-cap stocks across 23 developed market countries (as of November 2021) (the Parent Index). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI UK IMI SRI PAB

Legal entity identifier: 222100W4JS565M7W3C88

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **67.77%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI UK IMI SRI Filtered PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.
- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI UK IMI SRI Filtered PAB Index (the "Index") is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the Parent Index and to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI UK IMI SRI filtered PAB Index is 199.453.
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI UK IMI Index is 703.796.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 252.534

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

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The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

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Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

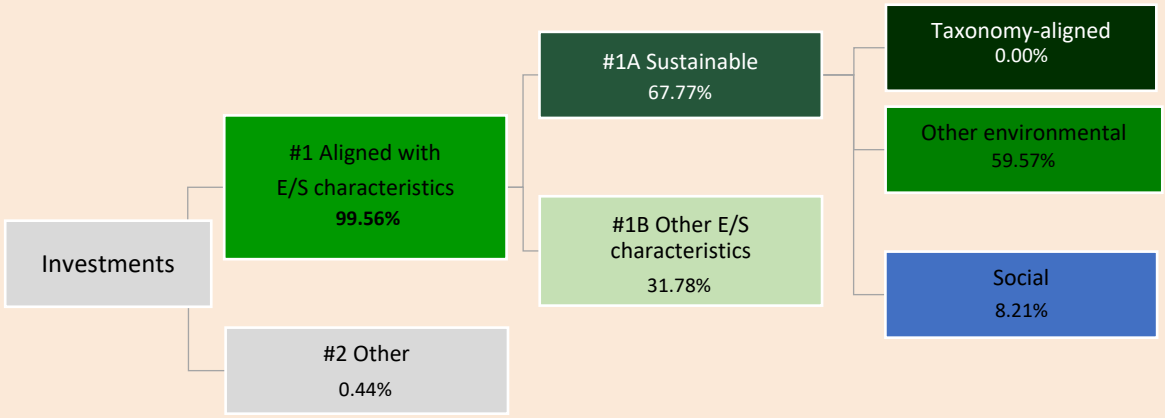
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
RELX PLC	Industrials	Commercial & Professional Services	United Kingdom	4.93%
SMITH & NEPHEW PLC	Health Care	Health Care Equipment & Services	United Kingdom	4.88%
LLOYDS BANKING GROUP PLC	Financials	Banks	United Kingdom	4.43%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	4.37%
RECKITT BENCKISER GROUP PLC	Consumer Staples	Household & Personal Products	United Kingdom	4.32%
HALEON PLC	Consumer Staples	Household & Personal Products	United Kingdom	3.99%
BARCLAYS PLC	Financials	Banks	United Kingdom	3.79%
3I GROUP PLC	Financials	Financial Services	United Kingdom	3.44%
SSE PLC	Utilities	Electric Utilities	United Kingdom	3.33%
CONVATEC GROUP PLC	Health Care	Health Care Equipment & Services	United Kingdom	3.19%
NEXT PLC	Consumer Discretionary	Consumer Discretionary Distribution &	United Kingdom	2.36%

		Retail		
NATWEST GROUP PLC	Financials	Banks	United Kingdom	2.33%
STANDARD CHARTERED PLC	Financials	Banks	United Kingdom	2.08%
HALMA PLC	Information Technology	Technology Hardware & Equipment	United Kingdom	1.98%
ANTOFAGASTA PLC	Materials	Metals & Mining	United Kingdom	1.73%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*12.66%*
Industrials	*Capital goods*	*8.76%*

Health Care	*Health Care Equipment & Services*	*8.69%*
Consumer Staples	*Household & Personal Products*	*8.60%*
Industrials	*Commercial & Professional Services*	*6.91%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*5.86%*
Real Estate	*REITs*	*5.70%*
Consumer Staples	*Food, Beverage & Tobacco*	*5.54%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*5.33%*
Financials	*Financial Services*	*4.93%*
Consumer Discretionary	*Consumer Durables & Apparel*	*3.82%*
Financials	*Insurance*	*3.75%*
Utilities	*Electric Utilities*	*3.33%*
Materials	*Metals & Mining*	*3.11%*
Information Technology	*Technology Hardware & Equipment*	*2.54%*
Consumer Discretionary	*Consumer Services*	*1.74%*
Materials	*Chemicals*	*1.69%*
Communication Services	*Media & Entertainment*	*1.52%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.48%*

Information Technology	*Software & Services*	*0.85%*
Communication Services	*Telecommunication*	*0.73%*
Industrials	*Transportation*	*0.66%*
Materials	*Paper & Forest Products*	*0.57%*
Materials	*Containers & Packaging*	*0.55%*
Consumer Discretionary	*Automobiles & Components*	*0.20%*
Materials	*Construction Materials*	*0.04%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.45%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

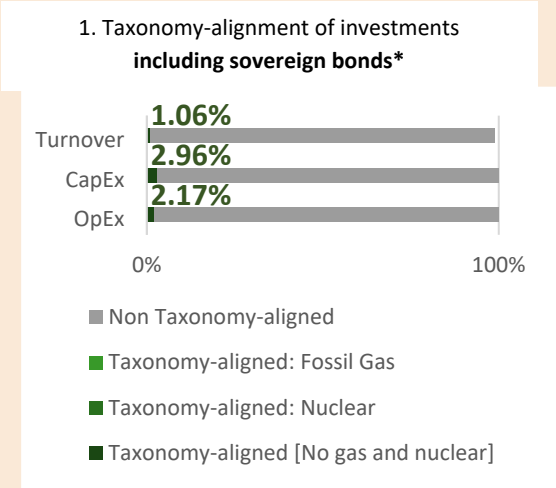
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

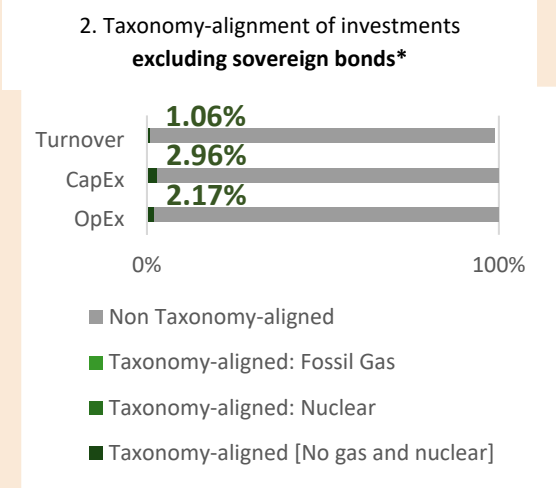
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **59.57%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 8.21%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI UK IMI SRI Filtered PAB Index is an equity index based on the MSCI United Kingdom IMI Index representative of the large, mid and small-cap securities of the UK market (Parent Index). The Index provides exposure to companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI DAX 50 ESG

Legal entity identifier: 213800TB2ROJ7LC3AT12

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 68.35% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, the DAX 50 ESG. This tracks the performance of the 50 largest stocks that have comparably good performance based on their Environmental, Social and Governance criteria. The Index is composed of securities included in the HDAX index which is representative of the large and medium-sized companies traded on the German equity market and having their legal or operating headquarter located in Germany. The HDAX universe is the joint set of companies included in the DAX (Germany's blue-chip index tracking the performance of the 40 largest companies on the German stock market in terms of market capitalization and turnover rate), the MDAX (comprising the 50 next-largest companies after the DAX in terms of market capitalization and turnover) and the TecDAX (comprising the 30 largest and most liquid tech securities in terms of market capitalization and turnover) indexes. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and

sectorials) as further described in Amundi Responsible Investment policy.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

The Sustainalytics ESG Risk Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. The Sustainalytics ESG Risk Ratings measures a company's exposure to industry-specific material ESG risks and how well a company is managing those risks. Exposure refers to the extent to which a company is exposed to different material ESG issues.

It takes into consideration subindustry and company-specific factors such as its business model. Management refers to how well a company is managing its relevant ESG issues. It assesses the robustness of a company's ESG programs, practices and policies.

More precisely, DAX 50 ESG Index (the "Index") is constructed from all stocks included in the HDAX Index.

- At the end of the period, the Sustainalytics ESG Risk Rating of the index DAX 50 ESG+ Index is 77.81.
- At the end of the period, the Sustainalytics ESG Risk Rating of the parent index HDAX Index is 76.67.

- ***… and compared to previous periods?***

The previous period Sustainalytics ESG rating of the index was 76.14

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee

environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

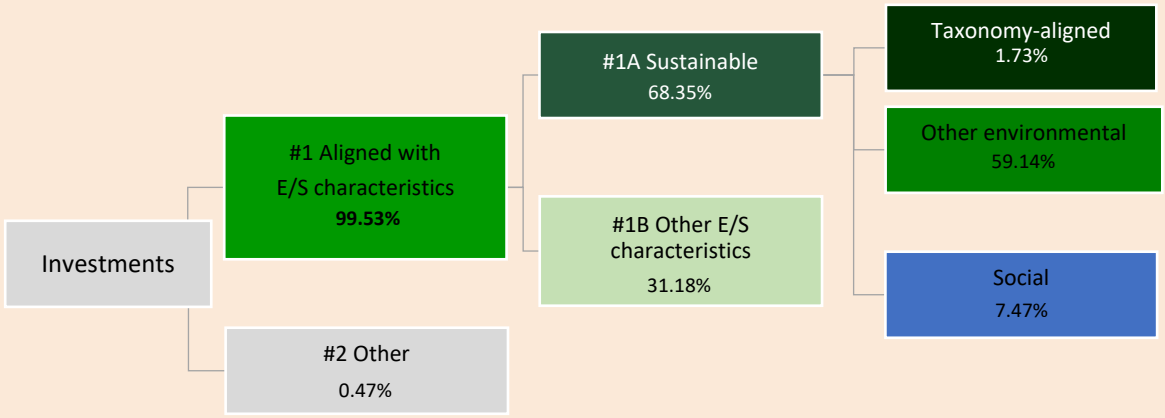
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
SIEMENS AG-REG	Industrials	Capital goods	Germany	7.31%
ALLIANZ SE-REG	Financials	Insurance	Germany	6.86%
SAP SE / XETRA	Information Technology	Software & Services	Germany	6.80%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	6.77%
DEUTSCHE TELEKOM NAM (XETRA)	Communication Services	Telecommunication	Germany	6.58%
BASF SE XETRA	Materials	Chemicals	Germany	4.55%
INFINEON TECHNOLOGIES AG	Information Technology	Semiconductors & Semiconductor Equipment	Germany	4.40%
MERCEDES-BENZ GROUP AG	Consumer Discretionary	Automobiles & Components	Germany	4.38%
DEUTSCHE BOERSE AG	Financials	Financial Services	Germany	4.29%
ADIDAS AG	Consumer Discretionary	Consumer Durables & Apparel	Germany	4.24%
DEUTSCHE BANK NAMEN	Financials	Financial Services	Germany	3.31%

E.ON SE	Utilities	Multi-Utilities	Germany	2.99%
BAYERISCHE MOTOREN WERKE AG	Consumer Discretionary	Automobiles & Components	Germany	2.53%
VONOVIA SE	Real Estate	Real Estate Management & Development	Germany	2.46%
SIEMENS ENERGY AG	Industrials	Capital goods	Germany	2.35%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Insurance*	*15.77%*
Industrials	*Capital goods*	*14.42%*

Consumer Discretionary	*Automobiles & Components*	*11.21%*
Financials	*Financial Services*	*7.60%*
Information Technology	*Software & Services*	*7.32%*
Materials	*Chemicals*	*7.05%*
Communication Services	*Telecommunication*	*6.58%*
Consumer Discretionary	*Consumer Durables & Apparel*	*4.88%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*4.40%*
Health Care	*Health Care Equipment & Services*	*4.22%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*3.43%*
Real Estate	*Real Estate Management & Development*	*3.21%*
Utilities	*Multi-Utilities*	*2.99%*
Consumer Staples	*Household & Personal Products*	*2.84%*
Materials	*Construction Materials*	*1.42%*
Industrials	*Transportation*	*0.91%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*0.75%*
Consumer Discretionary	*Consumer Services*	*0.33%*
Materials	*Metals & Mining*	*0.21%*

Others	*Others*	*0.00%*
Cash	*Cash*	*0.47%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.73% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

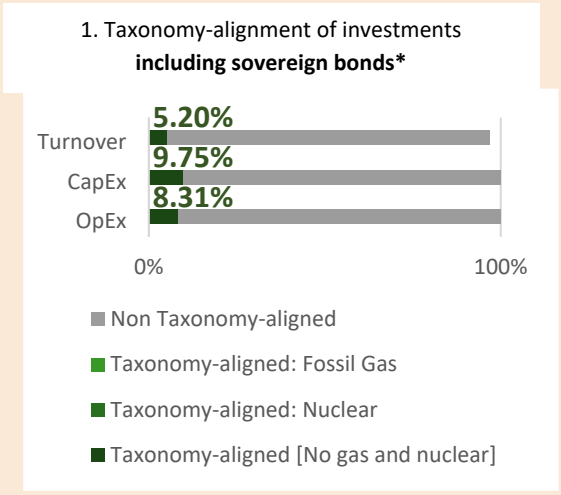
☒ No

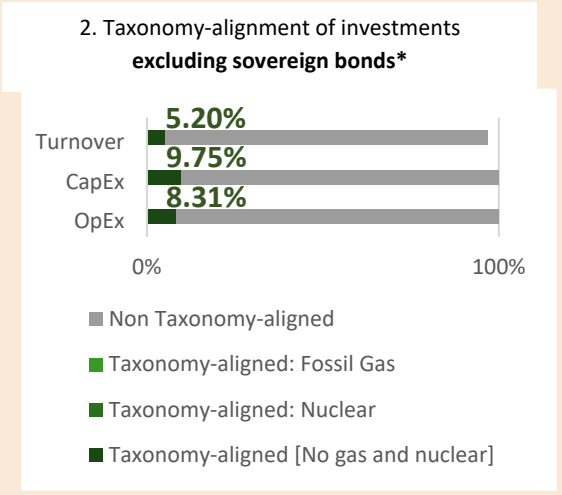
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.03% and the share of investment in enabling activities was 4.26%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 2.14%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **59.14%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 7.47%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The DAX 50 ESG tracks the performance of the 50 largest stocks that have comparably good performance based on their Environmental, Social and Governance criteria. The Index is composed of securities included in the HDAX index which is representative of the large and medium-sized companies traded on the German equity market and having their legal or operating headquarter located in Germany. The HDAX universe is the joint set of companies included in the DAX (Germany's blue-chip index tracking the performance of the 40 largest companies on the German stock market in terms of market capitalization and turnover rate), the MDAX (comprising the 50 next-largest companies after the DAX in terms of market capitalization and turnover) and the TecDAX (comprising the 30 largest and most liquid tech securities in terms of market capitalization and turnover) indexes.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MDAX ESG

Legal entity identifier: 213800YZZ7KZKF3GHS38

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **67.69%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics through among others, replicating an Index (The MDAX ESG+ index) integrating an environmental, social and governance ("ESG") rating.
The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

How did the sustainability indicators perform?

The ISS ESG Corporate Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. The ISS ESG Corporate Rating provides relevant and forward-looking environmental, social, and governance (ESG) data and performance assessments. Rooted in a holistic understanding of materiality, companies are

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

assessed against a standard set of universal ESG topics as well as additional industry-specific topics. The materiality approach covers both material sustainability risks as well as adverse impacts on society and the environment. Drawing on an overall pool of more than 700 indicators, ISS ESG applies approximately 100 social, environmental, and governance-related indicators per rated entity, covering topics such as employee matters, supply chain management, business ethics, corporate governance, environmental management, eco-efficiency, and others.

The sustainability indicator used is the ISS ESG Corporate Rating of the ESG reference benchmark that is measured against the ISS ESG Corporate Rating of the Parent index.

At the end of the period:
- the ISS ESG Corporate Rating of the MDAX ESG+ Index is 54.01
- the ISS ESG Corporate Rating of the MDAX Index (the "Parent Index") is 48.66

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

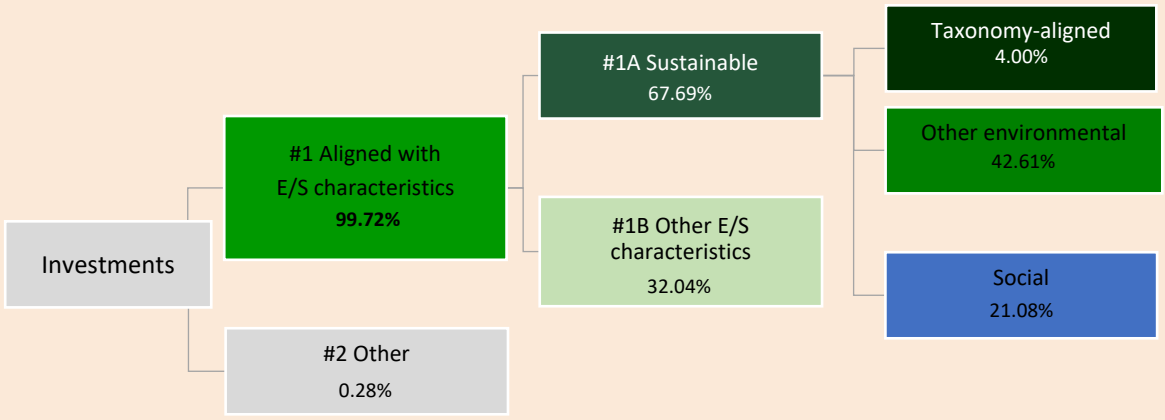
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
FRESEN MED CARE AG	Health Care	Health Care Equipment & Services	Germany	6.53%
LEG IMMOBILIEN AG	Real Estate	Real Estate Management & Development	Germany	6.00%
GEA GROUP AG	Industrials	Capital goods	Germany	5.94%
DEUTSCHE LUFTHANSA	Industrials	Transportation	Germany	5.75%
SCOUT24 SE	Communication Services	Media & Entertainment	Germany	4.98%
KNORR-BREME AG	Industrials	Capital goods	Germany	4.54%
EVONIK INDUSTRIES AG	Materials	Chemicals	Germany	4.50%
RATIONAL AG	Industrials	Capital goods	Germany	4.01%
TALANX AG	Financials	Insurance	Germany	3.90%
PUMA SE	Consumer Discretionary	Consumer Durables & Apparel	Germany	3.40%
BECHTLE AG	Information Technology	Software & Services	Germany	2.89%
FREENET AG	Communication Services	Telecommunication	Germany	2.73%
TUI AG XETRA	Consumer Discretionary	Consumer Services	Germany	2.66%
TAG IMMOBILIEN AG	Real Estate	Real Estate Management & Development	Germany	2.51%
CARL ZEISS	Health Care	Health Care	Germany	2.24%

MEDITEC		Equipment & Services		

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*24.54%*
Real Estate	*Real Estate Management & Development*	*10.23%*
Materials	*Chemicals*	*9.79%*
Health Care	*Health Care Equipment & Services*	*8.77%*

Industrials	*Transportation*	*7.32%*
Communication Services	*Media & Entertainment*	*6.53%*
Consumer Discretionary	*Consumer Durables & Apparel*	*5.13%*
Information Technology	*Software & Services*	*4.20%*
Communication Services	*Telecommunication*	*3.98%*
Financials	*Insurance*	*3.90%*
Materials	*Metals & Mining*	*3.12%*
Consumer Discretionary	*Consumer Services*	*2.66%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*2.62%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*2.19%*
Consumer Discretionary	*Automobiles & Components*	*1.51%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.22%*
Information Technology	*Technology Hardware & Equipment*	*1.21%*
Industrials	*Commercial & Professional Services*	*0.80%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.28%*

To comply with the EU Taxonomy, the criteria for **fossil gas**

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 4.00% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

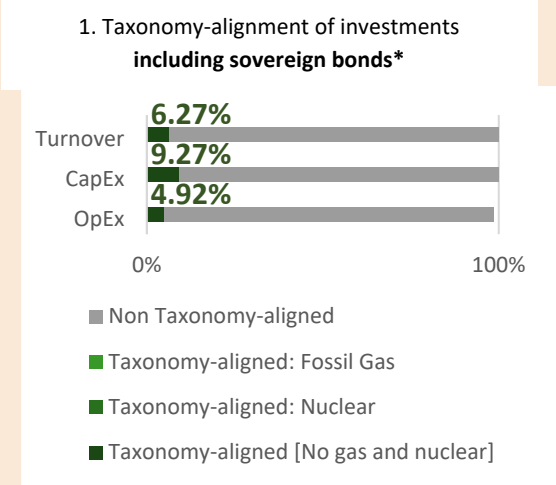
☐ In fossil gas ☐ In nuclear energy

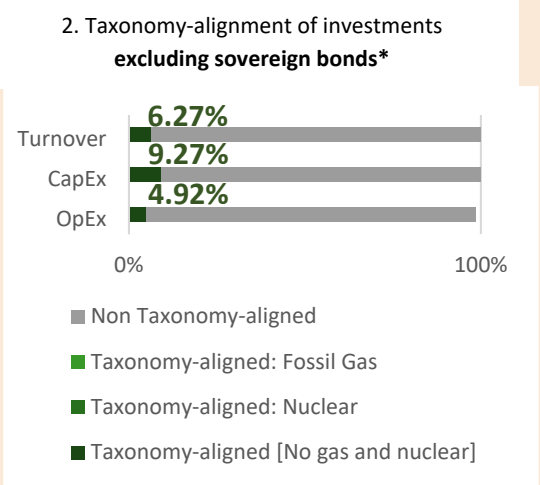
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.07% and the share of investment in

enabling activities was 2.80%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

This is the first SFDR periodic report produced for this sub-fund.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **42.61%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 21.08%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MDAX ESG+ (NR) EUR Index is an equity index based on the MDAX Index (the "Parent Index") representative of medium capitalization capanies (mid-caps) in Germany from traditional sectors, including media, chemical, industry, and financial services and technology that follow the companies included in the MDAX in terms of market capitalization and order book turnover.

The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. For inclusion in the MDAX ESG+, only companies that are listed on a regulated market are considered. Furthermore, the companies must demonstrate that their legal or operational base is in Germany or they must generate the bulk of their trading turnover on the Frankfurt Stock Exchange and have their head office in an EU or EFTA Member State.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI S&P 500 ESG

Legal entity identifier: 222100YTW62AGYBTTC41

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **39.34%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P 500 ESG+ Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

How did the sustainability indicators perform?

The S&P DJI ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. S&P Dow Jones Indices (S&P DJI), in association with S&P Global Sustainable1 Research, together provide Environmental, Social, and Governance (ESG) scores, (collectively known as S&P DJI ESG Scores), which measure companies' overall performance relating to financially material ESG factors. The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

The sustainability indicator used is the S&P DJI ESG Score of the ESG reference benchmark that is measured against the S&P DJI ESG Score of the Parent index.

At the end of the period:
- the S&P DJI ESG Scores of the S&P 500 ESG+ Index is 50.79
- the S&P DJI ESG Scores of the S&P 500 (the "Parent Index") is 46.19

… and compared to previous periods?

The previous period S&P DJI ESG score of the index was 73.49

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social

standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

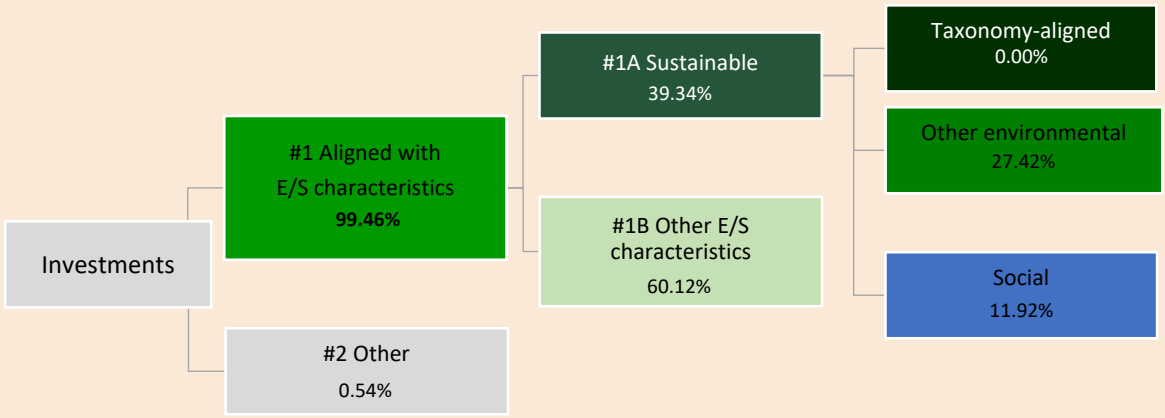
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	10.25%
MICROSOFT CORP	Information Technology	Software & Services	United States	9.26%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	8.65%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	2.81%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.32%
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	2.10%
ELI LILLY & CO	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	2.02%
JPMORGAN CHASE & CO	Financials	Banks	United States	1.74%
UNITEDHEALTH GROUP INC	Health Care	Health Care Equipment & Services	United States	1.56%
EXXON MOBIL CORP	Energy	Oil, Gas & Consumable Fuels	United States	1.51%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	1.33%
PROCTER & GAMBLE CO/THE	Consumer Staples	Household & Personal Products	United States	1.18%
MASTERCARD INC-CL A	Financials	Financial Services	United States	1.18%

HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	1.16%
COSTCO WHOLESALE CORP	Consumer Staples	Consumer Staples Distribution & Retail	United States	1.14%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Semiconductors & Semiconductor Equipment*	*11.77%*
Information Technology	*Software & Services*	*11.54%*

Information Technology	*Technology Hardware & Equipment*	*11.25%*
Financials	*Financial Services*	*7.75%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*7.08%*
Communication Services	*Media & Entertainment*	*6.43%*
Health Care	*Health Care Equipment & Services*	*5.28%*
Industrials	*Capital goods*	*4.91%*
Financials	*Banks*	*3.83%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.62%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*2.60%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*2.60%*
Energy	*Oil, Gas & Consumable Fuels*	*2.48%*
Financials	*Insurance*	*2.36%*
Real Estate	*REITs*	*2.33%*
Consumer Discretionary	*Automobiles & Components*	*2.33%*
Consumer Discretionary	*Consumer Services*	*2.01%*
Materials	*Chemicals*	*1.89%*
Industrials	*Transportation*	*1.71%*

Consumer Staples	*Household & Personal Products*	*1.49%*
Industrials	*Commercial & Professional Services*	*1.20%*
Utilities	*Electric Utilities*	*0.86%*
Consumer Discretionary	*Consumer Durables & Apparel*	*0.82%*
Communication Services	*Telecommunication*	*0.75%*
Utilities	*Multi-Utilities*	*0.39%*
Materials	*Metals & Mining*	*0.39%*
Energy	*Energy Equipment & Services*	*0.35%*
Materials	*Containers & Packaging*	*0.23%*
Real Estate	*Real Estate Management & Development*	*0.20%*
Utilities	*Water Utilities*	*0.08%*
Forex	*Forex*	*0.04%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.40%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

☐ Yes:

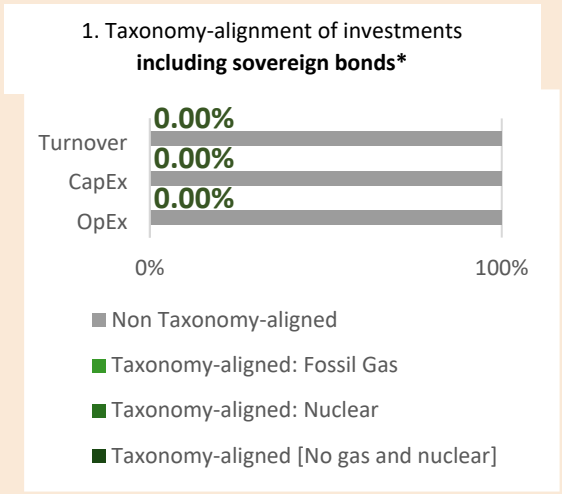
☐ In fossil gas ☐ In nuclear energy

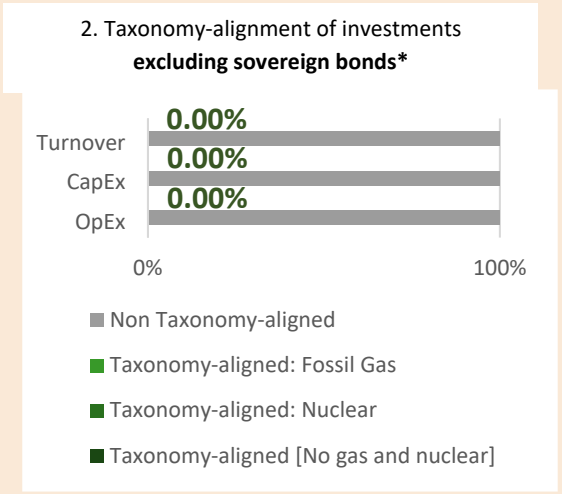
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **27.42%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.92%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

S&P 500 ESG Index (the Index) is a broad- based, market-cap-weighted index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as the S&P 500 (the Parent Index). The S&P500 Index is an equity index representative of the leading securities traded in the USA.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Amundi Stoxx Europe 600 ESG

Legal entity identifier: 549300JX3L7U61W4HF88

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 73.61% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the STOXX Europe 600 ESG Broad Market Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The ISS ESG Corporate Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

More precisely, STOXX EUROPE 600 ESG+ index is an equity index based on Stoxx Europe 600 -

representing the 600 leading securities of European developed countries (the "Parent Index") that applies a set of sector exclusion and ESG performance screen for security eligibility and targets a total selection of 80% of the number of securities from the Parent Index.

- At the end of the period, the ISS ESG Corporate Rating of the index STOXX Europe 600 ESG+ is 58.33.
- At the end of the period, the ISS ESG Corporate Rating of the parent index STOXX Europe 600 Index is 56.08.

- ***… and compared to previous periods?***

The previous period ISS ESG rating of the index was 56.95.

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

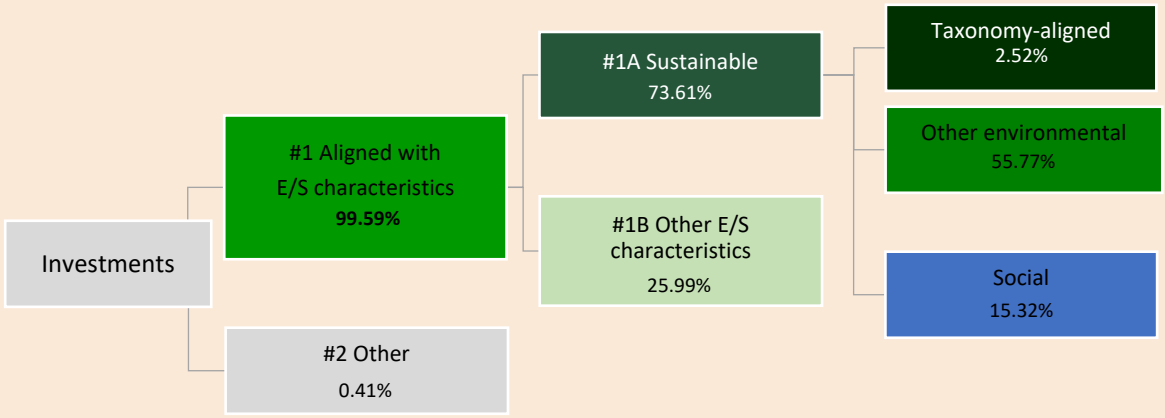
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	3.62%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	3.19%
NESTLE SA-REG	Consumer Staples	Food, Beverage & Tobacco	Switzerland	2.53%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	2.31%
SAP SE / XETRA	Information Technology	Software & Services	Germany	2.23%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.22%
ROCHE HLDG AG-GENUSS	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.16%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	1.88%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	1.58%
UNILEVER PLC (GBP)	Consumer Staples	Household & Personal Products	United Kingdom	1.57%
SIEMENS AG-REG	Industrials	Capital goods	Germany	1.46%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	1.45%
SANOFI - PARIS	Health Care	Pharmaceuticals Biotech & Life Sciences	France	1.26%
ALLIANZ SE-REG	Financials	Insurance	Germany	1.23%
DEUTSCHE TELEKOM NAM	Communication Services	Telecommunication	Germany	1.01%

(XETRA)				

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*14.76%*
Industrials	*Capital goods*	*12.04%*
Financials	*Banks*	*10.18%*
Financials	*Insurance*	*6.20%*

Consumer Staples	*Food, Beverage & Tobacco*	*5.99%*
Consumer Discretionary	*Consumer Durables & Apparel*	*5.01%*
Financials	*Financial Services*	*4.72%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*4.23%*
Materials	*Chemicals*	*3.75%*
Consumer Staples	*Household & Personal Products*	*3.47%*
Information Technology	*Software & Services*	*3.22%*
Communication Services	*Telecommunication*	*2.56%*
Industrials	*Commercial & Professional Services*	*2.53%*
Consumer Discretionary	*Automobiles & Components*	*2.33%*
Utilities	*Electric Utilities*	*2.16%*
Health Care	*Health Care Equipment & Services*	*2.10%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*1.73%*
Energy	*Oil, Gas & Consumable Fuels*	*1.43%*
Materials	*Metals & Mining*	*1.38%*
Communication Services	*Media & Entertainment*	*1.14%*
Utilities	*Multi-Utilities*	*1.13%*

Consumer Discretionary	*Consumer Services*	*1.12%*
Industrials	*Transportation*	*1.10%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.03%*
Information Technology	*Technology Hardware & Equipment*	*0.80%*
Real Estate	*REITs*	*0.77%*
Materials	*Construction Materials*	*0.68%*
Real Estate	*Real Estate Management & Development*	*0.63%*
Materials	*Paper & Forest Products*	*0.43%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.23%*
Materials	*Containers & Packaging*	*0.23%*
Utilities	*Water Utilities*	*0.21%*
Utilities	*Gas Utilities*	*0.20%*
Energy	*Energy Equipment & Services*	*0.19%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.32%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period

switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

the fund invested 2.52% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

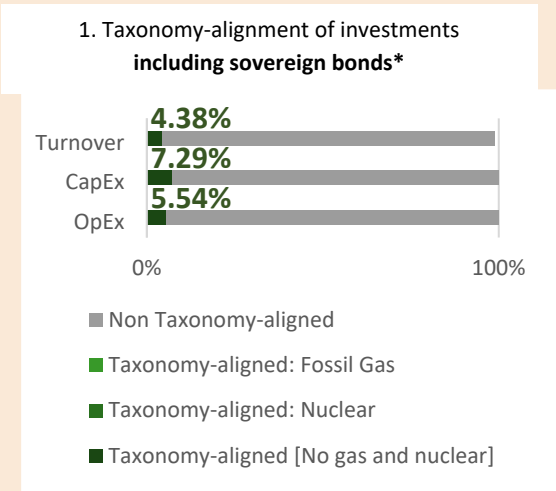
☐ In fossil gas ☐ In nuclear energy

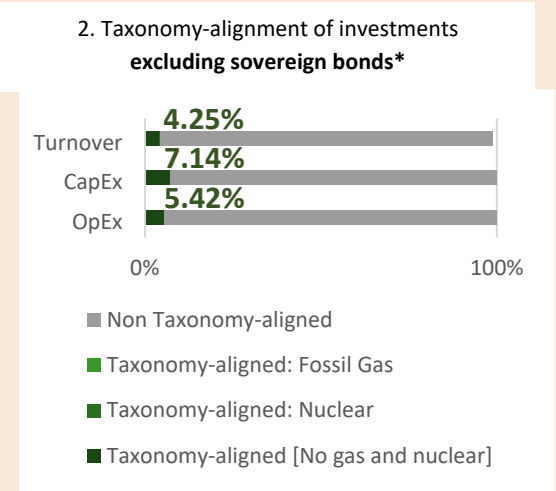
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.18% and the share of investment in enabling activities was 3.21%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 2.50%


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **55.77%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 15.32%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

STOXX Europe 600 ESG Broad Market Index is an equity index based on Stoxx Europe 600 - representing the 600 leading securities of European developed countries (the Parent Index) that applies a set of sector exclusion and ESG performance screen for security eligibility and targets a total selection of 80% of the number of securities from the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI AC FAR EAST EX JAPAN ESG LEADERS SELECT

Legal entity identifier: 5493004IAZX5OHV2CQ46

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **45.89%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI Ac Far East ex Japan ESG Leaders Select 5% Issuer Capped index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI AC Far East ex Japan ESG Leaders Select 5% Issuer Capped Net USD Index is 6.792
- the MSCI AC FAR EAST ex JAPAN Index is 6.318

… and compared to previous periods?

The previous period MSCI ESG score of the index was 6.731

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

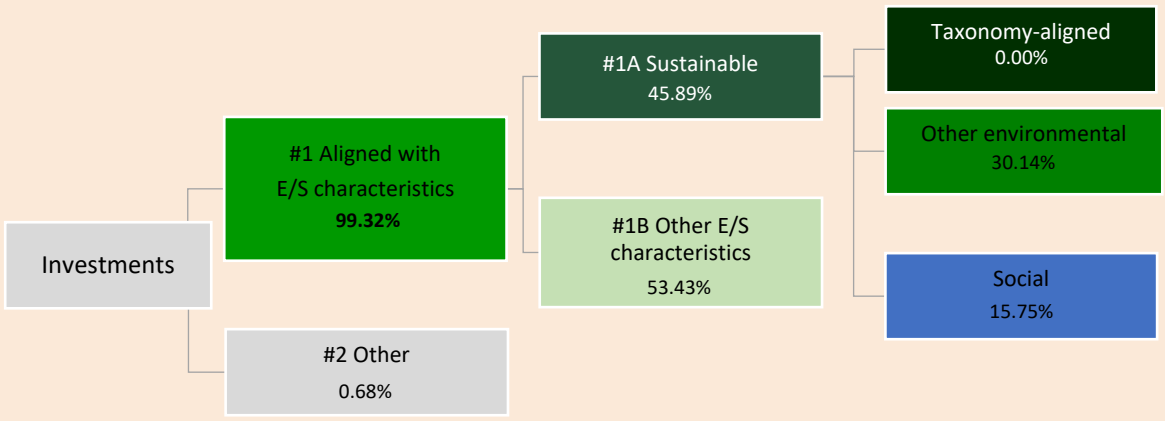
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	5.99%
TENCENT HOLDINGS LTD	Communication Services	Media & Entertainment	Cayman Islands	5.27%
AIA GROUP LTD	Financials	Insurance	Hong Kong	4.33%
TAIWAN SEMICONDUCTOR MANUFAC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	4.33%
CHINA CONSTRUCT BANK	Financials	Banks	China	3.14%
MEDIATEK INC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	2.44%
JD.COM INC-CLASS A	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	2.26%
HONG KONG EXCHANGES & CLEAR	Financials	Financial Services	Hong Kong	2.19%
IND & COMM BK OF CHINA-H	Financials	Banks	China	1.79%
OVERSEA-CHINESE BANKING CORP	Financials	Banks	Singapore	1.71%
BYD CO LTD-H	Consumer Discretionary	Automobiles & Components	China	1.67%

BANK CENTRAL ASIA PT	Financials	Banks	Indonesia	1.63%
NETEASE INC	Communication Services	Media & Entertainment	Cayman Islands	1.63%
BANK OF CHINA LTD-H	Financials	Banks	China	1.62%
BAIDU INC-CLASS A	Communication Services	Media & Entertainment	Cayman Islands	1.33%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*21.59%*
Communication Services	*Media & Entertainment*	*11.42%*

Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*9.44%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*8.00%*
Financials	*Insurance*	*6.18%*
Industrials	*Capital goods*	*5.32%*
Consumer Discretionary	*Automobiles & Components*	*4.40%*
Information Technology	*Technology Hardware & Equipment*	*4.24%*
Industrials	*Transportation*	*3.46%*
Financials	*Financial Services*	*3.18%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*2.49%*
Communication Services	*Telecommunication*	*2.27%*
Real Estate	*Real Estate Management & Development*	*2.04%*
Materials	*Chemicals*	*1.96%*
Consumer Staples	*Food, Beverage & Tobacco*	*1.80%*
Consumer Discretionary	*Consumer Durables & Apparel*	*1.80%*
Consumer Discretionary	*Consumer Services*	*1.43%*
Health Care	*Health Care Equipment & Services*	*1.37%*
Materials	*Metals & Mining*	*1.25%*

Consumer Staples	*Consumer Staples Distribution & Retail*	*1.16%*
Real Estate	*REITs*	*0.80%*
Utilities	*Gas Utilities*	*0.77%*
Energy	*Oil, Gas & Consumable Fuels*	*0.73%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.53%*
Consumer Staples	*Household & Personal Products*	*0.52%*
Materials	*Construction Materials*	*0.51%*
Utilities	*Multi-Utilities*	*0.32%*
Information Technology	*Software & Services*	*0.29%*
Utilities	*Electric Utilities*	*0.18%*
Utilities	*Water Utilities*	*0.06%*
Materials	*Containers & Packaging*	*0.06%*
Industrials	*Commercial & Professional Services*	*0.03%*
Energy	*Energy Equipment & Services*	*0.00%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.39%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

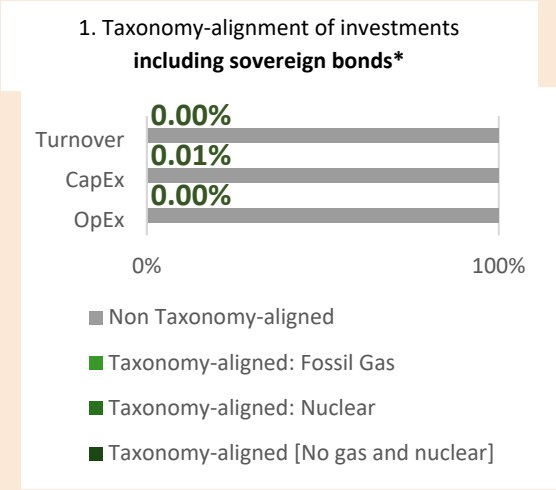
☐ In fossil gas ☐ In nuclear energy

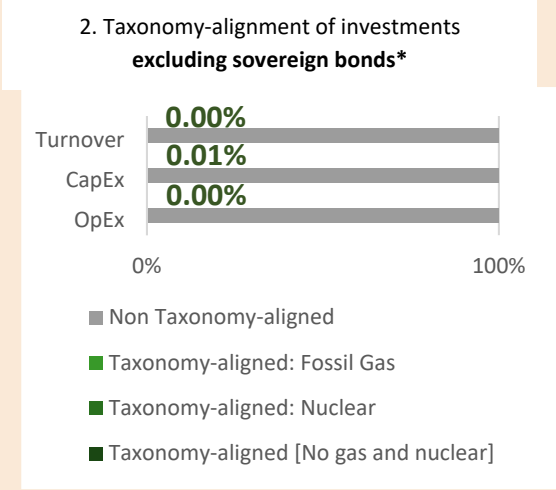
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in

enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **30.14%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 15.75%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Ac Far East ex Japan ESG Leaders Select 5% Issuer Capped index is an equity index based on the MSCI AC Far East ex Japan Index (the Parent Index), representative of the large and mid-cap markets across 2 Developed Markets (excluding Japan) and 7 Emerging Markets countries in the Far East, and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI CHINA ESG LEADERS SELECT

Legal entity identifier: 213800YL23YUT5FBRB63

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **31.07%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI China ESG Leaders Select 5% Issuer Capped Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI China ESG Leaders Select 5% Issuer Capped Net USD Index is 6.25
- the MSCI China Index is 4.924

… and compared to previous periods?

The previous period MSCI ESG score of the index was 6.206

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

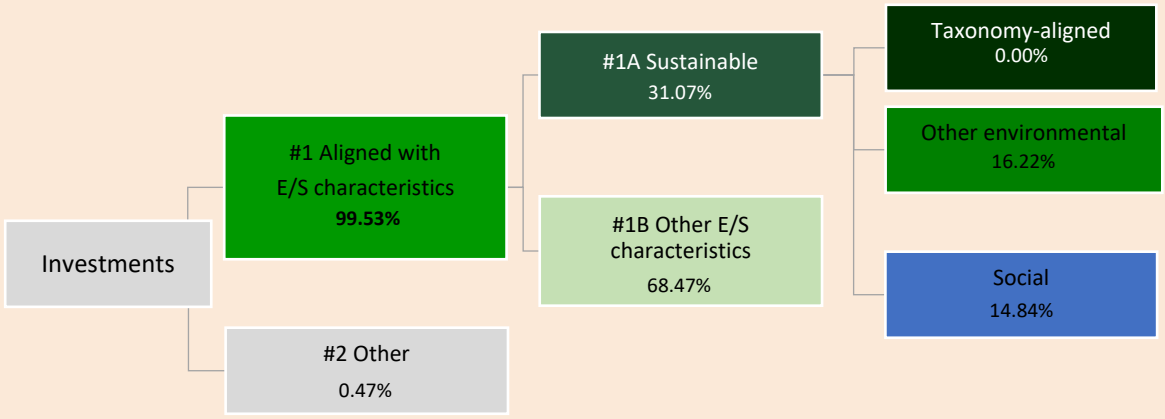
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
JD.COM INC-CLASS A	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	6.11%
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	5.54%
TENCENT HOLDINGS LTD	Communication Services	Media & Entertainment	Cayman Islands	4.87%
BYD CO LTD-H	Consumer Discretionary	Automobiles & Components	China	4.37%
NETEASE INC	Communication Services	Media & Entertainment	Cayman Islands	4.30%
BANK OF CHINA LTD-H	Financials	Banks	China	4.16%
CHINA CONSTRUCT BANK	Financials	Banks	China	4.15%
IND & COMM BK OF CHINA-H	Financials	Banks	China	3.71%
BAIDU INC-CLASS A	Communication Services	Media & Entertainment	Cayman Islands	3.56%
CHINA MERCHANTS BK H	Financials	Banks	China	2.22%
YUM CHINA HOLDINGS INC	Consumer Discretionary	Consumer Services	United States	2.02%
LI AUTO INC-CLASS A	Consumer Discretionary	Automobiles & Components	Cayman Islands	1.98%

KUAISHOU TECHNOLOGY	Communication Services	Media & Entertainment	Cayman Islands	1.90%
CHINA PETROLEUM CHEM	Energy	Oil, Gas & Consumable Fuels	China	1.75%
AGRICULTURAL BANK OF CHINA-H	Financials	Banks	China	1.49%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*18.12%*
Communication Services	*Media & Entertainment*	*17.86%*

Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*13.36%*
Consumer Discretionary	*Automobiles & Components*	*11.05%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*4.58%*
Information Technology	*Technology Hardware & Equipment*	*4.04%*
Real Estate	*Real Estate Management & Development*	*3.65%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.54%*
Consumer Discretionary	*Consumer Services*	*3.26%*
Industrials	*Capital goods*	*3.13%*
Industrials	*Transportation*	*2.81%*
Consumer Discretionary	*Consumer Durables & Apparel*	*2.44%*
Energy	*Oil, Gas & Consumable Fuels*	*1.96%*
Utilities	*Gas Utilities*	*1.64%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.06%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*0.99%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.86%*
Financials	*Financial Services*	*0.84%*

Materials	*Metals & Mining*	*0.82%*
Materials	*Construction Materials*	*0.81%*
Information Technology	*Software & Services*	*0.81%*
Materials	*Chemicals*	*0.65%*
Health Care	*Health Care Equipment & Services*	*0.54%*
Consumer Staples	*Household & Personal Products*	*0.51%*
Utilities	*Water Utilities*	*0.15%*
Energy	*Energy Equipment & Services*	*0.05%*
Industrials	*Commercial & Professional Services*	*0.03%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.41%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

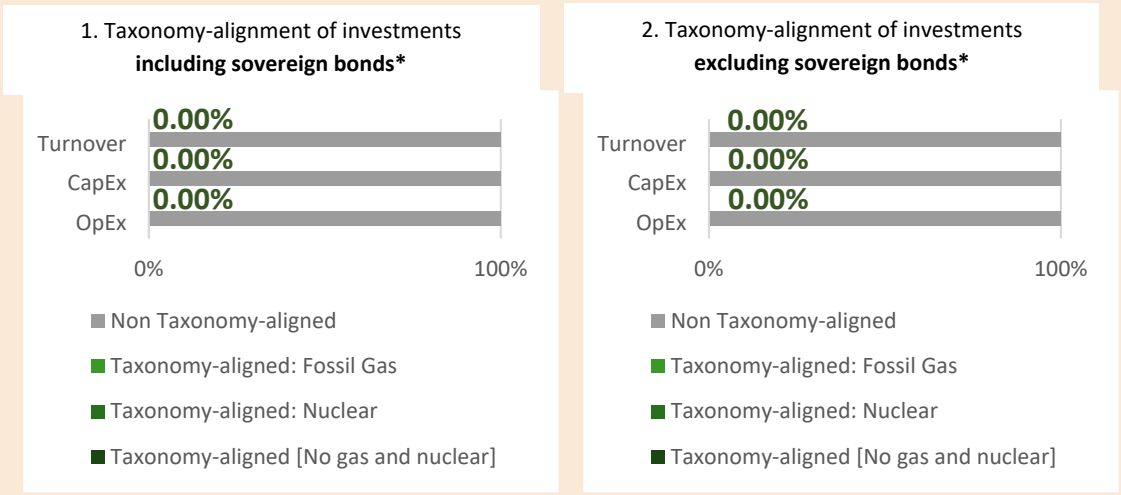
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **16.22%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.84%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI China ESG Leaders Select 5% Issuer Capped Index is an equity index based on the MSCI China Index (Parent Index) representative of large and mid-cap stocks of China equity universe across China A shares, H shares, B shares, Red chips, P chips and foreign listings (e.g. ADRs) and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT

Legal entity identifier: 213800J6GAIQJ1OPP251

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **54.69%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI EM ex China Region ESG Leaders Select 5% Issuer Capped. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

financial product are attained.

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI EM ex China ESG Leaders Select 5% Issuer Capped Net USD Index is 6.79
- the MSCI EM Ex China Index is 6.209

… and compared to previous periods?

The previous period MSCI ESG score of the index was 6.609

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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What were the top investments of this financial product?

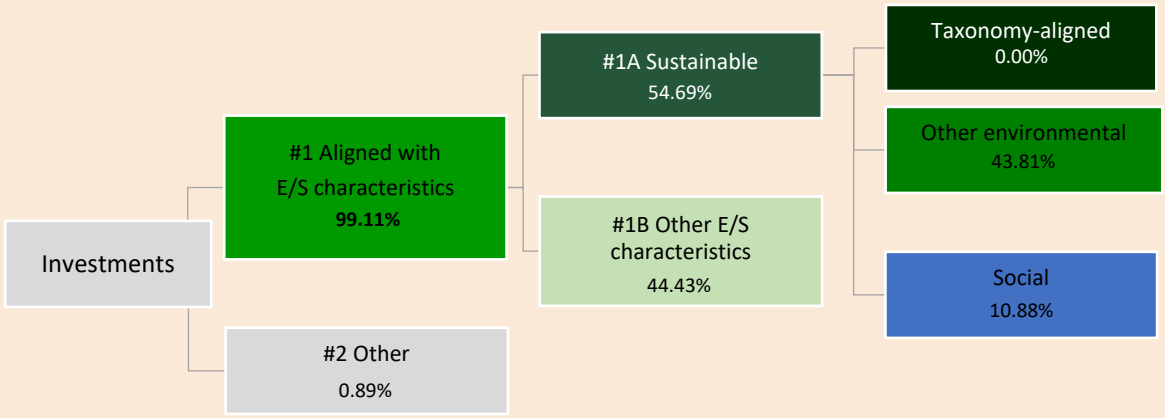
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
TAIWAN SEMICONDUCTOR MANUFAC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	4.79%
RELIANCE INDUSTRIES LTD	Energy	Oil, Gas & Consumable Fuels	India	4.14%
HDFC BANK LIMITED	Financials	Banks	India	3.40%
INFOSYS LTD	Information Technology	Software & Services	India	2.87%
MEDIATEK INC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	2.18%
NASPERS LTD-N SHS	Consumer Discretionary	Consumer Discretionary Distribution & Retail	South Africa	1.68%
BANK CENTRAL ASIA PT	Financials	Banks	Indonesia	1.47%
MAHINDRA & MAHINDRA LTD	Consumer Discretionary	Automobiles & Components	India	1.33%
AXIS BANK LTD	Financials	Banks	India	1.30%
ITAU UNIBANCO HO-PFD	Financials	Banks	Brazil	1.24%
SAUDI ARABIAN OIL CO	Energy	Oil, Gas & Consumable Fuels	Saudi Arabia	1.21%
HINDUSTAN UNILEVER	Consumer Staples	Household & Personal Products	India	1.12%
FIRSTRAND LTD	Financials	Financial Services	South Africa	0.94%
KOTAK	Financials	Banks	India	0.93%

MAHINDRA BANK LTD				
KUWAIT FINANCE HOUSE	Financials	Banks	Kuwait	0.93%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*26.59%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*7.71%*
Energy	*Oil, Gas & Consumable Fuels*	*6.49%*

Industrials	*Capital goods*	*5.27%*
Communication Services	*Telecommunication*	*4.45%*
Materials	*Chemicals*	*3.94%*
Information Technology	*Software & Services*	*3.77%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.57%*
Industrials	*Transportation*	*3.46%*
Consumer Discretionary	*Automobiles & Components*	*3.22%*
Materials	*Metals & Mining*	*3.10%*
Financials	*Insurance*	*2.51%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.51%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*2.50%*
Information Technology	*Technology Hardware & Equipment*	*2.41%*
Health Care	*Health Care Equipment & Services*	*2.30%*
Real Estate	*Real Estate Management & Development*	*1.90%*
Consumer Staples	*Household & Personal Products*	*1.88%*
Utilities	*Electric Utilities*	*1.67%*
Financials	*Financial Services*	*1.66%*

Communication Services	*Media & Entertainment*	*1.50%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*1.45%*
Consumer Discretionary	*Consumer Durables & Apparel*	*1.36%*
Utilities	*Independent Power & Renewable Electricity Producers*	*1.28%*
Consumer Discretionary	*Consumer Services*	*1.28%*
Materials	*Construction Materials*	*0.61%*
Utilities	*Gas Utilities*	*0.40%*
Materials	*Containers & Packaging*	*0.18%*
Utilities	*Multi-Utilities*	*0.17%*
Real Estate	*REITs*	*0.14%*
Materials	*Paper & Forest Products*	*0.07%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.46%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
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☐ Yes:

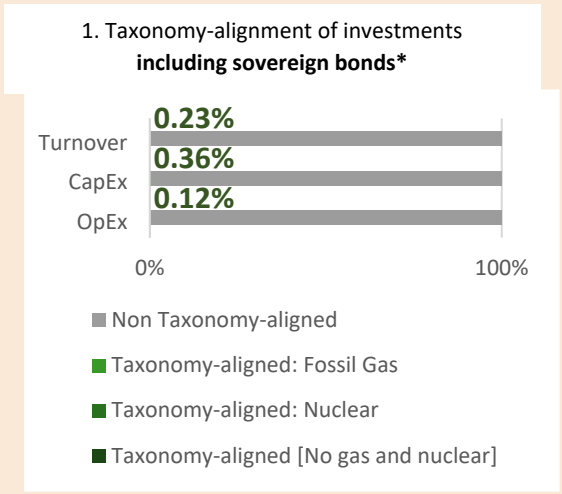
☐ In fossil gas ☐ In nuclear energy

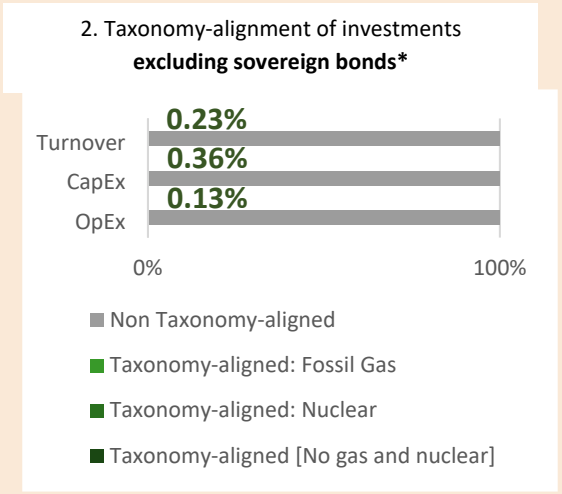
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 0.09%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.03%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **43.81%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 10.88%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EM ex China Region ESG Leaders Select 5% Issuer Capped is an equity index based on the MSCI Emerging Markets ex China Index (Parent Index) representative of large and mid-cap stocks across 26 of the 27 Emerging Markets (EM) countries (as of January 2021) excluding China and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EMERGING ESG LEADERS

Legal entity identifier: 213800CMYD4SG29DTC94

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **46.65%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI EM ESG Leaders 5% Issuer Capped Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the MSCI EM ESG Leaders 5% Issuer Capped Index is 6.598
- the MSCI ESG score of the MSCI Emerging Markets Index ("Parent Index") is 5.895

… and compared to previous periods?

The previous period MSCI ESG score of the index was 6.494

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

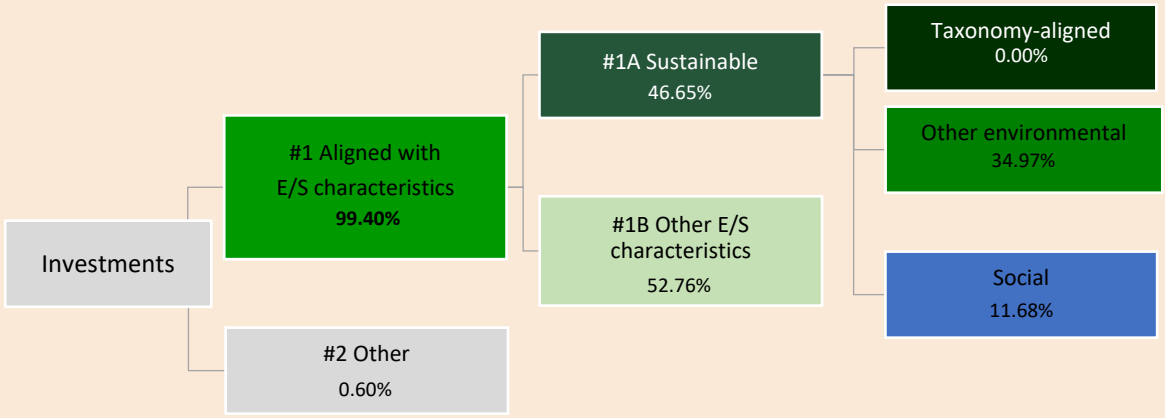
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	5.60%
TENCENT HOLDINGS LTD	Communication Services	Media & Entertainment	Cayman Islands	5.50%
TAIWAN SEMICONDUCTOR MANUFAC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	4.54%
RELIANCE INDUSTRIES LTD	Energy	Oil, Gas & Consumable Fuels	India	2.80%
HDFC BANK LIMITED	Financials	Banks	India	2.29%
INFOSYS LTD	Information Technology	Software & Services	India	1.94%
CHINA CONSTRUCT BANK	Financials	Banks	China	1.89%
MEDIATEK INC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	1.47%
JD.COM INC-CLASS A	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	1.38%
BHARTI AIRTEL LTD	Communication Services	Telecommunication	India	1.36%
NASPERS LTD-N SHS	Consumer Discretionary	Consumer Discretionary	South Africa	1.13%

		Distribution & Retail		
IND & COMM BK OF CHINA-H	Financials	Banks	China	1.08%
BYD CO LTD-H	Consumer Discretionary	Automobiles & Components	China	0.99%
NETEASE INC	Communication Services	Media & Entertainment	Cayman Islands	0.98%
MAHINDRA & MAHINDRA LTD	Consumer Discretionary	Automobiles & Components	India	0.90%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*21.96%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*9.75%*

Communication Services	*Media & Entertainment*	*9.46%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*6.51%*
Energy	*Oil, Gas & Consumable Fuels*	*4.79%*
Communication Services	*Telecommunication*	*4.65%*
Consumer Discretionary	*Automobiles & Components*	*4.27%*
Industrials	*Capital goods*	*4.27%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.07%*
Industrials	*Transportation*	*3.01%*
Materials	*Chemicals*	*2.87%*
Information Technology	*Software & Services*	*2.63%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*2.54%*
Information Technology	*Technology Hardware & Equipment*	*2.22%*
Real Estate	*Real Estate Management & Development*	*1.95%*
Materials	*Metals & Mining*	*1.84%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.78%*
Financials	*Insurance*	*1.70%*
Consumer Discretionary	*Consumer Services*	*1.59%*

Health Care	*Health Care Equipment & Services*	*1.45%*
Financials	*Financial Services*	*1.30%*
Consumer Staples	*Household & Personal Products*	*1.28%*
Utilities	*Electric Utilities*	*1.15%*
Utilities	*Independent Power & Renewable Electricity Producers*	*1.07%*
Consumer Discretionary	*Consumer Durables & Apparel*	*0.86%*
Utilities	*Gas Utilities*	*0.64%*
Materials	*Construction Materials*	*0.57%*
Materials	*Containers & Packaging*	*0.12%*
Utilities	*Multi-Utilities*	*0.10%*
Real Estate	*REITs*	*0.08%*
Materials	*Paper & Forest Products*	*0.05%*
Utilities	*Water Utilities*	*0.04%*
Energy	*Energy Equipment & Services*	*0.02%*
Industrials	*Commercial & Professional Services*	*0.01%*
Forex	*Forex*	*0.00%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.40%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

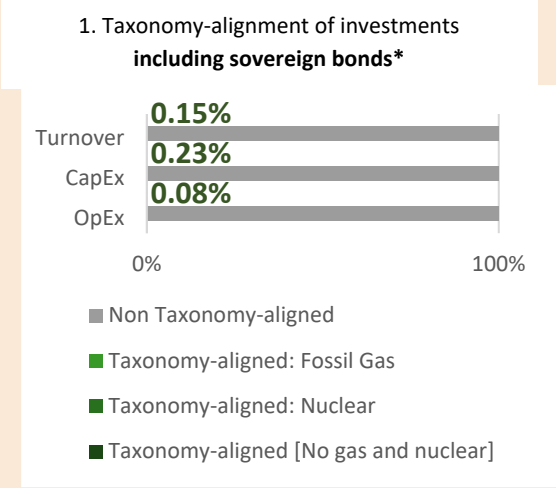
☐ In fossil gas ☐ In nuclear energy

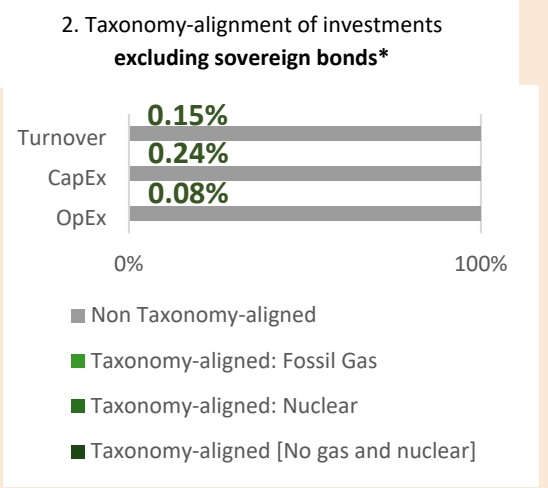
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in

enabling activities was 0.06%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.02%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **34.97%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.68%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EM ESG Leaders 5% Issuer Capped Index is an equity index based on the MSCI Emerging Markets Index (Parent Index), representative of the large and mid-cap securities of 27 emerging countries (as of November 2021) and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EMU ESG LEADERS SELECT

Legal entity identifier: 2221007ZZU8XN39KWS32

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **85.92%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are net through the tracking of the MSCI EMU ESG Leaders Select 5% Issuer Capped Index. The investment objective of the Product is to track an Index, which is based on a Parent mIndex. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI EMU ESG Leaders Select 5% Issuer Capped Net EUR is 8.625
- the MSCI EMU Index is 7.85

… and compared to previous periods?

The previous period MSCI ESG score of the index was 8.644

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

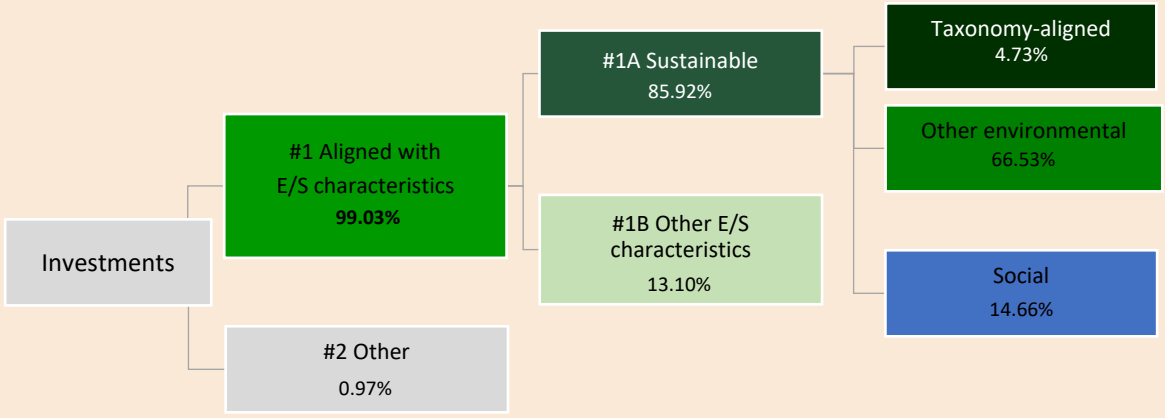
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
SCHNEIDER ELECT SE	Industrials	Capital goods	France	5.02%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	4.85%
TOTALENERGIES SE PARIS	Energy	Oil, Gas & Consumable Fuels	France	4.50%
AIR LIQUIDE PRIME FID 02	Materials	Chemicals	France	4.27%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.27%
L OREAL PRIME FID	Consumer Staples	Household & Personal Products	France	4.01%
IBERDROLA SA	Utilities	Electric Utilities	Spain	3.82%
HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables & Apparel	France	3.15%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	2.98%
AXA SA	Financials	Insurance	France	2.83%
BNP PARIBAS	Financials	Banks	France	2.82%
ENEL SPA	Utilities	Electric Utilities	Italy	2.63%
INTESA SANPAOLO	Financials	Banks	Italy	2.53%
PROSUS NV	Consumer Discretionary	Consumer Discretionary	Netherlands	2.51%

		Distribution & Retail		
ING GROEP NV	Financials	Banks	Netherlands	2.42%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Consumer Discretionary	*Consumer Durables & Apparel*	*11.33%*
Financials	*Banks*	*11.14%*
Industrials	*Capital goods*	*10.29%*
Financials	*Insurance*	*9.41%*

Materials	*Chemicals*	*7.02%*
Utilities	*Electric Utilities*	*6.99%*
Energy	*Oil, Gas & Consumable Fuels*	*6.09%*
Consumer Staples	*Household & Personal Products*	*5.96%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*5.09%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.53%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*2.80%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*2.20%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*2.15%*
Financials	*Financial Services*	*2.11%*
Communication Services	*Media & Entertainment*	*1.88%*
Communication Services	*Telecommunication*	*1.83%*
Industrials	*Commercial & Professional Services*	*1.69%*
Consumer Discretionary	*Consumer Services*	*1.32%*
Consumer Discretionary	*Automobiles & Components*	*1.12%*
Information Technology	*Software & Services*	*1.07%*
Materials	*Paper & Forest Products*	*1.02%*

Information Technology	*Technology Hardware & Equipment*	*0.94%*
Materials	*Construction Materials*	*0.60%*
Industrials	*Transportation*	*0.57%*
Real Estate	*REITs*	*0.54%*
Real Estate	*Real Estate Management & Development*	*0.32%*
Forex	*Forex*	*0.00%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.97%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 4.73% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

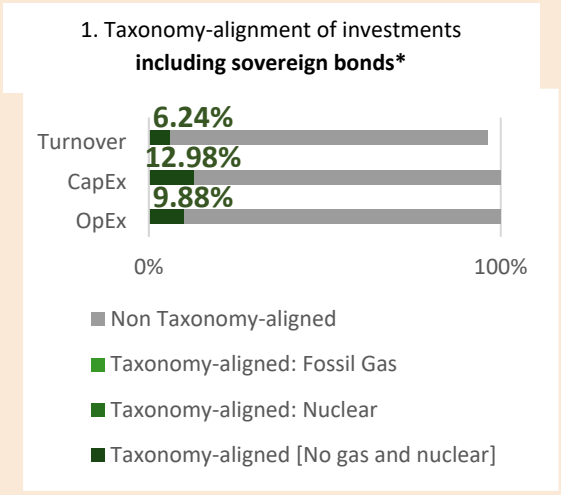
☒ No

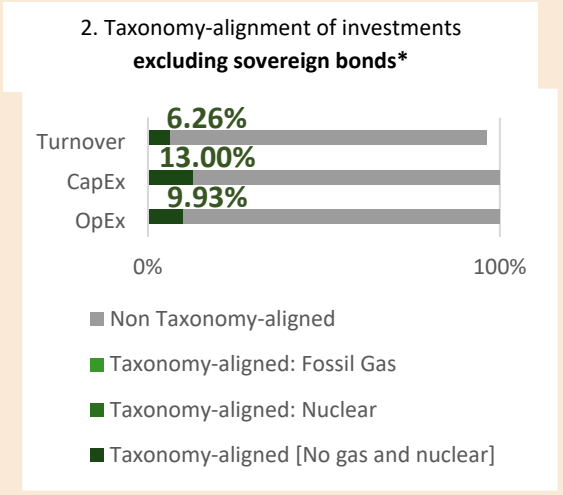
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.04% and the share of investment in enabling activities was 4.66%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 5.61%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **66.53%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.66%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EMU ESG Leaders Select 5% Issuer Capped Index is an equity index based on the MSCI EMU Index (Parent Index), representative of the large and mid-cap stocks across 10 developed countries (as of September 2020) in the European Economic and Monetary Union (EMU) and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI USA ESG LEADERS SELECT

Legal entity identifier: 2138003G3CHCAIBE6B94

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **44.60%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI USA ESG Leaders Select 5% Issuer Capped Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the MSCI USA ESG Leaders Select 5% Issuer Capped Index is 7.495
- the MSCI ESG score of the MSCI USA Index ("Parent Index") is 6.674

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.495

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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What were the top investments of this financial product?

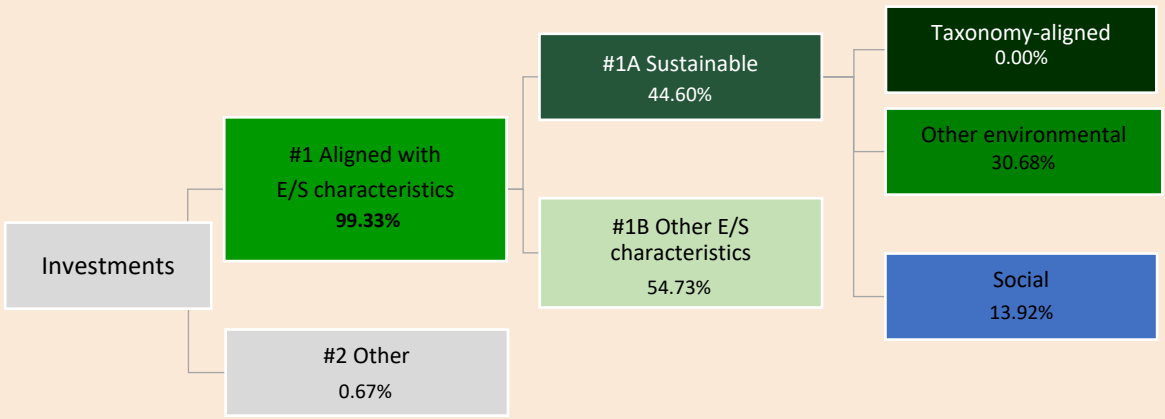
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	4.87%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.59%
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	3.48%
ELI LILLY & CO	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	3.32%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	2.55%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.21%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	2.01%
MASTERCARD INC-CL A	Financials	Financial Services	United States	1.90%
PROCTER & GAMBLE CO/THE	Consumer Staples	Household & Personal Products	United States	1.90%
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	1.86%
COCA-COLA CO/THE	Consumer Staples	Food, Beverage & Tobacco	United States	1.36%
ADVANCED MICRO DEVICES	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.24%
SALESFORCE COM	Information Technology	Software & Services	United States	1.23%

THERMO FISHER SCIENTIFIC INC	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	1.09%
PEPSICO INC	Consumer Staples	Food, Beverage & Tobacco	United States	1.09%

What was the proportion of sustainability-related investments?

What was the asset allocation?



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The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Software & Services*	*13.82%*
Financials	*Financial Services*	*11.01%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*9.63%*

Information Technology	*Semiconductors & Semiconductor Equipment*	*9.18%*
Communication Services	*Media & Entertainment*	*6.98%*
Industrials	*Capital goods*	*6.26%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*5.43%*
Health Care	*Health Care Equipment & Services*	*4.17%*
Consumer Discretionary	*Automobiles & Components*	*3.61%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.35%*
Financials	*Insurance*	*2.80%*
Consumer Staples	*Household & Personal Products*	*2.71%*
Real Estate	*REITs*	*2.68%*
Consumer Discretionary	*Consumer Services*	*2.22%*
Materials	*Chemicals*	*2.06%*
Industrials	*Transportation*	*1.94%*
Energy	*Oil, Gas & Consumable Fuels*	*1.60%*
Industrials	*Commercial & Professional Services*	*1.46%*
Consumer Discretionary	*Consumer Durables & Apparel*	*1.43%*
Financials	*Banks*	*1.30%*

Communication Services	*Telecommunication*	*0.87%*
Information Technology	*Technology Hardware & Equipment*	*0.87%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*0.58%*
Energy	*Energy Equipment & Services*	*0.56%*
Materials	*Metals & Mining*	*0.53%*
Utilities	*Multi-Utilities*	*0.48%*
Materials	*Construction Materials*	*0.46%*
Utilities	*Electric Utilities*	*0.39%*
Materials	*Containers & Packaging*	*0.37%*
Utilities	*Water Utilities*	*0.18%*
Real Estate	*Real Estate Management & Development*	*0.18%*
Forex	*Forex*	*0.11%*
Utilities	*Gas Utilities*	*0.10%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.67%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

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Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

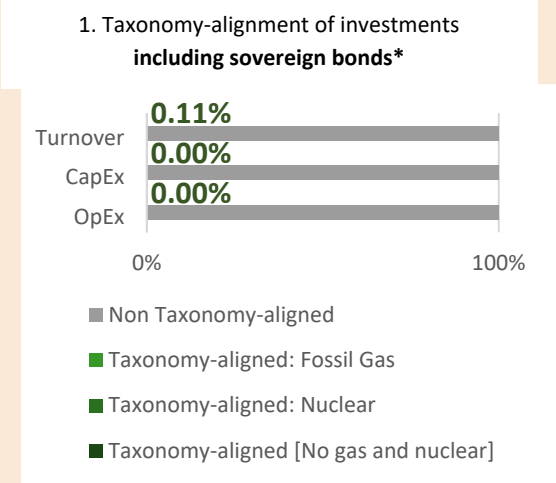
☐ In fossil gas ☐ In nuclear energy

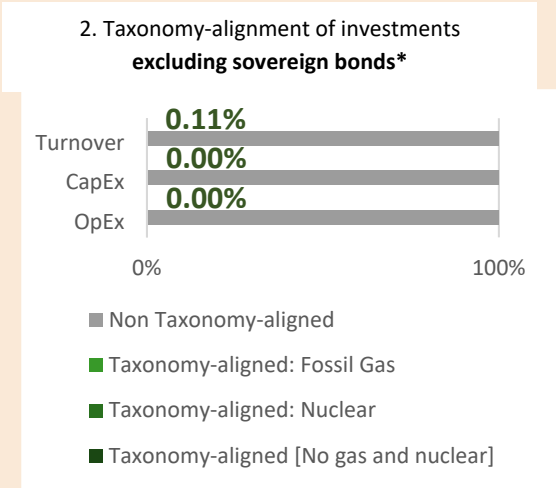
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **30.68%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.92%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI USA ESG Leaders Select 5% Issuer Capped Index is an equity index based on the MSCI USA Index (Parent Index), representative of the large and mid-cap securities of the US market and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI WORLD ESG LEADERS SELECT

Legal entity identifier: 213800PRSOJ2FG7X8887

Environmental and/or social characteristics

This report is based on the sub-fund's portfolio composition as of 13th November 2023, before the liquidation process started.

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 53.07% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI WORLD ESG LEADERS SELECT 5% Issuer Capped Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the MSCI WORLD ESG LEADERS SELECT 5% Issuer Capped Index is **7.797**
- the MSCI ESG score of the MSCI World Index (Parent Index) is **6.9**

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.783

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

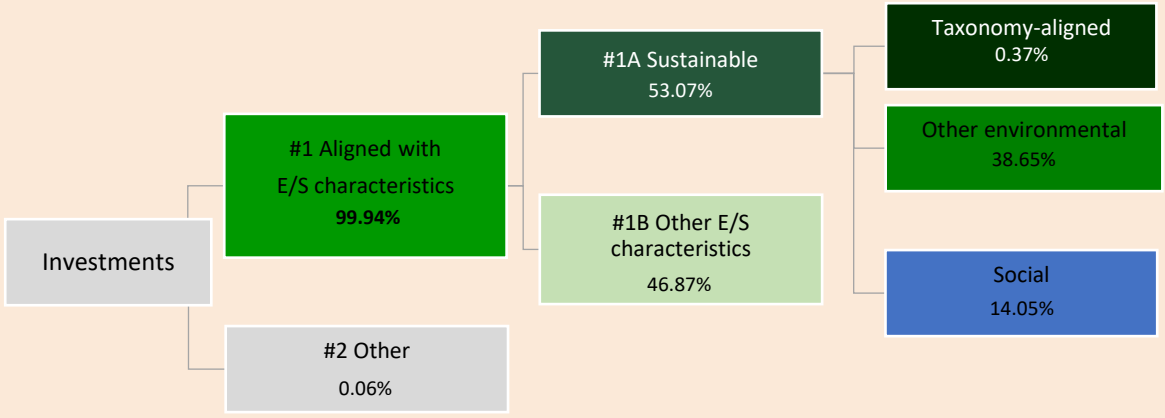
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 13/11/2023**

Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	USA	5.72%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	USA	4.43%
ALPHABET INC CL A	Communication Services	Media & Entertainment	USA	2.73%
ALPHABET INC CL C	Communication Services	Media & Entertainment	USA	2.46%
TESLA INC	Consumer Discretionary	Automobiles & Components	USA	2.35%
ELI LILLY & CO	Health Care	Pharmaceuticals Biotec & Life Sciences	USA	1.82%
VISA INC-CLASS A SHARES	Financials	Financial Services	USA	1.46%
PROCTER & GAMBLE CO/THE	Consumer Staples	Household & Personal Products	USA	1.33%
MASTERCARD INC-CL A	Financials	Financial Services	USA	1.23%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotec & Life Sciences	DENMARK	1.18%
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary	USA	1.07%

		Distribution & Retail		
ADOBE INC	Information Technology	Software & Services	USA	0.99%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	NETHERLANDS	0.97%
ABBVIE INC	Health Care	Pharmaceuticals Biotec & Life Sciences	USA	0.90%
COCA-COLA CO/THE	Consumer Staples	Food, Beverage & Tobacco	USA	0.86%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*

Information Technology	Software & Services	12.27%
Health Care	Pharmaceuticals Biotec & Life Sciences	9.94%
Information Technology	Semiconductors & Semiconductor Equipment	8.14%
Financials	Financial Services	7.42%
Communication Services	Media & Entertainment	7.29%
Industrials	Capital Goods	6.77%
Financials	Banks	3.99%
Financials	Insurance	3.93%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.51%
Health Care	Health Care Equipment & Services	3.43%
Consumer Staples	Household & Personal Products	3.15%
Consumer Discretionary	Consumer Durables & Apparel	3.03%
Consumer Staples	Food, Beverage & Tobacco	3.01%
Consumer Discretionary	Automobiles & Components	3.00%
Materials	Chemicals	2.79%
Industrials	Transportation	2.50%

Energy	Oil, Gas & Consumable Fuels	2.49%
Industrials	Commercial & Professional Services	2.04%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.94%
Consumer Discretionary	Consumer Services	1.58%
Communication Services	Telecommunication Services	1.40%
Materials	Metals & Mining	1.02%
Consumer Staples	Consumer Staples Distribution & Retail	0.86%
Information Technology	Technology Hardware & Equipment	0.85%
Utilities	Electric Utilities	0.79%
Energy	Energy Equipment & Services	0.58%
Real Estate	Real Estate Management & Development	0.47%
Utilities	Multi-Utilities	0.45%
Materials	Construction Materials	0.35%
Materials	Containers & Packaging	0.30%
Utilities	Gas Utilities	0.18%
Materials	Paper & Forest Products	0.15%

Utilities	Water Utilities	0.11%
Utilities	Independent Power&Renewable Electricity Producers	0.06%
Forex	Forex	0.00%
Other	Other	0.00%
Cash	Cash	0.22%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.37% in sustainable investments aligned with the EU Taxonomy.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

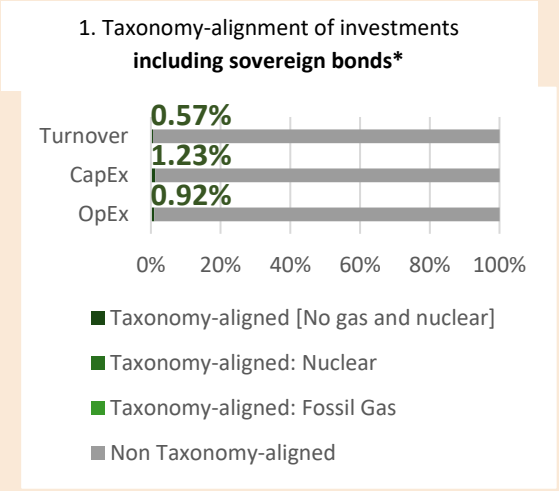
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

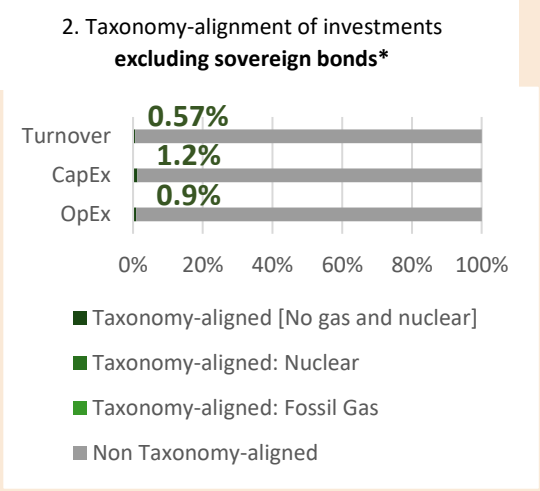
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financialproduct including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 13/11/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.41%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.56%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **38.65%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.05%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI WORLD ESG LEADERS SELECT 5% Issuer Capped Index is an equity index based on the MSCI World Index (Parent Index), representative of the large and mid-cap securities of the 23 developed countries and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EMU ESG UNIVERSAL SELECT

Legal entity identifier: 2138005S5JAYPLESDA45

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

This report is based on the sub-fund's portfolio composition as of 2nd May 2024, before it merged into Amundi MSCI EMU ESG CTB Net Zero Ambition.

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **76.62%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, **MSCI EMU ESG UNIVERSAL SELECT** is an equity index based on the MSCI EMU Index ("Parent Index"), representative of the large and mid- ap securities of the 10 developed countries in the European Economic and Monetary Union. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance ("ESG") metrics. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the MSCI EMU ESG UNIVERSAL SELECT Index is 8.229
- the MSCI ESG score of the MSCI EMU Index ("Parent Index") is 7.8

- ***… and compared to previous periods?***

The previous period MSCI ESG score of the index was 8.244

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee

environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

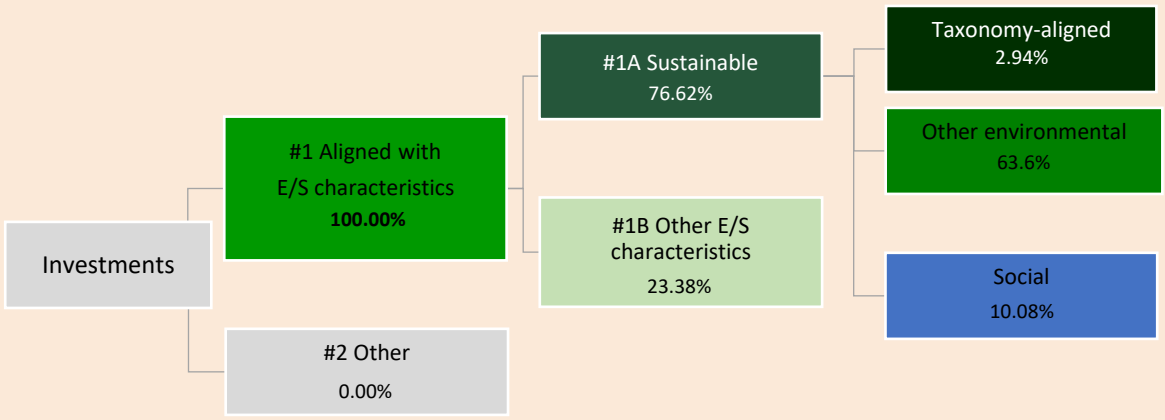
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 02/05/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	NETHERLANDS	5.85%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	FRANCE	4.85%
SAP SE / XETRA	Information Technology	Software & Services	GERMANY	4.62%
SIEMENS AG-REG	Industrials	Capital Goods	GERMANY	3.50%
SCHNEIDER ELECT SE	Industrials	Capital Goods	USA	3.05%
ALLIANZ SE-REG	Financials	Insurance	GERMANY	2.12%
L OREAL	Consumer Staples	Household & Personal Products	FRANCE	2.07%
BANCO SANTANDER SA	Financials	Banks	SPAIN	1.94%
IBERDROLA SA	Utilities	Electric Utilities	SPAIN	1.87%
BNP PARIBAS	Financials	Banks	FRANCE	1.86%

HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables & Apparel	FRANCE	1.86%
AXA SA	Financials	Insurance	FRANCE	1.51%
ING GROEP NV	Financials	Banks	NETHERLANDS	1.50%
UNICREDIT SPA	Financials	Banks	ITALY	1.47%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	GERMANY	1.47%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	Banks	13.42%
Industrials	Capital Goods	12.80%
Consumer Discretionary	Consumer Durables & Apparel	8.79%

Information Technology	Semiconductors & Semiconductor Equipment	8.53%
Financials	Insurance	7.51%
Information Technology	Software & Services	5.78%
Consumer Staples	Food, Beverage & Tobacco	4.75%
Utilities	Electric Utilities	4.07%
Health Care	Pharmaceuticals Biotec & Life Sciences	3.83%
Consumer Discretionary	Automobiles & Components	3.80%
Materials	Chemicals	3.45%
Consumer Staples	Household & Personal Products	2.77%
Financials	Financial Services	2.61%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.42%
Communication Services	Telecommunication Services	2.39%
Industrials	Transportation	1.58%
Utilities	Multi-Utilities	1.47%
Communication Services	Media & Entertainment	1.39%
Industrials	Commercial & Professional Services	1.34%
Health Care	Health Care Equipment & Services	1.31%
Consumer Staples	Consumer Staples Distribution & Retail	1.13%

Consumer Discretionary	Consumer Services	1.10%
Materials	Paper & Forest Products	0.66%
Real Estate	Equity Real Estate Investment Trusts (REITs)	0.58%
Information Technology	Technology Hardware & Equipment	0.48%
Energy	Oil, Gas & Consumable Fuels	0.48%
Real Estate	Real Estate Management & Development	0.36%
Materials	Construction Materials	0.35%
Utilities	Gas Utilities	0.32%
Materials	Containers & Packaging	0.30%
Utilities	Independent Power&Renewable Electricity Producers	0.11%
Energy	Energy Equipment & Services	0.10%
Materials	Metals & Mining	0.03%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.94 % in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

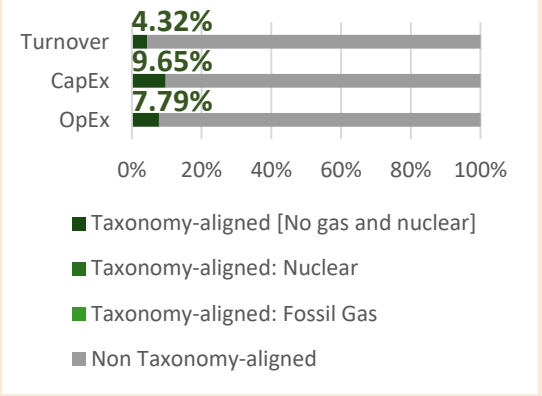
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

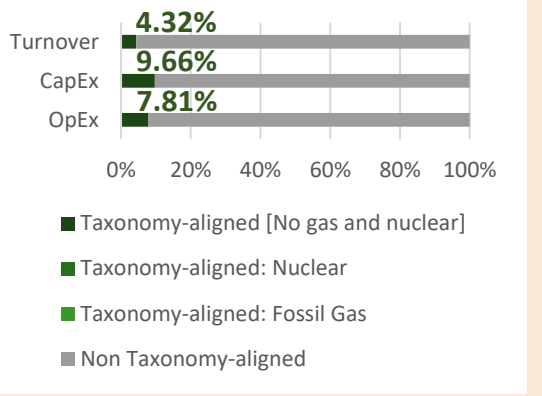
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financialproduct including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments **including sovereign bonds***



2. Taxonomy-alignment of investments **excluding sovereign bonds***



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 02/05/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.06% and the share of investment in enabling activities was 3.09%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 4.19%

are sustainable investments with an

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **63.6%** at the end of the period.

environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 10.08%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EMU ESG UNIVERSAL SELECT is an equity index based on the MSCI EMU Index (Parent Index), representative of the large and mid- ap securities of the 10 developed countries in the European Economic and Monetary Union. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance (ESG) metrics.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EUROPE ESG UNIVERSAL SELECT

Legal entity identifier: 213800RNWZ7POOYTHT64

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

This report is based on the sub-fund's portfolio composition as of 1st March 2024, before the liquidation process started.

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [X] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [X] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 72.6% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [X] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, **MSCI Europe ESG UNIVERSAL SELECT** which is an equity index based on the MSCI Europe Index ("Parent Index"), representative of the large and mid-cap securities of the 15 developed European countries. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance ("ESG") metrics. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the MSCI Europe ESG UNIVERSAL SELECT Index is 8.248
- the MSCI ESG score of the MSCI Europe Index ("Parent Index") is 7.9

- ***… and compared to previous periods?***

The previous period MSCI ESG score of the index was 8.26

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
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  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.

What were the top investments of this financial product?

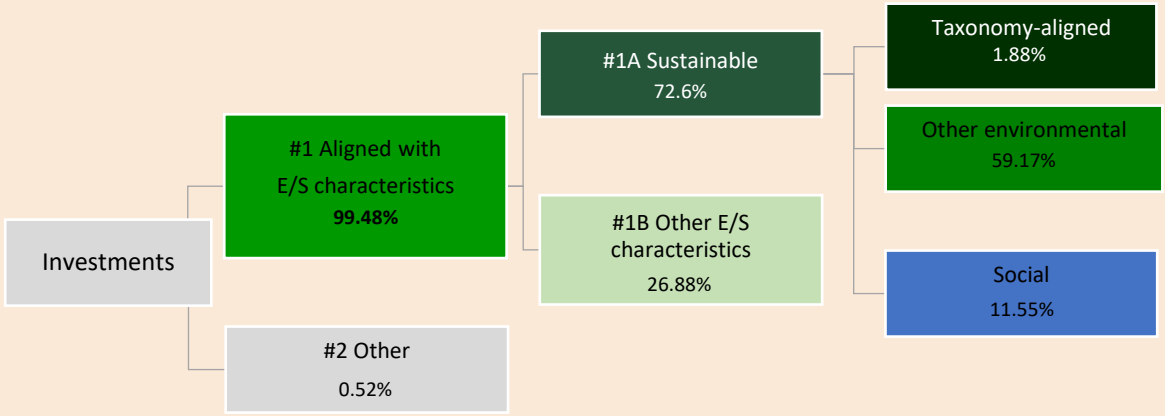
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/10/2023 to 01/03/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
MONDI PLC GBP	Materials	Paper & Forest Products	UNITED KINGDOM	8.45%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotec & Life Sciences	DENMARK	4.34%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	NETHERLANDS	4.19%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	FRANCE	2.71%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotec & Life Sciences	SWITZERLAND	2.24%
ASTRAZENEC A GBP	Health Care	Pharmaceuticals Biotec & Life Sciences	UNITED KINGDOM	2.12%
SAP SE / XETRA	Information Technology	Software & Services	GERMANY	2.11%

HSBC HOLDING PLC GBP	Financials	Banks	UNITED KINGDOM	1.62%
SIEMENS AG-REG	Industrials	Capital Goods	GERMANY	1.61%
SCHNEIDER ELECT SE	Industrials	Capital Goods	FRANCE	1.34%
NESTLE SA-REG	Consumer Staples	Food, Beverage & Tobacco	SWITZERLAND	1.14%
UBS GROUP AG	Financials	Financial Services	SWITZERLAND	1.02%
ROCHE HLDG AG-GENUSS	Health Care	Pharmaceuticals Biotec & Life Sciences	SWITZERLAND	0.99%
L OREAL PRIME FID	Consumer Staples	Household & Personal Products	FRANCE	0.93%
GSK PLC	Health Care	Pharmaceuticals Biotec & Life Sciences	UNITED KINGDOM	0.92%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Pharmaceuticals Biotec & Life Sciences	Health Care	13.12%
Capital Goods	Industrials	10.48%
Banks	Financials	8.99%
Paper & Forest Products	Materials	8.85%
Consumer Durables & Apparel	Consumer Discretionary	5.92%
Insurance	Financials	5.75%
Semiconductors & Semiconductor Equipment	Information Technology	5.50%
Food, Beverage & Tobacco	Consumer Staples	4.80%
Financial Services	Financials	4.02%
Household & Personal Products	Consumer Staples	3.37%
Software & Services	Information Technology	2.93%
Chemicals	Materials	2.89%
Commercial & Professional Services	Industrials	2.19%
Electric Utilities	Utilities	1.92%
Health Care Equipment & Services	Health Care	1.81%
Automobiles & Components	Consumer Discretionary	1.80%

Consumer Services	Consumer Discretionary	1.76%
Telecommunication Services	Communication Services	1.58%
Transportation	Industrials	1.34%
Consumer Discretionary Distribution & Retail	Consumer Discretionary	1.29%
Construction Materials	Materials	1.25%
Multi-Utilities	Utilities	1.24%
Media & Entertainment	Communication Services	0.97%
Consumer Staples Distribution & Retail	Consumer Staples	0.88%
Oil, Gas & Consumable Fuels	Energy	0.80%
Technology Hardware & Equipment	Information Technology	0.70%
Metals & Mining	Materials	0.59%
Equity Real Estate Investment Trusts (REITs)	Real Estate	0.44%
Real Estate Management & Development	Real Estate	0.30%
Water Utilities	Utilities	0.19%
Containers & Packaging	Materials	0.18%
Independent Power&Renewable Electricity Producers	Utilities	0.15%

Gas Utilities	Utilities	0.14%
Energy Equipment & Services	Energy	0.05%
Other	Other	0.00%
Forex	Forex	0.00%
Cash	Cash	1.79%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.88% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

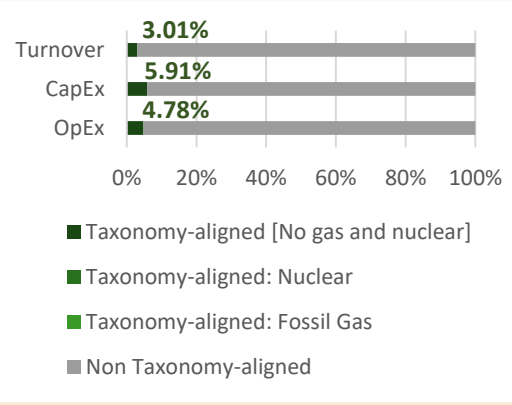
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

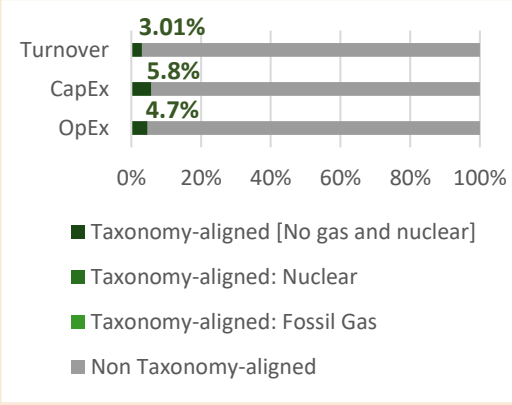
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financialproduct including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments **including sovereign bonds***



2. Taxonomy-alignment of investments **excluding sovereign bonds***



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 01/03/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.06% and the share of investment in enabling activities was 1.86%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 2.41%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was 59.17% at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.55%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Europe ESG UNIVERSAL SELECT is an equity index based on the MSCI Europe Index (Parent Index), representative of the large and mid-cap securities of the 15 developed European countries. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance (ESG) metrics.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI USA ESG UNIVERSAL SELECT

Legal entity identifier: 213800XY19W8I3CI2K64

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

This report is based on the sub-fund's portfolio composition as of 1st March 2024, before the liquidation process started.

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____

- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **42.36%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, **MSCI USA ESG UNIVERSAL SELECT** which is an equity index based on the MSCI USA Index ("Parent Index"), representative of the large and mid- cap securities of the US market. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance ("ESG") metrics. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the MSCI USA ESG UNIVERSAL SELECT index is 7.192
- the MSCI ESG score of the MSCI USA Index (Parent Index) is 6.5

- ***… and compared to previous periods?***

The previous period MSCI ESG score of the index was 7.057

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 01/03/2024**

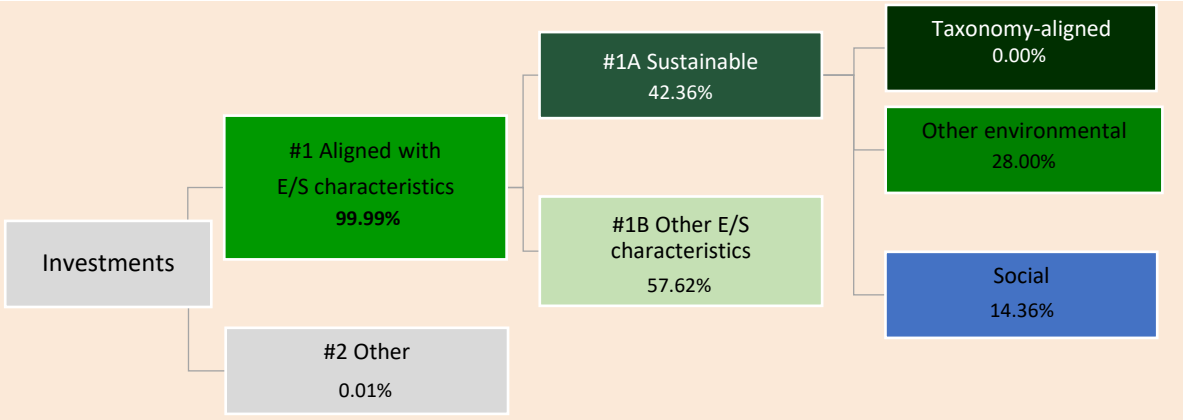
Largest Investments	Sector	Sub-Sector	Country	% Assets
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	USA	7.07%
MICROSOFT CORP	Information Technology	Software & Services	USA	4.77%
APPLE INC	Information Technology	Technology Hardware & Equipment	USA	3.99%

AMAZON.COM INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	USA	2.35%
UNITEDHEALTH GROUP INC	Health Care	Health Care Equipment & Services	USA	1.72%
ALPHABET INC CL A	Communication Services	Media & Entertainment	USA	1.54%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	USA	1.52%
MASTERCARD INC-CL A	Financials	Financial Services	USA	1.52%
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	USA	1.46%
ALPHABET INC CL C	Communication Services	Media & Entertainment	USA	1.37%
ADVANCED MICRO DEVICES	Information Technology	Semiconductors & Semiconductor Equipment	USA	1.24%
SALESFORCE COM	Information Technology	Software & Services	USA	1.17%
TESLA INC	Consumer Discretionary	Automobiles & Components	USA	1.10%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	USA	1.05%
JPMORGAN CHASE & CO	Financials	Banks	USA	1.02%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

- ***In which economic sectors were the investments made ?***

Sector	***Sub-Sector***	***% Assets***
Semiconductors & Semiconductor Equipment	Information Technology	14.25%
Software & Services	Information Technology	13.90%
Financial Services	Financials	7.31%
Pharmaceuticals Biotec & Life Sciences	Health Care	7.16%
Health Care Equipment & Services	Health Care	6.31%
Technology Hardware & Equipment	Information Technology	6.17%

Media & Entertainment	Communication Services	5.83%
Consumer Discretionary Distribution & Retail	Consumer Discretionary	5.72%
Capital Goods	Industrials	5.00%
Food, Beverage & Tobacco	Consumer Staples	3.23%
Banks	Financials	2.84%
Equity Real Estate Investment Trusts (REITs)	Real Estate	2.41%
Insurance	Financials	1.94%
Consumer Services	Consumer Discretionary	1.89%
Consumer Staples Distribution & Retail	Consumer Staples	1.81%
Chemicals	Materials	1.67%
Commercial & Professional Services	Industrials	1.59%
Transportation	Industrials	1.53%
Automobiles & Components	Consumer Discretionary	1.44%
Household & Personal Products	Consumer Staples	1.25%
Oil, Gas & Consumable Fuels	Energy	1.11%
Telecommunication Services	Communication Services	1.05%

Electric Utilities	Utilities	0.92%
Consumer Durables & Apparel	Consumer Discretionary	0.80%
Metals & Mining	Materials	0.56%
Energy Equipment & Services	Energy	0.44%
Multi-Utilities	Utilities	0.39%
Containers & Packaging	Materials	0.32%
Real Estate Management & Development	Real Estate	0.21%
Construction Materials	Materials	0.16%
Water Utilities	Utilities	0.12%
Gas Utilities	Utilities	0.02%
Other	Other	0.00%
Cash	Cash	0.65%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

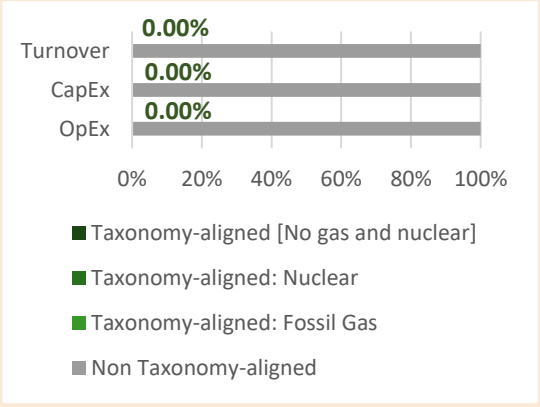
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

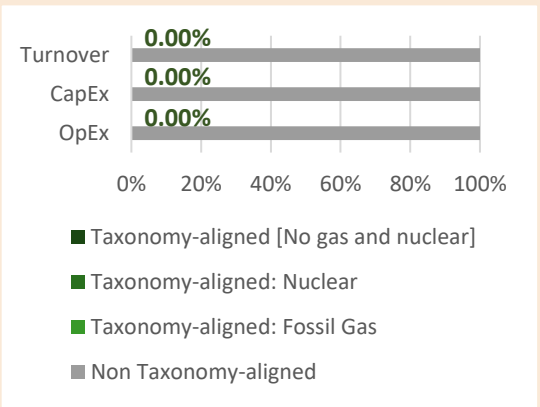
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments **including sovereign bonds***



2. Taxonomy-alignment of investments **excluding sovereign bonds***



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 01/03/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.00%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **28.00%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.36%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI USA ESG UNIVERSAL SELECT is an equity index based on the MSCI USA Index (Parent Index), representative of the large and mid- cap securities of the US market. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance (ESG) metrics.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI WORLD ESG UNIVERSAL SELECT

Legal entity identifier: 2138002DTNQGWIYKRV03

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **49.97%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

"The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, MSCI WORLD ESG UNIVERSAL SELECT is an equity index based on the MSCI World Index (""Parent Index""), representative of the large and mid-cap markets across 23 developed market countries. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance (""ESG"") metrics. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy."

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- ***How did the sustainability indicators perform?***

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI WORLD ESG UNIVERSAL SELECT is 7.502
- the MSCI World Index is 6.967

- ***… and compared to previous periods?***

The previous period MSCI ESG score of the index was 7.449

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee

matters, respect for human rights, anti-corruption and anti-bribery matters.

companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

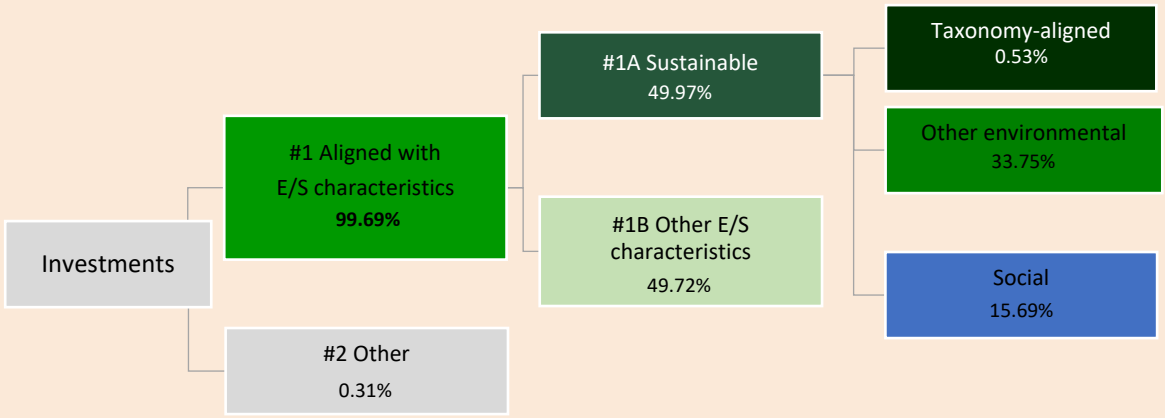
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	5.94%
MICROSOFT CORP	Information Technology	Software & Services	United States	4.68%
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	3.74%
AMAZON.COM INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	1.43%
UNITEDHEALTH GROUP INC	Health Care	Health Care Equipment & Services	United States	1.18%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	1.07%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.04%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	0.93%
MASTERCARD	Financials	Financial Services	United States	0.91%

INC-CL A				
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	0.88%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	0.84%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	0.84%
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	0.82%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	0.73%
JPMORGAN CHASE & CO	Financials	Banks	United States	0.68%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*

Information Technology	*Semiconductors & Semiconductor Equipment*	*11.32%*
Information Technology	*Software & Services*	*11.25%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*7.96%*
Industrials	*Capital goods*	*6.76%*
Financials	*Banks*	*6.62%*
Financials	*Financial Services*	*6.21%*
Information Technology	*Technology Hardware & Equipment*	*5.71%*
Health Care	*Health Care Equipment & Services*	*4.71%*
Communication Services	*Media & Entertainment*	*4.41%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*4.22%*
Financials	*Insurance*	*3.68%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.17%*
Materials	*Chemicals*	*1.99%*
Consumer Discretionary	*Consumer Durables & Apparel*	*1.96%*
Real Estate	*REITs*	*1.94%*
Industrials	*Commercial & Professional Services*	*1.86%*
Consumer Discretionary	*Automobiles & Components*	*1.80%*

Industrials	*Transportation*	*1.72%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.71%*
Consumer Staples	*Household & Personal Products*	*1.69%*
Consumer Discretionary	*Consumer Services*	*1.61%*
Communication Services	*Telecommunication*	*1.60%*
Utilities	*Electric Utilities*	*1.34%*
Energy	*Oil, Gas & Consumable Fuels*	*1.30%*
Materials	*Metals & Mining*	*0.79%*
Utilities	*Multi-Utilities*	*0.64%*
Real Estate	*Real Estate Management & Development*	*0.43%*
Materials	*Construction Materials*	*0.38%*
Energy	*Energy Equipment & Services*	*0.25%*
Materials	*Containers & Packaging*	*0.24%*
Utilities	*Gas Utilities*	*0.14%*
Materials	*Paper & Forest Products*	*0.14%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.11%*
Utilities	*Water Utilities*	*0.09%*

Forex	*Forex*	*0.00%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.26%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.53% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

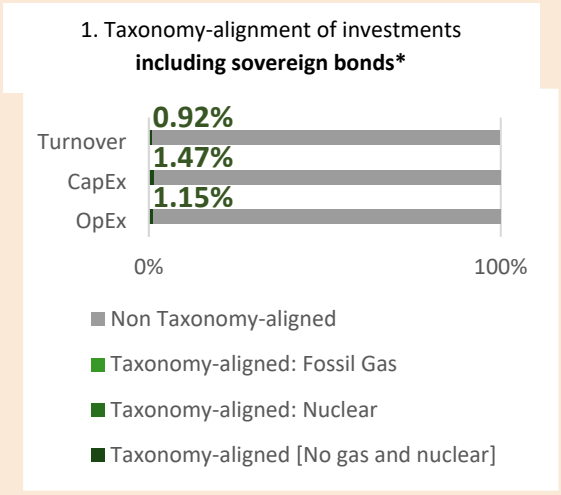
☒ No

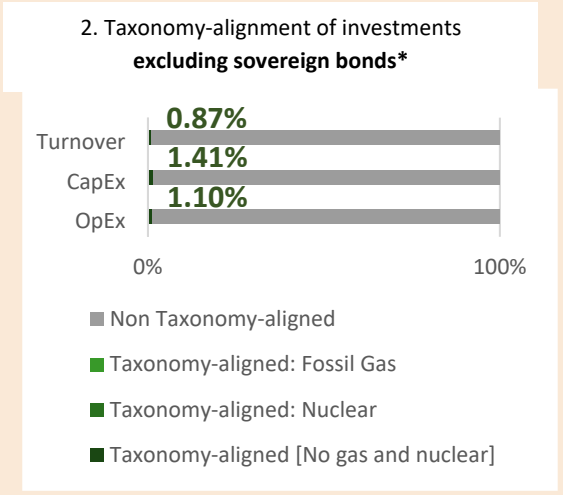
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.03% and the share of investment in enabling activities was 0.60%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.50%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **33.75%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 15.69%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI WORLD ESG UNIVERSAL SELECT is an equity index based on the MSCI World Index (Parent Index), representative of the large and mid-cap markets across 23 developed market countries. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance (ESG) metrics.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EUROPE PAB NET ZERO AMBITION

Legal entity identifier: 2221005CN7A7XZRQ4W36

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **82.09%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Europe Climate Change CTB Select Index Net EUR) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI Europe Climate Paris Aligned Filtered Index is constructed using an optimization process that aims to achieve replicability and investability

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI EUROPE Climate Paris Aligned Filtered Net EUR Index is 223.938.
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI Europe Index is 521.639.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 216.425

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

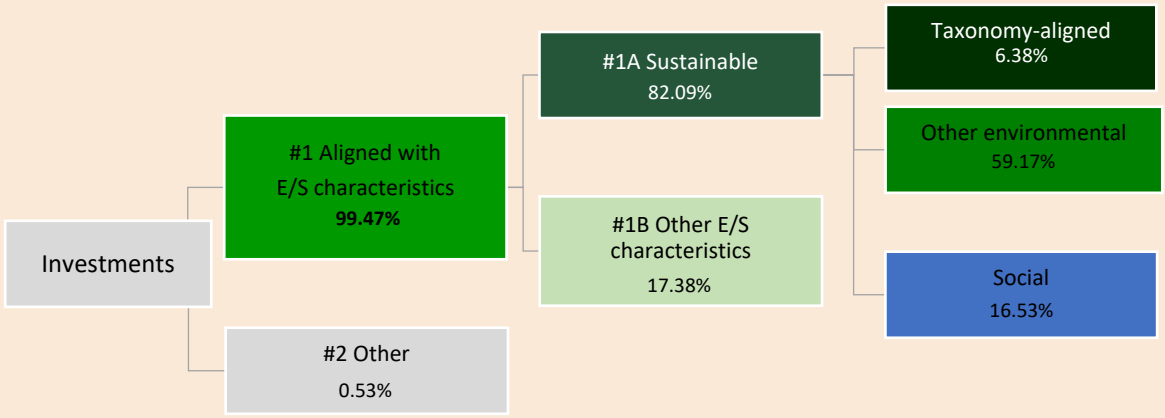
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	3.78%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	3.07%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	2.67%
ABB LTD-REG	Industrials	Capital goods	Switzerland	2.43%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	2.21%
SAP SE / XETRA	Information Technology	Software & Services	Germany	2.07%
ROCHE HLDG AG-GENUSS	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.03%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	1.98%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	1.87%
FERROVIAL SE	Industrials	Capital goods	Netherlands	1.85%
SIEMENS AG-REG	Industrials	Capital goods	Germany	1.72%
TERNA-RETE ELETTRICA NAZIONA	Utilities	Electric Utilities	Italy	1.42%
SWISS PRIME SITE	Real Estate	Real Estate Management & Development	Switzerland	1.34%
AKZO NOBEL	Materials	Chemicals	Netherlands	1.34%

N.V.				
REDEIA CORP SA	Utilities	Electric Utilities	Spain	1.33%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*17.95%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*14.34%*
Financials	*Insurance*	*8.69%*
Financials	*Banks*	*6.68%*

Consumer Discretionary	*Consumer Durables & Apparel*	*4.84%*
Financials	*Financial Services*	*4.70%*
Materials	*Chemicals*	*4.60%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*3.99%*
Utilities	*Electric Utilities*	*3.97%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.73%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.01%*
Information Technology	*Software & Services*	*2.91%*
Health Care	*Health Care Equipment & Services*	*2.58%*
Consumer Staples	*Household & Personal Products*	*2.44%*
Real Estate	*Real Estate Management & Development*	*1.87%*
Consumer Discretionary	*Consumer Services*	*1.60%*
Industrials	*Commercial & Professional Services*	*1.57%*
Communication Services	*Telecommunication*	*1.49%*
Real Estate	*REITs*	*1.48%*
Information Technology	*Technology Hardware & Equipment*	*1.20%*
Industrials	*Transportation*	*1.15%*

Communication Services	*Media & Entertainment*	*1.08%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*0.98%*
Consumer Discretionary	*Automobiles & Components*	*0.74%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.71%*
Materials	*Metals & Mining*	*0.69%*
Materials	*Paper & Forest Products*	*0.49%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.52%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 6.38% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

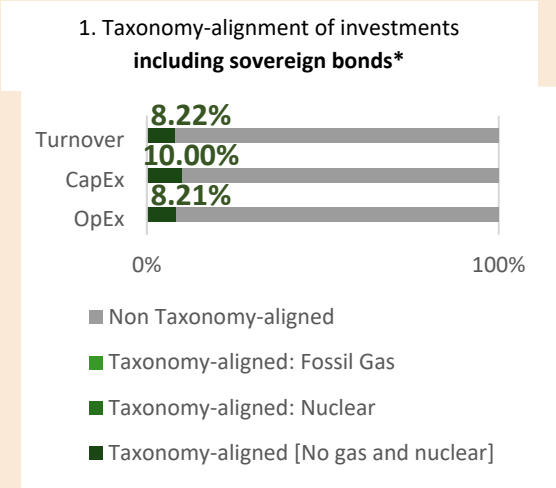
☒ No

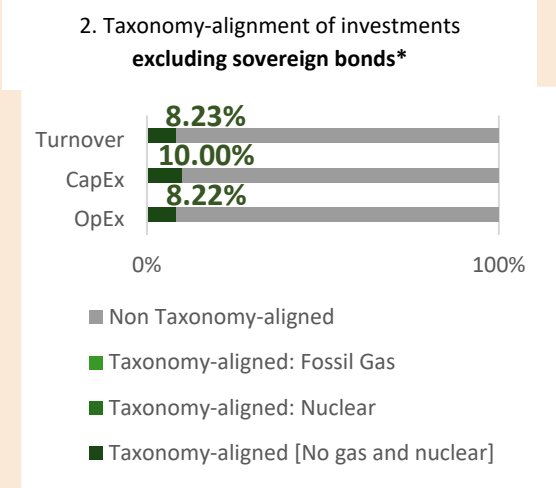
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.05% and the share of investment in enabling activities was 6.16%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 4.67%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **59.17%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 16.53%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The MSCI Europe Climate Change CTB Select Index is an equity index based on the MSCI Europe Index (Parent Index) representative of the large and mid-cap securities across 15 Developed Markets countries in Europe (as of December 2020). The Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) label minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI WORLD CLIMATE TRANSITION CTB

Legal entity identifier: 222100479LWJEIXZB875

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **43.08%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI World Climate Change CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI World Climate Change CTB Select Index is 116.98
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI World Index ("Parent Index") is 335.024

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 135.508

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

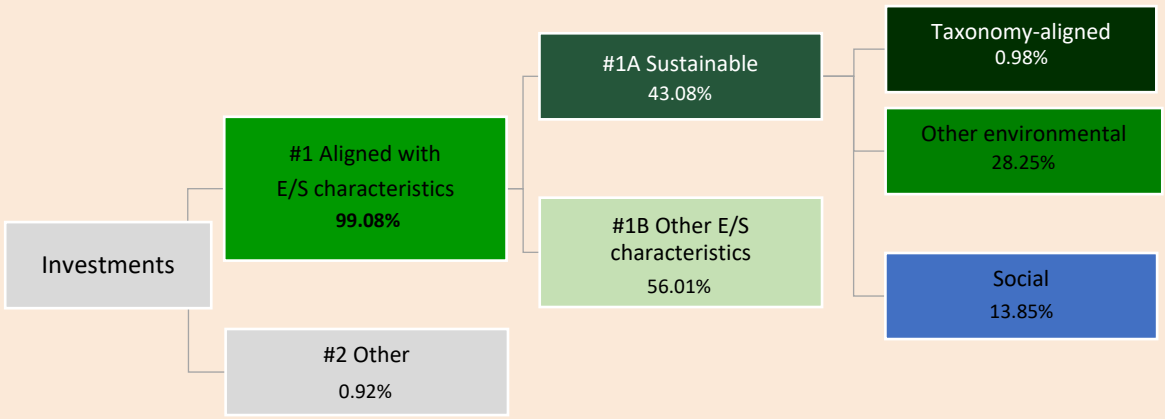
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.66%
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	4.41%
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	4.27%
MICROSOFT CORP	Information Technology	Software & Services	United States	3.67%
AMAZON.COM INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	3.65%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	1.81%
ELI LILLY & CO	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	1.78%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.51%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	1.41%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	1.23%
ORACLE CORP	Information Technology	Software & Services	United States	0.91%
SALESFORCE	Information	Software &	United States	0.88%

COM	Technology	Services		
JPMORGAN CHASE & CO	Financials	Banks	United States	0.83%
SAP SE / XETRA	Information Technology	Software & Services	Germany	0.82%
JOHNSON & JOHNSON	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	0.81%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Software & Services*	*11.25%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*10.51%*

Information Technology	*Semiconductors & Semiconductor Equipment*	*9.98%*
Information Technology	*Technology Hardware & Equipment*	*6.86%*
Communication Services	*Media & Entertainment*	*6.16%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*6.12%*
Financials	*Financial Services*	*5.71%*
Industrials	*Capital goods*	*5.49%*
Consumer Discretionary	*Automobiles & Components*	*4.74%*
Financials	*Banks*	*4.65%*
Health Care	*Health Care Equipment & Services*	*3.84%*
Financials	*Insurance*	*3.30%*
Real Estate	*REITs*	*2.83%*
Industrials	*Transportation*	*2.12%*
Consumer Discretionary	*Consumer Durables & Apparel*	*2.05%*
Utilities	*Electric Utilities*	*1.79%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.69%*
Industrials	*Commercial & Professional Services*	*1.62%*
Consumer Discretionary	*Consumer Services*	*1.49%*

Consumer Staples	*Food, Beverage & Tobacco*	*1.37%*
Communication Services	*Telecommunication*	*1.35%*
Materials	*Chemicals*	*1.08%*
Consumer Staples	*Household & Personal Products*	*0.89%*
Real Estate	*Real Estate Management & Development*	*0.55%*
Materials	*Metals & Mining*	*0.46%*
Utilities	*Multi-Utilities*	*0.37%*
Materials	*Construction Materials*	*0.22%*
Energy	*Oil, Gas & Consumable Fuels*	*0.17%*
Materials	*Containers & Packaging*	*0.15%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.13%*
Utilities	*Water Utilities*	*0.12%*
Energy	*Energy Equipment & Services*	*0.06%*
Materials	*Paper & Forest Products*	*0.03%*
Utilities	*Gas Utilities*	*0.02%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.83%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
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- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.98% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

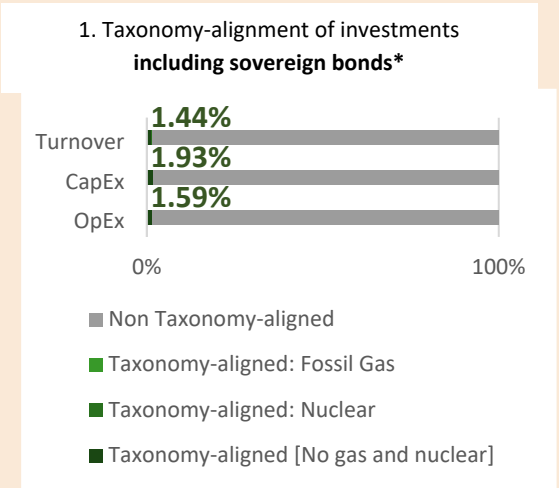
☐ In fossil gas ☐ In nuclear energy

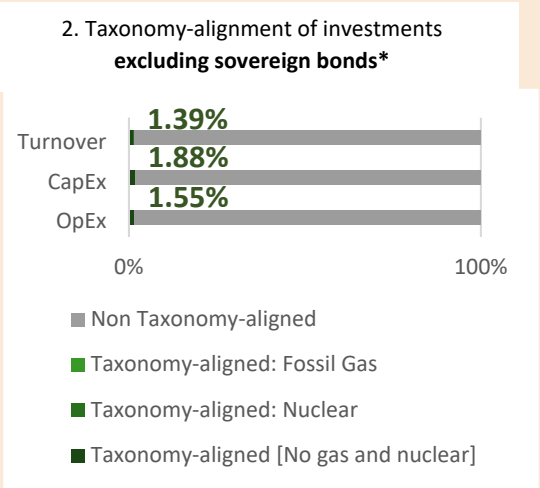
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.93%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.72%.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **28.25%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.85%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The MSCI World Climate Change CTB Select Index is an equity index based on the MSCI World Index (Parent Index). representative of the large and mid-cap securities across 23 Developed Markets countries (as of December 2020). The Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) label minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI EUROPE ESG BROAD CTB

Legal entity identifier: 5493000LLOOP2JUYI637

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **76.41%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Europe ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI Europe ESG Broad CTB Select Index is 264.609
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI Europe Index (the"Parent Index") is 484.855

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 325.487

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

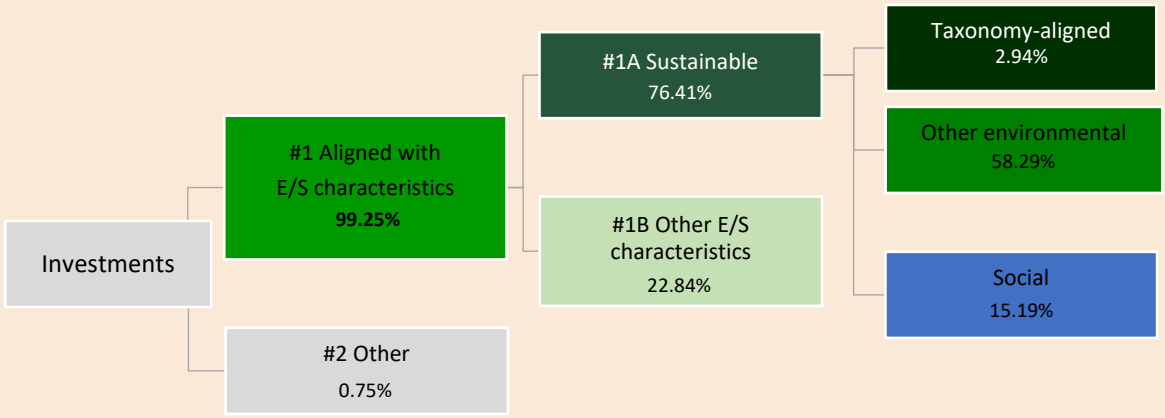
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	3.39%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	2.96%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	2.30%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	2.21%
SAP SE / XETRA	Information Technology	Software & Services	Germany	2.12%
ROCHE HLDG AG-GENUSS	Health Care	Pharmaceuticals Biotech & Life Sciences	Switzerland	1.93%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	1.81%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	1.69%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	1.58%
ABB LTD-REG	Industrials	Capital goods	Switzerland	1.39%
ZURICH INSURANCE GROUP AG	Financials	Insurance	Switzerland	1.28%
ALLIANZ SE-REG	Financials	Insurance	Germany	1.26%
DIAGEO PLC	Consumer	Food, Beverage	United Kingdom	1.23%

	Staples	& Tobacco		
SIEMENS AG-REG	Industrials	Capital goods	Germany	1.23%
SANOFI - PARIS	Health Care	Pharmaceuticals Biotech & Life Sciences	France	1.18%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*13.71%*
Industrials	*Capital goods*	*12.24%*
Financials	*Banks*	*9.22%*

Financials	*Insurance*	*7.65%*
Consumer Staples	*Food, Beverage & Tobacco*	*6.08%*
Consumer Discretionary	*Consumer Durables & Apparel*	*4.78%*
Materials	*Chemicals*	*4.03%*
Consumer Staples	*Household & Personal Products*	*3.94%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*3.86%*
Financials	*Financial Services*	*3.44%*
Utilities	*Electric Utilities*	*3.14%*
Information Technology	*Software & Services*	*2.69%*
Health Care	*Health Care Equipment & Services*	*2.33%*
Communication Services	*Telecommunication*	*2.13%*
Industrials	*Commercial & Professional Services*	*1.93%*
Utilities	*Multi-Utilities*	*1.86%*
Consumer Discretionary	*Automobiles & Components*	*1.85%*
Materials	*Metals & Mining*	*1.79%*
Industrials	*Transportation*	*1.76%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*1.76%*

Consumer Discretionary	*Consumer Services*	*1.40%*
Energy	*Oil, Gas & Consumable Fuels*	*1.17%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.15%*
Information Technology	*Technology Hardware & Equipment*	*0.85%*
Communication Services	*Media & Entertainment*	*0.81%*
Real Estate	*Real Estate Management & Development*	*0.73%*
Real Estate	*REITs*	*0.72%*
Materials	*Paper & Forest Products*	*0.57%*
Materials	*Construction Materials*	*0.50%*
Energy	*Energy Equipment & Services*	*0.38%*
Utilities	*Gas Utilities*	*0.38%*
Materials	*Containers & Packaging*	*0.23%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.12%*
Utilities	*Water Utilities*	*0.05%*
Forex	*Forex*	*0.00%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.75%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.94% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

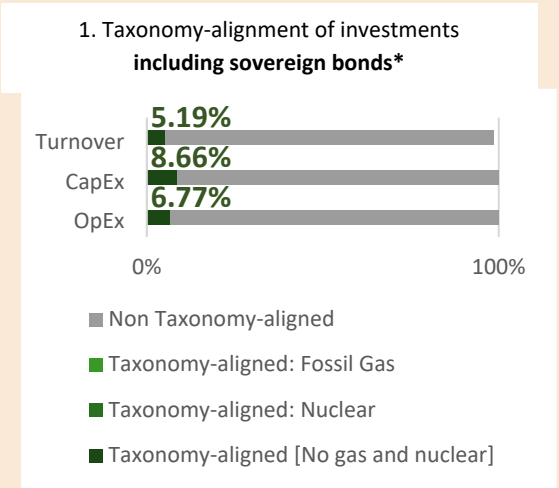
☐ In fossil gas ☐ In nuclear energy

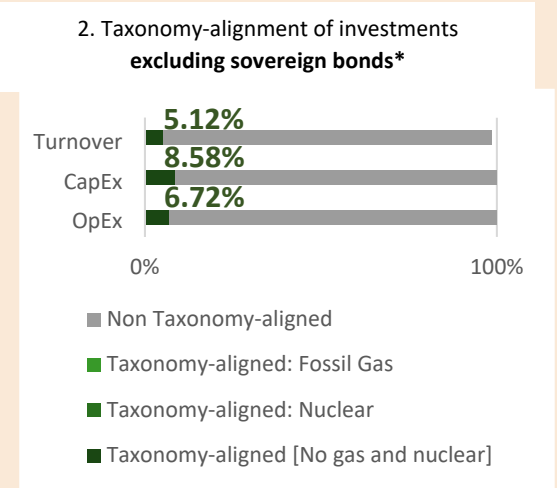
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.57% and the share of investment in enabling activities was 3.36%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 3.27%.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **58.29%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 15.19%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Europe ESG Broad CTB Select Index is an equity index based on the MSCI Europe Index representative of the large and mid-cap securities across developed markets countries in Europe (the Parent Index). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition

Benchmark (EU CTB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX MSCI EMERGING ESG BROAD CTB

Legal entity identifier: 213800T33RUUA8EO4L57

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **50.62%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Emerging Markets ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI Emerging Markets ESG Broad CTB Select Index is 285.47
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI Emerging Markets Index ("Parent Index") is 594.114

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 362.934

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

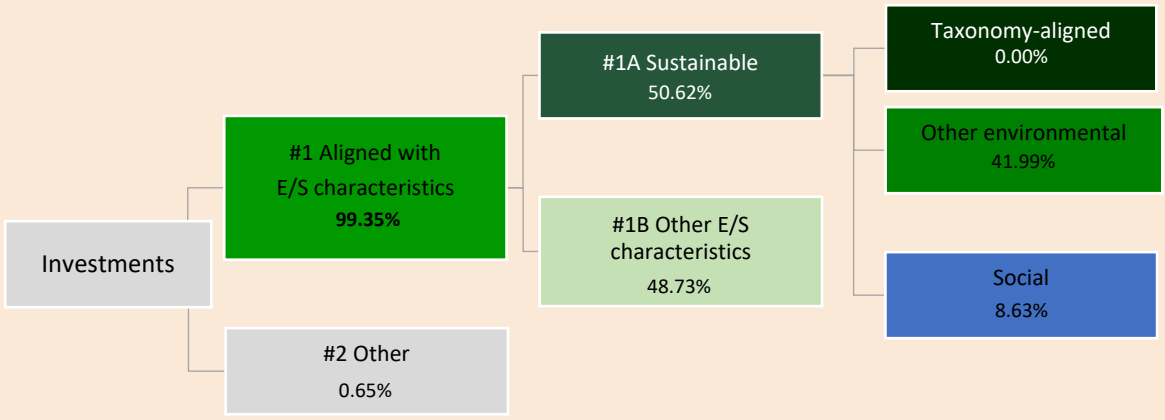
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
TAIWAN SEMICONDUCTOR MANUFAC	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	10.17%
TENCENT HOLDINGS LTD	Communication Services	Media & Entertainment	Cayman Islands	3.86%
SAMSUNG ELECTRONICS	Information Technology	Technology Hardware & Equipment	Korea	2.77%
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Cayman Islands	2.46%
RELIANCE INDUSTRIES LTD	Energy	Oil, Gas & Consumable Fuels	India	1.91%
CHINA CONSTRUCT BANK	Financials	Banks	China	1.69%
INFOSYS LTD	Information Technology	Software & Services	India	1.29%
HDFC BANK LIMITED	Financials	Banks	India	1.20%
ICICI BANK LTD	Financials	Banks	India	1.11%
MEITUAN-CLASS B	Consumer Discretionary	Consumer Services	Cayman Islands	1.06%
ASIAN PAINTS LTD	Materials	Chemicals	India	0.99%
SK HYNIX INC	Information Technology	Semiconductors & Semiconductor Equipment	Korea	0.99%

AL RAJHI BANK	Financials	Banks	Saudi Arabia	0.96%
SAMSUNG ELECT-PFD	Information Technology	Technology Hardware & Equipment	Korea	0.93%
HINDUSTAN UNILEVER	Consumer Staples	Household & Personal Products	India	0.92%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*20.09%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*12.77%*

Information Technology	*Technology Hardware & Equipment*	*7.57%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*6.77%*
Communication Services	*Media & Entertainment*	*5.40%*
Consumer Discretionary	*Automobiles & Components*	*4.57%*
Energy	*Oil, Gas & Consumable Fuels*	*3.91%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.78%*
Industrials	*Capital goods*	*3.39%*
Financials	*Insurance*	*3.02%*
Consumer Discretionary	*Consumer Services*	*2.94%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*2.76%*
Materials	*Chemicals*	*2.71%*
Information Technology	*Software & Services*	*2.64%*
Communication Services	*Telecommunication*	*2.43%*
Materials	*Metals & Mining*	*1.94%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.86%*
Financials	*Financial Services*	*1.73%*
Real Estate	*Real Estate Management & Development*	*1.55%*

Consumer Staples	*Household & Personal Products*	*1.50%*
Industrials	*Transportation*	*1.45%*
Utilities	*Electric Utilities*	*1.23%*
Health Care	*Health Care Equipment & Services*	*1.06%*
Consumer Discretionary	*Consumer Durables & Apparel*	*0.86%*
Utilities	*Gas Utilities*	*0.49%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.46%*
Materials	*Construction Materials*	*0.33%*
Utilities	*Water Utilities*	*0.11%*
Materials	*Paper & Forest Products*	*0.05%*
Energy	*Energy Equipment & Services*	*0.03%*
Utilities	*Multi-Utilities*	*0.03%*
Real Estate	*REITs*	*0.03%*
Industrials	*Commercial & Professional Services*	*0.02%*
Materials	*Containers & Packaging*	*0.01%*
Forex	*Forex*	*0.00%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.51%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

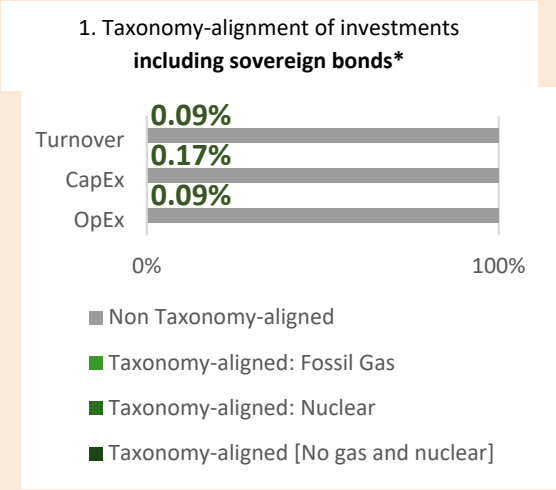
☐ In fossil gas ☐ In nuclear energy

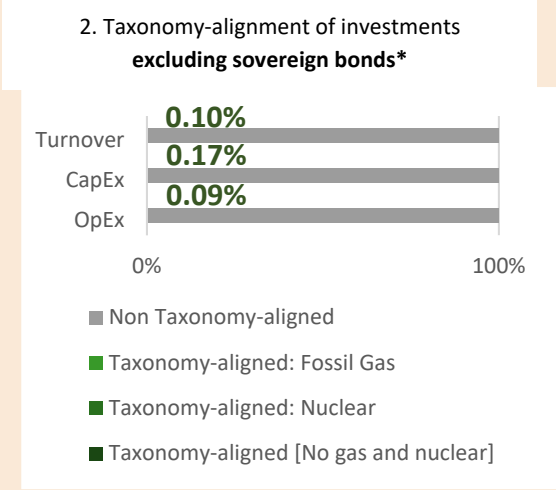
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in

enabling activities was 0.05%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.01%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **41.99%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 8.63%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Emerging Markets ESG Broad CTB Select Index is an equity index based on the MSCI Emerging markets Index representative of the large and mid-cap markets across 27 emerging countries (as of November 2021) (Parent Index). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EMU ESG CTB NET ZERO AMBITION

Legal entity identifier: 213800BXN74KCDO6QM33

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **79.58%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristicts through among others replicating an index (MSCI EMU ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.
-Scope 2 emissions: those caused by the generation of electricity purchased by the company.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI EMU ESG Broad CTB Select Index is 315.942
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI EMU Index (the "Parent Index") is 499.751

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

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Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
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  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



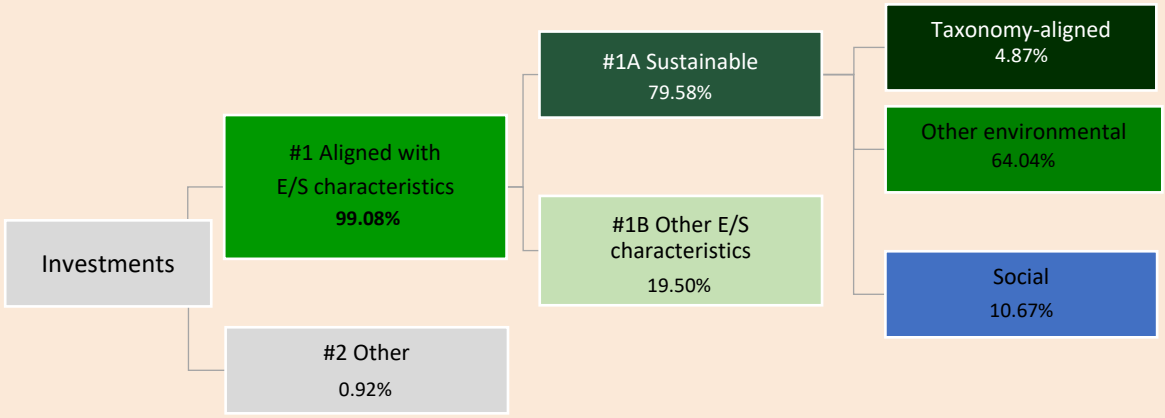
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	5.66%
SAP SE / XETRA	Information Technology	Software & Services	Germany	4.01%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	3.55%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	2.97%
SIEMENS AG-REG	Industrials	Capital goods	Germany	2.49%
ALLIANZ SE-REG	Financials	Insurance	Germany	2.45%
SANOFI - PARIS	Health Care	Pharmaceuticals Biotech & Life Sciences	France	2.42%
IBERDROLA SA	Utilities	Electric Utilities	Spain	2.05%
AIR LIQUIDE SA	Materials	Chemicals	France	1.76%
L OREAL (PARIS)	Consumer Staples	Household & Personal Products	France	1.61%
DEUTSCHE TELEKOM NAM (XETRA)	Communication Services	Telecommunication	Germany	1.60%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	1.50%
AXA SA	Financials	Insurance	France	1.45%
ESSILORLUXOTTICA	Health Care	Health Care Equipment & Services	France	1.40%
BANCO SANTANDER SA	Financials	Banks	Spain	1.38%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

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#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*13.65%*
Financials	*Banks*	*10.80%*
Financials	*Insurance*	*7.86%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*7.64%*
Consumer Discretionary	*Consumer Durables & Apparel*	*6.43%*

Information Technology	*Software & Services*	*4.90%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*4.83%*
Utilities	*Electric Utilities*	*4.60%*
Consumer Staples	*Food, Beverage & Tobacco*	*3.95%*
Materials	*Chemicals*	*3.90%*
Consumer Discretionary	*Automobiles & Components*	*3.61%*
Communication Services	*Telecommunication*	*2.86%*
Consumer Staples	*Household & Personal Products*	*2.68%*
Financials	*Financial Services*	*2.66%*
Health Care	*Health Care Equipment & Services*	*2.62%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*2.61%*
Industrials	*Transportation*	*2.37%*
Utilities	*Multi-Utilities*	*1.68%*
Real Estate	*REITs*	*1.34%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.25%*
Communication Services	*Media & Entertainment*	*1.04%*
Energy	*Oil, Gas & Consumable Fuels*	*1.04%*

Consumer Discretionary	*Consumer Services*	*0.85%*
Industrials	*Commercial & Professional Services*	*0.79%*
Energy	*Energy Equipment & Services*	*0.71%*
Utilities	*Gas Utilities*	*0.64%*
Real Estate	*Real Estate Management & Development*	*0.64%*
Information Technology	*Technology Hardware & Equipment*	*0.48%*
Materials	*Paper & Forest Products*	*0.36%*
Materials	*Metals & Mining*	*0.13%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.09%*
Materials	*Construction Materials*	*0.07%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.92%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 4.87% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

☐ Yes:

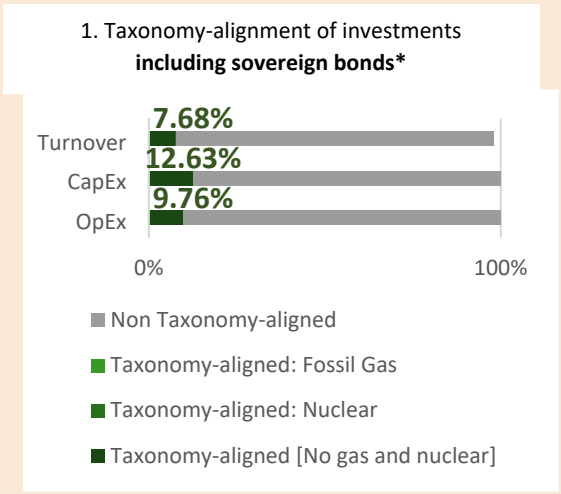
☐ In fossil gas ☐ In nuclear energy

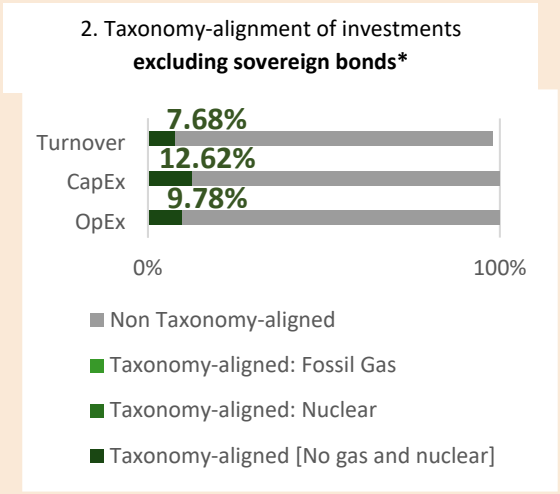
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.77% and the share of investment in enabling activities was 4.77%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

This is the first SFDR periodic report produced for this sub-fund.


are sustainable investments with an



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **64.04%** at the end of the period.

environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 10.67%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EMU ESG Broad CTB Select Index is an equity index based on the MSCI EMU Index representative of the large and mid-cap securities across developed markets countries in Europe (the "Parent Index"). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB

Legal entity identifier: 213800H5N4JH1FRBT766

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **65.15%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Europe Small Cap ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

-Scope 1 emissions: those from sources owned or controlled by the company.
-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI Europe Small Cap ESG Broad CTB Select Index is constructed by applying a combination of values based exclusions and an optimization process to increase the MSCI ESG Score compared to the Parent Index and to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements while targeting a similar risk profile to the Parent Index.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI Europe Small Cap ESG Broad CTB Select Index is 241.475
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI Europe Small Cap Index is 485.95.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 291.795

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

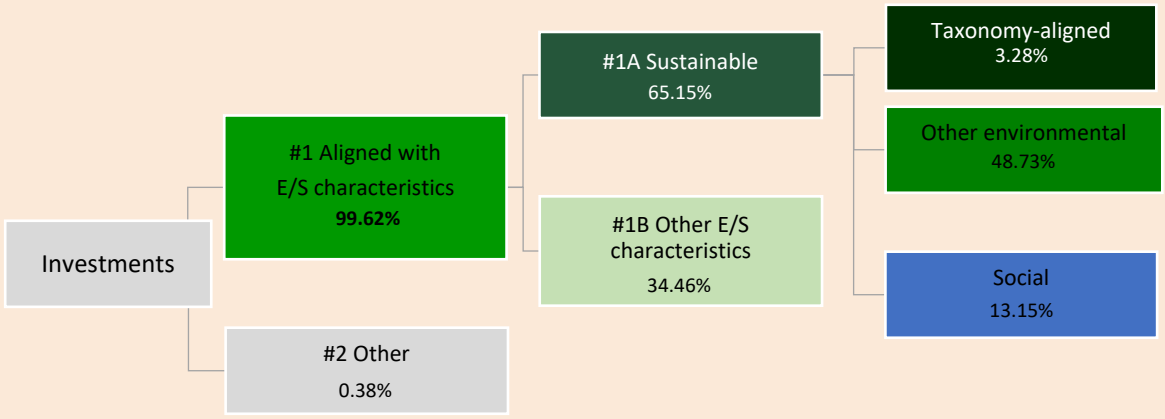
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
DIPLOMA PLC	Industrials	Capital goods	United Kingdom	1.02%
HOWDEN JOINERY GRP	Industrials	Capital goods	United Kingdom	1.01%
ROTORK PLC	Industrials	Capital goods	United Kingdom	0.96%
INTERMEDIATE CAPITAL GROUP	Financials	Financial Services	United Kingdom	0.93%
BAWAG GROUP AG	Financials	Banks	Austria	0.84%
MARKS & SPENCER GROUP PLC	Consumer Staples	Consumer Staples Distribution & Retail	United Kingdom	0.82%
IMI PLC	Industrials	Capital goods	United Kingdom	0.82%
GALENICA AG	Health Care	Health Care Equipment & Services	Switzerland	0.78%
BELIMO HOLDING AG-REG	Industrials	Capital goods	Switzerland	0.78%
PSP SWISS PROPERTY	Real Estate	Real Estate Management & Development	Switzerland	0.77%
KONECRANES OYJ	Industrials	Capital goods	Finland	0.70%
WEIR GROUP PLC/THE	Industrials	Capital goods	United Kingdom	0.70%

SBM OFFSHORE NV	Energy	Energy Equipment & Services	Netherlands	0.67%
INVESTEC PLC GBP	Financials	Financial Services	United Kingdom	0.67%
CASTELLUM AB	Real Estate	Real Estate Management & Development	Sweden	0.66%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*17.50%*
Financials	*Financial Services*	*8.62%*

Real Estate	*Real Estate Management & Development*	*5.64%*
Real Estate	*REITs*	*5.45%*
Financials	*Banks*	*5.18%*
Consumer Discretionary	*Consumer Durables & Apparel*	*3.93%*
Health Care	*Health Care Equipment & Services*	*3.88%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*3.85%*
Financials	*Insurance*	*3.80%*
Communication Services	*Media & Entertainment*	*3.71%*
Consumer Discretionary	*Consumer Services*	*3.68%*
Industrials	*Transportation*	*3.66%*
Information Technology	*Software & Services*	*3.53%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.36%*
Information Technology	*Technology Hardware & Equipment*	*3.10%*
Energy	*Energy Equipment & Services*	*2.56%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.53%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*2.10%*

Industrials	*Commercial & Professional Services*	*1.93%*
Energy	*Oil, Gas & Consumable Fuels*	*1.58%*
Utilities	*Independent Power & Renewable Electricity Producers*	*1.39%*
Consumer Discretionary	*Automobiles & Components*	*1.16%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*1.15%*
Materials	*Metals & Mining*	*1.15%*
Communication Services	*Telecommunication*	*1.08%*
Materials	*Chemicals*	*0.96%*
Utilities	*Gas Utilities*	*0.92%*
Materials	*Containers & Packaging*	*0.69%*
Utilities	*Multi-Utilities*	*0.65%*
Materials	*Construction Materials*	*0.53%*
Consumer Staples	*Household & Personal Products*	*0.20%*
Utilities	*Water Utilities*	*0.16%*
Materials	*Paper & Forest Products*	*0.05%*
Utilities	*Electric Utilities*	*0.03%*
Others	*Others*	*0.00%*

Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.33%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 3.28% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

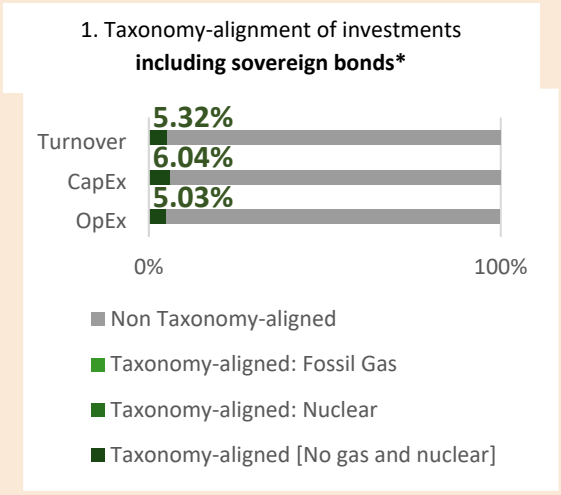
☒ No

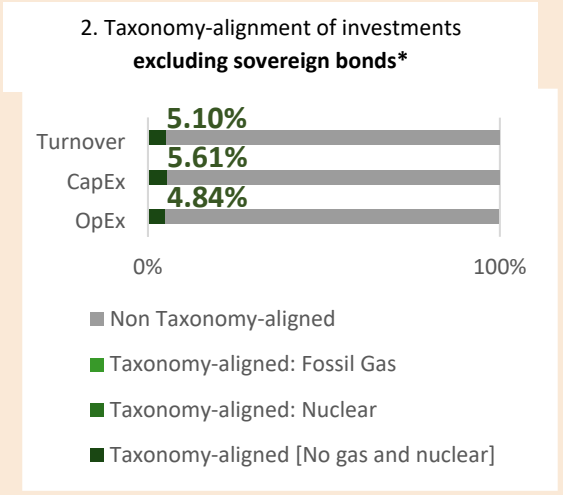
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.38% and the share of investment in enabling activities was 2.27%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 3.09%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **48.73%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.15%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

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- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI PACIFIC ESG CLIMATE NET ZERO AMBITION CTB

Legal entity identifier: 213800SBLTEAN62APV17

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **43.59%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Pacific ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
-Scope 1 emissions: those from sources owned or controlled by the company.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI Pacific ESG Broad CTB Select Index is constructed by applying a combination of values based exclusions and an optimization process to increase the ESG score compared to the Parent Index and to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements while targeting a similar risk profile to the Parent Index

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index MSCI Pacific ESG Broad CTB Select Index is 231.74.
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the "WACI") of the parent index MSCI Pacific Index is 560.004.

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 321.532

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

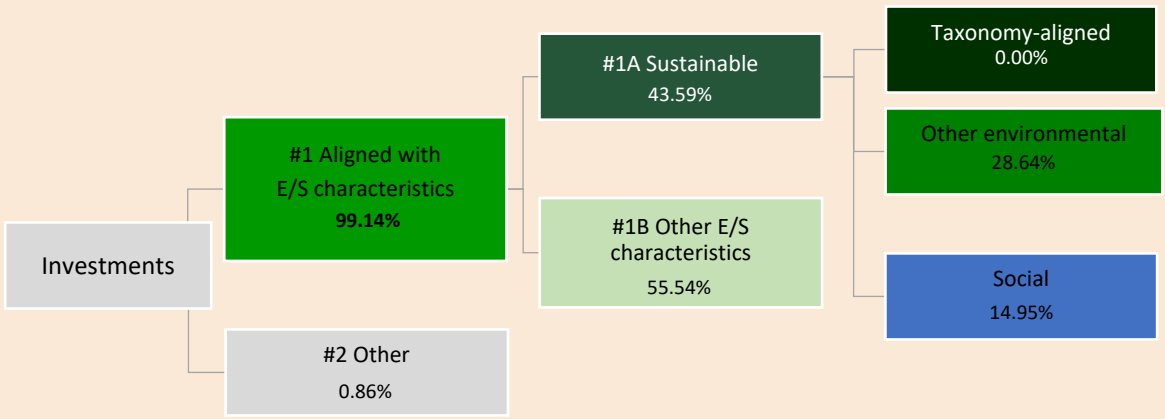
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
TOYOTA MOTOR CORP	Consumer Discretionary	Automobiles & Components	Japan	3.04%
COMMONWEALTH BK AUST	Financials	Banks	Australia	2.57%
SONY GROUP CORP (JT)	Consumer Discretionary	Consumer Durables & Apparel	Japan	2.33%
MITSUBISHI UFJ FIN	Financials	Banks	Japan	2.09%
KEYENCE CORP	Information Technology	Technology Hardware & Equipment	Japan	1.82%
AIA GROUP LTD	Financials	Insurance	Hong Kong	1.57%
SUMITOMO MITSUI FINAN	Financials	Banks	Japan	1.56%
RECRUIT HOLDINGS CO LTD	Industrials	Commercial & Professional Services	Japan	1.56%
SHIN-ETSU CHEMICAL	Materials	Chemicals	Japan	1.53%
TOKYO ELECTRON LTD	Information Technology	Semiconductors & Semiconductor Equipment	Japan	1.51%
TOKIO MARINE HOLDINGS INC	Financials	Insurance	Japan	1.51%
HITACHI LTD	Industrials	Capital goods	Japan	1.43%
CSL LTD	Health Care	Pharmaceuticals Biotech & Life Sciences	Australia	1.41%
FAST RETAILING	Consumer	Consumer	Japan	1.33%

	Discretionary	Discretionary Distribution & Retail		
ANZ GROUP HOLDINGS LTD	Financials	Banks	Australia	1.21%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Financials	*Banks*	*14.73%*
Industrials	*Capital goods*	*8.15%*
Financials	*Insurance*	*6.85%*

Health Care	*Pharmaceuticals Biotech & Life Sciences*	*6.16%*
Industrials	*Transportation*	*5.96%*
Information Technology	*Technology Hardware & Equipment*	*5.22%*
Real Estate	*Real Estate Management & Development*	*4.45%*
Consumer Discretionary	*Automobiles & Components*	*4.13%*
Financials	*Financial Services*	*4.08%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*3.78%*
Consumer Discretionary	*Consumer Durables & Apparel*	*3.48%*
Communication Services	*Telecommunication*	*3.32%*
Real Estate	*REITs*	*3.29%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.24%*
Health Care	*Health Care Equipment & Services*	*3.07%*
Industrials	*Commercial & Professional Services*	*2.57%*
Materials	*Metals & Mining*	*2.36%*
Materials	*Chemicals*	*2.25%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*2.22%*

Information Technology	*Software & Services*	*2.01%*
Communication Services	*Media & Entertainment*	*1.89%*
Consumer Staples	*Food, Beverage & Tobacco*	*1.56%*
Energy	*Oil, Gas & Consumable Fuels*	*1.23%*
Consumer Discretionary	*Consumer Services*	*1.04%*
Consumer Staples	*Household & Personal Products*	*0.95%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.35%*
Materials	*Construction Materials*	*0.34%*
Utilities	*Gas Utilities*	*0.24%*
Utilities	*Electric Utilities*	*0.19%*
Utilities	*Multi-Utilities*	*0.05%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.83%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

substantial contribution to an environmental objective.

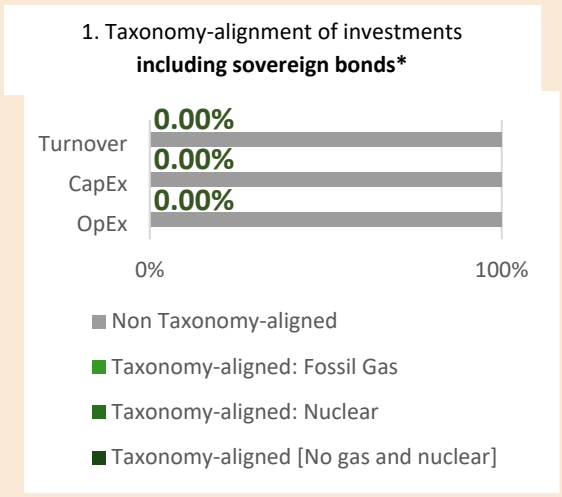
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

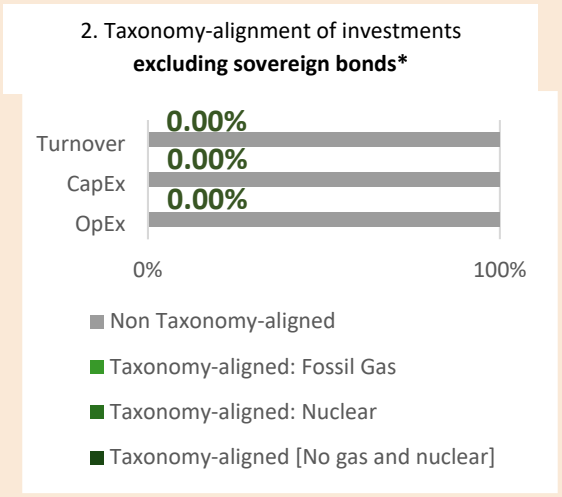
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.00%.


are sustainable investments with an



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **28.64%** at the end of the period.

environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.95%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI Pacific ESG Broad CTB Select Index is an equity index based on the MSCI Pacific Index representative of the large and mid cap securities across 5 Developed Markets (DM) countries in the Pacific region (the "Parent Index").

The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with a strong MSCI ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EUROPE CLIMATE PARIS ALIGNED PAB

Legal entity identifier: 213800S12GFSBFT69J81

Environmental and/or social characteristics

This report is based on the sub-fund's portfolio composition as of 1st March 2024, before the liquidation process started.

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [X] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [X] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 76.3% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [X] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI Europe Climate Change Paris Aligned Select Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash. The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

-Scope 1 emissions: those from sources owned or controlled by the company.

-Scope 2 emissions: those caused by the generation of electricity purchased by the company.

-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

The sustainability indicator used is the weighted average greenhouse gas (GHG) intensity (the "WACI") of the ESG reference benchmark that is measured against the weighted average greenhouse gas (GHG) intensity (the "WACI") score of the Parent index.

At the end of the period:

- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI Europe Climate Change Paris Aligned Select Index is 172
- the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the MSCI Europe Index (Parent Index) is 570

… and compared to previous periods?

The previous period weighted average greenhouse gas (GHG) intensity of the index (the "WACI") was 190.83

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

corruption and anti-bribery matters.

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

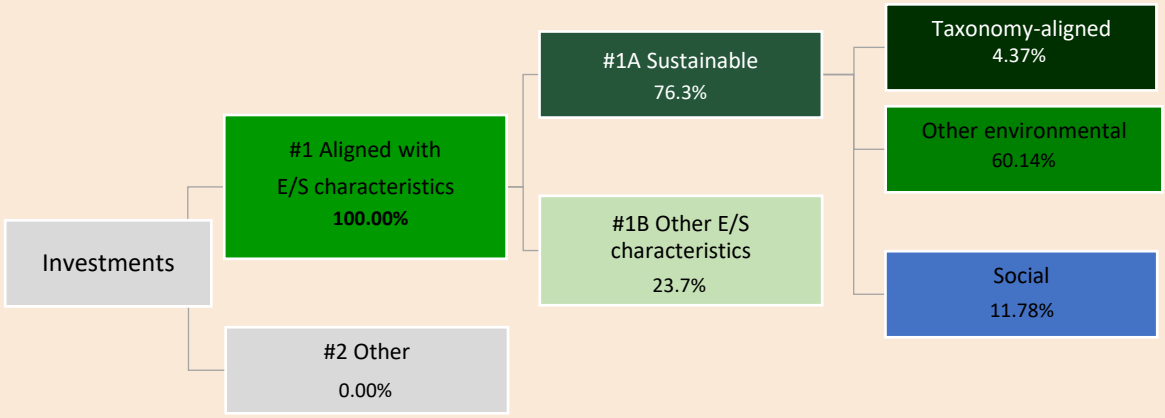
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 01/03/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	NETHERLANDS	4.97%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotec & Life Sciences	DENMARK	4.35%
SCHNEIDER ELECT SE	Industrials	Capital Goods	FRANCE	3.83%
SAP SE / XETRA	Information Technology	Software & Services	GERMANY	3.70%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	FRANCE	3.25%
NOVARTIS AG-REG	Health Care	Pharmaceuticals Biotec & Life Sciences	SWITZERLAND	2.77%
ASTRAZENECA GBP	Health Care	Pharmaceuticals Biotec & Life Sciences	UNITED KINGDOM	2.63%
ROCHE HLDG AG-GENUSS	Health Care	Pharmaceuticals Biotec & Life Sciences	SWITZERLAND	2.46%
IBERDROLA SA	Utilities	Electric Utilities	SPAIN	2.17%

L OREAL	Consumer Staples	Household & Personal Products	FRANCE	1.49%
SANOFI	Health Care	Pharmaceuticals Biotec & Life Sciences	FRANCE	1.43%
HSBC HOLDING PLC GBP	Financials	Banks	UNITED KINGDOM	1.25%
SIEMENS AG-REG	Industrials	Capital Goods	GERMANY	1.23%
GSK PLC	Health Care	Pharmaceuticals Biotec & Life Sciences	UNITED KINGDOM	1.14%
VESTAS WIND SYSTEMS A/S	Industrials	Capital Goods	DENMARK	1.13%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Health Care	Pharmaceuticals Biotec & Life Sciences	17.81%
Industrials	Capital Goods	16.46%

Financials	Banks	7.41%
Consumer Discretionary	Consumer Durables & Apparel	7.09%
Information Technology	Semiconductors & Semiconductor Equipment	6.43%
Financials	Insurance	5.09%
Information Technology	Software & Services	4.87%
Financials	Financial Services	4.49%
Utilities	Electric Utilities	4.01%
Consumer Staples	Food, Beverage & Tobacco	3.60%
Materials	Chemicals	3.14%
Health Care	Health Care Equipment & Services	2.72%
Consumer Staples	Household & Personal Products	2.62%
Industrials	Commercial & Professional Services	1.95%
Communication Services	Telecommunication Services	1.82%
Industrials	Transportation	1.62%
Consumer Discretionary	Consumer Services	1.53%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.13%

Information Technology	Technology Hardware & Equipment	1.08%
Consumer Discretionary	Automobiles & Components	0.74%
Consumer Staples	Consumer Staples Distribution & Retail	0.66%
Real Estate	Equity Real Estate Investment Trusts (REITs)	0.59%
Communication Services	Media & Entertainment	0.57%
Real Estate	Real Estate Management & Development	0.56%
Materials	Construction Materials	0.55%
Materials	Paper & Forest Products	0.45%
Materials	Metals & Mining	0.35%
Utilities	Water Utilities	0.22%
Materials	Containers & Packaging	0.20%
Utilities	Independent Power&Renewable Electricity Producers	0.18%
Utilities	Multi-Utilities	0.06%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 4.37% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

nuclear energy, the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

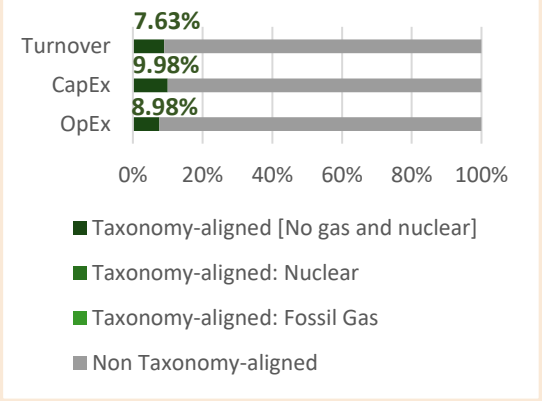
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

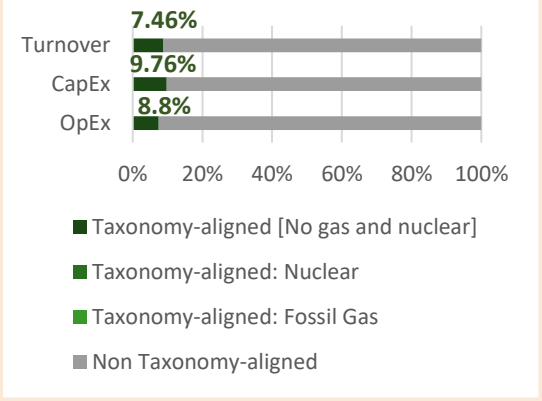
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financialproduct including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments **including sovereign bonds***



2. Taxonomy-alignment of investments **excluding sovereign bonds***



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 01/03/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.04% and the share of investment in enabling activities was 4.17%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 4.30%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was 60.14% at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.78%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The MSCI Europe Climate Change Paris Aligned Select Index is an equity index based on the MSCI Europe Index (Parent Index) representative of the large and mid-cap securities across 15 Developed Markets countries in Europe (as of March 2020). The Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) label minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB

Legal entity identifier: 213800MMM38NXMDMHQ95

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **43.79%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI World Climate Change Paris Aligned Select Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.
- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI World Climate Change Paris Aligned Select Index (the "Index") aims to reduce its greenhouse gases (GHG) intensity by at least 50% when compared to the Parent Index, and is designed to meet the year on year 7% decarbonisation target.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI World Climate Change Paris Aligned Low Carbon Select Net USD Index is 111.38.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI World Climate Change Index is 125.486.

- ***… and compared to previous periods?***

The previous period weighted average greenhouse gas (GHG) intensity of the index (the WACI) was 128.519

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

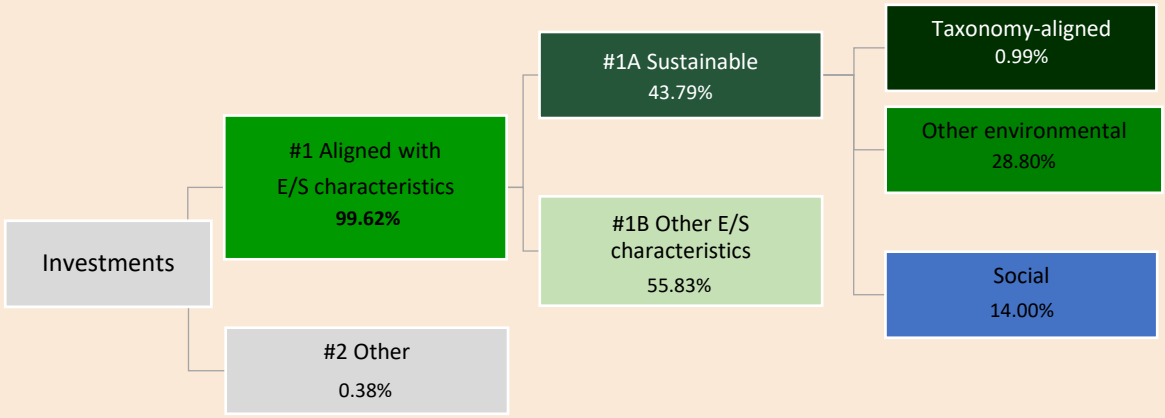
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.68%
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	4.45%
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	4.44%
AMAZON.COM INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	3.74%
MICROSOFT CORP	Information Technology	Software & Services	United States	3.68%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	1.82%
ELI LILLY & CO	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	1.81%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.57%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	1.42%
ALPHABET INC CL	Communication	Media &	United States	1.24%

C	Services	Entertainment		
ORACLE CORP	Information Technology	Software & Services	United States	0.94%
SALESFORCE COM	Information Technology	Software & Services	United States	0.91%
JPMORGAN CHASE & CO	Financials	Banks	United States	0.85%
JOHNSON & JOHNSON	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	0.83%
NOVO NORDISK A/S-B	Health Care	Pharmaceuticals Biotech & Life Sciences	Denmark	0.82%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Information Technology	*Software & Services*	*11.32%*

Health Care	*Pharmaceuticals Biotech & Life Sciences*	*10.81%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*10.22%*
Information Technology	*Technology Hardware & Equipment*	*6.98%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*6.29%*
Communication Services	*Media & Entertainment*	*6.22%*
Financials	*Financial Services*	*5.65%*
Industrials	*Capital goods*	*5.54%*
Consumer Discretionary	*Automobiles & Components*	*4.91%*
Financials	*Banks*	*4.67%*
Health Care	*Health Care Equipment & Services*	*3.93%*
Financials	*Insurance*	*3.31%*
Real Estate	*REITs*	*2.94%*
Consumer Discretionary	*Consumer Durables & Apparel*	*2.13%*
Industrials	*Transportation*	*2.07%*
Industrials	*Commercial & Professional Services*	*1.64%*
Utilities	*Electric Utilities*	*1.54%*
Consumer Discretionary	*Consumer Services*	*1.52%*

Consumer Staples	*Consumer Staples Distribution & Retail*	*1.45%*
Consumer Staples	*Food, Beverage & Tobacco*	*1.43%*
Communication Services	*Telecommunication*	*1.37%*
Materials	*Chemicals*	*1.10%*
Consumer Staples	*Household & Personal Products*	*0.92%*
Real Estate	*Real Estate Management & Development*	*0.58%*
Materials	*Metals & Mining*	*0.52%*
Materials	*Construction Materials*	*0.19%*
Materials	*Containers & Packaging*	*0.13%*
Utilities	*Water Utilities*	*0.10%*
Utilities	*Independent Power & Renewable Electricity Producers*	*0.09%*
Utilities	*Multi-Utilities*	*0.06%*
Materials	*Paper & Forest Products*	*0.05%*
Energy	*Oil, Gas & Consumable Fuels*	*0.01%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.29%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period

switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

the fund invested 0.99% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

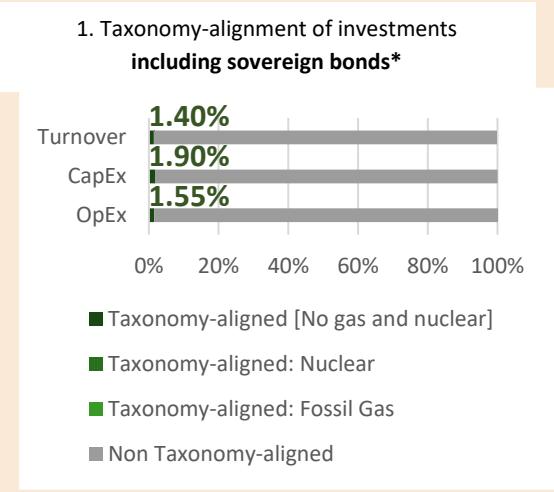
☐ In fossil gas ☐ In nuclear energy

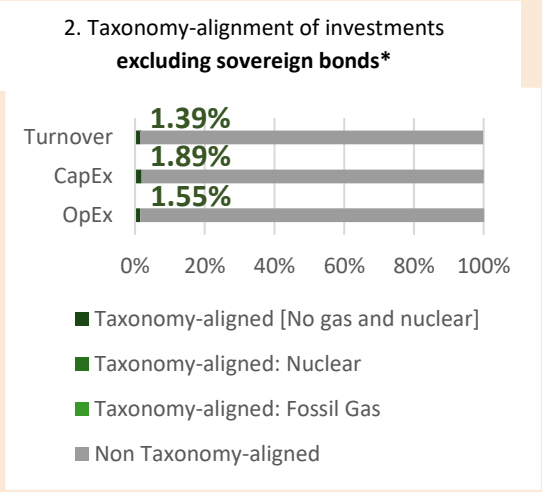
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.91%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.65%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **28.80%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 14.00%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The MSCI World Climate Change Paris Aligned Select Index is an equity index based on the MSCI World Index (Parent Index) representative of the large and mid-cap markets across 23 developed countries (as of March 2020). The index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) label minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI EURO CORP 0-1Y ESG

Legal entity identifier: 213800LLBNM6TDFBXD07

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **61.55%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Iboxx MSCI ESG EUR Corporates 0-1 TCA Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the iBoxx MSCI ESG EUR Corporates 0-1 TCA Index is 7.441
- the MSCI ESG score of the iBoxx Euro Corporates is 7.279

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.533

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



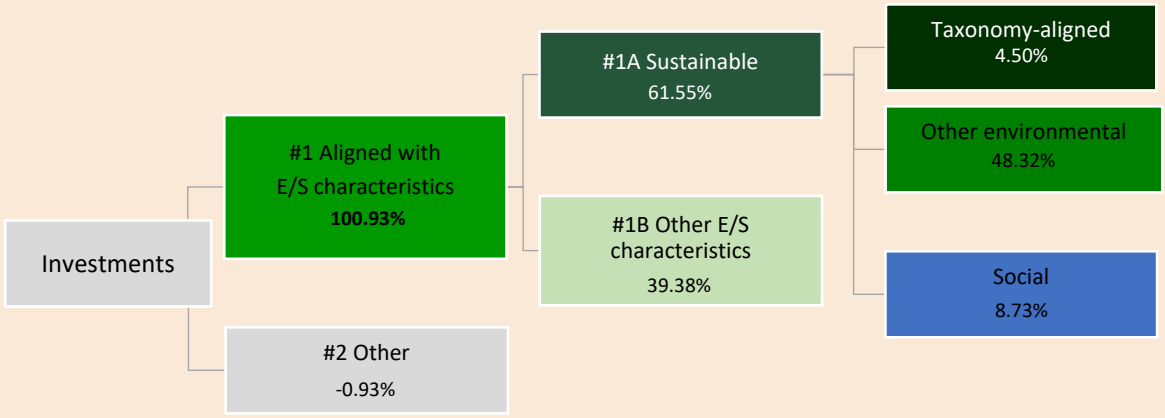
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
RABOBK 4.125% 07/25	Corporates	Banking	Netherlands	1.42%
GS 3.375% 03/25	Corporates	Banking	United States	1.00%
BFCM 0.01% 03/25 EMTN	Corporates	Banking	France	0.82%
BFCM 1% 05/25 EMTN	Corporates	Banking	France	0.80%
ABNANV 3.75% 04/25 EMTN	Corporates	Banking	Netherlands	0.76%
MBGGR 2.625% 04/25 EMTN	Corporates	Consumer Discretionary	Netherlands	0.76%
JPM 1.5% 1/25	Corporates	Banking	United States	0.76%
MS 1.75% 30/01/25	Corporates	Banking	United States	0.75%
ONTTFT 0.5% 05/25	Corporates	BROKERAGE	Canada	0.74%
BPCEGP 0.625% 04/25	Corporates	Banking	France	0.74%
HESLAN 0.375% 05/25 EMTN	Corporates	Banking	Germany	0.74%
EFFP 0.125% 05/25 EMTN	Corporates	Consumer Staples	France	0.73%
ABNANV 1% 4/25	Corporates	Banking	Netherlands	0.71%
BFCM 0.75% 07/25 EMTN	Corporates	Banking	France	0.71%
BFCM 1.25% 14/01/25	Corporates	Banking	France	0.66%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*36.32%*
Corporates	*Consumer Staples*	*13.07%*
Corporates	*Consumer Discretionary*	*11.80%*
Corporates	*Communications*	*6.54%*
Corporates	*Transportation*	*6.24%*

Corporates	*Capital Goods*	*5.51%*
Corporates	*Technology*	*4.21%*
Corporates	*Electric*	*3.71%*
Corporates	*Basic Industry*	*3.11%*
Corporates	*Real Estate (REIT)*	*2.86%*
Corporates	*Other Financials*	*2.78%*
Corporates	*Natural Gas*	*1.42%*
Corporates	*BROKERAGE*	*1.31%*
Corporates	*Insurance*	*1.10%*
Corporates	*Other Utilities*	*0.48%*
Cash	*Cash*	*-0.47%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 4.50% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

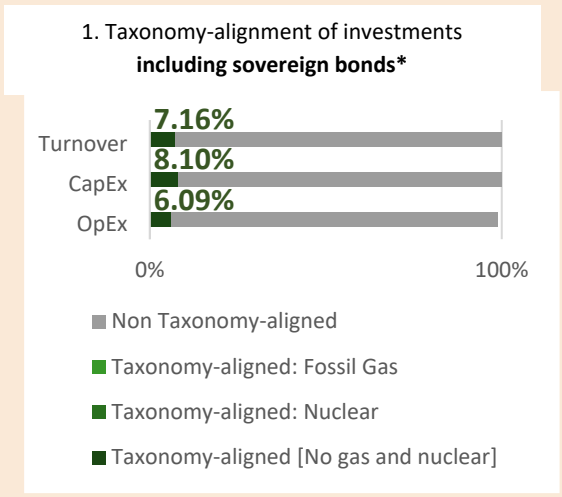
low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

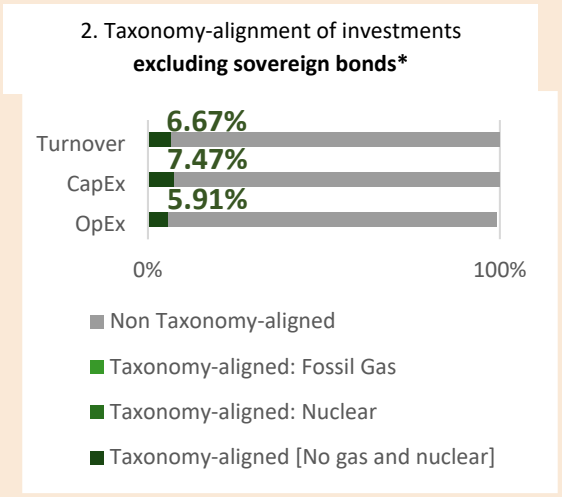
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.26% and the share of investment in enabling activities was 2.36%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 5.31%


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **48.32%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

activities under Regulation (EU) 2020/852.

The share of socially sustainable investments at the end of the period was 8.73%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Iboxx MSCI ESG EUR Corporates 0-1 TCA Index is a bond index representative of euro-denominated, Investment Grade, fixed-rate bonds issued by private companies (known as 'corporate bonds') with a residual maturity ranging from 1 month to 1 year and applies additional sector and ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI GLOBAL AGG SRI

Legal entity identifier: 213800B37T1WLWBOYS44

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **13.65%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, Bloomberg MSCI Global Aggregate 500MM ex Securitized Sustainable SRI Sector Neutral Index. This is a bond index, representative of the global fixed-rate investment grade debt market from both developed and emerging markets countries that follows the rules of the Bloomberg MSCI Global Aggregate 500MM ex Securitized Index (the "Parent Index") and applies sector and ESG criteria for security eligibility. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a

Sustainability indicators measure how the environmental or social characteristics

promoted by the financial product are attained.

rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI Global Aggregate 500MM ex Securitized Sustainable SRI Sector Neutral Index is 7.514
- the MSCI ESG score of the Bloomberg Global Aggregate 500MM ex Securitized Index (the "Parent Index") is 6.525

- ***… and compared to previous periods?***

The previous period MSCI ESG score of the index was 7.545.

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



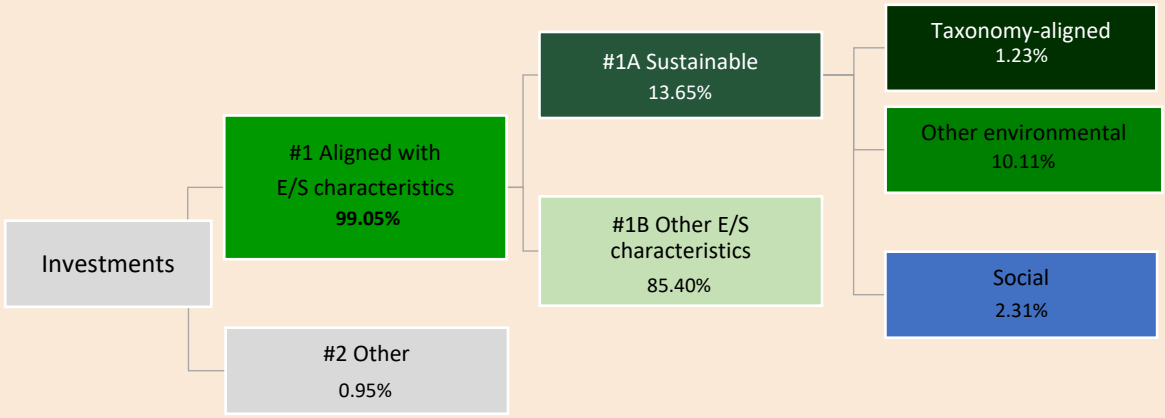
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
JGB 0.005% 03/26 147	Treasuries	Treasuries	Japan	0.39%
US TSY 0.75% 04/26	Treasuries	Treasuries	United States	0.28%
US TSY 4% 02/34	Treasuries	Treasuries	United States	0.28%
US TSY 0.75% 03/26	Treasuries	Treasuries	United States	0.27%
US TSY 1.625% 5/26	Treasuries	Treasuries	United States	0.26%
US TSY 3.5% 09/26	Treasuries	Treasuries	United States	0.26%
OAT 1% 11/25	Treasuries	Treasuries	France	0.25%
US TSY 4.375% 05/34	Treasuries	Treasuries	United States	0.25%
US TSY 3.75% 04/26	Treasuries	Treasuries	United States	0.25%
US TSY 0.5% 02/26	Treasuries	Treasuries	United States	0.24%
JGB 0.1% 09/28 352	Treasuries	Treasuries	Japan	0.24%
US TSY 3.625% 05/26	Treasuries	Treasuries	United States	0.23%
OAT 0% 02/26	Treasuries	Treasuries	France	0.23%
US TSY 4.5% 11/33	Treasuries	Treasuries	United States	0.23%
US TSY 1.375%	Treasuries	Treasuries	United States	0.23%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Treasuries	*Treasuries*	*65.63%*
Corporates	*Banking*	*8.45%*
Government-Related	*Supranationals*	*4.74%*
Government-Related	*Local Authorities*	*4.22%*
Government-Related	*Agencies*	*2.58%*

Corporates	*Consumer Staples*	*2.50%*
Corporates	*Communications*	*1.85%*
Corporates	*Consumer Discretionary*	*1.50%*
Corporates	*Technology*	*1.43%*
Government-Related	*Sovereign*	*1.31%*
Corporates	*Insurance*	*1.06%*
Corporates	*Electric*	*0.78%*
Corporates	*Transportation*	*0.73%*
Corporates	*Capital Goods*	*0.68%*
Corporates	*BROKERAGE*	*0.58%*
Corporates	*Basic Industry*	*0.43%*
Corporates	*Real Estate (REIT)*	*0.41%*
Corporates	*Energy*	*0.41%*
Corporates	*Other Financials*	*0.18%*
Corporates	*Finance Companies*	*0.17%*
Corporates	*Other Utilities*	*0.13%*
Corporates	*Natural Gas*	*0.13%*
Others	*Others*	*0.01%*

Corporates	*Other Industrials*	*0.01%*
Forex	*Forex*	*-0.09%*
Cash	*Cash*	*0.16%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.23% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

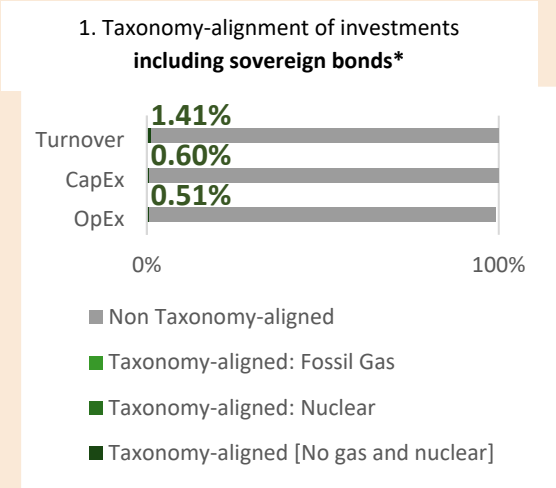
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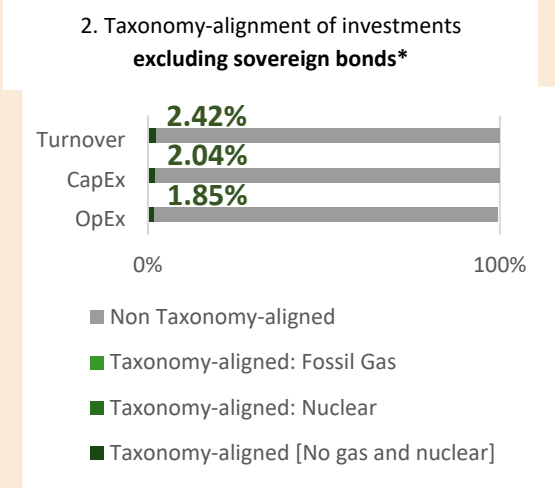
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 0.16%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 1.31%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **10.11%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 2.31%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Global Aggregate 500MM ex Securitized Sustainable SRI Sector Neutral Index is a bond index, representative of the global fixed-rate investment grade debt market from both developed and emerging markets countries that follows the rules of the Bloomberg MSCI Global Aggregate 500MM ex Securitized Index (the Parent Index) and applies sector and ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI GLOBAL AGG SRI 1-5

Legal entity identifier: 213800KMRNQ4SR4RKX08

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **15.52%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, Bloomberg MSCI Global Aggregate 500MM ex Securitized 1-5 Year Sustainable SRI Sector Neutral Index. This is a bond index, representative of the global fixed-rate investment grade debt market from both developed and emerging markets countries with a remaining maturity between 1 and 5 years following the rules of the Global Agg ex Securitized 500mn 1-5 Year (the ""Parent Index"") and applies sector and ESG criteria for security eligibility. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a

Sustainability indicators measure how the environmental or social characteristics

promoted by the financial product are attained.

rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues
include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the Bloomberg MSCI Global Aggregate 500MM ex Securitized 1-5 Year Sustainable SRI Sector Neutral Index is 7.612
- the MSCI ESG score of the Bloomberg Global Agg ex Securitized 500mn 1-5 Year Index is 6.525

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.676

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights,

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

anti-corruption and anti-bribery matters.

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
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What were the top investments of this financial product?

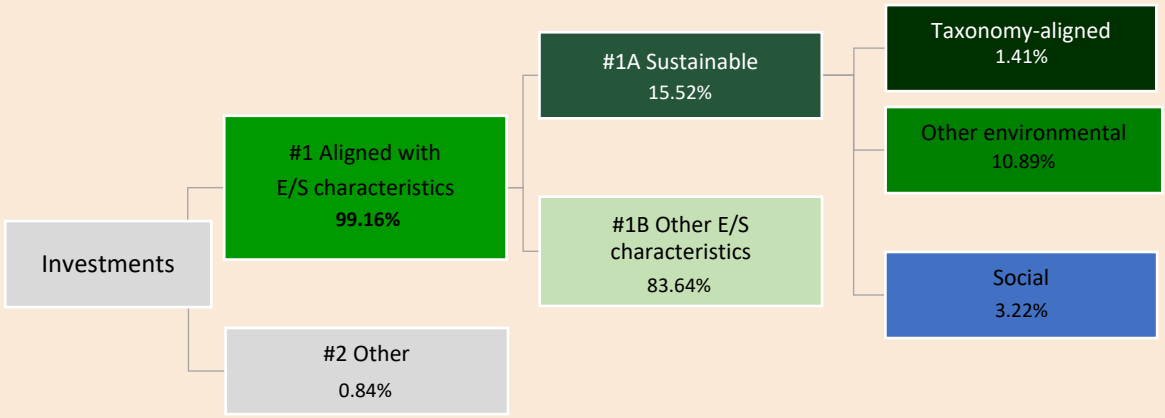
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
US TSY 3.5% 09/29	Treasuries	Treasuries	United States	0.64%
US TSY 3.5% 09/26	Treasuries	Treasuries	United States	0.54%
US TSY 1.625% 2/26	Treasuries	Treasuries	United States	0.43%
US TSY 4.25% 01/26	Treasuries	Treasuries	United States	0.40%
US TSY 4.25% 06/29	Treasuries	Treasuries	United States	0.36%
US TSY 0.375% 01/26	Treasuries	Treasuries	United States	0.35%
SWAP - EUR/+USD 1.1103349 02/10/2024	Forex	Forex		0.35%
JGB 0.1% 03/28 350	Treasuries	Treasuries	Japan	0.34%
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US TSY 4.25% 02/29	Treasuries	Treasuries	United States	0.31%
US TSY 0.75% 05/26	Treasuries	Treasuries	United States	0.30%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

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#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Treasuries	*Treasuries*	*62.98%*
Corporates	*Banking*	*11.94%*
Government-Related	*Supranationals*	*5.18%*

Government-Related	*Agencies*	*3.90%*
Government-Related	*Local Authorities*	*3.69%*
Corporates	*Consumer Staples*	*2.27%*
Corporates	*Consumer Discretionary*	*1.51%*
Corporates	*Technology*	*1.44%*
Corporates	*Communications*	*1.19%*
Corporates	*Insurance*	*0.91%*
Government-Related	*Sovereign*	*0.87%*
Corporates	*Transportation*	*0.82%*
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Corporates	*Other Industrials*	*0.13%*

Forex	*Forex*	*0.10%*
Corporates	*Natural Gas*	*0.10%*
Corporates	*Other Utilities*	*0.09%*
Cash	*Cash*	*-0.38%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

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To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.41% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

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The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

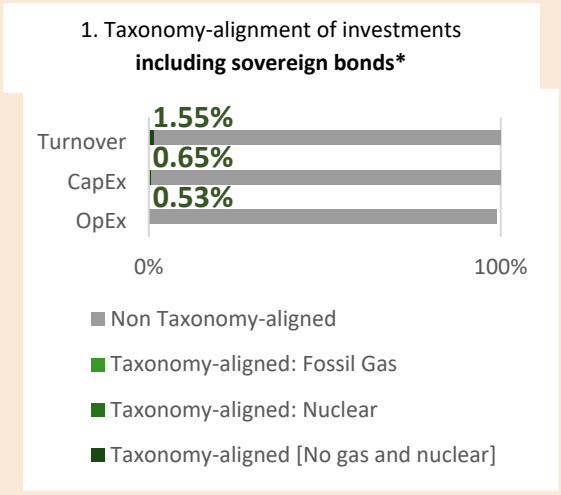
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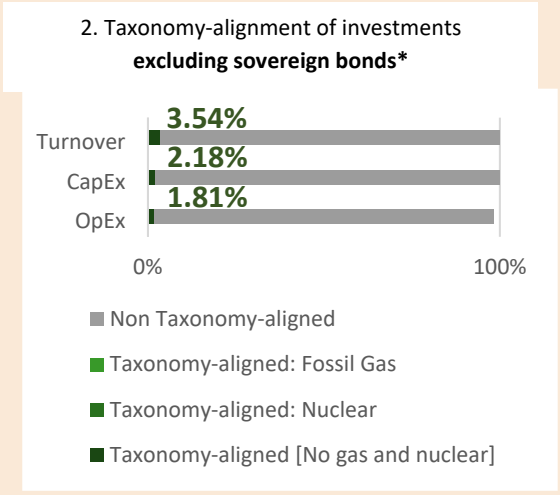
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The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 0.13%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 1.06%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **10.89%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 3.22%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Global Aggregate 500MM ex Securitized 1-5 Year Sustainable SRI Sector Neutral Index is a bond index, representative of the global fixed-rate investment grade debt market from both developed and emerging markets countries with a remaining maturity between 1 and 5 years following the rules of the Global Agg ex Securitized 500mn 1-5 Year (the Parent Index) and applies sector and ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI GLOBAL CORP SRI 1-5Y

Legal entity identifier: 222100AVKM1M7Q2EFT37

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [X] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [X] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **46.56%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [X] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI Global Corporate ESG Sustainability SRI 1-5 Year Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI Global Corporate ESG Sustainability SRI 1-5 Year Index is 7.29
- the MSCI ESG score of the Bloomberg Global Corporate 1-5 Year Index (the "Parent Index") is 6.89

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.302

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



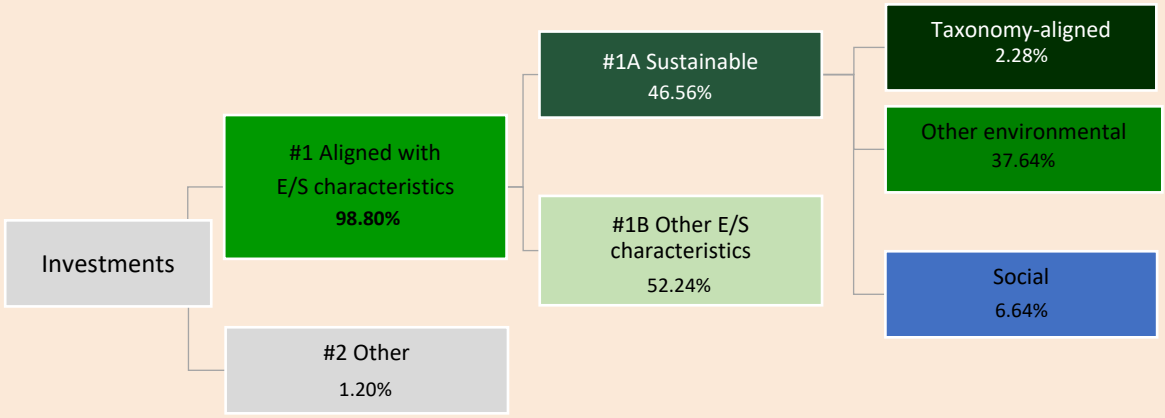
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
SWAP - GBP/+USD 1.3189371 02/10/2024	Forex	Forex		0.73%
TERME +GBP/-USD 1.314628 02/10/2024	Forex	Forex		0.31%
NTT 0.967% 06/29 32	Corporates	Communications	Japan	0.18%
MSFT 2.4% 08/26	Corporates	Technology	United States	0.13%
GSK 3.875% 05/28	Corporates	Consumer Staples	United States	0.13%
BAC VAR 12/28	Corporates	Banking	United States	0.13%
BAC VAR 07/27	Corporates	Banking	United States	0.12%
BAC VAR 04/29	Corporates	Banking	United States	0.12%
HD 5.15% 06/26	Corporates	Consumer Discretionary	United States	0.12%
MSFT 3.3% 2/27	Corporates	Technology	United States	0.12%
RANDNA 3.61% 03/29 EMTN	Corporates	Consumer Discretionary	Netherlands	0.12%
AXASA VAR PERP(3.875%)	Corporates	Insurance	France	0.12%
LH 1.55% 06/26	Corporates	Consumer Staples	United States	0.11%
EPD 3.125% 07/29	Corporates	Energy	United States	0.11%
CPB 5.3% 03/26	Corporates	Consumer Staples	United States	0.11%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*44.38%*
Corporates	*Consumer Staples*	*10.28%*
Corporates	*Consumer Discretionary*	*8.54%*
Corporates	*Technology*	*6.80%*
Corporates	*Communications*	*5.54%*

Corporates	*Insurance*	*4.45%*
Corporates	*Capital Goods*	*4.09%*
Corporates	*Real Estate (REIT)*	*2.57%*
Corporates	*Transportation*	*2.26%*
Corporates	*Electric*	*2.04%*
Corporates	*Basic Industry*	*1.79%*
Corporates	*Energy*	*1.62%*
Corporates	*Other Financials*	*1.38%*
Corporates	*BROKERAGE*	*1.37%*
Corporates	*Finance Companies*	*0.92%*
Forex	*Forex*	*0.91%*
Corporates	*Natural Gas*	*0.64%*
Corporates	*Other Utilities*	*0.37%*
Corporates	*Other Industrials*	*0.14%*
Cash	*Cash*	*-0.08%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.28% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

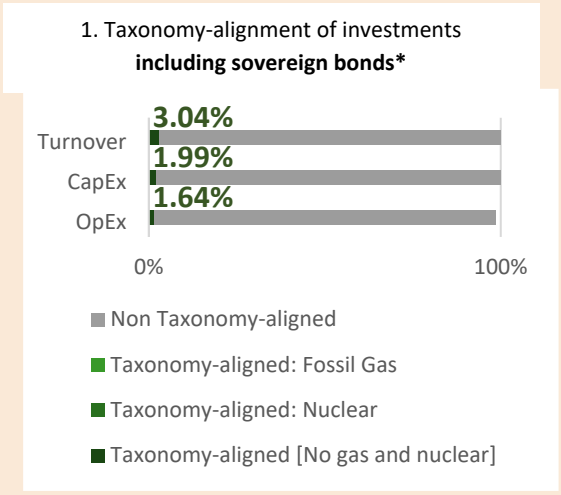
☐ In fossil gas ☐ In nuclear energy

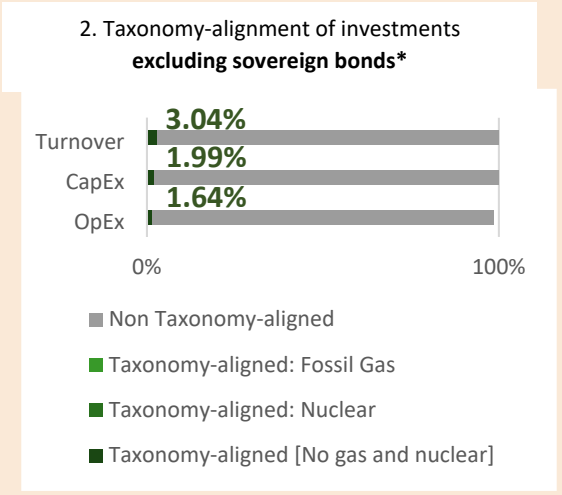
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.06% and the share of investment in enabling activities was 0.64%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 2.42%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **37.64%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 6.64%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Global Corporate ESG Sustainability SRI 1-5 Year Index is a bond index comprising multi-currency fixed-rate, investment-grade corporate debt with between 1 and up to, but not including, 5 years remaining to maturity that applies sector and additional ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX EURO CORPORATE SRI

Legal entity identifier: 2221000A7N8FW0MB1V42

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **67.87%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI Euro Corporate ESG Sustainability SRI Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI Euro Corporate ESG Sustainability SRI Index is 7.611
- the MSCI ESG score of the Bloomberg Euro Aggregate Corporate Index (the "Parent Index") is 7.26

- ***… and compared to previous periods?***

The previous period MSCI ESG score of the index was 7.7

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

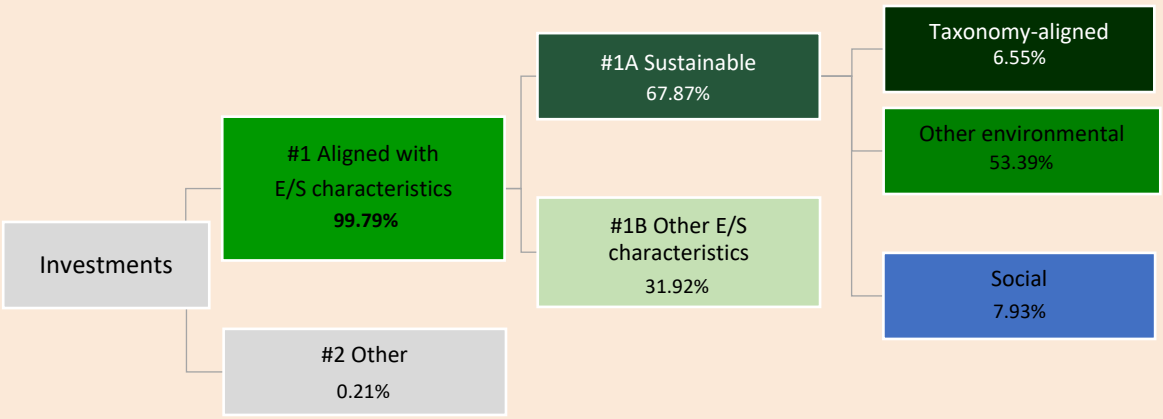
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UBS VAR 03/29	Corporates	Banking	Switzerland	0.18%
JPM VAR 03/30 EMTN	Corporates	Banking	United States	0.12%
SANTAN 4.875% 10/31 EMTN	Corporates	Banking	Spain	0.11%
BNP VAR 01/27 EMTN	Corporates	Banking	France	0.11%
JPM VAR 11/31 EMTN	Corporates	Banking	United States	0.11%
FRANCE TEL 8 1/8% 33	Corporates	Communications	France	0.10%
MS VAR 03/29	Corporates	Banking	United States	0.10%
JPM VAR 03/34 EMTN	Corporates	Banking	United States	0.10%
MS VAR 03/35 EMTN	Corporates	Banking	United States	0.10%
RABOBK 1.25% 23/03/26	Corporates	Banking	Netherlands	0.10%
AXASA VAR 05/49 EMTN	Corporates	Insurance	France	0.10%
HSBC VAR 06/27	Corporates	Banking	United Kingdom	0.10%
UBS VAR 10/26	Corporates	Banking	Switzerland	0.10%
GS 1.625% 07/26	Corporates	Banking	United States	0.10%
SANTAN VAR 04/29 EMTN	Corporates	Banking	Spain	0.10%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*40.15%*
Corporates	*Consumer Staples*	*12.04%*
Corporates	*Consumer Discretionary*	*7.57%*
Corporates	*Communications*	*7.27%*
Corporates	*Capital Goods*	*5.47%*
Corporates	*Insurance*	*4.68%*
Corporates	*Transportation*	*3.87%*

Corporates	*Technology*	*3.72%*
Corporates	*Basic Industry*	*3.22%*
Corporates	*Real Estate (REIT)*	*3.11%*
Corporates	*Other Financials*	*2.94%*
Corporates	*Electric*	*2.61%*
Corporates	*Natural Gas*	*1.18%*
Corporates	*BROKERAGE*	*0.93%*
Corporates	*Other Utilities*	*0.69%*
Corporates	*Other Industrials*	*0.34%*
Corporates	*Finance Companies*	*0.13%*
Corporates	*Energy*	*0.11%*
Forex	*Forex*	*0.00%*
Treasuries	*Treasuries*	*0.00%*
Cash	*Cash*	*0.00%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 6.55% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

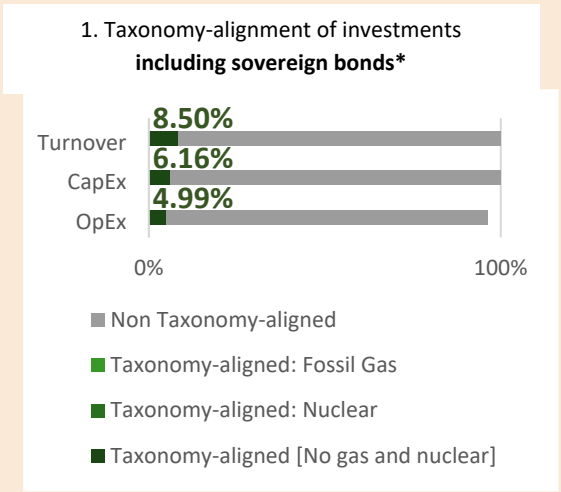
☐ In fossil gas ☐ In nuclear energy

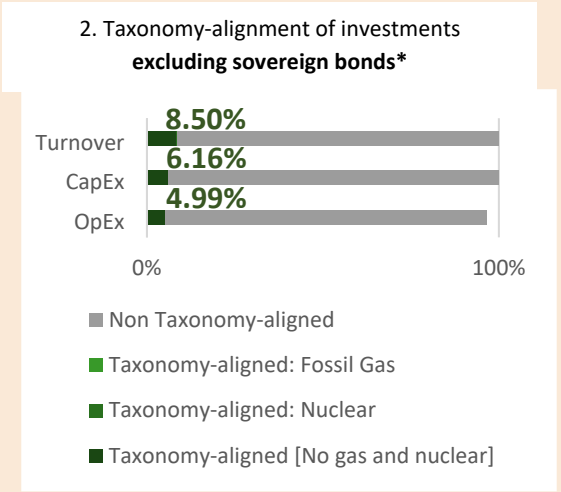
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.19% and the share of investment in enabling activities was 1.97%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 6.79%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **53.39%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 7.93%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Euro Corporate ESG Sustainability SRI Index is a bond index, representative of the corporate fixed-rate investment grade Euro denominated securities, that follows the rules of the Bloomberg Euro Aggregate Corporate Index (the Parent Index) and applies sector and additional ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX EURO AGG SRI

Legal entity identifier: 213800MNGINQA3GWTZ79

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **24.51%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI Euro Aggregate Sustainable SRI Sector Neutral Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI Euro Aggregate Sustainable SRI Sector Neutral Index is 7.909
- the MSCI ESG score of the Bloomberg Euro Aggregate Index (the "Parent Index") is 7.593

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.820

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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What were the top investments of this financial product?

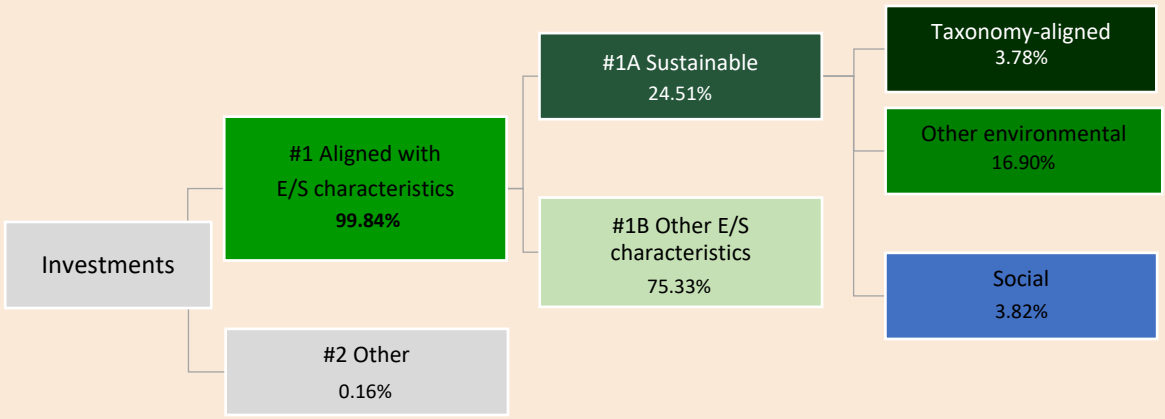
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
OAT 2.75% 10/27	Treasuries	Treasuries	France	0.46%
OAT 2.5% 5/30	Treasuries	Treasuries	France	0.46%
OAT 1.5% 5/31	Treasuries	Treasuries	France	0.44%
OAT 0.75% 05/28	Treasuries	Treasuries	France	0.41%
OAT 0.75% 11/28 OAT	Treasuries	Treasuries	France	0.39%
OAT 2.75% 02/29 OAT	Treasuries	Treasuries	France	0.39%
OAT 0.5% 05/29 OAT	Treasuries	Treasuries	France	0.38%
OAT 1.25% 05/34 OAT	Treasuries	Treasuries	France	0.37%
OAT 0.5% 05/26	Treasuries	Treasuries	France	0.36%
OAT 2.5% 09/26 OAT	Treasuries	Treasuries	France	0.36%
OAT 3.5% 11/33 OAT	Treasuries	Treasuries	France	0.35%
OAT % 11/31 OAT	Treasuries	Treasuries	France	0.35%
OAT % 11/30 OAT	Treasuries	Treasuries	France	0.35%
OAT 5.50% 97-04/29	Treasuries	Treasuries	France	0.35%
OAT 2% 11/32 OAT	Treasuries	Treasuries	France	0.34%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

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#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Treasuries	*Treasuries*	*54.78%*
Corporates	*Banking*	*11.00%*
Government-Related	*Supranationals*	*7.79%*
Securitized	*Mortgage Assets*	*5.89%*
Government-Related	*Local Authorities*	*2.99%*
Government-Related	*Agencies*	*2.70%*
Corporates	*Consumer Staples*	*2.35%*

Corporates	*Communications*	*1.73%*
Corporates	*Consumer Discretionary*	*1.53%*
Corporates	*Transportation*	*1.12%*
Corporates	*Capital Goods*	*1.09%*
Corporates	*Electric*	*1.05%*
Government-Related	*Sovereign*	*1.03%*
Corporates	*Insurance*	*0.95%*
Corporates	*Technology*	*0.75%*
Corporates	*Basic Industry*	*0.65%*
Corporates	*Real Estate (REIT)*	*0.61%*
Corporates	*Other Financials*	*0.60%*
Securitized	*Public Sector Loans*	*0.35%*
Corporates	*BROKERAGE*	*0.31%*
Corporates	*Natural Gas*	*0.25%*
Securitized	*Hybrid*	*0.21%*
Corporates	*Other Utilities*	*0.13%*
Corporates	*Other Industrials*	*0.06%*
Corporates	*Finance Companies*	*0.02%*

Corporates	*Energy*	*0.02%*
Forex	*Forex*	*0.00%*
Cash	*Cash*	*0.02%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 3.78% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

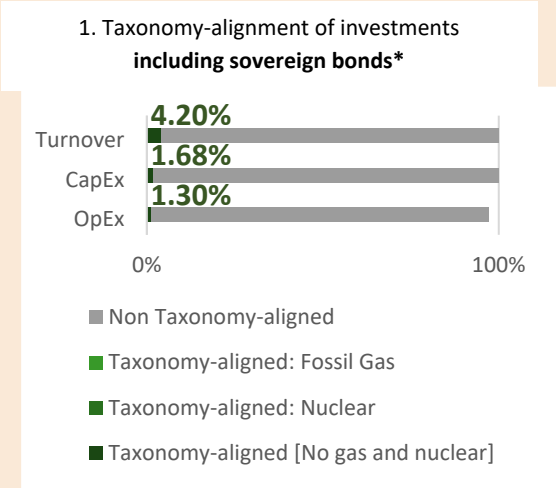
☒ No

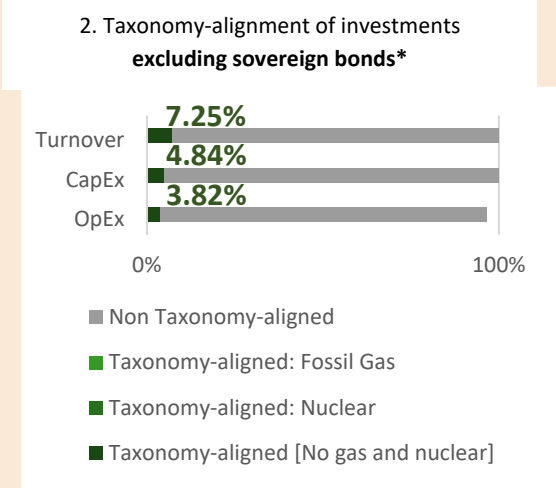
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.04% and the share of investment in enabling activities was 0.40%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 3.48%


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **16.90%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 3.82%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Euro Aggregate Sustainable SRI Sector Neutral Index is a bond index, representative of the fixed-rate investment grade Euro denominated securities universe that follows the rules of the Bloomberg Euro Aggregate Index (the Parent Index) and applies sector and ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX EURO CORPORATE SRI 0-3 Y

Legal entity identifier: 5493003U13Y6UYB5XW65

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [ ] It made a **sustainable investments with a social objective:** _____
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **67.48%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI Euro Corporate ESG BBB+ Sustainability SRI 0-3 Year Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI Euro Corporate ESG BBB+ Sustainability SRI 0-3 Year Index is 7.59
- the MSCI ESG score of the Bloomberg Euro Aggregate Corporate Index (the "Parent Index") is 7.26

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.7

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

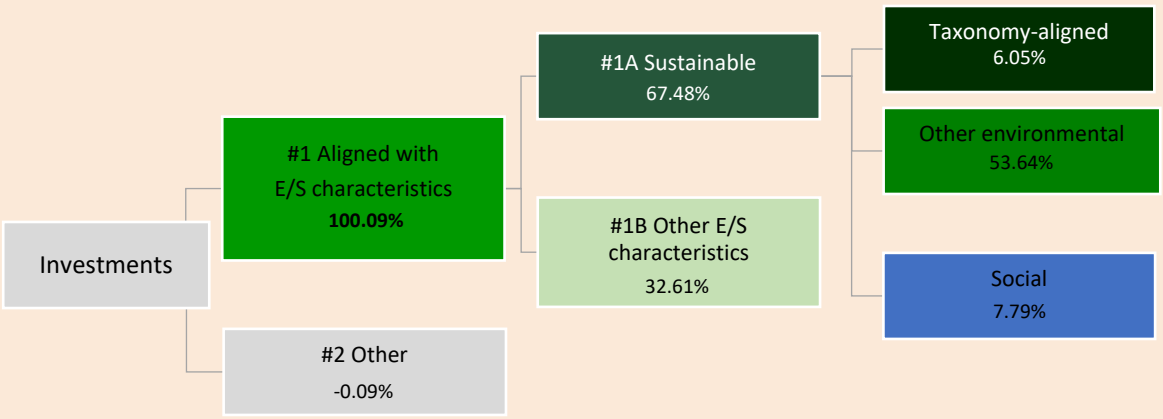
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
RABOBK 4.125% 07/25	Corporates	Banking	Netherlands	0.28%
DB 1.625% 01/27 EMTN	Corporates	Banking	Germany	0.26%
UBS VAR 10/26	Corporates	Banking	Switzerland	0.25%
BNP VAR 01/27 EMTN	Corporates	Banking	France	0.24%
JPM 1.638% 05/28	Corporates	Banking	United States	0.24%
GS 1.625% 07/26	Corporates	Banking	United States	0.23%
ACAFP 2.625% 3/27	Corporates	Banking	France	0.22%
BAC VAR 10/26 EMTN	Corporates	Banking	United States	0.22%
MS VAR 10/27	Corporates	Banking	United States	0.22%
HSBC VAR 06/27	Corporates	Banking	United Kingdom	0.22%
GS 3.375% 03/25	Corporates	Banking	United States	0.22%
UBS VAR 04/26 EMTN	Corporates	Banking	Switzerland	0.22%
RABOBK 1.25% 23/03/26	Corporates	Banking	Netherlands	0.21%
SANTAN 3.75% 01/26 EMTN	Corporates	Banking	Spain	0.21%
ISPIM VAR 03/28 EMTN	Corporates	Banking	Italy	0.21%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*49.51%*
Corporates	*Consumer Staples*	*9.58%*
Corporates	*Consumer Discretionary*	*8.20%*
Corporates	*Communications*	*5.84%*
Corporates	*Capital Goods*	*4.09%*
Corporates	*Technology*	*3.78%*
Corporates	*Other Financials*	*3.61%*

Corporates	*Transportation*	*3.11%*
Corporates	*Basic Industry*	*2.84%*
Corporates	*Insurance*	*2.64%*
Corporates	*Real Estate (REIT)*	*2.33%*
Corporates	*Electric*	*1.81%*
Corporates	*Natural Gas*	*0.89%*
Corporates	*BROKERAGE*	*0.73%*
Corporates	*Other Utilities*	*0.67%*
Corporates	*Other Industrials*	*0.28%*
Corporates	*Finance Companies*	*0.22%*
Treasuries	*Treasuries*	*0.00%*
Cash	*Cash*	*-0.13%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 6.05% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

  ☐ Yes:

  ☐ In fossil gas ☐ In nuclear energy

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

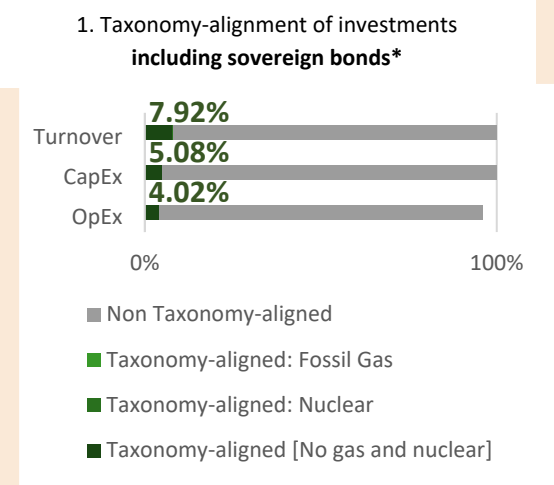
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

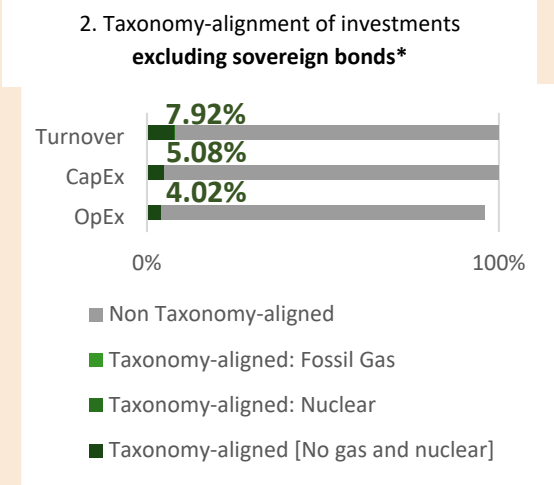
[X] No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.18% and the share of investment in enabling activities was 1.69%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 5.96%


are sustainable investments with an environmental objective that **do not take into account the criteria** for



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **53.64%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 7.79%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Euro Corporate ESG BBB+ Sustainability SRI 0-3 Year Index is a bond index representative of the investment grade, euro-denominated bonds universe that follows the rules of the Bloomberg Euro Aggregate Corporate Index (the Parent Index) with a remaining maturity constraint of 0 & 3 years and applies additional sector and ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI INDEX US CORP SRI

Legal entity identifier: 549300JEQE3CM0S0ZJ51

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **35.23%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI US Corporate ESG Sustainability SRI Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company.

The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the Bloomberg MSCI US Corporate ESG Sustainability SRI Index is 6.926

- the MSCI ESG score of the Bloomberg US Aggregate Corporate Index (the "Parent Index") is 6.583

… and compared to previous periods?

The previous period MSCI ESG score of the index was 6.951

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights,

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

anti-corruption and anti-bribery matters.

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



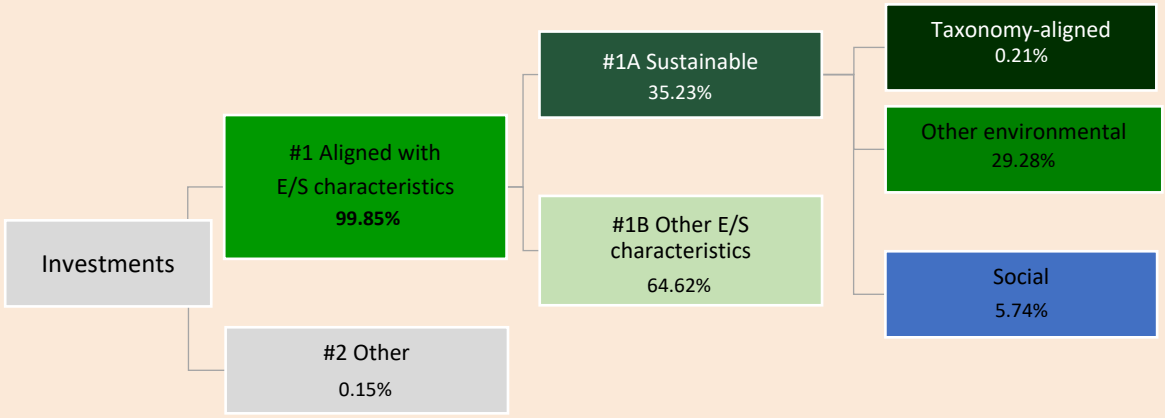
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
CVS 5.05% 03/48	Corporates	Consumer Staples	United States	0.14%
PFE 5.3% 05/53	Corporates	Consumer Staples	Singapore	0.13%
AT&T 3.55% 09/55	Corporates	Communications	United States	0.12%
BAC VAR 12/28	Corporates	Banking	United States	0.11%
WBD 5.141% 03/52	Corporates	Communications	United States	0.11%
ABBV 3.2% 11/29	Corporates	Consumer Staples	United States	0.11%
GS 6.75% 10/37	Corporates	Banking	United States	0.11%
BAC VAR 01/35	Corporates	Banking	United States	0.10%
BAC VAR 04/34	Corporates	Banking	United States	0.10%
SWAP - GBP/+USD 1.321803 02/10/2024	Forex	Forex		0.10%
PFE 4.75% 05/33	Corporates	Consumer Staples	Singapore	0.10%
BAC VAR 07/33 MTN	Corporates	Banking	United States	0.10%
AT&T 3.5% 09/53	Corporates	Communications	United States	0.10%
CVS 4.78% 03/38	Corporates	Consumer Staples	United States	0.10%
JPM VAR 06/34	Corporates	Banking	United States	0.10%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*28.07%*
Corporates	*Consumer Staples*	*15.82%*
Corporates	*Technology*	*11.93%*
Corporates	*Communications*	*9.22%*
Corporates	*Consumer Discretionary*	*6.90%*

Corporates	*Insurance*	*5.46%*
Corporates	*Energy*	*4.12%*
Corporates	*Capital Goods*	*4.02%*
Corporates	*Electric*	*3.14%*
Corporates	*Real Estate (REIT)*	*2.76%*
Corporates	*Transportation*	*2.32%*
Corporates	*Basic Industry*	*2.11%*
Corporates	*BROKERAGE*	*1.68%*
Corporates	*Natural Gas*	*0.90%*
Corporates	*Finance Companies*	*0.88%*
Corporates	*Other Utilities*	*0.25%*
Forex	*Forex*	*0.20%*
Corporates	*Other Industrials*	*0.12%*
Corporates	*Other Financials*	*0.05%*
Cash	*Cash*	*0.07%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.21% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

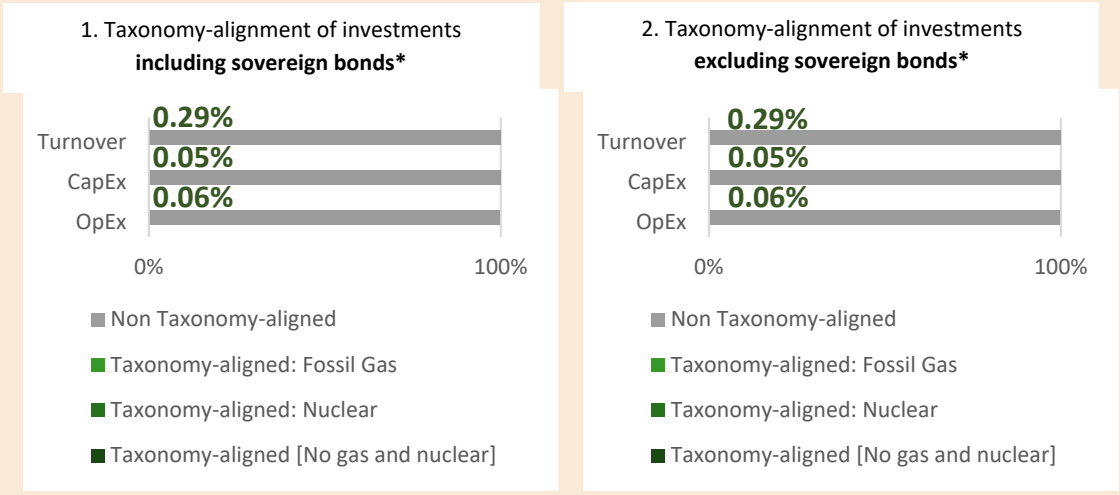
☐ In fossil gas ☐ In nuclear energy

☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.04%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.36%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **29.28%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 5.74%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI US Corporate ESG Sustainability SRI Index is a bond index representative of the corporate fixed-rate, investment grade, USD denominated securities that follows the rules of the Bloomberg US Aggregate Corporate Index (the Parent Index) and applies sector and additional ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI US AGG SRI

Legal entity identifier: 213800MEFG6O5JHBKE31

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 12.87% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI US Aggregate ex Securitized Sustainable SRI Sector Neutral Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI US Aggregate ex Securitized Sustainable SRI Sector Neutral Index is 7.111
- the MSCI ESG score of the Bloomberg US Aggregate ex Securitized Index (the "Parent Index") is 6.571

- ***… and compared to previous periods?***

At the end of the previous period, the MSCI ESG score of the index was 7.203.

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

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  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

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Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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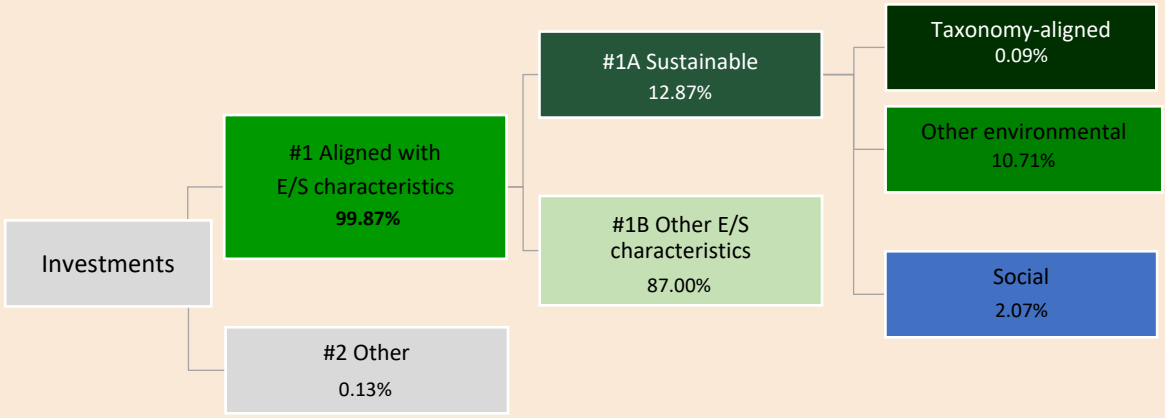
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
US TSY 4.375% 05/34	Treasuries	Treasuries	United States	0.71%
US TSY 4% 02/34	Treasuries	Treasuries	United States	0.61%
US TSY 4.5% 11/33	Treasuries	Treasuries	United States	0.61%
MS 5.882% 10/26 BKNT	Corporates	Banking	United States	0.61%
US TSY 1.25% 08/31	Treasuries	Treasuries	United States	0.55%
US TSY 3.875% 08/33	Treasuries	Treasuries	United States	0.55%
US TSY 4.125% 11/32	Treasuries	Treasuries	United States	0.52%
US TSY 3.5% 02/33	Treasuries	Treasuries	United States	0.50%
US TSY 3.875% 08/34	Treasuries	Treasuries	United States	0.49%
US TSY 2.875% 05/32	Treasuries	Treasuries	United States	0.49%
US TSY 3.375% 05/33	Treasuries	Treasuries	United States	0.49%
US TSY 1.375% 11/31	Treasuries	Treasuries	United States	0.48%
HSBC VAR 03/30	Corporates	Banking	United Kingdom	0.48%
ISRAEL 3.25% 01/28 10Y	Government-Related	Sovereign	Israel	0.48%
BACR VAR 08/28	Corporates	Banking	United Kingdom	0.47%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Treasuries	*Treasuries*	*61.04%*
Corporates	*Banking*	*9.89%*
Corporates	*Consumer Staples*	*5.03%*
Corporates	*Technology*	*4.00%*
Corporates	*Communications*	*3.03%*

Corporates	*Consumer Discretionary*	*2.68%*
Government-Related	*Supranationals*	*2.59%*
Government-Related	*Sovereign*	*2.50%*
Corporates	*Insurance*	*1.63%*
Corporates	*Energy*	*1.25%*
Corporates	*Capital Goods*	*1.13%*
Government-Related	*Agencies*	*0.86%*
Government-Related	*Local Authorities*	*0.74%*
Corporates	*Transportation*	*0.65%*
Corporates	*Electric*	*0.63%*
Corporates	*Real Estate (REIT)*	*0.62%*
Corporates	*Basic Industry*	*0.52%*
Corporates	*BROKERAGE*	*0.42%*
Corporates	*Finance Companies*	*0.41%*
Corporates	*Natural Gas*	*0.20%*
Corporates	*Other Industrials*	*0.06%*
Corporates	*Other Utilities*	*0.06%*
Cash	*Cash*	*0.06%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.09% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

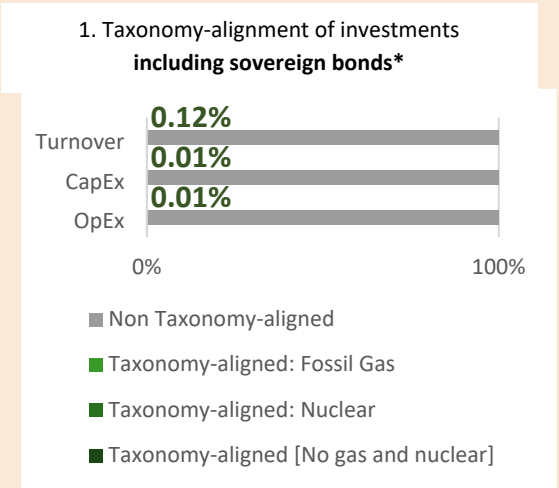
☐ In fossil gas ☐ In nuclear energy

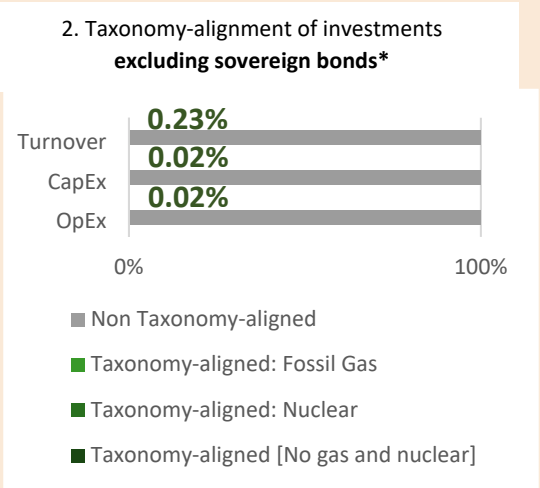
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.01%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 0.25%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **10.71%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 2.07%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI US Aggregate ex Securitized Sustainable SRI Sector Neutral Index tracks fixed-rate, investment-grade debt with at least USD500mn par amount outstanding. The Index is based on the US Aggregate ex Securitized index (the Parent Index) and applies additional criteria to include issuers with MSCI ESG Ratings of BBB or higher and negatively screens issuers that are involved in business activities that are restricted because they are inconsistent with certain values-based business involvement criteria and those issuers with a red MSCI ESG Controversy Score. Additionally, the market of the three sectors (Treasury, Government-Related and Corporate) are

reweighted to match the weights of these three sectors in the Parent Index. The Sub-Fund promotes environmental and/or social characteristics through among others, replicating an Index integrating an environmental, social and governance (ESG) rating. The Index methodology is constructed using a Best-in-class approach: best ranked companies are selected to construct the Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EMU CLIMATE NET ZERO AMBITION PAB

Legal entity identifier: 2138007S1QFFN8UYKB61

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **90.58%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI EMU Climate Paris Aligned Filtered Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

- Scope 1 emissions: those from sources owned or controlled by the company.
- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI EMU Climate Paris Aligned Filtered Index is constructed using an optimization process that aims to achieve replicability and investabilit

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI EMU Climate Paris Aligned Filtered Index is 167.791.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI EMU Index is 527.035.

… and compared to previous periods?

At the end of the previous period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index was 195.744

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

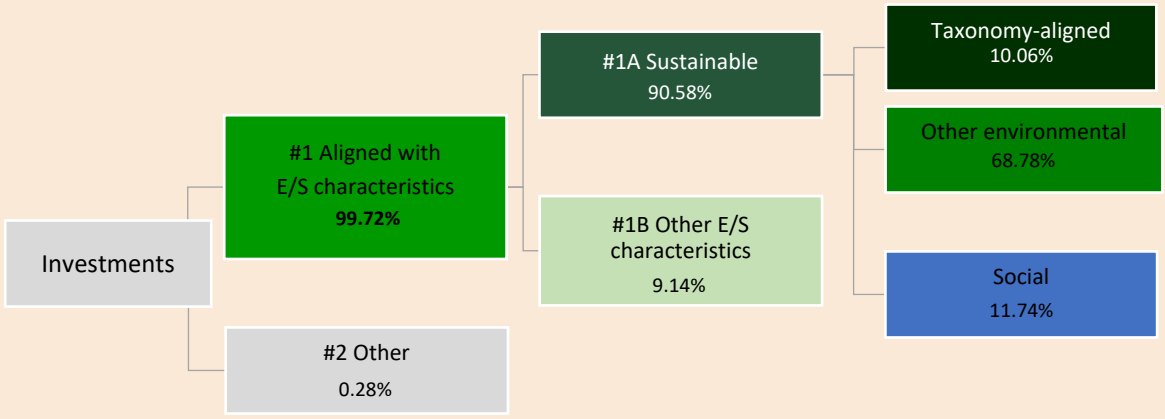
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	6.04%
SAP SE / XETRA	Information Technology	Software & Services	Germany	4.78%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	4.37%
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	Consumer Durables & Apparel	France	4.04%
SIEMENS AG-REG	Industrials	Capital goods	Germany	3.14%
ALLIANZ SE-REG	Financials	Insurance	Germany	2.59%
SANOFI - PARIS	Health Care	Pharmaceuticals Biotech & Life Sciences	France	2.55%
FERROVIAL SE	Industrials	Capital goods	Netherlands	2.48%
MUENCHENER RUECKVER AG-REG	Financials	Insurance	Germany	2.05%
INDUSTRIA DE DISENO TEXTIL	Consumer Discretionary	Consumer Discretionary Distribution & Retail	Spain	1.92%
REDEIA CORP SA	Utilities	Electric Utilities	Spain	1.86%
AKZO NOBEL N.V.	Materials	Chemicals	Netherlands	1.86%
EDP RENOVAVEIS	Utilities	Independent Power & Renewable Electricity	Spain	1.72%

		Producers		
HERMES INTERNATIONAL	Consumer Discretionary	Consumer Durables & Apparel	France	1.71%
NORDEA BANK ABP	Financials	Banks	Finland	1.71%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*17.48%*
Financials	*Insurance*	*8.55%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*8.19%*

Consumer Discretionary	*Consumer Durables & Apparel*	*7.55%*
Financials	*Banks*	*6.72%*
Information Technology	*Software & Services*	*6.47%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*5.75%*
Utilities	*Electric Utilities*	*5.39%*
Financials	*Financial Services*	*4.10%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*3.51%*
Consumer Staples	*Household & Personal Products*	*3.08%*
Materials	*Chemicals*	*2.93%*
Consumer Staples	*Food, Beverage & Tobacco*	*2.77%*
Real Estate	*REITs*	*2.51%*
Health Care	*Health Care Equipment & Services*	*2.23%*
Communication Services	*Media & Entertainment*	*1.76%*
Utilities	*Independent Power & Renewable Electricity Producers*	*1.72%*
Communication Services	*Telecommunication*	*1.65%*
Industrials	*Transportation*	*1.49%*
Consumer Discretionary	*Consumer Services*	*1.22%*

Consumer Discretionary	*Automobiles & Components*	*1.22%*
Consumer Staples	*Consumer Staples Distribution & Retail*	*1.14%*
Real Estate	*Real Estate Management & Development*	*1.07%*
Industrials	*Commercial & Professional Services*	*0.68%*
Information Technology	*Technology Hardware & Equipment*	*0.54%*
Others	*Others*	*0.00%*
Forex	*Forex*	*-0.00%*
Cash	*Cash*	*0.28%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 10.06% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

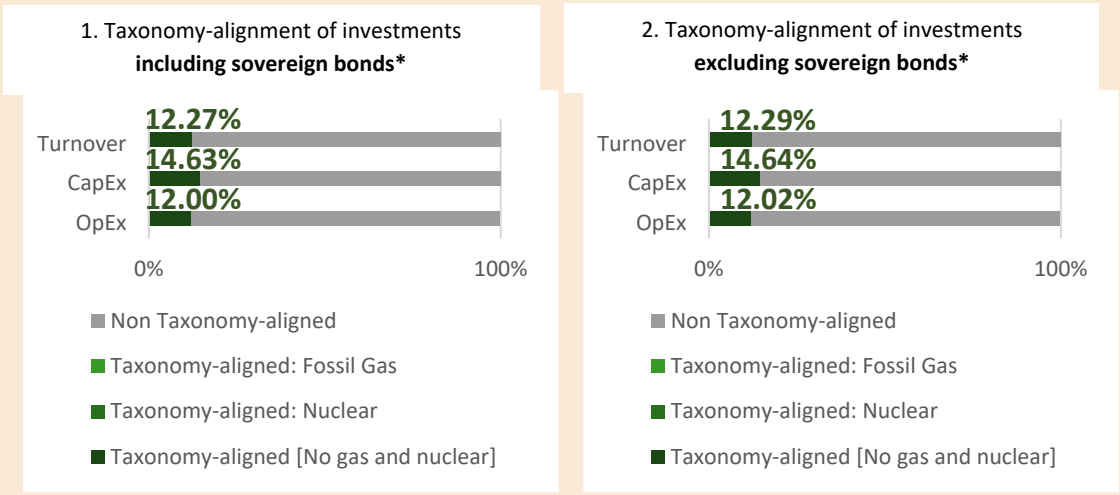
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.08% and the share of investment in enabling activities was 7.97%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period: the percentage of investments with Taxonomy alignment was 8.92%.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **68.78%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.74%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EMU Climate Paris Aligned Filtered Index tracks an equity index based on the MSCI EMU index representative of the large and mid-cap stocks across developed market countries in the European Economic and Monetary Union (the Parent Index). The Index is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy, while aligning with the Paris Agreement requirements. The Index incorporate the Task Force on Climate-Related Financial Disclosures (TCFD) recommendations and are designed to exceed the minimum standards of the European Union Paris Aligned Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI EUR CORPORATE BOND 1-5Y ESG

Legal entity identifier: 222100VHBKJHMDJL8J52

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **68.07%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI Euro Corporate 1-5 Year ESG Sustainability SRI Bond Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the Bloomberg MSCI Euro Corporate 1-5 Year ESG Sustainability SRI Bond Index is 7.635

- the MSCI ESG score of the Bloomberg Euro Aggregate Corporate Index (the "Parent Index") is 7.26

- ***… and compared to previous periods?***

The previous period MSCI ESG score of the index was 7.764

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



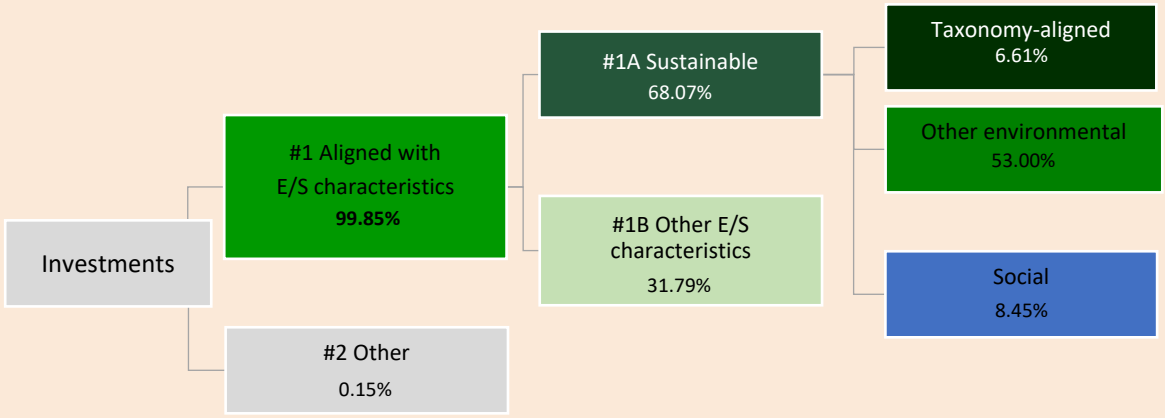
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UBS VAR 03/29	Corporates	Banking	Switzerland	0.31%
AXASA VAR 05/49 EMTN	Corporates	Insurance	France	0.19%
JPM VAR 03/30 EMTN	Corporates	Banking	United States	0.19%
BFCM 3.125% 09/27 EMTN	Corporates	Banking	France	0.18%
MS 1.875% 04/27	Corporates	Banking	United States	0.18%
GS 1.625% 07/26	Corporates	Banking	United States	0.17%
UBS VAR 10/26	Corporates	Banking	Switzerland	0.17%
MS VAR 03/29	Corporates	Banking	United States	0.17%
BNP VAR 01/27 EMTN	Corporates	Banking	France	0.17%
SANFP 1.75% 9/26	Corporates	Consumer Staples	France	0.17%
BNFP 1.208% 11/28	Corporates	Consumer Staples	France	0.16%
HSBC VAR 06/27	Corporates	Banking	United Kingdom	0.16%
SANTAN VAR 04/29 EMTN	Corporates	Banking	Spain	0.16%
RABOBK 1.25% 23/03/26	Corporates	Banking	Netherlands	0.16%
AAPL 1.625% 11/26	Corporates	Technology	United States	0.16%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*46.78%*
Corporates	*Consumer Staples*	*9.94%*
Corporates	*Consumer Discretionary*	*7.91%*
Corporates	*Communications*	*5.84%*
Corporates	*Capital Goods*	*4.81%*

Corporates	*Technology*	*4.20%*
Corporates	*Insurance*	*3.57%*
Corporates	*Other Financials*	*3.43%*
Corporates	*Transportation*	*3.25%*
Corporates	*Basic Industry*	*2.84%*
Corporates	*Real Estate (REIT)*	*2.34%*
Corporates	*Electric*	*2.06%*
Corporates	*Natural Gas*	*1.00%*
Corporates	*BROKERAGE*	*0.86%*
Corporates	*Other Utilities*	*0.63%*
Corporates	*Other Industrials*	*0.27%*
Corporates	*Finance Companies*	*0.16%*
Corporates	*Energy*	*0.08%*
Cash	*Cash*	*0.03%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 6.61% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

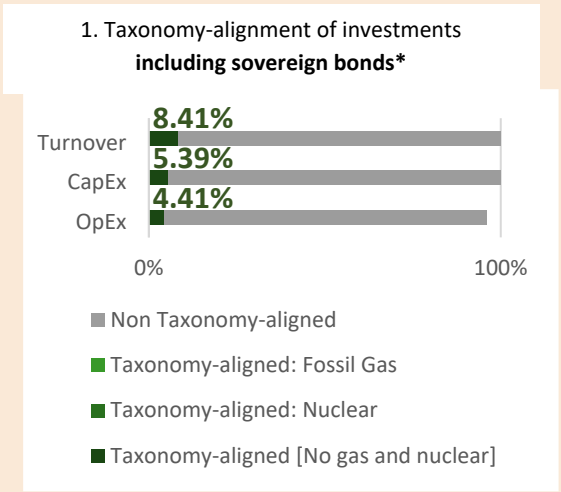
☐ In fossil gas ☐ In nuclear energy

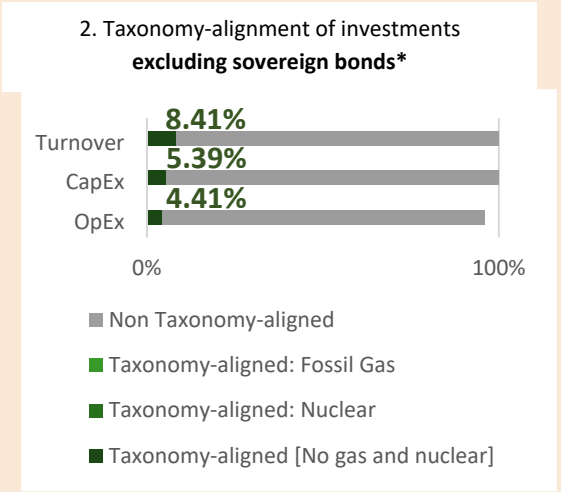
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.19% and the share of investment in enabling activities was 1.79%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 6.53%

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **53.00%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 8.45%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg MSCI Euro Corporate 1-5 Year ESG Sustainability SRI Bond Index is a fixed-rate, investment-grade coporate bond index that follows the rule of the Bloomberg Euro Aggregate Corporate Index (the Parent Index) and applies additional ESG criteria for security eligibility. The applicable universe includes the securities composing the Parent Index (i.e. corporate fixed-rate investment grade Euro denominated bonds with a remaining maturity higher than 1 year and up to, but not including, 5 years and a minimum per amount oustanding of EUR 300 million).

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI EURO HIGH YIELD BOND ESG

Legal entity identifier: 549300WFFU01S3XDX018

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 65.78% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the iBoxx MSCI ESG EUR High Yield Corporates TCA Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the iBoxx MSCI ESG EUR High Yield Corporates TCA Index is 6.895
- the MSCI ESG score of the iBoxx EUR High Yield TCA Index (the "Parent Index") is 6.55

… and compared to previous periods?

The previous period MSCI ESG score of the index was 6.958

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

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The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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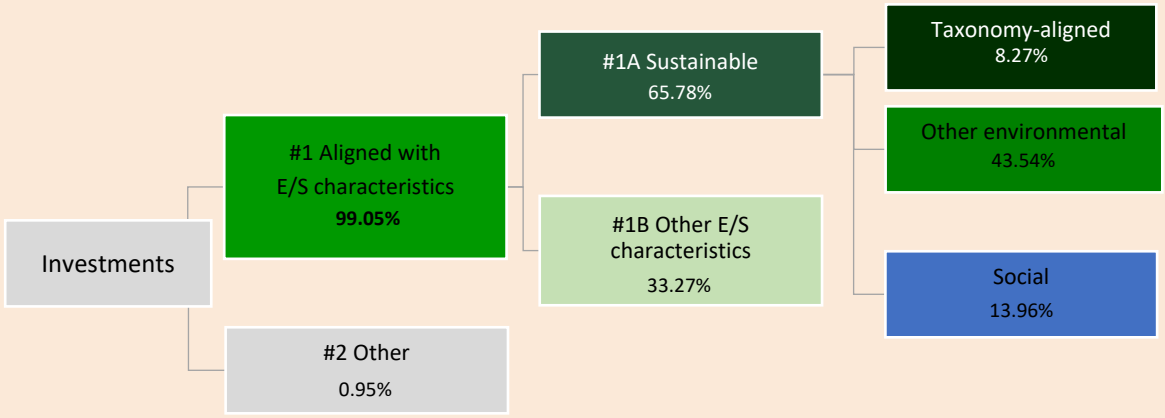
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UCGIM VAR 01/32	Corporates	Banking	Italy	0.84%
OGN 2.875% 04/28 REGS	Corporates	Consumer Staples	United States	0.81%
ISPIM VAR 02/34 EMTN	Corporates	Banking	Italy	0.77%
UCGIM VAR 04/34 EMTN	Corporates	Banking	Italy	0.73%
SOFTBK 5% 04/28	Corporates	Communications	Japan	0.73%
ISPIM 3.928% 9/26	Corporates	Banking	Italy	0.71%
EDPPL VAR 04/83 EMTN	Corporates	Electric	Portugal	0.70%
VOD VAR 08/80	Corporates	Communications	United Kingdom	0.68%
NEXIIM 2.125% 04/29	Corporates	Technology	Italy	0.67%
INWIM 1.875% 07/26 GMTN	Corporates	Communications	Italy	0.65%
EOFP 2.75% 02/27	Corporates	Consumer Discretionary	France	0.65%
ATLIM 1.875% 07/27	Corporates	Transportation	Italy	0.64%
ATLIM 1.875% 02/28	Corporates	Transportation	Italy	0.63%
VOD VAR 08/80	Corporates	Communications	United Kingdom	0.62%
RENAUL 2.375% 05/26 EMTN	Corporates	Consumer Discretionary	France	0.62%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*20.92%*
Corporates	*Consumer Discretionary*	*18.75%*
Corporates	*Communications*	*16.83%*
Corporates	*Consumer Staples*	*9.90%*
Corporates	*Capital Goods*	*7.71%*

Corporates	*Electric*	*5.62%*
Corporates	*Transportation*	*5.51%*
Corporates	*Other Financials*	*3.86%*
Corporates	*Basic Industry*	*2.87%*
Corporates	*Technology*	*1.95%*
Corporates	*Other Industrials*	*1.71%*
Corporates	*Energy*	*1.33%*
Corporates	*Insurance*	*1.23%*
Corporates	*Finance Companies*	*0.73%*
Corporates	*Real Estate (REIT)*	*0.73%*
Corporates	*Natural Gas*	*0.39%*
Treasuries	*Treasuries*	*0.00%*
Cash	*Cash*	*-0.05%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 8.27% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

☐ Yes:

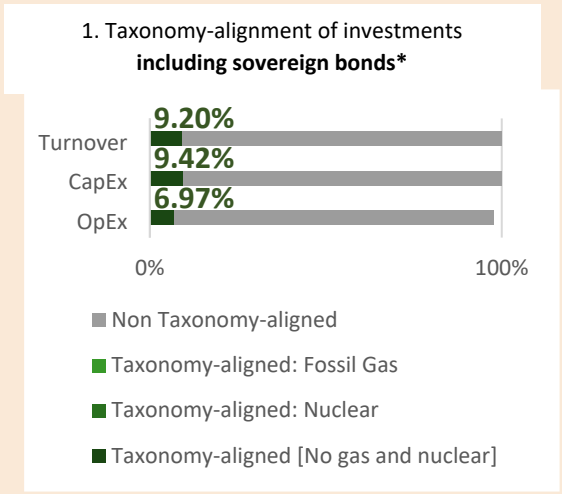
☐ In fossil gas ☐ In nuclear energy

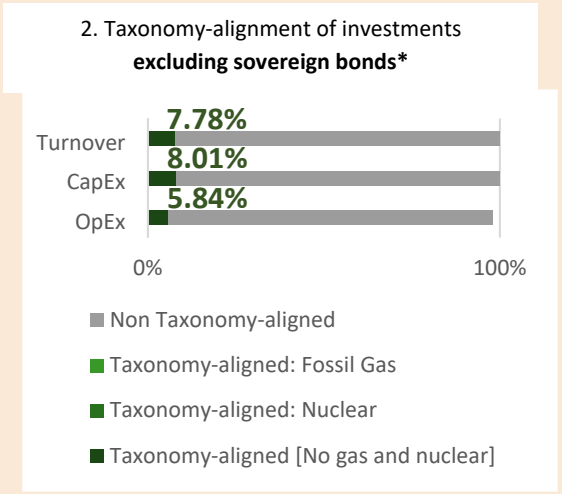
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.04% and the share of investment in enabling activities was 1.95%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period, the percentage of investments with Taxonomy alignment was 6.84%

are

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

The share of sustainable investments with environmental objective not aligned to taxonomy was **43.54%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.96%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

iBoxx MSCI ESG EUR High Yield Corporates TCA Index is a bond index representative of euro-denominated BB/B rated bonds issued by corporate issuers that follows the rules of the iBoxx EUR High Yield TCA Index (the Parent Index) and applies ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI EUR SHORT TERM HIGH YIELD CORPORATE BOND ESG

Legal entity identifier: 2138001B51SCUCTAZU58

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **69.48%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics through among others, replicating an Index (iBoxx MSCI ESG EUR High Yield Corporates 1-3 TCA Index) integrating an environmental, social and governance ("ESG") rating.

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the iBoxx MSCI ESG EUR High Yield Corporates 1-3 TCA Index is 6.928
- the MSCI ESG score of the iBoxx EUR High Yield Corporates 1-3 TCA index (the "Parent Index") is 6.55

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



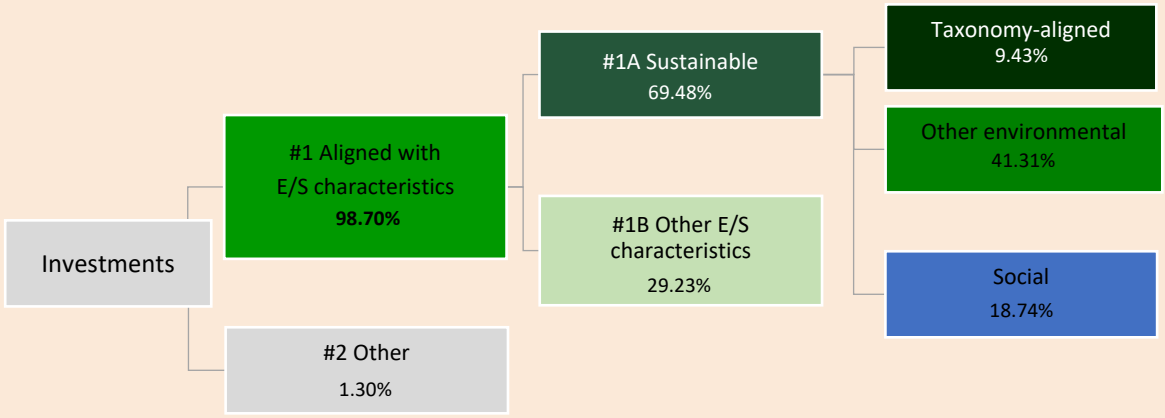
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
UCGIM VAR 01/32	Corporates	Banking	Italy	2.51%
ISPIM 3.928% 9/26	Corporates	Banking	Italy	2.04%
INWIM 1.875% 07/26 GMTN	Corporates	Communications	Italy	1.86%
ATLIM 1.875% 07/27	Corporates	Transportation	Italy	1.84%
VOD VAR 08/80	Corporates	Communications	United Kingdom	1.82%
GETFP 3.5% 10/25	Corporates	Transportation	France	1.72%
NEXIIM 1.625% 04/26	Corporates	Technology	Italy	1.67%
MBKPW VAR 09/27 EMTN	Corporates	Banking	Poland	1.63%
FRFP 5.375% 05/27 EMTN	Corporates	Consumer Discretionary	France	1.48%
EDPPL VAR 08/81	Corporates	Electric	Portugal	1.46%
WAG 2.125% 11/26	Corporates	Consumer Discretionary	United States	1.43%
TITIM 3% 09/25	Corporates	Communications	Italy	1.39%
EDPPL VAR 03/82 NC5.	Corporates	Electric	Portugal	1.34%
NGGLN VAR 09/82	Corporates	Electric	United Kingdom	1.34%
AVTR 2.625% 11/25 REGS	Corporates	Consumer Staples	United States	1.31%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*30.71%*
Corporates	*Consumer Discretionary*	*17.95%*
Corporates	*Communications*	*11.11%*
Corporates	*Consumer Staples*	*8.72%*
Corporates	*Capital Goods*	*7.88%*

Corporates	*Transportation*	*6.00%*
Corporates	*Electric*	*5.02%*
Corporates	*Other Financials*	*4.12%*
Corporates	*Basic Industry*	*1.88%*
Corporates	*Technology*	*1.67%*
Corporates	*Other Industrials*	*1.57%*
Corporates	*Real Estate (REIT)*	*1.45%*
Corporates	*Energy*	*1.24%*
Corporates	*Finance Companies*	*0.55%*
Cash	*Cash*	*0.12%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 9.43% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

○ ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

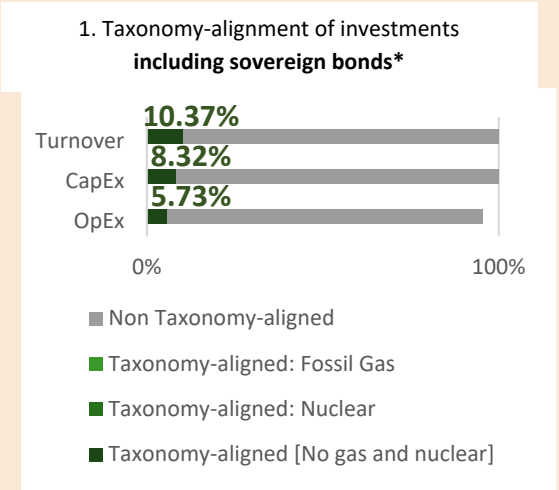
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

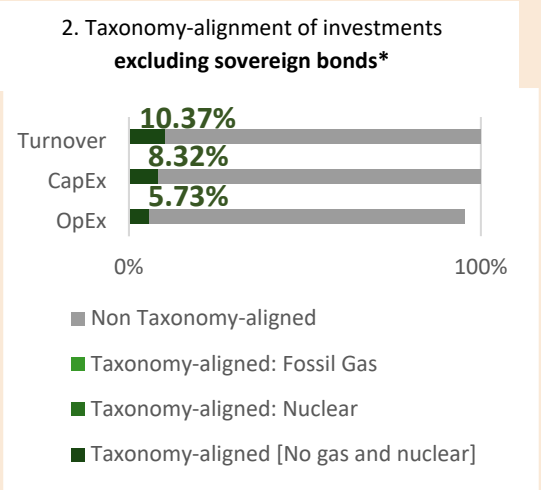
yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.06% and the share of investment in enabling activities was 2.49%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **41.31%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 18.74%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

iBoxx MSCI ESG EUR High Yield Corporates 1-3 TCA Index is a bond index representative of euro-denominated BB/B rated bonds issued by corporate issuers that follows the rules of the iBoxx EUR High Yield Corporates 1-3 TCA index (the "Parent Index") and applies ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI EUR FLOATING RATE CORPORATE BOND ESG

Legal entity identifier: 5493006D311IM3Q4K364

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **60.07%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the iBoxx MSCI ESG EUR FRN Investment Grade Corporates TCA Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the iBoxx MSCI ESG EUR FRN Investment Grade Corporates TCA is 7.809
- the MSCI ESG score of the iBoxx EUR FRN Investment Grade Corporates is 7.382

… and compared to previous periods?

The previous period MSCI ESG score of the index was 8.034

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



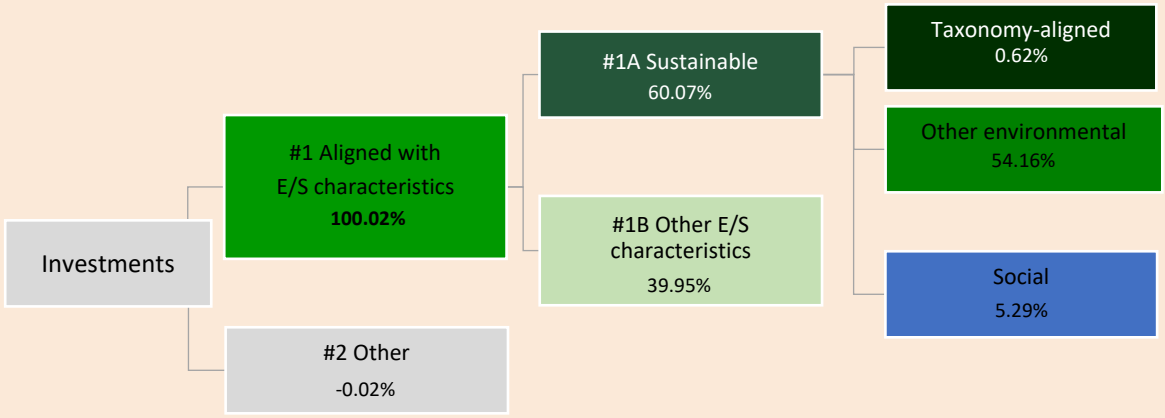
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
ACAFP FRN 03/25 EMTN	Corporates	Banking	France	3.39%
MS FRN 03/27 *	Corporates	Banking	United States	3.06%
RY FRN 01/25 EMTN	Corporates	Banking	Canada	2.94%
ANZ FRN 05/27 EMTN	Corporates	Banking	Australia	2.81%
CCDJ FRN 01/26 GMTN	Corporates	Banking	Canada	2.60%
LBBW FRN 11/26 EMTN	Corporates	Banking	Germany	2.54%
MQGAU FRN 10/25 EMTN	Corporates	Banking	Australia	2.05%
RABOBK FRN 11/26 GMTN	Corporates	Banking	Netherlands	2.02%
BNS FRN 05/25 EMTN	Corporates	Banking	Canada	1.95%
SEB FRN 06/25 GMTN	Corporates	Banking	Sweden	1.92%
KBC FRN 03/26 EMTN	Corporates	Banking	Luxembourg	1.90%
SANTAN FRN 01/25 EMTN	Corporates	Banking	Spain	1.84%
NACN FRN 03/26 EMTN	Corporates	Banking	Canada	1.78%
HSBC FRN 03/25 EMTN	Corporates	Banking	United Kingdom	1.78%
BBVASM FRN 11/25 .	Corporates	Banking	Spain	1.69%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*90.17%*
Corporates	*Consumer Discretionary*	*3.54%*
Corporates	*Capital Goods*	*2.52%*
Corporates	*Consumer Staples*	*1.44%*
Corporates	*Natural Gas*	*1.30%*

Corporates	*Insurance*	*0.64%*
Corporates	*Other Financials*	*0.44%*
Forex	*Forex*	*0.00%*
Cash	*Cash*	*-0.05%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.62% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

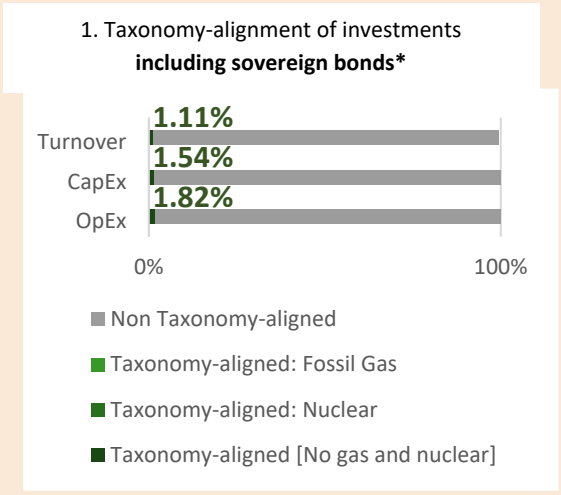
☒ No

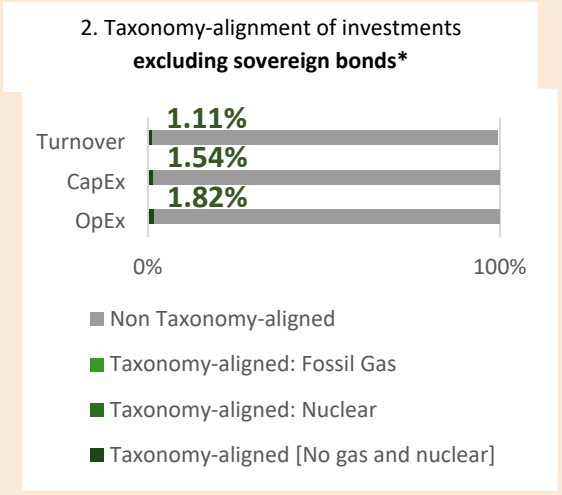
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.32% and the share of investment in enabling activities was 0.74%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period, the percentage of investments with Taxonomy alignment was 0.95%


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **54.16%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 5.29%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

iBoxx MSCI ESG EUR FRN Investment Grade Corporates TCA Index is a bond index representative of euro-denominated investment grade floating rate note (FRN) bonds issued by corporate issuers from developed countries that follows the rules of the iBoxx EUR FRN Investment Grade Corporates TCA Index (the Parent Index) and applies ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI USD FLOATING RATE CORPORATE BOND ESG

Legal entity identifier: 549300W6M26WPJCWRV83

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **34.01%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the iBoxx MSCI ESG USD FRN Investment Grade Corporates TCA Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the iBoxx MSCI ESG USD FRN Investment Grade Corporates TCA is 7.809
- the MSCI ESG score of the iBoxx USD FRN Broad Investment Grade Corporates TCA Index (the Parent Index) is 6.879

… and compared to previous periods?

The previous period MSCI ESG score of the index was 7.362

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
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The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

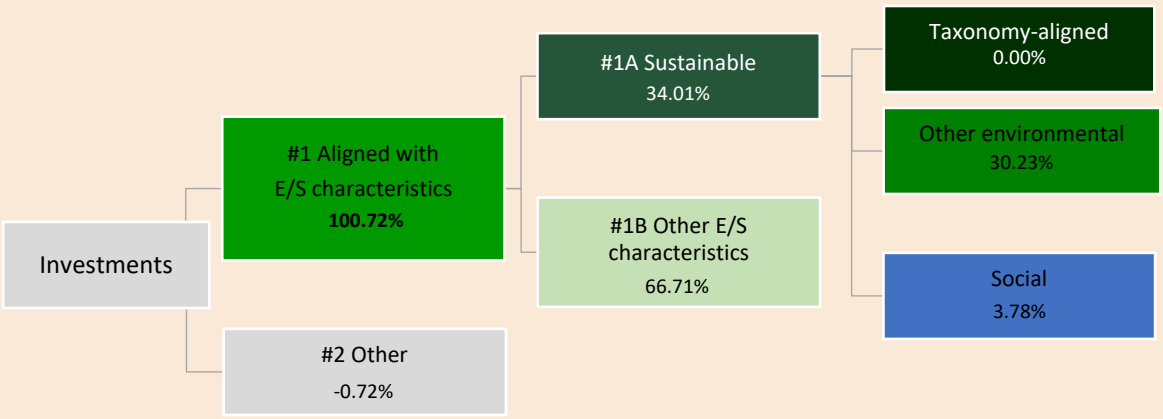
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
TD FRN 04/27 GMTN	Corporates	Banking	Canada	1.25%
MIZUHO FRN 05/26	Corporates	Banking	Japan	1.13%
SCHW FRN 05/26	Corporates	BROKERAGE	United States	1.07%
TD FRN 07/26 MTN	Corporates	Banking	Canada	1.00%
HSBC FRN 03/27	Corporates	Banking	United States	0.94%
BACR FRN 09/27	Corporates	Banking	United Kingdom	0.93%
BK FRN 07/28	Corporates	Banking	United States	0.92%
CBAAU FRN 07/25 REGS	Corporates	Banking	Australia	0.89%
JPM FRN 04/27	Corporates	Banking	United States	0.86%
WSTP FRN 04/29	Corporates	Banking	Australia	0.84%
NWG FRN 11/28	Corporates	Banking	United Kingdom	0.82%
ROSW FRN 03/25 REGS	Corporates	Consumer Staples	United States	0.81%
AXP FRN 07/27	Corporates	Banking	United States	0.81%
RABOBK FRN 03/27	Corporates	Banking	Netherlands	0.77%
SOCGEN FRN 01/26 REGS	Corporates	Banking	France	0.73%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*76.49%*
Corporates	*Consumer Discretionary*	*10.56%*
Corporates	*Capital Goods*	*6.06%*
Corporates	*Consumer Staples*	*3.08%*
Corporates	*BROKERAGE*	*1.96%*
Corporates	*Real Estate (REIT)*	*0.92%*
Corporates	*Insurance*	*0.70%*

Corporates	*Communications*	*0.54%*
Corporates	*Technology*	*0.34%*
Forex	*Forex*	*0.04%*
Cash	*Cash*	*-0.70%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

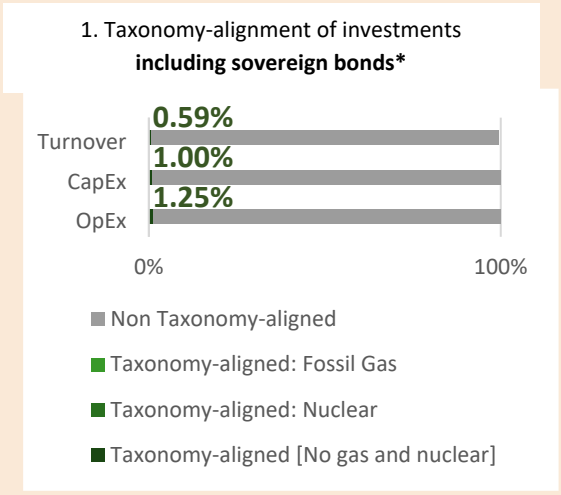
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

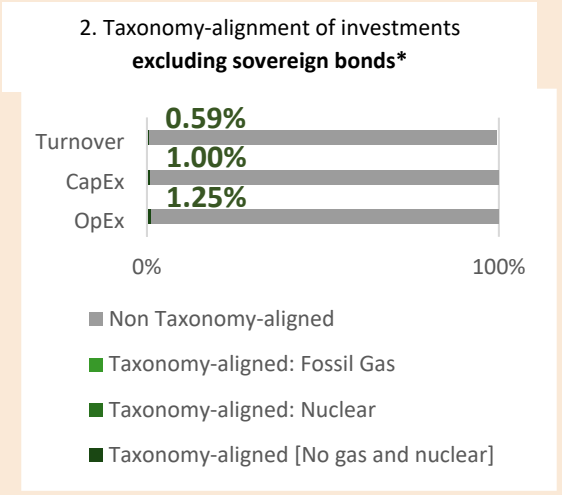
[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.58%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

At the end of the previous period; the percentage of investments with Taxonomy alignment was 0.31%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **30.23%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 3.78%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

iBoxx MSCI ESG USD FRN Investment Grade Corporates TCA Index is a bond index representative of USD denominated investment grade floating rate note (FRN) bonds issued by corporate issuers from developed countries that follows the rules of the iBoxx USD FRN Investment Grade Corporates TCA Index (the Parent Index) and applies ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI GLOBAL HIGH YIELD CORPORATE BOND ESG

Legal entity identifier: 213800NJSA5FHLC6HE45

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **42.51%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics through among others, replicating an Index (Bloomberg Barclays MSCI Global Corporate High Yield SRI Sustainable Index) integrating an environmental, social and governance ("ESG") rating.
The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks.It is based on extra-financial ESG key issues that focus on the intersection

between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI Global Corporate High Yield SRI Sustainable Index is 6.763
- the MSCI ESG score of the Bloomberg Global High Yield Corporate Index (the "Parent Index") is 5.75

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

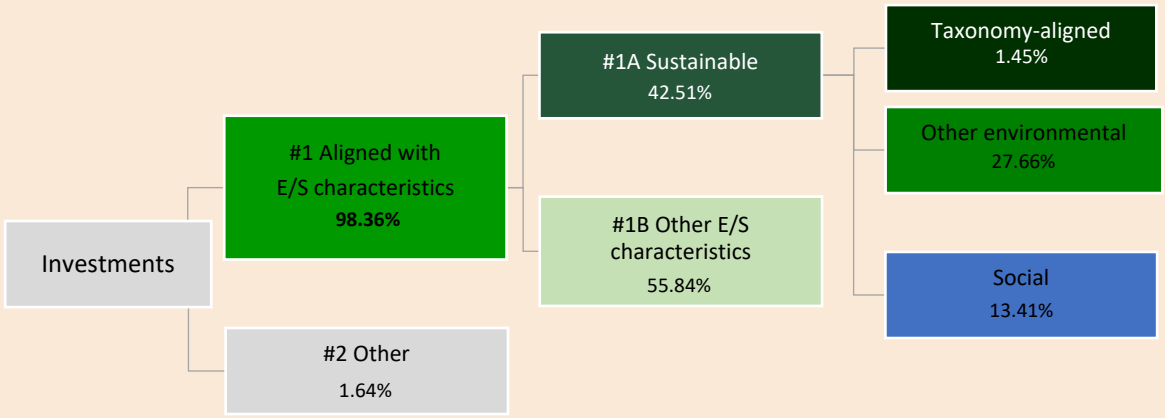
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
CVNA FRN 06/31 144A	Corporates	Consumer Discretionary	United States	0.47%
BCULC 4% 10/30 144A	Corporates	Consumer Discretionary	Canada	0.47%
CSTM 6.375% 08/32 144A	Corporates	Basic Industry	France	0.46%
ISPIM VAR 02/34 EMTN	Corporates	Banking	Italy	0.44%
CHTR 5.125% 01/27	Corporates	Communications	United States	0.43%
WDC 4.75% 02/26	Corporates	Technology	United States	0.43%
RAKUTN 9.75% 04/29 144A	Corporates	Consumer Discretionary	Japan	0.40%
UNIT 10.5% 02/28 144A	Corporates	Communications	United States	0.40%
OPTICS 7.721% 06/38 144A	Corporates	Communications	Italy	0.40%
UCGIM VAR 01/32	Corporates	Banking	Italy	0.40%
AAL 5.75% 04/29 144A	Corporates	Transportation		0.39%
RAKUTN 11.25% 02/27 144A	Corporates	Consumer Discretionary	Japan	0.39%
MYTIL 2.25% 10/26	Corporates	Electric	Greece	0.39%

BURLN 9.25% 07/31 144A	Corporates	Other Financials	United States	0.39%
OGN 7.875% 05/34 144A	Corporates	Consumer Staples	United States	0.39%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Consumer Discretionary*	*19.66%*
Corporates	*Communications*	*19.40%*
Corporates	*Consumer Staples*	*13.86%*
Corporates	*Capital Goods*	*8.85%*

Corporates	*Technology*	*6.13%*
Corporates	*Banking*	*6.05%*
Corporates	*Basic Industry*	*4.79%*
Corporates	*Transportation*	*4.54%*
Corporates	*Energy*	*3.74%*
Corporates	*Finance Companies*	*2.72%*
Corporates	*Real Estate (REIT)*	*2.28%*
Corporates	*Electric*	*2.10%*
Corporates	*Other Financials*	*1.73%*
Corporates	*Other Industrials*	*1.39%*
Corporates	*Other Utilities*	*1.08%*
Corporates	*Insurance*	*1.08%*
Corporates	*BROKERAGE*	*0.14%*
Forex	*Forex*	*0.09%*
Cash	*Cash*	*0.36%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.45% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

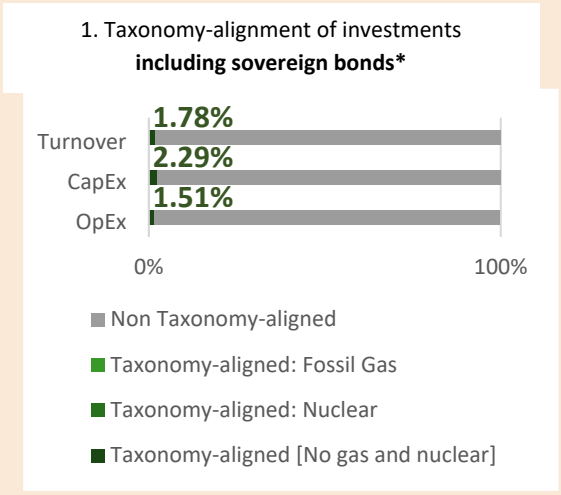
☐ In fossil gas ☐ In nuclear energy

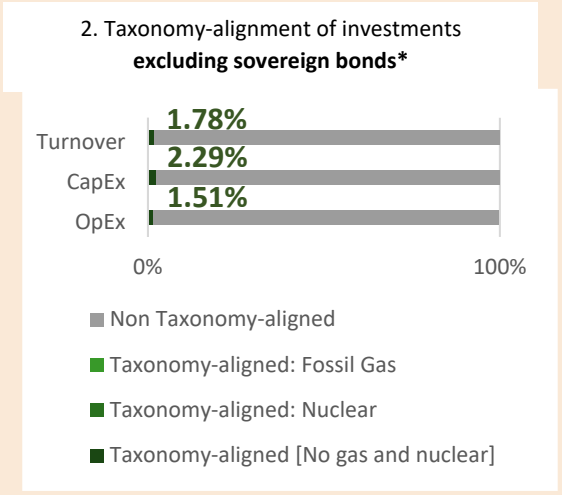
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.49%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **27.66%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.41%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Index offers exposure to the high yield corporate bond market denominated in USD, EUR and GBP. This index is based on the Bloomberg Global High Yield Corporate Index (the "Parent Index") and applies additional criteria to include issuers with MSCI ESG Ratings of BBB or higher and negatively screens issuers that are involved in business activities that are restricted according to pre-defined Business Involvement Screens and issuers with a "Red" MSCI ESG Controversy Score.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI EURO GOVERNMENT TILTED GREEN BOND

Legal entity identifier: 54930086L1BR8DOJL973

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **32.39%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of an Index, Bloomberg Euro Treasury Green Bond Tilted Index. which is based on the Euro Treasury 50bn Bond Index (the ""Parent Index""), and measures the performance of investment grade, EUR-denominated, fixed-rate government debt. The index is constructed by the index provider by applying filters. The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

How did the sustainability indicators perform?

The percentage of the fund allocated to bonds considered as "Green Bonds" by Bloomberg is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

More precisely, the methodology of the Bloomberg Euro Treasury Green Bond Tilted Index (the"Reference Benchmark") respects the folowing criteria:
- Eligible bonds have at least EUR 300 mn outstanding nominal and are issued by Eurozone countries with at least EUR 50 bn in issuance. The list of countries eligible for the index is reviewed on an annual basis.
- Countries must be rated investment grade (Baa3/BBB-/BBB-) or higher to enter the index using the middle rating of Moody's, S&P and Fitch.
- Maturity must be at least one year until final maturity, regardless of optionality.
- Principal and interest must be denominated in EUR.
- The index is rebalanced monthly. Prior to the end of the month, the index composition for the following month is determined based on the Parent Index values in order to set the total weight of green bonds to at least 30%, and maintain a comparable risk profile with the one of the Parent Index.

Additionally, the index excludes sovereign issuers designated as "Not Free" by Freedom House.

At the end of the period, the percentage of the sub-fund allocated to bonds considered as "Green Bonds" by Bloomberg is 32.61%.

- ***… and compared to previous periods?***

At the end of the previous period the portfolio held 30.49 % of green bonds

- ***What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights,

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

anti-corruption and anti-bribery matters.

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

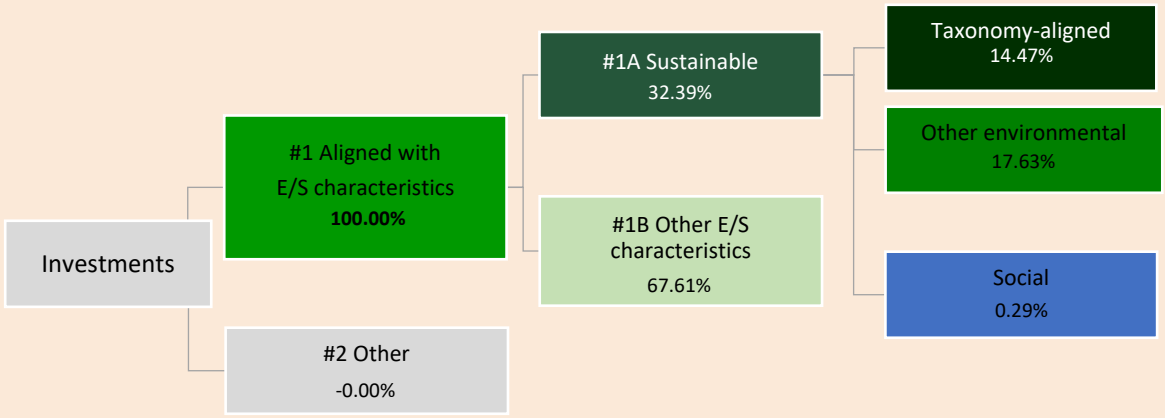
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
OAT 1.75% 06/39	Treasuries	Treasuries	France	4.12%
BTPS 4% 04/35 13Y	Treasuries	Treasuries	Italy	1.95%
OAT 0.5% 06/44 OAT	Treasuries	Treasuries	France	1.86%
BTPS 4% 10/31 8Y	Treasuries	Treasuries	Italy	1.71%
NEDERLD 0.5% 01/40	Treasuries	Treasuries	Netherlands	1.62%
BELGIUM 1.25% 22/04/33 EUR	Treasuries	Treasuries	Belgium	1.50%
NEDERLD 3.25% 01/44	Treasuries	Treasuries	Netherlands	1.43%
BTPS 4.05% 10/37 13Y	Treasuries	Treasuries	Italy	1.34%
DBR 2.3% 02/33 G	Treasuries	Treasuries	Germany	1.31%
SPAIN 1% 07/42	Treasuries	Treasuries	Spain	1.29%
BTPS 1.5% 04/45 34Y	Treasuries	Treasuries	Italy	1.28%
OBL 1.3% 10/27 G	Treasuries	Treasuries	Germany	1.26%
DBR % 08/30 G	Treasuries	Treasuries	Germany	1.25%
OBL % 10/25 G	Treasuries	Treasuries	Germany	1.16%
DBR 1.8% 08/53	Treasuries	Treasuries	Germany	1.16%

G				

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Treasuries	*Treasuries*	*100.00%*
Cash	*Cash*	*-0.00%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 14.47% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

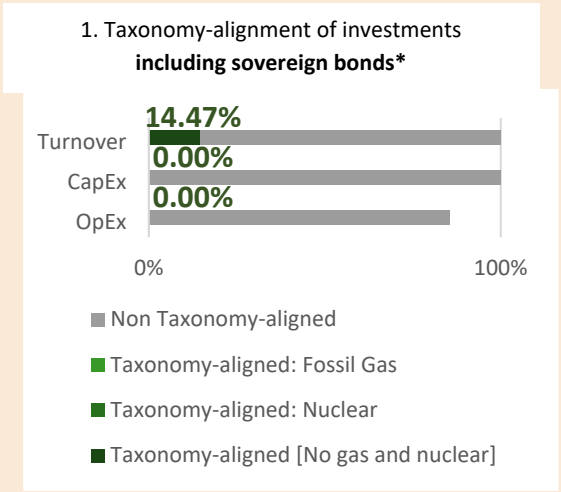
☐ In fossil gas ☐ In nuclear energy

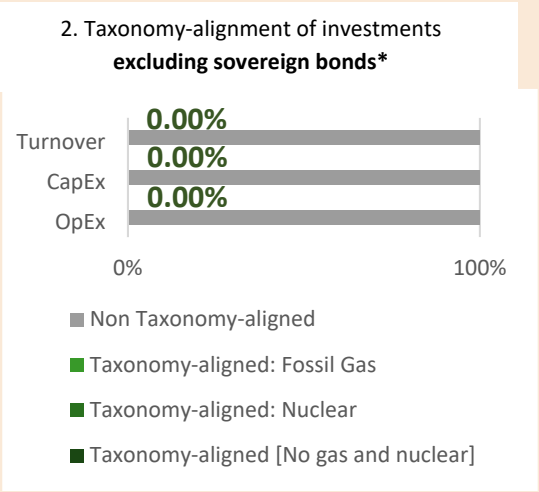
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

At the end of the previous period: the percentage of investments with Taxonomy alignment was 13.94%.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **17.63%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 0.29%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

Bloomberg Euro Treasury Green Bond Tilted Index is based on the Euro Treasury 50bn Bond Index (the Parent Index), and measures the performance of investment grade, EUR-denominated, fixed-rate government debt. The Index is tilted such that, on a rebalancing date, at least 30% of the Index's market value is allocated to securities classified as Green Bonds and the remaining percentage is allocated to non-Green Bonds, and the risk profiles of the Index and the Parent Index are comparable.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION

Legal entity identifier: 213800EOKXEM989MZ785

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **71.55%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristicts through among others replicating an index meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

Sustainability indicators measure how the environmental or social characteristics promoted by the

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

financial product are attained.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.

-Scope 1 emissions: those from sources owned or controlled by the company.
-Scope 2 emissions: those caused by the generation of electricity purchased by the company.
-Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, MSCI EMU Small Cap ESG Broad CTB Select Index (the "Index") is constructed by applying a combination of values based exclusions and an optimization process to increase the ESG score compared to the Parent Index and to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements while targeting a similar risk profile to the Parent Index.

- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index MSCI EMU Small Cap ESG Broad CTB Select Index is 315.942
- At the end of the period, the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index MSCI EMU Small Cap Index is 706.896.

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights,

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

anti-corruption and anti-bribery matters.

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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What were the top investments of this financial product?

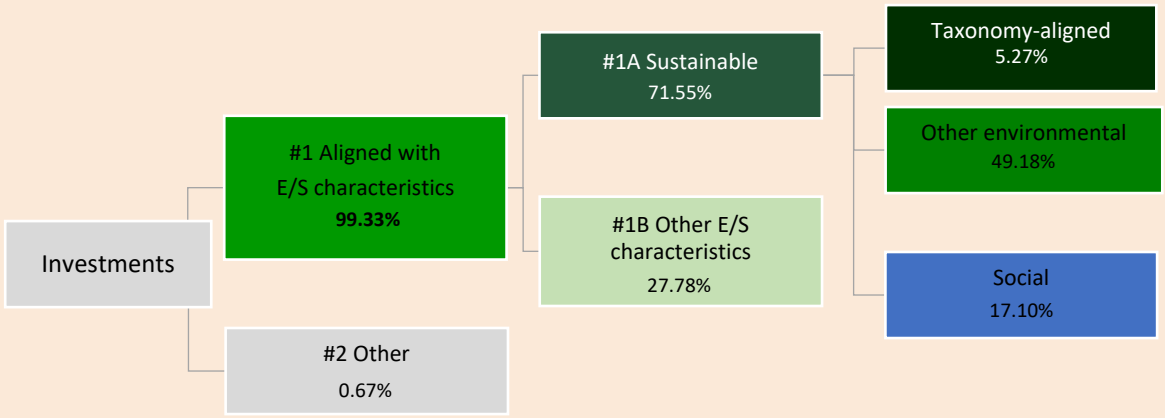
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
BAWAG GROUP AG	Financials	Banks	Austria	1.57%
KONECRANES OYJ	Industrials	Capital goods	Finland	1.41%
BPER BANCA SPA	Financials	Banks	Italy	1.32%
ACKERMANS & VAN HAAREN	Industrials	Capital goods	Belgium	1.27%
BANKINTER SA	Financials	Banks	Spain	1.24%
GAZTRANSPORT ET TECHNIGAZ SA	Energy	Oil, Gas & Consumable Fuels	France	1.16%
FUCHS SE-PFD	Materials	Chemicals	Germany	1.14%
MERLIN PROPERTIES SOCIMI	Real Estate	REITs	Spain	1.13%
INTERPUMP GROUP	Industrials	Capital goods	Italy	1.10%
BANCA MONTE DEI PASCHI SIENA	Financials	Banks	Italy	1.09%
UNIPOL GRUPPO FINANZ	Financials	Insurance	Italy	1.06%
SBM OFFSHORE NV	Energy	Energy Equipment & Services	Netherlands	1.00%

ARCADIS NV	Industrials	Commercial & Professional Services	Netherlands	1.00%
VALMET OYJ	Industrials	Capital goods	Finland	1.00%
ENAGAS SA	Utilities	Gas Utilities	Spain	0.95%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Industrials	*Capital goods*	*16.48%*
Financials	*Banks*	*8.02%*
Real Estate	*REITs*	*5.85%*

Financials	*Financial Services*	*5.53%*
Information Technology	*Software & Services*	*4.95%*
Consumer Discretionary	*Consumer Durables & Apparel*	*4.28%*
Industrials	*Transportation*	*4.12%*
Industrials	*Commercial & Professional Services*	*3.93%*
Financials	*Insurance*	*3.76%*
Real Estate	*Real Estate Management & Development*	*3.46%*
Communication Services	*Media & Entertainment*	*3.10%*
Health Care	*Pharmaceuticals Biotech & Life Sciences*	*3.07%*
Energy	*Energy Equipment & Services*	*3.05%*
Information Technology	*Semiconductors & Semiconductor Equipment*	*2.68%*
Materials	*Chemicals*	*2.57%*
Utilities	*Independent Power & Renewable Electricity Producers*	*2.44%*
Consumer Discretionary	*Consumer Services*	*2.35%*
Energy	*Oil, Gas & Consumable Fuels*	*2.19%*
Utilities	*Gas Utilities*	*2.05%*

Consumer Staples	*Consumer Staples Distribution & Retail*	*1.82%*
Materials	*Containers & Packaging*	*1.72%*
Consumer Discretionary	*Automobiles & Components*	*1.68%*
Information Technology	*Technology Hardware & Equipment*	*1.66%*
Health Care	*Health Care Equipment & Services*	*1.58%*
Consumer Discretionary	*Consumer Discretionary Distribution & Retail*	*1.57%*
Communication Services	*Telecommunication*	*1.31%*
Utilities	*Multi-Utilities*	*1.27%*
Materials	*Construction Materials*	*0.98%*
Consumer Staples	*Food, Beverage & Tobacco*	*0.90%*
Materials	*Metals & Mining*	*0.58%*
Consumer Staples	*Household & Personal Products*	*0.56%*
Materials	*Paper & Forest Products*	*0.19%*
Utilities	*Electric Utilities*	*0.07%*
Others	*Others*	*0.00%*
Cash	*Cash*	*0.26%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and

To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period

switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

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Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

the fund invested 5.27% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

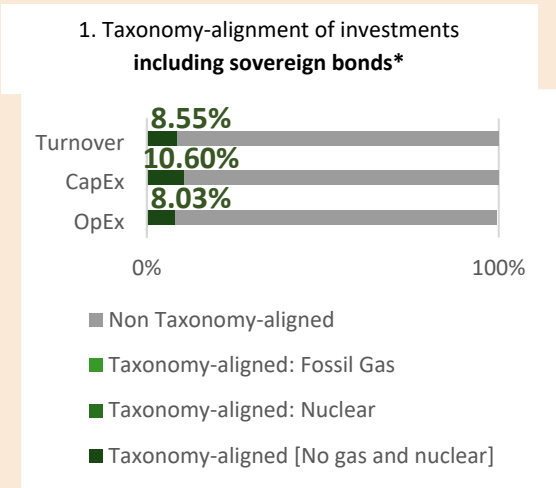
☐ In fossil gas ☐ In nuclear energy

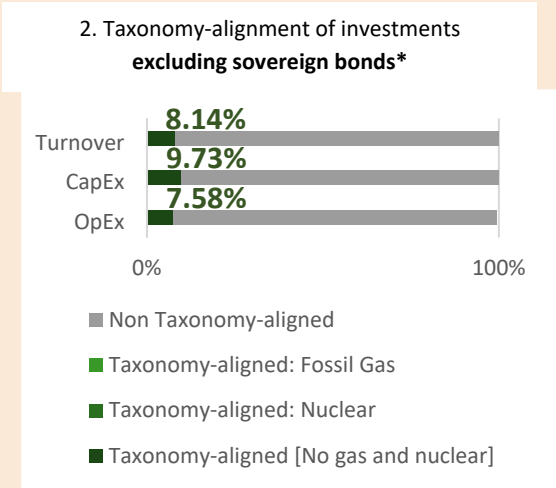
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.35% and the share of investment in enabling activities was 4.62%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

This is the first SFDR periodic report produced for this sub-fund.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **49.18%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 17.10%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

MSCI EMU Small Cap ESG Broad CTB Select Index is an equity index based on the MSCI EMU Small Cap Index (the "Parent Index") representative of small-cap securities across developed European Economic and Monetary Union ("EMU") countries. The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with a strong MSCI ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI USD CORPORATE BOND PAB NET ZERO AMBITION

Legal entity identifier: 213800713AA69XKCG155

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] **Yes**
- [x] **No**

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **41.39%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (Bloomberg MSCI USD Corporate Paris Aligned Green Tilted Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

How did the sustainability indicators perform?

The weighted average greenhouse gas (GHG) intensity (the "WACI") is used to measure the attainment of each of the environmental or social characteristics promoted by this financial product. The WACI is the weighted average of the Index components' greenhouse gas (GHG) emissions (expressed in tCO2) divided by the enterprise value including cash.

The GHG emissions are divided into Scope 1, Scope 2, and Scope 3 emissions.
- Scope 1 emissions: those from sources owned or controlled by the company.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Scope 2 emissions: those caused by the generation of electricity purchased by the company.
- Scope 3 emissions: include all other indirect emissions that occur in a company's value chain.

More precisely, Bloomberg MSCI USD Corporate Paris Aligned Green Tilted Index ("The Index") intends to be representative of the USD-denominated investment grade corporate bond market while meeting and exceeding the minimum standards of the EU PAB. The index uses an optimization appro

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index Bloomberg MSCI USD Corporate PAB Green Tilted Index is 126.875.

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the parent index Bloomberg US Corporate Bond Index is 367.082.

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

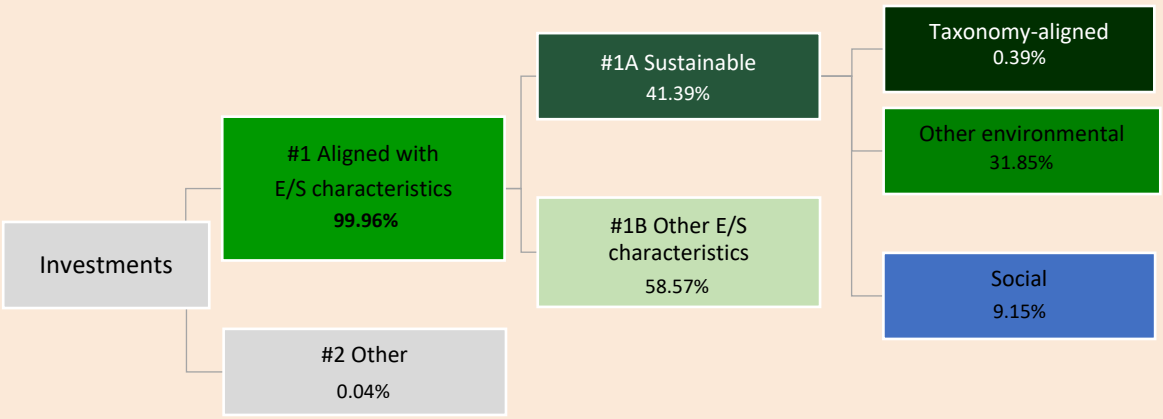
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
CVS 4.3% 03/28	Corporates	Consumer Staples	United States	0.39%
MSFT 3.3% 2/27	Corporates	Technology	United States	0.33%
CI 4.375% 10/28	Corporates	Consumer Staples	United States	0.33%
IBM 3.3% 05/26	Corporates	Technology	United States	0.28%
BRITISH TEL 9.125 30	Corporates	Communications	United Kingdom	0.27%
AMZN 3.15% 08/27	Corporates	Consumer Discretionary	United States	0.27%
ORCL 3.25% 11/27	Corporates	Technology	United States	0.24%
ORCL 2.95% 04/30	Corporates	Technology	United States	0.24%
MSFT 3.125% 03/11/25	Corporates	Technology	United States	0.23%
ORCL 1.65% 03/26	Corporates	Technology	United States	0.22%
AMZN 1% 05/26	Corporates	Consumer Discretionary	United States	0.21%
ORCL 2.8% 04/27	Corporates	Technology	United States	0.20%
SPRINT CAP 8.75% 32	Corporates	Communications	United States	0.20%
CNC 4.25% 12/27	Corporates	Insurance	United States	0.20%
DEUT TELEK 8 1/4% 30	Corporates	Communications	Netherlands	0.19%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*18.06%*
Corporates	*Consumer Staples*	*14.78%*
Corporates	*Technology*	*14.06%*
Corporates	*Communications*	*12.81%*
Corporates	*Insurance*	*8.68%*
Corporates	*Consumer Discretionary*	*7.33%*
Corporates	*Real Estate (REIT)*	*6.62%*

Corporates	*Electric*	*5.87%*
Corporates	*Transportation*	*3.59%*
Corporates	*Capital Goods*	*2.65%*
Corporates	*Basic Industry*	*1.96%*
Corporates	*BROKERAGE*	*1.53%*
Corporates	*Other Utilities*	*0.80%*
Corporates	*Finance Companies*	*0.52%*
Corporates	*Other Industrials*	*0.35%*
Corporates	*Other Financials*	*0.11%*
Forex	*Forex*	*0.03%*
Cash	*Cash*	*0.15%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.39% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

○ ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

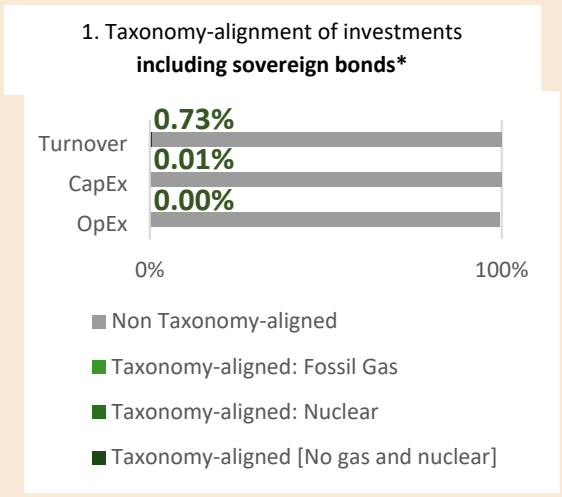
low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

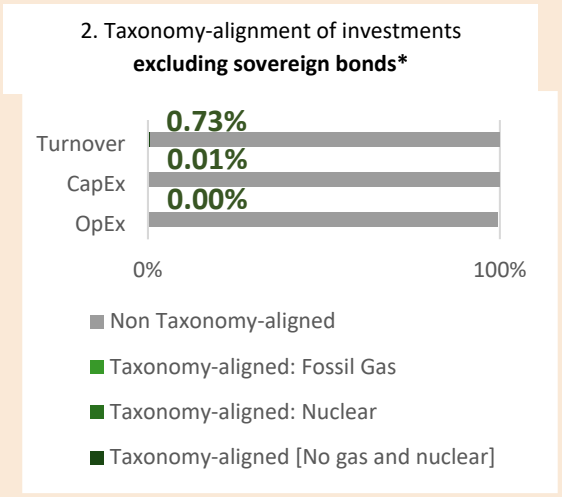
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **31.85%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 9.15%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Bloomberg MSCI USD Corporate Paris Aligned Green Tilted Index is constructed from the Bloomberg US Corporate Index (the "Parent Index") and intends to be representative of the USD-denominated investment grade corporate bond market while meeting and exceeding the minimum standards of the EU PAB label. The index sets an initial 50% decarbonization of absolute GHG emissions and carbon intensity relative to the standard Bloomberg US Corporate Index, followed by an annual 10% decarbonization trajectory of both measures, and uses an optimization approach that aims to minimize the active total risk with respect to the Parent Index under constraints.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI USD HIGH YIELD CORPORATE BOND ESG

Legal entity identifier: 213800AHCNYOPPST5889

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- ☐ **Yes**
- ☒ **No**

- ☐ It made **sustainable investments with an environmental objective:** _____
  - ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **32.34%** of sustainable investments
  - ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - ☐ with a social objective
- ☐ It made a **sustainable investments with a social objective:** _____
- ☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics through among others, replicating an Index (Bloomberg MSCI US Corporate High Yield SRI Sustainable Index) integrating an environmental, social and governance ("ESG") rating.

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI US Corporate High Yield SRI Sustainable Index is 6.767
- the MSCI ESG score of the Bloomberg US Corporate High Yield Index (the "Parent Index") is 5.62

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.

  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



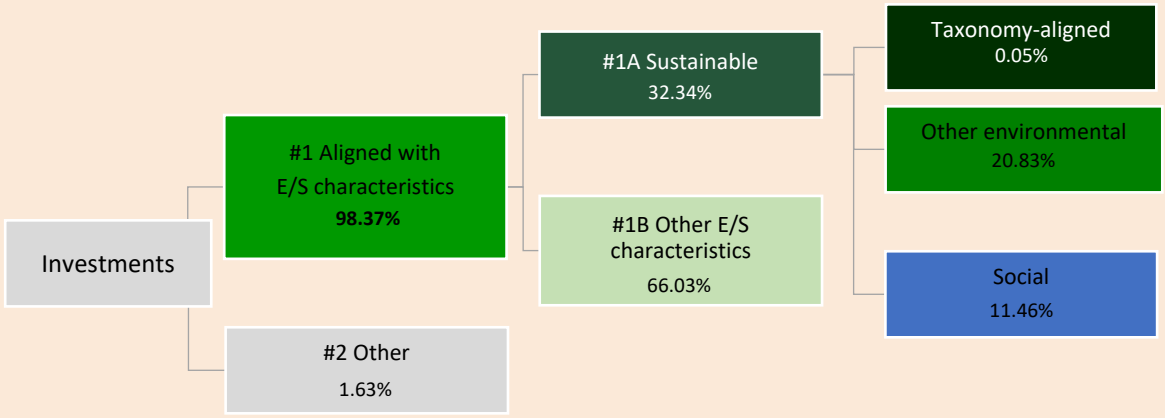
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
DTV 5.875% 08/27 144A	Corporates	Communications	United States	0.60%
UNIT 10.5% 02/28 144A	Corporates	Communications	United States	0.53%
AAL 5.75% 04/29 144A	Corporates	Transportation		0.49%
INTEL 6.5% 03/30 144A	Corporates	Communications	Luxembourg	0.45%
BCULC 4% 10/30 144A	Corporates	Consumer Discretionary	Canada	0.44%
DVA 4.625% 06/30 144A	Corporates	Consumer Staples	United States	0.41%
VOD VAR 04/79	Corporates	Communications	United Kingdom	0.40%
CHTR 5.125% 01/27	Corporates	Communications	United States	0.38%
RAKUTN 9.75% 04/29 144A	Corporates	Consumer Discretionary	Japan	0.38%
RAKUTN 11.25% 02/27 144A	Corporates	Consumer Discretionary	Japan	0.37%
WDC 4.75% 02/26	Corporates	Technology	United States	0.36%
JBLU 9.875% 09/31 144A	Corporates	Transportation	United States	0.35%
RCL 6% 02/33 144A	Corporates	Consumer Discretionary	LIBERIA	0.34%
OGN 5.125% 04/31 144A	Corporates	Consumer Staples	United States	0.34%
UAL 4.375% 04/26 144A	Corporates	Transportation	United States	0.33%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Consumer Discretionary*	*21.12%*
Corporates	*Communications*	*18.30%*
Corporates	*Consumer Staples*	*14.09%*
Corporates	*Capital Goods*	*9.21%*
Corporates	*Technology*	*8.19%*

Corporates	*Basic Industry*	*6.95%*
Corporates	*Energy*	*5.36%*
Corporates	*Transportation*	*3.98%*
Corporates	*Finance Companies*	*3.26%*
Corporates	*Real Estate (REIT)*	*2.62%*
Corporates	*Banking*	*1.38%*
Corporates	*Other Industrials*	*1.34%*
Corporates	*Other Financials*	*1.23%*
Corporates	*Electric*	*1.12%*
Corporates	*Insurance*	*1.03%*
Corporates	*BROKERAGE*	*0.22%*
Forex	*Forex*	*0.08%*
Cash	*Cash*	*0.53%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.05% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?***

contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-**capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

☐ Yes:

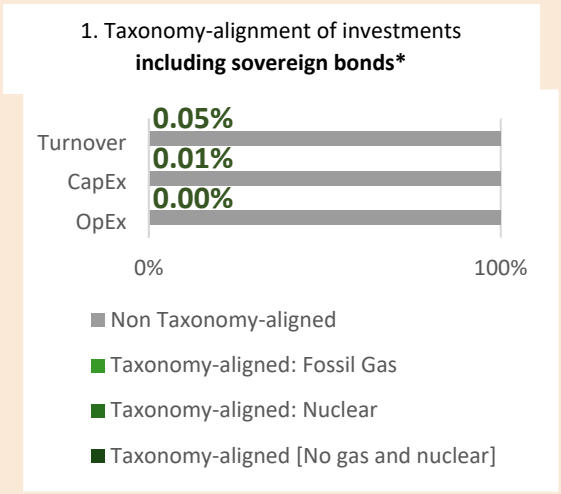
☐ In fossil gas ☐ In nuclear energy

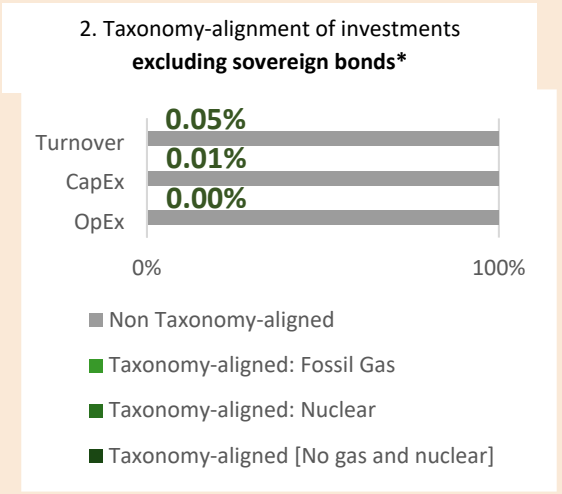
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

- ***What was the share of investments in transitional and enabling activities ?***

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

- ***How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?***

This is the first SFDR periodic report produced for this sub-fund.


are sustainable investments with an



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **20.83%** at the end of the period.

environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.46%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Bloomberg MSCI US Corporate High Yield SRI Sustainable Bond Index tracks fixed-rate, high-yield corporate bond with at least USD300mn par amount outstanding. This index is based on the Bloomberg US Corporate High Yield Index (the "Parent Index") and applies additional criteria to include issuers with MSCI ESG Ratings of BBB or higher and negatively screens issuers that are involved in business activities that are restricted according to pre-defined Business Involvement Screens and issuers with a "Red" MSCI ESG Controversy Score.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI EUR HIGH YIELD CORPORATE BOND ESG

Legal entity identifier: 213800ARODHGWDP8MQ71

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 67.84% of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the Bloomberg MSCI Euro Corporate High Yield SRI Sustainable Bond Index. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:

- the MSCI ESG score of the Bloomberg MSCI Euro Corporate High Yield SRI Sustainable is 6.848
- the MSCI ESG score of the Bloomberg Euro Corporate High Yield Index is 6.55

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account,

in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account?***

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

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- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



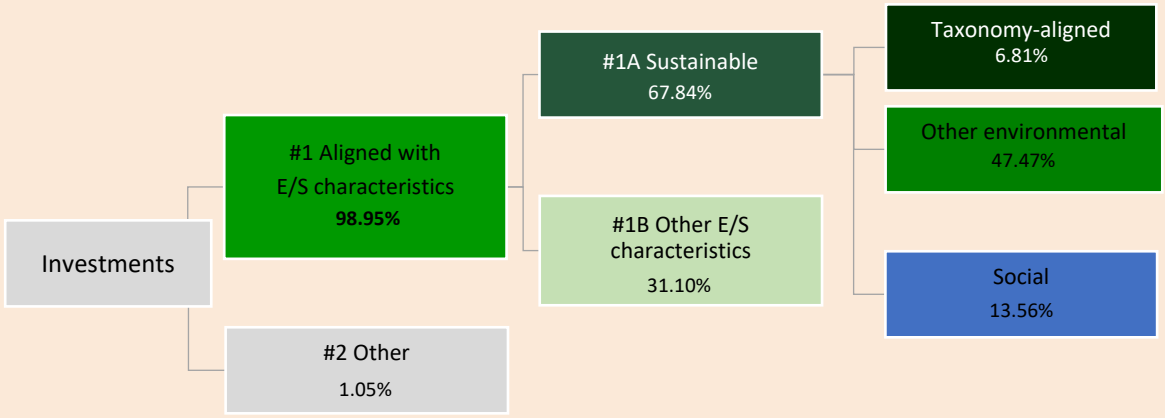
What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
GRFSM 3.875% 10/28 REGS	Corporates	Consumer Staples	Spain	0.76%
ABESM VAR PERP	Corporates	Transportation	Netherlands	0.73%
OGN 2.875% 04/28 REGS	Corporates	Consumer Staples	United States	0.70%
UCGIM VAR 01/32	Corporates	Banking	Italy	0.69%
ISPIM VAR 02/34 EMTN	Corporates	Banking	Italy	0.64%
EOFP 2.75% 02/27	Corporates	Consumer Discretionary	France	0.63%
EDPPL VAR 04/83 EMTN	Corporates	Electric	Portugal	0.63%
UCGIM VAR 04/34 EMTN	Corporates	Banking	Italy	0.62%
VIEFP VAR PERP .	Corporates	Other Utilities	France	0.60%
SOFTBK 5% 04/28	Corporates	Communications	Japan	0.59%
UNIIM 3.25% 09/30 EMTN	Corporates	Insurance	Italy	0.57%
CASTSS VAR PERP */*	Corporates	Other Financials	Sweden	0.56%
EDPPL VAR 09/54	Corporates	Electric	Portugal	0.55%
AIB VAR 05/31 EMTN	Corporates	Banking	Ireland	0.55%
INWIM 1.875% 07/26 GMTN	Corporates	Communications	Italy	0.55%

What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*19.33%*
Corporates	*Communications*	*18.91%*
Corporates	*Consumer Discretionary*	*18.06%*
Corporates	*Consumer Staples*	*10.16%*
Corporates	*Capital Goods*	*7.03%*

Corporates	*Transportation*	*5.35%*
Corporates	*Electric*	*4.84%*
Corporates	*Other Financials*	*3.41%*
Corporates	*Other Utilities*	*2.84%*
Corporates	*Basic Industry*	*2.13%*
Corporates	*Insurance*	*1.90%*
Corporates	*Technology*	*1.75%*
Corporates	*Other Industrials*	*1.38%*
Corporates	*Energy*	*1.09%*
Corporates	*Real Estate (REIT)*	*0.64%*
Corporates	*Finance Companies*	*0.60%*
Corporates	*Natural Gas*	*0.33%*
Treasuries	*Treasuries*	*0.00%*
Cash	*Cash*	*0.26%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 6.81% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

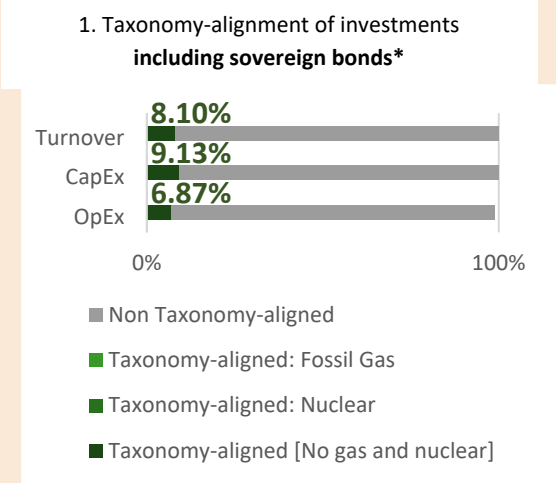
☐ In fossil gas ☐ In nuclear energy

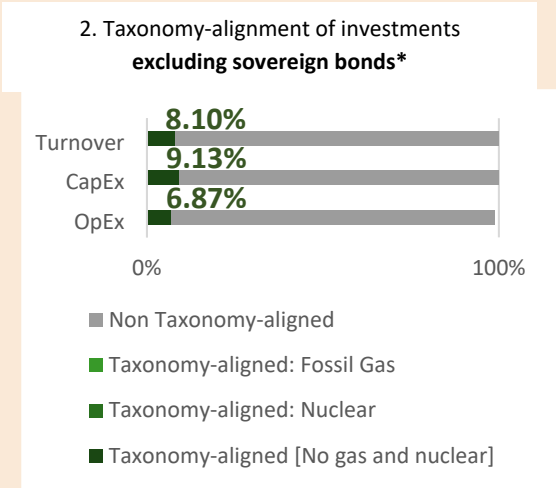
☒ No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.04% and the share of investment in enabling activities was 2.43%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **47.47%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.56%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Bloomberg MSCI Euro Corporate High Yield SRI Sustainable Bond Index tracks fixed-rate, high-yield corporate bond with at least EUR300mn par amount outstanding. This index is based on the Bloomberg Euro Corporate High Yield Index (the "Parent Index") and applies additional criteria to include issuers with MSCI ESG Ratings of BBB or higher and negatively screens issuers that are involved in business activities that are restricted according to pre-defined Business Involvement Screens and issuers with a "Red" MSCI ESG Controversy Score.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: AMUNDI GLOBAL CORPORATE SRI 1-5Y HIGHEST RATED

Legal entity identifier: 213800N2FV95PC2WZF51

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

- [ ] Yes
- [x] No

- [ ] It made **sustainable investments with an environmental objective:** _____
  - [ ] in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [ ] in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- [x] It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **38.50%** of sustainable investments
  - [ ] with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
  - [x] with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
  - [ ] with a social objective
- [ ] It made a **sustainable investments with a social objective:** _____
- [ ] It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics through among others, replicating an Index (Bloomberg MSCI Global Corporate A+ ESG Sustainability SRI 1-5 Year Index) integrating an environmental, social and governance ("ESG") rating.

The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance (“ESG”) rating.

How did the sustainability indicators perform?

The MSCI ESG Rating is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product. MSCI ESG Rating methodology uses a rules-based methodology designed to measure a company's resilience to long-term, industry

Sustainability indicators measure how the environmental or social characteristics promoted by the

financial product are attained.

material ESG risks. It is based on extra-financial ESG key issues that focus on the intersection between a company's core business and the industry-specific issues that may create significant risks and opportunities for the company. The ESG key issues are weighted according to impact and time horizon of the risk or opportunity. The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics.

The sustainability indicator used is the MSCI ESG score of the ESG reference benchmark that is measured against the MSCI ESG score of the Parent index.

At the end of the period:
- the MSCI ESG score of the Bloomberg MSCI Global Corporate A+ ESG Sustainability SRI 1-5 Year Index is 7.254
- the MSCI ESG score of the Bloomberg Global Corporate 1-5 Year Index (the "Parent Index") is 6.89

… and compared to previous periods?

This is the first SFDR periodic report produced for this sub-fund.

What were the objectives of the sustainable investments that the financial product partially intends to make and how did the sustainable investment contribute to such objectives?

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

1. follow best environmental and social practices; and
2. avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

The definition of "best performer" relies on Amundi's proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a "best performer", an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview of sectors and factors, please refer to the Amundi ESG Regulatory Statement available at www.amundi.lu

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights,

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

To ensure sustainable investments do no significant harm ('DNSH'), Amundi utilises two filters:

The first DNSH filter relies on monitoring the mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g.GHG intensity of investee companies) via a combination of indicators (e.g.carbon intensity) and specific thresholds or rules (e.g. that the investee company's carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

anti-corruption and anti-bribery matters.

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi's ESG rating.

- ***How were the indicators for adverse impacts on sustainability factors taken into account****?*

  The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above.
  The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:
  - Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
  - Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
  - Be cleared of any controversy in relation to work conditions and human rights.
  - Be cleared of any controversy in relation to biodiversity and pollution

  Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

- ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

  Yes, the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labour relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- Exclusion : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- Engagement : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- Vote : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- Controversies monitoring : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

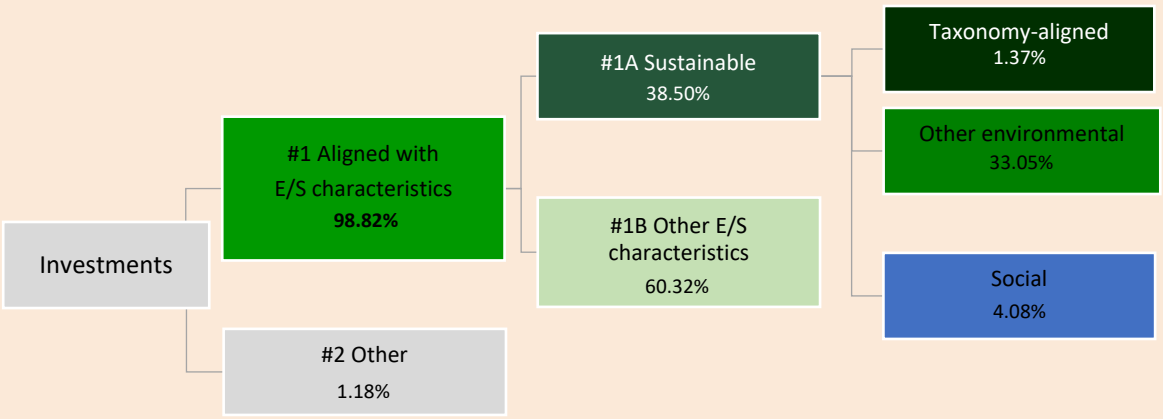
The list includes the investments constituting **the greatest proportion of investments** of the financial product during the referenceperiod which is: **From 01/10/2023 to 30/09/2024**

Largest Investments	Sector	Sub-Sector	Country	% Assets
BAC VAR 07/27	Corporates	Banking	United States	0.31%
BAC VAR 12/28	Corporates	Banking	United States	0.28%
CMCSA 4.15% 10/28	Corporates	Communications	United States	0.23%
V 3.15% 12/25	Corporates	Technology	United States	0.23%
MSFT 3.3% 2/27	Corporates	Technology	United States	0.23%
MSFT 2.4% 08/26	Corporates	Technology	United States	0.22%
PFE 4.45% 05/28	Corporates	Consumer Staples	Singapore	0.21%
ABBV 2.95% 11/26	Corporates	Consumer Staples	United States	0.20%
JPM VAR 04/27	Corporates	Banking	United States	0.20%
HSBC VAR 08/27	Corporates	Banking	United Kingdom	0.20%
MS VAR 05/27	Corporates	Banking	United States	0.20%
UBS VAR 03/29	Corporates	Banking	Switzerland	0.20%
C 5.803% 09/28	Corporates	Banking	United States	0.19%
AAPL 3.25% 2/26	Corporates	Technology	United States	0.19%
IBM 3.5% 05/29	Corporates	Technology	United States	0.19%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.
The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	*Sub-Sector*	*% Assets*
Corporates	*Banking*	*53.49%*
Corporates	*Consumer Staples*	*11.49%*
Corporates	*Consumer Discretionary*	*10.30%*
Corporates	*Technology*	*6.40%*
Corporates	*Insurance*	*4.31%*
Corporates	*Capital Goods*	*3.61%*
Corporates	*Communications*	*2.23%*

Corporates	*Transportation*	*1.63%*
Corporates	*BROKERAGE*	*1.35%*
Corporates	*Real Estate (REIT)*	*1.16%*
Corporates	*Basic Industry*	*1.04%*
Corporates	*Electric*	*1.00%*
Corporates	*Other Financials*	*0.76%*
Corporates	*Energy*	*0.34%*
Corporates	*Natural Gas*	*0.12%*
Corporates	*Other Industrials*	*0.06%*
Forex	*Forex*	*-0.12%*
Cash	*Cash*	*0.82%*

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy,** the criteria include comprehensive safety and waste management rules

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 1.37% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy[1] ?

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

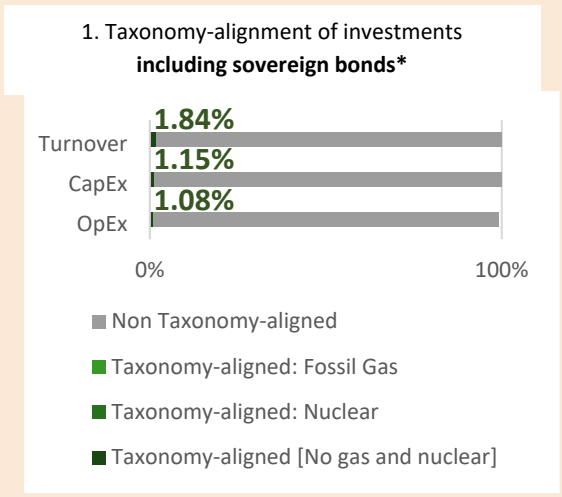
low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

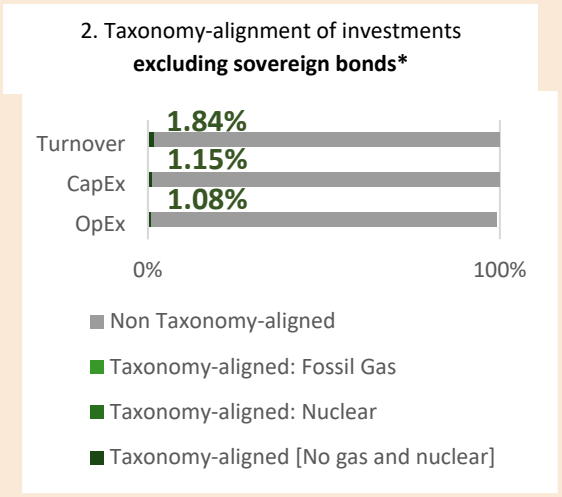
Taxonomy-aligned activities are expressed as a share of:
-**turnover** reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

[1]Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





** For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

What was the share of investments in transitional and enabling activities ?

As of 30/09/2024, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.06% and the share of investment in enabling activities was 0.55%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

This is the first SFDR periodic report produced for this sub-fund.


are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **33.05%** at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 4.08%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards ?

"#2 Other" includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.

What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .

How did this financial product perform compared to the reference benchmark ?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error.

- ***How does the reference benchmark differ from a broad market index ?***

The Index is a bond index comprising multi-currency fixed-rate, investment-grade corporate debt with between 1 and up to, but not including, 5 years remaining to maturity that applies sector and additional ESG criteria for security eligibility.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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