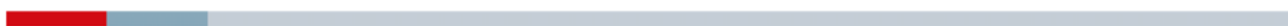


# LUX IM



Société d'Investissement à Capital Variable (SICAV)

**Unaudited semi-annual report as at 30/06/23**

R.C.S. Luxembourg N B115.297

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# LUX IM

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## Organisation and administration

<b>Management company</b>	BG FUND MANAGEMENT LUXEMBOURG S.A. 14, allée Marconi L - 2120 Luxembourg
<b>Registered office</b>	5, allée Scheffer L - 2520 Luxembourg
<b>Depository, paying agent and domiciliation agent</b>	CACEIS Bank, Luxembourg Branch 5, allée Scheffer L - 2520 Luxembourg
<b>Central administration, registrar and transfer agent</b>	CACEIS Bank, Luxembourg Branch 5, allée Scheffer L - 2520 Luxembourg
<b>Legal advisor</b>	Bonn & Schmitt Avocats 148, avenue de la Faiencerie L - 1511 Luxembourg
<b>Auditor</b>	KPMG Audit S.à r.l. Cabinet de révision agréé 39, avenue John F. Kennedy L - 1855 Luxembourg

## INVESTMENT MANAGERS

<b>For LUX IM – BLACKROCK CREDIT DEFENSIVE STRATEGIES FUND, LUX IM – BLACKROCK MULTI-ASSET STABILIZER FUND, LUX IM – BLACKROCK GLOBAL EQUITY DIVIDEND, LUX IM – BLACKROCK MULTIASSET FACTOR INVESTING, LUX IM – BLACKROCK EUROPEAN EQUITIES and LUX IM – ESG BLACKROCK GLOBAL CONSERVATIVE OPPORTUNITIES</b>	BLACKROCK INVESTMENT MANAGEMENT (UK) LIMITED 12 Throgmorton Avenue EC2N 2DL London United Kingdom
<b>For LUX IM – INVESCO GLOBAL INCOME OPPORTUNITIES and LUX IM – ESG INVESCO BELT &amp; ROAD EVOLUTION</b>	INVESCO ASSET MANAGEMENT LIMITED Perpetual Park, Perpetual Park Drive RG9 1HH Henley-on-Thames, Oxfordshire United Kingdom
<b>with as sub-investment manager for LUX IM – INVESCO GLOBAL MARKETS STRATEGY</b>	INVESCO ADVISERS Inc. 1555 Peachtree Street NE, Suite 1800 Atlanta GA 30309 USA
<b>with as sub-investment manager for LUX IM – ESG INVESCO BELT &amp; ROAD EVOLUTION</b>	INVESCO Hong Kong Limited 41/F, Champion Tower Three Garden Road Central Hong Kong
<b>For LUX IM – MORGAN STANLEY GLOBAL INFRASTRUCTURE EQUITIES FUND, LUX IM – ESG MORGAN STANLEY DIVERSIFIED RISK CONTROL, LUX IM – ESG MORGAN STANLEY GLOBAL MULTIASSET, LUX IM – MORGAN STANLEY US EQUITIES, LUX IM – MORGAN STANLEY ACTIVE COUPON STRATEGY, LUX IM – MORGAN STANLEY US HIGH CONVICTION and LUX IM – MORGAN STANLEY EMERGING EQUITY</b>	MORGAN STANLEY INVESTMENT MANAGEMENT LIMITED 25 Cabot Square Canary Wharf E14 4QA London United Kingdom
<b>with as sub-investment manager for LUX IM – MORGAN STANLEY GLOBAL INFRASTRUCTURE EQUITIES FUND, LUX IM – MORGAN STANLEY US EQUITIES, LUX IM – MORGAN STANLEY ACTIVE COUPON STRATEGY and LUX IM – MORGAN STANLEY US HIGH CONVICTION</b>	MORGAN STANLEY INVESTMENT MANAGEMENT INC. 522 Fifth Avenue, New York NY 10036 USA
<b>with as sub-investment manager for LUX IM – ESG MORGAN STANLEY DIVERSIFIED RISK CONTROL, LUX IM – ESG MORGAN STANLEY GLOBAL MULTIASSET and LUX IM – MORGAN STANLEY EMERGING EQUITY</b>	MORGAN STANLEY INVESTMENT MANAGEMENT COMPANY 23 Church Street #16-01 Capital Square Singapore 049481

# LUX IM

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## Organisation and administration

For LUX IM – AMUNDI GLOBAL INCOME BOND	AMUNDI (UK) Limited 41 Lothbury EC2R 7HF London United Kingdom
For LUX IM – ESG UBS ACTIVE DEFENDER, LUX IM – UBS ASIA BALANCED INCOME, LUX IM – ESG UBS GLOBAL CLIMATE CHANGE and LUX IM – ESG UBS GLOBAL BOND SUSTAINABLE	UBS ASSET MANAGEMENT (UK) LTD 5 Broadgate EC2M 2QS London United Kingdom
with as sub-investment manager for LUX IM – ESG UBS ACTIVE DEFENDER and LUX IM – ESG UBS CLIMATE CHANGE	UBS ASSET MANAGEMENT (AMERICAS) Inc. UBS Tower Once North Wacker Drive Chicago Illinois 60606 USA
For LUX IM – VONTOBEL NEW FRONTIER DEBT, LUX IM – VONTOBEL GLOBAL ACTIVE BOND, LUX IM – ESG VONTOBEL MILLENNIAL, LUX IM – ESG VONTOBEL CLEAN TECHNOLOGY and LUX IM – VONTOBEL GLOBAL EQUITY	VONTOBEL ASSET MANAGEMENT AG Gotthardstrasse 43 8022 Zurich Switzerland
with as sub-investment manager for LUX IM – ESG VONTOBEL MILLENNIAL and LUX IM – VONTOBEL GLOBAL EQUITY	Vontobel Asset Management SA Milan branch Piazza degli Affari 2 20123 Milan Italy
For LUX IM – ESG GENERALI INVESTMENTS DIVERSIFIED STRATEGY	GENERALI INVESTMENTS PARTNERS S.p.A. Società di gestione del risparmio – French Branch 2, rue Pillet-Will 75009 Paris France
For LUX IM – ESG EURIZON CONTRARIAN APPROACH	EURIZON CAPITAL SGR S.p.A. Piazzetta Giordano Dell'Amore, 3 20121 Milan Italy
For LUX IM – JPM SHORT EMERGING DEBT and LUX IM – JPM EMERGING MARKET INCOME	JPMORGAN ASSET MANAGEMENT (UK) LIMITED 60, Victoria Embankment EC4Y 0JP London United Kingdom
with as sub-investment manager for LUX IM – JPM SHORT EMERGING DEBT	J.P. MORGAN INVESTMENT MANAGEMENT INC. 383 Madison Avenue New York NY 10179 United States of America
For LUX IM – ALGEBRIS FINANCIAL CREDIT BOND	Algebris (UK) Limited 4th Floor, 1 St James's Market SW1Y 4AH London United Kingdom
with as sub-investment managers	Algebris (Asia) PTE LTD 20 Cecil Street, #05-07 Equity Plaza Singapore 049705  Algebris Investments (US) INC. 1209 Orange Street Wilmington, New Castle Country, Delaware 19801 USA
For LUX IM – MUZINICH SHORT TERM CREDIT	MUZINICH & CO. LTD. 8, Hanover Street W1S 1YQ London United Kingdom
with as sub-investment manager	MUZINICH & CO. INC.

# LUX IM

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## Organisation and administration

	450, Park Avenue New York NY 10022 USA
For LUX IM – FOCUS ITALIA	INTERMONTE Sim S.p.A. Galleria de Cristoforis, 7/8 20122 Milan Italy
For LUX IM – ESG GOLDMAN SACHS GLOBAL EQUITY OPPORTUNITIES	GOLDMAN SACHS ASSET MANAGEMENT INTERNATIONAL (GSAMI) Plumtree Court 25 Shoe Ln EC4A 4AU London United Kingdom
with as sub-investment managers	GOLDMAN SACHS ASSET MANAGEMENT L.P. 200 West Street, NY 10282 New York, USA  GOLDMAN SACHS ASSET MANAGEMENT (SINGAPORE) PTE. LTD. 1 Raffles Link, #07-01 South Lobby 039393 Singapore
For LUX IM – TWENTYFOUR GLOBAL STRATEGIC BOND	TWENTYFOUR ASSET MANAGEMENT LLP 8th Floor, The Monument Building, 11 Monument Street EC3R 8AF London United Kingdom
For LUX IM – ODDO TARGET 2024	ODDO BHF ASSET MANAGEMENT GmbH Herzogstraße 15 40217 Düsseldorf Germany
For LUX IM – PIMCO MULTI ALPHA CREDIT, LUX IM – PIMCO GLOBAL RISK ALLOCATION and LUX IM – PIMCO BREVE TERMINE	PIMCO Europe GmbH Seidlstrasse 24-24a 80335 Munich Germany
with as sub-investment manager for LUX IM – PIMCO GLOBAL RISK ALLOCATION	Pacific Investment Management Company LLC 650 Newport Center Drive Newport Beach CA 92660 USA
with as sub-investment manager for LUX IM – PIMCO MULTI ALPHA CREDIT	PIMCO Europe Ltd 11 Baker Street W1U 3AH London United Kingdom
For LUX IM – ESG PICTET FUTURE TRENDS, LUX IM – PICTET ASIAN EQUITIES, LUX IM – ESG PICTET GREEN CITIES and LUX IM – ESG PICTET GREEN ECOLOGY	PICTET ASSET MANAGEMENT S.A. Route des Acacias 60 1211 Geneva 73 Switzerland
For LUX IM – FIDELITY GLOBAL LOW DURATION, LUX IM – FIDELITY GLOBAL INCOME BLEND, LUX IM – ESG FIDELITY RE-WASTE and LUX IM – FIDELITY TECHNOLOGY OPPORTUNITIES FUND	FIL Pensions Management Beech Gate Millfield Lane Lower Kingswood Tadworth, Surrey KT20 6RP United Kingdom
with as sub-investment manager	FIL Investments International Beech Gate Millfield Lane Lower Kingswood Tadworth, Surrey KT20 6RP United Kingdom
and, in addition, for LUX IM – FIDELITY GLOBAL INCOME BLEND	FIL Investment Management (Singapore) Ltd 8 Marina View Suite 35-06 Asia

## Organisation and administration

	Square Tower 1 018960 Singapore
and, in addition, for LUX IM – FIDELITY GLOBAL LOW DURATION	FIDELITY INVESTMENTS CANADA ULC 483 Bay Street, Suite 300 Toronto ON M5G 2N7 Canada
For LUX IM – ESG AMUNDI SUSTAINABLE ALPHA	Amundi SGR S.p.A. Piazza Cavour 2 20121 Milan Italy
For LUX IM – PICTET THEMATIC RISK CONTROL and LUX IM – PICTET CONSERVATIVE ALLOCATION	Pictet Asset Management (Europe) S.A., Italian Branch Via della Moscova, 3 20121 Milan
For LUX IM – ESG SYCOMORE NEXT GENERATION, LUX IM – ESG SYCOMORE EUROPEAN EQUITIES, LUX IM – ESG SYCOMORE GLOBAL HAPPINESS, LUX IM – ESG SYCOMORE GLOBAL GREEN FUND and LUX IM – ESG SYCOMORE CORPORATE BOND	Sycomore Asset Management S.A. 14 Avenue Hoche 75008 Paris France
For LUX IM – IMPact CORPORATE HYBRIDS and LUX IM – IMPact ACTIVE GLOBAL ALLOCATION	IMPact SGR S.p.A. Via Filippo Turati, 25 20121 Milan
For LUX IM – JP MORGAN CHINA EQUITIES	J.P. MORGAN MANSART MANAGEMENT LIMITED 25, Bank Street Canary Wharf E14 5JP London United Kingdom
For LUX IM – ESG CANDRIAM ONCOLOGY SCIENCE	Candriam, Belgian branch Avenue des Arts 58 B-1000 Brussels Belgium
For LUX IM – EURIZON CHINA BOND	EURIZON SLJ Capital Limited 90 Queen Street London EC4N 1SA United Kingdom
For LUX IM – TYRUS GLOBAL CONVERTIBLE	Tyrus Capital Alternatives LLP 5 Savile Row London W1S 3PB United Kingdom
For LUX IM – ESG UBS SHORT TERM EURO CORPORATES	UBS Asset Management Switzerland AG Bahnhofstrasse 45 CH-8001 Zurich Switzerland
For LUX IM – VER CAPITAL CREDIT FUND, LUX IM – VER CAPITAL HIGH YIELD ITALIAN SELECTION, LUX IM – VER CAPITAL CEDOLA 2024 and LUX IM – VER CAPITAL SHORT TERM	Ver Capital SGRpA Via della Chiusa 15 20123 Milan Italy
For LUX IM – ULTRA SHORT TERM HIGH YIELD	Banor Capital Limited Eagle House, 108-110 Jermyn Street SW1Y 6EE London United Kingdom
For LUX IM – ESG AMBIENTA ALPHA GREEN and LUX IM – ESG AMBIENTA INFRASTRUCTURE INCOME	Ambienta SGR S.p.A., UK Branch Egyptian House, 170 Piccadilly W1J 9EJ London United Kingdom
For LUX IM – RISK ALLOCATION FUND	Banca Profilo S.p.A. Via Cerva 28 20122 Milan

# LUX IM

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## Organisation and administration

	Italy
For LUX IM – ROBECO GLOBAL CONSUMER TRENDS	Robeco Institutional Asset Management B.V. Weena 850 NL-3014 DA Rotterdam The Netherlands
For LUX IM – NORDEA EUROPEAN COVERED BOND	Nordea Investment Management AB (including branches) Mäster Samuelsgatan 21, M540 Stockholm 10571 Sweden
For LUX IM – BANOR CATHOLIC VALUES	BANOR SIM S.p.A. Via Dante, 15 20123 Milan Italy

## ADVISORS

For LUX IM – DAMA	Tosetti Value S.I.M. S.p.A. Corso Marconi 10 10125 Torino Italy
For LUX IM – ESG GLOBAL EMERGING EQUITIES	MainStreet Capital Partners Ltd. 51 Holland Street, W8 7JB London United Kingdom
For LUX IM – SUSTAINABLE ALLOCATION FLEX	8a+ Investimenti SGR S.p.A. Piazza Monte Grappa, 4 21100 Varese Italy
For LUX IM – GLOBAL EQUITY VALUE	NEXTAM PARTNERS SIM S.p.A. Via Torquato Tasso, 1 20123 Milan Italy

## BOARD OF DIRECTORS

Chairman	Mr Alex Schmitt, Attorney-at-law, Bonn & Schmitt Avocats, 148, avenue de la Faïencerie L - 1511 Luxembourg Grand Duchy of Luxembourg
Vice Chairman	Mr Fabio Pavone, Conducting Officer, BG FUND MANAGEMENT LUXEMBOURG S.A., 14, allée Marconi L - 2120 Luxembourg Grand Duchy of Luxembourg
Directors	Mr Jean-François Laffineur, Chief Operating Officer, BG FUND MANAGEMENT LUXEMBOURG S.A., 14, allée Marconi L - 2120 Luxembourg Grand Duchy of Luxembourg  Mr Edoardo Tubia, Independent Director, 6, rue des Lilas L - 8035 Strassen Grand Duchy of Luxembourg



**LUX IM**

**Combined financial statements**

# LUX IM

## Combined statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>16,129,349,804.32</b>
Securities portfolio at market value	15,101,677,810.23
<i>Cost price</i>	14,967,731,562.85
Options (long positions) at market value	491,951.60
<i>Options purchased at cost</i>	944,496.77
Cash at banks and liquidities	592,610,537.26
Amount due from broker/counterparty	157,320,269.79
Receivable for investments sold	70,147,448.27
Receivable on subscriptions	84,469,417.49
Receivable on CFDs	42,302.08
Receivable on swaps	122,320.71
Net unrealised appreciation on forward foreign exchange contracts	13,107,207.39
Net unrealised appreciation on financial futures	2,646,455.01
Net unrealised appreciation on swaps	5,536,945.31
Forward agreements at market value - To Be Announced bonds purchased	21,688,434.28
Dividends receivable on securities portfolio	9,887,314.54
Interests receivable, net	69,573,736.03
Other assets	27,654.33
<b>Liabilities</b>	<b>336,525,562.26</b>
Options (short positions) at market value	909,853.12
<i>Options sold at cost</i>	1,080,708.95
Bank overdrafts	16,622,025.37
Amount due to broker/counterparty	25,640,105.97
Payable on investments purchased	128,682,740.61
Payable on redemptions	67,970,475.50
Payable on swaps	13,076,934.85
Net unrealised depreciation on forward foreign exchange contracts	5,295,049.33
Net unrealised depreciation on financial futures	4,071,027.22
Net unrealised depreciation on CFDs	5,184,250.11
Net unrealised depreciation on swaps	629,128.21
Forward agreements at market value - To Be Announced bonds	258,020.22
Management fees payable	48,425,693.87
Depositary fees payable	804,830.31
Administration fees payable	13,310,741.46
Performance fees payable	592,230.10
Dividends payable on CFDs	134,890.28
Interests payable, net	3,060,132.36
Other liabilities	1,857,433.37
<b>Net asset value</b>	<b>15,792,824,242.06</b>

## **LUX IM – ESG European Equities**

## LUX IM – ESG European Equities

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>144,304,728.86</b>
Securities portfolio at market value	130,547,590.30
<i>Cost price</i>	127,515,847.75
Cash at banks and liquidities	7,615,236.22
Amount due from broker/counterparty	4,783,373.18
Receivable for investments sold	586,075.96
Receivable on subscriptions	461,759.59
Net unrealised appreciation on financial futures	48,075.84
Dividends receivable on securities portfolio	243,319.52
Interests receivable, net	19,298.25
<b>Liabilities</b>	<b>2,705,327.26</b>
Bank overdrafts	370,568.22
Payable on investments purchased	1,144,671.51
Payable on redemptions	480,368.02
Management fees payable	494,840.65
Depositary fees payable	8,919.31
Administration fees payable	169,518.43
Interests payable, net	12,636.01
Other liabilities	23,805.11
<b>Net asset value</b>	<b>141,599,401.60</b>

## LUX IM – ESG European Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>141,599,401.60</b>	<b>185,958,236.10</b>	<b>151,467,290.64</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		96,612.604	35,716.604	2,966.604
Net asset value per share	EUR	118.23	110.91	124.22
<b>C - EUR - Capitalisation</b>				
Number of shares		1,750.637	1,750.637	1,811.321
Net asset value per share	EUR	93.52	88.25	100.22
<b>Db - EUR - Capitalisation</b>				
Number of shares		5,994.082	5,463.863	5,342.576
Net asset value per share	EUR	93.01	87.83	99.89
<b>DI - EUR - Capitalisation</b>				
Number of shares		336,219.123	322,112.727	294,480.184
Net asset value per share	EUR	93.01	87.83	99.89
<b>E - EUR - Capitalisation</b>				
Number of shares		282,709.220	284,268.465	780,633.810
Net asset value per share	EUR	119.66	112.38	126.43
<b>E2 - EUR - Capitalisation</b>				
Number of shares		463,347.952	526,960.981	-
Net asset value per share	EUR	108.46	101.86	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,690.074	1,578.869	1,212.612
Net asset value per share	EUR	152.06	142.52	159.68
<b>H - EUR - Capitalisation</b>				
Number of shares		133,851.985	691,847.499	201,869.585
Net asset value per share	EUR	103.44	97.17	109.37

## LUX IM – ESG European Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	35,716.604	60,896.000	0.000	96,612.604
C - EUR - Capitalisation	1,750.637	0.000	0.000	1,750.637
Db - EUR - Capitalisation	5,463.863	650.320	120.101	5,994.082
DI - EUR - Capitalisation	322,112.727	38,021.017	23,914.621	336,219.123
E - EUR - Capitalisation	284,268.465	47,706.691	49,265.936	282,709.220
E2 - EUR - Capitalisation	526,960.981	323,847.916	387,460.945	463,347.952
F - EUR - Capitalisation	1,578.869	226.368	115.163	1,690.074
H - EUR - Capitalisation	691,847.499	329,000.030	886,995.544	133,851.985

## LUX IM – ESG European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>127,629,472.30</b>	<b>90.13</b>
<b>Shares</b>			<b>121,810,132.30</b>	<b>86.02</b>
<b>Austria</b>			<b>266,717.60</b>	<b>0.19</b>
OMV AG	EUR	4,540	172,747.00	0.12
VERBUND AG	EUR	1,282	93,970.60	0.07
<b>Belgium</b>			<b>540,749.32</b>	<b>0.38</b>
KBC GROUP SA	EUR	6,855	430,905.30	0.30
UMICORE SA	EUR	4,378	109,844.02	0.08
<b>Denmark</b>			<b>10,907,601.08</b>	<b>7.70</b>
A.P. MOELLER-MAERSK -A-	DKK	99	156,203.84	0.11
A.P. MOELLER-MAERSK A/S -B-	DKK	160	255,351.15	0.18
CHRISTIAN HANSEN	DKK	2,183	138,654.36	0.10
COLOPLAST -B-	DKK	3,354	376,880.25	0.27
DSV A/S	DKK	3,681	696,953.14	0.49
GENMAB AS	DKK	2,034	692,384.85	0.49
NOVO NORDISK	DKK	51,307	7,349,846.60	5.19
NOVOZYMES -B-	DKK	4,255	179,867.60	0.13
ORSTED	DKK	3,635	315,811.06	0.22
PANDORA	DKK	2,476	200,553.67	0.14
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	22,602	545,094.56	0.38
<b>Finland</b>			<b>2,716,101.25</b>	<b>1.92</b>
ELISA CORPORATION -A-	EUR	4,065	200,201.25	0.14
KESKO CORP	EUR	5,618	97,191.40	0.07
METSO CORPORATION	EUR	13,307	144,181.35	0.10
NESTE	EUR	9,381	326,927.85	0.23
NOKIA OYJ	EUR	109,102	419,278.99	0.30
NORDEA BANK	SEK	93,140	912,523.73	0.64
STORA ENSO -R-	EUR	13,567	144,149.38	0.10
UPM KYMMENE CORP	EUR	12,257	332,900.12	0.24
WARTSILA CORPORATION -B-	EUR	13,596	138,747.18	0.10
<b>France</b>			<b>27,635,698.71</b>	<b>19.52</b>
AEROPORTS DE PARIS-ADP-	EUR	599	79,547.20	0.06
AIR LIQUIDE NOM. PRIME FIDELITE	EUR	8,602	1,403,846.40	0.99
AXA SA	EUR	57,753	1,544,315.22	1.09
BNP PARIBAS SA	EUR	31,265	1,775,539.35	1.25
BOUYGUES SA	EUR	4,005	122,673.15	0.09
CARREFOUR SA	EUR	12,535	214,849.90	0.15
CIE GENERALE DES ETABLISSEMENTS MICHELIN	EUR	14,488	388,713.04	0.27
CREDIT AGRICOLE SA	EUR	35,086	378,788.46	0.27
DANONE SA	EUR	12,579	697,379.76	0.49
DASSAULT SYSTEMES SE	EUR	13,903	552,366.19	0.39
EIFFAGE	EUR	1,615	154,555.50	0.11
ESSILORLUXOTTICA SA	EUR	922	155,541.40	0.11
GECINA	EUR	902	87,854.80	0.06
GETLINK ACT	EUR	8,193	128,630.10	0.09
HERMES INTERNATIONAL SA	EUR	783	1,536,246.00	1.08
KERING	EUR	1,647	825,641.10	0.58
KLEPIERRE SA	EUR	4,158	94,012.38	0.07
L'OREAL SA	EUR	7,492	3,144,392.40	2.22
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6,771	5,789,205.00	4.09
ORANGE	EUR	56,831	611,160.57	0.43
PUBLICIS GROUPE	EUR	17,896	1,311,060.96	0.93
SCHNEIDER ELECTRIC SE	EUR	15,478	2,522,604.44	1.78

## LUX IM – ESG European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SOCIETE GENERALE SA	EUR	14,609	344,041.95	0.24
TOTALENERGIES SE	EUR	65,321	3,392,119.53	2.40
UNIBAIL RODAMCO	EUR	2,604	122,492.16	0.09
VALEO SA	EUR	4,052	78,851.92	0.06
WORLDLINE SA	EUR	5,337	179,269.83	0.13
<b>Germany</b>			<b>8,393,205.17</b>	<b>5.93</b>
ADIDAS AG REG SHS	EUR	2,877	499,217.04	0.35
BEIERSDORF AG	EUR	2,797	335,779.85	0.24
BMW AG	EUR	9,886	1,097,741.44	0.78
BMW VORZUG - STIMMRECHTSLOS	EUR	1,856	190,982.40	0.13
BRENTAG REG SHS	EUR	4,302	302,172.48	0.21
COMMERZBK	EUR	35,603	355,317.94	0.25
COVESTRO AG	EUR	3,224	151,012.16	0.11
DEUTSCHE BOERSE AG REG SHS	EUR	5,109	855,246.60	0.60
DEUTSCHE LUFTHANSA AG REG SHS	EUR	10,944	103,442.69	0.07
DEUTSCHE POST AG REG SHS	EUR	22,378	988,995.71	0.70
EVONIK INDUSTRIES	EUR	4,912	84,093.44	0.06
GEA GROUP AG	EUR	3,002	113,715.76	0.08
HEIDELBERG MATERIALS AG	EUR	3,863	288,025.28	0.20
HELLOFRESH SE	EUR	2,818	63,292.28	0.04
HENKEL AG & CO KGAA	EUR	2,052	130,835.52	0.09
HENKEL AG & CO KGAA PREFERENTIAL SHARE	EUR	4,901	356,204.68	0.25
KNORR-BREMSE - BEARER SHS	EUR	1,548	106,750.08	0.08
LEG IMMOBILIEN-REG SHS	EUR	1,558	78,616.68	0.06
MERCK KGAA	EUR	2,954	441,918.40	0.31
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	2,803	949,376.10	0.67
PUMA AG	EUR	1,991	106,279.58	0.08
SYMRISE AG	EUR	2,997	282,137.58	0.20
TELEFONICA REG SHS	EUR	22,836	58,939.72	0.04
VONOVIA SE	EUR	19,927	346,032.36	0.24
ZALANDO SE	EUR	4,087	107,079.40	0.08
<b>Ireland</b>			<b>1,682,860.22</b>	<b>1.19</b>
CRH PLC	EUR	17,503	874,099.82	0.62
DCC PLC	GBP	1,985	99,117.74	0.07
KERRY GROUP -A-	EUR	3,490	307,259.60	0.22
KINGSPAN GROUP	EUR	3,619	215,475.26	0.15
SMURFIT KAPPA PLC	EUR	6,189	186,907.80	0.13
<b>Italy</b>			<b>3,123,970.85</b>	<b>2.21</b>
ASSICURAZIONI GENERALI SPA	EUR	21,734	403,383.04	0.28
ENEL SPA	EUR	239,272	1,468,412.26	1.04
FINECOBANK	EUR	12,049	146,576.09	0.10
MEDIOBANCA	EUR	11,436	124,595.22	0.09
MONCLER SPA	EUR	4,040	253,954.40	0.18
NEXI SPA	EUR	10,523	73,745.18	0.05
POSTE ITALIANE SPA	EUR	15,569	153,448.06	0.11
PRYSMIAN SPA	EUR	6,989	258,732.78	0.18
TERNA SPA	EUR	31,161	241,123.82	0.17
<b>Jersey</b>			<b>207,411.07</b>	<b>0.15</b>
WPP PLC	GBP	21,913	207,411.07	0.15
<b>Luxembourg</b>			<b>133,877.04</b>	<b>0.09</b>
TENARIS SA - REG.SHS	EUR	10,032	133,877.04	0.09
<b>Netherlands</b>			<b>14,052,818.94</b>	<b>9.92</b>
AKZO NOBEL NV	EUR	3,164	232,237.60	0.16
ASML HOLDING NV	EUR	12,339	8,247,387.60	5.82
CNH INDUSTRIAL NV REG SHS	EUR	21,724	280,999.94	0.20



## LUX IM – ESG European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ING GROUP NV	EUR	71,921	876,285.46	0.62
JDE PEET S BV	EUR	2,274	61,443.48	0.04
JUST EAT TAKEAWAY.COM N.V	EUR	4,226	60,000.75	0.04
KONINKLIJKE AHOLD DELHAIZE NV	EUR	27,193	842,575.11	0.60
KONINKLIJKE KPN NV	EUR	66,722	218,180.94	0.15
NN GROUP NV	EUR	5,280	179,308.80	0.13
PROSUS NV	EUR	19,715	1,302,767.20	0.92
STMICROELECTRONICS NV	EUR	13,791	615,147.56	0.43
UNIVERSAL MUSIC GROUP N.V.	EUR	15,905	326,052.50	0.23
WOLTERS KLUWER NV	EUR	7,035	810,432.00	0.57
<b>Norway</b>			<b>1,755,302.97</b>	<b>1.24</b>
AKER BP SHS	NOK	5,651	119,652.93	0.08
DNB BK ASA	NOK	18,611	318,868.94	0.23
EQUINOR ASA	NOK	19,993	531,800.34	0.38
GJENSIDIGE FORSIKRING ASA	NOK	4,215	61,618.08	0.04
MOWI ASA	NOK	9,961	144,641.04	0.10
NORSK HYDRO ASA	NOK	41,541	226,693.50	0.16
ORKLA ASA	NOK	17,482	114,296.50	0.08
SALMAR	NOK	1,551	57,166.81	0.04
TELENOR ASA	NOK	19,425	180,564.83	0.13
<b>Portugal</b>			<b>292,647.78</b>	<b>0.21</b>
GALP ENERGIA SA REG SHS -B-	EUR	10,519	111,711.78	0.08
JERONIMO MARTINS SGPS SA	EUR	7,180	180,936.00	0.13
<b>Spain</b>			<b>3,026,541.17</b>	<b>2.14</b>
ACS	EUR	4,384	139,016.64	0.10
AMADEUS IT GROUP SA -A-	EUR	8,790	608,971.20	0.43
IBERDROLA SA	EUR	143,841	1,705,235.06	1.20
NATURGY ENERGY GROUP SA	EUR	2,619	70,398.72	0.05
REDEIA CORPORACION SA	EUR	8,921	136,179.07	0.10
REPSOL SA	EUR	27,616	366,740.48	0.26
<b>Sweden</b>			<b>5,647,388.14</b>	<b>3.99</b>
ALFA LAVAL	SEK	8,833	284,928.25	0.20
ASSA ABLOY -B- NEW I	SEK	21,026	452,635.02	0.32
ATLAS COPCO AB -A-	SEK	77,530	1,008,365.64	0.71
ATLAS COPCO AB -B-	SEK	44,409	501,679.84	0.35
BEIJER REF - REGISTERED SHS -B-	SEK	7,937	92,080.62	0.07
BOLIDEN --- REGISTERED SHS	SEK	6,862	179,280.09	0.13
EPIROC --- REG SHS -A-	SEK	14,306	242,478.68	0.17
EPIROC REG SHS -B-	SEK	9,045	131,187.90	0.09
EQT AB	SEK	8,189	141,155.01	0.10
ESSITY AB REG SHS -B-	SEK	16,810	406,398.73	0.29
HENNES AND MAURITZ AB	SEK	15,184	239,063.68	0.17
HOLMEN - REG SHS	SEK	2,037	66,294.07	0.05
HUSQVARNA -B-	SEK	10,954	90,004.94	0.06
KINNEVIK AB	SEK	5,144	64,161.25	0.05
NIBE INDUSTRIER	SEK	44,473	383,482.01	0.27
SANDVIK AB	SEK	22,738	395,978.88	0.28
SKF AB -B-	SEK	7,269	115,701.20	0.08
SVENSKA CELLULOOSA SCA AB-SHS-B-	SEK	12,901	148,523.89	0.10
SVENSKA HANDELSBANKEN AB-A-	SEK	37,400	283,755.79	0.20
TELE2 AB	SEK	42,315	319,613.87	0.23
TELIA COMPANY AB	SEK	50,235	100,618.78	0.07
<b>Switzerland</b>			<b>15,558,278.56</b>	<b>10.99</b>
ABB LTD PREFERENTIAL SHARE	CHF	36,582	1,290,931.14	0.91
ADECCO REG.SHS	CHF	5,730	169,999.39	0.12

## LUX IM – ESG European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BALOISE HOLDING REG.SHS	CHF	1,005	133,753.07	0.09
BC VAUDOISE - REGISTERED SHS	CHF	511	49,305.64	0.03
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	CHF	29	328,061.02	0.23
CHOCOLADEFABRIKEN LINDT & SP REG SHS	CHF	2	223,996.72	0.16
CLARIANT REG SHS	CHF	3,925	51,111.79	0.04
COCA COLA HBC REG SHS	GBP	6,583	176,370.54	0.12
DSM FIRMENICH	EUR	3,532	352,564.24	0.25
GEBERIT AG	CHF	759	357,277.03	0.25
GIVAUDAN SA REG.SHS	CHF	198	589,459.46	0.42
JULIUS BAER GROUP NAMEN AKT	CHF	4,167	238,041.15	0.17
KUEHNE + NAGEL INTERNATIONAL AG	CHF	1,550	413,682.43	0.29
LOGITECH NAMEN AKT	CHF	5,516	296,693.94	0.21
LONZA GROUP	CHF	1,657	887,193.90	0.63
NOVARTIS AG PREFERENTIAL SHARE	CHF	54,529	4,975,603.78	3.51
SGS LTD	CHF	3,253	280,541.28	0.20
SIG GROUP --- REG SHS	CHF	5,930	149,221.33	0.11
SIKA - REG SHS	CHF	3,256	823,333.33	0.58
SONOVA HOLDING REG SHS	CHF	1,095	262,539.93	0.19
SWISSCOM SHS NOM	CHF	535	305,620.39	0.22
SWISS LIFE HOLDING N-NAMEN REG SHS	CHF	709	373,516.99	0.26
SWISS RE REG SHS	CHF	9,256	850,172.32	0.60
TEMENOS AG REG SHS	CHF	1,426	103,621.50	0.07
VAT GROUP SA	CHF	548	205,612.20	0.15
ZURICH INSURANCE GROUP REG SHS	CHF	3,862	1,670,054.05	1.18
<b>United Kingdom</b>			<b>25,868,962.43</b>	<b>18.27</b>
3I GROUP PLC	GBP	20,061	444,133.97	0.31
ABRDN PLC	GBP	61,417	153,373.47	0.11
ADMIRAL GROUP PLC	GBP	4,731	112,717.26	0.08
ANGLO AMERICAN PLC	GBP	37,963	982,783.96	0.69
ANTOFAGASTA PLC	GBP	8,413	140,825.99	0.10
ASHTREAD GROUP	GBP	9,007	562,369.96	0.40
ASSOCIATED BRITISH FOODS PLC	GBP	7,033	161,654.28	0.11
ASTRAZENECA PLC	GBP	42,074	5,478,225.44	3.87
AUTO TRADER GROUP PLC	GBP	20,420	143,539.86	0.10
BARRATT DEVELOPMENTS PLC	GBP	30,867	147,512.03	0.10
BP PLC	GBP	14	73.78	0.00
BT GROUP PLC	GBP	158,610	224,787.10	0.16
BURBERRY GROUP PLC	GBP	11,995	290,092.88	0.20
CFD UNILEVER - REGISTERED SHS	EUR	84,962	4,019,977.03	2.84
ENDEAVOUR MNG --- REGISTERED	GBP	4,136	89,338.94	0.06
HSBC HOLDINGS PLC	GBP	592,359	4,247,659.18	3.00
INFORMA PLC	GBP	38,543	320,510.54	0.23
INTERTEK GROUP PLC	GBP	3,182	156,491.20	0.11
JOHNSON MATTHEY	GBP	3,787	75,590.80	0.05
J SAINSBURY PLC	GBP	47,070	145,200.00	0.10
KINGFISHER PLC	GBP	39,757	105,825.17	0.07
LEGAL & GENERAL GROUP PLC	GBP	146,967	382,170.40	0.27
LLOYDS BANKING GROUP PLC	GBP	1,379,803	683,865.51	0.48
MONDI PLC	GBP	11,466	158,646.55	0.11
NATIONAL GRID PLC	GBP	105,086	1,264,027.67	0.89
OCADO GROUP PLC	GBP	10,977	68,715.16	0.05
PHOENIX GROUP HOLDINGS PLC - REG SHS	GBP	21,907	134,039.01	0.09
PRUDENTIAL PLC	GBP	60,274	756,437.13	0.53
RECKITT BENCKISER GROUP PLC	GBP	14,516	982,031.50	0.69
RELX PLC	GBP	44,318	1,337,320.49	0.94
SAGE GROUP	GBP	19,609	208,099.22	0.15
SCHRODERS PLC	GBP	17,612	88,207.96	0.06

## LUX IM – ESG European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SEGRO (REIT)	GBP	24,852	204,760.09	0.14
SHELL PLC	EUR	2	54.66	0.00
SPIRAX-SARCO ENGIN	GBP	1,663	197,625.18	0.14
ST JAME'S PLACE CAPITAL	GBP	12,249	151,098.68	0.11
TAYLOR WIMPEY PLC	GBP	118,006	139,824.02	0.10
TESCO --- REG SHS	GBP	187,407	536,193.15	0.38
THE BERKELEY GROUP HOLDINGS	GBP	2,341	104,957.75	0.07
VODAFONE GROUP PLC	GBP	543,500	468,205.46	0.33
<b>Bonds</b>			<b>5,819,340.00</b>	<b>4.11</b>
<b>Italy</b>			<b>5,819,340.00</b>	<b>4.11</b>
ITALY 1.45 17-24 15/10S	EUR	6,000,000	5,819,340.00	4.11
<b>Undertakings for Collective Investment</b>			<b>2,918,118.00</b>	<b>2.06</b>
<b>Shares/Units in investment funds</b>			<b>2,918,118.00</b>	<b>2.06</b>
<b>Other funds</b>			<b>2,918,118.00</b>	<b>2.06</b>
8A SICAV EIGER CLASS I EUR CAP	EUR	23,800	2,918,118.00	2.06
<b>Total securities portfolio</b>			<b>130,547,590.30</b>	<b>92.20</b>

## **LUX IM – Morgan Stanley US Equities**

## LUX IM – Morgan Stanley US Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>482,581,625.92</b>
Securities portfolio at market value	479,826,028.22
<i>Cost price</i>	303,555,183.89
Cash at banks and liquidities	74,385.72
Receivable for investments sold	1,402,484.27
Receivable on subscriptions	978,223.60
Dividends receivable on securities portfolio	293,715.20
Interests receivable, net	6,788.91
<b>Liabilities</b>	<b>3,950,808.80</b>
Bank overdrafts	717,852.22
Payable on redemptions	1,338,923.40
Management fees payable	1,364,108.86
Depository fees payable	24,408.12
Administration fees payable	463,895.74
Interests payable, net	253.16
Other liabilities	41,367.30
<b>Net asset value</b>	<b>478,630,817.12</b>

## LUX IM – Morgan Stanley US Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>478,630,817.12</b>	<b>459,607,648.65</b>	<b>611,069,795.65</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		4,067.958	3,776.836	4,638.839
Net asset value per share	EUR	374.85	339.48	398.73
<b>B - EUR - Capitalisation</b>				
Number of shares		7,284.915	7,464.915	7,964.915
Net asset value per share	EUR	353.92	320.84	377.96
<b>C - EUR - Capitalisation</b>				
Number of shares		820.140	822.379	846.232
Net asset value per share	EUR	310.87	281.95	332.49
<b>Db - EUR - Capitalisation</b>				
Number of shares		4,377.759	4,331.458	3,594.125
Net asset value per share	EUR	295.35	269.27	320.84
<b>DI - EUR - Capitalisation</b>				
Number of shares		301,572.798	305,916.266	230,588.177
Net asset value per share	EUR	295.35	269.27	320.84
<b>E - EUR - Capitalisation</b>				
Number of shares		304,782.920	311,525.303	1,954,329.731
Net asset value per share	EUR	240.52	218.10	257.06
<b>E2 - EUR - Capitalisation</b>				
Number of shares		2,542,369.770	2,735,138.010	-
Net asset value per share	EUR	105.09	95.29	-
<b>F - EUR - Capitalisation</b>				
Number of shares		2,425.617	1,929.802	1,580.182
Net asset value per share	EUR	259.54	234.86	275.67
<b>H - EUR - Capitalisation</b>				
Number of shares		243,063.278	270,083.495	148,587.230
Net asset value per share	EUR	176.08	159.70	188.32

## LUX IM – Morgan Stanley US Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	3,776.836	1,301.466	1,010.344	4,067.958
B - EUR - Capitalisation	7,464.915	0.000	180.000	7,284.915
C - EUR - Capitalisation	822.379	0.000	2.239	820.140
Db - EUR - Capitalisation	4,331.458	152.039	105.738	4,377.759
DI - EUR - Capitalisation	305,916.266	56,992.199	61,335.667	301,572.798
E - EUR - Capitalisation	311,525.303	62,686.473	69,428.856	304,782.920
E2 - EUR - Capitalisation	2,735,138.010	284,101.058	476,869.298	2,542,369.770
F - EUR - Capitalisation	1,929.802	708.517	212.702	2,425.617
H - EUR - Capitalisation	270,083.495	84,729.503	111,749.720	243,063.278

## LUX IM – Morgan Stanley US Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>432,151,026.08</b>	<b>90.29</b>
<b>Shares</b>			<b>432,151,026.08</b>	<b>90.29</b>
<b>Bermuda</b>			<b>1,245,281.99</b>	<b>0.26</b>
ASSURED GUARANTY LTD	USD	5,922	302,177.82	0.06
EVEREST GROUP REG SHS	USD	3,003	936,767.21	0.20
WHITE MOUNTAINS INSURANCE GROUP LTD	USD	5	6,336.96	0.00
<b>Canada</b>			<b>244,262.52</b>	<b>0.05</b>
BROOKFIELD ASSET MANAGEMENT LTD	USD	1,635	48,396.06	0.01
BROOKFIELD --- REG SHS	USD	6,542	195,866.46	0.04
<b>Curacao</b>			<b>488,639.56</b>	<b>0.10</b>
SLB	USD	10,977	488,639.56	0.10
<b>Ireland</b>			<b>3,048,915.34</b>	<b>0.64</b>
ACCENTURE - SHS CLASS A	USD	6,148	1,740,931.11	0.36
MEDTRONIC PLC REG SHS	USD	15,634	1,245,866.91	0.26
TRANE TECH - REG SHS	USD	356	62,117.32	0.01
<b>Netherlands</b>			<b>572,593.86</b>	<b>0.12</b>
LYONDELLBASELL -A-	USD	6,877	572,593.86	0.12
<b>Switzerland</b>			<b>2,097,169.95</b>	<b>0.44</b>
CHUBB - REG SHS	USD	6,957	1,208,218.49	0.25
GARMIN	USD	9,343	888,951.46	0.19
<b>United Kingdom</b>			<b>954,152.00</b>	<b>0.20</b>
RENTOKIL INITIAL PLC ADR REPR.10 SHS	USD	6,939	244,396.06	0.05
ROYALTY PHARMA PLC	USD	25,272	709,755.94	0.15
<b>United States of America</b>			<b>423,500,010.86</b>	<b>88.48</b>
3M CO	USD	3,874	353,084.23	0.07
ABBOTT LABORATORIES	USD	26,566	2,626,712.18	0.55
ABBVIE INC	USD	9,813	1,200,703.49	0.25
ACUITY BRANDS	USD	1,274	190,084.99	0.04
ADOBE INC	USD	7,489	3,327,321.05	0.70
ADT INC	USD	9,239	50,740.89	0.01
ADVANCED MICRO DEVICES INC	USD	62,660	6,401,523.07	1.34
AKAMAI TECHNOLOGIES	USD	402	32,928.67	0.01
ALBEMARLE - REG SHS	USD	2,081	418,512.54	0.09
ALLSTATE CORP	USD	5,243	525,287.11	0.11
ALPHABET INC -A-	USD	105,120	11,498,178.81	2.40
ALPHABET INC -C-	USD	47,700	5,257,360.52	1.10
ALTICE USA -A-	USD	4,017	10,846.29	0.00
AMAZON.COM INC	USD	104,650	12,292,542.59	2.57
AMC NETWORKS -A-	USD	3,632	40,828.10	0.01
AMERICAN EXPRESS	USD	7,104	1,122,704.06	0.23
AMERICAN INTL	USD	16,065	843,934.43	0.18
AMERICAN TOWER CORP	USD	4,764	843,243.53	0.18
AMERIPRISE FINANCIAL INC	USD	8,542	2,601,314.95	0.54
AMGEN INC	USD	4,225	858,154.02	0.18
AMRICLD RLTYTST -SHS OF BENEF INTEREST	USD	22,692	666,890.76	0.14
ANALOG DEVICES INC	USD	11,242	1,956,315.53	0.41
APOLLO GLB MGMT --- REG SHS	USD	1,846	128,525.75	0.03
APPLE INC	USD	172,183	29,980,415.09	6.26
APPLIED MATERIALS INC	USD	4,024	533,022.47	0.11
ARCHER-DANIELS MIDLAND CO	USD	12,826	878,978.85	0.18
AT&T INC	USD	64,613	948,262.61	0.20
AUTODESK INC	USD	2,372	449,151.82	0.09



## LUX IM – Morgan Stanley US Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
AUTOMATIC DATA PROCESSING INC	USD	1,691	336,165.55	0.07
AUTOZONE INC	USD	371	836,619.74	0.17
AVANGRID INC	USD	7,619	262,118.51	0.05
BANK OF AMERICA CORP	USD	111,218	2,927,407.71	0.61
BANK OF NY MELLON	USD	12,106	491,422.33	0.10
BELLRING BRANDS - REG SHS	USD	6,806	226,960.43	0.05
BERKSHIRE HATHAWAY -B-	USD	23,780	7,357,964.64	1.54
BIOGEN IDEC INC	USD	3,469	898,846.46	0.19
BIO RAD LABORATORIES -A-	USD	1,257	433,187.93	0.09
BIO-TECHNE CORP	USD	12,440	906,565.64	0.19
BLACKROCK INC	USD	3,335	2,107,893.97	0.44
BLOCK INC -A-	USD	17,959	1,062,019.57	0.22
BOOKING HOLDINGS INC	USD	704	1,717,188.45	0.36
BORGWARNER INC	USD	3,303	146,183.19	0.03
BRIGHTHOUSE - REG SHS	USD	2,913	125,257.53	0.03
BRISTOL-MYERS SQUIBB CO	USD	46,549	2,736,038.94	0.57
BROADCOM INC - REG SHS	USD	6,446	5,106,420.74	1.07
CAMPBELL SOUP CO	USD	1,816	75,852.21	0.02
CAPITAL ONE FINANCIAL CORP	USD	1,686	169,180.66	0.04
CARRIER GLOBAL CORP	USD	27,640	1,256,282.87	0.26
CATERPILLAR - REG SHS	USD	11,636	2,610,071.76	0.55
CBRE GROUP	USD	6,948	512,397.85	0.11
CDW	USD	6,347	1,053,024.34	0.22
CELANESE RG REG SHS	USD	7,045	738,371.13	0.15
CENTENE CORP	USD	22,743	1,399,231.82	0.29
CENTERPOINT ENERGY	USD	11,513	303,672.09	0.06
CF INDUSTRIES HOLDINGS INC	USD	8,256	533,188.15	0.11
CHARTER COMM -A-	USD	2,190	729,456.95	0.15
CHEVRON CORP	USD	29,929	4,294,537.32	0.90
CHIPOTLE MEXICAN GRILL -A-	USD	721	1,397,568.63	0.29
CHURCH AND DWIGHT CO	USD	10,518	956,023.75	0.20
CIGNA CORPORATION - REG SHS	USD	3,734	950,775.13	0.20
CINTAS	USD	1,934	870,384.37	0.18
CITIGROUP INC	USD	10,380	441,282.27	0.09
CLOUDFLARE INC	USD	9,801	576,799.45	0.12
CME GROUP -A-	USD	5,515	928,714.15	0.19
COCA-COLA CO	USD	93,054	5,129,357.65	1.07
COLOMBIA SPORTSWEAR CO	USD	7,593	533,605.51	0.11
CONOCOPHILLIPS CO	USD	30,178	2,856,357.33	0.60
CONSOLIDATED EDISON INC	USD	6,658	547,694.41	0.11
CONSTELLATION BRANDS INC -A-	USD	3,451	782,366.12	0.16
CONSTELLATION ENERGY	USD	5,443	454,245.68	0.09
CORNING INC	USD	20,316	647,626.73	0.14
CORTEVA - REG SHS	USD	7,685	407,241.13	0.09
COSTCO WHOLESALE CORP	USD	7,310	3,569,503.51	0.75
CROWDSTRIKE HOLDINGS INC	USD	9,769	1,291,856.83	0.27
CROWN CASTLE INC	USD	4,942	517,778.72	0.11
CSX CORP	USD	66,280	2,061,719.80	0.43
CVS HEALTH	USD	28,536	1,802,025.40	0.38
DANAHER CORP	USD	9,072	1,981,034.52	0.41
DARDEN RESTAURANTS INC	USD	4,430	672,525.14	0.14
DECKERS OUTDOOR	USD	346	163,322.42	0.03
DEERE AND CO	USD	2,162	797,468.94	0.17
DELL TECHNOLOGIES-REG SHS C	USD	1,181	57,593.88	0.01
DEXCOM INC	USD	11,776	1,383,681.35	0.29
DICK'S SPORTING GOOD INC	USD	232	28,367.98	0.01
DIGITAL REALTY TRUST INC	USD	666	68,431.91	0.01
DISCOVER FINANCIAL SERVICES - SHS	USD	6,218	673,281.17	0.14

## LUX IM – Morgan Stanley US Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
DOCUSIGN INC	USD	10,579	497,640.98	0.10
DOMINION RESOURCES - REG SHS	USD	1,124	53,492.84	0.01
DOMINO PIZZA INC	USD	2,666	809,777.45	0.17
DOORDASH - REG SHS -A-	USD	2,847	197,278.00	0.04
DOVER CORP	USD	9,205	1,222,852.78	0.26
DOW - REG SHS	USD	1,500	73,343.44	0.02
DR HORTON	USD	1,454	160,696.48	0.03
ECOLAB INC	USD	613	103,520.63	0.02
EDISON INTERNATIONAL	USD	2,364	148,872.19	0.03
EDWARDS LIFESCIENCES CORP	USD	16,385	1,384,715.71	0.29
ELECTRONIC ARTS - REG SHS	USD	4,115	492,998.81	0.10
ELEVANCE HEALTH	USD	4,993	2,018,110.21	0.42
ELI LILLY & CO	USD	12,916	5,509,806.53	1.15
EMERSON ELECTRIC CO	USD	10,426	854,302.91	0.18
ENCOMPASS HLTH	USD	6,933	426,734.32	0.09
ENHABIT INC	USD	3,466	38,070.77	0.01
EOG RESOURCES INC	USD	13,543	1,405,481.93	0.29
EQUINIX INC	USD	1,977	1,410,835.57	0.29
EQUITABLE HOLDINGS INC	USD	15,580	385,618.77	0.08
EQUITRANS MIDSTREAM CORP- SHS	USD	54,338	476,583.46	0.10
ESSEX PROPERTY TRUST	USD	4,276	915,284.31	0.19
ESTEE LAUDER COMPANIES INC -A-	USD	6,132	1,084,257.67	0.23
EXELON CORP	USD	16,329	601,511.86	0.13
EXXON MOBIL CORP	USD	21,021	2,059,917.07	0.43
F&G ANNUITIES & LIFE INC	USD	1,410	32,075.77	0.01
FEDEX CORP	USD	3,734	857,257.95	0.18
FIDL NAT FINANCL-A FNF GROUP	USD	20,737	686,376.89	0.14
FIRST HAWAIIAN INC	USD	43,491	722,952.75	0.15
FISERV INC	USD	13,103	1,492,792.53	0.31
FIVE9 - REG SHS	USD	1,673	123,441.08	0.03
FORD MOTOR	USD	92,792	1,274,041.79	0.27
FORTINET	USD	21,705	1,496,834.69	0.31
FORTUNE BRANDS	USD	17,872	1,179,320.57	0.25
GENERAL MILLS INC	USD	946	66,289.94	0.01
GENERAL MOTORS CO	USD	31,360	1,100,199.29	0.23
GILEAD SCIENCES INC	USD	3,325	232,110.25	0.05
GLOBAL PAYMENTS INC	USD	4,161	370,567.27	0.08
GODADDY -A-	USD	8,245	561,479.31	0.12
GOLDMAN SACHS GROUP INC	USD	3,823	1,134,383.13	0.24
HCA INC	USD	3,079	849,570.43	0.18
HENRY JACK AND ASSOCIATES INC	USD	7,849	1,200,074.87	0.25
HENRY SCHEIN INC	USD	7,841	582,575.10	0.12
HERSHEY	USD	1,005	229,529.69	0.05
HOLLYFRONTIER SHARES	USD	8,554	349,356.09	0.07
HOME DEPOT INC	USD	8,780	2,482,122.97	0.52
HORMEL FOODS CORP	USD	17,181	628,952.25	0.13
HP ENTERPRISE CO	USD	23,017	351,961.29	0.07
HP INC	USD	30,806	857,820.56	0.18
HUNTINGTON BANCSHARES INC	USD	112,719	1,116,993.17	0.23
IDEX CORP	USD	3,239	635,187.28	0.13
ILLUMINA INC	USD	1,073	182,789.89	0.04
INCYTE CORP	USD	5,111	290,320.38	0.06
INGERSOLL RAND INC	USD	4,776	282,476.37	0.06
INGREDION	USD	5,540	532,961.38	0.11
INTEL CORP	USD	34,112	1,031,019.81	0.22
INTUITIVE SURGICAL	USD	9,191	2,857,199.42	0.60
IQVIA HOLDINGS INC	USD	7,472	1,519,447.34	0.32
J.M. SMUCKER CO SHS	USD	498	66,944.26	0.01

## LUX IM – Morgan Stanley US Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
JOHNSON & JOHNSON	USD	23,821	3,590,050.14	0.75
JPMORGAN CHASE CO	USD	34,365	4,526,768.56	0.95
JUNIPER NETWORKS INC	USD	17,191	487,540.14	0.10
KEURIG DR PEPPR --- REG SHS	USD	28,887	816,057.42	0.17
KEYCORP	USD	16,825	144,167.93	0.03
KINDER MORGAN INC	USD	84,030	1,327,378.43	0.28
KLA CORPORATION	USD	4,415	1,935,041.97	0.40
KROGER CO	USD	19,627	834,938.37	0.17
LAM RESEARCH CORP	USD	3,605	2,120,124.72	0.44
LANDSTAR SYSTEMS INC	USD	11,005	1,950,649.77	0.41
LENNAR CORP -A-	USD	44,867	5,100,461.28	1.07
LINCOLN NATIONAL CORP	USD	4,979	116,558.49	0.02
LIVE NATION ENT	USD	13,309	1,096,157.52	0.23
LOWE'S CO INC	USD	4,818	985,945.50	0.21
LULULEMON ATHLETICA INC SHS	USD	3,097	1,053,125.06	0.22
LUMEN TECH - REG SHS	USD	29,039	58,672.73	0.01
MARATHON PETROLEUM	USD	2,124	226,942.33	0.05
MARRIOTT INTERNATIONAL -A-	USD	2,324	386,895.79	0.08
MARVELL TECH --- REG SHS	USD	18,040	967,070.58	0.20
MASIMO	USD	3,410	518,710.84	0.11
MASTERBRAND INC	USD	17,872	188,921.08	0.04
MASTERCARD INC -A-	USD	7,646	2,722,252.67	0.57
MATCH GROUP INC	USD	2,936	112,926.19	0.02
MEDICAL PROPERTIES	USD	25,278	214,741.70	0.04
MERCK & CO INC	USD	27,183	2,834,511.48	0.59
MERCURY GENERAL CORP	USD	6,158	173,284.77	0.04
META PLATFORMS INC A	USD	26,950	6,968,116.36	1.46
METLIFE INC	USD	37,513	1,935,510.25	0.40
MICRON TECHNOLOGY INC	USD	6,993	413,151.21	0.09
MICROSOFT CORP	USD	87,848	27,031,705.38	5.65
MODERNA INC	USD	2,449	274,645.17	0.06
MOLINA HEALTHCARE	USD	4,837	1,309,457.22	0.27
MOLSON COORS - REG SHS -B-	USD	9,004	542,629.82	0.11
MONDELEZ INTERNATIONAL INC	USD	12,087	802,358.78	0.17
MONSTER BEVERAGE CORP	USD	25,886	1,365,086.21	0.29
MSCI INC -A-	USD	1,690	717,177.11	0.15
NETFLIX INC	USD	6,978	2,744,417.25	0.57
NEWMONT CORPORATION	USD	24,878	958,471.87	0.20
NEXTERA ENERGY	USD	17,803	1,190,463.73	0.25
NIKE INC	USD	17,070	1,777,311.75	0.37
NORFOLK SOUTHERN	USD	3,068	636,732.92	0.13
NUCOR CORP	USD	17,442	2,616,340.05	0.55
NVIDIA CORP	USD	39,436	14,784,923.47	3.09
OCCIDENTAL PETROLEUM CORP	USD	31,794	1,708,761.43	0.36
OKTA -A-	USD	5,956	378,359.30	0.08
ORACLE CORP	USD	38,965	4,214,811.68	0.88
O REILLY AUTO	USD	1,641	1,412,780.66	0.30
ORGANON - REG SHS	USD	2,728	51,936.85	0.01
PACCAR INC	USD	34,362	2,607,011.82	0.54
PARKER-HANNIFIN CORP	USD	1,465	520,355.19	0.11
PAYCOM SOFTWARE INC	USD	1,096	315,739.80	0.07
PAYPAL HOLDINGS	USD	10,411	629,718.01	0.13
PEPSICO INC	USD	19,201	3,242,576.92	0.68
PFIZER INC	USD	58,981	1,956,553.91	0.41
PHILLIPS 66	USD	24,102	2,092,448.05	0.44
PNC FINANCIAL SERVICES GROUP INC	USD	5,595	645,800.25	0.13
POOL CORP	USD	2,208	751,553.44	0.16
POST HOLDINGS INC	USD	5,369	423,119.70	0.09

## LUX IM – Morgan Stanley US Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
PPG INDUSTRIES INC	USD	13,788	1,840,805.95	0.38
PROCTER & GAMBLE CO	USD	15,115	2,073,636.13	0.43
PROGRESSIVE CORP	USD	12,506	1,516,891.60	0.32
PROLOGIS	USD	10,878	1,213,828.35	0.25
PRUDENTIAL FINANCIAL INC	USD	35,174	2,837,566.39	0.59
PULTEGROUP	USD	11,735	833,310.56	0.17
QORVO INC	USD	1,301	121,084.94	0.03
QUALCOMM INC	USD	1,688	183,023.63	0.04
QUALYS INC	USD	2,498	294,914.73	0.06
RAYMOND JAMES FINANCIAL INC	USD	2,327	221,533.56	0.05
REALTY INCOME CORP	USD	36,676	2,028,404.94	0.42
REGENERON PHARMACEUTICALS INC	USD	1,247	811,314.45	0.17
REGIONS FINANCIAL CORP	USD	12,016	195,217.93	0.04
REINSURANCE GROUP AMERICA INC	USD	4,940	626,137.12	0.13
RESMED	USD	4,138	821,747.48	0.17
REVVITY	USD	4,237	461,231.22	0.10
RH REGISTERED SHS	USD	862	255,104.82	0.05
ROBERT HALF INTERNATIONAL INC	USD	7,391	502,779.42	0.11
ROPER TECHNOLOGIES	USD	2,166	947,143.85	0.20
S&P GLOBAL INC	USD	3,723	1,353,457.61	0.28
SALESFORCE INC	USD	5,231	1,010,937.53	0.21
SBA COMMUNICATIONS -A	USD	3,476	733,220.99	0.15
SCOTTS -A-	USD	349	19,680.03	0.00
SEMPRA ENERGY	USD	6,769	900,730.50	0.19
SOUTHERN CO	USD	25,132	1,595,836.41	0.33
SOUTHWEST AIRLINES CO - REG SHS	USD	29,260	966,062.36	0.20
SPIRIT RLTY CAP-REG SHS	USD	10,751	387,839.72	0.08
STARBUCKS CORP	USD	17,725	1,606,376.45	0.34
STRYKER CORP	USD	11,691	3,240,109.35	0.68
SUN COMMUNITIES	USD	10,007	1,181,613.62	0.25
SYSCO CORP	USD	17,455	1,172,323.23	0.24
TAKE TWO INTERACTIVE SOFTWARE INC	USD	3,785	505,674.75	0.11
TARGET CORP	USD	7,342	896,198.03	0.19
TESLA MOTORS INC	USD	15,788	3,733,673.14	0.78
TEXAS INSTRUMENTS INC	USD	1,341	217,730.07	0.05
THE KRAFT HEINZ	USD	22,149	712,364.40	0.15
THERMO FISHER SCIENT SHS	USD	5,044	2,382,865.56	0.50
THOR INDUSTRIES INC	USD	3,608	340,471.14	0.07
TJX COS INC	USD	37,828	2,909,231.50	0.61
T MOBILE USA INC	USD	13,067	1,642,180.54	0.34
TRANSUNION	USD	8,518	606,355.49	0.13
TRAVELERS COS INC/THE	USD	157	24,654.85	0.01
TREX COMPANY INC	USD	23,636	1,410,757.81	0.29
T ROWE PRICE GROUP INC	USD	4,634	473,167.21	0.10
TRUIST FINANCIAL CORP	USD	35,680	1,004,027.37	0.21
TYLER TECHNOLOGIES INC	USD	362	136,884.11	0.03
TYSON FOODS INC -A-	USD	20,426	950,905.95	0.20
UBER TECH/REG SHSH	USD	19,072	745,819.68	0.16
UBIQUITI NETWORKS - REG SHS	USD	648	103,122.96	0.02
UDR	USD	47,991	1,889,933.49	0.39
ULTA BEAUTY RG REG SHS	USD	1,845	788,392.89	0.16
UNION PACIFIC CORP	USD	11,714	2,201,653.21	0.46
UNITEDHEALTH GROUP INC	USD	10,377	4,540,586.75	0.95
UNITED PARCEL SERVICE INC	USD	14,222	2,299,474.77	0.48
UNITED RENTALS INC	USD	4,835	1,934,399.64	0.40
UNUM SHS	USD	10,017	436,521.70	0.09
US BANCORP	USD	61,043	1,836,587.85	0.38
VAIL RESORTS INC	USD	587	134,392.46	0.03

## LUX IM – Morgan Stanley US Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
VALERO ENERGY CORP	USD	2,536	271,592.01	0.06
VEEVA SYSTEMS -A-	USD	2,275	407,717.78	0.09
VERISIGN INC	USD	2,235	457,591.54	0.10
VERIZON COMMUNICATIONS INC	USD	26,834	911,594.49	0.19
VERTEX PHARMACEUTICALS INC	USD	8,993	2,875,678.69	0.60
VF REG SHS	USD	4,792	84,498.69	0.02
VISA INC -A-	USD	22,737	4,892,991.54	1.02
VMWARE INC -A-	USD	520	68,731.60	0.01
WALMART INC	USD	25,543	3,619,207.46	0.76
WALT DISNEY CO	USD	13,148	1,074,082.38	0.22
WARNER BROS DISCOVERY INC	USD	10,430	118,970.11	0.02
WASTE MANAGEMENT	USD	17,316	2,697,310.70	0.56
WELLTOWER OP --- REG SHS	USD	12,626	932,179.95	0.19
WEST PHARMACEUTICAL SERVICES INC	USD	198	68,620.36	0.01
WEYERHAEUSER CO	USD	57,375	1,756,264.64	0.37
WORKDAY INC -A-	USD	1,269	264,696.96	0.06
WW GRAINGER INC	USD	1,152	827,671.03	0.17
XYLEM INC	USD	4,763	487,039.00	0.10
YUM CHINA HOLDINGS INC	USD	31,965	1,655,422.10	0.35
ZEBRA TECHNOLOGIES -A-	USD	2,601	689,586.89	0.14
ZOETIS INC -A-	USD	8,666	1,367,888.52	0.29
<b>Undertakings for Collective Investment</b>			<b>47,675,002.14</b>	<b>9.96</b>
<b>Shares/Units in investment funds</b>			<b>47,675,002.14</b>	<b>9.96</b>
<b>Equity funds</b>			<b>47,675,002.14</b>	<b>9.96</b>
MORGAN STANLEY INV FD US ACTIVE FACTOR EQUITY FUND -Z- USD CAP	USD	804,303	40,745,129.17	8.51
MORGAN STANLEY INV FD VAR US GROWTH -Z- USD CAP	USD	69,481	6,929,872.97	1.45
<b>Total securities portfolio</b>			<b>479,826,028.22</b>	<b>100.25</b>

## **LUX IM – ESG Flexible Global Equities**

# LUX IM – ESG Flexible Global Equities

## Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>1,209,074,328.30</b>
Securities portfolio at market value	1,132,936,403.12
<i>Cost price</i>	1,093,667,488.78
Cash at banks and liquidities	17,798,195.82
Amount due from broker/counterparty	36,946,056.71
Receivable on subscriptions	12,601,760.74
Dividends receivable on securities portfolio	244,982.08
Interests receivable, net	8,546,929.83
<b>Liabilities</b>	<b>7,017,574.15</b>
Amount due to broker/counterparty	1.72
Payable on redemptions	3,008,614.09
Net unrealised depreciation on financial futures	34,490.00
Management fees payable	2,869,364.33
Depository fees payable	55,043.85
Administration fees payable	912,032.48
Performance fees payable	45,547.69
Interests payable, net	71.35
Other liabilities	92,408.64
<b>Net asset value</b>	<b>1,202,056,754.15</b>

## LUX IM – ESG Flexible Global Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>1,202,056,754.15</b>	<b>841,516,103.46</b>	<b>414,341,104.63</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		899.071	58,106.942	-
Net asset value per share	EUR	103.31	100.51	-
<b>B - EUR - Capitalisation</b>				
Number of shares		19,664.249	20,364.249	21,464.249
Net asset value per share	EUR	154.68	144.58	145.62
<b>C - EUR - Capitalisation</b>				
Number of shares		1,244.801	1,244.801	1,333.501
Net asset value per share	EUR	130.46	122.46	124.45
<b>Db - EUR - Capitalisation</b>				
Number of shares		72,422.043	39,413.591	14,162.972
Net asset value per share	EUR	130.90	122.86	124.81
<b>DI - EUR - Capitalisation</b>				
Number of shares		2,558,366.255	1,408,524.742	503,846.520
Net asset value per share	EUR	130.90	122.86	124.81
<b>E - EUR - Capitalisation</b>				
Number of shares		1,553,466.726	1,024,502.130	2,046,873.272
Net asset value per share	EUR	133.27	124.62	125.63
<b>E2 - EUR - Capitalisation</b>				
Number of shares		4,568,115.630	4,104,211.583	-
Net asset value per share	EUR	111.75	103.33	-
<b>F - EUR - Capitalisation</b>				
Number of shares		14,321.733	6,767.692	2,108.326
Net asset value per share	EUR	147.45	137.69	138.40
<b>H - EUR - Capitalisation</b>				
Number of shares		1,186,196.219	960,075.084	830,364.788
Net asset value per share	EUR	113.59	106.24	107.14



## LUX IM – ESG Flexible Global Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	58,106.942	899.071	58,106.942	899.071
B - EUR - Capitalisation	20,364.249	0.000	700.000	19,664.249
C - EUR - Capitalisation	1,244.801	0.000	0.000	1,244.801
Db - EUR - Capitalisation	39,413.591	36,513.729	3,505.277	72,422.043
DI - EUR - Capitalisation	1,408,524.742	1,323,545.920	173,704.407	2,558,366.255
E - EUR - Capitalisation	1,024,502.130	742,873.300	213,908.704	1,553,466.726
E2 - EUR - Capitalisation	4,104,211.583	1,070,399.099	606,495.052	4,568,115.630
F - EUR - Capitalisation	6,767.692	7,944.656	390.615	14,321.733
H - EUR - Capitalisation	960,075.084	463,809.257	237,688.122	1,186,196.219

# LUX IM – ESG Flexible Global Equities

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>522,719,291.49</b>	<b>43.49</b>
<b>Shares</b>			<b>200,624,330.21</b>	<b>16.69</b>
<b>Belgium</b>			<b>2,586,235.87</b>	<b>0.22</b>
ANHEUSER-BUSCH INBEV	EUR	50,641	2,586,235.87	0.22
<b>Finland</b>			<b>1,104,756.69</b>	<b>0.09</b>
KONE OYJ -B-	EUR	23,059	1,104,756.69	0.09
<b>France</b>			<b>66,322,424.15</b>	<b>5.52</b>
AIR LIQUIDE SA	EUR	29,972	4,891,430.40	0.41
AXA SA	EUR	117,107	3,131,441.18	0.26
BNP PARIBAS SA	EUR	64,800	3,679,992.00	0.31
DANONE SA	EUR	36,284	2,011,584.96	0.17
ESSILORLUXOTTICA SA	EUR	17,664	2,979,916.80	0.25
HERMES INTERNATIONAL SA	EUR	2,024	3,971,088.00	0.33
KERING	EUR	3,986	1,998,181.80	0.17
L'OREAL SA	EUR	13,816	5,798,575.20	0.48
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	14,882	12,724,110.00	1.06
PERNOD RICARD SA	EUR	11,642	2,325,489.50	0.19
SANOFI	EUR	64,195	6,276,987.10	0.52
SCHNEIDER ELECTRIC SE	EUR	32,613	5,315,266.74	0.44
TOTALENERGIES SE	EUR	147,525	7,660,973.25	0.64
VINCI SA	EUR	33,681	3,557,387.22	0.30
<b>Germany</b>			<b>46,482,104.58</b>	<b>3.87</b>
ADIDAS AG REG SHS	EUR	9,998	1,734,852.96	0.14
ALLIANZ SE PREFERENTIAL SHARE	EUR	23,353	4,928,650.65	0.41
BASF SE PREFERENTIAL SHARE	EUR	50,725	2,233,929.00	0.19
BAYER AG REG SHS	EUR	54,181	2,736,682.31	0.23
BMW AG	EUR	17,685	1,963,742.40	0.16
DEUTSCHE BOERSE AG REG SHS	EUR	10,885	1,822,149.00	0.15
DEUTSCHE POST AG REG SHS	EUR	57,082	2,522,738.99	0.21
DEUTSCHE TELEKOM AG REG SHS	EUR	191,652	3,819,624.36	0.32
INFINEON TECHNOLOGIES REG SHS	EUR	74,187	2,717,840.75	0.23
MERCEDES-BENZ GROUP	EUR	45,885	3,348,687.30	0.28
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	8,073	2,734,325.10	0.23
SAP AG	EUR	61,737	7,617,111.06	0.63
SIEMENS AG REG SHS	EUR	42,422	6,387,904.76	0.53
VOLKSWAGEN AG PREFERENTIAL SHARE	EUR	9,937	1,216,487.54	0.10
VONOVIA SE	EUR	40,160	697,378.40	0.06
<b>Ireland</b>			<b>12,164,719.79</b>	<b>1.01</b>
CRH PLC	EUR	43,790	2,186,872.60	0.18
LINDE PLC	USD	571	198,849.69	0.02
LINDE PLC	EUR	28,141	9,778,997.50	0.81
<b>Italy</b>			<b>26,179,267.64</b>	<b>2.18</b>
ENEL SPA	EUR	448,346	2,751,499.40	0.23
ENI SPA	EUR	140,730	1,813,728.24	0.15
INTESA SANPAOLO	EUR	1,040,000	2,481,440.00	0.21
SNAM SPA	EUR	1,000,000	4,771,000.00	0.40
UNICREDIT SPA REG SHS	EUR	680,000	14,361,600.00	1.19
<b>Netherlands</b>			<b>33,504,633.51</b>	<b>2.79</b>
ADYEN	EUR	1,647	2,583,813.60	0.21
AIRBUS SE	EUR	33,549	4,383,512.34	0.36
ASML HOLDING NV	EUR	23,651	15,808,328.40	1.32
ING GROUP NV	EUR	218,378	2,660,717.55	0.22

## LUX IM – ESG Flexible Global Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
KONINKLIJKE AHOLD DELHAIZE NV	EUR	58,445	1,810,918.33	0.15
PROSUS NV	EUR	48,744	3,221,003.52	0.27
ROYAL PHILIPS NV	EUR	55,597	1,080,249.71	0.09
STELLANTIS N.V.-BEARER & REG SHS	EUR	122,103	1,956,090.06	0.16
<b>Spain</b>			<b>12,280,187.98</b>	<b>1.02</b>
BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	380,192	2,645,375.94	0.22
BANCO SANTANDER SA REG SHS	EUR	991,625	3,313,514.94	0.28
IBERDROLA SA	EUR	348,398	4,130,258.29	0.34
INDITEX SHARE FROM SPLIT	EUR	62,619	2,191,038.81	0.18
<b>Bonds</b>			<b>321,094,776.61</b>	<b>26.71</b>
<b>France</b>			<b>175,998,210.00</b>	<b>14.64</b>
FRANCE 0.00 21-24 25/02A	EUR	30,000,000	29,338,950.00	2.44
FRANCE 2.25 13-24 25/05A	EUR	50,000,000	49,457,500.00	4.11
FRANCE 4.25 06-23 25/10A	EUR	97,000,000	97,201,760.00	8.09
<b>Italy</b>			<b>142,359,950.00</b>	<b>11.84</b>
ITALY 0.0000 21-24 30/01S	EUR	65,000,000	63,624,600.00	5.29
ITALY 0 22-23 29/11S	EUR	15,000,000	14,788,350.00	1.23
ITALY 1.85 17-24 15/05S	EUR	65,000,000	63,947,000.00	5.32
<b>United States of America</b>			<b>2,736,616.61</b>	<b>0.23</b>
MICROSOFT 3.625 13-23 15/12S	USD	3,000,000	2,736,616.61	0.23
<b>Floating rate notes</b>			<b>1,000,184.67</b>	<b>0.08</b>
<b>Italy</b>			<b>1,000,184.67</b>	<b>0.08</b>
MEDIOBANCA SPA FL.R 13-23 12/04Q	EUR	1,000,000	1,000,184.67	0.08
<b>Other transferable securities</b>			<b>582,321.44</b>	<b>0.05</b>
<b>Shares</b>			<b>582,321.44</b>	<b>0.05</b>
<b>Luxembourg</b>			<b>582,321.44</b>	<b>0.05</b>
TECREF SA	EUR	3,483	582,321.44	0.05
<b>Money market instruments</b>			<b>596,806,124.98</b>	<b>49.65</b>
<b>Treasury market</b>			<b>596,806,124.98</b>	<b>49.65</b>
<b>France</b>			<b>38,842,679.76</b>	<b>3.23</b>
FRANCE ZCP 17-04-24	EUR	40,000,000	38,842,679.76	3.23
<b>Germany</b>			<b>191,856,673.62</b>	<b>15.96</b>
GERMANY ZCP 17-01-24	EUR	30,000,000	29,126,029.09	2.42
GERMANY ZCP 17-04-24	EUR	60,000,000	58,152,222.24	4.84
GERMANY ZCP 18-10-23	EUR	97,000,000	94,837,216.27	7.89
GERMANY ZCP 20-03-24	EUR	10,000,000	9,741,206.02	0.81
<b>Italy</b>			<b>228,076,933.81</b>	<b>18.97</b>
ITALY ZCP 12-01-24	EUR	60,000,000	58,114,763.58	4.83
ITALY ZCP 12-04-24	EUR	55,000,000	53,298,269.13	4.43
ITALY ZCP 140224	EUR	25,000,000	24,407,362.90	2.03
ITALY ZCP 14-11-23	EUR	35,000,000	34,058,389.83	2.83
ITALY ZCP 14-12-23	EUR	60,000,000	58,198,148.37	4.84
<b>Spain</b>			<b>138,029,837.79</b>	<b>11.48</b>
SPAIN ZCP 10-11-23	EUR	82,000,000	79,892,687.18	6.65
SPAIN ZCP 12-01-24	EUR	20,000,000	19,409,605.05	1.61
SPAIN ZCP 12-04-24	EUR	40,000,000	38,727,545.56	3.22
<b>Undertakings for Collective Investment</b>			<b>12,828,665.21</b>	<b>1.07</b>
<b>Shares/Units in investment funds</b>			<b>12,828,665.21</b>	<b>1.07</b>

## LUX IM – ESG Flexible Global Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Equity funds</b>			<b>11,835,175.21</b>	<b>0.98</b>
MULTILABEL LAPIS GLBL TOP 50 D EUR -C- EUR CAP	EUR	88,263	11,835,175.21	0.98
<b>Other funds</b>			<b>993,490.00</b>	<b>0.08</b>
BG COLLECTION INVESTMENT - UBS BOND EUROPE 2026 -C- EUR CAP	EUR	10,000	993,490.00	0.08
<b>Total securities portfolio</b>			<b>1,132,936,403.12</b>	<b>94.25</b>

## **LUX IM – Short Equities**

## LUX IM – Short Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>9,365,923.93</b>
Securities portfolio at market value	5,974,157.30
<i>Cost price</i>	<i>6,056,794.94</i>
Cash at banks and liquidities	679,434.02
Amount due from broker/counterparty	2,526,562.15
Receivable on subscriptions	105,221.15
Net unrealised appreciation on financial futures	62,425.40
Interests receivable, net	18,123.91
<b>Liabilities</b>	<b>479,030.05</b>
Bank overdrafts	382,970.77
Payable on redemptions	41,194.22
Management fees payable	42,538.09
Depository fees payable	471.43
Administration fees payable	8,960.08
Interests payable, net	1,257.36
Other liabilities	1,638.10
<b>Net asset value</b>	<b>8,886,893.88</b>

## LUX IM – Short Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>8,886,893.88</b>	<b>14,643,819.58</b>	<b>9,531,096.55</b>
<b>C - EUR - Capitalisation</b>				
Number of shares		81.185	81.185	82.379
Net asset value per share	EUR	19.86	21.46	20.29
<b>Db - EUR - Capitalisation</b>				
Number of shares		7,507.499	15,932.282	3,796.301
Net asset value per share	EUR	19.84	21.45	20.32
<b>DI - EUR - Capitalisation</b>				
Number of shares		373,040.701	577,531.815	423,617.878
Net asset value per share	EUR	19.84	21.45	20.32
<b>F - EUR - Capitalisation</b>				
Number of shares		824.474	952.438	1,077.008
Net asset value per share	EUR	46.06	49.44	46.22
<b>H - EUR - Capitalisation</b>				
Number of shares		33,175.803	44,314.592	20,150.691
Net asset value per share	EUR	39.12	42.08	39.47

## LUX IM – Short Equities

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
C - EUR - Capitalisation	81.185	0.000	0.000	81.185
Db - EUR - Capitalisation	15,932.282	120.361	8,545.144	7,507.499
DI - EUR - Capitalisation	577,531.815	47,037.193	251,528.307	373,040.701
F - EUR - Capitalisation	952.438	0.000	127.964	824.474
H - EUR - Capitalisation	44,314.592	0.000	11,138.789	33,175.803



## LUX IM – Short Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>5,974,157.30</b>	<b>67.22</b>
<b>Bonds</b>			<b>4,554,837.30</b>	<b>51.25</b>
<b>Italy</b>			<b>4,554,837.30</b>	<b>51.25</b>
ITALY 0.0000 21-24 30/01S	EUR	70,000	68,518.80	0.77
ITALY 0.00 21-24 15/04S	EUR	1,000,000	971,145.00	10.93
ITALY 1.45 17-24 15/10S	EUR	1,900,000	1,842,791.00	20.74
ITALY 1.85 17-24 15/05S	EUR	1,600,000	1,574,080.00	17.71
ITALY 2.50 14-24 01/12S	EUR	100,000	98,302.50	1.11
<b>Floating rate notes</b>			<b>1,419,320.00</b>	<b>15.97</b>
<b>Italy</b>			<b>1,419,320.00</b>	<b>15.97</b>
ITALY FL.R 17-24 15/10S	EUR	1,400,000	1,419,320.00	15.97
<b>Total securities portfolio</b>			<b>5,974,157.30</b>	<b>67.22</b>

## **LUX IM – Pictet Asian Equities**

## LUX IM – Pictet Asian Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>287,833,284.42</b>
Securities portfolio at market value	279,936,735.21
<i>Cost price</i>	293,316,961.59
Cash at banks and liquidities	5,576,040.85
Receivable on subscriptions	890,504.62
Dividends receivable on securities portfolio	1,420,159.60
Interests receivable, net	9,844.14
<b>Liabilities</b>	<b>2,666,090.99</b>
Payable on redemptions	989,762.48
Management fees payable	1,286,203.47
Depositary fees payable	17,623.41
Administration fees payable	334,947.70
Other liabilities	37,553.93
<b>Net asset value</b>	<b>285,167,193.43</b>

## LUX IM – Pictet Asian Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>285,167,193.43</b>	<b>354,990,505.32</b>	<b>446,420,499.80</b>
<b>C - EUR - Capitalisation</b>				
Number of shares		406.305	406.305	421.441
Net asset value per share	EUR	85.88	87.29	112.16
<b>Db - EUR - Capitalisation</b>				
Number of shares		21,017.549	20,500.906	17,493.816
Net asset value per share	EUR	81.36	83.13	107.92
<b>DI - EUR - Capitalisation</b>				
Number of shares		2,161,899.843	2,060,448.460	1,740,816.966
Net asset value per share	EUR	81.36	83.13	107.92
<b>E - EUR - Capitalisation</b>				
Number of shares		586,744.937	852,214.549	1,568,265.266
Net asset value per share	EUR	120.48	122.43	157.25
<b>E2 - EUR - Capitalisation</b>				
Number of shares		246,694.182	626,340.386	-
Net asset value per share	EUR	106.54	108.27	-
<b>F - EUR - Capitalisation</b>				
Number of shares		14,355.669	12,687.519	9,250.272
Net asset value per share	EUR	125.21	126.98	162.42
<b>H - EUR - Capitalisation</b>				
Number of shares		90,416.273	83,391.753	67,116.679
Net asset value per share	EUR	96.92	98.51	126.59

## LUX IM – Pictet Asian Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>C - EUR - Capitalisation</b>	406.305	0.000	0.000	406.305
<b>Db - EUR - Capitalisation</b>	20,500.906	738.671	222.028	21,017.549
<b>DI - EUR - Capitalisation</b>	2,060,448.460	258,692.261	157,240.878	2,161,899.843
<b>E - EUR - Capitalisation</b>	852,214.549	80,585.217	346,054.829	586,744.937
<b>E2 - EUR - Capitalisation</b>	626,340.386	300,628.757	680,274.961	246,694.182
<b>F - EUR - Capitalisation</b>	12,687.519	2,520.315	852.165	14,355.669
<b>H - EUR - Capitalisation</b>	83,391.753	31,381.752	24,357.232	90,416.273

## LUX IM – Pictet Asian Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>246,583,272.07</b>	<b>86.47</b>
<b>Shares</b>			<b>246,583,272.07</b>	<b>86.47</b>
<b>Cayman Islands</b>			<b>57,885,272.88</b>	<b>20.30</b>
ALIBABA GROUP	HKD	1,417,900	13,514,429.59	4.74
KE HOLDINGS INC	USD	287,294	3,947,208.74	1.38
MEITUAN - SHS 114A/REG SHS	HKD	419,600	6,023,626.35	2.11
PINDUODUO	USD	88,381	5,592,552.60	1.96
QIFU TECHNOLOGY, INCADR	USD	213,558	3,385,233.12	1.19
TENCENT HOLDINGS LTD	HKD	513,300	19,979,373.89	7.01
TRIP COM GROUP LTD	HKD	170,100	5,442,848.59	1.91
<b>China</b>			<b>53,540,087.61</b>	<b>18.77</b>
CHINA MERCHANTS BANK CO LTD -H-	HKD	1,273,000	5,319,545.03	1.87
CRRC CORP -H- SHS -HCOMPANY	HKD	7,703,000	3,878,941.93	1.36
HUNDSUN TECH-A-	CNY	836,560	4,700,204.54	1.65
INDUS.AND COMMERCIAL BANK OF CHINA -H-	HKD	14,774,000	7,248,872.56	2.54
JIANGSU YANGHE BREWERY -A-	CNY	232,043	3,866,451.19	1.36
MIDEA GROUP CO - SHS -A-	CNY	644,400	4,816,507.63	1.69
NARI TECHNOLOGY -A-	CNY	2,291,304	6,714,422.66	2.35
PING AN INS (GRP) CO -H-	HKD	1,149,000	6,723,281.26	2.36
SUNGROW POWER SUPPLY CO LTD	CNY	360,139	5,328,370.47	1.87
YUNNAN HONGXIANG	CNY	1,476,100	4,943,490.34	1.73
<b>Hong Kong</b>			<b>17,383,385.96</b>	<b>6.10</b>
AIA GROUP LTD	HKD	1,285,200	11,932,825.47	4.18
HONG KONG EXCHANGES AND CLEARING LTD	HKD	157,300	5,450,560.49	1.91
<b>Indonesia</b>			<b>18,659,006.81</b>	<b>6.54</b>
BANK MANDIRI	IDR	23,346,000	7,447,189.17	2.61
BANK RAKYAT INDONESIA	IDR	33,689,900	11,211,817.64	3.93
<b>South Korea</b>			<b>44,350,960.27</b>	<b>15.55</b>
CFD SK HYNIX INC	KRW	133,483	10,718,088.52	3.76
LG CHEM	KRW	13,266	6,167,437.09	2.16
SAMSUNG ELECTRONICS CO LTD	KRW	238,129	11,983,629.89	4.20
SAMSUNG ELECTRONICS CO LTD PREFERENTIAL SHARE N/VTG	KRW	192,653	7,989,721.54	2.80
SHINHAN FINANCIAL GROUP	KRW	174,477	4,134,814.25	1.45
S-OIL CORP	KRW	72,214	3,357,268.98	1.18
<b>Taiwan</b>			<b>54,764,558.54</b>	<b>19.20</b>
CFD TAIWAN SEMICONDUCTOR CO	TWD	1,566,200	26,659,944.53	9.35
CHAILEASE HOLDING COMPANY LTD	TWD	1,099,649	6,629,393.37	2.32
TRIPOD TECHNOLOGY CO LTD	TWD	2,000,000	7,299,388.71	2.56
UNITED MICROELECTRONICS CORP	TWD	4,793,000	6,869,714.78	2.41
WIWYNN CORPORATION	TWD	174,104	7,306,117.15	2.56
<b>Other transferable securities</b>			<b>6,121,158.33</b>	<b>2.15</b>
<b>Warrants</b>			<b>6,121,158.33</b>	<b>2.15</b>
<b>United Kingdom</b>			<b>6,121,158.33</b>	<b>2.15</b>
UBS AG 30.04.2024 WAR	USD	2,453,443	6,121,158.33	2.15
<b>Undertakings for Collective Investment</b>			<b>27,232,304.81</b>	<b>9.55</b>
<b>Shares/Units in investment funds</b>			<b>27,232,304.81</b>	<b>9.55</b>
<b>Equity funds</b>			<b>27,232,304.81</b>	<b>9.55</b>
PICTET SICAV ASIAN EQ EX JPN -P- USD CAP	USD	113,080	27,232,304.39	9.55
PICTET SICAV GREATER CHINA -I- CAP USD	USD	1	0.42	0.00
<b>Total securities portfolio</b>			<b>279,936,735.21</b>	<b>98.17</b>

## **LUX IM – BlackRock Global Equity Dividend**

# LUX IM – BlackRock Global Equity Dividend

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>587,342,123.96</b>
Securities portfolio at market value	561,665,348.54
<i>Cost price</i>	<i>545,394,411.46</i>
Cash at banks and liquidities	8,394,959.86
Amount due from broker/counterparty	31,582.65
Receivable for investments sold	14,403,478.07
Receivable on subscriptions	1,666,093.60
Net unrealised appreciation on financial futures	12,326.81
Dividends receivable on securities portfolio	1,125,422.70
Interests receivable, net	42,911.73
<b>Liabilities</b>	<b>19,752,946.69</b>
Bank overdrafts	43,274.92
Amount due to broker/counterparty	3,166.37
Payable on investments purchased	14,306,894.34
Payable on redemptions	2,774,623.01
Management fees payable	1,982,708.53
Depositary fees payable	29,208.02
Administration fees payable	555,123.01
Performance fees payable	1,060.36
Interests payable, net	63.07
Other liabilities	56,825.06
<b>Net asset value</b>	<b>567,589,177.27</b>



# LUX IM – BlackRock Global Equity Dividend

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>567,589,177.27</b>	<b>558,816,582.58</b>	<b>534,055,084.11</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		346.811	-	-
Net asset value per share	EUR	1,005.38	-	-
<b>B - EUR - Capitalisation</b>				
Number of shares		500.000	500.000	500.000
Net asset value per share	EUR	112.84	106.93	119.37
<b>C - EUR - Capitalisation</b>				
Number of shares		695.445	695.445	724.422
Net asset value per share	EUR	144.97	137.45	153.57
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,240,376.380	1,169,931.103	915,203.580
Net asset value per share	EUR	147.53	140.60	158.73
<b>DI - EUR - Distribution</b>				
Number of shares		499,688.902	479,146.830	411,683.641
Net asset value per share	EUR	119.96	117.79	137.38
Dividend per share		3.53	4.12	-
<b>E - EUR - Capitalisation</b>				
Number of shares		965,552.391	940,583.830	1,717,106.622
Net asset value per share	EUR	160.11	151.76	169.48
<b>E2 - EUR - Capitalisation</b>				
Number of shares		1,364,933.860	1,492,555.754	-
Net asset value per share	EUR	102.67	97.31	-
<b>F - EUR - Capitalisation</b>				
Number of shares		8,414.241	7,950.140	5,948.207
Net asset value per share	EUR	166.81	157.79	175.58
<b>F - EUR - Distribution</b>				
Number of shares		2,351.384	2,095.265	1,822.852
Net asset value per share	EUR	127.90	124.65	143.23
Dividend per share		3.74	4.30	-
<b>H - EUR - Capitalisation</b>				
Number of shares		193,090.127	354,449.315	261,295.765
Net asset value per share	EUR	143.55	136.10	152.07

## LUX IM – BlackRock Global Equity Dividend

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	346.811	0.000	346.811
B - EUR - Capitalisation	500.000	0.000	0.000	500.000
C - EUR - Capitalisation	695.445	0.000	0.000	695.445
DI - EUR - Capitalisation	1,169,931.103	199,338.481	128,893.204	1,240,376.380
DI - EUR - Distribution	479,146.830	53,536.925	32,994.853	499,688.902
E - EUR - Capitalisation	940,583.830	127,063.465	102,094.904	965,552.391
E2 - EUR - Capitalisation	1,492,555.754	155,281.385	282,903.279	1,364,933.860
F - EUR - Capitalisation	7,950.140	1,223.988	759.887	8,414.241
F - EUR - Distribution	2,095.265	494.064	237.945	2,351.384
H - EUR - Capitalisation	354,449.315	54,607.574	215,966.762	193,090.127

# LUX IM – BlackRock Global Equity Dividend

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>508,278,622.46</b>	<b>89.55</b>
<b>Shares</b>			<b>508,278,622.46</b>	<b>89.55</b>
<b>Australia</b>			<b>877,354.24</b>	<b>0.15</b>
FORTESCUE METALS GROUP LTD	AUD	64,872	877,354.24	0.15
<b>Austria</b>			<b>103,381.85</b>	<b>0.02</b>
OMV AG	EUR	2,717	103,381.85	0.02
<b>Belgium</b>			<b>4,393,465.87</b>	<b>0.77</b>
AGEAS NOM	EUR	9,284	342,950.96	0.06
ANHEUSER-BUSCH INBEV	EUR	79,313	4,050,514.91	0.71
<b>Bermuda</b>			<b>6,320,667.35</b>	<b>1.11</b>
CK INFRASTRUCTURE HOLDINGS LTD	HKD	266,500	1,296,635.29	0.23
CREDICORP	USD	13,110	1,757,872.99	0.31
HONG KONG LAND HOLDINGS LTD	USD	70,000	250,723.24	0.04
JARDINE MATHESON HOLDINGS	USD	57,200	2,660,770.54	0.47
ORIENT OVERSEAS INTL	HKD	12,500	154,208.68	0.03
SHENZHEN INTL HOLDINGS LTD	HKD	247,500	200,456.61	0.04
<b>Brazil</b>			<b>3,618,807.15</b>	<b>0.64</b>
AMBEV SA	BRL	694,402	1,993,774.35	0.35
ITAUUNIBANCO PREFERENTIAL SHARE	BRL	11,995	64,467.84	0.01
PETROLEO BRASILEIRO -PETROBRAS- PREF.	BRL	187,776	1,099,188.68	0.19
TELEF BRASIL	BRL	56,745	461,376.28	0.08
<b>Canada</b>			<b>23,766,979.36</b>	<b>4.19</b>
AGNICO EAGLE MINES LTD	CAD	15,303	691,507.00	0.12
BANK OF NOVA SCOTIA	CAD	23,113	1,050,030.17	0.18
BCE INC	CAD	117,195	4,857,908.02	0.86
CANADIAN NATURAL RESOURCES	CAD	13,240	676,661.14	0.12
CANADIAN UTILITIES -A- NON VOTING	CAD	24,754	591,117.25	0.10
ENBRIDGE INC	CAD	22,262	756,597.83	0.13
FAIRFAX FINANCIAL HOLDINGS SUB.VTG	CAD	334	228,603.57	0.04
FRANCO NEVADA CORP	CAD	14,398	1,833,869.96	0.32
HYDRO ONE LTD	CAD	66,475	1,715,959.52	0.30
METRO -A- SUB VTG	CAD	24,789	1,273,085.65	0.22
NORTHLAND POWER INC	CAD	4,117	77,765.40	0.01
ROYAL BANK OF CANADA	CAD	23,949	2,083,553.87	0.37
TELUS CORP	CAD	245,577	4,357,793.78	0.77
TOURMALINE OIL CORP	CAD	28,493	1,222,750.93	0.22
WHEATON PRECIOUS METAL - REG SHS	CAD	60,158	2,349,775.27	0.41
<b>Cayman Islands</b>			<b>8,305,739.02</b>	<b>1.46</b>
AAC TECHNOLOGIES HOLDINGS INC	HKD	30,500	66,017.16	0.01
BUDWEISER BREWING COMPANY APAC LIMITED	HKD	90,900	215,531.79	0.04
DAQO NEW ENERGY SPONS ADR REPR 5 SHS	USD	2,593	91,041.36	0.02
GCL TECHNOLOGY HOLDINGS LIMITE	HKD	286,000	60,763.21	0.01
GEELY AUTOMOBILE	HKD	248,000	278,295.17	0.05
HKT LTD - STAPLED SECURITY	HKD	2,381,000	2,546,090.64	0.45
KINGBOARD HOLDINGS LTD	HKD	35,500	88,965.64	0.02
NETEASE INC	HKD	16,900	302,717.36	0.05
SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	HKD	33,500	307,305.18	0.05
TENCENT HOLDINGS LTD	HKD	53,600	2,086,293.47	0.37
TINGY HOLDING CORP	HKD	302,000	431,767.87	0.08
UNI-PRESIDENT CHINA	HKD	219,000	169,661.83	0.03
VIPSHOP HOLDINGS ADR 1/5 REPR	USD	12,977	194,503.04	0.03
WANT WANT CHINA	HKD	2,213,000	1,350,768.26	0.24

# LUX IM – BlackRock Global Equity Dividend

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
XIAOMI CORP REG SHS	HKD	92,200	116,017.04	0.02
<b>Chile</b>			<b>60,381.64</b>	<b>0.01</b>
CENCOSUD SA	CLP	34,551	60,381.64	0.01
<b>China</b>			<b>15,501,880.89</b>	<b>2.73</b>
AGRICULTURAL BANK OF CHINA -H-	HKD	2,021,000	730,656.27	0.13
ALUMINUM CORPORATION OF CHINA -H-	HKD	250,000	98,893.10	0.02
BANK OF CHINA LTD -H-	HKD	8,133,000	2,997,619.52	0.53
BANK OF COMMUNICATIONS -H-	HKD	1,093,000	665,861.04	0.12
BYD COMPANY LTD -H-	HKD	68,500	2,010,141.68	0.35
CHINA CITIC BANK CORPORATION LTD -H-	HKD	2,065,000	891,998.17	0.16
CHINA CONSTRUCTION BANK CORPORATION -H-	HKD	3,993,000	2,376,311.43	0.42
CHINA COSCO HOLDINGS -H-	HKD	1,074,500	890,445.22	0.16
CHINA EVERBRIGHT BANK CO LTD	HKD	1,275,000	336,735.41	0.06
CHINA LIFE INSURANCE CO LTD	HKD	121,000	185,491.77	0.03
CHINA PACIFIC INSURANCE (GROUP) CO LTD	HKD	110,400	262,415.93	0.05
CHINA TOWER	HKD	3,376,000	344,760.72	0.06
INDUS.AND COMMERCIAL BANK OF CHINA -H-	HKD	4,511,000	2,213,325.04	0.39
JIANGSU EXPRESSWAY CO LTD -H-	HKD	74,000	62,714.07	0.01
NEW CHINA LIFE INSURANCE CO LTD -H-	HKD	209,000	506,596.79	0.09
NONGFU SPRING - REG SHS -H- UNI	HKD	36,400	184,792.18	0.03
PICC PROPERTY AND CASUALTY -H-	HKD	474,000	484,610.24	0.09
PSBC H UNITARY 144A/REG SHS	HKD	94,000	53,182.77	0.01
SHANGHAI PHARMACEUTICAL LTD -H-	HKD	73,200	133,351.80	0.02
ZHUZHOU CRRC -H-	HKD	21,000	71,977.74	0.01
<b>Czech Republic</b>			<b>266,305.61</b>	<b>0.05</b>
MONETA MONEY BANK	CZK	79,190	266,305.61	0.05
<b>Denmark</b>			<b>6,635,202.09</b>	<b>1.17</b>
GENMAB AS	DKK	1,470	500,396.13	0.09
NOVO NORDISK	DKK	35,849	5,135,452.29	0.90
NOVOZYMES -B-	DKK	23,641	999,353.67	0.18
<b>Finland</b>			<b>588,733.14</b>	<b>0.10</b>
KESKO CORP	EUR	12,284	212,513.20	0.04
NOKIA OYJ	EUR	59,573	228,939.04	0.04
SAMPO OYJ -A-	EUR	3,601	147,280.90	0.03
<b>France</b>			<b>8,608,583.39</b>	<b>1.52</b>
AXA SA	EUR	16,470	440,407.80	0.08
DANONE SA	EUR	4,684	259,680.96	0.05
ENGIE SA	EUR	344,537	5,168,744.07	0.91
PERNOD RICARD SA	EUR	596	119,051.00	0.02
SANOFI	EUR	26,802	2,620,699.56	0.46
<b>Germany</b>			<b>3,835,266.33</b>	<b>0.68</b>
BEIERSDORF AG	EUR	10,059	1,207,582.95	0.21
DEUTSCHE TELEKOM AG REG SHS	EUR	9,360	186,544.80	0.03
GEA GROUP AG	EUR	40,052	1,517,169.76	0.27
PORSCHE AUTOMOBIL HLDG - PREFERENTIAL SHARE	EUR	9,021	495,252.90	0.09
SCOUT24	EUR	4,939	286,758.34	0.05
TELEFONICA REG SHS	EUR	55,001	141,957.58	0.03
<b>Hong Kong</b>			<b>9,909,455.00</b>	<b>1.75</b>
AIA GROUP LTD	HKD	692,600	6,430,652.75	1.13
BEIJING ENTERPRISES HOLDINGS LTD -RC-	HKD	48,000	159,731.43	0.03
BOC HONG KONG (HOLDINGS) LTD	HKD	489,000	1,374,708.02	0.24
CFD HANG SENG BANK LTD	HKD	19,800	259,141.01	0.05
CITIC PACIFIC LTD	HKD	445,000	488,391.06	0.09
LENOVO GROUP LTD -RC-	HKD	1,248,000	1,196,830.73	0.21

## LUX IM – BlackRock Global Equity Dividend

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Indonesia</b>			<b>142,028.16</b>	<b>0.03</b>
INDOFOOD SUKSES MAKMUR TBK	IDR	315,000	142,028.16	0.03
<b>Ireland</b>			<b>254,295.34</b>	<b>0.04</b>
KINGSPAN GROUP	EUR	4,271	254,295.34	0.04
<b>Israel</b>			<b>1,176,411.15</b>	<b>0.21</b>
CHECK POINT SOFTWARE TECHNOLOGIES	USD	10,012	1,176,411.15	0.21
<b>Japan</b>			<b>60,943,073.45</b>	<b>10.74</b>
AGC INC.	JPY	10,300	337,901.26	0.06
ASTELLAS PHARMA	JPY	47,900	654,067.23	0.12
BRIDGESTONE CORP	JPY	6,400	239,603.51	0.04
BROTHER INDUSTRIES	JPY	47,600	634,999.36	0.11
CANON INC	JPY	136,800	3,294,395.73	0.58
CFD ADVANTEST CORP	JPY	8,600	1,046,448.09	0.18
CHUGAI PHARMACEUTICAL	JPY	7,100	184,334.73	0.03
DAIICHI SANKYO CO LTD	JPY	2,300	66,495.11	0.01
DAITO TRUST CONSTRUCTION CO LTD	JPY	6,900	639,449.10	0.11
DISCO CO LTD	JPY	2,700	387,895.54	0.07
FAST RETAILING CO LTD	JPY	13,500	3,149,828.44	0.55
FUJIFILM HOLDINGS CORP	JPY	19,800	1,074,544.41	0.19
HIROSE ELECTRIC CO	JPY	4,600	557,535.90	0.10
ITOCHU CORP	JPY	6,800	245,721.18	0.04
JAPAN POST HOLDINGS CO	JPY	324,800	2,139,123.14	0.38
JFE HOLDINGS INC	JPY	36,000	468,928.71	0.08
KDDI CORP	JPY	79,600	2,250,730.72	0.40
KIRIN HOLDINGS CO LTD	JPY	260,600	3,479,799.85	0.61
KOMATSU LTD	JPY	18,300	451,279.07	0.08
KYOCERA CORP	JPY	15,100	747,516.20	0.13
LASERTEC CORP	JPY	7,200	987,037.74	0.17
MITSUBISHI CORP	JPY	89,500	3,941,002.67	0.69
MS&AD INSURANCE GROUP HOLDING	JPY	62,700	2,030,240.18	0.36
MURATA MANUFACTURING CO LTD	JPY	15,000	784,979.03	0.14
NGK INSULATORS LTD	JPY	11,400	124,155.55	0.02
NINTENDO CO LTD	JPY	20,600	856,304.49	0.15
NIPPON STEEL CORP	JPY	166,700	3,181,896.05	0.56
NIPPON TELEGRAPH AND TELEPHONE CORP	JPY	3,445,000	3,732,192.78	0.66
NPN EXPRESS H --- SHS	JPY	2,400	123,583.68	0.02
OBAYASHI CORP	JPY	19,400	153,346.04	0.03
ONO PHARMACEUTICAL CO LTD	JPY	9,600	158,963.02	0.03
ORACLE CORP JAPAN	JPY	2,000	135,849.54	0.02
OTSUKA HOLDINGS	JPY	5,200	174,159.36	0.03
RENASAS ELECTRONICS	JPY	14,500	248,899.16	0.04
ROHM CO LTD	JPY	4,200	360,808.23	0.06
SEIKO EPSON CORP	JPY	35,100	499,357.61	0.09
SEKISUI HOUSE LTD	JPY	33,600	620,312.62	0.11
SHIMADZU CORPORATION	JPY	9,800	275,730.08	0.05
SHINOGI CO LTD	JPY	22,000	848,519.51	0.15
SOFTBANK	JPY	100,400	982,437.41	0.17
SUBARU CORPORATION	JPY	26,000	446,549.75	0.08
SUMCO CORP	JPY	52,600	677,804.04	0.12
SUMITOMO CHEMICAL CO LTD	JPY	1,082,000	3,000,972.17	0.53
SUMITOMO METAL MINING CO LTD	JPY	43,400	1,277,070.78	0.22
SUZUKI MOTOR CORP	JPY	46,200	1,526,789.94	0.27
TAISEI	JPY	11,300	360,511.50	0.06
TAKEDA PHARMACEUTICAL	JPY	13,400	385,447.96	0.07
TOKIO MARINE HOLDINGS INC	JPY	3,500	73,722.84	0.01
TOKYO ELECTRON LTD	JPY	53,800	7,028,389.88	1.24

## LUX IM – BlackRock Global Equity Dividend

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TOSHIBA CORP	JPY	10,700	307,103.19	0.05
TOYOTA MOTOR CORP	JPY	116,500	1,708,859.13	0.30
TREND MICRO INC	JPY	26,800	1,182,653.45	0.21
USS	JPY	16,400	247,802.77	0.04
YAMAHA MOTOR CO LTD	JPY	5,900	154,529.17	0.03
ZOZO INC	JPY	15,600	294,494.85	0.05
<b>Luxembourg</b>			<b>2,690,365.67</b>	<b>0.47</b>
ARCELORMITTAL SA	EUR	108,286	2,690,365.67	0.47
<b>Malaysia</b>			<b>8,466,525.27</b>	<b>1.49</b>
AMMB HOLDING BHD	MYR	351,100	249,826.93	0.04
CIMB GROUP HOLDINGS BHD	MYR	663,700	660,118.92	0.12
IOI CORPORATION BHD	MYR	69,700	51,102.42	0.01
MALAYAN BANKING BHD	MYR	2,737,800	4,644,215.47	0.82
NESTLE (M) BHD	MYR	23,500	605,116.51	0.11
PERLIS PLANTATIONS BHD	MYR	99,200	306,913.68	0.05
PETRONAS DAGANGAN	MYR	14,500	63,273.35	0.01
PETRONAS GAS BHD	MYR	31,000	101,760.21	0.02
PUBLIC BANK BHD	MYR	266,200	201,450.63	0.04
RHB BANK BERHAD	MYR	1,482,900	1,582,747.15	0.28
<b>Mexico</b>			<b>1,220,031.08</b>	<b>0.21</b>
AMERICA MOVIL SAB DE CV	MXN	1,022,955	1,030,831.54	0.18
COCA-COLA FEMSA --- UNITS CONS OF 5 SHS	MXN	24,682	189,199.54	0.03
<b>Netherlands</b>			<b>2,493,344.22</b>	<b>0.44</b>
KONINKLIJKE AHOLD DELHAIZE NV	EUR	56,298	1,744,393.53	0.31
KONINKLIJKE KPN NV	EUR	19,387	63,395.49	0.01
WOLTERS KLUWER NV	EUR	5,951	685,555.20	0.12
<b>New Zealand</b>			<b>376,496.55</b>	<b>0.07</b>
FISCHER AND PAYKEL INDUSTRIES LTD	NZD	27,432	376,496.55	0.07
<b>Peru</b>			<b>585,016.52</b>	<b>0.10</b>
BUENAVENTURE SP ADR-SHS-	USD	88,718	585,016.52	0.10
<b>Portugal</b>			<b>203,702.22</b>	<b>0.04</b>
GALP ENERGIA SA REG SHS -B-	EUR	19,181	203,702.22	0.04
<b>Singapore</b>			<b>1,515,083.45</b>	<b>0.27</b>
DBS GROUP HOLDINGS	SGD	53,300	1,139,405.02	0.20
SINGAPORE TELECOM - SH BOARD LOT 1000	SGD	221,500	375,678.43	0.07
<b>South Africa</b>			<b>147,172.11</b>	<b>0.03</b>
ANGLO AMERICAN PLATINUM LIMITED	ZAR	3,536	147,172.11	0.03
<b>Spain</b>			<b>198,429.76</b>	<b>0.03</b>
REPSOL SA	EUR	14,942	198,429.76	0.03
<b>Sweden</b>			<b>2,994,313.47</b>	<b>0.53</b>
BOLIDEN --- REGISTERED SHS	SEK	111,111	2,902,942.35	0.51
TELE2 AB	SEK	12,097	91,371.12	0.02
<b>Switzerland</b>			<b>27,528,075.14</b>	<b>4.85</b>
ABB LTD PREFERENTIAL SHARE	CHF	119,047	4,201,013.61	0.74
GARMIN	USD	44,991	4,280,725.17	0.75
LOGITECH NAMEN AKT	CHF	17,471	939,728.03	0.17
NESTLE SA PREFERENTIAL SHARE	CHF	35,111	3,843,231.08	0.68
NOVARTIS AG PREFERENTIAL SHARE	CHF	112,450	10,260,717.14	1.81
ROCHE HOLDING AG	CHF	1,695	507,389.43	0.09
ROCHE HOLDING LTD	CHF	12,497	3,495,270.68	0.62

## LUX IM – BlackRock Global Equity Dividend

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Taiwan</b>			<b>12,920,410.34</b>	<b>2.28</b>
ADVANTECH CO LTD	TWD	36,295	439,228.23	0.08
ASIA CEMENT	TWD	80,000	104,969.35	0.02
CHUNGHWA TELECOM	TWD	51,000	175,584.28	0.03
FIRST FINANCIAL HOLDING COMPANY	TWD	1,101,427	899,995.61	0.16
HON HAI PRECISION IND	TWD	1,082,000	3,613,226.97	0.64
LITE-ON TECHNOLOGY CORP	TWD	1,000	3,058.65	0.00
MEDIA TEK INCORPORATION	TWD	112,000	2,277,172.86	0.40
NOVATEK ELECTRONICS	TWD	100,000	1,260,400.52	0.22
QUANTA COMPUTER INC	TWD	456,000	2,048,320.77	0.36
UNITED MICROELECTRONICS CORP	TWD	86,000	123,262.15	0.02
WPG HOLDING	TWD	532,000	859,980.29	0.15
YANG MING MARINE TRANSPORT CORP	TWD	599,000	1,115,210.66	0.20
<b>Thailand</b>			<b>549,193.95</b>	<b>0.10</b>
INTOUCH HOLDINGS PUBLIC CO LTD	THB	31,300	59,762.42	0.01
KASIKORNBANK UNITS NVDR	THB	32,000	106,923.17	0.02
SCB X PUBLIC COMPANY	THB	139,200	382,508.36	0.07
<b>Turkey</b>			<b>620,194.99</b>	<b>0.11</b>
TURKCELL ILETISIM HIZMET	TRY	484,755	620,194.99	0.11
<b>United Kingdom</b>			<b>738,263.88</b>	<b>0.13</b>
ASTRAZENECA PLC ADR REPR 1SHS	USD	1	65.07	0.00
J SAINSBURY PLC	GBP	62,415	192,535.76	0.03
SSE PLC	GBP	25,842	545,618.22	0.10
THE BERKELEY GROUP HOLDINGS	GBP	1	44.83	0.00
<b>United States of America</b>			<b>289,723,992.81</b>	<b>51.04</b>
ABBVIE INC	USD	13,687	1,674,720.13	0.30
ALPHABET INC -A-	USD	100,639	11,008,040.50	1.94
AMAZON.COM INC	USD	168,280	19,766,737.38	3.48
AMERICAN FINANCIAL GROUP	USD	23,902	2,588,532.71	0.46
AMETEK INC	USD	18,377	2,702,753.16	0.48
AMGEN INC	USD	7,624	1,548,536.38	0.27
APPLE INC	USD	118,838	20,692,011.22	3.65
BRISTOL-MYERS SQUIBB CO	USD	188,553	11,082,694.59	1.95
CADENCE DESIGN SYSTEMS INC	USD	8,935	1,875,377.60	0.33
CAMPBELL SOUP CO	USD	30,686	1,281,718.58	0.23
CBOE HOLDINGS INC	USD	7,902	985,237.20	0.17
CHEVRON CORP	USD	40,520	5,814,248.79	1.02
CIGNA CORPORATION - REG SHS	USD	10,629	2,706,424.44	0.48
CME GROUP -A-	USD	18,134	3,053,726.63	0.54
COCA-COLA CO	USD	112,948	6,225,962.22	1.10
COSTCO WHOLESALE CORP	USD	2,233	1,090,383.22	0.19
CVS HEALTH	USD	11,432	721,921.59	0.13
DEERE AND CO	USD	7,821	2,884,831.00	0.51
EBAY INC	USD	92,694	3,796,806.17	0.67
ELECTRONIC ARTS - REG SHS	USD	38,005	4,553,200.39	0.80
ELEVANCE HEALTH	USD	3,471	1,402,936.22	0.25
ETSY	USD	1,916	150,855.20	0.03
EXXON MOBIL CORP	USD	22,449	2,199,851.49	0.39
FAIR ISAAC CORP	USD	564	412,589.94	0.07
GENERAL MILLS INC	USD	40,939	2,868,756.67	0.51
GILEAD SCIENCES INC	USD	34,183	2,386,233.03	0.42
HERSHEY	USD	21,959	5,015,166.57	0.88
HUMANA INC	USD	1,529	623,283.23	0.11
INCYTE CORP	USD	48,839	2,774,204.11	0.49
INTEL CORP	USD	35,208	1,064,145.92	0.19

## LUX IM – BlackRock Global Equity Dividend

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
J.M. SMUCKER CO SHS	USD	21,136	2,841,232.79	0.50
JOHNSON & JOHNSON	USD	80,293	12,100,915.00	2.13
JUNIPER NETWORKS INC	USD	28,370	804,578.78	0.14
KELLOGG CO	USD	22,147	1,359,105.97	0.24
KROGER CO	USD	21,478	913,680.45	0.16
MERCK & CO INC	USD	79,426	8,282,158.28	1.46
META PLATFORMS INC A	USD	17,676	4,570,256.95	0.81
MICRON TECHNOLOGY INC	USD	13,935	823,289.30	0.15
MICROSOFT CORP	USD	73,516	22,621,606.10	3.99
NETAPP	USD	24,897	1,741,200.85	0.31
NEUROCRINE BIOSCIENCES	USD	12,365	1,073,030.12	0.19
NEWMONT CORPORATION	USD	148,681	5,728,215.96	1.01
NVIDIA CORP	USD	35,438	13,286,036.06	2.34
O REILLY AUTO	USD	3,840	3,305,958.40	0.58
PACCAR INC	USD	48,317	3,665,764.22	0.65
PALO ALTO NETWORKS	USD	8,319	1,935,484.47	0.34
PAYPAL HOLDINGS	USD	15,152	916,481.35	0.16
PEPSICO INC	USD	71,748	12,116,473.56	2.13
PIONEER NATURAL RESOURCES COMPANY	USD	6,464	1,223,342.50	0.22
PROCTER & GAMBLE CO	USD	11,436	1,568,911.86	0.28
REGENERON PHARMACEUTICALS INC	USD	1,115	725,433.53	0.13
RELIANCE STEEL ALUMINIUM CO	USD	7,265	1,806,892.27	0.32
ROLLINS	USD	11,273	440,007.81	0.08
SIRIUS XM HOLDINGS	USD	557,012	2,215,054.38	0.39
SNAP ON INC	USD	18,932	4,989,417.02	0.88
STEEL DYNAMICS	USD	11,267	1,129,338.64	0.20
SYNOPSYS	USD	192	75,452.82	0.01
TERADYNE INC	USD	13,462	1,352,567.20	0.24
TEXAS INSTRUMENTS INC	USD	30,263	4,913,620.58	0.87
TJX COS INC	USD	4,709	362,154.25	0.06
T MOBILE USA INC	USD	15,117	1,899,811.99	0.33
TRAVELERS COS INC/THE	USD	10,224	1,605,548.75	0.28
ULTA BEAUTY RG REG SHS	USD	6,363	2,718,994.02	0.48
UNITEDHEALTH GROUP INC	USD	23,965	10,486,186.89	1.85
UNITED THERAPEUTICS CORP	USD	2,726	550,257.19	0.10
VALERO ENERGY CORP	USD	3,241	347,093.73	0.06
VERISIGN INC	USD	4,396	900,032.40	0.16
VERIZON COMMUNICATIONS INC	USD	45,452	1,544,078.14	0.27
VERTEX PHARMACEUTICALS INC	USD	15,770	5,042,750.24	0.89
VISA INC -A-	USD	33,926	7,300,859.00	1.29
WALMART INC	USD	84,140	11,921,861.78	2.10
WW GRAINGER INC	USD	2,181	1,566,970.93	0.28
<b>Undertakings for Collective Investment</b>			<b>53,386,726.08</b>	<b>9.41</b>
<b>Shares/Units in investment funds</b>			<b>53,386,726.08</b>	<b>9.41</b>
<b>Equity funds</b>			<b>2,387,449.57</b>	<b>0.42</b>
BGF GLOBAL ENHANCED EQ YLD -I2- EUR CAP	EUR	153,731	2,387,449.57	0.42
<b>Other funds</b>			<b>50,999,276.51</b>	<b>8.99</b>
BGF ENH EQ YD -A2- USD CAP	USD	3,164,135	50,999,276.51	8.99
<b>Total securities portfolio</b>			<b>561,665,348.54</b>	<b>98.96</b>



## **LUX IM – ESG Small-Mid Cap Euro Equities**

## LUX IM – ESG Small-Mid Cap Euro Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>92,489,092.27</b>
Securities portfolio at market value	91,230,577.27
<i>Cost price</i>	90,998,453.21
Cash at banks and liquidities	101,774.80
Amount due from broker/counterparty	735,204.16
Receivable on subscriptions	184,064.36
Net unrealised appreciation on financial futures	24,100.00
Dividends receivable on securities portfolio	196,300.84
Interests receivable, net	17,070.84
<b>Liabilities</b>	<b>740,915.03</b>
Bank overdrafts	6,482.42
Payable on redemptions	266,795.99
Management fees payable	350,105.62
Depository fees payable	5,172.45
Administration fees payable	98,306.59
Performance fees payable	282.02
Other liabilities	13,769.94
<b>Net asset value</b>	<b>91,748,177.24</b>

## LUX IM – ESG Small-Mid Cap Euro Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>91,748,177.24</b>	<b>122,007,746.22</b>	<b>130,917,412.69</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		1,211.334	-	-
Net asset value per share	EUR	94.53	-	-
<b>C - EUR - Capitalisation</b>				
Number of shares		670.468	670.468	696.351
Net asset value per share	EUR	134.20	129.70	152.87
<b>DI - EUR - Capitalisation</b>				
Number of shares		327,393.010	316,009.591	294,013.151
Net asset value per share	EUR	125.87	121.74	143.68
<b>E - EUR - Capitalisation</b>				
Number of shares		227,460.461	235,775.334	366,909.566
Net asset value per share	EUR	138.47	133.20	155.51
<b>E2 - EUR - Capitalisation</b>				
Number of shares		51,496.367	93,454.229	-
Net asset value per share	EUR	104.76	100.77	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,358.249	1,350.247	1,347.692
Net asset value per share	EUR	142.10	136.42	158.62
<b>H - EUR - Capitalisation</b>				
Number of shares		106,988.739	356,207.353	224,831.497
Net asset value per share	EUR	123.86	119.15	139.19

## LUX IM – ESG Small-Mid Cap Euro Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	1,211.334	0.000	1,211.334
C - EUR - Capitalisation	670.468	0.000	0.000	670.468
DI - EUR - Capitalisation	316,009.591	37,093.068	25,709.649	327,393.010
E - EUR - Capitalisation	235,775.334	16,862.961	25,177.834	227,460.461
E2 - EUR - Capitalisation	93,454.229	6,164.967	48,122.829	51,496.367
F - EUR - Capitalisation	1,350.247	85.298	77.296	1,358.249
H - EUR - Capitalisation	356,207.353	154,941.066	404,159.680	106,988.739

## LUX IM – ESG Small-Mid Cap Euro Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>91,230,577.26</b>	<b>99.44</b>
<b>Shares</b>			<b>89,559,746.58</b>	<b>97.61</b>
<b>Austria</b>			<b>3,896,703.43</b>	<b>4.25</b>
ANDRITZ AG	EUR	17,844	886,133.04	0.97
BAWAG GROUP AG	EUR	17,420	762,996.00	0.83
CA-IMMOBILIEN-ANLAGEN AG	EUR	14,222	366,216.50	0.40
IMMOFINANZ --- BEARER SHS	EUR	16,121	271,477.64	0.30
OESTERREICHISCHE POST AG	EUR	12,769	411,800.25	0.45
PALFINGER	EUR	1,886	51,770.70	0.06
PORR AG	EUR	4,029	50,845.98	0.06
RAIFFEISEN BANK	EUR	33,390	468,461.70	0.51
WIENERBERGER AG	EUR	22,701	627,001.62	0.68
<b>Belgium</b>			<b>6,446,810.54</b>	<b>7.03</b>
ACKERMANS AND VAN HAAREN NV	EUR	4,466	666,773.80	0.73
AEDIFICA SA	EUR	11,141	614,426.15	0.67
AGFA-GEVAERT NV	EUR	23,418	52,105.05	0.06
BARCO - REG SHS	EUR	24,828	568,561.20	0.62
COFINIMMO SA	EUR	8,532	578,896.20	0.63
COLRUYT	EUR	10,800	371,088.00	0.40
EURONAV NV	EUR	41,407	572,244.74	0.62
GALAPAGOS GENOMICS NV	EUR	9,635	356,205.95	0.39
ION BEAM APPLICATIONS	EUR	4,015	61,831.00	0.07
KBC ANCORA CVA	EUR	10,909	448,359.90	0.49
MELEXIS NV	EUR	7,200	631,080.00	0.69
MONTEA NV	EUR	4,768	335,667.20	0.37
ONTEX GROUP NV	EUR	10,512	70,903.44	0.08
PROXIMUS SA	EUR	54,083	365,925.58	0.40
RETAIL ESTATES	EUR	1,198	71,400.80	0.08
VGP SA	EUR	3,497	313,156.35	0.34
X-FAB SILICON F - REG SHS	EUR	32,957	322,154.68	0.35
XIOR STUDENT HOUSING N V	EUR	1,737	46,030.50	0.05
<b>Finland</b>			<b>5,257,016.10</b>	<b>5.73</b>
CARGOTEC -B-	EUR	10,311	515,550.00	0.56
CAVERION OYJ	EUR	9,113	77,916.15	0.08
HUHTAMAKI OYJ	EUR	22,202	671,610.50	0.73
KEMIRA OY	EUR	31,978	468,477.70	0.51
KOJAMO RG	EUR	42,422	364,829.20	0.40
KONECRANES PLC	EUR	14,006	509,118.10	0.55
MUSTI GROUP OYJ	EUR	3,140	56,520.00	0.06
OUTOKUMPU OYJ -A-	EUR	75,061	374,554.39	0.41
QT GROUP PLC	EUR	3,851	288,439.90	0.31
REVENIO GROUP CORP	EUR	9,393	295,315.92	0.32
ROVIO ENTERTAINMENT CORP	EUR	6,860	62,734.70	0.07
TIETOEVRVY CORP	EUR	27,455	691,866.00	0.75
VALMET CORPORATION	EUR	34,731	880,083.54	0.96
<b>France</b>			<b>16,878,810.29</b>	<b>18.40</b>
AIR FRANCE - KLM SA	EUR	230,599	404,816.54	0.44
ALD SA	EUR	35,959	349,341.69	0.38
ALTAREA	EUR	2,160	215,784.00	0.24
ALTEN SA	EUR	6,355	908,129.50	0.99
ATOS SE	EUR	19,996	261,547.68	0.29
BIC(SOCIETE)	EUR	9,113	481,166.40	0.52
COFACE SA	EUR	42,766	540,562.24	0.59
ELIS SA	EUR	50,348	877,062.16	0.96

## LUX IM – ESG Small-Mid Cap Euro Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
EUTELSAT COMMUNICATIONS SA	EUR	48,141	291,253.05	0.32
FORVIA	EUR	28,815	620,675.10	0.68
GAZTRANSPORT ET TECHNIGAZ SA	EUR	6,830	629,384.50	0.69
GENERALE LOCATION	EUR	2,856	55,120.80	0.06
ICADE SA	EUR	10,828	417,744.24	0.46
ID LOGISTICS	EUR	1,249	337,230.00	0.37
IMERY'S SA	EUR	10,815	389,340.00	0.42
INTER PARFUMS	EUR	6,001	384,064.00	0.42
IPSOS SA	EUR	13,108	661,298.60	0.72
JCDECAUX SE	EUR	18,412	329,758.92	0.36
MERSEN	EUR	2,282	91,850.50	0.10
NEOEN SPA	EUR	15,142	432,152.68	0.47
NEXANS SA	EUR	5,645	441,439.00	0.48
NEXITY SA -A-	EUR	16,719	306,960.84	0.33
REXEL SA	EUR	44,620	990,564.00	1.08
RUBIS	EUR	22,137	490,998.66	0.54
SCOR SE ACT PROV REGROUPEMENT	EUR	29,859	803,804.28	0.88
SECHE ENVIRONNEMENT SA	EUR	690	76,728.00	0.08
SMCP SAS	EUR	10,438	83,712.76	0.09
SOITEC SA RGPT	EUR	5,704	872,712.00	0.95
SOPRA STERIA GROUP	EUR	3,837	690,660.00	0.75
SPIE SA	EUR	30,105	885,689.10	0.97
T.F.1 SA	EUR	47,437	299,801.84	0.33
TRIGANO	EUR	3,075	393,292.50	0.43
UBISOFT ENTERTAINMENT	EUR	18,577	484,302.39	0.53
VALLOUREC - SHS	EUR	32,660	348,972.10	0.38
VERALLIA SASU	EUR	19,526	664,274.52	0.72
VILMORIN ET CIE	EUR	801	50,222.70	0.05
VIRBAC SA	EUR	1,174	316,393.00	0.34
<b>Germany</b>			<b>19,891,335.22</b>	<b>21.68</b>
AAREAL BANK AG	EUR	14,748	497,745.00	0.54
AIXTRON AG	EUR	26,569	802,118.11	0.87
AMADEUS FIRE AG	EUR	505	55,550.00	0.06
AURUBIS	EUR	7,343	572,460.28	0.62
CANCOM IT SYSTEME	EUR	12,713	348,336.20	0.38
CAPITAL STAGE AG	EUR	29,700	439,560.00	0.48
COMPUGROUP MED - REG SHS	EUR	6,991	313,895.90	0.34
CTS EVENTIM AG & CO KGAA	EUR	11,427	656,481.15	0.72
DERMAPHARM HOLDING - BEARER SHS	EUR	6,594	299,499.48	0.33
DEUTZ	EUR	13,774	73,484.29	0.08
DUERR AG	EUR	16,177	470,750.70	0.51
EVOTEC SE	EUR	27,821	568,939.45	0.62
FIELMANN AG	EUR	6,615	321,489.00	0.35
FRAPORT AG	EUR	10,842	538,196.88	0.59
FREENET AG REG SHS	EUR	30,892	708,662.48	0.77
FUCHS SE	EUR	17,544	611,583.84	0.67
GERRESHEIMER AG	EUR	5,449	561,791.90	0.61
GRENKELEASING NAMENS-AKT.	EUR	9,166	236,482.80	0.26
HEIDELBERGER DRUCKMASCHINEN	EUR	34,179	48,534.18	0.05
HOCHTIEF AG	EUR	6,801	536,258.85	0.58
HORNBAACH HOLD	EUR	4,227	301,385.10	0.33
HUGO BOSS AG	EUR	12,528	875,206.08	0.95
INDUS HOLDING	EUR	2,932	73,446.60	0.08
JENOPTIK - REG SHS	EUR	14,454	445,472.28	0.49
JUNGHEINRICH PREFERENTIAL SHARE	EUR	12,657	404,517.72	0.44
K+S	EUR	45,678	710,749.68	0.77
KION GROUP AG	EUR	15,682	541,342.64	0.59

## LUX IM – ESG Small-Mid Cap Euro Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
KLOECKNER AND CO SE	EUR	8,525	75,488.88	0.08
KNAUS TABBERT AG	EUR	1,108	65,482.80	0.07
KRONES	EUR	5,359	582,523.30	0.63
LANXESS AG	EUR	20,542	567,986.30	0.62
METRO WHOLESALE AND FOOD SPECIALIST AG	EUR	40,678	303,864.66	0.33
MORPHOSYS	EUR	9,081	243,189.18	0.27
NORDEX AG NACH KAPITALHERABSETZUNG	EUR	34,076	375,517.52	0.41
PROSIEBENSAT.1 REG SHS	EUR	56,547	490,714.87	0.53
SAF-HOLLAND - BEARER SHS	EUR	4,334	54,088.32	0.06
SALZGITTER AG	EUR	9,626	317,465.48	0.35
SILTRONIC AG	EUR	4,950	338,332.50	0.37
SIXT AG	EUR	2,843	306,191.10	0.33
SIXT VORZUG OHNE STIMMRECHT ISS.97	EUR	5,266	366,513.60	0.40
SOFTWARE	EUR	10,556	334,625.20	0.36
STABILUS SE BEARER SHS	EUR	7,989	435,400.50	0.47
STO SE & CO KGAA	EUR	309	46,226.40	0.05
STROEER OUT-OF-HOME MEDIA A	EUR	11,827	522,989.94	0.57
SUEDZUCKER AG	EUR	19,692	322,161.12	0.35
SUESS MICROTEC AG	EUR	2,904	74,778.00	0.08
TAG IMMOBILIEN AG	EUR	42,553	356,168.61	0.39
TAKKT	EUR	3,480	47,815.20	0.05
TEAMVIEWER - BEARER SHS	EUR	35,910	523,567.80	0.57
VIB VERMOEGEN AG	EUR	18,851	256,373.60	0.28
VITESCO TECHNOLOGIES GROUP	EUR	6,046	447,706.30	0.49
VOSSLOH AG	EUR	1,837	75,041.45	0.08
WACKER CONSTR EQUIP NAMEN-AKT	EUR	15,781	347,182.00	0.38
<b>Ireland</b>			<b>959,469.55</b>	<b>1.05</b>
DALATA HOTEL GROUP PLC	EUR	17,914	81,687.84	0.09
GLANBIA PLC	EUR	49,559	676,975.94	0.74
UNIPHAR - REGISTERED SHS	EUR	67,047	200,805.77	0.22
<b>Italy</b>			<b>15,060,131.44</b>	<b>16.41</b>
A2A SPA	EUR	346,184	579,685.11	0.63
ANIMA HOLDING	EUR	16,799	56,276.65	0.06
ARNOLDO MONDADORI EDITORE SPA	EUR	186,040	370,591.68	0.40
ASCOPIAVE	EUR	21,622	51,136.03	0.06
AUTOGRILL SPA	EUR	68,199	437,496.59	0.48
AZIMUT HOLDING SPA	EUR	25,522	498,189.44	0.54
BANCA GENERALI SPA	EUR	19,106	597,062.50	0.65
BANCA IFIS SPA	EUR	6,241	89,620.76	0.10
BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	122,823	281,755.96	0.31
BANCA POPOLARE DI SONDRIO	EUR	115,127	435,410.31	0.47
BANCO BPM REG SHS	EUR	284,677	1,195,643.40	1.30
BFF BANK S.P.A	EUR	43,681	438,994.05	0.48
BPER BANCA SPA	EUR	230,559	635,190.05	0.69
BREMBO SPA	EUR	32,677	438,525.34	0.48
BRUNELLO CUCINELLI	EUR	9,382	751,498.20	0.82
BUZZI SPA	EUR	21,594	497,093.88	0.54
DE LONGHI SPA	EUR	22,626	446,410.98	0.49
ENAV SPA	EUR	126,348	494,020.68	0.54
ERG SPA	EUR	18,446	479,964.92	0.52
FOPE S.P.A.	EUR	150	4,800.00	0.01
HERA SPA	EUR	193,956	526,396.58	0.57
ILLIMITY BANK SPA - BEARER SHS	EUR	9,048	57,183.36	0.06
INTERPUMP GROUP	EUR	13,883	692,206.38	0.75
ITALGAS SPA PREFERENTIAL SHARE	EUR	130,456	701,201.00	0.76
IVECO GROUP N.V.	EUR	54,136	430,814.29	0.47
LU VE SPA	EUR	2,150	65,575.00	0.07

## LUX IM – ESG Small-Mid Cap Euro Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MAIRE TECNIMONT	EUR	19,134	65,897.50	0.07
OVS	EUR	37,143	92,188.93	0.10
PIAGGIO AND C SPA	EUR	96,122	364,879.11	0.40
PIRELLI & C.SPA	EUR	91,366	410,964.27	0.45
REPLY SPA	EUR	5,131	524,901.30	0.57
SAIPEM SPA	EUR	245,900	305,407.80	0.33
SECO SPA	EUR	34,820	176,363.30	0.19
SOL	EUR	17,838	463,788.00	0.51
TECHNICAL PUBLICATIONS SERVICES SPA-REG	EUR	250	1,375.00	0.00
TECHNOPR REG SHS	EUR	33,390	239,072.40	0.26
UGF	EUR	108,121	526,549.27	0.57
WEBUILD - AZ NOM POST RAGGRUPPAMENT	EUR	147,752	249,257.62	0.27
ZIGNAGO VETRO SPA	EUR	24,855	386,743.80	0.42
<b>Luxembourg</b>			<b>2,107,297.99</b>	<b>2.30</b>
APERAM PREFERENTIAL SHARE	EUR	15,453	468,534.96	0.51
BEFESA SA	EUR	11,036	373,458.24	0.41
INPOST SA	EUR	47,510	462,842.42	0.50
SES GLOBAL CERT.GC FID.DEP.REC(1-A-SHS)	EUR	98,787	544,810.31	0.59
SUSE SA	EUR	20,082	257,652.06	0.28
<b>Netherlands</b>			<b>9,250,817.48</b>	<b>10.08</b>
AALBERTS N.V.	EUR	19,722	747,069.36	0.81
ADVANCED METALLURGICAL GROUP NV	EUR	6,323	297,750.07	0.32
ALFEN NV	EUR	6,275	368,970.00	0.40
ARCADIS	EUR	14,870	559,409.40	0.61
ARISTON HOLDING N.V.	EUR	20,674	197,540.07	0.22
ASR NEDERLAND NV	EUR	27,017	1,089,595.61	1.19
BASIC-FIT NV	EUR	12,057	420,548.16	0.46
BESI REG SHS	EUR	11,428	1,115,144.24	1.22
BRUNEL INTERNATIONAL N.V	EUR	5,154	61,848.00	0.07
CORBION	EUR	16,094	356,643.04	0.39
FUGRO -- BEARER AND REG SHS	EUR	23,224	329,084.08	0.36
KONINKLIJKE BAM GROEP NV	EUR	26,614	47,106.78	0.05
KONINKLIJKE VOPAK	EUR	15,682	509,351.36	0.56
ORDINA	EUR	12,403	70,325.01	0.08
PHARMING GROUP NV	EUR	49,648	53,421.25	0.06
REDCARE PHARMACY N.V.	EUR	3,201	301,406.16	0.33
SBM OFFSHORE NV	EUR	36,989	460,513.05	0.50
SIGNIFY NV	EUR	26,564	672,600.48	0.73
TECHNIP ENER --- BEARER AND REG SHS	EUR	33,564	673,629.48	0.73
TKH GROUP N.V.	EUR	9,424	422,760.64	0.46
VAN LANSCH KEMP - CERT. OF SHS	EUR	14,493	433,340.70	0.47
WERELDHAVE NV	EUR	4,538	62,760.54	0.07
<b>Portugal</b>			<b>646,836.16</b>	<b>0.71</b>
BCP SHARES FROM REVERSE SPLIT	EUR	2,016,567	441,224.86	0.48
CTT-CORREIOS DE PORTUGAL S.A.	EUR	16,248	56,786.76	0.06
MOTA ENGIL SGPS SA	EUR	27,639	62,049.56	0.07
NAVIGATOR COMP	EUR	28,010	86,774.98	0.09
<b>Spain</b>			<b>8,854,954.88</b>	<b>9.65</b>
ACERINOX REG SHS	EUR	55,408	546,987.78	0.60
APPLUS SERVICES S.A.	EUR	42,169	393,015.08	0.43
BANCO SABADELL PREFERENTIAL SHARE	EUR	1,188,102	1,242,754.69	1.35
BANKINTER SA REG SHS	EUR	139,024	774,641.73	0.84
CIE AUTOMOTIVE SA	EUR	18,331	507,768.70	0.55
EBRO FOODS SA	EUR	29,163	472,440.60	0.51
FAES FARMA SA	EUR	136,674	430,523.10	0.47
FLUIDRA SA	EUR	24,802	435,523.12	0.47



## LUX IM – ESG Small-Mid Cap Euro Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
INDRA SISTEMAS SA	EUR	46,418	528,701.02	0.58
INMOBILIARIA COLONIAL SA	EUR	98,944	545,676.16	0.59
MAPFRE REG-SHS	EUR	305,367	551,187.44	0.60
MELIA HOTELS	EUR	12,125	76,630.00	0.08
MERLIN PROPERTIES SOCIMI S.A.	EUR	87,071	671,317.41	0.73
SACYR SA	EUR	19,465	60,263.64	0.07
UNICAJA BANCO	EUR	472,908	452,809.41	0.49
VIDRALA SA	EUR	5,225	446,215.00	0.49
VISCOFAN SA	EUR	11,496	718,500.00	0.78
<b>United Kingdom</b>			<b>309,563.50</b>	<b>0.34</b>
ALLFUNDS GROUP PLC	EUR	54,790	309,563.50	0.34
<b>Bonds</b>			<b>1,666,773.50</b>	<b>1.82</b>
<b>Italy</b>			<b>1,666,773.50</b>	<b>1.82</b>
ITALY 0.00 20-24 15/01S	EUR	1,700,000	1,666,773.50	1.82
<b>Rights</b>			<b>4,057.18</b>	<b>0.00</b>
<b>Belgium</b>			<b>2,461.05</b>	<b>0.00</b>
AEDIFICA SA 29.06.23 RIGHT	EUR	11,141	2,461.05	0.00
<b>Spain</b>			<b>1,596.13</b>	<b>0.00</b>
SACYR SA 04.07.23 RIGHT	EUR	19,465	1,596.13	0.00
<b>Other transferable securities</b>			<b>0.01</b>	<b>0.00</b>
<b>Warrants</b>			<b>0.01</b>	<b>0.00</b>
<b>Italy</b>			<b>0.01</b>	<b>0.00</b>
ICF 15.05.23 WAR	EUR	49	0.01	0.00
WEBUILD 31.08.30 WAR	EUR	12,221	-	0.00
<b>Total securities portfolio</b>			<b>91,230,577.27</b>	<b>99.44</b>

## **LUX IM – Morgan Stanley Global Infrastructure Equities Fund**

# LUX IM – Morgan Stanley Global Infrastructure Equities Fund

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## Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>163,103,512.96</b>
Securities portfolio at market value	155,128,185.41
<i>Cost price</i>	<i>155,268,847.12</i>
Cash at banks and liquidities	6,269,232.89
Receivable for investments sold	747,715.76
Receivable on subscriptions	342,729.36
Dividends receivable on securities portfolio	590,526.61
Interests receivable, net	25,122.93
<b>Liabilities</b>	<b>1,832,646.30</b>
Payable on investments purchased	218,804.53
Payable on redemptions	757,394.76
Management fees payable	657,898.93
Depository fees payable	8,706.85
Administration fees payable	165,481.23
Other liabilities	24,360.00
<b>Net asset value</b>	<b>161,270,866.66</b>

# LUX IM – Morgan Stanley Global Infrastructure Equities Fund

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>161,270,866.66</b>	<b>173,333,174.51</b>	<b>141,041,854.02</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		1,202.158	-	-
Net asset value per share	EUR	113.24	-	-
<b>B - EUR - Capitalisation</b>				
Number of shares		1,456.150	1,456.150	1,456.150
Net asset value per share	EUR	109.71	110.90	116.49
<b>C - EUR - Capitalisation</b>				
Number of shares		429.040	429.040	446.917
Net asset value per share	EUR	131.55	133.84	142.38
<b>DI - EUR - Capitalisation</b>				
Number of shares		697,911.338	747,317.276	546,420.207
Net asset value per share	EUR	131.48	133.66	141.99
<b>E - EUR - Capitalisation</b>				
Number of shares		429,214.420	460,164.832	387,530.567
Net asset value per share	EUR	143.20	144.79	152.15
<b>F - EUR - Capitalisation</b>				
Number of shares		4,455.387	4,620.686	3,638.790
Net asset value per share	EUR	152.19	153.56	160.79
<b>H - EUR - Capitalisation</b>				
Number of shares		67,468.685	56,021.984	33,208.498
Net asset value per share	EUR	103.96	105.14	110.61

# LUX IM – Morgan Stanley Global Infrastructure Equities Fund

## Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	1,202.158	0.000	1,202.158
B - EUR - Capitalisation	1,456.150	0.000	0.000	1,456.150
C - EUR - Capitalisation	429.040	0.000	0.000	429.040
DI - EUR - Capitalisation	747,317.276	66,388.960	115,794.898	697,911.338
E - EUR - Capitalisation	460,164.832	22,178.138	53,128.550	429,214.420
F - EUR - Capitalisation	4,620.686	502.673	667.972	4,455.387
H - EUR - Capitalisation	56,021.984	41,961.177	30,514.476	67,468.685

# LUX IM – Morgan Stanley Global Infrastructure Equities Fund

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>155,128,185.41</b>	<b>96.19</b>
<b>Shares</b>			<b>155,128,185.41</b>	<b>96.19</b>
<b>Australia</b>			<b>4,482,276.68</b>	<b>2.78</b>
TRANSURBAN GROUP	AUD	515,855	4,482,276.68	2.78
<b>Bermuda</b>			<b>9,833,064.92</b>	<b>6.10</b>
CHINA GAS HOLDINGS LTD	HKD	9,339,000	9,833,064.92	6.10
<b>Canada</b>			<b>23,860,712.47</b>	<b>14.80</b>
ENBRIDGE INC	CAD	188,248	6,397,809.20	3.97
GFL ENVIRONMENTAL INC	USD	270,035	9,473,607.02	5.87
KEYERA	CAD	24,494	514,617.64	0.32
PEMBINA PIPELINE CORP	CAD	139,893	3,989,323.83	2.47
TC ENERGY - REG SHS	CAD	95,194	3,485,354.78	2.16
<b>France</b>			<b>9,756,282.56</b>	<b>6.05</b>
AEROPORTS DE PARIS-ADP-	EUR	4,078	541,558.40	0.34
GETLINK ACT	EUR	68,526	1,075,858.20	0.67
VINCI SA	EUR	77,058	8,138,865.96	5.05
<b>Italy</b>			<b>8,754,138.53</b>	<b>5.43</b>
INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	564,909	6,778,908.00	4.20
SNAM SPA	EUR	35,123	167,571.83	0.10
TERNA SPA	EUR	233,608	1,807,658.70	1.12
<b>Mexico</b>			<b>4,203,579.67</b>	<b>2.61</b>
ASUR -B-	MXN	68,015	1,731,185.52	1.07
GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	MXN	151,635	2,472,394.15	1.53
<b>Netherlands</b>			<b>2,783,307.96</b>	<b>1.73</b>
FERROVIAL INTERNATIONAL SE	EUR	97,047	2,783,307.96	1.73
<b>New Zealand</b>			<b>839,831.19</b>	<b>0.52</b>
AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	175,343	839,831.19	0.52
<b>Spain</b>			<b>10,329,456.93</b>	<b>6.41</b>
AENA SME SA	EUR	19,310	2,854,018.00	1.77
CELLNEX TELECOM SA	EUR	116,214	4,251,108.12	2.64
EDP RENOVAVEIS SA	EUR	39,379	715,516.43	0.44
IBERDROLA SA	EUR	211,625	2,508,814.38	1.56
<b>Switzerland</b>			<b>1,351,131.86</b>	<b>0.84</b>
FLUGHAFEN ZUERICH AG	CHF	7,088	1,351,131.86	0.84
<b>United Kingdom</b>			<b>11,031,050.57</b>	<b>6.84</b>
NATIONAL GRID PLC	GBP	592,754	7,129,945.56	4.42
PENNON GROUP --- REG SHS	GBP	151,279	1,256,933.11	0.78
SEVERN TRENT PLC	GBP	87,998	2,644,171.90	1.64
<b>United States of America</b>			<b>67,903,352.07</b>	<b>42.11</b>
AMERICAN WATER WORKS CO INC	USD	27,670	3,569,642.19	2.21
AMERICAN ELECTRIC POWER CO INC	USD	32,305	2,470,234.01	1.53
AMERICAN TOWER CORP	USD	43,785	7,750,087.75	4.81
ATMOS ENERGY CORP	USD	23,065	2,450,861.46	1.52
CENTERPOINT ENERGY	USD	146,841	3,873,144.62	2.40
CHENIERE ENERGY INC	USD	33,525	4,655,659.87	2.89
CROWN CASTLE INC	USD	28,260	2,960,830.97	1.84
EDISON INTERNATIONAL	USD	50,312	3,168,383.01	1.96
EVERSOURCE ENERGY	USD	58,531	3,747,790.16	2.32
EXELON CORP	USD	125,503	4,623,157.76	2.87
KINDER MORGAN INC	USD	67,788	1,070,811.96	0.66

# LUX IM – Morgan Stanley Global Infrastructure Equities Fund

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
NISOURCE	USD	126,183	3,148,635.82	1.95
ONEOK INC (NEW)	USD	38,984	2,201,521.02	1.37
PG AND E CORP	USD	226,390	3,549,136.52	2.20
REPUBLIC SERVICES -A-	USD	15,043	2,092,218.32	1.30
SBA COMMUNICATIONS -A	USD	15,114	3,188,119.13	1.98
SEMPRA ENERGY	USD	47,497	6,320,283.17	3.92
TARGA RESOURCES CORP	USD	47,710	3,295,466.87	2.04
WILLIAMS COS INC	USD	126,102	3,767,367.46	2.34
<b>Total securities portfolio</b>			<b>155,128,185.41</b>	<b>96.19</b>

## **LUX IM – ESG Sycomore European Equities**



## LUX IM – ESG Sycomore European Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>247,831,423.67</b>
Securities portfolio at market value	237,089,569.78
<i>Cost price</i>	223,070,387.06
Cash at banks and liquidities	9,307,062.59
Receivable for investments sold	428,957.20
Receivable on subscriptions	961,212.32
Dividends receivable on securities portfolio	32,083.80
Interests receivable, net	12,537.98
<b>Liabilities</b>	<b>2,458,326.44</b>
Payable on investments purchased	491,251.34
Payable on redemptions	1,115,662.87
Management fees payable	607,148.88
Depository fees payable	11,207.70
Administration fees payable	213,013.08
Interests payable, net	39.41
Other liabilities	20,003.16
<b>Net asset value</b>	<b>245,373,097.23</b>

## LUX IM – ESG Sycomore European Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>245,373,097.23</b>	<b>182,560,823.09</b>	<b>343,826,622.24</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		278,264.843	260,225.933	218,711.562
Net asset value per share	EUR	116.41	108.09	127.66
<b>C - EUR - Capitalisation</b>				
Number of shares		-	-	0.008
Net asset value per share	EUR	-	-	133.75
<b>E - EUR - Capitalisation</b>				
Number of shares		350,291.010	313,424.000	1,936,349.650
Net asset value per share	EUR	129.34	119.45	139.55
<b>E2 - EUR - Capitalisation</b>				
Number of shares		1,293,142.114	1,150,620.789	-
Net asset value per share	EUR	109.68	101.29	-
<b>F - EUR - Capitalisation</b>				
Number of shares		723.538	740.800	509.235
Net asset value per share	EUR	130.84	120.58	140.30
<b>H - EUR - Capitalisation</b>				
Number of shares		224,671.525	3,426.086	368,711.549
Net asset value per share	EUR	114.63	105.90	123.73

## LUX IM – ESG Sycomore European Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	260,225.933	47,169.016	29,130.106	278,264.843
E - EUR - Capitalisation	313,424.000	100,113.167	63,246.157	350,291.010
E2 - EUR - Capitalisation	1,150,620.789	353,151.657	210,630.332	1,293,142.114
F - EUR - Capitalisation	740.800	260.679	277.941	723.538
H - EUR - Capitalisation	3,426.086	231,786.369	10,540.930	224,671.525

## LUX IM – ESG Sycomore European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>214,874,457.55</b>	<b>87.57</b>
<b>Shares</b>			<b>214,874,457.55</b>	<b>87.57</b>
<b>Belgium</b>			<b>6,022,679.46</b>	<b>2.45</b>
KBC GROUP SA	EUR	95,811	6,022,679.46	2.45
<b>Denmark</b>			<b>10,966,841.81</b>	<b>4.47</b>
COLOPLAST -B-	DKK	23,522	2,643,105.89	1.08
NOVO NORDISK	DKK	42,153	6,038,514.89	2.46
ORSTED	DKK	26,303	2,285,221.03	0.93
<b>Finland</b>			<b>4,657,040.35</b>	<b>1.90</b>
NESTE	EUR	133,631	4,657,040.35	1.90
<b>France</b>			<b>68,966,183.24</b>	<b>28.11</b>
AIR LIQUIDE SA	EUR	35,321	5,764,387.20	2.35
AMUNDI SA	EUR	39,997	2,157,838.15	0.88
AXA SA	EUR	208,734	5,581,547.16	2.27
BUREAU VERITAS SA	EUR	133,477	3,302,220.98	1.35
CAPGEMINI SE	EUR	34,065	5,782,533.75	2.36
CIE DE SAINT-GOBAIN	EUR	91,822	5,054,801.10	2.06
CIE GENERALE DES ETABLISSEMENTS MICHELIN	EUR	110,839	2,973,810.37	1.21
HERMES INTERNATIONAL SA	EUR	1,651	3,239,262.00	1.32
L'OREAL SA	EUR	16,441	6,900,287.70	2.81
LEGRAND SA	EUR	34,821	3,091,408.38	1.26
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	11,784	10,075,320.00	4.11
SCHNEIDER ELECTRIC SE	EUR	26,381	4,299,575.38	1.75
SOCIETE GENERALE SA	EUR	123,264	2,902,867.20	1.18
VEOLIA ENVIRONNEMENT SA	EUR	195,852	5,617,035.36	2.29
WORLDLINE SA	EUR	66,189	2,223,288.51	0.91
<b>Germany</b>			<b>27,564,362.30</b>	<b>11.23</b>
CARL ZEISS MEDITEC AG	EUR	13,296	1,285,191.36	0.52
DEUTSCHE TELEKOM AG REG SHS	EUR	197,916	3,944,465.88	1.61
MERCK KGAA	EUR	20,577	3,078,319.20	1.25
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	11,331	3,837,809.70	1.56
NEMETSCHEK	EUR	9,177	622,384.14	0.25
SAP AG	EUR	29,396	3,626,878.48	1.48
SIEMENS AG REG SHS	EUR	27,376	4,122,278.08	1.68
SIEMENS HEALTHINEERS	EUR	88,279	4,465,151.82	1.82
SYMRISE AG	EUR	27,426	2,581,883.64	1.05
<b>Ireland</b>			<b>3,378,021.00</b>	<b>1.38</b>
SMURFIT KAPPA PLC	EUR	111,855	3,378,021.00	1.38
<b>Italy</b>			<b>7,256,723.64</b>	<b>2.96</b>
ENEL SPA	EUR	358,985	2,203,090.95	0.90
INTESA SANPAOLO	EUR	1,438,409	3,432,043.87	1.40
TECHNOGYM SPA (ITA)	EUR	190,663	1,621,588.82	0.66
<b>Netherlands</b>			<b>18,614,936.51</b>	<b>7.59</b>
ASM INTERNATIONAL NV	EUR	6,273	2,410,086.60	0.98
ASML HOLDING NV	EUR	8,770	5,861,868.00	2.39
ASR NEDERLAND NV	EUR	22,626	912,506.58	0.37
EURONEXT NV	EUR	21,347	1,334,187.50	0.54
KONINKLIJKE KPN NV	EUR	2,475,929	8,096,287.83	3.30
<b>Portugal</b>			<b>3,608,237.71</b>	<b>1.47</b>
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	EUR	807,935	3,608,237.71	1.47

## LUX IM – ESG Sycomore European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Spain</b>			<b>12,700,896.77</b>	<b>5.18</b>
BANCO SANTANDER SA REG SHS	EUR	2,485,316	8,304,683.41	3.38
IBERDROLA SA	EUR	370,832	4,396,213.36	1.79
<b>Sweden</b>			<b>3,021,190.92</b>	<b>1.23</b>
BOLIDEN --- REGISTERED SHS	SEK	115,637	3,021,190.92	1.23
<b>Switzerland</b>			<b>24,056,550.85</b>	<b>9.80</b>
ALCON - REG SHS	CHF	26,884	1,997,584.68	0.81
DSM FIRMENICH	EUR	26,485	2,643,732.70	1.08
NESTLE SA PREFERENTIAL SHARE	CHF	62,557	6,847,455.41	2.79
ROCHE HOLDING LTD	CHF	29,062	8,128,315.32	3.31
SIKA - REG SHS	CHF	5,637	1,425,408.48	0.58
SONOVA HOLDING REG SHS	CHF	12,571	3,014,054.26	1.23
<b>United Kingdom</b>			<b>21,054,558.85</b>	<b>8.58</b>
ASTRAZENECA PLC	GBP	58,208	7,578,945.34	3.09
CFD UNILEVER - REGISTERED SHS	GBP	98,327	4,654,566.26	1.90
COMPASS GROUP	GBP	103,723	2,635,894.77	1.07
PRUDENTIAL PLC	GBP	230,891	2,897,676.03	1.18
RELX PLC	GBP	108,945	3,287,476.45	1.34
<b>United States of America</b>			<b>3,006,234.14</b>	<b>1.23</b>
AUTOLIV SWEDISH DEPOSIT RECEIPS	SEK	38,540	3,006,234.14	1.23
<b>Undertakings for Collective Investment</b>			<b>22,215,112.23</b>	<b>9.05</b>
<b>Shares/Units in investment funds</b>			<b>22,215,112.23</b>	<b>9.05</b>
<b>Equity funds</b>			<b>21,322,962.23</b>	<b>8.69</b>
GENERALI INVESTMENTS SICAV SRI AGEING POPULATION -BX- EUR CAP	EUR	136,890	21,322,962.23	8.69
<b>Mixed funds</b>			<b>892,150.00</b>	<b>0.36</b>
SYCOMORE FUND SICAV SYCOMORE GLOBAL E EUR CAP	EUR	10,000	892,150.00	0.36
<b>Total securities portfolio</b>			<b>237,089,569.78</b>	<b>96.62</b>

## **LUX IM – ESG Pictet Future Trends**

## LUX IM – ESG Pictet Future Trends

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>810,592,278.57</b>
Securities portfolio at market value	771,882,801.39
<i>Cost price</i>	675,176,670.01
Cash at banks and liquidities	35,144,445.00
Receivable on subscriptions	2,920,926.21
Dividends receivable on securities portfolio	595,754.98
Interests receivable, net	48,350.99
<b>Liabilities</b>	<b>5,740,021.80</b>
Payable on redemptions	1,695,897.63
Management fees payable	3,147,495.20
Depositary fees payable	40,384.95
Administration fees payable	767,549.71
Interests payable, net	302.76
Other liabilities	88,391.55
<b>Net asset value</b>	<b>804,852,256.77</b>

## LUX IM – ESG Pictet Future Trends

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>804,852,256.77</b>	<b>767,009,933.72</b>	<b>1,025,291,821.95</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		524.180	524.180	524.180
Net asset value per share	EUR	91.28	85.03	109.84
<b>DI - EUR - Capitalisation</b>				
Number of shares		4,373,575.284	4,232,860.333	3,618,805.422
Net asset value per share	EUR	115.00	107.73	140.77
<b>E - EUR - Capitalisation</b>				
Number of shares		1,869,431.004	1,916,898.134	3,119,421.586
Net asset value per share	EUR	124.34	115.86	149.75
<b>E2 - EUR - Capitalisation</b>				
Number of shares		354,802.462	580,179.623	-
Net asset value per share	EUR	107.19	99.88	-
<b>F - EUR - Capitalisation</b>				
Number of shares		39,372.205	37,702.885	30,431.240
Net asset value per share	EUR	129.25	120.18	154.69
<b>H - EUR - Capitalisation</b>				
Number of shares		222,313.441	239,513.023	308,856.163
Net asset value per share	EUR	118.19	110.15	142.44



## LUX IM – ESG Pictet Future Trends

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	524.180	0.000	0.000	524.180
<b>DI - EUR - Capitalisation</b>	4,232,860.333	412,130.892	271,415.941	4,373,575.284
<b>E - EUR - Capitalisation</b>	1,916,898.134	128,825.618	176,292.748	1,869,431.004
<b>E2 - EUR - Capitalisation</b>	580,179.623	79,288.992	304,666.153	354,802.462
<b>F - EUR - Capitalisation</b>	37,702.885	4,668.713	2,999.393	39,372.205
<b>H - EUR - Capitalisation</b>	239,513.023	8,178.302	25,377.884	222,313.441

## LUX IM – ESG Pictet Future Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>695,564,884.07</b>	<b>86.42</b>
<b>Shares</b>			<b>695,564,884.07</b>	<b>86.42</b>
<b>Canada</b>			<b>3,588,529.41</b>	<b>0.45</b>
XENON PHARMA --- REG SHS	USD	101,675	3,588,529.41	0.45
<b>Cayman Islands</b>			<b>9,442,813.38</b>	<b>1.17</b>
TENCENT HOLDINGS LTD	HKD	242,600	9,442,813.38	1.17
<b>Denmark</b>			<b>17,169,076.62</b>	<b>2.13</b>
NOVO NORDISK	DKK	119,852	17,169,076.62	2.13
<b>France</b>			<b>49,754,863.30</b>	<b>6.18</b>
ESSILORLUXOTTICA SA	EUR	61,966	10,453,664.20	1.30
HERMES INTERNATIONAL SA	EUR	7,258	14,240,196.00	1.77
L'OREAL SA	EUR	8,779	3,684,546.30	0.46
SCHNEIDER ELECTRIC SE	EUR	131,160	21,376,456.80	2.66
<b>Germany</b>			<b>17,319,862.18</b>	<b>2.15</b>
SIEMENS AG REG SHS	EUR	115,021	17,319,862.18	2.15
<b>Ireland</b>			<b>19,402,194.08</b>	<b>2.41</b>
ALLEGION PLC	USD	176,669	19,402,194.08	2.41
<b>Japan</b>			<b>5,907,420.89</b>	<b>0.73</b>
PERSOL HOLDINGS CO LTD	JPY	359,100	5,907,420.89	0.73
<b>Jersey</b>			<b>15,543,447.69</b>	<b>1.93</b>
FERGUSON PLC	USD	108,393	15,543,447.69	1.93
<b>Netherlands</b>			<b>41,107,730.47</b>	<b>5.11</b>
ARGENX - SHS ADR REPR 1 SH	USD	11,827	4,159,680.32	0.52
ASML HOLDING NV	EUR	29,165	19,493,886.00	2.42
NXP SEMICONDUCTORS N.V.	USD	95,139	17,454,164.15	2.17
<b>Singapore</b>			<b>6,906,974.90</b>	<b>0.86</b>
DBS GROUP HOLDINGS	SGD	323,100	6,906,974.90	0.86
<b>Sweden</b>			<b>8,730,110.67</b>	<b>1.08</b>
HEXAGON --- REG SHS -B-	SEK	792,686	8,730,110.67	1.08
<b>Switzerland</b>			<b>26,680,837.35</b>	<b>3.31</b>
GARMIN	USD	95,065	9,045,078.75	1.12
GIVAUDAN SA REG.SHS	CHF	4,762	14,176,797.71	1.76
SIKA - REG SHS	CHF	13,679	3,458,960.89	0.43
<b>Taiwan</b>			<b>14,752,769.40</b>	<b>1.83</b>
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	159,614	14,752,769.40	1.83
<b>United States of America</b>			<b>459,258,253.73</b>	<b>57.06</b>
ADOBE INC	USD	16,697	7,418,384.25	0.92
APPLIED MATERIALS INC	USD	92,804	12,292,897.02	1.53
ASGN - REG SHS	USD	107,611	7,453,755.45	0.93
BOSTON SCIENTIF CORP	USD	378,036	18,501,665.46	2.30
CYTOKINETICS INC	USD	122,477	3,683,814.80	0.46
DEERE AND CO	USD	19,455	7,176,113.93	0.89
ESTEE LAUDER COMPANIES INC -A-	USD	19,672	3,478,394.78	0.43
FIDELITY NATIONAL INFO SERVICES INC	USD	209,661	10,189,888.52	1.27
FIDL NAT FINANCL-A FNF GROUP	USD	408,767	13,529,836.69	1.68
FORTINET	USD	174,119	12,007,710.62	1.49
IDEX CORP	USD	65,589	12,862,395.34	1.60
IDEXX LABS CORP	USD	36,316	16,492,536.93	2.05
INTUIT	USD	8,846	3,703,158.12	0.46

## LUX IM – ESG Pictet Future Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
KLA CORPORATION	USD	42,770	18,745,582.13	2.33
KORN FERRY	USD	161,056	7,309,902.67	0.91
MARRIOTT INTERNATIONAL -A-	USD	106,291	17,695,155.04	2.20
MICROSOFT CORP	USD	71,599	22,031,726.09	2.74
NEXTERA ENERGY	USD	296,196	19,806,245.82	2.46
ON SEMICONDUCTOR CORP	USD	138,640	11,724,269.83	1.46
POOL CORP	USD	23,617	8,038,694.53	1.00
QUEST DIAGNOSTICS	USD	119,046	15,431,099.27	1.92
REPUBLIC SERVICES -A-	USD	138,919	19,321,204.35	2.40
ROPER TECHNOLOGIES	USD	44,114	19,290,075.60	2.40
SALESFORCE INC	USD	93,734	18,114,933.76	2.25
SYNOPSYS	USD	43,251	16,996,926.02	2.11
THERMO FISHER SCIENT SHS	USD	60,006	28,347,785.59	3.52
TOPBUILD	USD	64,456	15,553,262.10	1.93
TORO CO	USD	179,014	16,307,479.14	2.03
UNITEDHEALTH GROUP INC	USD	72,823	31,864,618.74	3.96
VISA INC -A-	USD	149,435	32,158,340.63	4.00
ZEBRA TECHNOLOGIES -A-	USD	44,245	11,730,400.51	1.46
<b>Undertakings for Collective Investment</b>			<b>76,317,917.32</b>	<b>9.48</b>
<b>Shares/Units in investment funds</b>			<b>76,317,917.32</b>	<b>9.48</b>
<b>Equity funds</b>			<b>76,317,917.32</b>	<b>9.48</b>
PICTET GLOBAL THEM OPP -P- EUR CAP	EUR	473,025	76,317,917.32	9.48
<b>Total securities portfolio</b>			<b>771,882,801.39</b>	<b>95.90</b>

## **LUX IM – Focus Italia**

## LUX IM – Focus Italia

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>67,125,448.35</b>
Securities portfolio at market value	62,904,939.21
<i>Cost price</i>	<i>64,103,527.27</i>
Cash at banks and liquidities	3,642,256.11
Amount due from broker/counterparty	271,690.94
Receivable on subscriptions	224,717.21
Dividends receivable on securities portfolio	68,084.87
Interests receivable, net	13,760.01
<b>Liabilities</b>	<b>719,570.96</b>
Amount due to broker/counterparty	20,100.00
Payable on investments purchased	14,523.00
Payable on redemptions	280,743.97
Net unrealised depreciation on financial futures	16,600.00
Management fees payable	307,889.87
Depository fees payable	3,411.11
Administration fees payable	64,831.13
Other liabilities	11,471.88
<b>Net asset value</b>	<b>66,405,877.39</b>

## LUX IM – Focus Italia

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>66,405,877.39</b>	<b>60,645,750.95</b>	<b>69,053,608.67</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		467,533.339	457,458.894	459,513.064
Net asset value per share	EUR	122.11	115.08	134.72
<b>E - EUR - Capitalisation</b>				
Number of shares		85,172.687	77,469.277	57,011.775
Net asset value per share	EUR	101.26	94.92	109.92
<b>F - EUR - Capitalisation</b>				
Number of shares		5,271.248	5,268.038	4,750.140
Net asset value per share	EUR	131.45	122.96	141.81
<b>H - EUR - Capitalisation</b>				
Number of shares		-	-	1,860.188
Net asset value per share	EUR	-	-	112.39

## LUX IM – Focus Italia

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	457,458.894	52,105.952	42,031.507	467,533.339
E - EUR - Capitalisation	77,469.277	15,742.228	8,038.818	85,172.687
F - EUR - Capitalisation	5,268.038	149.223	146.013	5,271.248

## LUX IM – Focus Italia

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>62,870,739.21</b>	<b>94.68</b>
Shares			<b>62,870,739.21</b>	<b>94.68</b>
Italy			<b>55,380,356.21</b>	<b>83.40</b>
A2A SPA	EUR	280,000	468,860.00	0.71
AMPLIFON SPA	EUR	46,990	1,562,417.50	2.35
ANIMA HOLDING	EUR	100,000	335,000.00	0.50
AQUAFIL	EUR	66,719	245,192.33	0.37
ARNOLDO MONDADORI EDITORE SPA	EUR	657,393	1,309,526.86	1.97
BANCA MEDIOLANUM	EUR	100,000	822,600.00	1.24
BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	345,710	793,058.74	1.19
BANCA POPOLARE DI SONDRIO	EUR	297,811	1,126,321.20	1.70
BANCO BPM REG SHS	EUR	236,000	991,200.00	1.49
BFF BANK S.P.A	EUR	55,000	552,750.00	0.83
BRUNELLO CUCINELLI	EUR	5,000	400,500.00	0.60
CARELIndustr --- REG SHS	EUR	22,000	601,700.00	0.91
CIVITANAVI SYSTEMS	EUR	74,803	281,259.28	0.42
COMER INDUSTRIES S.P.A.	EUR	10,725	348,562.50	0.52
CY4GATE SPA	EUR	100,810	888,136.10	1.34
DANIELI (ORD)	EUR	37,000	812,150.00	1.22
DEFENCE TECH H --- REG SHS	EUR	20,000	86,000.00	0.13
DE LONGHI SPA	EUR	15,000	295,950.00	0.45
DIASORIN	EUR	15,978	1,480,201.92	2.23
DIGITAL VALUE SPA	EUR	11,610	689,634.00	1.04
DOBANK S.P.A.	EUR	150,000	627,000.00	0.94
EL.EN	EUR	103,000	1,100,040.00	1.66
ELICA S.P.A.	EUR	128,050	355,979.00	0.54
ENEL SPA	EUR	500,000	3,068,500.00	4.62
ENI SPA	EUR	30,000	386,640.00	0.58
ERG SPA	EUR	72,067	1,875,183.34	2.82
FERRETTI SPA	EUR	30,000	86,400.00	0.13
FINECOBANK	EUR	50,000	608,250.00	0.92
FINE FOODS NTM-REG SHS	EUR	100,273	792,156.70	1.19
INDUSTRIE DE NORA	EUR	47,200	907,656.00	1.37
INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	21,705	260,460.00	0.39
INTERPUMP GROUP	EUR	20,000	997,200.00	1.50
INTESA SANPAOLO	EUR	400,000	954,400.00	1.44
INTRED --- REG SHS	EUR	43,729	511,629.30	0.77
IREN S.P.A.	EUR	600,000	1,014,600.00	1.53
ITALIAN EXHIBITION GRP-REG SHS	EUR	17,070	42,675.00	0.06
IVECO GROUP N.V.	EUR	130,000	1,034,540.00	1.56
LABOMAR SPA	EUR	88,000	880,000.00	1.33
LU VE SPA	EUR	35,441	1,080,950.50	1.63
MATICA FINTEC SPA	EUR	156,600	286,578.00	0.43
MONCLER SPA	EUR	18,000	1,131,480.00	1.70
NEXI SPA	EUR	100,000	700,800.00	1.06
OMER --- REG SHS	EUR	117,059	339,471.10	0.51
OSAI AUTOMATION SYSTEM S.P.A.	EUR	179,499	500,802.21	0.75
PHARMANUTRA SPA	EUR	16,388	981,641.20	1.48
PIAGGIO AND C SPA	EUR	120,000	455,520.00	0.69
PRYSMIAN SPA	EUR	35,000	1,295,700.00	1.95
RAI WAY SPA	EUR	294,153	1,603,133.85	2.41
REPLY SPA	EUR	26,789	2,740,514.70	4.13
REWAY GROUP S.P.A.	EUR	50,500	214,625.00	0.32
SAES GETTERS	EUR	33,345	946,998.00	1.43
SAIPEM SPA	EUR	250,000	310,500.00	0.47



## LUX IM – Focus Italia

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SALCEF GROUP SPA	EUR	69,950	1,622,840.00	2.44
SECO SPA	EUR	170,935	865,785.78	1.30
SESA	EUR	15,750	1,775,025.00	2.67
SNAM SPA	EUR	302,500	1,443,227.50	2.17
SOMECE - REG SHS	EUR	10,602	327,601.80	0.49
TALEA GROUP S.P.A.	EUR	12,078	109,909.80	0.17
TECHNOGYM SPA (ITA)	EUR	91,000	773,955.00	1.17
TECHNOPR REG SHS	EUR	98,271	703,620.36	1.06
TELECOM ITALIA	EUR	3,975,000	1,023,960.00	1.54
THE IT SEA GROUP REG SHS	EUR	173,706	1,351,432.68	2.04
TINEXTA SPA	EUR	65,167	1,067,435.46	1.61
UNICREDIT SPA REG SHS	EUR	27,211	574,696.32	0.87
WEBUILD - AZ NOM POST RAGGRUPPAMENT	EUR	364,890	615,569.43	0.93
WIIT	EUR	46,531	942,252.75	1.42
<b>Luxembourg</b>			<b>667,250.00</b>	<b>1.00</b>
TENARIS SA - REG.SHS	EUR	50,000	667,250.00	1.00
<b>Netherlands</b>			<b>6,823,133.00</b>	<b>10.27</b>
ARISTON HOLDING N.V.	EUR	117,600	1,123,668.00	1.69
CNH INDUSTRIAL NV REG SHS	EUR	70,000	905,450.00	1.36
DAVIDE CAMPARI-MILANO N.V.	EUR	100,000	1,250,500.00	1.88
MFE-MEDIA --- REGISTERED SH	EUR	1,050,000	538,650.00	0.81
STELLANTIS N.V.-BEARER & REG SHS	EUR	40,000	640,800.00	0.96
STMICROELECTRONICS NV	EUR	53,000	2,364,065.00	3.56
<b>Other transferable securities</b>			<b>34,200.00</b>	<b>0.05</b>
<b>Shares</b>			<b>34,200.00</b>	<b>0.05</b>
<b>Italy</b>			<b>34,200.00</b>	<b>0.05</b>
YOLO GROUP S.P.A.	EUR	9,000	34,200.00	0.05
<b>Warrants</b>			-	<b>0.00</b>
<b>Italy</b>			-	<b>0.00</b>
WEBUILD 31.08.30 WAR	EUR	13,574	-	0.00
<b>Total securities portfolio</b>			<b>62,904,939.21</b>	<b>94.73</b>

## **LUX IM – Smart Industries**

## LUX IM – Smart Industries

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>14,097,963.56</b>
Securities portfolio at market value	11,865,859.45
<i>Cost price</i>	<i>11,412,879.14</i>
Cash at banks and liquidities	1,986,102.84
Amount due from broker/counterparty	144,938.25
Receivable on subscriptions	96,008.37
Interests receivable, net	5,054.65
<b>Liabilities</b>	<b>729,927.07</b>
Payable on investments purchased	664,257.52
Payable on redemptions	34,185.66
Management fees payable	16,688.01
Depositary fees payable	678.91
Administration fees payable	12,902.91
Other liabilities	1,214.06
<b>Net asset value</b>	<b>13,368,036.49</b>

## LUX IM – Smart Industries

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>13,368,036.49</b>	<b>19,154,861.23</b>	<b>34,229,121.60</b>
<b>E - EUR - Capitalisation</b>				
Number of shares		5,211.795	8,207.827	211,904.002
Net asset value per share	EUR	148.65	137.44	159.25
<b>E2 - EUR - Capitalisation</b>				
Number of shares		120,802.419	187,082.028	-
Net asset value per share	EUR	102.85	95.09	-
<b>H - EUR - Capitalisation</b>				
Number of shares		1,151.952	1,747.444	3,077.277
Net asset value per share	EUR	146.24	135.41	157.38

## LUX IM – Smart Industries

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
E - EUR - Capitalisation	8,207.827	4,019.806	7,015.838	5,211.795
E2 - EUR - Capitalisation	187,082.028	26,813.304	93,092.913	120,802.419
H - EUR - Capitalisation	1,747.444	0.000	595.492	1,151.952

## LUX IM – Smart Industries

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>11,865,859.45</b>	<b>88.76</b>
<b>Shares/Units in investment funds</b>			<b>11,865,859.45</b>	<b>88.76</b>
<b>Equity funds</b>			<b>6,679,333.27</b>	<b>49.96</b>
BNP PARIBAS EASY ECPI CIRCULAR ECO LEAD UCITS ETF EUR CAP	EUR	56,618	944,071.18	7.06
ISHARES SMART CITY INFR UCITS ETF USD CAP	USD	86,555	530,943.80	3.97
JSS SUSTAINABLE EQUITY - GREEN PLANET -I- EUR CAP	EUR	4,000	1,214,360.00	9.08
L&G CYBER SEC USD CAP	EUR	28,824	540,795.89	4.05
L&G ECOMMERCE LOGISTICS UCITS ETF USD CAP	EUR	63,334	876,669.23	6.56
LYXOR MSCI WORLD WATER UCITS ETF FCP -D EUR- DIS	EUR	18,000	1,016,298.00	7.60
UNIINDUSTRIE 4 0 FCP -I- EUR CAP	EUR	6,600	917,928.00	6.87
VARIOPARTNER MIV GLOBAL MEDTECH -I2- EUR CAP	EUR	85	223,574.29	1.67
WISDOM TREE ARTIFICIAL INTEL UCITS ETF USD CAP	EUR	8,274	414,692.88	3.10
<b>Other funds</b>			<b>5,186,526.18</b>	<b>38.80</b>
AMUNDI INDEX SOLUTIONS AMUNDI SMART FACT UCITS ETF EUR CAP	EUR	9,564	635,346.08	4.75
BNP PARIBAS EASY-ECPI GL ESGBLUE ECONOMY UCITS ETF EUR CAP	EUR	71,523	989,127.33	7.40
CANDRIAM EQT L ONCOLOGY IMPACT -I- USD CAP	USD	160	381,829.97	2.86
EDR FUND BIG DATA -N- USD CAP	USD	2,800	538,322.08	4.03
GO ROBO GL ROBOT AUTO-A-USD	EUR	30,267	641,357.73	4.80
JP MORGAN FD FTHEMATICS - GENETIC THERAPIES -C- USD CAP	USD	4,988	384,929.71	2.88
LG BATTERY VALUE-CHAIN UCITS ETF USD CAP	EUR	45,000	811,260.00	6.07
LYXOR ROBOTICS & AI UCITS ETF EUR CAP	EUR	27,028	804,353.28	6.02
<b>Total securities portfolio</b>			<b>11,865,859.45</b>	<b>88.76</b>

## **LUX IM – Global Emerging Markets Strategy**

## LUX IM – Global Emerging Markets Strategy

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### Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>34,918,034.30</b>
Securities portfolio at market value	30,704,683.28
<i>Cost price</i>	32,293,122.16
Cash at banks and liquidities	3,972,566.96
Amount due from broker/counterparty	7,864.46
Receivable on subscriptions	212,996.45
Interests receivable, net	19,923.15
<b>Liabilities</b>	<b>357,065.32</b>
Payable on redemptions	242,724.94
Management fees payable	60,749.94
Depositary fees payable	2,493.68
Administration fees payable	47,395.10
Other liabilities	3,701.66
<b>Net asset value</b>	<b>34,560,968.98</b>



## LUX IM – Global Emerging Markets Strategy

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>34,560,968.98</b>	<b>52,878,695.64</b>	<b>59,613,834.17</b>
<b>E - EUR - Capitalisation</b>				
Number of shares		5,062.949	335,861.237	544,654.891
Net asset value per share	EUR	93.61	92.13	109.24
<b>E2 - EUR - Capitalisation</b>				
Number of shares		331,514.783	216,727.231	-
Net asset value per share	EUR	102.82	101.21	-
<b>H - EUR - Capitalisation</b>				
Number of shares		-	-	1,061.734
Net asset value per share	EUR	-	-	108.54

## LUX IM – Global Emerging Markets Strategy

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>E - EUR - Capitalisation</b>	335,861.237	30,081.135	360,879.423	5,062.949
<b>E2 - EUR - Capitalisation</b>	216,727.231	240,318.421	125,530.869	331,514.783

## LUX IM – Global Emerging Markets Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>30,704,683.28</b>	<b>88.84</b>
<b>Shares/Units in investment funds</b>			<b>30,704,683.28</b>	<b>88.84</b>
<b>Equity funds</b>			<b>25,234,460.96</b>	<b>73.01</b>
AB FCP II FCP EMERGING MARKETS VALUE PORT I EUR CAP	EUR	39,373	1,971,783.51	5.71
ALLIANZ GLOBAL INVESTORS FD GEM EQ HIGH DIV USD CAP	USD	1,930	2,258,996.00	6.54
GOLDMAN SACHS EMERGING MKT EQUITY ESG PORT -I- EUR CAP	EUR	360,358	3,718,896.75	10.76
HSBC GLB INV FD EME MKTS EQ -I- USD CAP	USD	258,435	4,790,131.95	13.86
ISHARES III PLC MSCI ACC ETF USD CAP	EUR	70,589	2,244,377.26	6.49
JPM ETF IRL GLB EM RES ENH INDX EQ ESG	EUR	86,268	2,183,874.42	6.32
LYXOR ETF MSCI EME MKT FCP -A- CAP/DIS	EUR	145,618	1,586,653.73	4.59
NOMURA FD AMERICA CENT EMERG MK -F- USD CAP	USD	38,621	3,473,614.85	10.05
NORDEA 1 SICAV STABLE EMERGING MARKETS EQ FD -BI- EUR CAP	EUR	20,324	1,424,169.75	4.12
SPDR MSCI EMERGING MARKETS UCITS ETF USD CAP	EUR	30,876	1,581,962.74	4.58
<b>Mixed funds</b>			<b>1,210,088.15</b>	<b>3.50</b>
LYXOR MSCI CHINA ENTREPRISE UCITS ETF EUR CAP	EUR	14,555	1,210,088.15	3.50
<b>Other funds</b>			<b>4,260,134.17</b>	<b>12.33</b>
HSBC ETFS PLC - HSBC ASIA PACIFIC EX JAP USD CAP	EUR	113,165	1,528,859.15	4.42
XTRACKERS MSCI EMERGING MKTS UCITS -1C- USD CAP	EUR	59,413	2,731,275.02	7.90
<b>Total securities portfolio</b>			<b>30,704,683.28</b>	<b>88.84</b>

## **LUX IM – Global ESG**

## LUX IM – Global ESG

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### Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>132,669,735.43</b>
Securities portfolio at market value	116,118,078.14
<i>Cost price</i>	<i>110,500,125.53</i>
Cash at banks and liquidities	11,904,488.76
Amount due from broker/counterparty	4,105,454.67
Receivable on subscriptions	454,549.77
Net unrealised appreciation on financial futures	53,528.95
Interests receivable, net	33,635.14
<b>Liabilities</b>	<b>622,275.02</b>
Payable on redemptions	308,774.88
Management fees payable	165,904.01
Depositary fees payable	6,807.34
Administration fees payable	129,379.50
Other liabilities	11,409.29
<b>Net asset value</b>	<b>132,047,460.41</b>

## LUX IM – Global ESG

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>132,047,460.41</b>	<b>154,491,771.19</b>	<b>119,625,437.65</b>
<b>E - EUR - Capitalisation</b>				
Number of shares		5,100.561	23,444.433	818,906.572
Net asset value per share	EUR	137.13	125.61	144.61
<b>E2 - EUR - Capitalisation</b>				
Number of shares		1,220,711.296	1,530,038.644	-
Net asset value per share	EUR	107.57	98.53	-
<b>H - EUR - Capitalisation</b>				
Number of shares		313.464	6,378.632	8,365.555
Net asset value per share	EUR	135.92	124.67	144.03

## LUX IM – Global ESG

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
E - EUR - Capitalisation	23,444.433	22,520.809	40,864.681	5,100.561
E2 - EUR - Capitalisation	1,530,038.644	168,084.459	477,411.807	1,220,711.296
H - EUR - Capitalisation	6,378.632	0.000	6,065.168	313.464

## LUX IM – Global ESG

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>116,118,078.14</b>	<b>87.94</b>
<b>Shares/Units in investment funds</b>			<b>116,118,078.14</b>	<b>87.94</b>
<b>Bond funds</b>			<b>8,042,278.18</b>	<b>6.09</b>
ISHARES EURO ULTRASHORT BD ESG UCITS ETF EUR DIS	EUR	1,606,913	8,042,278.18	6.09
<b>Equity funds</b>			<b>50,223,579.22</b>	<b>38.03</b>
AMUNDI IDX SOLUTIONS MSCI EMU SRI PAB UCITS ETF DR EUR CAP	EUR	1,300	98,748.00	0.07
AMUNDI INDEX SOLUTIONS MSCI EMU ESG LS UCITS ETF DR EUR CAP	EUR	13,428	3,565,805.40	2.70
BGF EUROPEAN FUND -D2- EUR CAP	EUR	31,507	6,171,276.09	4.67
DPAM CAPITAL B SICAV EQ EMU BEHAVIORAL VALUE -F- CAP	EUR	20,680	2,672,890.00	2.02
DPAM EQUITIES L-US SRI MSCI INDEX -F- EUR CAP	EUR	32,103	8,424,469.26	6.38
GOLDMAN SACHS GLOBAL SUSTAINABLE EQUITY -I- EUR CAP	EUR	6,298	4,256,303.83	3.22
ISHARES II PLC-ISHARES MSCI EUROPE SRI	EUR	72,369	4,388,456.16	3.32
ISHARES IV PLC MSCI USA ETF USD CAP	USD	272,202	3,252,374.54	2.46
LYXOR SP 500 PARIS ALIGNED CLIM EU PAB DR UCITS ETF USD CAP	EUR	216,371	5,604,008.90	4.24
MULTILABEL LAPIS GBL TOP 50 D EUR -C- EUR CAP	EUR	13,080	1,753,897.20	1.33
SPDR SP 500 ESG SCREENED UCITS ETF USD CAP	EUR	201,731	5,696,883.44	4.31
SWISSCANTO LU EQUITY FUND SUSTAINABLE DT EUR CAP	EUR	30,774	4,338,466.40	3.29
<b>Mixed funds</b>			<b>2,540,810.98</b>	<b>1.92</b>
LYXOR MSCI CHINA ENTREPRISE UCITS ETF EUR CAP	EUR	30,561	2,540,810.98	1.92
<b>Other funds</b>			<b>55,311,409.76</b>	<b>41.89</b>
AMUNDI IDX SOLUTIONS MSCI GLOB CLIM CH UCITS ETF DR EUR CAP	EUR	11,234	4,332,806.63	3.28
ISHARES DJ GLB SUS UCITS ETF USD CAP	EUR	76,388	4,210,353.78	3.19
ISHARES IV PLC MSCI JAPN SRI ETF EUR CAP	EUR	651,370	3,912,128.22	2.96
ISHARES MSCI EM IMI ESG SCREENED ETF USD CAP	EUR	615,763	3,261,080.85	2.47
JPMORGAN ETF IRL GBL RES ENH INDX EQ ESG UCITS ETF USD CAP	EUR	108,440	3,864,259.40	2.93
LYXOR ETF MSCI USA ESG DR UCITS ETF EUR DIS	USD	14,169	5,414,630.94	4.10
LYXOR MSCI WLD CATHOLIC PRINCIPLES ESG UCITS ETF EUR CAP	EUR	125,424	2,985,718.32	2.26
UBS ETF MSCI ACWI ESG UNIV LCS UCITS ETF -A- USD DIS	EUR	468,558	6,255,249.30	4.74
UBS ETF PLC SP 500 ESG UCITS ETF -A- USD CAP	EUR	199,585	5,786,967.08	4.38
UBS LUX FUND SOLUTIONS MSCI WORLD SOCIALLY RESP -A- USD DIS	EUR	49,844	6,108,880.64	4.63
VALORI SICAV HEARTH ETHICAL -CG- EUR CAP	EUR	22,764	2,205,156.43	1.67
XTRACKERS ESG MSCI WORLD ETF -1C- USD CAP	EUR	231,201	6,974,178.17	5.28
<b>Total securities portfolio</b>			<b>116,118,078.14</b>	<b>87.94</b>



## **LUX IM – ESG Global Emerging Equities**

## LUX IM – ESG Global Emerging Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>313,554,891.30</b>
Securities portfolio at market value	304,736,735.31
<i>Cost price</i>	313,691,286.38
Cash at banks and liquidities	5,651,102.23
Amount due from broker/counterparty	1,249,840.80
Receivable on subscriptions	768,385.44
Dividends receivable on securities portfolio	1,140,390.87
Interests receivable, net	8,436.65
<b>Liabilities</b>	<b>2,185,408.16</b>
Bank overdrafts	255,948.83
Payable on redemptions	998,110.89
Management fees payable	650,035.27
Depository fees payable	12,948.38
Administration fees payable	246,094.32
Interests payable, net	561.81
Other liabilities	21,708.66
<b>Net asset value</b>	<b>311,369,483.14</b>

## LUX IM – ESG Global Emerging Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>311,369,483.14</b>	<b>203,973,115.74</b>	<b>195,010,322.03</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		190,323.797	190,023.005	147,877.972
Net asset value per share	EUR	101.13	94.21	112.61
<b>E - EUR - Capitalisation</b>				
Number of shares		118,740.050	428,922.966	1,496,613.598
Net asset value per share	EUR	108.22	100.26	118.55
<b>E2 - EUR - Capitalisation</b>				
Number of shares		2,440,353.534	1,288,352.428	-
Net asset value per share	EUR	112.82	104.53	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,431.239	1,314.953	1,107.675
Net asset value per share	EUR	112.47	103.99	122.47
<b>H - EUR - Capitalisation</b>				
Number of shares		35,698.942	84,086.498	6,839.103
Net asset value per share	EUR	105.96	98.24	116.23

## LUX IM – ESG Global Emerging Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	190,023.005	25,409.983	25,109.191	190,323.797
E - EUR - Capitalisation	428,922.966	171,743.015	481,925.931	118,740.050
E2 - EUR - Capitalisation	1,288,352.428	1,475,554.597	323,553.491	2,440,353.534
F - EUR - Capitalisation	1,314.953	168.333	52.047	1,431.239
H - EUR - Capitalisation	84,086.498	33,308.884	81,696.440	35,698.942

## LUX IM – ESG Global Emerging Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>293,659,129.92</b>	<b>94.31</b>
<b>Shares</b>			<b>293,659,129.92</b>	<b>94.31</b>
<b>Australia</b>			<b>2,031,096.95</b>	<b>0.65</b>
SIMS METAL MANAGEMENT LTD	AUD	211,492	2,031,096.95	0.65
<b>Bermuda</b>			<b>8,073,105.82</b>	<b>2.59</b>
CK INFRASTRUCTURE HOLDINGS LTD	HKD	552,752	2,689,372.41	0.86
ORIENT OVERSEAS INTL	HKD	436,400	5,383,733.41	1.73
<b>Brazil</b>			<b>4,466,508.01</b>	<b>1.43</b>
BANCO SANTANDER SA	USD	240,384	1,390,842.82	0.45
CEMIG ADR REPR 1 PREFERENTIAL SHARE	USD	1,298,038	3,075,665.19	0.99
<b>Canada</b>			<b>5,549,522.27</b>	<b>1.78</b>
CELESTICA SUB-VOTING	CAD	68,390	904,028.91	0.29
FINNING INTERNATIONAL	CAD	50,000	1,388,417.15	0.45
PAREX RESOURCES INC	CAD	177,314	3,257,076.21	1.05
<b>Cayman Islands</b>			<b>29,015,679.95</b>	<b>9.32</b>
ANTA SPORTS PRODUCTS	HKD	351,000	3,298,105.48	1.06
FIH MOBILE LTD	HKD	3,000,000	278,191.87	0.09
GEELY AUTOMOBILE	HKD	3,486,000	3,911,842.52	1.26
JD HEALTH INTERNATIONAL INC	HKD	95,000	551,424.41	0.18
KUAISHOU TECHNOLOGY	HKD	579,600	3,643,207.78	1.17
LI AUTO INC	HKD	413,000	6,568,790.86	2.11
TIANNENG POWER INTERNATIONAL LTD	HKD	565,586	537,085.29	0.17
VIPSHOP HOLDINGS ADR 1/5 REPR	USD	476,200	7,137,423.89	2.29
WH GROUP 144A/REG SHS	HKD	6,342,481	3,089,607.85	0.99
<b>Chile</b>			<b>3,628,244.31</b>	<b>1.17</b>
BANCO SANTANDER CHILE SPONS -1039- ADR	USD	152,746	2,596,618.87	0.83
CHILE SP ADR REPR 600 SER	USD	39,517	757,059.85	0.24
ENEL CHILE SP ADR SHS SPONSORED AMERICA	USD	89,778	274,565.59	0.09
<b>China</b>			<b>6,709,359.22</b>	<b>2.15</b>
CHINA RAILWAY GROUP LTD -H-	HKD	3,600,000	2,184,686.54	0.70
CITIC SECURITIES CO -H-	HKD	2,492,300	4,154,174.64	1.33
SINOPEC ENGINEERING CO LTD	HKD	904,408	370,498.04	0.12
<b>Colombia</b>			<b>2,781,897.89</b>	<b>0.89</b>
BANCOLOMBIA ADR REPR.4 PREF SHS	USD	113,832	2,781,897.89	0.89
<b>France</b>			<b>2,448,803.50</b>	<b>0.79</b>
SEB SA	EUR	25,982	2,448,803.50	0.79
<b>Greece</b>			<b>1,351,994.80</b>	<b>0.43</b>
EUROBANK HOLDINGS - REG SHS	EUR	454,000	694,620.00	0.22
MOTOR OIL HELLAS CORINTH REFIN.REG SHS	EUR	28,045	657,374.80	0.21
<b>Hong Kong</b>			<b>24,736,064.88</b>	<b>7.94</b>
AIA GROUP LTD	HKD	957,922	8,894,114.56	2.86
CHINA RESOURCES BEER LTD -RC-	HKD	1,795,073	10,872,462.15	3.49
HONG KONG CHINA GAS	HKD	6,253,554	4,969,488.17	1.60
<b>India</b>			<b>41,437,288.70</b>	<b>13.31</b>
AXIS BK GDR REPR SHS REG-S	USD	4,684	257,246.82	0.08
DR REDDYS LABORATORIES ADR	USD	47,531	2,734,827.71	0.88
HOUSING DEVT FINANCE ADR REPR 3 SHS	USD	308,251	19,661,139.69	6.31
ICICI BANK ADR REPR.2 SHS	USD	513,061	10,889,323.33	3.50
INFOSYS TECHNOLOGIES ADR REPR.1 SHS	USD	321,747	4,698,330.62	1.51
RELiance IND. GDR REPR.2 SHS -144A-	USD	48,415	2,734,557.10	0.88

## LUX IM – ESG Global Emerging Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
WIPRO ADR.REPR.1SHS	USD	107,000	461,863.43	0.15
<b>Indonesia</b>			<b>1,484,235.02</b>	<b>0.48</b>
TELEKOMUNIK.INDONESIA ADR REPR 40 SHS-B-	USD	60,642	1,484,235.02	0.48
<b>Japan</b>			<b>53,520,428.72</b>	<b>17.19</b>
CFD ADVANTEST CORP	JPY	66,900	8,140,392.68	2.61
CHIYODA CORP	JPY	515,000	1,158,406.40	0.37
DISCO CO LTD	JPY	36,300	5,215,040.03	1.67
FAST RETAILING CO LTD	JPY	15,400	3,593,137.63	1.15
INPEX	JPY	224,000	2,274,444.02	0.73
KANSAI PAINT CO LTD	JPY	236,000	3,170,809.51	1.02
NHK SPRING CO LTD	JPY	162,900	1,085,275.45	0.35
SHARP CORP	JPY	895,800	4,575,763.25	1.47
SHINKO ELECTRIC INDUSTRIES CO LTD	JPY	260,400	9,682,683.95	3.11
SUZUKI MOTOR CORP	JPY	306,100	10,115,809.51	3.25
TOKYO OHKA KOGYO CO LTD	JPY	80,900	4,508,666.29	1.45
<b>Jersey</b>			<b>3,906,701.92</b>	<b>1.25</b>
CENTAMIN	GBP	2,485,000	2,578,732.84	0.83
POLYMETAL INTERNATIONAL PLC	GBP	609,559	1,327,969.08	0.43
<b>Luxembourg</b>			<b>3,075,611.80</b>	<b>0.99</b>
APERAM PREFERENTIAL SHARE	EUR	66,904	2,028,529.28	0.65
TERNIUM SA -ADR 1/10 SHS-	USD	28,740	1,047,082.52	0.34
<b>Mexico</b>			<b>12,931,822.63</b>	<b>4.15</b>
AMERICA MOVIL - SHS SPONSORED ADR	USD	439,607	8,853,911.48	2.84
ASUR -B- ADR.REPR.SHS -B-	USD	9,033	2,295,229.01	0.74
COCA COLA FEMSA ADR REPR.10 SHS L	USD	23,305	1,782,682.14	0.57
<b>Netherlands</b>			<b>453,222.00</b>	<b>0.15</b>
CTP N.V.	EUR	38,150	453,222.00	0.15
<b>Poland</b>			<b>1,524,253.46</b>	<b>0.49</b>
ALIOR BANK	PLN	89,963	958,093.55	0.31
POWSZECHNY ZAKLAD UBEZPIECZEN	PLN	63,000	566,159.91	0.18
<b>Portugal</b>			<b>878,043.60</b>	<b>0.28</b>
JERONIMO MARTINS SGPS SA	EUR	34,843	878,043.60	0.28
<b>Singapore</b>			<b>3,777,135.35</b>	<b>1.21</b>
YANGZIJANG SHIPBUILDING (HOLDINGS) LTD	SGD	3,711,665	3,777,135.35	1.21
<b>South Africa</b>			<b>1,073,353.35</b>	<b>0.34</b>
SASOL ADR REPR,SHS	USD	95,640	1,073,353.35	0.34
<b>South Korea</b>			<b>13,302,639.74</b>	<b>4.27</b>
KOOKMIN BANK ADR 1 SH	USD	102,420	3,390,014.05	1.09
KT ADR	USD	442,443	4,587,575.40	1.47
SHINHAN FINANCIAL GROUP CO LTD REPR.2SHS	USD	57,149	1,356,754.05	0.44
SK TELECOM CO LTD-SPON ADR	USD	223,648	3,968,296.24	1.27
<b>Spain</b>			<b>790,160.00</b>	<b>0.25</b>
GREENERGY RENOVABLES S.A	EUR	28,000	790,160.00	0.25
<b>Sweden</b>			<b>1,312,460.33</b>	<b>0.42</b>
VITROLIFE -REGISTERED SHS	SEK	75,000	1,312,460.33	0.42
<b>Taiwan</b>			<b>22,275,846.44</b>	<b>7.15</b>
ASE TECH HOLDING -REG SHS	USD	69,921	547,115.69	0.18
CHUNGHWA TELECOM -ADR- 10 SHS	USD	50,976	1,771,999.45	0.57
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	215,917	19,956,731.30	6.41

## LUX IM – ESG Global Emerging Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Turkey</b>			<b>395,286.37</b>	<b>0.13</b>
TURKCELL ILETISIM ADR REP.2.5 SHS	USD	120,901	395,286.37	0.13
<b>United Kingdom</b>			<b>15,943,910.17</b>	<b>5.12</b>
CFD UNILEVER - REGISTERED SHS	GBP	195,913	9,274,055.33	2.98
STANDARD CHARTERED PLC	GBP	849,432	6,669,854.84	2.14
<b>United States of America</b>			<b>24,784,452.72</b>	<b>7.96</b>
APA REG SHS	USD	58,224	1,813,801.79	0.58
FMC CORP	USD	66,034	6,339,288.26	2.04
LAUREATE EDUCATION - REG SHS -A-	USD	24,711	266,434.44	0.09
LIVENT CORPORATION	USD	248,917	6,135,769.19	1.97
MERCADOLIBRE	USD	3,200	3,442,751.53	1.11
MOSAIC	USD	201,069	6,422,537.37	2.06
UNIVERSAL DISPLAY	USD	2,800	363,870.14	0.12
<b>Other transferable securities</b>			<b>36,788.22</b>	<b>0.01</b>
<b>Shares</b>			<b>36,788.22</b>	<b>0.01</b>
<b>Russia</b>			<b>36,788.22</b>	<b>0.01</b>
NOVOLIPETSK STEEL - GDR - REPR SHS REG S	USD	126,682	36,788.22	0.01
<b>Undertakings for Collective Investment</b>			<b>11,040,817.17</b>	<b>3.55</b>
<b>Shares/Units in investment funds</b>			<b>11,040,817.17</b>	<b>3.55</b>
<b>Other funds</b>			<b>11,040,817.17</b>	<b>3.55</b>
ISHARES IV-ISHARES MSCI EM SRI UCITS ETF EUR CAP	EUR	1,757,812	11,040,817.17	3.55
<b>Total securities portfolio</b>			<b>304,736,735.31</b>	<b>97.87</b>

## **LUX IM – Innovation Strategy**



## LUX IM – Innovation Strategy

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>334,280,195.71</b>
Securities portfolio at market value	299,609,865.94
<i>Cost price</i>	279,338,056.27
Cash at banks and liquidities	12,747,066.87
Amount due from broker/counterparty	20,207,109.62
Receivable on subscriptions	627,268.61
Net unrealised appreciation on financial futures	549,304.31
Dividends receivable on securities portfolio	261,539.00
Interests receivable, net	278,041.36
<b>Liabilities</b>	<b>2,415,269.53</b>
Payable on redemptions	653,802.18
Management fees payable	1,363,207.72
Depository fees payable	17,757.35
Administration fees payable	337,493.23
Interests payable, net	411.31
Other liabilities	42,597.74
<b>Net asset value</b>	<b>331,864,926.18</b>

# LUX IM – Innovation Strategy

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>331,864,926.18</b>	<b>326,799,978.92</b>	<b>481,584,059.34</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		1,470.412	1,470.412	1,470.412
Net asset value per share	EUR	94.32	81.99	108.15
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,547,950.307	1,569,526.720	1,516,204.427
Net asset value per share	EUR	127.23	111.28	148.61
<b>E - EUR - Capitalisation</b>				
Number of shares		702,832.107	745,906.713	1,566,895.337
Net asset value per share	EUR	134.14	116.63	153.93
<b>E2 - EUR - Capitalisation</b>				
Number of shares		281,140.345	579,440.593	-
Net asset value per share	EUR	112.22	97.57	-
<b>F - EUR - Capitalisation</b>				
Number of shares		15,216.724	15,524.116	13,742.709
Net asset value per share	EUR	137.83	119.60	157.19
<b>H - EUR - Capitalisation</b>				
Number of shares		50,551.917	56,200.940	81,808.570
Net asset value per share	EUR	135.73	118.04	155.87

## LUX IM – Innovation Strategy

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	1,470.412	0.000	0.000	1,470.412
<b>DI - EUR - Capitalisation</b>	1,569,526.720	94,819.004	116,395.417	1,547,950.307
<b>E - EUR - Capitalisation</b>	745,906.713	31,673.981	74,748.587	702,832.107
<b>E2 - EUR - Capitalisation</b>	579,440.593	71,621.855	369,922.103	281,140.345
<b>F - EUR - Capitalisation</b>	15,524.116	1,367.987	1,675.379	15,216.724
<b>H - EUR - Capitalisation</b>	56,200.940	281.228	5,930.251	50,551.917

# LUX IM – Innovation Strategy

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>269,172,041.94</b>	<b>81.11</b>
<b>Shares</b>			<b>240,446,516.91</b>	<b>72.45</b>
<b>Cayman Islands</b>			<b>9,146,533.87</b>	<b>2.76</b>
ALIBABA GROUP HOLDING LTD ADR	USD	18,347	1,407,808.10	0.42
BAIDU INC -A- ADR REPR 8 SH -A-	USD	28,102	3,472,843.02	1.05
SEA -A- ADR REPR1 SHS	USD	26,300	1,373,875.19	0.41
TENCENT HOLDINGS LTD	HKD	74,300	2,892,007.56	0.87
<b>China</b>			<b>2,957,892.67</b>	<b>0.89</b>
PING AN INS (GRP) CO -H-	HKD	505,500	2,957,892.67	0.89
<b>France</b>			<b>5,229,144.90</b>	<b>1.58</b>
L'OREAL SA	EUR	5,392	2,263,022.40	0.68
SOCIETE GENERALE SA	EUR	125,950	2,966,122.50	0.89
<b>Germany</b>			<b>12,541,902.22</b>	<b>3.78</b>
DEUTSCHE POST AG REG SHS	EUR	69,257	3,060,813.12	0.92
INFINEON TECHNOLOGIES REG SHS	EUR	138,544	5,075,559.44	1.53
SAP AG	EUR	35,707	4,405,529.66	1.33
<b>Italy</b>			<b>708,734.40</b>	<b>0.21</b>
REPLY SPA	EUR	6,928	708,734.40	0.21
<b>Japan</b>			<b>20,979,640.05</b>	<b>6.32</b>
FUJITSU LTD	JPY	15,500	1,831,379.46	0.55
GMO INTERNET GROUP, INC.	JPY	81,600	1,425,848.27	0.43
HITACHI LTD	JPY	32,500	1,837,082.22	0.55
MITSUBISHI ELECTRIC CORP	JPY	141,800	1,826,334.99	0.55
MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	861,500	5,829,822.72	1.76
MONEX GROUP	JPY	532,100	1,866,305.76	0.56
NTT DATA GROUP CORPORATION	JPY	110,600	1,410,434.62	0.43
SBI HOLDING	JPY	82,500	1,451,272.40	0.44
SONY CORP	JPY	42,500	3,501,159.61	1.05
<b>Netherlands</b>			<b>1,514,642.57</b>	<b>0.46</b>
NXP SEMICONDUCTORS N.V.	USD	8,256	1,514,642.57	0.46
<b>South Korea</b>			<b>3,020,410.52</b>	<b>0.91</b>
SAMSUNG ELEC GDR REP.0.5 VGT HS -144A-	USD	2,378	3,020,410.52	0.91
<b>Spain</b>			<b>1,474,584.18</b>	<b>0.44</b>
IBERDROLA SA	EUR	124,385	1,474,584.18	0.44
<b>Switzerland</b>			<b>3,790,303.80</b>	<b>1.14</b>
CIE FINANCIERE RICHEMONT REG SHS	CHF	24,625	3,790,303.80	1.14
<b>Taiwan</b>			<b>5,736,161.12</b>	<b>1.73</b>
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	62,061	5,736,161.12	1.73
<b>United Kingdom</b>			<b>10,921,252.88</b>	<b>3.29</b>
HSBC HOLDINGS PLC	GBP	769,167	5,515,505.42	1.66
STANDARD CHARTERED PLC	GBP	688,443	5,405,747.46	1.63
<b>United States of America</b>			<b>162,425,313.73</b>	<b>48.94</b>
ADVANCED MICRO DEVICES INC	USD	67,824	6,929,091.94	2.09
ALPHABET INC -A-	USD	111,395	12,184,547.46	3.67
AMAZON.COM INC	USD	115,435	13,559,385.13	4.09
APPLE INC	USD	108,998	18,978,675.50	5.72
AUTODESK INC	USD	7,610	1,440,997.20	0.43
BAKKT HOLDINGS INC	USD	351,614	387,506.82	0.12
BROADCOM INC - REG SHS	USD	6,505	5,153,159.62	1.55

## LUX IM – Innovation Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CISCO SYSTEMS INC	USD	31,295	1,471,843.64	0.44
COINBASE GLOBAL --- REG SHS -A-	USD	28,258	1,879,714.32	0.57
MASTERCARD INC -A-	USD	8,613	3,066,539.66	0.92
MERCK & CO INC	USD	14,635	1,526,066.86	0.46
META PLATFORMS INC A	USD	34,043	8,802,062.53	2.65
MICROSOFT CORP	USD	78,742	24,229,698.40	7.30
MICROSTRATEGY -A-	USD	20,590	6,434,174.08	1.94
NVIDIA CORP	USD	51,556	19,328,824.28	5.82
ORACLE CORP	USD	52,877	5,719,661.17	1.72
QUALCOMM INC	USD	13,464	1,459,851.99	0.44
ROBLOX CORP	USD	38,623	1,374,160.83	0.41
SALESFORCE INC	USD	40,895	7,903,324.47	2.38
SIGNATURE BANK	USD	15,000	-	0.00
TESLA MOTORS INC	USD	29,391	6,950,619.92	2.09
UNITY SOFTWARE INC	USD	40,321	1,617,505.88	0.49
VISA INC -A-	USD	14,247	3,065,947.60	0.92
VMWARE INC -A-	USD	34,257	4,527,958.34	1.36
WALMART INC	USD	20,930	2,965,587.91	0.89
WALT DISNEY CO	USD	17,975	1,468,408.18	0.44
<b>Bonds</b>			<b>28,725,525.03</b>	<b>8.66</b>
<b>France</b>			<b>9,087,936.82</b>	<b>2.74</b>
DANONE REG SHS 2.589 16-23 02/11S	USD	10,000,000	9,087,936.82	2.74
<b>United States of America</b>			<b>19,637,588.21</b>	<b>5.92</b>
MICROSOFT CORP 2.875 17-24 06/02S	USD	6,000,000	5,435,101.25	1.64
ORACLE CORP 2.40 16-23 15/09S	USD	13,603,000	12,409,356.59	3.74
XILINX 2.95 17-24 01/06S	USD	2,000,000	1,793,130.37	0.54
<b>Undertakings for Collective Investment</b>			<b>30,437,824.00</b>	<b>9.17</b>
<b>Shares/Units in investment funds</b>			<b>30,437,824.00</b>	<b>9.17</b>
<b>Other funds</b>			<b>30,437,824.00</b>	<b>9.17</b>
BG COLLECTION INVESTMENT - UBS BOND EUROPE 2026 -C- EUR CAP	EUR	10,000	993,490.00	0.30
BNY MELLON BLOCKCHAIN INNO EUR E EUR CAP	EUR	3,000,000	3,466,200.00	1.04
INVESCO COINSHARES GLOBAL BLOCKCHAIN UCITS ETF EUR CAP	EUR	445,900	25,978,134.00	7.83
<b>Total securities portfolio</b>			<b>299,609,865.94</b>	<b>90.28</b>

## **LUX IM – ESG World Equities**

## LUX IM – ESG World Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>301,692,423.61</b>
Securities portfolio at market value	276,297,697.57
<i>Cost price</i>	265,268,637.98
Cash at banks and liquidities	15,776,718.70
Amount due from broker/counterparty	5,674,302.33
Receivable on subscriptions	3,653,654.42
Dividends receivable on securities portfolio	215,949.28
Interests receivable, net	74,101.31
<b>Liabilities</b>	<b>1,650,376.49</b>
Bank overdrafts	1,720.85
Payable on redemptions	618,834.61
Net unrealised depreciation on financial futures	173,784.27
Management fees payable	612,571.01
Depository fees payable	10,643.92
Administration fees payable	202,296.22
Performance fees payable	380.76
Interests payable, net	7,189.91
Other liabilities	22,954.94
<b>Net asset value</b>	<b>300,042,047.12</b>

## LUX IM – ESG World Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>300,042,047.12</b>	<b>175,228,633.63</b>	<b>168,101,031.34</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		1,027.743	19,750.000	-
Net asset value per share	EUR	92.04	88.17	-
<b>B - EUR - Capitalisation</b>				
Number of shares		50.007	850.922	948.728
Net asset value per share	EUR	111.51	99.20	117.92
<b>DI - EUR - Capitalisation</b>				
Number of shares		363,903.636	347,972.747	248,872.339
Net asset value per share	EUR	124.97	111.90	134.53
<b>E - EUR - Capitalisation</b>				
Number of shares		163,427.070	160,531.271	939,410.972
Net asset value per share	EUR	131.02	116.67	138.77
<b>E2 - EUR - Capitalisation</b>				
Number of shares		1,473,495.164	1,035,062.372	-
Net asset value per share	EUR	111.14	98.97	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,697.580	1,562.193	1,345.064
Net asset value per share	EUR	132.22	117.50	139.18
<b>H - EUR - Capitalisation</b>				
Number of shares		522,101.652	111,259.797	28,237.059
Net asset value per share	EUR	132.27	117.83	140.21



## LUX IM – ESG World Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	19,750.000	1,027.743	19,750.000	1,027.743
B - EUR - Capitalisation	850.922	0.000	800.915	50.007
DI - EUR - Capitalisation	347,972.747	49,150.983	33,220.094	363,903.636
E - EUR - Capitalisation	160,531.271	52,748.244	49,852.445	163,427.070
E2 - EUR - Capitalisation	1,035,062.372	773,339.423	334,906.631	1,473,495.164
F - EUR - Capitalisation	1,562.193	373.992	238.605	1,697.580
H - EUR - Capitalisation	111,259.797	498,959.172	88,117.317	522,101.652

## LUX IM – ESG World Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>267,431,813.57</b>	<b>89.13</b>
<b>Shares</b>			<b>249,088,552.84</b>	<b>83.02</b>
<b>Canada</b>			<b>604.87</b>	<b>0.00</b>
CENOVUS ENERGY INC	CAD	32	491.54	0.00
NORTHLAND POWER INC	CAD	6	113.33	0.00
<b>Cayman Islands</b>			<b>1,313,413.07</b>	<b>0.44</b>
ALIBABA GROUP	HKD	137,800	1,313,413.07	0.44
<b>Denmark</b>			<b>3,116,197.47</b>	<b>1.04</b>
NOVO NORDISK	DKK	9,938	1,423,641.52	0.47
ORSTED	DKK	9,861	856,729.82	0.29
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	34,657	835,826.13	0.28
<b>France</b>			<b>15,536,620.86</b>	<b>5.18</b>
AXA SA	EUR	31,104	831,720.96	0.28
CIE DE SAINT-GOBAIN	EUR	7,661	421,738.05	0.14
ENGIE SA	EUR	58,009	870,251.02	0.29
L'OREAL SA	EUR	3,857	1,618,782.90	0.54
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4,024	3,440,520.00	1.15
ORANGE	EUR	31,346	337,094.88	0.11
SANOFI	EUR	30,578	2,989,916.84	1.00
SCHNEIDER ELECTRIC SE	EUR	8,220	1,339,695.60	0.45
SOCIETE GENERALE SA	EUR	50,720	1,194,456.00	0.40
TOTALENERGIES SE	EUR	36,557	1,898,405.01	0.63
VIVENDI SA	EUR	70,719	594,039.60	0.20
<b>Germany</b>			<b>12,999,244.24</b>	<b>4.33</b>
AIXTRON AG	EUR	38,774	1,170,587.06	0.39
ALLIANZ SE PREFERENTIAL SHARE	EUR	6,194	1,307,243.70	0.44
BASF SE PREFERENTIAL SHARE	EUR	14,331	631,137.24	0.21
BAYER AG REG SHS	EUR	16,740	845,537.40	0.28
DEUTSCHE TELEKOM AG REG SHS	EUR	122,023	2,431,918.39	0.81
E.ON SE	EUR	37,189	428,975.12	0.14
INFINEON TECHNOLOGIES REG SHS	EUR	38,718	1,418,433.93	0.47
MERCEDES-BENZ GROUP	EUR	10,647	777,018.06	0.26
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	2,139	724,479.30	0.24
SAP AG	EUR	13,964	1,722,878.32	0.57
SIEMENS AG REG SHS	EUR	10,234	1,541,035.72	0.51
<b>Ireland</b>			<b>495,170.02</b>	<b>0.17</b>
JOHNSON CONTROLS INTL	USD	8,009	495,170.02	0.17
<b>Italy</b>			<b>1,776,062.50</b>	<b>0.59</b>
BANCA GENERALI SPA	EUR	56,834	1,776,062.50	0.59
<b>Japan</b>			<b>11,888,295.52</b>	<b>3.96</b>
BRIDGESTONE CORP	JPY	9,000	336,942.43	0.11
CANON INC	JPY	36,100	869,354.43	0.29
FANUC CORP SHS	JPY	43,500	1,390,850.17	0.46
HONDA MOTOR CO LTD	JPY	21,800	601,307.66	0.20
KEYENCE CORP	JPY	3,200	1,379,590.80	0.46
MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	323,800	2,191,174.23	0.73
NISSAN MOTOR CO LTD	JPY	84,000	313,945.86	0.10
PANASONIC HOLDINGS - REG SHS	JPY	30,400	338,711.40	0.11
SEVEN & I HOLDINGS CO LTD	JPY	13,400	528,319.99	0.18
SONY CORP	JPY	18,300	1,507,558.14	0.50
TOYOTA MOTOR CORP	JPY	165,700	2,430,540.41	0.81

## LUX IM – ESG World Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Netherlands</b>			<b>2,033,259.96</b>	<b>0.68</b>
ASM INTERNATIONAL NV	EUR	2,920	1,121,864.00	0.37
ING GROUP NV	EUR	51,236	624,259.42	0.21
ROYAL PHILIPS NV	EUR	14,778	287,136.54	0.10
<b>South Korea</b>			<b>2,039,856.73</b>	<b>0.68</b>
SAMSUNG ELEC GDR REP.0.5 VGT HS -144A-	USD	1,606	2,039,856.73	0.68
<b>Spain</b>			<b>2,601,328.88</b>	<b>0.87</b>
BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	85,274	593,336.49	0.20
BANCO SANTANDER SA REG SHS	EUR	251,583	840,664.59	0.28
REPSOL SA	EUR	20,230	268,654.40	0.09
TELEFONICA SA	EUR	243,675	898,673.40	0.30
<b>Switzerland</b>			<b>13,450,486.21</b>	<b>4.48</b>
ABB LTD PREFERENTIAL SHARE	CHF	24,162	852,645.52	0.28
NESTLE SA PREFERENTIAL SHARE	CHF	44,255	4,844,128.38	1.61
NOVARTIS AG PREFERENTIAL SHARE	CHF	36,938	3,370,479.05	1.12
ROCHE HOLDING LTD	CHF	10,834	3,030,148.24	1.01
SWISS RE REG SHS	CHF	4,565	419,299.55	0.14
UBS GROUP NAMEN-AKT	CHF	50,985	933,785.47	0.31
<b>Taiwan</b>			<b>2,062,639.89</b>	<b>0.69</b>
DELTA ELECTRONICSINC - GDR REG SHS	USD	1,519	78,122.79	0.03
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	21,471	1,984,517.10	0.66
<b>United Kingdom</b>			<b>20,054,802.98</b>	<b>6.68</b>
ANGLO AMERICAN PLC	GBP	29,234	756,808.11	0.25
AON - REG SHS (USD)	USD	3,230	1,014,875.88	0.34
ASTRAZENECA PLC	GBP	23,590	3,071,524.89	1.02
AVIVA PLC	GBP	126,400	568,759.72	0.19
BARCLAYS PLC	GBP	222,313	389,830.27	0.13
BP PLC	GBP	288,217	1,518,988.26	0.51
CFD UNILEVER - REGISTERED SHS	EUR	42,402	2,006,250.63	0.67
DIAGEO PLC	GBP	37,536	1,448,677.77	0.48
GSK --- REG SHS	GBP	62,176	1,004,384.31	0.33
HSBC HOLDINGS PLC	GBP	294,564	2,112,245.24	0.70
LAND SEC R.E.I.T	GBP	38	251.00	0.00
NATIONAL GRID PLC	GBP	64,037	770,269.49	0.26
PRUDENTIAL PLC	GBP	43,053	540,314.03	0.18
SHELL PLC	EUR	108,826	2,974,214.58	0.99
STANDARD CHARTERED PLC	GBP	185,133	1,453,689.33	0.48
VODAFONE GROUP PLC	GBP	491,860	423,719.47	0.14
<b>United States of America</b>			<b>159,720,569.64</b>	<b>53.23</b>
3M CO	USD	8,189	746,362.09	0.25
ABBOTT LABORATORIES	USD	27,940	2,762,566.38	0.92
ADVANCED MICRO DEVICES INC	USD	9,852	1,006,508.22	0.34
ALPHABET INC -A-	USD	81,113	8,872,258.16	2.96
ALPHABET INC -C-	USD	70,633	7,784,971.60	2.59
AMAZON.COM INC	USD	117,794	13,836,481.24	4.61
AMERICAN TOWER CORP	USD	7,199	1,274,246.47	0.42
APPLE INC	USD	121,410	21,139,846.54	7.05
APPLIED MATERIALS INC	USD	11,513	1,525,021.80	0.51
BRISTOL-MYERS SQUIBB CO	USD	34,347	2,018,834.55	0.67
CATERPILLAR - REG SHS	USD	6,865	1,539,888.51	0.51
CHEVRON CORP	USD	26,855	3,853,446.48	1.28
CITIGROUP INC	USD	28,236	1,200,389.81	0.40
COCA-COLA CO	USD	61,805	3,406,838.50	1.14
COLGATE-PALMOLIVE CO	USD	13,569	954,073.23	0.32

## LUX IM – ESG World Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
DEXCOM INC	USD	7,389	868,208.35	0.29
DOWDUPONT - REG SHS	USD	6,294	409,599.89	0.14
ELI LILLY & CO	USD	3,554	1,516,092.63	0.51
EMERSON ELECTRIC CO	USD	8,099	663,629.32	0.22
EXXON MOBIL CORP	USD	63,967	6,268,337.14	2.09
FORD MOTOR	USD	49,342	677,469.72	0.23
GENERAL ELECTRI	USD	15,609	1,544,486.07	0.51
GOLDMAN SACHS GROUP INC	USD	4,924	1,461,078.35	0.49
HP INC	USD	12,345	343,757.54	0.11
IBM CORP	USD	12,087	1,488,160.19	0.50
INSULET	USD	3,371	900,852.81	0.30
JPMORGAN CHASE CO	USD	42,737	5,629,579.75	1.88
KIMBERLY-CLARK CORP	USD	5,431	684,130.93	0.23
MARSH MCLENNAN COS	USD	7,595	1,296,908.07	0.43
MCDONALD'S CORP	USD	11,340	3,066,804.24	1.02
MERCK & CO INC	USD	41,610	4,338,889.10	1.45
META PLATFORMS INC A	USD	6,868	1,775,770.80	0.59
MICROSOFT CORP	USD	71,364	21,959,414.24	7.32
MORGAN STANLEY	USD	18,785	1,470,572.99	0.49
NIKE INC	USD	20,980	2,184,417.14	0.73
NVIDIA CORP	USD	9,833	3,686,483.23	1.23
ORACLE CORP	USD	17,845	1,930,278.83	0.64
PEPSICO INC	USD	22,002	3,715,596.97	1.24
PFIZER INC	USD	82,786	2,746,227.97	0.92
PROCTER & GAMBLE CO	USD	37,315	5,119,267.76	1.71
QUALCOMM INC	USD	10,440	1,131,970.79	0.38
SALESFORCE INC	USD	9,134	1,765,227.18	0.59
TESLA MOTORS INC	USD	17,650	4,174,013.87	1.39
TEXAS INSTRUMENTS INC	USD	12,627	2,050,169.75	0.68
WALMART INC	USD	20,689	2,931,440.44	0.98
<b>Bonds</b>			<b>18,343,260.73</b>	<b>6.11</b>
<b>Italy</b>			<b>14,757,000.00</b>	<b>4.92</b>
ITALY 1.85 17-24 15/05S	EUR	15,000,000	14,757,000.00	4.92
<b>United States of America</b>			<b>3,586,260.73</b>	<b>1.20</b>
XILINX 2.95 17-24 01/06S	USD	4,000,000	3,586,260.73	1.20
<b>Other transferable securities</b>			-	<b>0.00</b>
<b>Rights</b>			-	<b>0.00</b>
<b>United States of America</b>			-	<b>0.00</b>
JOHNSON AND JOHNSON	USD	282	-	0.00
<b>Undertakings for Collective Investment</b>			<b>8,865,884.00</b>	<b>2.95</b>
<b>Shares/Units in investment funds</b>			<b>8,865,884.00</b>	<b>2.95</b>
<b>Equity funds</b>			<b>7,872,394.00</b>	<b>2.62</b>
8A SICAV EIGER CLASS Q EUR CAP	EUR	23,000	2,911,064.00	0.97
MULTILABEL LAPIS GLBL TOP 50 D EUR -C- EUR CAP	EUR	37,000	4,961,330.00	1.65
<b>Other funds</b>			<b>993,490.00</b>	<b>0.33</b>
BG COLLECTION INVESTMENT - UBS BOND EUROPE 2026 -C- EUR CAP	EUR	10,000	993,490.00	0.33
<b>Total securities portfolio</b>			<b>276,297,697.57</b>	<b>92.09</b>

## **LUX IM – ESG Generali Investments Diversified Strategy**

## LUX IM – ESG Generali Investments Diversified Strategy

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>98,984,301.25</b>
Securities portfolio at market value	92,681,190.57
<i>Cost price</i>	<i>91,820,718.13</i>
Cash at banks and liquidities	1,712,967.20
Amount due from broker/counterparty	3,267,134.23
Receivable on subscriptions	308,604.67
Net unrealised appreciation on forward foreign exchange contracts	92,599.80
Net unrealised appreciation on financial futures	635,191.29
Dividends receivable on securities portfolio	85,204.83
Interests receivable, net	201,408.66
<b>Liabilities</b>	<b>1,000,754.73</b>
Payable on redemptions	535,789.87
Management fees payable	340,344.77
Depository fees payable	6,368.02
Administration fees payable	105,513.08
Interests payable, net	44.75
Other liabilities	12,694.24
<b>Net asset value</b>	<b>97,983,546.52</b>

## LUX IM – ESG Generali Investments Diversified Strategy

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>97,983,546.52</b>	<b>156,366,904.20</b>	<b>272,081,638.95</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		189,890.817	196,236.740	206,699.663
Net asset value per share	EUR	102.48	96.91	121.41
<b>E - EUR - Capitalisation</b>				
Number of shares		124,884.099	274,937.328	1,976,221.449
Net asset value per share	EUR	106.81	100.51	124.68
<b>E2 - EUR - Capitalisation</b>				
Number of shares		605,121.257	1,085,465.489	-
Net asset value per share	EUR	106.93	100.63	-
<b>F - EUR - Capitalisation</b>				
Number of shares		2,735.039	2,852.746	2,593.821
Net asset value per share	EUR	109.73	103.05	127.30
<b>H - EUR - Capitalisation</b>				
Number of shares		1,653.714	1,943.237	2,022.203
Net asset value per share	EUR	107.28	100.98	125.33

## LUX IM – ESG Generali Investments Diversified Strategy

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	196,236.740	11,881.454	18,227.377	189,890.817
E - EUR - Capitalisation	274,937.328	53,234.521	203,287.750	124,884.099
E2 - EUR - Capitalisation	1,085,465.489	168,322.845	648,667.077	605,121.257
F - EUR - Capitalisation	2,852.746	165.852	283.559	2,735.039
H - EUR - Capitalisation	1,943.237	0.000	289.523	1,653.714



# LUX IM – ESG Generali Investments Diversified Strategy

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>78,523,979.00</b>	<b>80.14</b>
<b>Shares</b>			<b>58,980,603.05</b>	<b>60.19</b>
<b>Australia</b>			<b>1,382,897.73</b>	<b>1.41</b>
ASX LTD	AUD	3,531	135,642.07	0.14
BLUESCOPE STEEL	AUD	9,613	120,455.58	0.12
COCHLEAR	AUD	944	131,854.93	0.13
CSL LTD	AUD	500	84,567.07	0.09
IGO NL	AUD	11,819	109,541.95	0.11
PILBARA MINERALS LTD	AUD	42,445	126,558.57	0.13
SEEK LTD	AUD	5,523	73,146.07	0.07
TELSTRA CORP	AUD	44,033	115,452.38	0.12
TRANSURBAN GROUP	AUD	19,230	167,089.94	0.17
WESFARMERS	AUD	5,004	150,547.17	0.15
WOODSIDE ENERGY SHARES	AUD	8,002	168,042.00	0.17
<b>Austria</b>			<b>113,579.25</b>	<b>0.12</b>
OMV AG	EUR	2,985	113,579.25	0.12
<b>Canada</b>			<b>3,105,135.33</b>	<b>3.17</b>
AGNICO EAGLE MINES LTD	CAD	1,588	71,758.03	0.07
ALGONQUIN POWER AND UTILITIES	CAD	12,331	94,193.06	0.10
BANK OF MONTREAL	CAD	3,398	279,443.19	0.29
BANK OF NOVA SCOTIA	CAD	6,697	304,246.62	0.31
CANADIAN NATIONAL RAILWAY	CAD	1,945	213,921.01	0.22
CDN PACIFIC RAILWAY	CAD	2,295	167,195.44	0.17
FRANCO NEVADA CORP	CAD	930	118,453.89	0.12
INTACT FINANCIAL CORP	CAD	630	87,854.57	0.09
MAGNA INTL SHS -A- SUB.VTG	CAD	2,215	113,617.30	0.12
MANULIFE FINANCIAL REG SHS	CAD	10,380	177,934.63	0.18
NUTRIEN - REG SHS	CAD	1,493	80,815.42	0.08
ROYAL BANK OF CANADA	CAD	4,710	409,768.20	0.42
SHOPIFY -A- SUBORD VOTING	CAD	3,343	195,716.06	0.20
SUN LIFE FINANCIAL INC	CAD	3,951	186,780.02	0.19
TC ENERGY - REG SHS	CAD	3,349	122,617.53	0.13
TELUS CORP	CAD	6,610	117,295.26	0.12
TORONTO DOMINION BANK	CAD	6,438	363,525.10	0.37
<b>Denmark</b>			<b>653,216.72</b>	<b>0.67</b>
GENMAB AS	DKK	337	114,716.66	0.12
NOVO NORDISK	DKK	2,907	416,434.48	0.43
PANDORA	DKK	1,507	122,065.58	0.12
<b>Finland</b>			<b>183,348.02</b>	<b>0.19</b>
NESTE	EUR	2,566	89,425.10	0.09
NOKIA OYJ	EUR	24,440	93,922.92	0.10
<b>France</b>			<b>2,208,006.24</b>	<b>2.25</b>
CIE GENERALE DES ETABLISSEMENTS MICHELIN	EUR	3,825	102,624.75	0.10
DANONE SA	EUR	1,460	80,942.40	0.08
HERMES INTERNATIONAL SA	EUR	44	86,328.00	0.09
KERING	EUR	156	78,202.80	0.08
L'OREAL SA	EUR	1,039	436,068.30	0.45
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	692	591,660.00	0.60
SANOFI	EUR	872	85,264.16	0.09
SCHNEIDER ELECTRIC SE	EUR	2,201	358,718.98	0.37
SOCIETE GENERALE SA	EUR	5,690	133,999.50	0.14
TOTALENERGIES SE	EUR	4,895	254,197.35	0.26

## LUX IM – ESG Generali Investments Diversified Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Germany</b>			<b>1,584,463.04</b>	<b>1.62</b>
ADIDAS AG REG SHS	EUR	773	134,130.96	0.14
ALLIANZ SE PREFERENTIAL SHARE	EUR	998	210,627.90	0.21
BMW AG	EUR	880	97,715.20	0.10
DEUTSCHE BOERSE AG REG SHS	EUR	464	77,673.60	0.08
MERCEDES-BENZ GROUP	EUR	1,262	92,100.76	0.09
MERCK KGAA	EUR	689	103,074.40	0.11
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	403	136,496.10	0.14
SAP AG	EUR	3,533	435,901.54	0.44
SIEMENS AG REG SHS	EUR	1,571	236,561.18	0.24
ZALANDO SE	EUR	2,297	60,181.40	0.06
<b>Hong Kong</b>			<b>450,438.41</b>	<b>0.46</b>
AIA GROUP LTD	HKD	30,600	284,114.89	0.29
HONG KONG EXCHANGES AND CLEARING LTD	HKD	4,800	166,323.52	0.17
<b>Ireland</b>			<b>1,442,087.55</b>	<b>1.47</b>
ACCENTURE - SHS CLASS A	USD	2,359	667,998.78	0.68
CRH PLC	EUR	1,919	95,834.86	0.10
JOHNSON CONTROLS INTL	USD	3,247	200,751.29	0.20
LINDE PLC	USD	380	132,334.30	0.14
PENTAIR PLC	USD	2,456	143,636.02	0.15
TRANE TECH - REG SHS	USD	1,155	201,532.30	0.21
<b>Japan</b>			<b>2,928,925.41</b>	<b>2.99</b>
ASTELLAS PHARMA	JPY	10,400	142,010.42	0.14
FANUC CORP SHS	JPY	4,000	127,894.27	0.13
FAST RETAILING CO LTD	JPY	700	163,324.44	0.17
FUJITSU LTD	JPY	700	82,707.46	0.08
HITACHI LTD	JPY	3,900	220,449.87	0.22
HOYA CORP	JPY	1,600	173,592.58	0.18
KDDI CORP	JPY	5,800	163,997.97	0.17
MURATA MANUFACTURING CO LTD	JPY	2,400	125,596.65	0.13
NINTENDO CO LTD	JPY	2,300	95,606.81	0.10
NITTO DENKO CORP	JPY	1,500	101,315.29	0.10
OMRON CORP	JPY	2,100	116,995.81	0.12
RECRUIT HOLDINGS CO LTD	JPY	6,000	173,961.11	0.18
RENASAS ELECTRONICS	JPY	6,800	116,725.12	0.12
SOFTBANK GROUP	JPY	2,700	116,197.10	0.12
SOMPO HOLDINGS INC	JPY	2,300	94,393.82	0.10
SONY CORP	JPY	5,200	428,377.18	0.44
TDK CORP	JPY	2,700	95,507.05	0.10
TOKYO ELECTRON LTD	JPY	1,300	169,830.98	0.17
YAMAHA CORP.	JPY	3,300	115,451.77	0.12
Z HOLDINGS KK	JPY	47,700	104,989.71	0.11
<b>Jersey</b>			<b>339,663.04</b>	<b>0.35</b>
APTIV PLC	USD	1,544	143,063.01	0.15
FERGUSON PLC	USD	1,371	196,600.03	0.20
<b>Netherlands</b>			<b>989,328.74</b>	<b>1.01</b>
ADYEN	EUR	58	90,990.40	0.09
ASML HOLDING NV	EUR	864	577,497.60	0.59
KONINKLIJKE AHOLD DELHAIZE NV	EUR	2,715	84,124.28	0.09
PROSUS NV	EUR	1,539	101,697.12	0.10
STMICROELECTRONICS NV	EUR	3,027	135,019.34	0.14
<b>New Zealand</b>			<b>109,937.73</b>	<b>0.11</b>
XERO	AUD	1,516	109,937.73	0.11

## LUX IM – ESG Generali Investments Diversified Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Norway</b>			<b>169,411.11</b>	<b>0.17</b>
EQUINOR ASA	NOK	6,369	169,411.11	0.17
<b>Spain</b>			<b>452,008.71</b>	<b>0.46</b>
AMADEUS IT GROUP SA -A-	EUR	2,811	194,746.08	0.20
IBERDROLA SA	EUR	11,707	138,786.49	0.14
INDITEX SHARE FROM SPLIT	EUR	3,386	118,476.14	0.12
<b>Sweden</b>			<b>230,243.74</b>	<b>0.23</b>
ATLAS COPCO AB -A-	SEK	12,968	168,663.56	0.17
BOLIDEN --- REGISTERED SHS	SEK	2,357	61,580.18	0.06
<b>Switzerland</b>			<b>2,602,496.57</b>	<b>2.66</b>
ABB LTD PREFERENTIAL SHARE	CHF	7,202	254,149.20	0.26
GIVAUDAN SA REG.SHS	CHF	38	113,128.58	0.12
HOLCIM LTD	CHF	1,464	89,626.54	0.09
LOGITECH NAMEN AKT	CHF	2,182	117,365.15	0.12
LONZA GROUP	CHF	184	98,517.61	0.10
NESTLE SA PREFERENTIAL SHARE	CHF	5,762	630,705.41	0.64
NOVARTIS AG PREFERENTIAL SHARE	CHF	3,761	343,179.70	0.35
ROCHE HOLDING LTD	CHF	827	231,302.62	0.24
SONOVA HOLDING REG SHS	CHF	296	70,969.70	0.07
SWISSCOM SHS NOM	CHF	145	82,831.70	0.08
SWISS RE REG SHS	CHF	1,804	165,699.10	0.17
TE CONNECTIVITY LTD REG SHS	USD	1,608	204,372.61	0.21
ZURICH INSURANCE GROUP REG SHS	CHF	464	200,648.65	0.20
<b>United Kingdom</b>			<b>2,176,709.58</b>	<b>2.22</b>
ASTRAZENECA PLC	GBP	2,873	374,077.62	0.38
AUTO TRADER GROUP PLC	GBP	18,669	131,231.42	0.13
BP PLC	GBP	43,922	231,481.85	0.24
BURBERRY GROUP PLC	GBP	2,929	70,836.35	0.07
CFD UNILEVER - REGISTERED SHS	GBP	2,623	124,166.58	0.13
DIAGEO PLC	GBP	3,741	144,381.49	0.15
HSBC HOLDINGS PLC	GBP	27,145	194,650.05	0.20
INFORMA PLC	GBP	12,410	103,197.36	0.11
J SAINSBURY PLC	GBP	32,551	100,412.26	0.10
PRUDENTIAL PLC	GBP	6,473	81,235.98	0.08
SHELL PLC	GBP	17,734	477,900.42	0.49
VODAFONE GROUP PLC	GBP	166,157	143,138.20	0.15
<b>United States of America</b>			<b>37,858,706.13</b>	<b>38.64</b>
3M CO	USD	3,014	274,702.08	0.28
ABBOTT LABORATORIES	USD	5,888	582,175.76	0.59
ADOBE INC	USD	1,557	691,766.44	0.71
ADVANCED MICRO DEVICES INC	USD	2,699	275,737.48	0.28
AMERICAN EXPRESS	USD	2,337	369,335.50	0.38
AMGEN INC	USD	695	141,163.80	0.14
ANSYS INC	USD	353	105,703.86	0.11
APPLIED MATERIALS INC	USD	2,658	352,080.95	0.36
ARISTA NETWORKS INC	USD	666	97,430.44	0.10
AUTODESK INC	USD	990	187,462.18	0.19
AUTOMATIC DATA PROCESSING INC	USD	1,917	381,093.65	0.39
BAKER HUGHES RG-A REG SHS-A-	USD	4,618	133,003.15	0.14
BANK OF AMERICA CORP	USD	20,848	548,747.47	0.56
BANK OF NY MELLON	USD	2,120	86,057.77	0.09
BEST BUY CO INC	USD	2,012	153,757.19	0.16
BIOGEN IDEC INC	USD	552	143,027.74	0.15
BLACKROCK INC	USD	210	132,730.95	0.14
BOOKING HOLDINGS INC	USD	84	204,891.80	0.21

## LUX IM – ESG Generali Investments Diversified Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BRISTOL-MYERS SQUIBB CO	USD	3,572	209,953.62	0.21
C.H.ROBINSON WORLDWIDE INC	USD	1,321	114,381.12	0.12
CADENCE DESIGN SYSTEMS INC	USD	754	158,257.94	0.16
CARRIER GLOBAL CORP	USD	2,384	108,356.67	0.11
CATERPILLAR - REG SHS	USD	739	165,765.13	0.17
CENTENE CORP	USD	2,698	165,990.74	0.17
CHENIERE ENERGY INC	USD	616	85,544.71	0.09
CHEVRON CORP	USD	4,470	641,404.05	0.65
CHIPOTLE MEXICAN GRILL -A-	USD	75	145,378.15	0.15
CIGNA CORPORATION - REG SHS	USD	1,484	377,865.64	0.39
CISCO SYSTEMS INC	USD	13,053	613,899.19	0.63
CITIGROUP INC	USD	3,758	159,762.89	0.16
COCA-COLA CO	USD	12,180	671,390.55	0.69
COGNIZANT TECHNOLOGY SOLUTIONS -A-	USD	2,315	137,218.26	0.14
CONSOLIDATED EDISON INC	USD	1,544	127,011.14	0.13
COSTCO WHOLESALE CORP	USD	1,087	530,786.64	0.54
CSX CORP	USD	4,727	147,039.07	0.15
CVS HEALTH	USD	2,332	147,263.92	0.15
DANAHER CORP	USD	2,393	522,554.63	0.53
DEERE AND CO	USD	335	123,567.11	0.13
DELTA AIR LINES	USD	3,530	150,134.82	0.15
DEXCOM INC	USD	807	94,822.59	0.10
DISCOVER FINANCIAL SERVICES - SHS	USD	1,436	155,489.19	0.16
DOLLAR TREE INC	USD	835	110,129.36	0.11
DOWDUPONT - REG SHS	USD	1,317	85,707.51	0.09
DOW - REG SHS	USD	2,601	127,177.52	0.13
ECOLAB INC	USD	1,230	207,716.77	0.21
EDWARDS LIFESCIENCES CORP	USD	2,561	216,433.14	0.22
ELECTRONIC ARTS - REG SHS	USD	1,151	137,895.90	0.14
ELEVANCE HEALTH	USD	1,141	461,178.40	0.47
ELI LILLY & CO	USD	1,138	485,456.78	0.50
EVERSOURCE ENERGY	USD	1,597	102,257.28	0.10
EXPEDITORS INTERNATIONAL OF WASHINGTON	USD	1,111	122,583.96	0.13
FIDELITY NATIONAL INFO SERVICES INC	USD	2,326	113,047.64	0.12
FISERV INC	USD	1,751	199,487.12	0.20
GENERAL MILLS INC	USD	2,483	173,993.57	0.18
HALLIBURTON	USD	2,904	88,518.86	0.09
HASBRO INC	USD	2,507	146,964.05	0.15
HILTON WORLDWIDE HLDGS INC REG SHS	USD	1,126	148,830.34	0.15
HOME DEPOT INC	USD	2,120	599,328.10	0.61
HORMEL FOODS CORP	USD	3,708	135,740.35	0.14
HP ENTERPRISE CO	USD	8,576	131,138.72	0.13
HP INC	USD	4,859	135,303.19	0.14
HUMANA INC	USD	426	173,655.10	0.18
IBM CORP	USD	2,316	285,147.60	0.29
ILLUMINA INC	USD	404	68,823.03	0.07
INCYTE CORP	USD	1,647	93,554.62	0.10
INTEL CORP	USD	9,340	282,297.29	0.29
INTL FLAVORS & FRAG	USD	1,747	124,841.87	0.13
INTUIT	USD	897	375,506.76	0.38
INTUITIVE SURGICAL	USD	1,173	364,649.65	0.37
JPMORGAN CHASE CO	USD	4,727	622,669.43	0.64
KELLOGG CO	USD	1,615	99,108.51	0.10
KROGER CO	USD	3,836	163,184.57	0.17
LABORATORY CORP OF AMERICA HOLDINGS	USD	485	107,115.58	0.11
LAM RESEARCH CORP	USD	459	269,940.98	0.28
LKQ CORP	USD	1,678	88,935.46	0.09
LOWE'S CO INC	USD	735	150,408.87	0.15

## LUX IM – ESG Generali Investments Diversified Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
LULULEMON ATHLETICA INC SHS	USD	403	137,038.88	0.14
MARATHON PETROLEUM	USD	1,082	115,608.10	0.12
MARSH MCLENNAN COS	USD	1,629	278,165.01	0.28
MARVELL TECH --- REG SHS	USD	2,324	124,582.71	0.13
MASTERCARD INC -A-	USD	2,270	808,202.14	0.82
MCKESSON CORP	USD	593	229,216.00	0.23
MERCK & CO INC	USD	3,422	356,829.57	0.36
MICRON TECHNOLOGY INC	USD	2,081	122,946.90	0.13
MICROSOFT CORP	USD	9,579	2,947,553.80	3.01
MONDELEZ INTERNATIONAL INC	USD	3,405	226,030.58	0.23
MORGAN STANLEY	USD	1,434	112,259.87	0.11
NETAPP	USD	1,912	133,717.96	0.14
NEWMONT CORPORATION	USD	2,882	111,034.49	0.11
NEXTERA ENERGY	USD	3,711	248,149.80	0.25
NORFOLK SOUTHERN	USD	482	100,034.31	0.10
NUCOR CORP	USD	787	118,051.81	0.12
NVIDIA CORP	USD	3,479	1,304,309.48	1.33
OLD DOMINION FREIGHT LINES INC	USD	283	97,660.15	0.10
ONEOK INC (NEW)	USD	2,461	138,978.64	0.14
ON SEMICONDUCTOR CORP	USD	1,210	102,325.21	0.10
PARAMOUNT GLOBAL	USD	6,053	88,889.63	0.09
PAYPAL HOLDINGS	USD	1,932	116,858.63	0.12
PEPSICO INC	USD	4,132	697,793.23	0.71
PFIZER INC	USD	11,146	369,741.95	0.38
PHILLIPS 66	USD	1,708	148,282.35	0.15
PNC FINANCIAL SERVICES GROUP INC	USD	1,632	188,372.83	0.19
PPG INDUSTRIES INC	USD	675	90,117.78	0.09
PROCTER & GAMBLE CO	USD	5,822	798,723.75	0.82
PROGRESSIVE CORP	USD	1,871	226,939.40	0.23
PRUDENTIAL FINANCIAL INC	USD	1,985	160,134.45	0.16
PUBLIC SERVICE ENTERPRISE GROUP INC	USD	3,042	172,766.94	0.18
QUALCOMM INC	USD	2,323	251,874.34	0.26
QUANTA SERVICES - REG SHS	USD	667	119,359.83	0.12
QUEST DIAGNOSTICS	USD	1,185	153,603.25	0.16
REGENERON PHARMACEUTICALS INC	USD	186	121,014.02	0.12
REGIONS FINANCIAL CORP	USD	7,815	126,966.39	0.13
ROBERT HALF INTERNATIONAL INC	USD	1,243	84,556.19	0.09
S&P GLOBAL INC	USD	1,397	507,864.70	0.52
SALESFORCE INC	USD	2,597	501,893.47	0.51
SEMPRA ENERGY	USD	1,091	145,176.09	0.15
SERVICENOW INC	USD	490	246,644.81	0.25
STATE STREET CORP	USD	1,717	115,333.96	0.12
SYNCHRONY FINANCIAL	USD	3,260	102,005.05	0.10
SYNOPSYS	USD	699	274,695.41	0.28
TARGET CORP	USD	2,435	297,227.21	0.30
TELEDYNE TECHNOLOGIES	USD	223	83,412.26	0.09
TESLA MOTORS INC	USD	3,720	879,735.50	0.90
TEXAS INSTRUMENTS INC	USD	3,670	595,875.74	0.61
THE HARTFORD FINANCIAL SERVICES GROUP	USD	1,902	124,599.04	0.13
TJX COS INC	USD	2,676	205,802.67	0.21
TRACTOR SUPPLY CO	USD	614	122,602.64	0.13
TRAVELERS COS INC/THE	USD	1,167	183,262.46	0.19
TRIMBLE	USD	1,886	91,403.06	0.09
UBER TECH/REG SHSH	USD	3,431	134,170.90	0.14
ULTA BEAUTY RG REG SHS	USD	240	102,555.17	0.10
UNION PACIFIC CORP	USD	1,081	203,174.59	0.21
UNITED PARCEL SERVICE INC	USD	1,899	307,038.57	0.31
VALERO ENERGY CORP	USD	1,256	134,510.87	0.14

## LUX IM – ESG Generali Investments Diversified Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
VERIZON COMMUNICATIONS INC	USD	16,546	562,094.45	0.57
VERTEX PHARMACEUTICALS INC	USD	681	217,762.39	0.22
VISA INC -A-	USD	3,650	785,478.26	0.80
WALT DISNEY CO	USD	6,744	550,928.78	0.56
WASTE MANAGEMENT	USD	563	87,698.42	0.09
WESTERN DIGITAL CORP	USD	3,226	111,399.73	0.11
WEST PHARMACEUTICAL SERVICES INC	USD	289	100,158.00	0.10
WW GRAINGER INC	USD	295	211,947.01	0.22
ZIMMER BIOMET HOLDINGS REG SHS	USD	869	115,842.72	0.12
ZOETIS INC -A-	USD	606	95,654.33	0.10
ZOOMINFO TECH --- REG SHS -A-	USD	4,953	118,633.64	0.12
<b>Bonds</b>			<b>19,543,375.95</b>	<b>19.95</b>
<b>Greece</b>			<b>3,441,843.04</b>	<b>3.51</b>
GREECE 3.375 18-25 15/02A	EUR	3,441,000	3,441,843.04	3.51
<b>Italy</b>			<b>14,401,414.21</b>	<b>14.70</b>
ITALY 0.0000 21-24 15/12S	EUR	2,549,000	2,415,967.69	2.47
ITALY 0.35 16-24 24/10S	EUR	1,677,000	1,656,400.69	1.69
ITALY 1.45 17-24 15/10S	EUR	1,806,000	1,751,621.34	1.79
ITALY 1.8500 20-25 01/07S	EUR	5,376,000	5,180,206.08	5.29
ITALY 2.35 14-24 15/09S	EUR	1,376,000	1,708,875.01	1.74
ITALY T 1.75 22-24 30/05S	EUR	1,720,000	1,688,343.40	1.72
<b>Spain</b>			<b>1,700,118.70</b>	<b>1.74</b>
SPAIN 1.80 13-24 30/11A	EUR	1,376,000	1,700,118.70	1.74
<b>Money market instruments</b>			<b>5,899,815.17</b>	<b>6.02</b>
<b>Treasury market</b>			<b>5,899,815.17</b>	<b>6.02</b>
<b>Italy</b>			<b>5,899,815.17</b>	<b>6.02</b>
ITALY ZCP 14-08-23	EUR	4,200,000	4,143,974.10	4.23
ITALY ZCP 14-11-23	EUR	1,806,000	1,755,841.07	1.79
<b>Undertakings for Collective Investment</b>			<b>8,257,396.40</b>	<b>8.43</b>
<b>Shares/Units in investment funds</b>			<b>8,257,396.40</b>	<b>8.43</b>
<b>Equity funds</b>			<b>8,257,396.40</b>	<b>8.43</b>
GENERALI INV VAR GLOBAL EQ ALCT -B- EUR CAP	EUR	37,400	8,257,396.40	8.43
<b>Total securities portfolio</b>			<b>92,681,190.57</b>	<b>94.59</b>

## **LUX IM – ESG Goldman Sachs Global Equity Opportunities**

# LUX IM – ESG Goldman Sachs Global Equity Opportunities

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>476,035,482.45</b>
Securities portfolio at market value	468,555,998.21
<i>Cost price</i>	<i>434,490,213.48</i>
Cash at banks and liquidities	5,036,939.50
Amount due from broker/counterparty	556,932.24
Receivable on subscriptions	1,510,344.60
Dividends receivable on securities portfolio	359,348.52
Interests receivable, net	15,919.38
<b>Liabilities</b>	<b>5,013,639.64</b>
Amount due to broker/counterparty	499,202.19
Payable on redemptions	2,499,905.13
Net unrealised depreciation on forward foreign exchange contracts	2,406.01
Net unrealised depreciation on financial futures	8,454.30
Management fees payable	1,452,812.11
Depository fees payable	25,349.67
Administration fees payable	481,791.95
Performance fees payable	3,448.00
Interests payable, net	68.43
Other liabilities	40,201.85
<b>Net asset value</b>	<b>471,021,842.81</b>



## LUX IM – ESG Goldman Sachs Global Equity Opportunities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>471,021,842.81</b>	<b>435,428,699.90</b>	<b>321,893,672.69</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		459.018	-	-
Net asset value per share	EUR	1,041.20	-	-
<b>DI - EUR - Capitalisation</b>				
Number of shares		818,636.771	763,170.045	584,057.707
Net asset value per share	EUR	131.12	119.79	140.63
<b>E - EUR - Capitalisation</b>				
Number of shares		508,432.796	480,681.938	1,084,018.542
Net asset value per share	EUR	136.96	124.44	144.52
<b>E2 - EUR - Capitalisation</b>				
Number of shares		1,949,619.432	2,132,412.943	-
Net asset value per share	EUR	106.35	96.64	-
<b>F - EUR - Capitalisation</b>				
Number of shares		7,854.968	7,242.469	5,602.515
Net asset value per share	EUR	139.46	126.46	146.25
<b>H - EUR - Capitalisation</b>				
Number of shares		624,418.471	623,106.108	571,513.926
Net asset value per share	EUR	136.34	123.91	143.97

## LUX IM – ESG Goldman Sachs Global Equity Opportunities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	459.018	0.000	459.018
DI - EUR - Capitalisation	763,170.045	118,791.492	63,324.766	818,636.771
E - EUR - Capitalisation	480,681.938	95,220.546	67,469.688	508,432.796
E2 - EUR - Capitalisation	2,132,412.943	383,848.220	566,641.731	1,949,619.432
F - EUR - Capitalisation	7,242.469	1,628.193	1,015.694	7,854.968
H - EUR - Capitalisation	623,106.108	613,794.248	612,481.885	624,418.471

# LUX IM – ESG Goldman Sachs Global Equity Opportunities

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>468,555,998.21</b>	<b>99.48</b>
<b>Shares</b>			<b>468,555,998.21</b>	<b>99.48</b>
<b>Australia</b>			<b>9,292,960.05</b>	<b>1.97</b>
COCHLEAR	AUD	2,858	399,196.38	0.08
COMMONWEALTH BANK OF AUSTRALIA	AUD	1,089	66,581.73	0.01
QUANTAS AIRWAYS LTD	AUD	535,528	2,024,557.07	0.43
TECHNOLOGY ONE	AUD	54,015	515,448.02	0.11
WISE TECH GLOBAL	AUD	14,485	704,907.23	0.15
WOODSIDE ENERGY SHARES	AUD	128,109	2,690,289.00	0.57
WOOLWORTHS GROUP - REG SHS	AUD	119,377	2,891,980.62	0.61
<b>Bermuda</b>			<b>2,989,018.57</b>	<b>0.63</b>
ARCH CAPITAL GROUP LTD	USD	28,294	1,897,700.16	0.40
JARDINE MATHESON HOLDINGS	USD	18,400	855,912.20	0.18
STOLT NIELSEN LTD	NOK	10,116	235,406.21	0.05
<b>Canada</b>			<b>15,215,335.98</b>	<b>3.23</b>
ALIMENTATION COUCHE-TARD INC	CAD	73,200	3,446,765.33	0.73
BANK OF NOVA SCOTIA	CAD	63,000	2,862,107.93	0.61
BOMBARDIER INC	CAD	12,600	561,766.19	0.12
BROOKFIELD RENEWABLE COR USD	USD	6,317	181,297.93	0.04
CANADIAN NATIONAL RAILWAY	CAD	28,300	3,112,578.24	0.66
CONSTELLATION SOFTWARE	CAD	500	937,174.64	0.20
METRO -A- SUB VTG	CAD	23,200	1,191,479.57	0.25
ROYAL BANK OF CANADA	CAD	13,500	1,174,494.85	0.25
SHOPIFY -A- SUBORD VOTING	CAD	16,300	954,284.13	0.20
TFI INTERNATIONAL INC REGISTERED	CAD	5,600	593,402.42	0.13
TOREX GOLD RES	CAD	15,800	199,984.75	0.04
<b>Cayman Islands</b>			<b>454,949.35</b>	<b>0.10</b>
CK HUTCHISON	HKD	81,000	454,949.35	0.10
<b>Denmark</b>			<b>3,353,781.50</b>	<b>0.71</b>
GENMAB AS	DKK	560	190,627.10	0.04
NOVO NORDISK	DKK	22,081	3,163,154.40	0.67
<b>Finland</b>			<b>712,948.71</b>	<b>0.15</b>
KONE OYJ -B-	EUR	14,881	712,948.71	0.15
<b>France</b>			<b>20,036,997.94</b>	<b>4.25</b>
DASSAULT SYSTEMES SE	EUR	53,489	2,125,117.97	0.45
EDENRED SA	EUR	47,479	2,876,277.82	0.61
EIFFAGE	EUR	26,712	2,556,338.40	0.54
ENGIE SA	EUR	198,864	2,983,357.73	0.63
HERMES INTERNATIONAL SA	EUR	1,615	3,168,630.00	0.67
LEGRAND SA	EUR	31,861	2,828,619.58	0.60
REXEL SA	EUR	17,710	393,162.00	0.08
SANOFI	EUR	8,615	842,374.70	0.18
VINCI SA	EUR	21,427	2,263,119.74	0.48
<b>Germany</b>			<b>15,850,694.62</b>	<b>3.37</b>
BMW AG	EUR	33,562	3,726,724.48	0.79
BMW VORZUG - STIMMRECHTSLOS	EUR	1,854	190,776.60	0.04
DEUTSCHE LUFTHANSA AG REG SHS	EUR	21,707	205,174.56	0.04
E.ON SE	EUR	168,464	1,943,232.24	0.41
GEA GROUP AG	EUR	5,217	197,619.96	0.04
HUGO BOSS AG	EUR	13,978	976,503.08	0.21
INFINEON TECHNOLOGIES REG SHS	EUR	39,733	1,455,618.46	0.31
MTU AERO ENGINES HOLDING AG	EUR	12,049	2,843,564.00	0.60

## LUX IM – ESG Goldman Sachs Global Equity Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	4,365	1,478,425.50	0.31
SAP AG	EUR	18,760	2,314,608.80	0.49
SIEMENS AG REG SHS	EUR	3,443	518,446.94	0.11
<b>Hong Kong</b>			<b>490,237.46</b>	<b>0.10</b>
AIA GROUP LTD	HKD	52,800	490,237.46	0.10
<b>Ireland</b>			<b>5,990,760.61</b>	<b>1.27</b>
JOHNSON CONTROLS INTL	USD	56,246	3,477,504.45	0.74
LINDE PLC	USD	4,951	1,724,176.60	0.37
NVENT ELEC - REG SHS	USD	8,426	394,041.35	0.08
TRANE TECH - REG SHS	USD	2,264	395,038.21	0.08
<b>Israel</b>			<b>1,052,353.03</b>	<b>0.22</b>
WIX.COM LTD	USD	14,860	1,052,353.03	0.22
<b>Italy</b>			<b>604,351.50</b>	<b>0.13</b>
PRYSMIAN SPA	EUR	16,325	604,351.50	0.13
<b>Japan</b>			<b>35,493,094.51</b>	<b>7.54</b>
AISIN CORPORATION	JPY	10,200	286,919.56	0.06
ASTELLAS PHARMA	JPY	117,600	1,605,810.14	0.34
DAI NIPPON PRINTING CO LTD	JPY	3,100	80,326.60	0.02
DAINIPPON SCREEN MFG CO LTD	JPY	27,900	2,878,993.52	0.61
DAIWA HOUSE INDUSTRY CO LTD	JPY	19,600	472,253.15	0.10
FUJIKURA LTD	JPY	48,400	369,811.92	0.08
FUJITSU LTD	JPY	4,400	519,875.46	0.11
JFE HOLDINGS INC	JPY	200,500	2,611,672.39	0.55
JGC HOLDINGS CORPORATION	JPY	21,900	259,521.54	0.06
KDDI CORP	JPY	55,800	1,577,773.54	0.33
KOBE STEEL	JPY	75,700	635,162.35	0.13
MAZDA MOTOR CORP	JPY	43,700	386,935.76	0.08
MITSUBISHI CORP	JPY	51,900	2,285,341.21	0.49
MITSUBISHI ELECTRIC CORP	JPY	32,700	421,164.70	0.09
MITSUBISHI HC CAPITAL INC	JPY	636,400	3,455,355.19	0.73
NEC CORP	JPY	66,900	2,960,722.46	0.63
NISSAN MOTOR CO LTD	JPY	39,900	149,124.29	0.03
ORIX CORP	JPY	172,000	2,855,191.26	0.61
OSAKA GAS CY	JPY	29,200	409,575.55	0.09
OTSUKA HOLDINGS	JPY	100,700	3,372,662.98	0.72
RENEASAS ELECTRONICS	JPY	43,300	743,264.39	0.16
SANTEN PHARMACEUTICAL CO LTD	JPY	180,900	1,408,647.54	0.30
SEVEN & I HOLDINGS CO LTD	JPY	15,400	607,173.72	0.13
SHINOBI CO LTD	JPY	4,400	169,703.90	0.04
SOFTBANK GROUP	JPY	19,700	847,808.49	0.18
SUMITOMO CORP	JPY	97,600	1,885,891.47	0.40
SUMITOMO HEAVY INDUSTRIES	JPY	23,900	522,100.65	0.11
TIS SHS	JPY	15,600	355,951.20	0.08
TOKYU FUDOSAN HOLDINGS CORP	JPY	110,900	580,079.30	0.12
TOYOTA MOTOR CORP	JPY	9,500	139,349.03	0.03
YAMAICHI ELECTRONICS	JPY	42,500	638,931.25	0.14
<b>Jersey</b>			<b>576,894.17</b>	<b>0.12</b>
FERGUSON PLC	USD	4,023	576,894.17	0.12
<b>Luxembourg</b>			<b>2,338,363.45</b>	<b>0.50</b>
SAMSONITE INTERNATIONAL SA	HKD	103,800	269,268.60	0.06
SPOTIFY TECH - REG SHS	USD	4,692	686,272.60	0.15
TENARIS SA - REG.SHS	EUR	103,621	1,382,822.25	0.29

# LUX IM – ESG Goldman Sachs Global Equity Opportunities

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Netherlands</b>			<b>14,025,716.92</b>	<b>2.98</b>
AIRBUS SE	EUR	9,679	1,264,658.14	0.27
ASML HOLDING NV	EUR	8,857	5,920,018.80	1.26
HEINEKEN HOLDING	EUR	10,777	848,149.90	0.18
HEINEKEN NV	EUR	7,792	726,993.60	0.15
NXP SEMICONDUCTORS N.V.	USD	4,766	874,368.52	0.19
QIAGEN - REGISTERED	USD	5,439	221,186.50	0.05
SIGNIFY NV	EUR	6,103	154,527.96	0.03
STELLANTIS N.V.-BEARER & REG SHS	EUR	250,675	4,015,813.50	0.85
<b>Norway</b>			<b>179,182.00</b>	<b>0.04</b>
HOEGH AUTOLINERS ASA	NOK	35,508	179,182.00	0.04
<b>Spain</b>			<b>3,851,833.03</b>	<b>0.82</b>
IBERDROLA SA	EUR	29,603	350,943.57	0.07
INDITEX SHARE FROM SPLIT	EUR	100,054	3,500,889.46	0.74
<b>Sweden</b>			<b>9,046,584.52</b>	<b>1.92</b>
BIOVITRUM AB	SEK	18,862	331,032.69	0.07
EPIROC REG SHS -B-	SEK	17,141	248,611.58	0.05
HENNES AND MAURITZ AB	SEK	50,311	792,118.86	0.17
HEXAGON --- REG SHS -B-	SEK	209,988	2,312,666.66	0.49
INVESTOR --- REG SHS -B-	SEK	146,387	2,632,302.73	0.56
SSAB - REGISTERED -B-	SEK	159,716	999,044.36	0.21
SSAB SWEDISH STEEL -A- FREE	SEK	10,410	67,089.11	0.01
SWEDBANK -A-	SEK	61,198	936,030.34	0.20
VOLVO AB -B-	SEK	39,124	727,688.19	0.15
<b>Switzerland</b>			<b>8,417,082.39</b>	<b>1.79</b>
ABB LTD PREFERENTIAL SHARE	CHF	92,009	3,246,877.79	0.69
CHUBB - REG SHS	USD	18,987	3,297,462.18	0.70
CIE FINANCIERE RICHEMONT REG SHS	CHF	5,275	811,933.10	0.17
GARMIN	USD	1,514	144,051.43	0.03
NOVARTIS AG PREFERENTIAL SHARE	CHF	10,047	916,757.89	0.19
<b>United Kingdom</b>			<b>9,947,558.70</b>	<b>2.11</b>
AVIVA PLC	GBP	74,130	333,561.38	0.07
BP P.L.C.ADR REPR.6SHS	USD	16,239	521,539.08	0.11
BURBERRY GROUP PLC	GBP	17,895	432,781.33	0.09
COMPASS GROUP	GBP	51,052	1,297,375.70	0.28
GSK PLC ADR	USD	41,665	1,355,351.33	0.29
ROYALTY PHARMA PLC	USD	83,442	2,343,441.58	0.50
SHELL PLC	EUR	41,749	1,141,000.17	0.24
SMITHS GROUP -SHS-	GBP	90,188	1,696,217.90	0.36
SSE PLC	GBP	2,743	57,914.66	0.01
TESCO --- REG SHS	GBP	268,558	768,375.57	0.16
<b>United States of America</b>			<b>308,635,299.20</b>	<b>65.52</b>
ABBVIE INC	USD	20,273	2,480,572.89	0.53
ADOBE INC	USD	448	199,043.91	0.04
ADVANCED MICRO DEVICES INC	USD	5,582	570,272.93	0.12
AGILENT TECHNOLOGIES	USD	2,751	298,255.54	0.06
AIRBNB INC	USD	10,207	1,172,701.20	0.25
ALLY FINANCIAL INC	USD	13,835	342,047.30	0.07
ALPHABET INC -A-	USD	110,087	12,041,476.51	2.56
ALPHABET INC -C-	USD	7,320	806,789.92	0.17
AMAZON.COM INC	USD	92,241	10,834,939.52	2.30
AMERICAN HOMES 4 RENT	USD	17,674	572,658.05	0.12
AMETEK INC	USD	22,939	3,373,698.36	0.72
AMPHENOL -A-	USD	2,502	191,754.51	0.04

## LUX IM – ESG Goldman Sachs Global Equity Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ANTERO RESOURCES	USD	8,209	172,420.29	0.04
APPLE INC	USD	125,523	21,855,999.97	4.64
ARCHER-DANIELS MIDLAND CO	USD	5,209	356,978.08	0.08
ARISTA NETWORKS INC	USD	10,229	1,496,420.45	0.32
AUTODESK INC	USD	9,464	1,792,062.75	0.38
AUTOMATIC DATA PROCESSING INC	USD	3,173	630,782.55	0.13
AVALONBAY COMMUN	USD	1,371	236,766.17	0.05
BANK OF AMERICA CORP	USD	164,585	4,332,099.10	0.92
BANK OF NY MELLON	USD	57,682	2,341,501.95	0.50
BERKSHIRE HATHAWAY -B-	USD	23,119	7,153,439.22	1.52
BEST BUY CO INC	USD	1,877	143,440.48	0.03
BIOMARIN PHARMACEUTICAL INC	USD	10,424	851,362.74	0.18
BIO RAD LABORATORIES -A-	USD	310	106,832.35	0.02
BLOCK INC -A-	USD	22,091	1,306,368.64	0.28
BOSTON SCIENTIF CORP	USD	58,295	2,853,047.30	0.61
BRISTOL-MYERS SQUIBB CO	USD	56,194	3,302,948.98	0.70
BRUKER BIOSCIENCES	USD	20,570	1,379,456.67	0.29
CAMDEN PROPERTY SBI	USD	1,036	103,338.35	0.02
CARMAX INC	USD	16,124	1,248,930.67	0.27
CENTENE CORP	USD	43,858	2,698,303.18	0.57
CHARTER COMM -A-	USD	2,365	787,746.89	0.17
CHENIERE ENERGY INC	USD	20,236	2,810,199.35	0.60
CHEVRON CORP	USD	11,374	1,632,064.80	0.35
CHEWY INC	USD	28,017	995,010.69	0.21
CIGNA CORPORATION - REG SHS	USD	3,002	764,388.58	0.16
CINTAS	USD	7,188	3,234,913.57	0.69
CISCO SYSTEMS INC	USD	17,615	828,455.85	0.18
CITIGROUP INC	USD	49,063	2,085,802.70	0.44
CLOROX CO	USD	1,182	171,419.04	0.04
CME GROUP -A-	USD	23,098	3,889,653.56	0.83
COCA-COLA CO	USD	62,388	3,438,974.85	0.73
CONCENTRIX --- REGISTERED SHS	USD	7,506	556,926.79	0.12
CONSTELLATION BRANDS INC -A-	USD	1,588	360,010.84	0.08
COPART INC	USD	4,184	346,831.83	0.07
COSTAR GROUP INC	USD	3,927	325,022.95	0.07
COSTCO WHOLESALE CORP	USD	8,624	4,211,135.20	0.89
CROWDSTRIKE HOLDINGS INC	USD	1,940	256,546.45	0.05
CROWN CASTLE INC	USD	17,437	1,826,893.47	0.39
CVS HEALTH	USD	37,757	2,384,324.12	0.51
EAGLE MATERIALS INC	USD	5,603	951,560.60	0.20
EAST WEST BANCORP INC	USD	8,507	404,626.47	0.09
EBAY INC	USD	5,625	230,403.64	0.05
EDISON INTERNATIONAL	USD	4,075	256,621.89	0.05
EDWARDS LIFESCIENCES CORP	USD	5,756	486,446.36	0.10
ELANCO ANIMAL HEALTH	USD	156,204	1,440,316.08	0.31
ELECTRONIC ARTS - REG SHS	USD	2,623	314,249.30	0.07
ELEVANCE HEALTH	USD	10,654	4,306,217.94	0.91
ENVISTA HOLDINGS CORP	USD	20,684	640,551.48	0.14
EOG RESOURCES INC	USD	2,934	304,488.22	0.06
EQUIFAX INC	USD	1,202	258,802.30	0.05
FACTSET RESEARCH SYSTEMS INC	USD	366	132,957.98	0.03
FIVE BELOW	USD	3,718	672,200.47	0.14
FORTINET	USD	51,357	3,541,715.69	0.75
GARTNER INC	USD	8,025	2,524,575.01	0.54
GE HEALTHCARE TECHNOLOGIES INC	USD	2,173	157,020.38	0.03
GENERAL MILLS INC	USD	13,951	977,601.41	0.21
GENERAL MOTORS CO	USD	93,639	3,285,126.33	0.70
GILEAD SCIENCES INC	USD	28,688	2,002,640.29	0.43

## LUX IM – ESG Goldman Sachs Global Equity Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
GLOBE LIFE INC	USD	9,027	903,238.88	0.19
HCA INC	USD	1,198	330,557.12	0.07
HEALTHPEAK PROPERTIES INC	USD	17,254	316,604.60	0.07
HESS CORP	USD	2,669	328,118.97	0.07
HILTON WORLDWIDE HLDGS INC REG SHS	USD	20,728	2,739,747.22	0.58
HOST HOTELS & RESORTS - SHS	USD	179,628	2,753,355.67	0.58
HOWMET AEROSPC - REG SHS	USD	67,867	3,039,165.10	0.65
HP ENTERPRISE CO	USD	175,042	2,676,630.67	0.57
HUMANA INC	USD	1,263	514,850.70	0.11
IBM CORP	USD	9,429	1,160,905.30	0.25
IDEXX LABS CORP	USD	831	377,390.08	0.08
INCYTE CORP	USD	41,435	2,353,634.34	0.50
INTEL CORP	USD	35,701	1,079,046.62	0.23
INTUIT	USD	866	362,529.38	0.08
INTUITIVE SURGICAL	USD	3,737	1,161,718.45	0.25
IQVIA HOLDINGS INC	USD	1,319	268,221.50	0.06
JPMORGAN CHASE CO	USD	30,590	4,029,502.41	0.86
KELLOGG CO	USD	2,623	160,966.95	0.03
KIMBERLY-CLARK CORP	USD	7,160	901,929.19	0.19
KINDER MORGAN INC	USD	19,985	315,692.70	0.07
KLA CORPORATION	USD	976	427,769.19	0.09
KROGER CO	USD	5,997	255,114.15	0.05
LAMAR ADVERTISING CO -A-	USD	1,840	166,974.70	0.04
LEAR CORP	USD	3,947	516,334.37	0.11
LENNAR CORP -A-	USD	1,829	207,919.93	0.04
LKQ CORP	USD	53,207	2,820,017.42	0.60
LULULEMON ATHLETICA INC SHS	USD	8,878	3,018,935.83	0.64
MARATHON PETROLEUM	USD	10,045	1,073,274.83	0.23
MARKETAXESS HOLDING INC	USD	894	215,098.61	0.05
MARTIN MARIETTA	USD	740	311,148.64	0.07
MERCADOLIBRE	USD	2,526	2,717,621.99	0.58
MERCK & CO INC	USD	1,623	169,238.57	0.04
META PLATFORMS INC A	USD	16,693	4,316,095.23	0.92
METLIFE INC	USD	55,866	2,882,446.51	0.61
METTLER TOLEDO INTERNATIONAL	USD	209	252,769.36	0.05
MICROCHIP TECHNOLOGY	USD	28,645	2,288,232.63	0.49
MICROSOFT CORP	USD	66,427	20,440,250.13	4.34
MID-AMER APARTMENT COMMUNITIES INC	USD	8,631	1,205,415.04	0.26
MODERNA INC	USD	12,242	1,372,889.40	0.29
MONDELEZ INTERNATIONAL INC	USD	55,347	3,674,042.49	0.78
MONOLITHIC POWER	USD	430	211,593.88	0.04
MONSTER BEVERAGE CORP	USD	45,960	2,423,679.29	0.51
MOODY S CORP	USD	6,035	1,909,129.59	0.41
MOSAIC	USD	16,925	540,617.62	0.11
MSCI INC -A-	USD	5,126	2,175,295.79	0.46
NETFLIX INC	USD	6,714	2,640,587.19	0.56
NEWS CORP -A-	USD	13,291	238,392.09	0.05
NVIDIA CORP	USD	26,284	9,854,116.25	2.09
OKTA -A-	USD	1,538	97,702.59	0.02
O REILLY AUTO	USD	841	724,039.33	0.15
OTIS WORLDWIDE CORPORATION	USD	4,094	333,167.42	0.07
PACCAR INC	USD	8,531	647,238.75	0.14
PALO ALTO NETWORKS	USD	5,667	1,318,474.64	0.28
PARK HOTELS AND RESORTS INC	USD	191,345	2,244,088.40	0.48
PAYCHEX INC	USD	3,104	311,668.57	0.07
PAYPAL HOLDINGS	USD	8,171	494,229.75	0.10
PENUMBRA INC	USD	4,216	1,317,904.14	0.28
PEPSICO INC	USD	11,118	1,877,556.91	0.40

## LUX IM – ESG Goldman Sachs Global Equity Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
PINTEREST REG SHS -A-	USD	7,474	189,724.35	0.04
PLATF SPEC PROF --- REG SHS	USD	71,344	1,244,924.46	0.26
PPG INDUSTRIES INC	USD	2,307	308,002.56	0.07
PROGRESSIVE CORP	USD	5,596	678,756.23	0.14
PROLOGIS	USD	32,240	3,597,520.32	0.76
PRUDENTIAL FINANCIAL INC	USD	16,487	1,330,043.70	0.28
PUBLIC SERVICE ENTERPRISE GROUP INC	USD	6,968	395,739.65	0.08
REGENERON PHARMACEUTICALS INC	USD	273	177,617.36	0.04
REINSURANCE GROUP AMERICA INC	USD	3,046	386,075.64	0.08
REPUBLIC SERVICES -A-	USD	29,021	4,036,313.76	0.86
REXFORD INDUSTRIAL REALTY TRUST UNITS	USD	4,106	194,430.23	0.04
ROBLOX CORP	USD	24,520	872,392.71	0.19
ROCKWELL AUTOMATION	USD	1,127	335,600.39	0.07
ROSS STORES INC	USD	3,596	359,550.46	0.08
RPM INC	USD	1,262	101,762.04	0.02
RYDER SYSTEM INC	USD	2,173	167,817.03	0.04
S&P GLOBAL INC	USD	7,400	2,690,192.40	0.57
SALESFORCE INC	USD	9,829	1,899,542.15	0.40
SAREPTA THERAPEUTICS	USD	7,879	812,177.03	0.17
SBA COMMUNICATIONS -A	USD	2,017	425,462.24	0.09
SEAGATE TECHNOLOGY HOLDINGS	USD	2,262	128,675.46	0.03
SERVICENOW INC	USD	3,879	1,952,520.84	0.41
SHERWIN WILLIAMS CO	USD	15,260	3,661,923.50	0.78
SKECHERS USA -A-	USD	46,865	2,166,244.62	0.46
SNAP ON INC	USD	521	137,306.48	0.03
SNOWFLAKE INC-CLASS A	USD	4,490	724,808.10	0.15
SOLAREDGE TECHNOLOGIES INC	USD	1,179	274,986.31	0.06
SPLUNK INC	USD	26,614	2,572,552.23	0.55
STARBUCKS CORP	USD	3,303	299,343.38	0.06
STRYKER CORP	USD	1,508	417,935.58	0.09
SYNCHRONY FINANCIAL	USD	16,288	509,649.78	0.11
SYSCO CORP	USD	4,703	315,865.72	0.07
TARGET CORP	USD	4,405	537,694.40	0.11
TELEDYNE TECHNOLOGIES	USD	3,046	1,139,344.15	0.24
TESLA MOTORS INC	USD	21,297	5,036,485.74	1.07
THE KRAFT HEINZ	USD	7,631	245,431.07	0.05
THERMO FISHER SCIENT SHS	USD	2,959	1,397,878.50	0.30
THE TRADE DESK -A-	USD	31,103	2,210,074.03	0.47
THOR INDUSTRIES INC	USD	1,821	171,839.79	0.04
TOAST INC	USD	30,257	635,790.20	0.13
TRAVELERS COS INC/THE	USD	2,374	372,806.41	0.08
TRIPADVISOR INC	USD	10,990	167,143.68	0.04
UBER TECH/REG SHSH	USD	33,587	1,313,435.70	0.28
UNION PACIFIC CORP	USD	3,282	616,853.84	0.13
UNITEDHEALTH GROUP INC	USD	5,252	2,298,078.60	0.49
UNITED RENTALS INC	USD	1,472	588,921.67	0.13
UNITED THERAPEUTICS CORP	USD	2,303	464,872.45	0.10
US BANCORP	USD	18,991	571,378.21	0.12
VALERO ENERGY CORP	USD	22,493	2,408,879.76	0.51
VEEVA SYSTEMS -A-	USD	1,312	235,132.19	0.05
VENTAS INC	USD	60,353	2,639,491.08	0.56
VERISIGN INC	USD	938	192,045.13	0.04
VERTEX PHARMACEUTICALS INC	USD	11,462	3,665,187.27	0.78
VMWARE INC -A-	USD	2,066	273,075.92	0.06
VULCAN MATERIALS CO	USD	2,735	564,758.60	0.12
W.R.BERKLEY CORP	USD	2,174	118,039.11	0.03
WALMART INC	USD	15,470	2,191,956.28	0.47
WELLTOWER OP --- REG SHS	USD	4,837	357,116.62	0.08



## LUX IM – ESG Goldman Sachs Global Equity Opportunities

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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
WEX	USD	2,115	350,101.12	0.07
Total securities portfolio			468,555,998.21	99.48

## **LUX IM – Global MedTech**

## LUX IM – Global MedTech

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>211,801,755.49</b>
Securities portfolio at market value	195,461,920.14
<i>Cost price</i>	<i>197,451,743.00</i>
Cash at banks and liquidities	10,431,039.98
Amount due from broker/counterparty	5,418,098.14
Receivable on subscriptions	300,360.83
Net unrealised appreciation on financial futures	21,922.21
Dividends receivable on securities portfolio	111,562.65
Interests receivable, net	56,851.54
<b>Liabilities</b>	<b>3,345,325.62</b>
Bank overdrafts	1,744,001.16
Payable on redemptions	430,610.82
Management fees payable	911,973.51
Depository fees payable	11,108.04
Administration fees payable	211,118.54
Interests payable, net	5,895.04
Other liabilities	30,618.51
<b>Net asset value</b>	<b>208,456,429.87</b>

## LUX IM – Global MedTech

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>208,456,429.87</b>	<b>249,962,049.51</b>	<b>268,056,684.03</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		1,556.948	1,556.948	1,556.948
Net asset value per share	EUR	89.09	92.69	101.46
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,292,833.117	1,359,010.004	1,304,266.300
Net asset value per share	EUR	103.80	108.67	120.42
<b>E - EUR - Capitalisation</b>				
Number of shares		602,014.273	673,160.979	789,741.819
Net asset value per share	EUR	109.61	114.07	124.92
<b>E2 - EUR - Capitalisation</b>				
Number of shares		967.552	153,808.893	-
Net asset value per share	EUR	97.65	101.58	-
<b>F - EUR - Capitalisation</b>				
Number of shares		11,388.139	11,022.655	9,703.808
Net asset value per share	EUR	111.13	115.41	125.87
<b>H - EUR - Capitalisation</b>				
Number of shares		62,009.458	74,316.831	87,943.931
Net asset value per share	EUR	109.29	113.77	124.65

## LUX IM – Global MedTech

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	1,556.948	0.000	0.000	1,556.948
<b>DI - EUR - Capitalisation</b>	1,359,010.004	81,303.936	147,480.823	1,292,833.117
<b>E - EUR - Capitalisation</b>	673,160.979	20,960.326	92,107.032	602,014.273
<b>E2 - EUR - Capitalisation</b>	153,808.893	14,417.239	167,258.580	967.552
<b>F - EUR - Capitalisation</b>	11,022.655	1,074.592	709.108	11,388.139
<b>H - EUR - Capitalisation</b>	74,316.831	355.034	12,662.407	62,009.458

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>194,212,893.75</b>	<b>93.17</b>
<b>Shares</b>			<b>183,599,716.25</b>	<b>88.08</b>
<b>Australia</b>			<b>1,740,887.93</b>	<b>0.84</b>
COCHLEAR	AUD	742	103,640.21	0.05
CSL LTD	AUD	8,144	1,377,428.49	0.66
RAMSAY HEALTH CARE LTD	AUD	3,197	109,731.18	0.05
SONIC HEALTHCARE LTD	AUD	6,920	150,088.05	0.07
<b>Belgium</b>			<b>156,955.46</b>	<b>0.08</b>
GALAPAGOS GENOMICS NV	EUR	2	73.94	0.00
UCB	EUR	1,962	156,881.52	0.08
<b>Bermuda</b>			<b>444,079.35</b>	<b>0.21</b>
ROIVANT SCI --- REGISTERED SHS	USD	48,842	444,079.35	0.21
<b>British Virgin Islands</b>			<b>48,020.43</b>	<b>0.02</b>
BIOHAVEN RSRCH --- REG SHS	USD	2,185	48,020.43	0.02
<b>Canada</b>			<b>1,182,569.87</b>	<b>0.57</b>
ABCELLERA BIOLO - REG SHS	USD	18,515	111,887.50	0.05
AURORA CANNABIS INC	CAD	799,067	398,799.60	0.19
BAUSCH HEALTH - REGISTERED SHS	CAD	28,206	202,358.23	0.10
BELLUS HEALTH - REG SHS	USD	7,022	95,058.35	0.05
CANOPY GROWTH CORP	CAD	308,295	123,946.28	0.06
CRONOS GROUP INC	CAD	53,225	92,603.72	0.04
OPKO HEALTH INC	USD	2,851	5,118.90	0.00
TITAN MEDICAL INC	USD	164,350	17,056.11	0.01
XENON PHARMA --- REG SHS	USD	3,846	135,741.18	0.07
<b>Cayman Islands</b>			<b>809,832.63</b>	<b>0.39</b>
BEIGENE LTD ADR	USD	2,215	363,297.84	0.17
CONNECT BIOPHARMA HOLDINGS LTD	USD	2,500	2,502.64	0.00
LEGEND BIOTECH CORP	USD	3,300	212,756.58	0.10
MOONLAKE IMMUNOTHERAPEUTICS	USD	4,930	231,275.57	0.11
<b>China</b>			<b>211.80</b>	<b>0.00</b>
CANSINO BIO --- REG SHS -H- UNITA	HKD	69	211.80	0.00
<b>Denmark</b>			<b>5,045,664.77</b>	<b>2.42</b>
ASCENDIS PHARMA ADR REP 1SHS	USD	3,300	265,188.04	0.13
COLOPLAST -B-	DKK	1,780	200,013.97	0.10
DEMANT A/S	DKK	1,410	53,469.05	0.03
GENMAB A/S	USD	2,900	99,742.85	0.05
GENMAB AS	DKK	1,000	340,405.53	0.16
NOVO NORDISK	DKK	28,529	4,086,845.33	1.96
<b>Finland</b>			<b>178,162.68</b>	<b>0.09</b>
FARON PHARMACEUTICALS OY	GBP	41,736	116,558.04	0.06
ORION CORPORATION (NEW) -B-	EUR	1,611	61,604.64	0.03
<b>France</b>			<b>4,194,454.32</b>	<b>2.01</b>
ABIVAX	EUR	8,087	129,068.52	0.06
BIOMERIEUX SA	EUR	631	60,071.20	0.03
CELLECTIS SA	USD	18,900	32,459.02	0.02
DBV TECHNOLOGIES SA ADR	USD	132,264	235,654.28	0.11
EDAP TMS / SPONSORED ADR REPR. 1 SH	USD	43,841	367,203.86	0.18
ESSILORLUXOTTICA SA	EUR	4,429	747,172.30	0.36
INVENTIVA SA	EUR	29,782	108,853.21	0.05
IPSEN	EUR	573	63,373.80	0.03
SANOFI	EUR	17,260	1,687,682.80	0.81

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SANOFI AVENTIS ADR REPR 1/2 SHS	USD	13,800	671,591.13	0.32
SARTORIUS STEDIM BIOTECH	EUR	411	91,324.20	0.04
<b>Germany</b>			<b>2,213,942.31</b>	<b>1.06</b>
BAYER AG REG SHS	EUR	14,759	745,477.09	0.36
BIONTECH - ADR 1 SHS	USD	5,114	502,546.72	0.24
CARL ZEISS MEDITEC AG	EUR	600	57,996.00	0.03
FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	3,085	133,086.90	0.06
FRESENIUS SE	EUR	6,432	160,285.44	0.08
MERCK KGAA	EUR	1,905	284,988.00	0.14
SARTORIUS PREFERENTIAL SHARE	EUR	382	116,013.40	0.06
SIEMENS HEALTHINEERS	EUR	4,222	213,548.76	0.10
<b>Ireland</b>			<b>5,125,068.57</b>	<b>2.46</b>
ALKERMES	USD	9,102	261,896.18	0.13
HORIZON THERAPEUTICS PLC	USD	14,908	1,412,416.11	0.68
JAZZ PHARMACEUTICALS PLC	USD	3,965	450,338.94	0.22
MEDTRONIC HOLDING	USD	19,977	1,591,958.75	0.76
PERRIGO COMPANY PLC	USD	29,307	905,439.21	0.43
PROTHENA CORP	USD	3,221	203,048.57	0.10
STERIS - REG SHS	USD	1,478	299,970.81	0.14
<b>Israel</b>			<b>686,047.61</b>	<b>0.33</b>
GAMIDA CELL LTD	USD	2,046	3,513.82	0.00
INMODE --- REG SHS	USD	20,217	682,533.79	0.33
<b>Italy</b>			<b>221,338.93</b>	<b>0.11</b>
AMPLIFON SPA	EUR	1,897	63,075.25	0.03
DIASORIN	EUR	376	34,832.64	0.02
GENENTA SCIENCE SPA	USD	2,600	14,327.04	0.01
PHILOGEN --- REG SHS	EUR	2,500	40,875.00	0.02
RECORDATI SPA	EUR	1,575	68,229.00	0.03
<b>Japan</b>			<b>4,269,744.70</b>	<b>2.05</b>
ASAHI INTECC CO LTD	JPY	7,400	132,173.08	0.06
ASTELLAS PHARMA	JPY	27,900	380,970.26	0.18
CHUGAI PHARMACEUTICAL	JPY	9,500	246,645.06	0.12
DAIICHI SANKYO CO LTD	JPY	25,600	740,119.46	0.36
EISAI	JPY	2,700	166,824.25	0.08
HOYA CORP	JPY	4,400	477,379.59	0.23
KYOWA KIRIN CO LTD	JPY	3,700	62,630.58	0.03
MEDICEO HOLDINGS CORP	JPY	700	10,456.86	0.01
MEDIKIT	JPY	1,600	26,168.51	0.01
NIPPON SHINYKU CO LTD	JPY	1,000	37,323.68	0.02
OLYMPUS CORP	JPY	16,200	233,252.00	0.11
ONO PHARMACEUTICAL CO LTD	JPY	7,000	115,910.54	0.06
OTSUKA HOLDINGS	JPY	6,100	204,302.33	0.10
SANTEN PHARMACEUTICAL CO LTD	JPY	1,000	7,786.89	0.00
SHINOBI CO LTD	JPY	4,400	169,703.90	0.08
SHOFU INC	JPY	8,300	121,878.89	0.06
SO-NET M3	JPY	4,880	96,403.10	0.05
SUMITOMO PHARMA --- REG SHS	JPY	800	3,248.19	0.00
SYSMEX	JPY	1,400	87,195.32	0.04
TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	100	3,441.35	0.00
TAKEDA PHARMACEUTICAL	JPY	21,800	627,072.05	0.30
TERUMO CORP.	JPY	11,000	318,858.81	0.15
<b>Jersey</b>			<b>265,010.77</b>	<b>0.13</b>
NOVOCURE --- REG SHS	USD	7,162	265,010.77	0.13

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Luxembourg</b>			<b>115,542.50</b>	<b>0.06</b>
EUROFINS SCIENTIFIC SE	EUR	2,045	115,542.50	0.06
<b>Netherlands</b>			<b>1,647,019.20</b>	<b>0.79</b>
ARGENX SE	EUR	963	340,805.70	0.16
ARGENX - SHS ADR REPR 1 SH	USD	1,600	562,736.83	0.27
CUREVAC N.V	USD	12,781	127,710.23	0.06
NEWAMSTERDAM PHARMA CO NV	USD	18,830	209,596.91	0.10
PROQR THERAPEUTICS B.V.	USD	1,612	2,398.35	0.00
QIAGEN - REGISTERED	USD	3,364	136,802.98	0.07
ROYAL PHILIPS NV	EUR	13,740	266,968.20	0.13
<b>New Zealand</b>			<b>275,356.78</b>	<b>0.13</b>
EBOS GROUP - REGISTERED SHS	NZD	3,085	63,511.15	0.03
FISCHER AND PAYKEL INDUSTRIES LTD	NZD	14,834	203,592.52	0.10
RYMAN HEALTHCARE GROUP LTD	NZD	2,239	8,253.11	0.00
<b>Singapore</b>			<b>1,372.59</b>	<b>0.00</b>
WAVE LIFE SCI --- REGISTERED SHS	USD	414	1,372.59	0.00
<b>Spain</b>			<b>51,297.78</b>	<b>0.02</b>
GRIFOLS SA -A-	EUR	4,451	51,297.78	0.02
<b>Sweden</b>			<b>756,359.20</b>	<b>0.36</b>
BIOVITRUM AB	SEK	2,634	46,227.34	0.02
ELEKTA INSTRUMENT -B- FREE	SEK	93,966	655,674.75	0.31
GETINGE -B-	SEK	3,473	54,457.11	0.03
<b>Switzerland</b>			<b>11,499,119.41</b>	<b>5.52</b>
AC IMMUNE SA	USD	9,617	27,203.34	0.01
ALCON - REG SHS	CHF	7,420	551,334.56	0.26
BACHEM HOLDING LTD SHARES	CHF	568	44,774.77	0.02
CRISPR THERAPEUTICS SA	USD	4,847	253,823.70	0.12
IDORSIA - REG SHS	CHF	5,518	36,323.44	0.02
LONZA GROUP	CHF	1,111	594,853.60	0.29
MEDACTA GROUP LTD	CHF	7,799	934,155.41	0.45
NOVARTIS AG PREFERENTIAL SHARE	CHF	44,343	4,046,162.56	1.94
ROCHE HOLDING AG	CHF	650	194,574.12	0.09
ROCHE HOLDING LTD	CHF	14,924	4,174,075.35	2.00
SONOVA HOLDING REG SHS	CHF	798	191,330.47	0.09
STRAUMANN HOLDING LTD	CHF	1,667	240,458.95	0.12
TECAN GROUP REG SHS	CHF	618	210,049.14	0.10
<b>United Kingdom</b>			<b>10,553,940.61</b>	<b>5.06</b>
ACHILLES THERAPEUTICS PLC	USD	17,900	15,793.30	0.01
ADAPTIMMOTHER - ADR REPR 6 SHS	USD	4,272	3,672.31	0.00
AKARI THERAPEUTIC ADR REP 100SHS	USD	122,280	18,552.29	0.01
ASTRAZENECA PLC	GBP	27,953	3,639,607.25	1.75
ASTRAZENECA PLC ADR REPR 1SHS	USD	69,959	4,552,137.71	2.18
AUTOLUS THERAP SHS SPONS ADR	USD	11,600	24,289.85	0.01
GSK --- REG SHS	GBP	62,241	1,005,434.31	0.48
HIKMA PHARMACEUTICALS PLC	GBP	2,493	53,055.16	0.03
IMMUNOCORE HOLDINGS PLC-ADR	USD	1,700	89,804.84	0.04
IXICO PLC - REG SHS	GBP	137,208	30,209.77	0.01
LIVANOVA	USD	1,741	81,721.55	0.04
MEREO BIOPHARMA GROUP PLC	USD	2,200	2,566.01	0.00
ORCHARD THERAPEUTICS PLC-ADR	USD	1,000	4,702.21	0.00
ROYALTY PHARMA PLC	USD	27,524	773,002.64	0.37
SMITH AND NEPHEW PLC	GBP	13,202	190,621.61	0.09
VERONA PHARMAADR	USD	3,600	68,769.80	0.03



## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United States of America</b>			<b>132,117,716.05</b>	<b>63.38</b>
10X GENOMICS - REGS- A	USD	13,036	678,827.39	0.33
2SEVENTY BIO --- REG SHS	USD	260	2,383.06	0.00
4D MOLECULAR THERAPEUTICS INC	USD	1,241	20,207.49	0.01
89BIO INC	USD	2,196	35,737.82	0.02
ABBOTT LABORATORIES	USD	25,908	2,561,652.46	1.23
ABBVIE INC	USD	38,676	4,732,335.47	2.27
ABSCI CORPORATION	USD	1,269	1,783.14	0.00
ACADIA PHARMAC	USD	9,037	199,189.97	0.10
ACUMEN PHARMACEUTICALS INC	USD	1,905	8,415.35	0.00
ADAPTIVE BIOTECH - REG SHS	USD	10,926	68,434.88	0.03
AEGLEA BIOTHRTS --- REGISTERED SHS	USD	11,662	4,230.60	0.00
AEROVATE THERAPEUTICS INC	USD	182	2,671.04	0.00
AGILENT TECHNOLOGIES	USD	4,415	478,661.66	0.23
AGILE THERAPEUT --- REGISTERED SHS	USD	43	103.47	0.00
AGIO PHARM	USD	4,089	103,084.03	0.05
AKEBIAA THERAPEUTICS	USD	26,536	22,552.61	0.01
AKERO THERAPEUTICS INC	USD	4,126	169,155.20	0.08
ALAUNOS THERAPEUTICS INC	USD	12,565	5,671.76	0.00
ALIGN TECHNOLOGY INC	USD	1,193	374,482.68	0.18
ALIGOS THERAPEUTICS INC	USD	2,580	2,206.46	0.00
ALLAKOS --- REGISTERED SHS	USD	4,214	16,448.09	0.01
ALLOGENE THERAPEUTICS INC	USD	2,409	10,132.91	0.00
ALLOVIR INC-SH	USD	1,327	4,192.39	0.00
ALNYLAM PHARMACEUTICALS INC	USD	8,693	1,525,356.64	0.73
ALPHA TEKNOVA IN SHARES	USD	1,505	3,925.43	0.00
ALTIMUNE - REGISTERED SHS	USD	4,209	13,529.41	0.01
AMERISOURCEBERGEN CORP	USD	3,479	608,733.14	0.29
AMGEN INC	USD	25,966	5,274,041.93	2.53
AMICUS THERAPEUTICS	USD	15,390	177,666.62	0.09
AMPHASTAR PHARMACEUTICALS INC	USD	2,809	144,235.84	0.07
AMLYX PHARMACEUTICALS INC	USD	6,123	117,978.18	0.06
ANAVEX LIFE SCIENCE --- REGISTERED SHS	USD	442	3,210.93	0.00
ANNEXON --- REGISTERED SHS	USD	4,034	12,633.46	0.01
APELLIS PHARMA	USD	7,589	621,073.42	0.30
APPLIED THRPTCS REGISTERED SHS	USD	1,753	2,109.04	0.00
APREA THERAPEUTICS INC	USD	877	2,400.20	0.00
AQUESTIVE THERAPEUTICS INC	USD	6,458	9,430.33	0.00
ARCELLX INC	USD	2,918	83,532.22	0.04
ARCTURUS THERAPEUTICS HOLDINGS INC	USD	202	4,931.04	0.00
ARCUTIS BIOTHER --- REGISTERED SHS	USD	503	3,848.09	0.00
ARDELYX - REGISTERED SHS	USD	9,280	28,380.77	0.01
ARROWHEAD PHARMACEUTICALS INC	USD	6,086	200,826.54	0.10
ARVINAS --- REG SHS	USD	4,847	116,272.80	0.06
ATARA BIOTHER - REGISTERED SHS	USD	5,904	8,838.24	0.00
ATHIRA PHARMA	USD	13,848	37,009.40	0.02
ATRECA	USD	7,046	6,471.05	0.00
AVADEL PHARMACEUTICALS PLC	USD	1,800	24,532.30	0.01
AVANTOR - REG SHS	USD	10,153	188,168.75	0.09
AVIDITY BIOSCIENCES INC	USD	6,988	71,173.18	0.03
AVROBIO INC	USD	4,942	4,078.96	0.00
AXSOME THERAPEUTICS	USD	3,163	212,406.26	0.10
BAXTER INTERNATIONAL INC	USD	7,952	326,449.37	0.16
BEAM THERAPEUTICS INC	USD	6,637	193,895.37	0.09
BECTON DICKINSON	USD	4,167	997,003.11	0.48
BIOATLA	USD	4,646	12,587.32	0.01
BIOCRIST PHARMACEUTICALS	USD	14,993	95,836.23	0.05

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BIOGEN IDEC INC	USD	9,254	2,397,787.59	1.15
BIOMARIN PHARMACEUTICAL INC	USD	12,025	982,121.73	0.47
BIOMEA FUSION INC	USD	604	12,015.10	0.01
BIO RAD LABORATORIES -A-	USD	381	131,300.40	0.06
BIO-TECHNE CORP	USD	2,363	172,203.75	0.08
BIOVENTUS	USD	8,132	21,957.18	0.01
BLACK DIAMOND REGISTERED SHS	USD	5,374	24,825.48	0.01
BLUEBIRD BIO INC	USD	6,005	17,758.28	0.01
BLUEPRINT MEDICINES CORP	USD	4,185	255,093.40	0.12
BOLT BIOTHERAPEUTICS INC	USD	2,749	3,357.83	0.00
BOSTON SCIENTIF CORP	USD	21,553	1,054,837.09	0.51
BRIDGEBIO PHARM - REG SHS	USD	11,519	179,738.08	0.09
BRISTOL-MYERS SQUIBB CO	USD	43,962	2,583,981.26	1.24
C4 THERAPEUTICS --- REGISTERED SHS	USD	1,698	4,288.47	0.00
CABALETTA BIO INC	USD	2,755	32,057.54	0.02
CANDEL THERAPEUTICS INC	USD	11,164	12,713.74	0.01
CARA THERAPEUTICS	USD	4,186	10,956.61	0.01
CARDINAL HEALTH	USD	5,338	460,435.28	0.22
CARIBOU BIOSCIEN	USD	2,993	11,214.99	0.01
CARISMA THERAPEUTICS INC	USD	2,580	21,254.17	0.01
CATALENT	USD	3,067	121,232.20	0.06
CENTENE CORP	USD	10,016	616,220.64	0.30
CHARLES RIVER LABORATORIES INTERNATIONAL	USD	862	165,599.63	0.08
CHIMERIX INC	USD	30,780	35,052.76	0.02
CHINOOK THERAPEUTICS	USD	4,745	167,949.95	0.08
CIGNA CORPORATION - REG SHS	USD	5,863	1,492,874.82	0.72
CLEARPOINT NEURO INC	USD	34,069	224,341.95	0.11
CLEARSIDE BIOMEDIAL INC	USD	3,118	3,350.38	0.00
CO-DIAGNOSTICS	USD	49,498	50,914.05	0.02
COGENT BIOSCIENCES INC	USD	2,527	26,851.62	0.01
COHERUS BIOSCIENCES INC	USD	6,140	23,627.31	0.01
CONMED CORP	USD	4,796	600,485.54	0.29
COOPER COMPANIES INC	USD	840	293,137.90	0.14
CORBUS PHARMACEUTICALS HOLDINGS INC	USD	2,448	17,985.95	0.01
CORTEXIME INC	USD	11,687	16,153.69	0.01
CORVUS PHARMACEUTICALS INC	USD	19,091	39,098.99	0.02
CTI BIOPHARMA CORP	USD	110,744	925,536.48	0.44
CURIS INC	USD	12,962	9,880.57	0.00
CVS HEALTH	USD	26,925	1,700,292.05	0.82
CYCLERION THERAPEUTICS INC	USD	140	565.73	0.00
CYMABAY THERAPEUTICS INC	USD	1,352	9,734.75	0.00
CYTEIR THERAPEUTICS INC	USD	5,840	10,297.84	0.00
CYTOKINETICS INC	USD	5,681	170,870.87	0.08
CYTOMX THERAPEUTICS INC	USD	2,655	3,438.08	0.00
DANAHER CORP	USD	10,258	2,240,018.97	1.07
DAVITA	USD	805	73,066.22	0.04
DAY ONE BIOPHARMACEUTICALS INC	USD	8,531	96,133.88	0.05
DECIBEL THERAPEUTICS INC	USD	764	2,831.19	0.00
DECIPHERA PHARMA.	USD	5,603	70,034.28	0.03
DENALI THERAPEUTICS - REG SHS	USD	8,727	235,316.82	0.11
DENTSPLY SIRONA INC	USD	3,500	127,000.96	0.06
DEXCOM INC	USD	6,506	764,455.75	0.37
DICE THERAPEUTICS INC	USD	3,972	169,626.67	0.08
DYNE THERAPEUTICS INC	USD	1,412	13,525.43	0.01
EDITAS MEDICINE INC	USD	2,658	19,895.03	0.01
EDWARDS LIFESCIENCES CORP	USD	9,041	764,065.59	0.37
EIGER BIOPHRMCT	USD	1,920	970.01	0.00
ELANCO ANIMAL HEALTH	USD	58,627	540,584.18	0.26

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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ELEVANCE HEALTH	USD	4,598	1,858,455.99	0.89
ELI LILLY & CO	USD	14,193	6,054,559.00	2.90
EQRX INC	USD	41,053	69,373.67	0.03
ERASCA INC	USD	4,170	10,225.38	0.00
ESPERION THERAPEUTIC INC	USD	10,281	12,652.38	0.01
EXACT SCIENCES CORP	USD	2,968	256,989.52	0.12
EXELIXIS	USD	17,565	305,857.01	0.15
EYEPOINT PHARMACEUTICALS INC	USD	1,331	10,048.05	0.00
FATE THERAPEUTICS	USD	3,767	16,536.95	0.01
FIBROGEN	USD	7,169	17,315.95	0.01
FREQUENCY THERAPEUTICS - REG SHS	USD	15,856	4,971.52	0.00
FULCRUM THERAPEUTICS INC	USD	6,094	17,909.54	0.01
FULGENT GENETICS - REG SHS	USD	1,760	60,873.03	0.03
G1 THERAPEUTICS RG	USD	5,991	13,810.36	0.01
GE HEALTHCARE TECHNOLOGIES INC	USD	5,439	393,020.64	0.19
GERON CORPORATION (DELAWARE)	USD	43,033	121,726.26	0.06
GILEAD SCIENCES INC	USD	70,376	4,912,779.32	2.36
GOSSAMER BIO-REGISTERED SHS	USD	11,410	12,679.52	0.01
GRAPHITE BIO INC	USD	1,036	2,464.29	0.00
GRITSTONE ONCLG -REGISTERED SHS	USD	5,854	10,537.58	0.01
GUARDANT HEALTH --- REG SHS	USD	7,996	266,496.62	0.13
HALOZYME THERAPEUT -SHS-	USD	7,281	231,833.83	0.11
HARMONY BIOSCI - REG SHS	USD	3,484	113,045.62	0.05
HARPOON THERAPEUTICS RG	USD	7,937	5,027.46	0.00
HARROW HEALTH --- REGISTERED SHS	USD	186	3,059.43	0.00
HCA INC	USD	3,493	963,803.02	0.46
HENRY SCHEIN INC	USD	2,001	148,671.44	0.07
HILLEVAX INC	USD	208	3,165.32	0.00
HOLOGIC INC	USD	3,614	265,760.19	0.13
HOMOLOGY MEDS - REGISTERED SHS	USD	14,838	11,855.68	0.01
HUMANA INC	USD	2,154	878,058.91	0.42
ICOSAVAX	USD	506	4,716.81	0.00
IDEAYA BIOSCIENCES INC	USD	301	6,421.67	0.00
IDEXX LABS CORP	USD	1,232	559,500.10	0.27
IGM BIOSCIENCES INC	USD	910	7,872.71	0.00
IKENA ONCOLOGY INC	USD	1,303	8,304.93	0.00
ILLUMINA INC	USD	10,856	1,849,363.49	0.89
IMMUNEERING CL A	USD	782	6,880.25	0.00
IMMUNIC --- REGISTERED SHS	USD	17,961	37,939.39	0.02
IMMUNITYBIO --- REG SHS	USD	8,129	20,306.64	0.01
IMMUNOGEN INC	USD	5,881	101,486.88	0.05
IMMUNOVANT --- REG SHS	USD	9,753	165,886.54	0.08
IMPEL NEUROPHARMA IN	USD	1,270	1,411.31	0.00
INCYTE CORP	USD	15,169	861,645.45	0.41
INFINITY PHARMACEUTICALS INC	USD	100,606	19,403.28	0.01
INHIBRX --- REG SHS	USD	1,073	25,355.46	0.01
INOVIO PHARMA	USD	35,302	15,160.23	0.01
INOZYME PHARMA INC	USD	414	2,110.21	0.00
INSMED	USD	8,717	162,675.70	0.08
INSULET	USD	1,201	320,950.53	0.15
INTELLIA THERAPEUTICS INC	USD	6,778	254,599.07	0.12
INTERCEPT PHARMACEUTICALS INC	USD	2,493	25,574.51	0.01
INTRA CELLULAR THERAPIES INC	USD	4,779	271,944.57	0.13
INTUITIVE SURGICAL	USD	5,479	1,703,252.71	0.82
INVIVYD INC	USD	4,182	4,340.05	0.00
IONIS PHARMACEUTICALS NEW	USD	8,445	318,844.61	0.15
IOVANCE BIOTHERAPEUTICS INC	USD	17,869	115,696.79	0.06
IQVIA HOLDINGS INC	USD	2,764	562,065.37	0.27

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
IRONWOOD PHARMACEUTICALS INC -A-	USD	8,152	79,734.40	0.04
IVERIC BIO - REG SHS	USD	9,921	355,984.27	0.17
JANUX THERAPEUTICS INC	USD	566	5,993.46	0.00
JOHNSON & JOHNSON	USD	55,323	8,337,699.68	4.00
KALA PHARMACEUTICALS INC	USD	109	1,438.52	0.00
KALVISTA PHARMC - REGISTERED SHS	USD	3,995	33,021.08	0.02
KARM THES INC	USD	7,904	13,284.03	0.01
KARUNA THERAPEUTICS INC	USD	2,565	510,620.75	0.24
KEROS THERAPEUTICS INC	USD	2,061	75,466.84	0.04
KEZAR LIFE SCI REGISTERED SHS	USD	3,128	6,837.16	0.00
KINETA INC	USD	873	2,124.67	0.00
KINNATE BIOPHARMA INC	USD	1,726	5,104.21	0.00
KODIAK SCIENCES INC	USD	2,826	17,480.01	0.01
KRONOS BIO --- REGISTERED SHS	USD	2,326	3,674.26	0.00
KRYSTAL BIOTECHREG SHS	USD	1,649	175,175.49	0.08
KYMERIA THERAPEUTICS INC	USD	4,900	100,803.60	0.05
LABORATORY CORP OF AMERICA HOLDINGS	USD	1,330	293,739.63	0.14
LANDOS BIOPHRM --- REGISTERED SHS	USD	606	2,254.03	0.00
LARIMAR THERAPEUTICS INC	USD	707	2,032.34	0.00
LEAP THERAP --- REGISTERED SHS	USD	4,249	12,447.69	0.01
LEXICON PHARMACEUTICALS INC	USD	6,108	12,172.81	0.01
LIGAND PHARMACEUTICALS INC	USD	1,097	73,143.41	0.04
LONGVIEW ACQUISITION CORP	USD	9,015	19,125.36	0.01
LYELL IMMUNOPHARMA INC	USD	491	1,411.42	0.00
MACROGENICS INC	USD	2,715	12,990.91	0.01
MADRIGAL PHARMACEUTICALS INC	USD	1,291	261,093.00	0.13
MAGENTA THERAP - REGISTERED SHS	USD	4,753	3,317.52	0.00
MANNKIND CORP	USD	17,473	63,546.93	0.03
MARAVAI LIFESCIENCES HOLDINGS INC -SH	USD	7,770	89,270.97	0.04
MARINUS PHARMACEUTICALS INC	USD	1,949	18,436.61	0.01
MASIMO	USD	770	117,128.25	0.06
MCKESSON CORP	USD	2,897	1,119,795.53	0.54
MEDPACE HOLDNGS	USD	1,559	336,383.76	0.16
MERCK & CO INC	USD	59,266	6,179,971.20	2.96
MERSANA THERAPEUTICS INC	USD	3,851	11,317.63	0.01
METTLER TOLEDO INTERNATIONAL	USD	330	399,109.52	0.19
MINERVA NEUROS SHS	USD	20,576	176,120.05	0.08
MIRATI THERAPEUTICS INC	USD	5,251	175,829.05	0.08
MODERNA INC	USD	26,030	2,919,156.27	1.40
MOLECULAR TEMPLATES INC	USD	9,057	3,992.62	0.00
MOLINA HEALTHCARE	USD	843	228,214.27	0.11
MONTE ROSA THERAPEUTICS INC	USD	1,092	6,759.50	0.00
MORPHIC HOLDING - REG SHS	USD	2,820	141,226.62	0.07
MYRIAD GNETICS INC	USD	4,833	102,044.06	0.05
NEKTAR THERAPEUTICS	USD	15,812	8,367.42	0.00
NEOLEUKIN THERAPEUTICS - REGISTERED SHS	USD	4,269	3,245.91	0.00
NEUROCRINE BIOSCIENCES	USD	6,386	554,174.72	0.27
NEXTCURE - REGISTERED SHS	USD	3,043	5,030.44	0.00
NIGHTHAWK BIO --- REG SHS	USD	71,631	44,734.43	0.02
NOVAN INC	USD	33,666	14,470.03	0.01
NOVAVAX - REG SHS	USD	3,466	24,160.30	0.01
NRX PHARMACEUTICALS INC	USD	30,043	13,519.83	0.01
NURIX THERAPEUTICS - REG SHS	USD	1,161	10,662.63	0.01
NUVALENT INC-A SHARES	USD	3,688	145,101.64	0.07
OCULAR THERAPEUTIX	USD	2,844	13,242.49	0.01
OLEMA PHARMA --- REGISTERED SHS	USD	2,866	23,202.27	0.01
OMEGA THERAPEUTICS INC	USD	1,462	7,935.36	0.00
OMEROS CORP	USD	3,007	14,664.25	0.01

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
OMNIAB INC	USD	2,922	13,256.81	0.01
ONCOCYTE CORPORATION	USD	9,403	1,846.31	0.00
ONCORUS INC	USD	3,722	410.19	0.00
ORGANON - REG SHS	USD	21,517	409,650.01	0.20
ORIC PHARMA --- REGISTERED SHS	USD	780	5,408.46	0.00
OVID THERAPCTS	USD	3,826	11,665.81	0.01
PACIFIC BIOSCIENCES OF CALIFORNIA	USD	12,868	155,051.81	0.07
PACIRA PHARMACEUTICALS INC	USD	2,858	103,705.36	0.05
PAIN THERAPEUTICS INC	USD	5,544	120,442.04	0.06
PARATEK PHARMACEUTICALS INC	USD	5,951	11,969.22	0.01
PASSAGE BIO INC	USD	13,435	11,139.39	0.01
PEPGEN INC	USD	945	8,470.59	0.00
PERSONALIS - REG SHS	USD	4,250	7,377.05	0.00
PFIZER INC	USD	119,515	3,964,624.88	1.90
PHATHOM PHARMA --- REGISTERED SHS	USD	557	6,900.79	0.00
PLIANT THERAPEUTICS INC	USD	5,404	90,625.01	0.04
PMV PHARMA --- REGISTERED SHS	USD	561	3,148.01	0.00
POSEIDA THERAPEUTICS INC	USD	5,780	8,811.87	0.00
PRAXIS PRECIS --- REGISTERED SHS	USD	2,283	2,390.25	0.00
PRECIGEN - REGISTERED SHS	USD	5,712	5,508.20	0.00
PRECISION BIOSCIENCES INC	USD	38,385	18,331.45	0.01
PRELUDE THERAPEUTICS INC	USD	1,086	4,498.20	0.00
PROTAGONIST THERAPEUTICS INC	USD	5,106	129,754.35	0.06
PTC THERAPEUTICS	USD	4,276	161,913.47	0.08
PUMA BIOTECHNOLOGY INC	USD	922	2,879.00	0.00
QUEST DIAGNOSTICS	USD	1,672	216,729.65	0.10
RAIN THERAP	USD	13,323	14,683.01	0.01
RALLYBIO CORPORATION	USD	1,388	7,125.79	0.00
RANI THERAPEUTICS HOLDINGS INC	USD	3,932	14,841.82	0.01
RAPID MICRO BIOSYSTEMS INC	USD	22,365	20,745.42	0.01
RAPT THERAPEUTICS INC	USD	696	12,106.57	0.01
REATA PHARMACEUTICALS INC-A	USD	2,257	209,148.46	0.10
RECURSCN PHARMA --- REG SHS	USD	17,834	120,875.16	0.06
REGENERON PHARMACEUTICALS INC	USD	7,399	4,813,885.82	2.31
RELAY THERAPEUTICS - REG SHS	USD	9,718	114,240.16	0.05
RELMADA THERAP --- REG SHS	USD	8,178	18,701.58	0.01
REPLIGEN CORP	USD	910	115,683.70	0.06
REPLIMUNE GROUP - REG SHS	USD	4,439	94,214.35	0.05
RESMED	USD	2,125	421,994.54	0.20
REVANCE THERAPEUTICS INC	USD	6,687	151,691.14	0.07
REVOLUTION MEDICINES INC	USD	6,680	160,857.42	0.08
REVVITY	USD	1,892	205,959.28	0.10
RHYTHM PHARM	USD	5,640	86,554.07	0.04
RIGEL PHARMACEUTICALS INC	USD	16,789	20,661.49	0.01
ROCKET PHARMCTC	USD	7,422	136,668.14	0.07
SAB BIOTHERAPEUTICS INC	USD	2,653	1,882.69	0.00
SAGE THERAPEUTICS INC	USD	3,732	160,988.24	0.08
SANA BIOTECHNOLOGY INC	USD	4,126	22,356.98	0.01
SANGAMO BIOSCIENCES INC	USD	497	570.56	0.00
SAREPTA THERAPEUTICS	USD	5,394	556,020.17	0.27
SCHOLAR RCK HOLDING - REG SHS	USD	1,593	10,021.63	0.00
SCILEX HOLDING COMPANY	USD	16,398	84,034.38	0.04
SEAGEN INC	USD	12,040	2,117,850.21	1.02
SEER INC	USD	7,074	28,066.01	0.01
SELECT BIOSCNCS --- REGISTERED	USD	15,682	16,130.63	0.01
SENSEI BIOTHERP - REGISTERED SHS	USD	6,697	8,241.70	0.00
SERA PROGNOSTICS INC-A	USD	1,887	6,117.56	0.00
SERES THERAPEUTICS INC	USD	4,253	18,318.93	0.01

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SHATTUCK LABS/REGSH	USD	1,343	3,897.58	0.00
SINGULAR GENOMICS SYSTEMS INC	USD	18,700	14,113.66	0.01
SOLID BIOSCIENCES IN	USD	889	4,229.25	0.00
SPECTRUM PHARMACEUTICALS INC	USD	26,480	23,054.64	0.01
SPERO THERAPEUTICS	USD	23,696	30,902.62	0.01
SPRINGWORKS THERAPEUTICS INC	USD	5,528	128,445.98	0.06
STOKE THERAPEUTICS INC	USD	515	4,966.25	0.00
STRYKER CORP	USD	5,066	1,404,019.67	0.67
SUMMIT THERAPEUTICS INC	USD	2,531	5,834.42	0.00
SUPERNUS PHARM	USD	3,028	83,177.19	0.04
SURFACE ONCOLOG --- REGISTERED SHS	USD	28,923	23,149.55	0.01
SURGALIGN HOLDIN SHARES	USD	1	-	0.00
SURGERY PARTNRS	USD	32,954	1,364,646.98	0.65
SYNDAX PHARMACEUTICALS INC	USD	5,199	97,739.39	0.05
SYNEOS HEALTH INC	USD	5,471	211,785.51	0.10
SYROS PHARMACEUTICALS INC	USD	1,160	3,259.95	0.00
TALARIS THERAPEUTICS INC	USD	1,126	3,195.43	0.00
TAYSHA GENE THERAPIES INC	USD	14,723	8,991.87	0.00
TELADOC HEALTH	USD	29,254	678,388.67	0.33
TELEFLEX INC	USD	708	152,770.91	0.07
TELESIS BIO INC REG SHS	USD	4,270	6,156.86	0.00
TENAYA THERAPEUTICS INC	USD	498	2,643.56	0.00
TERNS PHARMACEUTICALS INC	USD	620	4,822.89	0.00
THERAPEUTICSMD INC	USD	789	2,978.18	0.00
THERMO FISHER SCIENT SHS	USD	5,698	2,691,825.52	1.29
TILRAY BRANDS --- REG SHS -2-	USD	27,925	41,290.58	0.02
TONIX PHARMACEUTICALS	USD	11,744	17,257.11	0.01
TRAVERE THEREAPEUTICS INC	USD	4,464	62,726.00	0.03
TWIST BIOSCIENCE CORPORATION	USD	751	13,490.89	0.01
ULTRAGENYX PHARMACEUTICAL INC	USD	4,443	190,353.08	0.09
UNITEDHEALTH GROUP INC	USD	19,601	8,576,663.86	4.11
UNITED THERAPEUTICS CORP	USD	3,162	638,266.04	0.31
UNITY BIOTECHNOLOGY	USD	1,587	3,614.60	0.00
UNIVERSAL HEALTH SERVICES INC	USD	1,089	156,531.56	0.08
VAXCYTE INC	USD	6,157	274,304.15	0.13
VEEVA SYSTEMS -A-	USD	2,064	369,903.07	0.18
VENTYX BIOSCIENCES INC	USD	4,509	131,768.73	0.06
VERACYTE	USD	41,647	989,109.08	0.47
VERASTEM INC	USD	3,387	23,609.62	0.01
VERRICA PHARMACEUTICALS INC	USD	1,125	5,951.23	0.00
VERTEX PHARMACEUTICALS INC	USD	17,538	5,608,101.06	2.69
VERVE THERAPEUTICS INC	USD	7,064	121,771.85	0.06
VIATRIS INC - REG SHS	USD	75,184	684,275.56	0.33
VIKING THERAPEUTICS INC	USD	24,393	349,927.59	0.17
VIRACTA THERAPEUTICS INC	USD	2,930	3,901.82	0.00
VIR BIOTECHNOLOGY INC	USD	7,343	168,392.99	0.08
VOR BIOPHARMA INC	USD	4,645	13,949.72	0.01
VOYAGER THERAPEUTICS INC	USD	616	6,472.00	0.00
VYNE THERAPEUTICS INC	USD	438	1,677.42	0.00
WATERS	USD	871	209,540.75	0.10
WEREWOLF THERAPEUTICS INC	USD	1,182	3,126.38	0.00
WEST PHARMACEUTICAL SERVICES INC	USD	1,245	431,476.51	0.21
XENCOR INC	USD	4,259	98,764.52	0.05
XERIS BIOPHARMA HOLDINGS INC	USD	7,979	17,220.60	0.01
Y-MABS THERAPEUTICS INC	USD	4,058	24,970.01	0.01
ZAI LAB AMERICAN DEPOSITARY RECEIPT REPR	USD	4,052	98,429.90	0.05
ZENTALIS PHARMACEUTICALS INC	USD	628	16,224.13	0.01
ZEVRA THERAPEUTICS INC	USD	1,585	7,249.21	0.00

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ZIMMER BIOMET HOLDINGS REG SHS	USD	3,150	419,913.21	0.20
ZIMVIE INC REG SHS SHARE	USD	14,973	160,201.54	0.08
ZOETIS INC -A-	USD	7,794	1,230,247.31	0.59
<b>Bonds</b>			<b>10,125,562.50</b>	<b>4.86</b>
<b>Germany</b>			<b>1,452,295.00</b>	<b>0.70</b>
BAYER AG 0.375 20-24 06/07A	EUR	500,000	481,305.00	0.23
FRESENIUS MEDICAL CARE 0.25 19-23 29/11A	EUR	500,000	492,057.50	0.24
FRESENIUS SE 1.8750 22-25 24/05A	EUR	500,000	478,932.50	0.23
<b>Ireland</b>			<b>492,280.00</b>	<b>0.24</b>
FRESENIUS FIN IRL 1.50 17-24 30/01A	EUR	500,000	492,280.00	0.24
<b>Luxembourg</b>			<b>464,422.50</b>	<b>0.22</b>
MEDTRONIC GLOBAL HOLD 0.25 19-25 02/07A	EUR	500,000	464,422.50	0.22
<b>Netherlands</b>			<b>950,432.50</b>	<b>0.46</b>
AMERICAN MEDICAL SYST 0.75 22-25 08/03A	EUR	500,000	473,140.00	0.23
ROYAL PHILIPS NV 1.375 20-25 30/03A	EUR	500,000	477,292.50	0.23
<b>Sweden</b>			<b>492,060.00</b>	<b>0.24</b>
MOLNLYCKE HOLDING 1.75 15-24 28/02A	EUR	500,000	492,060.00	0.24
<b>United Kingdom</b>			<b>988,090.00</b>	<b>0.47</b>
GLAXOSMITHKLINE 1.375 14-24 02/12A	EUR	500,000	483,705.00	0.23
GLAXOSMITHKLINE EMTN 4.00 05-25 16/06A	EUR	500,000	504,385.00	0.24
<b>United States of America</b>			<b>5,285,982.50</b>	<b>2.54</b>
ABBVIE INC 1.25 20-24 30/03A	EUR	500,000	486,972.50	0.23
ABBVIE INC 1.375 16-24 17/05A	EUR	500,000	488,185.00	0.23
BAXTER INTL INC 0.4 19-24 15/05A	EUR	500,000	483,372.50	0.23
BAXTER INTL INC 1.3 17-25 30/05A	EUR	500,000	473,960.00	0.23
BECTON DICKINSON 0.0340 21-25 13/08A	EUR	500,000	460,232.50	0.22
DANAHER CORP 1.7 20-24 30/03A	EUR	500,000	491,802.50	0.24
STRYKER CORP 0.25 19-24 03/12A	EUR	500,000	474,242.50	0.23
STRYKER CORP 1.125 18-23 30/11A	EUR	500,000	494,225.00	0.24
THERMO FISHER SCIEN 2.00 14-25 15/04A	EUR	500,000	482,775.00	0.23
THERMO FISHER SCIENT 0.1250 19-25 01/03A	EUR	500,000	469,130.00	0.23
THERMO FISHER SCIENT 0.75 16-24 12/09A	EUR	500,000	481,085.00	0.23
<b>Convertible bonds</b>			<b>487,615.00</b>	<b>0.23</b>
<b>Germany</b>			<b>487,615.00</b>	<b>0.23</b>
FRESENIUS SE CV 0.00 17-24 31/01U	EUR	500,000	487,615.00	0.23
<b>Other transferable securities</b>			<b>256,856.39</b>	<b>0.12</b>
<b>Shares</b>			<b>256,856.39</b>	<b>0.12</b>
<b>Cayman Islands</b>			<b>200,830.97</b>	<b>0.10</b>
JATT ACQUISITION CORP - A	USD	26,220	200,830.97	0.10
<b>Israel</b>			<b>28,173.95</b>	<b>0.01</b>
COMPUGEN	USD	26,386	27,140.86	0.01
POLYPID LTD	USD	3,116	1,033.09	0.00
<b>United States of America</b>			<b>27,851.47</b>	<b>0.01</b>
ADVERUM BIOTECHNOLOGIES INC	USD	19,073	27,851.47	0.01
CINCOR PHARMA INC	USD	4,168	-	0.00
SESEN BIO INC	USD	30,239	-	0.00
<b>Rights</b>			-	<b>0.00</b>
<b>United States of America</b>			-	<b>0.00</b>
JOHNSON AND JOHNSON	USD	1,274	-	0.00

## LUX IM – Global MedTech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>992,170.00</b>	<b>0.48</b>
<b>Shares/Units in investment funds</b>			<b>992,170.00</b>	<b>0.48</b>
<b>Other funds</b>			<b>992,170.00</b>	<b>0.48</b>
BG COLLECTION INVESTMENT - UBS BOND EUROPE 2026 -C- EUR CAP	EUR	10,000	992,170.00	0.48
<b>Total securities portfolio</b>			<b>195,461,920.14</b>	<b>93.77</b>



## **LUX IM – Consumer Tech**

## LUX IM – Consumer Tech

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>252,286,038.81</b>
Securities portfolio at market value	224,456,391.05
<i>Cost price</i>	197,307,985.86
Cash at banks and liquidities	26,602,598.69
Amount due from broker/counterparty	3,753.21
Receivable on subscriptions	997,685.32
Net unrealised appreciation on forward foreign exchange contracts	93,225.15
Dividends receivable on securities portfolio	75,950.90
Interests receivable, net	56,434.49
<b>Liabilities</b>	<b>1,806,191.39</b>
Amount due to broker/counterparty	150,000.00
Payable on redemptions	559,537.48
Management fees payable	830,072.81
Depository fees payable	11,905.22
Administration fees payable	226,268.16
Interests payable, net	124.98
Other liabilities	28,282.74
<b>Net asset value</b>	<b>250,479,847.42</b>

## LUX IM – Consumer Tech

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>250,479,847.42</b>	<b>184,266,993.75</b>	<b>205,074,977.02</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		748,624.970	730,846.876	666,072.124
Net asset value per share	EUR	137.09	114.68	149.23
<b>E - EUR - Capitalisation</b>				
Number of shares		309,481.199	310,071.511	623,382.748
Net asset value per share	EUR	141.34	117.53	151.13
<b>E2 - EUR - Capitalisation</b>				
Number of shares		674,591.208	575,057.166	-
Net asset value per share	EUR	119.58	99.44	-
<b>F - EUR - Capitalisation</b>				
Number of shares		3,991.797	3,651.027	2,952.804
Net asset value per share	EUR	142.45	118.21	151.39
<b>H - EUR - Capitalisation</b>				
Number of shares		160,274.306	53,902.910	72,108.459
Net asset value per share	EUR	142.73	118.72	152.74

## LUX IM – Consumer Tech

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	730,846.876	78,348.245	60,570.151	748,624.970
E - EUR - Capitalisation	310,071.511	24,206.952	24,797.264	309,481.199
E2 - EUR - Capitalisation	575,057.166	169,373.577	69,839.535	674,591.208
F - EUR - Capitalisation	3,651.027	697.365	356.595	3,991.797
H - EUR - Capitalisation	53,902.910	128,078.741	21,707.345	160,274.306

## LUX IM – Consumer Tech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>223,462,901.05</b>	<b>89.21</b>
<b>Shares</b>			<b>223,447,383.60</b>	<b>89.21</b>
<b>Australia</b>			<b>895,159.98</b>	<b>0.36</b>
WESFARMERS	AUD	29,754	895,159.98	0.36
<b>Canada</b>			<b>1,858,693.55</b>	<b>0.74</b>
CANADIAN TIRE CORP -A- NON VOTING	CAD	8,788	1,080,887.76	0.43
GILDAN ACTIVEWEAR	CAD	26,609	777,805.79	0.31
<b>France</b>			<b>17,556,973.44</b>	<b>7.01</b>
ACCOR SA	EUR	44,823	1,515,913.86	0.61
CIE GENERALE DES ETABLISSEMENTS MICHELIN	EUR	30,966	830,817.78	0.33
HERMES INTERNATIONAL SA	EUR	1,257	2,466,234.00	0.98
KERING	EUR	4,256	2,133,532.80	0.85
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	11,465	9,802,575.00	3.91
SEB SA	EUR	4,017	378,602.25	0.15
SODEXO SA	EUR	4,215	429,297.75	0.17
<b>Germany</b>			<b>7,575,885.34</b>	<b>3.02</b>
ADIDAS AG REG SHS	EUR	10,568	1,833,759.36	0.73
BMW AG	EUR	17,362	1,927,876.48	0.77
CONTINENTAL AG	EUR	6,516	444,260.88	0.18
MERCEDES-BENZ GROUP	EUR	22,640	1,652,267.20	0.66
PUMA AG	EUR	13,823	737,871.74	0.29
VOLKSWAGEN AG PREFERENTIAL SHARE	EUR	8,004	979,849.68	0.39
<b>Italy</b>			<b>3,259,266.08</b>	<b>1.30</b>
FERRARI NV	EUR	5,250	1,554,000.00	0.62
MONCLER SPA	EUR	27,128	1,705,266.08	0.68
<b>Japan</b>			<b>29,273,344.46</b>	<b>11.69</b>
BANDAI NAMCO HOLDINGS INC	JPY	4,200	88,627.53	0.04
BRIDGESTONE CORP	JPY	26,500	992,108.27	0.40
DENSO CORP	JPY	8,600	527,049.18	0.21
FAST RETAILING CO LTD	JPY	6,400	1,493,252.00	0.60
HONDA MOTOR CO LTD	JPY	174,700	4,818,736.18	1.92
MAZDA MOTOR CORP	JPY	60,300	533,918.22	0.21
NISSAN MOTOR CO LTD	JPY	345,000	1,289,420.51	0.51
ORIENTAL LAND CO LTD	JPY	37,500	1,334,588.26	0.53
PANASONIC HOLDINGS - REG SHS	JPY	110,100	1,226,714.64	0.49
SEKISUI CHEMICAL CO LTD	JPY	2,400	31,597.41	0.01
SHIMANO INC	JPY	3,000	456,728.94	0.18
SONY CORP	JPY	74,600	6,145,564.87	2.45
SUBARU CORPORATION	JPY	36,900	633,757.15	0.25
SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	55,200	616,256.20	0.25
SUZUKI MOTOR CORP	JPY	38,200	1,262,410.73	0.50
TOYOTA MOTOR CORP	JPY	533,300	7,822,614.37	3.12
<b>Jersey</b>			<b>1,936,910.10</b>	<b>0.77</b>
APTIV PLC	USD	20,904	1,936,910.10	0.77
<b>Liberia</b>			<b>2,284,435.43</b>	<b>0.91</b>
ROYAL CARIBBEAN CRUISES	USD	24,492	2,284,435.43	0.91
<b>Luxembourg</b>			<b>2,569,280.58</b>	<b>1.03</b>
SPOTIFY TECH - REG SHS	USD	17,566	2,569,280.58	1.03
<b>Netherlands</b>			<b>4,925,511.32</b>	<b>1.97</b>
ADYEN	EUR	1,360	2,133,568.00	0.85
PROSUS NV	EUR	17,723	1,171,135.84	0.47

## LUX IM – Consumer Tech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
STELLANTIS N.V.-BEARER & REG SHS	EUR	101,174	1,620,807.48	0.65
<b>Panama</b>			<b>2,733,023.72</b>	<b>1.09</b>
CARNIVAL CORP	USD	173,418	2,733,023.72	1.09
<b>Spain</b>			<b>3,220,864.49</b>	<b>1.29</b>
INDITEX SHARE FROM SPLIT	EUR	92,051	3,220,864.49	1.29
<b>Sweden</b>			<b>1,628,684.30</b>	<b>0.65</b>
HENNES AND MAURITZ AB	SEK	103,445	1,628,684.30	0.65
<b>Switzerland</b>			<b>4,825,605.76</b>	<b>1.93</b>
CIE FINANCIERE RICHEMONT REG SHS	CHF	22,334	3,437,670.86	1.37
GARMIN	USD	7,550	718,354.23	0.29
THE SWATCH GROUP	CHF	2,539	669,580.67	0.27
<b>United Kingdom</b>			<b>5,878,984.63</b>	<b>2.35</b>
BARRATT DEVELOPMENTS PLC	GBP	229,363	1,096,115.66	0.44
BURBERRY GROUP PLC	GBP	61,444	1,485,991.40	0.59
COMPASS GROUP	GBP	45,454	1,155,114.69	0.46
INTERCONTINENTAL HOTELS GROUP PLC	GBP	16,157	1,007,296.60	0.40
JD SPORTS FASHION PLC	GBP	680,325	1,134,466.28	0.45
<b>United States of America</b>			<b>133,024,760.42</b>	<b>53.11</b>
ACTIVISION BLIZZARD	USD	31,357	2,392,560.55	0.96
AIRBNB INC	USD	21,504	2,470,634.52	0.99
AMAZON.COM INC	USD	162,469	19,084,157.69	7.62
APPLE INC	USD	22,028	3,835,503.99	1.53
AUTOZONE INC	USD	671	1,513,131.65	0.60
BOOKING HOLDINGS INC	USD	1,636	3,990,511.79	1.59
CHIPOTLE MEXICAN GRILL -A-	USD	1,419	2,750,554.62	1.10
DARDEN RESTAURANTS INC	USD	5,679	862,137.76	0.34
DR HORTON	USD	15,340	1,695,381.00	0.68
EBAY INC	USD	22,381	916,740.23	0.37
EXPEDIA GROUP INC	USD	13,842	1,370,915.44	0.55
FORD MOTOR	USD	149,550	2,053,333.79	0.82
GENERAL MOTORS CO	USD	44,189	1,550,277.63	0.62
HILTON WORLDWIDE HLDGS INC REG SHS	USD	13,067	1,727,145.74	0.69
HOME DEPOT INC	USD	43,596	12,324,673.48	4.92
HYATT -A-	USD	6,006	619,492.00	0.25
LENNAR CORP -A-	USD	15,650	1,779,085.27	0.71
LIBERTY MEDIA CORP -C-	USD	53,445	3,676,874.64	1.47
LOWE'S CO INC	USD	25,321	5,181,636.79	2.07
LULULEMON ATHLETICA INC SHS	USD	4,450	1,513,208.43	0.60
MARRIOTT INTERNATIONAL -A-	USD	11,041	1,838,087.96	0.73
MCDONALD'S CORP	USD	32,248	8,721,190.76	3.48
MERCADOLIBRE	USD	3,532	3,799,937.00	1.52
NIKE INC	USD	52,921	5,510,082.90	2.20
NVR INC	USD	173	1,000,266.82	0.40
O REILLY AUTO	USD	2,754	2,370,992.04	0.95
PULTEGROUP	USD	18,794	1,334,575.08	0.53
STARBUCKS CORP	USD	51,086	4,629,808.04	1.85
TAKE TWO INTERACTIVE SOFTWARE INC	USD	18,516	2,473,731.48	0.99
TESLA MOTORS INC	USD	84,074	19,882,495.29	7.94
TJX COS INC	USD	48,608	3,738,287.11	1.49
WALMART INC	USD	7,188	1,018,473.29	0.41
WORLD WRESTLING -A-	USD	38,362	3,800,439.86	1.52
YUM BRANDS INC	USD	12,680	1,598,435.78	0.64
<b>Warrants</b>			<b>15,517.45</b>	<b>0.01</b>

## LUX IM – Consumer Tech

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Switzerland</b>			<b>15,517.45</b>	<b>0.01</b>
COMPAGNIE FINANCIERE RICHE 22.11.23 WAR	CHF	12,532	15,517.45	0.01
<b>Undertakings for Collective Investment</b>			<b>993,490.00</b>	<b>0.40</b>
<b>Shares/Units in investment funds</b>			<b>993,490.00</b>	<b>0.40</b>
<b>Other funds</b>			<b>993,490.00</b>	<b>0.40</b>
BG COLLECTION INVESTMENT - UBS BOND EUROPE 2026 -C- EUR CAP	EUR	10,000	993,490.00	0.40
<b>Total securities portfolio</b>			<b>224,456,391.05</b>	<b>89.61</b>

## **LUX IM – ESG Green Energy**



## LUX IM – ESG Green Energy

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>479,281,128.70</b>
Securities portfolio at market value	426,270,372.97
<i>Cost price</i>	<i>440,703,956.46</i>
Cash at banks and liquidities	50,143,785.74
Amount due from broker/counterparty	507,478.04
Receivable on subscriptions	1,348,641.77
Net unrealised appreciation on forward foreign exchange contracts	310,750.49
Dividends receivable on securities portfolio	483,805.21
Interests receivable, net	216,294.48
<b>Liabilities</b>	<b>4,865,635.41</b>
Amount due to broker/counterparty	500,000.00
Payable on redemptions	1,767,851.56
Management fees payable	2,043,670.73
Depository fees payable	24,618.64
Administration fees payable	467,897.88
Performance fees payable	766.95
Interests payable, net	33.63
Other liabilities	60,796.02
<b>Net asset value</b>	<b>474,415,493.29</b>

# LUX IM – ESG Green Energy

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>474,415,493.29</b>	<b>469,232,187.23</b>	<b>601,711,562.41</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		138.824	-	-
Net asset value per share	EUR	993.38	-	-
<b>B - EUR - Capitalisation</b>				
Number of shares		1,762.562	1,762.562	1,762.562
Net asset value per share	EUR	54.73	56.26	76.60
<b>DI - EUR - Capitalisation</b>				
Number of shares		2,331,144.565	2,302,438.785	1,995,223.090
Net asset value per share	EUR	133.25	137.82	189.99
<b>E - EUR - Capitalisation</b>				
Number of shares		871,837.993	885,382.163	1,079,007.630
Net asset value per share	EUR	137.16	141.02	192.10
<b>E2 - EUR - Capitalisation</b>				
Number of shares		340,128.214	159,534.820	-
Net asset value per share	EUR	90.64	93.20	-
<b>F - EUR - Capitalisation</b>				
Number of shares		20,187.589	19,643.544	15,535.814
Net asset value per share	EUR	140.03	143.67	194.92
<b>H - EUR - Capitalisation</b>				
Number of shares		76,167.095	66,523.917	64,299.323
Net asset value per share	EUR	135.33	139.17	189.68

## LUX IM – ESG Green Energy

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	138.824	0.000	138.824
B - EUR - Capitalisation	1,762.562	0.000	0.000	1,762.562
DI - EUR - Capitalisation	2,302,438.785	219,850.426	191,144.646	2,331,144.565
E - EUR - Capitalisation	885,382.163	91,392.869	104,937.039	871,837.993
E2 - EUR - Capitalisation	159,534.820	202,499.102	21,905.708	340,128.214
F - EUR - Capitalisation	19,643.544	2,401.188	1,857.143	20,187.589
H - EUR - Capitalisation	66,523.917	42,168.906	32,525.728	76,167.095

## LUX IM – ESG Green Energy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>380,959,532.97</b>	<b>80.30</b>
<b>Shares</b>			<b>380,959,532.97</b>	<b>80.30</b>
<b>Australia</b>			<b>11,313,589.12</b>	<b>2.38</b>
ALLKEM LIMITED	AUD	1	-	0.00
ILUKA RESOURCES	AUD	700,000	4,742,073.17	1.00
PILBARA MINERALS LTD	AUD	2,203,944	6,571,515.95	1.39
<b>Austria</b>			<b>2,123,958.20</b>	<b>0.45</b>
ANDRITZ AG	EUR	42,770	2,123,958.20	0.45
<b>British Virgin Islands</b>			<b>4,128,066.33</b>	<b>0.87</b>
XINYI ENERGY HOLDINGS LIMITED	HKD	13,737,592	4,128,066.33	0.87
<b>Canada</b>			<b>20,727,036.15</b>	<b>4.37</b>
BALLARD POWER SYSTEMS INC	USD	1,159,771	4,686,588.97	0.99
BROOKFIELD RENEWABLE COR USD	CAD	144,679	4,148,872.03	0.87
CANADIAN SOLAR INC	USD	183,823	6,229,571.29	1.31
LI-CYCLE HOLDINGS CORP.	USD	771,806	3,969,429.77	0.84
LITHIUM AMERICS - REGISTERED	USD	94,705	1,692,574.09	0.36
<b>Cayman Islands</b>			<b>18,949,387.02</b>	<b>3.99</b>
JINKOSOLAR HOLDINGS CO LTD REP.2SHS	USD	75,731	3,002,532.28	0.63
NIO INC - SHS -A- ADR	USD	551,400	4,755,150.85	1.00
TIANNENG POWER INTERNATIONAL LTD	HKD	2,400,000	2,279,060.49	0.48
XINYI SOLAR HOLDINGS LTD	HKD	1,648	1,750.66	0.00
XPENG INC	USD	464,000	5,041,208.61	1.06
YADEA GROUP HOLDINGS LTD	HKD	1,850,000	3,869,684.13	0.82
<b>Chile</b>			<b>3,513,277.08</b>	<b>0.74</b>
SOQUIMICH SPONSORED ADR REPR 1 -B- PREF	USD	53,525	3,513,277.08	0.74
<b>China</b>			<b>24,786,755.25</b>	<b>5.22</b>
BYD COMPANY LTD -H-	HKD	328,828	9,649,501.72	2.03
CALB CO LTD	HKD	1,085,600	2,538,371.93	0.54
CHINA DATANG CORP RENEWABLE POWER CO -H-	HKD	18,974,000	5,835,207.12	1.23
FLAT GLASS GROUP -H- REG SHS	HKD	984,000	3,089,690.47	0.65
GANFENG LIT GRP --- REG SHS -H-	HKD	612,520	3,673,984.01	0.77
<b>Denmark</b>			<b>10,043,988.70</b>	<b>2.12</b>
NOVOZYMES -B-	DKK	52,803	2,232,091.37	0.47
ORSTED	DKK	44,967	3,906,760.98	0.82
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	161,924	3,905,136.35	0.82
<b>France</b>			<b>27,635,738.40</b>	<b>5.83</b>
ERAMET SA	EUR	2,956	242,244.20	0.05
MCPHY ENERGY	EUR	52,059	423,239.67	0.09
NEXANS SA	EUR	59,837	4,679,253.40	0.99
SPIE SA	EUR	394,011	11,591,803.62	2.44
VEOLIA ENVIRONNEMENT SA	EUR	239,042	6,855,724.56	1.45
WAGA ENERGY SA	EUR	139,509	3,843,472.95	0.81
<b>Germany</b>			<b>28,737,246.32</b>	<b>6.06</b>
CAPITAL STAGE AG	EUR	150,000	2,220,000.00	0.47
NORDEX AG NACH KAPITALHERABSETZUNG	EUR	351,018	3,868,218.36	0.82
SIEMENS ENERGY - REG SHS	EUR	97,597	1,532,272.90	0.32
SMA SOLAR TECHNOLOGY AG	EUR	95,546	10,127,876.00	2.13
VERBIO VGT BIOENERGIE AG	EUR	101,664	3,730,052.16	0.79
VITESCO TECHNOLOGIES GROUP	EUR	57,996	4,294,603.80	0.91
WACKER CHEMIE AG	EUR	23,963	2,964,223.10	0.62

## LUX IM – ESG Green Energy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Ireland</b>			<b>5,390,453.90</b>	<b>1.14</b>
KINGSPAN GROUP	EUR	90,535	5,390,453.90	1.14
<b>Italy</b>			<b>20,298,042.97</b>	<b>4.28</b>
PRYSMIAN SPA	EUR	322,179	11,927,066.58	2.51
TECHNOPR REG SHS	EUR	386,431	2,766,845.96	0.58
TERNA SPA	EUR	724,235	5,604,130.43	1.18
<b>Japan</b>			<b>15,728,342.53</b>	<b>3.32</b>
ABALANCE CORP	JPY	44,800	3,043,029.61	0.64
GS YUASA CORP	JPY	237,000	4,230,099.12	0.89
NIDEC CORP	JPY	100,000	4,984,750.29	1.05
TAKAOKA TOKO HOLDINGS CO LTD	JPY	254,700	3,469,797.94	0.73
WEST HOLDINGS	JPY	42	665.57	0.00
<b>Luxembourg</b>			<b>3,364,342.77</b>	<b>0.71</b>
SUBSEA 7 SA	NOK	331,392	3,364,342.77	0.71
<b>Netherlands</b>			<b>12,915,112.75</b>	<b>2.72</b>
ALFEN NV	EUR	22,261	1,308,946.80	0.28
FUGRO -- BEARER AND REG SHS	EUR	551,035	7,808,165.95	1.65
SIGNIFY NV	EUR	150,000	3,798,000.00	0.80
<b>Norway</b>			<b>6,790,117.60</b>	<b>1.43</b>
NEL ASA	NOK	2,522,284	2,700,412.31	0.57
REC SILICON	NOK	2,921,058	4,089,705.29	0.86
<b>Singapore</b>			<b>6,063,305.21</b>	<b>1.28</b>
MAXEON SOLAR TECH - REG SHS	USD	241,126	6,063,305.21	1.28
<b>Spain</b>			<b>10,927,693.13</b>	<b>2.30</b>
ACCIONA SA	EUR	15,331	2,390,869.45	0.50
EDP RENOVAVEIS SA	EUR	224,526	4,079,637.42	0.86
SOLARIA ENERGIA	EUR	182,103	2,515,752.95	0.53
SOLTEC POWER HOLDING	EUR	463,792	1,941,433.31	0.41
<b>Sweden</b>			<b>9,706,815.88</b>	<b>2.05</b>
EOLUS VIND --- REG SHS -B-	SEK	207,426	1,206,730.48	0.25
NIBE INDUSTRIER	SEK	985,768	8,500,085.40	1.79
<b>Switzerland</b>			<b>4,847,209.66</b>	<b>1.02</b>
LANDIS+GYR GR	CHF	63,088	4,847,209.66	1.02
<b>United Kingdom</b>			<b>2,027,465.81</b>	<b>0.43</b>
CERES POWER HOLDINGS PLC	GBP	582,812	2,027,465.81	0.43
<b>United States of America</b>			<b>130,941,588.19</b>	<b>27.60</b>
AMERESCO INC	USD	102,348	4,590,785.07	0.97
ARRAY TECH/REG SHS	USD	308,966	6,100,720.03	1.29
BLOOM ENERGY	USD	348,292	5,197,910.64	1.10
CHARGEPOINT HLDG - REG SHS -A-	USD	507,949	4,053,888.79	0.85
ECOLAB INC	USD	15,200	2,566,906.37	0.54
ENPHASE ENERGY	USD	50,140	7,311,133.58	1.54
EVGO INC	USD	670,492	2,543,171.20	0.54
FIRST SOLAR INC	USD	33,518	5,664,368.08	1.19
FISKER RG-A REG SHS	USD	180,000	900,950.54	0.19
FLUENCE ENERGY INC	USD	211,199	5,136,198.30	1.08
GEVO - REG SHS	USD	2,998,483	4,240,863.13	0.89
HUBBELL	USD	13,000	3,906,626.26	0.82
LIVENT CORPORATION	USD	229,168	5,648,959.10	1.19
LUCID GROUP - REG SHS	USD	481,503	3,042,421.49	0.64
NAVITAS SEMICONDUCTOR CORP REG SHS	USD	815,971	7,478,891.11	1.58
ON SEMICONDUCTOR CORP	USD	75,196	6,359,046.41	1.34

## LUX IM – ESG Green Energy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
PIEDMONT LITHIU	USD	64,738	3,322,367.12	0.70
PLUG POWER INC	USD	642,282	5,898,718.83	1.24
QUANTUMSCAPE - REG SHS -A-	USD	631,830	4,537,733.02	0.96
RIVIAN AUTOMOTIVE INC	USD	260,000	3,822,932.45	0.81
ROPER TECHNOLOGIES	USD	6,703	2,931,073.51	0.62
SHOALS TECH GRP --- REG SHS -A-	USD	214,359	4,870,497.92	1.03
SOLAREDGE TECHNOLOGIES INC	USD	13,707	3,196,978.21	0.67
STAR PEAK ENRG - REG SHS	USD	927,503	4,821,294.93	1.02
SUNNOVA ENERGY INTERNATIONAL INC	USD	255,348	4,160,236.51	0.88
SUNRUN INC	USD	231,391	3,733,792.41	0.79
TPI COMPOSITES	USD	374,756	3,493,386.05	0.74
UNIVERSAL DISPLAY	USD	50,180	6,521,072.69	1.37
WOLFSPEED --- REG SHS	USD	96,484	4,888,664.44	1.03
<b>Other transferable securities</b>			<b>44,317,350.00</b>	<b>9.34</b>
<b>Warrants</b>			<b>44,317,350.00</b>	<b>9.34</b>
<b>Jersey</b>			<b>44,317,350.00</b>	<b>9.34</b>
GOLDMAN SACHS FINANC 07.04.2025 WAR	EUR	45,000	44,317,350.00	9.34
<b>Undertakings for Collective Investment</b>			<b>993,490.00</b>	<b>0.21</b>
<b>Shares/Units in investment funds</b>			<b>993,490.00</b>	<b>0.21</b>
<b>Other funds</b>			<b>993,490.00</b>	<b>0.21</b>
BG COLLECTION INVESTMENT - UBS BOND EUROPE 2026 -C- EUR CAP	EUR	10,000	993,490.00	0.21
<b>Total securities portfolio</b>			<b>426,270,372.97</b>	<b>89.85</b>

## **LUX IM – Thematic Approach**

## LUX IM – Thematic Approach

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>73,199,499.91</b>
Securities portfolio at market value	52,683,059.70
<i>Cost price</i>	<i>50,789,527.47</i>
Cash at banks and liquidities	13,728,805.92
Amount due from broker/counterparty	3,667,243.29
Receivable for investments sold	2,868,277.69
Receivable on subscriptions	206,777.39
Net unrealised appreciation on forward foreign exchange contracts	16,386.39
Dividends receivable on securities portfolio	4,073.60
Interests receivable, net	24,875.93
<b>Liabilities</b>	<b>15,660,021.46</b>
Bank overdrafts	11,889,382.77
Payable on investments purchased	2,830,737.69
Payable on redemptions	452,894.25
Management fees payable	343,380.69
Depositary fees payable	5,543.37
Administration fees payable	105,356.28
Interests payable, net	22,841.70
Other liabilities	9,884.71
<b>Net asset value</b>	<b>57,539,478.45</b>



## LUX IM – Thematic Approach

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>57,539,478.45</b>	<b>119,207,815.54</b>	<b>156,533,710.60</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		280,966.893	291,765.759	306,329.263
Net asset value per share	EUR	116.82	112.54	134.00
<b>E - EUR - Capitalisation</b>				
Number of shares		195,392.624	211,289.781	848,613.790
Net asset value per share	EUR	119.38	114.39	134.75
<b>E2 - EUR - Capitalisation</b>				
Number of shares		8,537.937	633,843.289	-
Net asset value per share	EUR	101.39	97.15	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,302.730	1,582.181	1,513.149
Net asset value per share	EUR	120.97	115.66	135.67
<b>H - EUR - Capitalisation</b>				
Number of shares		3,104.827	3,924.218	6,962.519
Net asset value per share	EUR	118.32	113.40	133.66

## LUX IM – Thematic Approach

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	291,765.759	14,451.612	25,250.478	280,966.893
E - EUR - Capitalisation	211,289.781	25,340.142	41,237.299	195,392.624
E2 - EUR - Capitalisation	633,843.289	45,550.983	670,856.335	8,537.937
F - EUR - Capitalisation	1,582.181	110.605	390.056	1,302.730
H - EUR - Capitalisation	3,924.218	93.740	913.131	3,104.827

## LUX IM – Thematic Approach

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>52,683,059.70</b>	<b>91.56</b>
<b>Shares/Units in investment funds</b>			<b>52,683,059.70</b>	<b>91.56</b>
<b>Equity funds</b>			<b>29,910,096.83</b>	<b>51.98</b>
AMUNDI INDEX SOLUTIONS MSCI EMU ESG LS UCITS ETF DR EUR CAP	EUR	6,300	1,672,965.00	2.91
BNP PARIBAS EASY ECPI CIRCULAR ECO LEAD UCITS ETF EUR CAP	EUR	126,000	2,100,974.40	3.65
ISHARES SMART CITY INFR UCITS ETF USD CAP	EUR	392,000	2,404,528.00	4.18
JPMORGAN FUNDS CLIMATE CHANGE SOLUTIONS FD -S2- USD CAP	USD	29,000	2,383,174.91	4.14
JSS SUSTAINABLE EQUITY - GREEN PLANET -I- EUR CAP	EUR	9,900	3,005,541.00	5.22
L&G CYBER SEC USD CAP	EUR	121,000	2,270,202.00	3.95
MULTILABEL LAPIS GLBL TOP 50 D EUR -C- EUR CAP	EUR	36,300	4,867,467.00	8.46
NORDEA 1 SICAV GLOBAL CLIMATE ENGAGEMENT -BI- USD CAP	USD	14,000	1,408,394.73	2.45
ROBECO CAPITAL GROWTH FUNDS SICAV - SMART MATERIALS -I- EUR CAP	EUR	5,000	2,094,900.00	3.64
ROBECO CAPITAL GROWTH SAM CIRCULAR ECO EQUITIES FD -I- USD CAP	USD	10,780	1,324,469.66	2.30
UNIINDUSTRIE 4 0 FCP -I- EUR CAP	EUR	23,328	3,244,458.24	5.64
VARIOPARTNER MIV GLOBAL MEDTECH -I2- EUR CAP	EUR	393	1,027,981.89	1.79
WISDOM TREE ARTIFICIAL INTEL UCITS ETF USD CAP	EUR	42,000	2,105,040.00	3.66
<b>Other funds</b>			<b>22,772,962.87</b>	<b>39.58</b>
AMUNDI IDX SOLUTIONS MSCI GLOB CLIM CH UCITS ETF DR EUR CAP	EUR	6,265	2,416,328.43	4.20
BNP PARIBAS ESG EUROZONE BIODIVERSITY UCITS ETF EUR CAP	EUR	119,000	1,372,546.00	2.39
BNY MELLON BLOCKCHAIN INNO EUR E EUR CAP	EUR	1	-	0.00
CANDRIAM EQT L ONCOLOGY IMPACT -I- USD CAP	USD	420	1,001,527.48	1.74
EDR FUND BIG DATA -N- USD CAP	USD	13,150	2,528,238.51	4.39
GO ROBO GL ROBOT AUTO-A-USD	EUR	211,000	4,471,090.00	7.77
ISHARES IV PLC EUR ULT BD EUR EUR DIS	EUR	20,000	2,009,300.00	3.49
JP MORGAN FD FTHEMATICS - GENETIC THERAPIES -C- USD CAP	USD	1	0.54	0.00
LG BATTERY VALUE-CHAIN UCITS ETF USD CAP	EUR	206,436	3,721,628.21	6.47
LYXOR MSCI WLD CATHOLIC PRINCIPLES ESG UCITS ETF EUR CAP	EUR	44,000	1,047,420.00	1.82
XTRACKERS ESG MSCI USA ESG UCTS ETF -1C- USD CAP	EUR	49,702	2,105,128.21	3.66
XTRACKERS ESG MSCI WORLD ETF -1C- USD CAP	EUR	69,609	2,099,755.49	3.65
<b>Total securities portfolio</b>			<b>52,683,059.70</b>	<b>91.56</b>

## **LUX IM – ESG Ambienta Alpha Green**

## LUX IM – ESG Ambienta Alpha Green

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>177,409,658.82</b>
Securities portfolio at market value	158,499,048.76
<i>Cost price</i>	157,384,803.06
Options (long positions) at market value	252,667.88
<i>Options purchased at cost</i>	376,707.11
Cash at banks and liquidities	49,378.74
Amount due from broker/counterparty	16,519,491.13
Receivable for investments sold	1,662,716.24
Receivable on subscriptions	98,744.99
Receivable on CFDs	42,302.08
Net unrealised appreciation on financial futures	18,597.34
Dividends receivable on securities portfolio	42,376.06
Interests receivable, net	224,335.60
<b>Liabilities</b>	<b>10,073,841.36</b>
Bank overdrafts	241,319.96
Amount due to broker/counterparty	1,812,190.97
Payable on investments purchased	249,228.15
Payable on redemptions	1,228,248.52
Net unrealised depreciation on forward foreign exchange contracts	285,986.42
Net unrealised depreciation on CFDs	5,184,250.11
Management fees payable	692,556.53
Depositary fees payable	9,101.38
Administration fees payable	172,979.17
Dividends payable on CFDs	134,890.28
Interests payable, net	33,196.91
Other liabilities	29,892.96
<b>Net asset value</b>	<b>167,335,817.46</b>

## LUX IM – ESG Ambienta Alpha Green

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>167,335,817.46</b>	<b>190,476,550.05</b>	<b>304,559,976.98</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,447,038.133	1,587,696.351	1,689,435.726
Net asset value per share	EUR	74.53	75.98	88.62
<b>E - EUR - Capitalisation</b>				
Number of shares		693,013.689	801,245.173	1,479,620.414
Net asset value per share	EUR	82.32	83.51	96.44
<b>F - EUR - Capitalisation</b>				
Number of shares		7,273.422	7,989.296	7,435.274
Net asset value per share	EUR	84.74	85.79	98.66
<b>H - EUR - Capitalisation</b>				
Number of shares		22,811.056	27,582.736	121,696.654
Net asset value per share	EUR	79.95	81.13	93.74

## LUX IM – ESG Ambienta Alpha Green

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	1,587,696.351	44,024.553	184,682.771	1,447,038.133
E - EUR - Capitalisation	801,245.173	11,766.747	119,998.231	693,013.689
F - EUR - Capitalisation	7,989.296	335.101	1,050.975	7,273.422
H - EUR - Capitalisation	27,582.736	0.000	4,771.680	22,811.056

## LUX IM – ESG Ambienta Alpha Green

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>107,655,619.78</b>	<b>64.34</b>
<b>Shares</b>			<b>99,730,699.78</b>	<b>59.60</b>
<b>Canada</b>			<b>3,697,622.41</b>	<b>2.21</b>
CDN PACIFIC RAILWAY	USD	50,752	3,697,622.41	2.21
<b>Denmark</b>			<b>5,662,270.85</b>	<b>3.38</b>
ORSTED	DKK	65,173	5,662,270.85	3.38
<b>France</b>			<b>6,072,634.80</b>	<b>3.63</b>
SCHNEIDER ELECTRIC SE	EUR	37,260	6,072,634.80	3.63
<b>Germany</b>			<b>11,398,282.17</b>	<b>6.81</b>
INFINEON TECHNOLOGIES REG SHS	EUR	163,146	5,976,853.71	3.57
SYMRISE AG	EUR	57,589	5,421,428.46	3.24
<b>Ireland</b>			<b>6,832,730.32</b>	<b>4.08</b>
TRANE TECH - REG SHS	USD	39,159	6,832,730.32	4.08
<b>Netherlands</b>			<b>5,780,323.20</b>	<b>3.45</b>
ASML HOLDING NV	EUR	8,648	5,780,323.20	3.45
<b>Sweden</b>			<b>5,243,693.97</b>	<b>3.13</b>
ATLAS COPCO AB -A-	SEK	87,235	1,134,590.18	0.68
EPIROC REG SHS -B-	SEK	283,310	4,109,103.79	2.46
<b>Switzerland</b>			<b>10,339,236.59</b>	<b>6.18</b>
DSM FIRMENICH	EUR	52,395	5,230,068.90	3.13
SIKA - REG SHS	CHF	20,205	5,109,167.69	3.05
<b>United States of America</b>			<b>44,703,905.47</b>	<b>26.72</b>
AGILENT TECHNOLOGIES	USD	63,639	6,899,558.20	4.12
AMERICAN WATER WORKS CO INC	USD	41,363	5,336,144.20	3.19
AMPHENOL -A-	USD	67,800	5,196,225.38	3.11
CFD ADVANCED DRAINAGE SYSTEMS IN	USD	46,981	4,937,783.57	2.95
CLEAN HARBORS INC	USD	24,000	3,571,621.44	2.13
SALESFORCE INC	USD	13,929	2,691,903.82	1.61
TELEDYNE TECHNOLOGIES	USD	12,829	4,798,636.29	2.87
THERMO FISHER SCIENT SHS	USD	11,024	5,207,912.35	3.11
WASTE MANAGEMENT	USD	38,930	6,064,120.22	3.62
<b>Bonds</b>			<b>7,924,920.00</b>	<b>4.74</b>
<b>Germany</b>			<b>7,924,920.00</b>	<b>4.74</b>
GERMANY 0 18-23 13/10A	EUR	8,000,000	7,924,920.00	4.74
<b>Money market instruments</b>			<b>18,722,395.25</b>	<b>11.19</b>
<b>Treasury market</b>			<b>18,722,395.25</b>	<b>11.19</b>
<b>Austria</b>			<b>2,956,977.87</b>	<b>1.77</b>
AUSTRIA ZCP 27-10-23	EUR	3,000,000	2,956,977.87	1.77
<b>Germany</b>			<b>15,765,417.38</b>	<b>9.42</b>
GERMANY ZCP 18-10-23	EUR	6,000,000	5,912,532.58	3.53
GERMANY ZCP 20-09-23	EUR	10,000,000	9,852,884.80	5.89
<b>Undertakings for Collective Investment</b>			<b>32,121,033.73</b>	<b>19.20</b>
<b>Shares/Units in investment funds</b>			<b>32,121,033.73</b>	<b>19.20</b>
<b>Other funds</b>			<b>32,121,033.73</b>	<b>19.20</b>
AMBIENTA X ALPHA FD CL -H2- EUR CAP	EUR	33,421	32,121,033.73	19.20
<b>Total securities portfolio</b>			<b>158,499,048.76</b>	<b>94.72</b>



## **LUX IM – Blackrock European Equities**

## LUX IM – Blackrock European Equities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>86,666,352.95</b>
Securities portfolio at market value	85,231,959.03
<i>Cost price</i>	83,325,819.79
Cash at banks and liquidities	26,739.24
Receivable for investments sold	297,466.19
Receivable on subscriptions	1,110,132.77
Interests receivable, net	55.72
<b>Liabilities</b>	<b>1,775,916.15</b>
Payable on investments purchased	705,297.90
Payable on redemptions	708,327.50
Management fees payable	272,128.14
Depositary fees payable	4,316.77
Administration fees payable	82,043.98
Other liabilities	3,801.86
<b>Net asset value</b>	<b>84,890,436.80</b>

## LUX IM – Blackrock European Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>84,890,436.80</b>	<b>23,920,668.75</b>	<b>50,390,243.35</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		285,981.002	191,556.353	116,628.479
Net asset value per share	EUR	90.32	79.04	103.01
<b>E - EUR - Capitalisation</b>				
Number of shares		125,505.330	70,171.583	368,682.486
Net asset value per share	EUR	92.14	80.22	103.45
<b>F - EUR - Capitalisation</b>				
Number of shares		1,885.744	914.553	572.032
Net asset value per share	EUR	92.92	80.71	103.62
<b>H - EUR - Capitalisation</b>				
Number of shares		518,966.896	38,756.866	1,739.367
Net asset value per share	EUR	91.19	79.40	102.45

## LUX IM – Blackrock European Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	191,556.353	162,782.226	68,357.577	285,981.002
E - EUR - Capitalisation	70,171.583	64,625.864	9,292.117	125,505.330
F - EUR - Capitalisation	914.553	1,151.186	179.995	1,885.744
H - EUR - Capitalisation	38,756.866	566,894.753	86,684.723	518,966.896

## LUX IM – Blackrock European Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>85,231,959.03</b>	<b>100.40</b>
<b>Shares/Units in investment funds</b>			<b>85,231,959.03</b>	<b>100.40</b>
<b>Other funds</b>			<b>85,231,959.03</b>	<b>100.40</b>
BGF EUROPEAN FUND-X2 EUR CAP	EUR	390,524	85,231,959.03	100.40
<b>Total securities portfolio</b>			<b>85,231,959.03</b>	<b>100.40</b>

## **LUX IM – JP Morgan China Equities**

## LUX IM – JP Morgan China Equities

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>136,460,865.39</b>
Securities portfolio at market value	111,837,736.22
<i>Cost price</i>	<i>111,364,020.66</i>
Cash at banks and liquidities	19,841,144.20
Amount due from broker/counterparty	75,900.09
Receivable on subscriptions	1,282,060.39
Net unrealised appreciation on swaps	3,265,420.46
Dividends receivable on securities portfolio	128,805.14
Interests receivable, net	29,798.89
<b>Liabilities</b>	<b>14,010,725.83</b>
Payable on redemptions	214,227.70
Payable on swaps	13,076,834.38
Management fees payable	449,757.94
Depository fees payable	6,231.85
Administration fees payable	118,441.32
Other liabilities	145,232.64
<b>Net asset value</b>	<b>122,450,139.56</b>

## LUX IM – JP Morgan China Equities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>122,450,139.56</b>	<b>99,777,755.86</b>	<b>46,764,387.74</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		173.755	-	-
Net asset value per share	EUR	937.42	-	-
<b>DI - EUR - Capitalisation</b>				
Number of shares		828,545.353	636,366.946	188,888.568
Net asset value per share	EUR	73.33	80.63	103.58
<b>E - EUR - Capitalisation</b>				
Number of shares		419,294.282	322,408.397	238,216.028
Net asset value per share	EUR	74.86	81.86	104.02
<b>E2 - EUR - Capitalisation</b>				
Number of shares		215,400.329	160,529.798	-
Net asset value per share	EUR	92.43	101.07	-
<b>F - EUR - Capitalisation</b>				
Number of shares		8,091.585	6,311.481	1,570.988
Net asset value per share	EUR	75.40	82.28	104.13
<b>H - EUR - Capitalisation</b>				
Number of shares		129,304.358	65,527.349	21,803.624
Net asset value per share	EUR	74.39	81.37	103.44



## LUX IM – JP Morgan China Equities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	173.755	0.000	173.755
DI - EUR - Capitalisation	636,366.946	255,035.113	62,856.706	828,545.353
E - EUR - Capitalisation	322,408.397	160,514.290	63,628.405	419,294.282
E2 - EUR - Capitalisation	160,529.798	75,182.959	20,312.428	215,400.329
F - EUR - Capitalisation	6,311.481	2,940.099	1,159.995	8,091.585
H - EUR - Capitalisation	65,527.349	82,548.742	18,771.733	129,304.358

## LUX IM – JP Morgan China Equities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>111,837,736.22</b>	<b>91.33</b>
<b>Shares</b>			<b>111,837,736.22</b>	<b>91.33</b>
<b>Belgium</b>			<b>4,687,973.08</b>	<b>3.83</b>
KBC GROUP SA	EUR	74,578	4,687,973.08	3.83
<b>Finland</b>			<b>4,929,324.66</b>	<b>4.03</b>
SAMPO OYJ -A-	EUR	93,218	3,812,616.20	3.11
VALMET CORPORATION	EUR	44,069	1,116,708.46	0.91
<b>France</b>			<b>82,478,299.55</b>	<b>67.36</b>
AXA SA	EUR	163,020	4,359,154.80	3.56
BNP PARIBAS SA	EUR	161,690	9,182,375.10	7.50
BOUYGUES SA	EUR	147,758	4,525,827.54	3.70
CIE DE SAINT-GOBAIN	EUR	84,004	4,624,420.20	3.78
CIE GENERALE DES ETABLISSEMENTS MICHELIN	EUR	164,367	4,409,966.61	3.60
DANONE SA	EUR	90,447	5,014,381.68	4.10
ENGIE SA	EUR	736,861	11,054,388.72	9.03
ORANGE	EUR	452,271	4,863,722.33	3.97
SANOFI	EUR	55,186	5,396,087.08	4.41
SCOR SE ACT PROV REGROUPEMENT	EUR	54,404	1,464,555.68	1.20
SOCIETE GENERALE SA	EUR	374,086	8,809,725.30	7.19
TOTALENERGIES SE	EUR	174,061	9,038,987.73	7.38
VEOLIA ENVIRONNEMENT SA	EUR	173,206	4,967,548.08	4.06
VINCI SA	EUR	45,135	4,767,158.70	3.89
<b>Germany</b>			<b>7,281,084.54</b>	<b>5.95</b>
CARL ZEISS MEDITEC AG	EUR	16,955	1,638,870.30	1.34
COVESTRO AG	EUR	92,129	4,315,322.36	3.52
HELLOFRESH SE	EUR	59,078	1,326,891.88	1.08
<b>Italy</b>			<b>4,024,120.00</b>	<b>3.29</b>
FERRARI NV	EUR	13,595	4,024,120.00	3.29
<b>Netherlands</b>			<b>8,436,934.39</b>	<b>6.89</b>
ING GROUP NV	EUR	379,864	4,628,262.98	3.78
JUST EAT TAKEAWAY.COM N.V	EUR	136,435	1,937,104.13	1.58
OCI REG.SHS	EUR	84,648	1,871,567.28	1.53
<b>Total securities portfolio</b>			<b>111,837,736.22</b>	<b>91.33</b>

## **LUX IM – Morgan Stanley US High Conviction**

## LUX IM – Morgan Stanley US High Conviction

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>47,044,688.51</b>
Securities portfolio at market value	46,001,328.87
<i>Cost price</i>	51,936,303.79
Cash at banks and liquidities	86,477.82
Receivable on subscriptions	956,706.35
Interests receivable, net	175.47
<b>Liabilities</b>	<b>1,146,755.81</b>
Payable on investments purchased	878,500.65
Payable on redemptions	68,722.58
Management fees payable	159,067.70
Depositary fees payable	1,920.56
Administration fees payable	36,501.73
Other liabilities	2,042.59
<b>Net asset value</b>	<b>45,897,932.70</b>

## LUX IM – Morgan Stanley US High Conviction

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>45,897,932.70</b>	<b>24,166,489.28</b>	<b>19,907,895.40</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		587,653.736	407,645.681	133,526.132
Net asset value per share	EUR	56.19	42.90	90.78
<b>E - EUR - Capitalisation</b>				
Number of shares		209,708.692	142,108.643	81,119.591
Net asset value per share	EUR	57.33	43.55	91.18
<b>F - EUR - Capitalisation</b>				
Number of shares		6,492.369	4,732.778	1,190.961
Net asset value per share	EUR	58.13	44.05	91.82
<b>H - EUR - Capitalisation</b>				
Number of shares		8,341.388	6,410.425	3,072.093
Net asset value per share	EUR	57.48	43.67	91.48

## LUX IM – Morgan Stanley US High Conviction

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	407,645.681	222,333.776	42,325.721	587,653.736
E - EUR - Capitalisation	142,108.643	81,576.623	13,976.574	209,708.692
F - EUR - Capitalisation	4,732.778	1,880.827	121.236	6,492.369
H - EUR - Capitalisation	6,410.425	4,521.961	2,590.998	8,341.388

## LUX IM – Morgan Stanley US High Conviction

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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>46,001,328.87</b>	<b>100.23</b>
<b>Shares/Units in investment funds</b>			<b>46,001,328.87</b>	<b>100.23</b>
<b>Equity funds</b>			<b>46,001,328.87</b>	<b>100.23</b>
MORGAN STANLEY INV FD US ADVANTAGE FD -Z- EUR CAP	EUR	454,604	46,001,328.87	100.23
<b>Total securities portfolio</b>			<b>46,001,328.87</b>	<b>100.23</b>

## **LUX IM – Morgan Stanley Emerging Equity**



# LUX IM – Morgan Stanley Emerging Equity

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## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>22,947,495.77</b>
Securities portfolio at market value	22,810,202.65
<i>Cost price</i>	<i>34,523,301.30</i>
Cash at banks and liquidities	51,488.69
Receivable for investments sold	10,159.79
Receivable on subscriptions	75,644.64
<b>Liabilities</b>	<b>193,856.31</b>
Payable on investments purchased	49,592.70
Payable on redemptions	35,567.15
Management fees payable	83,265.22
Depositary fees payable	1,193.04
Administration fees payable	22,673.70
Interests payable, net	11.42
Other liabilities	1,553.08
<b>Net asset value</b>	<b>22,753,639.46</b>

## LUX IM – Morgan Stanley Emerging Equity

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>22,753,639.46</b>	<b>25,829,034.48</b>	<b>38,393,938.95</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		178,173.783	172,809.252	149,225.284
Net asset value per share	EUR	60.01	60.25	88.06
<b>E - EUR - Capitalisation</b>				
Number of shares		191,324.132	246,416.076	278,405.438
Net asset value per share	EUR	61.23	61.16	88.45
<b>F - EUR - Capitalisation</b>				
Number of shares		1,486.371	1,279.574	631.990
Net asset value per share	EUR	61.69	61.47	88.51
<b>H - EUR - Capitalisation</b>				
Number of shares		4,156.639	4,381.395	6,460.803
Net asset value per share	EUR	61.18	61.12	88.43

## LUX IM – Morgan Stanley Emerging Equity

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	172,809.252	21,352.305	15,987.774	178,173.783
E - EUR - Capitalisation	246,416.076	18,696.759	73,788.703	191,324.132
F - EUR - Capitalisation	1,279.574	331.899	125.102	1,486.371
H - EUR - Capitalisation	4,381.395	7.634	232.390	4,156.639

## LUX IM – Morgan Stanley Emerging Equity

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>22,810,202.65</b>	<b>100.25</b>
<b>Shares/Units in investment funds</b>			<b>22,810,202.65</b>	<b>100.25</b>
<b>Other funds</b>			<b>22,810,202.65</b>	<b>100.25</b>
MORGAN STANLEY INV FD DEV OPP FUND EUR HEDGED -NH- EUR CAP	EUR	1,409,778	22,810,202.65	100.25
<b>Total securities portfolio</b>			<b>22,810,202.65</b>	<b>100.25</b>

## **LUX IM – Vontobel Global Equity**

## LUX IM – Vontobel Global Equity

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>77,398,494.51</b>
Securities portfolio at market value	74,667,992.65
<i>Cost price</i>	72,925,609.84
Cash at banks and liquidities	1,674,732.47
Receivable on subscriptions	1,052,735.95
Interests receivable, net	3,033.44
<b>Liabilities</b>	<b>956,187.75</b>
Payable on investments purchased	534,842.00
Payable on redemptions	63,066.87
Management fees payable	280,852.60
Depositary fees payable	3,657.31
Administration fees payable	69,510.80
Other liabilities	4,258.17
<b>Net asset value</b>	<b>76,442,306.76</b>

## LUX IM – Vontobel Global Equity

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>76,442,306.76</b>	<b>57,186,819.52</b>	<b>59,683,810.74</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		474,152.787	386,367.996	154,774.997
Net asset value per share	EUR	96.17	88.10	104.10
<b>E - EUR - Capitalisation</b>				
Number of shares		279,094.400	224,755.410	383,473.306
Net asset value per share	EUR	98.11	89.41	104.53
<b>F - EUR - Capitalisation</b>				
Number of shares		4,399.119	3,751.322	874.872
Net asset value per share	EUR	98.93	89.95	104.70
<b>H - EUR - Capitalisation</b>				
Number of shares		31,146.311	30,624.285	32,783.636
Net asset value per share	EUR	97.22	88.62	103.66

## LUX IM – Vontobel Global Equity

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>DI - EUR - Capitalisation</b>	386,367.996	109,019.916	21,235.125	474,152.787
<b>E - EUR - Capitalisation</b>	224,755.410	72,679.360	18,340.370	279,094.400
<b>F - EUR - Capitalisation</b>	3,751.322	999.790	351.993	4,399.119
<b>H - EUR - Capitalisation</b>	30,624.285	608.893	86.867	31,146.311



## LUX IM – Vontobel Global Equity

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>74,667,992.65</b>	<b>97.68</b>
<b>Shares/Units in investment funds</b>			<b>74,667,992.65</b>	<b>97.68</b>
<b>Other funds</b>			<b>74,667,992.65</b>	<b>97.68</b>
VONTOBEL FD GLOBAL EQUITY -S- EUR CAP	EUR	639,445	74,667,992.65	97.68
<b>Total securities portfolio</b>			<b>74,667,992.65</b>	<b>97.68</b>

## **LUX IM – ESG Candriam Oncology Science**

## LUX IM – ESG Candriam Oncology Science

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### Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>127,291,736.13</b>
Securities portfolio at market value	126,166,337.22
<i>Cost price</i>	<i>129,991,911.87</i>
Cash at banks and liquidities	554,166.95
Receivable on subscriptions	569,744.31
Interests receivable, net	1,487.65
<b>Liabilities</b>	<b>1,002,163.62</b>
Payable on redemptions	291,480.50
Management fees payable	567,423.06
Depositary fees payable	6,761.97
Administration fees payable	128,516.35
Other liabilities	7,981.74
<b>Net asset value</b>	<b>126,289,572.51</b>

## LUX IM – ESG Candriam Oncology Science

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>126,289,572.51</b>	<b>125,175,425.91</b>	<b>80,607,636.81</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		995,358.373	952,901.538	608,281.507
Net asset value per share	EUR	95.48	99.69	105.39
<b>E - EUR - Capitalisation</b>				
Number of shares		299,227.773	280,039.120	143,233.428
Net asset value per share	EUR	97.39	101.15	105.82
<b>F - EUR - Capitalisation</b>				
Number of shares		9,982.871	8,888.259	5,696.125
Net asset value per share	EUR	98.21	101.78	106.00
<b>H - EUR - Capitalisation</b>				
Number of shares		11,705.969	9,463.853	7,036.727
Net asset value per share	EUR	96.95	100.70	105.40

## LUX IM – ESG Candriam Oncology Science

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	952,901.538	165,659.153	123,202.318	995,358.373
E - EUR - Capitalisation	280,039.120	57,018.429	37,829.776	299,227.773
F - EUR - Capitalisation	8,888.259	1,879.680	785.068	9,982.871
H - EUR - Capitalisation	9,463.853	44,672.769	42,430.653	11,705.969

## LUX IM – ESG Candriam Oncology Science

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>126,166,337.22</b>	<b>99.90</b>
<b>Shares/Units in investment funds</b>			<b>126,166,337.22</b>	<b>99.90</b>
<b>Equity funds</b>			<b>126,166,337.22</b>	<b>99.90</b>
CANDRIAM EQT L ONCOLOGY IMPACT SF2 EUR CAP	EUR	125,266	126,166,337.22	99.90
<b>Total securities portfolio</b>			<b>126,166,337.22</b>	<b>99.90</b>

## **LUX IM – ESG Pictet Green Cities**

## LUX IM – ESG Pictet Green Cities

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>23,856,981.90</b>
Securities portfolio at market value	23,112,634.68
<i>Cost price</i>	<i>25,027,640.17</i>
Cash at banks and liquidities	290,510.97
Receivable for investments sold	316,573.44
Receivable on subscriptions	109,159.99
Dividends receivable on securities portfolio	27,097.17
Interests receivable, net	822.19
Other assets	183.46
<b>Liabilities</b>	<b>431,409.41</b>
Payable on investments purchased	217,611.72
Payable on redemptions	86,540.78
Management fees payable	100,064.74
Depository fees payable	1,176.87
Administration fees payable	22,367.90
Other liabilities	3,647.40
<b>Net asset value</b>	<b>23,425,572.49</b>



## LUX IM – ESG Pictet Green Cities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>23,425,572.49</b>	<b>22,334,042.35</b>	<b>29,366,619.01</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		230,623.632	221,835.756	139,686.277
Net asset value per share	EUR	78.35	75.15	100.46
<b>E - EUR - Capitalisation</b>				
Number of shares		60,994.561	61,695.407	142,230.773
Net asset value per share	EUR	79.98	76.30	100.89
<b>E2 - EUR - Capitalisation</b>				
Number of shares		-	1,878.522	-
Net asset value per share	EUR	-	97.50	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,903.408	1,723.352	943.755
Net asset value per share	EUR	80.60	76.73	101.04
<b>H - EUR - Capitalisation</b>				
Number of shares		4,035.341	8,344.088	8,768.388
Net asset value per share	EUR	80.30	76.62	101.35

## LUX IM – ESG Pictet Green Cities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	221,835.756	30,256.163	21,468.287	230,623.632
E - EUR - Capitalisation	61,695.407	6,379.518	7,080.364	60,994.561
E2 - EUR - Capitalisation	1,878.522	4,088.208	5,966.730	0.000
F - EUR - Capitalisation	1,723.352	277.262	97.206	1,903.408
H - EUR - Capitalisation	8,344.088	11,063.545	15,372.292	4,035.341

## LUX IM – ESG Pictet Green Cities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>20,988,410.78</b>	<b>89.60</b>
<b>Shares</b>			<b>20,988,410.78</b>	<b>89.60</b>
<b>Bermuda</b>			<b>126,383.47</b>	<b>0.54</b>
ESSENT GROUP	USD	2,948	126,383.47	0.54
<b>Canada</b>			<b>755,552.69</b>	<b>3.23</b>
WASTE CONNECTIONS INC	USD	5,865	755,552.69	3.23
<b>Finland</b>			<b>229,488.90</b>	<b>0.98</b>
KONE OYJ -B-	EUR	4,790	229,488.90	0.98
<b>France</b>			<b>1,811,504.89</b>	<b>7.73</b>
CIE DE SAINT-GOBAIN	EUR	8,551	470,732.55	2.01
LEGRAND SA	EUR	4,429	393,206.62	1.68
SCHNEIDER ELECTRIC SE	EUR	5,814	947,565.72	4.05
<b>Germany</b>			<b>546,196.52</b>	<b>2.33</b>
HELLOFRESH SE	EUR	2,560	57,497.60	0.25
KNORR-BREMSE - BEARER SHS	EUR	3,090	213,086.40	0.91
LEG IMMOBILIEN-REG SHS	EUR	5,462	275,612.52	1.18
<b>Japan</b>			<b>390,497.52</b>	<b>1.67</b>
DAIKIN INDUSTRIES LTD	JPY	2,100	390,497.52	1.67
<b>Luxembourg</b>			<b>68,174.52</b>	<b>0.29</b>
INPOST SA	EUR	6,998	68,174.52	0.29
<b>Singapore</b>			<b>418,993.22</b>	<b>1.79</b>
DBS GROUP HOLDINGS	SGD	19,600	418,993.22	1.79
<b>Spain</b>			<b>129,895.58</b>	<b>0.55</b>
CELLNEX TELECOM SA	EUR	3,551	129,895.58	0.55
<b>Switzerland</b>			<b>616,994.27</b>	<b>2.63</b>
SIKA - REG SHS	CHF	2,440	616,994.27	2.63
<b>United Kingdom</b>			<b>885,229.73</b>	<b>3.78</b>
COMPASS GROUP	GBP	24,559	624,113.65	2.66
SEGRO (REIT)	GBP	31,692	261,116.08	1.11
<b>United States of America</b>			<b>15,009,499.47</b>	<b>64.07</b>
AUTODESK INC	USD	3,512	665,017.37	2.84
BENTLEY SYSTEMS --- REG SHS -B-	USD	2,840	138,628.83	0.59
BRIGHT HORIZONS FAMILY SOLUTION	USD	2,825	235,371.26	1.00
CARRIER GLOBAL CORP	USD	10,067	457,561.49	1.95
CISCO SYSTEMS INC	USD	18,292	860,296.02	3.67
COSTAR GROUP INC	USD	7,875	651,783.99	2.78
CROWN CASTLE INC	USD	6,609	692,432.13	2.96
ECOLAB INC	USD	3,149	531,788.69	2.27
EQUINIX INC	USD	1,213	865,626.48	3.70
EXTRA SPACE STORAGE INC	USD	3,060	415,840.75	1.78
FIDELITY NATIONAL INFO SERVICES INC	USD	4,170	202,669.24	0.87
FIDL NAT FINANCL-A FNF GROUP	USD	9,762	323,113.82	1.38
FIRST AMERICAN FINANCIAL CORP ISSUE	USD	4,562	238,480.08	1.02
HOME DEPOT INC	USD	2,343	662,370.63	2.83
LOWE'S CO INC	USD	4,163	851,907.66	3.64
MASTERCARD INC -A-	USD	2,543	905,400.02	3.87
OTIS WORLDWIDE CORPORATION	USD	8,398	683,424.51	2.92
PAYPAL HOLDINGS	USD	6,023	364,306.18	1.56
PROLOGIS	USD	8,987	1,002,819.95	4.28
PTC INC	USD	2,603	340,970.65	1.46

## LUX IM – ESG Pictet Green Cities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
REPUBLIC SERVICES -A-	USD	4,810	668,986.91	2.86
SBA COMMUNICATIONS -A	USD	1,297	273,586.78	1.17
UDR	USD	9,017	355,098.46	1.52
UPSTART HOLDINGS INC	USD	1,663	54,234.40	0.23
VISA INC -A-	USD	4,857	1,045,224.08	4.46
VMWARE INC -A-	USD	1,563	206,591.32	0.88
WASTE MANAGEMENT	USD	5,778	900,038.19	3.84
ZEBRA TECHNOLOGIES -A-	USD	1,089	288,719.77	1.23
ZOOM VIDEO COMMUNICATIONS INC	USD	2,049	127,209.81	0.54
<b>Undertakings for Collective Investment</b>			<b>2,124,223.90</b>	<b>9.07</b>
<b>Shares/Units in investment funds</b>			<b>2,124,223.90</b>	<b>9.07</b>
<b>Equity funds</b>			<b>2,124,223.90</b>	<b>9.07</b>
PICTET SICAV HIGH DVD SEL -P- EUR CAP	EUR	11,368	2,124,223.90	9.07
<b>Total securities portfolio</b>			<b>23,112,634.68</b>	<b>98.66</b>

## **LUX IM – ESG Pictet Green Ecology**

## LUX IM – ESG Pictet Green Ecology

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>42,471,510.58</b>
Securities portfolio at market value	40,730,194.22
<i>Cost price</i>	39,961,005.02
Cash at banks and liquidities	863,264.03
Receivable for investments sold	646,914.16
Receivable on subscriptions	213,041.80
Dividends receivable on securities portfolio	16,721.76
Interests receivable, net	1,374.61
<b>Liabilities</b>	<b>857,900.58</b>
Payable on investments purchased	523,616.56
Payable on redemptions	116,762.98
Management fees payable	170,229.23
Depository fees payable	2,055.36
Administration fees payable	39,063.80
Interests payable, net	4.11
Other liabilities	6,168.54
<b>Net asset value</b>	<b>41,613,610.00</b>

## LUX IM – ESG Pictet Green Ecology

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>41,613,610.00</b>	<b>34,931,810.29</b>	<b>36,514,588.83</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		329,437.651	291,292.285	149,173.325
Net asset value per share	EUR	91.73	85.16	108.75
<b>E - EUR - Capitalisation</b>				
Number of shares		95,935.908	93,265.714	149,986.439
Net asset value per share	EUR	93.79	86.60	109.39
<b>E2 - EUR - Capitalisation</b>				
Number of shares		5,500.717	683.441	-
Net asset value per share	EUR	111.70	103.01	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,613.818	1,378.608	945.308
Net asset value per share	EUR	94.32	86.91	109.34
<b>H - EUR - Capitalisation</b>				
Number of shares		17,421.291	21,504.018	34,619.989
Net asset value per share	EUR	93.59	86.43	109.23

## LUX IM – ESG Pictet Green Ecology

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	291,292.285	62,791.409	24,646.043	329,437.651
E - EUR - Capitalisation	93,265.714	14,580.366	11,910.172	95,935.908
E2 - EUR - Capitalisation	683.441	6,193.364	1,376.088	5,500.717
F - EUR - Capitalisation	1,378.608	530.013	294.803	1,613.818
H - EUR - Capitalisation	21,504.018	11,654.556	15,737.283	17,421.291



## LUX IM – ESG Pictet Green Ecology

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>36,967,487.16</b>	<b>88.84</b>
<b>Shares</b>			<b>36,967,487.16</b>	<b>88.84</b>
<b>Canada</b>			<b>1,667,174.41</b>	<b>4.01</b>
WASTE CONNECTIONS INC	USD	11,243	1,448,368.10	3.48
WSP GLOBAL	CAD	1,833	218,806.31	0.53
<b>Denmark</b>			<b>582,708.34</b>	<b>1.40</b>
ORSTED	DKK	6,707	582,708.34	1.40
<b>Finland</b>			<b>381,766.88</b>	<b>0.92</b>
STORA ENSO -R-	EUR	35,931	381,766.88	0.92
<b>France</b>			<b>3,008,738.56</b>	<b>7.23</b>
DASSAULT SYSTEMES SE	EUR	23,000	913,790.00	2.20
LEGRAND SA	EUR	9,748	865,427.44	2.08
SCHNEIDER ELECTRIC SE	EUR	7,544	1,229,521.12	2.95
<b>Germany</b>			<b>1,887,807.90</b>	<b>4.54</b>
INFINEON TECHNOLOGIES REG SHS	EUR	31,073	1,138,359.36	2.74
SYMRIS AG	EUR	7,961	749,448.54	1.80
<b>Ireland</b>			<b>2,136,361.16</b>	<b>5.13</b>
JOHNSON CONTROLS INTL	USD	11,720	724,608.90	1.74
SMURFIT KAPPA PLC	EUR	17,084	515,936.80	1.24
TRANE TECH - REG SHS	USD	5,134	895,815.46	2.15
<b>Japan</b>			<b>1,958,145.89</b>	<b>4.71</b>
KEYENCE CORP	JPY	1,700	732,907.61	1.76
SHIMANO INC	JPY	3,500	532,850.43	1.28
TOKYO ELECTRON LTD	JPY	5,300	692,387.85	1.66
<b>Jersey</b>			<b>484,783.47</b>	<b>1.16</b>
APTIV PLC	USD	5,232	484,783.47	1.16
<b>Netherlands</b>			<b>1,133,606.40</b>	<b>2.72</b>
ASML HOLDING NV	EUR	1,696	1,133,606.40	2.72
<b>Sweden</b>			<b>932,872.91</b>	<b>2.24</b>
HEXAGON --- REG SHS -B-	SEK	84,704	932,872.91	2.24
<b>Switzerland</b>			<b>824,392.38</b>	<b>1.98</b>
GIVAUDAN SA REG.SHS	CHF	257	765,106.47	1.84
SIG GROUP --- REG SHS	CHF	2,356	59,285.91	0.14
<b>United States of America</b>			<b>21,969,128.86</b>	<b>52.79</b>
AGILENT TECHNOLOGIES	USD	16,203	1,756,682.88	4.22
AMERICAN WATER WORKS CO INC	USD	8,263	1,065,990.37	2.56
ANSYS INC	USD	4,167	1,247,784.68	3.00
APPLIED MATERIALS INC	USD	10,785	1,428,590.30	3.43
AUTODESK INC	USD	4,292	812,714.85	1.95
CADENCE DESIGN SYSTEMS INC	USD	6,685	1,403,122.47	3.37
CARRIER GLOBAL CORP	USD	7,700	349,977.50	0.84
DANAHER CORP	USD	6,250	1,364,800.02	3.28
EQUINIX INC	USD	932	665,098.00	1.60
ON SEMICONDUCTOR CORP	USD	10,661	901,561.17	2.17
PTC INC	USD	5,830	763,679.94	1.84
REPUBLIC SERVICES -A-	USD	13,627	1,895,277.48	4.55
SOLAREDGE TECHNOLOGIES INC	USD	2,973	693,413.31	1.67
SYNOPSYS	USD	3,787	1,488,228.22	3.58
THERMO FISHER SCIENT SHS	USD	3,674	1,735,655.84	4.17
WASTE MANAGEMENT	USD	7,913	1,232,606.81	2.96

## LUX IM – ESG Pictet Green Ecology

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
WESTROCK	USD	18,677	491,946.88	1.18
WEYERHAEUSER CO	USD	30,592	936,429.59	2.25
XYLEM INC	USD	16,973	1,735,568.55	4.17
<b>Undertakings for Collective Investment</b>			<b>3,762,707.06</b>	<b>9.04</b>
<b>Shares/Units in investment funds</b>			<b>3,762,707.06</b>	<b>9.04</b>
<b>Equity funds</b>			<b>3,762,707.06</b>	<b>9.04</b>
PICTET SICAV GLOBAL ENVIRONM OPP -P- EUR CAP	EUR	12,123	3,762,707.06	9.04
<b>Total securities portfolio</b>			<b>40,730,194.22</b>	<b>97.88</b>

## **LUX IM – ESG UBS Global Climate Change**

## LUX IM – ESG UBS Global Climate Change

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>127,841,028.24</b>
Securities portfolio at market value	122,455,530.79
<i>Cost price</i>	<i>121,488,388.84</i>
Cash at banks and liquidities	4,594,944.58
Receivable on subscriptions	622,009.65
Dividends receivable on securities portfolio	154,995.45
Interests receivable, net	13,547.77
<b>Liabilities</b>	<b>1,389,787.60</b>
Bank overdrafts	23,724.64
Payable on investments purchased	626,158.28
Payable on redemptions	214,531.30
Management fees payable	384,951.96
Depository fees payable	6,307.35
Administration fees payable	119,876.67
Interests payable, net	6.55
Other liabilities	14,230.85
<b>Net asset value</b>	<b>126,451,240.64</b>

## LUX IM – ESG UBS Global Climate Change

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>126,451,240.64</b>	<b>109,343,239.77</b>	<b>54,840,089.93</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		396,571.162	359,839.738	206,397.591
Net asset value per share	EUR	92.09	86.11	107.35
<b>E - EUR - Capitalisation</b>				
Number of shares		387,023.623	365,341.572	165,948.519
Net asset value per share	EUR	94.24	87.64	108.08
<b>E2 - EUR - Capitalisation</b>				
Number of shares		484,321.813	445,555.439	-
Net asset value per share	EUR	102.71	95.52	-
<b>F - EUR - Capitalisation</b>				
Number of shares		3,607.821	3,359.315	1,783.886
Net asset value per share	EUR	94.30	87.52	107.49
<b>H - EUR - Capitalisation</b>				
Number of shares		35,935.351	39,958.633	135,094.909
Net asset value per share	EUR	93.89	87.33	107.75

## LUX IM – ESG UBS Global Climate Change

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	359,839.738	65,712.609	28,981.185	396,571.162
E - EUR - Capitalisation	365,341.572	38,442.119	16,760.068	387,023.623
E2 - EUR - Capitalisation	445,555.439	75,122.961	36,356.587	484,321.813
F - EUR - Capitalisation	3,359.315	737.933	489.427	3,607.821
H - EUR - Capitalisation	39,958.633	13,040.693	17,063.975	35,935.351

## LUX IM – ESG UBS Global Climate Change

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>122,455,530.79</b>	<b>96.84</b>
<b>Shares</b>			<b>122,455,530.79</b>	<b>96.84</b>
<b>Canada</b>			<b>6,573,511.34</b>	<b>5.20</b>
CDN PACIFIC RAILWAY	CAD	23,209	1,690,823.07	1.34
COTT - REG SHS	USD	150,554	1,767,075.46	1.40
COTT - REG SHS	CAD	41,422	485,527.34	0.38
ROYAL BANK OF CANADA	CAD	30,231	2,630,085.47	2.08
<b>Cayman Islands</b>			<b>849,369.14</b>	<b>0.67</b>
LI AUTO - SHS A SPON ADR REPR 2 SHS A	USD	26,971	849,369.14	0.67
<b>China</b>			<b>4,169,568.17</b>	<b>3.30</b>
LONGI GREEN ENE - REG SHS -A-	CNY	275,900	1,003,444.54	0.79
ZHUHAI GREE ELECTRICAL APPLIANCES INC-A-	CNY	683,600	3,166,123.63	2.50
<b>France</b>			<b>4,232,076.52</b>	<b>3.35</b>
CIE GENERALE DES ETABLISSEMENTS MICHELIN	EUR	72,436	1,943,457.88	1.54
DANONE SA	EUR	41,281	2,288,618.64	1.81
<b>Germany</b>			<b>1,381,609.24</b>	<b>1.09</b>
SAP AG	EUR	11,198	1,381,609.24	1.09
<b>India</b>			<b>1,067,447.31</b>	<b>0.84</b>
INFOSYS TECHNOLOGIES ADR REPR.1 SHS	USD	73,100	1,067,447.31	0.84
<b>Ireland</b>			<b>2,719,469.82</b>	<b>2.15</b>
LINDE PLC	USD	7,809	2,719,469.82	2.15
<b>Italy</b>			<b>3,084,092.04</b>	<b>2.44</b>
HERA SPA	EUR	677,353	1,838,336.04	1.45
INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	103,813	1,245,756.00	0.99
<b>Japan</b>			<b>3,261,444.28</b>	<b>2.58</b>
NEC CORP	JPY	45,300	2,004,794.13	1.59
SOFTBANK GROUP	JPY	29,200	1,256,650.15	0.99
<b>Jersey</b>			<b>1,595,745.58</b>	<b>1.26</b>
APTIV PLC	USD	17,222	1,595,745.58	1.26
<b>Luxembourg</b>			<b>881,174.00</b>	<b>0.70</b>
EUROFINS SCIENTIFIC SE	EUR	15,596	881,174.00	0.70
<b>Netherlands</b>			<b>4,043,999.90</b>	<b>3.20</b>
CNH INDUSTRIAL NV REG SHS	USD	110,929	1,439,524.98	1.14
ROYAL PHILIPS NV	EUR	134,044	2,604,474.92	2.06
<b>Norway</b>			<b>1,334,107.03</b>	<b>1.06</b>
MOWI ASA	NOK	91,876	1,334,107.03	1.06
<b>South Korea</b>			<b>1,855,438.07</b>	<b>1.47</b>
LG CHEM	KRW	3,991	1,855,438.07	1.47
<b>Spain</b>			<b>2,087,689.21</b>	<b>1.65</b>
IBERDROLA SA	EUR	176,102	2,087,689.21	1.65
<b>Switzerland</b>			<b>807,967.87</b>	<b>0.64</b>
MEYER BURGER TECHNOLOGY REG SHS	CHF	1,333,147	807,967.87	0.64
<b>Taiwan</b>			<b>2,451,739.58</b>	<b>1.94</b>
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	26,526	2,451,739.58	1.94
<b>United Kingdom</b>			<b>10,946,774.43</b>	<b>8.66</b>
ASTRAZENECA PLC	GBP	23,024	2,997,829.12	2.37
CFD UNILEVER - REGISTERED SHS	EUR	67,497	3,193,620.56	2.53

## LUX IM – ESG UBS Global Climate Change

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
DRAX GROUP	GBP	213,687	1,390,655.53	1.10
SPECTRIS	GBP	82,230	3,364,669.22	2.66
<b>United States of America</b>			<b>69,112,307.26</b>	<b>54.66</b>
ALPHABET INC -A-	USD	51,112	5,590,705.06	4.42
AMERICAN WATER WORKS CO INC	USD	20,770	2,679,489.28	2.12
AMETEK INC	USD	8,870	1,304,533.96	1.03
AUTODESK INC	USD	5,691	1,077,623.53	0.85
BLACKROCK INC	USD	1,811	1,144,646.47	0.91
BLOOM ENERGY	USD	24,759	369,503.38	0.29
CFD ADVANCED DRAINAGE SYSTEMS IN	USD	9,938	1,044,500.82	0.83
DANAHER CORP	USD	14,561	3,179,656.49	2.51
ECOLAB INC	USD	19,033	3,214,205.85	2.54
EMERSON ELECTRIC CO	USD	12,157	996,140.46	0.79
FIVE9 - REG SHS	USD	24,096	1,777,905.72	1.41
GENERAC HOLDINGS INC	USD	2,916	394,745.28	0.31
INTL FLAVORS & FRAG	USD	14,044	1,003,594.29	0.79
LYFT INC	USD	93,650	846,320.43	0.67
MICRON TECHNOLOGY INC	USD	29,529	1,744,593.44	1.38
MICROSOFT CORP	USD	21,398	6,584,377.92	5.21
MNTRS ENVIRON --- REG SHS	USD	41,318	1,582,746.73	1.25
NIKE INC	USD	16,446	1,712,341.48	1.35
PATHWARD FINANCIAL INC	USD	59,353	2,537,431.37	2.01
PROLOGIS	USD	11,087	1,237,149.75	0.98
REGAL REXNORD CORPORATION	USD	22,914	3,186,726.38	2.52
ROPER TECHNOLOGIES	USD	6,504	2,844,055.21	2.25
SHOALS TECH GRP --- REG SHS -A-	USD	29,401	668,026.58	0.53
SOLAREDGE TECHNOLOGIES INC	USD	3,406	794,404.89	0.63
SPLUNK INC	USD	25,205	2,436,356.02	1.93
THE AZEK CO --- REG SHS -A-	USD	103,998	2,851,026.59	2.25
UNITEDHEALTH GROUP INC	USD	7,909	3,460,682.33	2.74
UNIVERSAL DISPLAY	USD	9,276	1,205,449.79	0.95
VAIL RESORTS INC	USD	8,131	1,861,575.97	1.47
VISA INC -A-	USD	17,961	3,865,198.62	3.06
VOYA FINANCIAL INC	USD	43,314	2,837,875.52	2.24
WOLFSPEED --- REG SHS	USD	19,587	992,436.78	0.78
ZEBRA TECHNOLOGIES -A-	USD	4,139	1,097,347.22	0.87
ZOOM VIDEO COMMUNICATIONS INC	USD	15,929	988,933.65	0.78
<b>Total securities portfolio</b>			<b>122,455,530.79</b>	<b>96.84</b>



## **LUX IM – ESG Vontobel Clean Technology**

## LUX IM – ESG Vontobel Clean Technology

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>45,762,134.89</b>
Securities portfolio at market value	43,694,745.82
<i>Cost price</i>	42,883,392.06
Cash at banks and liquidities	1,653,162.01
Receivable on subscriptions	342,133.94
Dividends receivable on securities portfolio	68,062.33
Interests receivable, net	3,105.43
Other assets	925.36
<b>Liabilities</b>	<b>1,227,056.59</b>
Payable on investments purchased	144,736.86
Payable on redemptions	865,448.48
Management fees payable	167,900.27
Depository fees payable	2,136.94
Administration fees payable	40,614.67
Interests payable, net	1.60
Other liabilities	6,217.77
<b>Net asset value</b>	<b>44,535,078.30</b>

## LUX IM – ESG Vontobel Clean Technology

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>44,535,078.30</b>	<b>29,393,272.50</b>	<b>24,711,542.24</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		287,303.482	252,744.113	140,349.874
Net asset value per share	EUR	96.32	85.78	107.22
<b>E - EUR - Capitalisation</b>				
Number of shares		92,887.747	77,223.433	86,294.971
Net asset value per share	EUR	98.38	87.14	107.74
<b>E2 - EUR - Capitalisation</b>				
Number of shares		3,422.585	1,603.004	-
Net asset value per share	EUR	117.76	104.17	-
<b>F - EUR - Capitalisation</b>				
Number of shares		2,629.765	2,195.338	1,155.213
Net asset value per share	EUR	99.09	87.59	107.86
<b>H - EUR - Capitalisation</b>				
Number of shares		75,047.330	7,494.583	2,333.259
Net asset value per share	EUR	94.09	83.36	103.10

## LUX IM – ESG Vontobel Clean Technology

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	252,744.113	59,690.025	25,130.656	287,303.482
E - EUR - Capitalisation	77,223.433	21,498.592	5,834.278	92,887.747
E2 - EUR - Capitalisation	1,603.004	7,786.117	5,966.536	3,422.585
F - EUR - Capitalisation	2,195.338	485.922	51.495	2,629.765
H - EUR - Capitalisation	7,494.583	83,399.610	15,846.863	75,047.330

# LUX IM – ESG Vontobel Clean Technology

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>43,694,745.82</b>	<b>98.11</b>
<b>Shares</b>			<b>43,694,745.82</b>	<b>98.11</b>
<b>Austria</b>			<b>489,498.62</b>	<b>1.10</b>
ANDRITZ AG	EUR	9,857	489,498.62	1.10
<b>Canada</b>			<b>2,316,723.22</b>	<b>5.20</b>
HYDRO ONE LTD	CAD	32,572	840,800.80	1.89
STANTEC INC	CAD	11,047	650,422.61	1.46
WEST FRASER TIMBER CO.LTD	CAD	10,635	825,499.81	1.85
<b>Cayman Islands</b>			<b>340,504.48</b>	<b>0.76</b>
XINYI SOLAR HOLDINGS LTD	HKD	320,537	340,504.48	0.76
<b>China</b>			<b>551,081.27</b>	<b>1.24</b>
JS ZHONG TIAN TECH -A-	CNY	138,943	280,427.65	0.63
LONGI GREEN ENE - REG SHS -A-	CNY	74,417	270,653.62	0.61
<b>Denmark</b>			<b>923,332.14</b>	<b>2.07</b>
ORSTED	DKK	4,972	431,970.46	0.97
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	20,374	491,361.68	1.10
<b>France</b>			<b>4,365,091.64</b>	<b>9.80</b>
AIR LIQUIDE SA	EUR	8,572	1,398,950.40	3.14
ALSTOM SA	EUR	24,785	677,374.05	1.52
CIE DE SAINT-GOBAIN	EUR	16,945	932,822.25	2.09
SCHNEIDER ELECTRIC SE	EUR	4,411	718,904.78	1.61
VEOLIA ENVIRONNEMENT SA	EUR	22,212	637,040.16	1.43
<b>Germany</b>			<b>1,867,876.02</b>	<b>4.19</b>
INFINEON TECHNOLOGIES REG SHS	EUR	16,544	606,089.44	1.36
KION GROUP AG	EUR	9,468	326,835.36	0.73
SIEMENS AG REG SHS	EUR	6,209	934,951.22	2.10
<b>Ireland</b>			<b>2,666,238.37</b>	<b>5.99</b>
JOHNSON CONTROLS INTL	USD	10,529	650,973.30	1.46
LINDE PLC	USD	2,510	874,102.86	1.96
SMURFIT KAPPA PLC	EUR	11,414	344,702.80	0.77
SMURFIT KAPPA PLC	GBP	385	11,617.59	0.03
TRANE TECH - REG SHS	USD	4,498	784,841.82	1.76
<b>Italy</b>			<b>1,142,474.22</b>	<b>2.57</b>
PRYSMIAN SPA	EUR	30,861	1,142,474.22	2.57
<b>Japan</b>			<b>3,633,767.07</b>	<b>8.16</b>
DAIFUKU CO	JPY	31,111	581,675.68	1.31
DAIKIN INDUSTRIES LTD	JPY	3,735	694,527.74	1.56
EAST JAPAN RAILWAY CO	JPY	10,926	554,492.07	1.25
MURATA MANUFACTURING CO LTD	JPY	8,675	453,979.54	1.02
NIDEC CORP	JPY	4,517	225,161.17	0.51
ROHM CO LTD	JPY	7,600	652,891.09	1.47
SHIMANO INC	JPY	3,094	471,039.78	1.06
<b>Jersey</b>			<b>712,671.65</b>	<b>1.60</b>
FERGUSON PLC	GBP	5,000	712,671.65	1.60
<b>Netherlands</b>			<b>2,019,605.37</b>	<b>4.53</b>
ASML HOLDING NV	EUR	1,622	1,084,144.80	2.43
NXP SEMICONDUCTORS N.V.	USD	5,099	935,460.57	2.10
<b>South Korea</b>			<b>1,295,987.04</b>	<b>2.91</b>
HANON SYSTEMS	KRW	52,884	337,275.11	0.76

## LUX IM – ESG Vontobel Clean Technology

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SAMSUNG SDI CO LTD	KRW	2,056	958,711.93	2.15
<b>Spain</b>			<b>1,418,486.32</b>	<b>3.19</b>
IBERDROLA SA	EUR	119,653	1,418,486.32	3.19
<b>United Kingdom</b>			<b>732,951.08</b>	<b>1.65</b>
CERES POWER HOLDINGS PLC	GBP	24,541	85,372.36	0.19
NATIONAL GRID PLC	GBP	53,837	647,578.72	1.45
<b>United States of America</b>			<b>19,218,457.31</b>	<b>43.15</b>
A.O.SMITH CORP	USD	8,384	557,316.36	1.25
AMERICAN WATER WORKS CO INC	USD	7,853	1,013,097.22	2.27
ANSYS INC	USD	2,175	651,291.50	1.46
APPLIED MATERIALS INC	USD	10,278	1,361,432.65	3.06
CARRIER GLOBAL CORP	USD	13,254	602,415.81	1.35
CLEAN HARBORS INC	USD	5,635	838,586.95	1.88
ECOLAB INC	USD	4,231	714,511.90	1.60
EQUINIX INC	USD	1,045	745,737.57	1.67
FIRST SOLAR INC	USD	3,185	538,248.47	1.21
HANNON ARMSTRONG SUSTAINABLE INFRA.	USD	14,357	331,219.03	0.74
ITRON INC	USD	6,796	442,393.79	0.99
LKQ CORP	USD	12,057	639,031.52	1.43
MASTEC INC	USD	7,955	852,887.63	1.92
NEXTERA ENERGY	USD	11,919	797,008.21	1.79
POWER INTEGRATIONS INC	USD	5,512	472,558.39	1.06
QUANTA SERVICES - REG SHS	USD	7,180	1,284,862.93	2.89
REGAL REXNORD CORPORATION	USD	4,840	673,114.94	1.51
ROPER TECHNOLOGIES	USD	1,793	784,039.21	1.76
SOLAREDGE TECHNOLOGIES INC	USD	2,188	510,322.34	1.15
SYNOPSYS	USD	3,762	1,478,403.64	3.32
TETRA TECH INC	USD	5,449	812,358.15	1.82
TRIMBLE	USD	11,726	568,288.58	1.28
UNION PACIFIC CORP	USD	3,575	671,923.36	1.51
UNIVERSAL DISPLAY	USD	3,272	425,208.25	0.95
XYLEM INC	USD	9,457	967,022.44	2.17
ZEBRA TECHNOLOGIES -A-	USD	1,830	485,176.47	1.09
<b>Total securities portfolio</b>			<b>43,694,745.82</b>	<b>98.11</b>

## **LUX IM – ESG New Industrial Trends**

## LUX IM – ESG New Industrial Trends

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>22,096,749.75</b>
Securities portfolio at market value	20,160,714.97
<i>Cost price</i>	21,170,388.98
Cash at banks and liquidities	968,218.35
Amount due from broker/counterparty	712,639.46
Receivable on subscriptions	229,447.48
Dividends receivable on securities portfolio	19,733.60
Interests receivable, net	5,995.89
<b>Liabilities</b>	<b>374,535.33</b>
Bank overdrafts	126.07
Payable on redemptions	196,074.78
Management fees payable	130,941.73
Depository fees payable	1,958.37
Administration fees payable	37,220.69
Interests payable, net	3,730.85
Other liabilities	4,482.84
<b>Net asset value</b>	<b>21,722,214.42</b>



## LUX IM – ESG New Industrial Trends

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>21,722,214.42</b>	<b>37,977,753.12</b>	<b>49,305,253.80</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		173,479.793	155,605.406	99,183.797
Net asset value per share	EUR	85.46	76.79	97.82
<b>E - EUR - Capitalisation</b>				
Number of shares		63,263.057	59,631.386	393,770.638
Net asset value per share	EUR	87.41	78.07	98.28
<b>E2 - EUR - Capitalisation</b>				
Number of shares		3,900.467	209,317.987	-
Net asset value per share	EUR	108.31	96.73	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,009.760	857.948	405.369
Net asset value per share	EUR	87.90	78.35	98.23
<b>H - EUR - Capitalisation</b>				
Number of shares		9,816.035	13,621.115	8,797.185
Net asset value per share	EUR	87.12	77.82	98.01

## LUX IM – ESG New Industrial Trends

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	155,605.406	32,193.893	14,319.506	173,479.793
E - EUR - Capitalisation	59,631.386	18,656.760	15,025.089	63,263.057
E2 - EUR - Capitalisation	209,317.987	22,114.150	227,531.670	3,900.467
F - EUR - Capitalisation	857.948	151.812	0.000	1,009.760
H - EUR - Capitalisation	13,621.115	11,333.123	15,138.203	9,816.035

## LUX IM – ESG New Industrial Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>19,214,159.23</b>	<b>88.45</b>
<b>Shares</b>			<b>19,209,142.24</b>	<b>88.43</b>
<b>Australia</b>			<b>16,926.78</b>	<b>0.08</b>
IRIS ENERGY LIMITED	USD	3,872	16,926.78	0.08
<b>Austria</b>			<b>56,578.46</b>	<b>0.26</b>
ERSTE GROUP BANK AG	EUR	886	27,652.06	0.13
VOESTALPINE AG	EUR	895	28,926.40	0.13
<b>Belgium</b>			<b>26,350.68</b>	<b>0.12</b>
ELIA SYSTEM OPERATOR SA	EUR	223	25,533.50	0.12
KBC GROUP SA	EUR	13	817.18	0.00
<b>Bermuda</b>			<b>22,996.19</b>	<b>0.11</b>
PAYSAFE LTD	USD	556	5,157.37	0.02
ROIVANT SCI --- REGISTERED SHS	USD	1,962	17,838.82	0.08
<b>British Virgin Islands</b>			<b>438.42</b>	<b>0.00</b>
XINYI ENERGY HOLDINGS LIMITED	HKD	1,459	438.42	0.00
<b>Canada</b>			<b>812,692.00</b>	<b>3.74</b>
ABSOLUTE SOFTWARE CORP	CAD	1,543	16,161.04	0.07
ALGONQUIN POWER AND UTILITIES	USD	2,795	21,356.84	0.10
BANK OF NOVA SCOTIA	CAD	219	9,949.23	0.05
BLACKBERRY LTD	USD	12,505	61,557.42	0.28
BORALEX INC -A-	CAD	1,235	30,809.73	0.14
ENBRIDGE INC	CAD	2,684	91,218.60	0.42
ENGHOUSE SYSTEMS	CAD	453	10,038.76	0.05
HIVE BLOCKCHAIN TECHNOLOGIES LTD	CAD	2,142	9,116.47	0.04
HUT 8 MINING --- REG SHS USD	CAD	4,342	12,791.39	0.06
INNERGEX RENEWABLE	CAD	2,427	20,507.49	0.09
MAGNA INTL SHS -A- SUB.VTG	CAD	573	29,391.74	0.14
METRO -A- SUB VTG	CAD	417	21,415.82	0.10
NORTHLAND POWER INC	CAD	2,026	38,268.81	0.18
NUVEI CORP-SUBORDINATE VTG	CAD	538	14,200.98	0.07
OPEN TEXT	CAD	2,301	86,144.95	0.40
ROGERS COMMUNICATIONS -B- NON VOTING	CAD	902	37,858.18	0.17
ROYAL BANK OF CANADA	CAD	10	870.00	0.00
SHOPIFY -A- SUBORD VOTING	USD	2,465	144,343.48	0.66
SHOPIFY -A- SUBORD VOTING	CAD	553	32,375.41	0.15
TELUS CORP	CAD	2,138	37,939.07	0.17
THE DESCARTES SYSTEMS GROUP	CAD	261	18,784.62	0.09
TORONTO DOMINION BANK	CAD	121	6,832.33	0.03
WSP GLOBAL	CAD	509	60,759.64	0.28
<b>Cayman Islands</b>			<b>197,575.09</b>	<b>0.91</b>
AAC TECHNOLOGIES HOLDINGS INC	HKD	8,000	17,315.98	0.08
ALIBABA GROUP HOLDING LTD ADR	USD	636	48,801.76	0.22
EBANG INTERNATIONAL HOLDINGS INC	USD	738	4,710.57	0.02
GALAXY DIGITAL HOLDINGS LTD	CAD	1,246	4,853.93	0.02
HUYA SP ADR-A	USD	5,900	19,506.82	0.09
JD.COM INC SADR REPR 2 SHS -A-	USD	100	3,124.40	0.01
JOYY INC -A- SPONS ADR REPR 20	USD	300	8,323.46	0.04
KINGDEE INTL SOFTWARE GROUP CO	HKD	8,000	9,841.18	0.05
KUAISHOU TECHNOLOGY	HKD	2,000	12,571.46	0.06
MEITUAN - SHS 114A/REG SHS	HKD	240	3,445.35	0.02
NETEASE INC	HKD	300	5,373.68	0.02
NIO INC - SHS -A- ADR	USD	2,100	18,109.93	0.08

## LUX IM – ESG New Industrial Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SILICON MOTION INC ADR REPR.4SHS	USD	300	20,449.10	0.09
SOHU.COM LTD ADR	USD	500	5,129.26	0.02
XPENG INC	USD	1,300	14,124.08	0.07
XUNLEI LTD ADR	USD	1,021	1,894.13	0.01
<b>China</b>			<b>73,362.83</b>	<b>0.34</b>
BYD COMPANY LTD -H-	HKD	2,500	73,362.83	0.34
<b>Denmark</b>			<b>113,834.01</b>	<b>0.52</b>
A.P. MOELLER-MAERSK A/S -B-	DKK	4	6,383.78	0.03
GN STORE NORD LTD	DKK	634	14,396.32	0.07
NKT A/S (NORDISKE KABEL-OG TRAADFARBIKK)	DKK	614	33,721.77	0.16
ORSTED	DKK	314	27,280.52	0.13
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	1,329	32,051.62	0.15
<b>Finland</b>			<b>85,381.25</b>	<b>0.39</b>
CARGOTEC -B-	EUR	230	11,500.00	0.05
ELISA CORPORATION -A-	EUR	363	17,877.75	0.08
HUHTAMAKI OYJ	EUR	532	16,093.00	0.07
VALMET CORPORATION	EUR	1,575	39,910.50	0.18
<b>France</b>			<b>428,869.68</b>	<b>1.97</b>
ATOS SE	EUR	748	9,783.84	0.05
BNP PARIBAS SA	EUR	222	12,607.38	0.06
CAPGEMINI SE	EUR	20	3,395.00	0.02
DANONE SA	EUR	427	23,672.88	0.11
DASSAULT SYSTEMES SE	EUR	3,227	128,208.71	0.59
HERMES INTERNATIONAL SA	EUR	9	17,658.00	0.08
L'OREAL SA	EUR	62	26,021.40	0.12
NEOEN SPA	EUR	722	20,605.88	0.09
PERNOD RICARD SA	EUR	141	28,164.75	0.13
SANOFI	EUR	226	22,098.28	0.10
SANOFI AVENTIS ADR REPR 1/2 SHS	USD	700	34,066.22	0.16
SARTORIUS STEDIM BIOTECH	EUR	57	12,665.40	0.06
SCHNEIDER ELECTRIC SE	EUR	382	62,258.36	0.29
UBISOFT ENTERTAINMENT	EUR	196	5,109.72	0.02
VALEO SA	EUR	521	10,138.66	0.05
VIVENDI SA	EUR	1,478	12,415.20	0.06
<b>Germany</b>			<b>535,902.00</b>	<b>2.47</b>
BEIERSDORF AG	EUR	162	19,448.10	0.09
BIONTECH - ADR 1 SHS	USD	200	19,653.76	0.09
COMPUGROUP MED - REG SHS	EUR	464	20,833.60	0.10
DELIVERY HERO	EUR	184	7,207.28	0.03
E.ON SE	EUR	2,717	31,340.60	0.14
FRESENIUS SE	EUR	826	20,583.92	0.09
GEA GROUP AG	EUR	356	13,485.28	0.06
HENKEL AG & CO KGAA PREFERENTIAL SHARE	EUR	246	17,879.28	0.08
INFINEON TECHNOLOGIES REG SHS	EUR	778	28,502.03	0.13
JUNGHEINRICH PREFERENTIAL SHARE	EUR	407	13,007.72	0.06
MERCEDES-BENZ GROUP	EUR	23	1,678.54	0.01
NEMETSCHEK	EUR	950	64,429.00	0.30
NORTHERN BITCOIN AG	EUR	624	13,322.40	0.06
PORSCHE AUTOMOBIL HLDG - PREFERENTIAL SHARE	EUR	468	25,693.20	0.12
SAP AG	EUR	800	98,704.00	0.45
SARTORIUS AG	EUR	46	11,500.00	0.05
SIEMENS AG REG SHS	EUR	496	74,687.68	0.34
SIEMENS ENERGY - REG SHS	EUR	1,761	27,647.70	0.13
SIEMENS HEALTHINEERS	EUR	135	6,828.30	0.03
TEAMVIEWER - BEARER SHS	EUR	286	4,169.88	0.02

## LUX IM – ESG New Industrial Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
VERBIO VGT BIOENERGIE AG	EUR	417	15,299.73	0.07
<b>Hong Kong</b>			<b>946.56</b>	<b>0.00</b>
MTR CORP LTD	HKD	224	946.56	0.00
<b>Ireland</b>			<b>231,545.80</b>	<b>1.07</b>
ACCENTURE - SHS CLASS A	USD	423	119,781.04	0.55
ALKERMES	USD	394	11,336.75	0.05
HORIZON THERAPEUTICS PLC	USD	528	50,023.86	0.23
JAZZ PHARMACEUTICALS PLC	USD	145	16,468.89	0.08
JOHNSON CONTROLS INTL	USD	332	20,526.46	0.09
SMURFIT KAPPA PLC	EUR	444	13,408.80	0.06
<b>Israel</b>			<b>62,052.62</b>	<b>0.29</b>
CYBERARKSOFTWARE LTD	USD	147	20,762.39	0.10
JFROG - REG SHS	USD	441	11,672.52	0.05
RISKIFIED LTD-A	USD	4,026	17,932.77	0.08
WIX.COM LTD	USD	165	11,684.94	0.05
<b>Italy</b>			<b>43,375.97</b>	<b>0.20</b>
PRYSMIAN SPA	EUR	729	26,987.58	0.12
SNAM SPA	EUR	3,435	16,388.39	0.08
<b>Japan</b>			<b>2,135,522.46</b>	<b>9.83</b>
AEON CO LTD	JPY	1,200	22,432.33	0.10
AI INSIDE INC	JPY	700	28,510.61	0.13
AMADA CO. LTD.	JPY	3,200	28,730.46	0.13
CFD ADVANTEST CORP	JPY	300	36,504.00	0.17
CHUGAI PHARMACEUTICAL	JPY	300	7,788.79	0.04
COSMOS PHARMACEUTICAL CORP	JPY	100	9,257.85	0.04
CYBER AGENT	JPY	800	5,327.23	0.02
CYBER COM CO LTD	JPY	20,100	185,444.15	0.85
DAIFUKU CO	JPY	1,700	31,784.53	0.15
DENSO CORP	JPY	1,200	73,541.75	0.34
DIGITAL ARTS INC	JPY	300	11,113.23	0.05
DIGITAL GARAGE INC	JPY	700	17,057.44	0.08
DTS CORP	JPY	1,200	25,810.14	0.12
EBARA CORPORATION	JPY	400	17,443.13	0.08
EREX	JPY	1,700	12,195.32	0.06
FANUC CORP SHS	JPY	1,200	38,368.28	0.18
FUJI ELECTRIC SHS	JPY	500	19,983.48	0.09
FUJITSU LTD	JPY	300	35,446.05	0.16
GMO INTERNET GROUP, INC.	JPY	1,700	29,705.17	0.14
HIRATA CORP	JPY	200	10,852.71	0.05
HITACHI LTD	JPY	900	50,873.05	0.23
HOYA CORP	JPY	100	10,849.54	0.05
KANSAI PAINT CO LTD	JPY	1,900	25,527.70	0.12
KAWASAKI HEAVY INDUSTRIES	JPY	600	14,006.86	0.06
KDDI CORP	JPY	1,300	36,758.16	0.17
KOBE BUSSAN CO LTD	JPY	300	7,102.55	0.03
KYOCERA CORP	JPY	400	19,801.75	0.09
LASERTEC CORP	JPY	100	13,708.86	0.06
MAKITA CORP	JPY	300	7,693.48	0.04
METAPS INC	JPY	5,200	29,373.49	0.14
MINEBEA MITSUMI	JPY	2,300	39,531.71	0.18
MITSUBISHI CORP	JPY	300	13,210.06	0.06
MITSUBISHI ELECTRIC CORP	JPY	3,400	43,790.82	0.20
MITSUBISHI HEAVY INDUSTRIES LTD	JPY	600	25,585.21	0.12
MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	2,300	15,564.24	0.07
MIURA CORP.	JPY	1,300	30,893.38	0.14

## LUX IM – ESG New Industrial Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MONEX GROUP	JPY	5,700	19,992.38	0.09
MURATA MANUFACTURING CO LTD	JPY	100	5,233.19	0.02
NABTESCO CORP	JPY	600	12,043.46	0.06
NEC CORP	JPY	700	30,979.16	0.14
NEXON CO LTD	JPY	1,200	20,945.48	0.10
NIDEC CORP	JPY	300	14,954.25	0.07
NINTENDO CO LTD	JPY	1,700	70,665.90	0.33
NIPPON TELEGRAPH AND TELEPHONE CORP	JPY	25,000	27,084.13	0.12
NOMURA RESEARCH INSTITUTE	JPY	600	15,101.03	0.07
NSD SHS	JPY	1,600	29,330.28	0.14
NTT DATA GROUP CORPORATION	JPY	2,800	35,707.21	0.16
OBIC	JPY	100	14,639.73	0.07
OMRON CORP	JPY	500	27,856.14	0.13
ORACLE CORP JAPAN	JPY	200	13,584.95	0.06
RAKUTEN	JPY	6,900	21,877.62	0.10
RENEAS ELECTRONICS	JPY	1,900	32,614.37	0.15
RICOH CO LTD	JPY	1,500	11,651.73	0.05
ROHM CO LTD	JPY	300	25,772.02	0.12
RPA HOLDINGS	JPY	10,800	28,616.09	0.13
SBI HOLDING	JPY	2,300	40,459.72	0.19
SEIKO EPSON CORP	JPY	1,200	17,072.05	0.08
SHARP CORP	JPY	3,600	18,388.87	0.08
SHIBAURA MACHINE CO. LTD.	JPY	1,300	40,020.97	0.18
SHIN-ETSU CHEM. CO LTD	JPY	300	9,088.83	0.04
SJ HOLDINGS INC	JPY	24,300	9,727.41	0.04
SMC CORP	JPY	81	40,906.60	0.19
SOFTBANK GROUP	JPY	1,000	43,035.96	0.20
SONY CORP	JPY	600	49,428.14	0.23
SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	4,200	46,889.06	0.22
SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	300	11,740.37	0.05
SUNDRUG CO LTD	JPY	1,400	37,966.70	0.17
TDK CORP	JPY	700	24,761.09	0.11
THK CO LTD	JPY	800	14,970.14	0.07
TOPCON CORP	JPY	1,400	18,752.07	0.09
TOYOTA INDUSTRIES CORP	JPY	300	19,548.23	0.09
TOYOTA TSUSHO CORP	JPY	300	13,608.46	0.06
TREND MICRO INC	JPY	500	22,064.43	0.10
V TECHNOLOGY CO LTD	JPY	800	12,301.44	0.06
WEST HOLDINGS	JPY	1,100	17,431.69	0.08
YAMATAKE CORP	JPY	600	17,274.11	0.08
YASKAWA ELECTRIC CORP	JPY	1,400	58,560.17	0.27
YOKOGAWA ELECTRIC CORP	JPY	3,000	50,524.21	0.23
Z HOLDINGS KK	JPY	4,900	10,785.11	0.05
<b>Jersey</b>			<b>60,871.90</b>	<b>0.28</b>
APTIV PLC	USD	436	40,398.62	0.19
COINSHARES INTERNATIONAL LTD	SEK	3,207	11,370.70	0.05
NOVOCURE --- REG SHS	USD	246	9,102.58	0.04
<b>Luxembourg</b>			<b>30,276.73</b>	<b>0.14</b>
SPOTIFY TECH - REG SHS	USD	207	30,276.73	0.14
<b>Netherlands</b>			<b>217,675.94</b>	<b>1.00</b>
ADYEN	EUR	14	21,963.20	0.10
ASML HOLDING NV	EUR	21	14,036.40	0.06
ING GROUP NV	EUR	278	3,387.15	0.02
KONINKLIJKE AHOLD DELHAIZE NV	EUR	998	30,923.03	0.14
NXP SEMICONDUCTORS N.V.	USD	61	11,191.04	0.05
PROSUS NV	EUR	192	12,687.36	0.06

## LUX IM – ESG New Industrial Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
QIAGEN - REGISTERED	USD	326	13,257.36	0.06
REDCARE PHARMACY N.V.	EUR	169	15,913.04	0.07
SIGNIFY NV	EUR	850	21,522.00	0.10
STMICROELECTRONICS NV	EUR	1,632	72,795.36	0.34
<b>New Zealand</b>			<b>33,653.02</b>	<b>0.15</b>
FISCHER AND PAYKEL INDUSTRIES LTD	NZD	2,452	33,653.02	0.15
<b>Norway</b>			<b>82,022.12</b>	<b>0.38</b>
AKER -A-	NOK	242	12,531.65	0.06
ATEA - SHS	NOK	1,776	23,586.14	0.11
NEL ASA	NOK	18,143	19,424.29	0.09
NORDIC VLSI	NOK	918	10,039.59	0.05
NORSK HYDRO ASA	NOK	2,479	13,528.16	0.06
PEXIP HOLDING ASA	NOK	1,716	2,912.29	0.01
<b>Portugal</b>			<b>55,938.69</b>	<b>0.26</b>
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	EUR	7,859	35,098.29	0.16
JERONIMO MARTINS SGPS SA	EUR	827	20,840.40	0.10
<b>Singapore</b>			<b>25,771.37</b>	<b>0.12</b>
COMFORTDELGRO CORP	SGD	32,700	25,734.06	0.12
SINGAPORE TELECOM - SH BOARD LOT 1000	SGD	22	37.31	0.00
<b>Spain</b>			<b>187,622.87</b>	<b>0.86</b>
CORPORACION ACCIONA ENERGIAS RENOVABLES	EUR	864	26,732.16	0.12
GAMESA CORPORACION TECNOLOGICA SA	EUR	2,684	48,446.20	0.22
IBERDROLA SA	EUR	5,872	69,612.56	0.32
SACYR SA	EUR	178	551.09	0.00
SOLARIA ENERGIA	EUR	1,744	24,093.36	0.11
VISCOFAN SA	EUR	291	18,187.50	0.08
<b>Sweden</b>			<b>76,102.34</b>	<b>0.35</b>
AXFOOD AB	SEK	721	13,843.44	0.06
FINGERPRINT CARDS -B-	SEK	70,687	10,916.33	0.05
HEXAGON --- REG SHS -B-	SEK	1,401	15,429.67	0.07
LIFCO AB	SEK	1,609	31,043.11	0.14
TELEFON ERICSSON	SEK	990	4,869.79	0.02
<b>Switzerland</b>			<b>356,512.26</b>	<b>1.64</b>
ABB LTD PREFERENTIAL SHARE	CHF	1,850	65,284.09	0.30
ACCELLERON INDUSTRIES AG	CHF	271	5,909.40	0.03
CRISPR THERAPEUTICS SA	USD	1,141	59,750.95	0.28
DOCMORRIS LTD	CHF	93	3,652.21	0.02
GARMIN	USD	334	31,778.85	0.15
INTERROLL-HOLDING NOM.	CHF	5	13,871.83	0.06
LANDIS+GYR GR	CHF	322	24,740.07	0.11
NOVARTIS AG PREFERENTIAL SHARE	CHF	161	14,690.76	0.07
PARTNERS GROUP HOLDING REG SHS	CHF	21	17,874.08	0.08
ROCHE HOLDING LTD	CHF	73	20,417.28	0.09
SCHINDLER HOLDING SA	CHF	130	27,615.68	0.13
SIKA - REG SHS	CHF	122	30,849.71	0.14
SWISSCOM SHS NOM	CHF	25	14,281.33	0.07
TECAN GROUP REG SHS	CHF	60	20,393.12	0.09
UBS GROUP NAMEN-AKT	CHF	295	5,402.90	0.02
<b>Taiwan</b>			<b>111,098.20</b>	<b>0.51</b>
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	1,202	111,098.20	0.51
<b>United Kingdom</b>			<b>163,083.62</b>	<b>0.75</b>
ASTRAZENECA PLC ADR REPR 1SHS	USD	1,600	104,109.84	0.48
ROYALTY PHARMA PLC	USD	1,017	28,562.12	0.13

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SENSATA TECH(S) - REG SHS	USD	464	18,946.08	0.09
SHELL PLC	EUR	419	11,451.27	0.05
TESCO --- REG SHS	GBP	5	14.31	0.00
<b>United States of America</b>			<b>12,964,162.38</b>	<b>59.68</b>
10X GENOMICS - REGS- A	USD	474	24,682.74	0.11
2U INC	USD	1,763	6,508.94	0.03
A10 NETWORKS INC	USD	3,736	50,506.42	0.23
ACTIVISION BLIZZARD	USD	430	32,809.29	0.15
ACUITY BRANDS	USD	191	28,497.83	0.13
ADDUS HOMECARE CORP	USD	121	10,371.43	0.05
ADOBE INC	USD	277	123,069.56	0.57
ADVANCED MICRO DEVICES INC	USD	1,550	158,352.39	0.73
AGILENT TECHNOLOGIES	USD	584	63,315.61	0.29
AKAMAI TECHNOLOGIES	USD	745	61,024.52	0.28
ALBEMARLE - REG SHS	USD	211	42,434.48	0.20
ALIGN TECHNOLOGY INC	USD	66	20,717.40	0.10
ALNYLAM PHARMACEUTICALS INC	USD	325	57,027.60	0.26
ALPHABET INC -A-	USD	7,250	793,015.57	3.65
AMAZON.COM INC	USD	1,251	146,946.69	0.68
AMERICAN INTL	USD	205	10,769.16	0.05
AMERICAN VIRTUAL CLOUD TECHNOLOGIES	USD	1	-	0.00
AMERICAN WELL - REG SHS -A-	USD	3,830	7,527.39	0.03
AMERISOURCEBERGEN CORP	USD	113	19,772.02	0.09
AMETEK INC	USD	569	83,684.31	0.39
AMGEN INC	USD	831	168,787.22	0.78
AMPLITUDE INC	USD	1,342	13,360.22	0.06
ANALOG DEVICES INC	USD	256	44,548.73	0.21
ANSYS INC	USD	269	80,550.53	0.37
APELLIS PHARMA	USD	278	22,751.14	0.10
APPLE INC	USD	2,123	369,655.66	1.70
ARCOSA INC	USD	369	25,559.06	0.12
ARISTA NETWORKS INC	USD	529	77,388.45	0.36
ARROWHEAD PHARMACEUTICALS INC	USD	296	9,767.44	0.04
AT&T INC	USD	13	190.79	0.00
ATLASSIAN CORPORATION PL	USD	214	31,768.34	0.15
AUTODESK INC	USD	92	17,420.73	0.08
AZENTA RG --- REG SHS	USD	323	13,749.41	0.06
BANK OF AMERICA CORP	USD	650	17,108.88	0.08
BANK OF NY MELLON	USD	1,107	44,936.77	0.21
BEAM THERAPEUTICS INC	USD	1,049	30,645.81	0.14
BECTON DICKINSON	USD	85	20,337.24	0.09
BIOGEN IDEC INC	USD	363	94,056.29	0.43
BIOMARIN PHARMACEUTICAL INC	USD	461	37,651.40	0.17
BLOCK INC -A-	USD	1,877	110,997.87	0.51
BLOOM ENERGY	USD	853	12,730.17	0.06
BOOKING HOLDINGS INC	USD	13	31,709.45	0.15
BROADCOM INC - REG SHS	USD	62	49,115.43	0.23
BROWN-FORMAN CORP -B- NON VOTING	USD	151	9,194.38	0.04
BUMBLE INC	USD	386	5,945.01	0.03
CADENCE DESIGN SYSTEMS INC	USD	117	24,557.27	0.11
CARRIER GLOBAL CORP	USD	517	23,498.49	0.11
CERUS CORPORATION	USD	1,912	4,284.59	0.02
CHEGG INC	USD	1,026	8,320.32	0.04
CIENA CORP	USD	760	29,706.20	0.14
CISCO SYSTEMS INC	USD	393	18,483.29	0.09
CITIGROUP INC	USD	528	22,446.73	0.10
CLEARWATER ANALYTICS - REG SHS -A-	USD	1,394	20,343.17	0.09



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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CME GROUP -A-	USD	28	4,715.14	0.02
COCA-COLA CO	USD	190	10,473.25	0.05
COGNEX CORP	USD	582	29,681.28	0.14
COGNIZANT TECHNOLOGY SOLUTIONS -A-	USD	292	17,307.88	0.08
COLGATE-PALMOLIVE CO	USD	149	10,476.59	0.05
COMPUTER PROGRAMS AND SYSTEMS INC	USD	334	7,637.97	0.04
CONSOLIDATED EDISON INC	USD	397	32,657.66	0.15
CORE SCIENTIFIC INC.	USD	9,529	7,281.20	0.03
COSTAR GROUP INC	USD	424	35,092.88	0.16
CROWDSTRIKE HOLDINGS INC	USD	251	33,192.35	0.15
CYTOKINETICS INC	USD	247	7,429.17	0.03
DEERE AND CO	USD	70	25,819.99	0.12
DELL TECHNOLOGIES-REG SHS C	USD	322	15,702.99	0.07
DENALI THERAPEUTICS - REG SHS	USD	331	8,925.16	0.04
DESKTOP METAL INC	USD	4,371	7,225.79	0.03
DEXCOM INC	USD	658	77,315.08	0.36
DIGITALOCEAN HOLDINGS INC	USD	543	19,533.74	0.09
DOCUSIGN INC	USD	854	40,172.55	0.18
DOLLAR GENERAL	USD	43	6,585.95	0.03
DOMINION RESOURCES - REG SHS	USD	169	8,042.96	0.04
DROPBOX INC	USD	8,225	201,838.64	0.93
DUOLINGO INC	USD	18	2,290.89	0.01
EBAY INC	USD	710	29,082.06	0.13
EDISON INTERNATIONAL	USD	477	30,038.93	0.14
EDWARDS LIFESCIENCES CORP	USD	89	7,521.50	0.03
ELECTRONIC ARTS - REG SHS	USD	500	59,902.65	0.28
EMBECTA CORPORATION	USD	20	414.75	0.00
EMERSON ELECTRIC CO	USD	576	47,197.24	0.22
ENPHASE ENERGY	USD	197	28,725.44	0.13
ENVIVA INC	USD	303	3,127.81	0.01
EPAM SYSTEMS	USD	199	41,064.71	0.19
ETSY	USD	73	5,747.61	0.03
EVERBRIDGE INC	USD	102	2,529.27	0.01
EXACT SCIENCES CORP	USD	1,526	132,131.40	0.61
EXELIXIS	USD	769	13,390.49	0.06
F5 --- REG SHS	USD	273	36,547.93	0.17
FACTSET RESEARCH SYSTEMS INC	USD	68	24,702.58	0.11
FIDELITY NATIONAL INFO SERVICES INC	USD	206	10,011.96	0.05
FIRST SOLAR INC	USD	985	166,459.89	0.77
FISERV INC	USD	263	29,962.94	0.14
FIVE9 - REG SHS	USD	611	45,082.19	0.21
FORD MOTOR	USD	2,190	30,068.88	0.14
FORTINET	USD	348	23,999.01	0.11
FORTIVE CORPORATION	USD	771	52,072.68	0.24
FORTUNE BRANDS	USD	142	9,370.16	0.04
GEN DIGITAL INC	USD	451	7,633.68	0.04
GENERAC HOLDINGS INC	USD	52	7,039.35	0.03
GENTEX CORP	USD	592	15,870.40	0.07
GENUINE PARTS CO	USD	72	10,980.69	0.05
GEVO - REG SHS	USD	14,570	20,606.88	0.09
GILEAD SCIENCES INC	USD	2,326	162,372.47	0.75
GINKGO BIOWORKS --- REGISTERED SHS	USD	17,670	29,372.92	0.14
GLOBAL PAYMENTS INC	USD	134	11,933.67	0.05
GLOBUS MEDICAL -A-	USD	216	11,676.32	0.05
GODADDY -A-	USD	788	53,662.30	0.25
GOLDMAN SACHS GROUP INC	USD	102	30,266.04	0.14
GOODRX HOLDINGS	USD	1,827	9,245.32	0.04
GREEN PLAINS RENEW	USD	999	29,038.30	0.13

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
HALOZYME THERAPEUT -SHS-	USD	301	9,584.12	0.04
HELIX ENERGY SOLNS	USD	3,090	20,517.70	0.09
HIMS HERS HEALTH INC	USD	1,912	15,961.87	0.07
HOME DEPOT INC	USD	56	15,831.31	0.07
HP ENTERPRISE CO	USD	2,821	43,136.93	0.20
HP INC	USD	1,090	30,352.02	0.14
HUBSPOT INC	USD	59	27,981.99	0.13
HUMANA INC	USD	21	8,560.46	0.04
IBM CORP	USD	359	44,200.34	0.20
ILLINOIS TOOL WORKS	USD	60	13,693.90	0.06
ILLUMINA INC	USD	599	102,042.07	0.47
INCYTE CORP	USD	720	40,898.20	0.19
INTEL CORP	USD	2,195	66,342.88	0.31
INTELLIA THERAPEUTICS INC	USD	1,039	39,027.51	0.18
INTRA CELLULAR THERAPIES INC	USD	220	12,518.90	0.06
INTUIT	USD	210	87,911.28	0.40
INTUITIVE SURGICAL	USD	260	80,826.01	0.37
INVITAE CORP	USD	7,412	7,692.12	0.04
IONIS PHARMACEUTICALS NEW	USD	326	12,308.27	0.06
IPG PHOTONICS CORP	USD	145	17,892.46	0.08
IRHYTHM TECHNOLOGIES INC	USD	333	31,680.64	0.15
IROBOT	USD	220	9,040.64	0.04
ITRON INC	USD	607	39,513.39	0.18
JAMF HOLDING --- REG SHS	USD	301	5,329.73	0.02
JOHN BEAN TECH	USD	93	10,371.48	0.05
JPMORGAN CHASE CO	USD	85	11,196.72	0.05
JUNIPER NETWORKS INC	USD	864	24,503.21	0.11
KADANT INC	USD	81	16,348.78	0.08
KARUNA THERAPEUTICS INC	USD	81	16,124.87	0.07
KLA CORPORATION	USD	67	29,365.30	0.14
KROGER CO	USD	35	1,488.91	0.01
KYNDRYL HOLDINGS - REG SHS	USD	960	11,470.45	0.05
LABORATORY CORP OF AMERICA HOLDINGS	USD	263	58,085.36	0.27
LAM RESEARCH CORP	USD	25	14,702.67	0.07
LATTICE SEMICONDUCTOR CORP	USD	125	10,684.44	0.05
LENNOX INTL	USD	109	32,333.11	0.15
LIFESTANCE HEALTH	USD	1,626	13,947.60	0.06
LINCOLN ELECTRIC HOLDINGS INC	USD	98	17,761.23	0.08
LIVENT CORPORATION	USD	1,186	29,234.73	0.13
LULULEMON ATHLETICA INC SHS	USD	53	18,022.48	0.08
MA-COM TECHNOLOGY SOLUTIONS HOLDINGS INC	USD	221	12,947.23	0.06
MADRIGAL PHARMACEUTICALS INC	USD	64	12,943.42	0.06
MANHATTAN ASSOCIATES INC	USD	125	22,404.37	0.10
MARATHON DIGITAL - REG SHS	USD	1,168	14,824.59	0.07
MARSH MCLENNAN COS	USD	54	9,220.94	0.04
MASCO CORP	USD	183	9,636.97	0.04
MASTEC INC	USD	73	7,826.62	0.04
MASTERBRAND INC	USD	244	2,579.27	0.01
MASTERCARD INC -A-	USD	57	20,294.06	0.09
MATCH GROUP INC	USD	417	16,038.90	0.07
MCKESSON CORP	USD	44	17,007.60	0.08
MEDPACE HOLDNGS	USD	75	16,182.67	0.07
META PLATFORMS INC A	USD	679	175,560.33	0.81
METTLER TOLEDO INTERNATIONAL	USD	13	15,722.50	0.07
MICROCHIP TECHNOLOGY	USD	531	42,417.58	0.20
MICRON TECHNOLOGY INC	USD	793	46,850.98	0.22
MICROSOFT CORP	USD	3,082	948,362.13	4.37
MICROSTRATEGY -A-	USD	99	30,936.54	0.14

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MITEK SYSTEMS	USD	1,005	10,014.46	0.05
MODERNA INC	USD	1,421	159,359.24	0.73
MONDELEZ INTERNATIONAL INC	USD	356	23,631.98	0.11
MONGODB INC	USD	72	26,647.64	0.12
MONOLITHIC POWER	USD	42	20,667.31	0.10
MOTOROLA SOLUTIONS INC	USD	179	47,442.36	0.22
MP MATERIALS CORP	USD	911	19,117.74	0.09
NATIONAL INSTRUMENTS CORP	USD	504	26,573.58	0.12
NCINO INC	USD	621	17,240.97	0.08
NCR CORP	USD	375	8,592.78	0.04
NETFLIX INC	USD	175	68,826.74	0.32
NETGEAR INC	USD	471	6,125.14	0.03
NEUROCRINE BIOSCIENCES	USD	220	19,091.52	0.09
NEW RELIC	USD	498	29,705.74	0.14
NEXTERA ENERGY	USD	552	36,911.53	0.17
NEXTGEN HEALTHCARE INC	USD	959	14,215.24	0.07
NIKE INC	USD	71	7,392.45	0.03
NORDSON	USD	67	15,183.22	0.07
NVIDIA CORP	USD	1,304	488,881.74	2.25
OKTA -A-	USD	276	17,533.10	0.08
OMNICELL INC SHARES	USD	790	52,971.39	0.24
ON24 INC	USD	197	1,516.15	0.01
ON SEMICONDUCTOR CORP	USD	737	62,325.35	0.29
OOMA INC	USD	2,088	28,764.29	0.13
OPTIMIZERX CORP	USD	518	6,741.11	0.03
ORACLE CORP	USD	227	24,554.40	0.11
ORMAT TECHNOLOGIES	USD	388	28,425.18	0.13
OTIS WORLDWIDE CORPORATION	USD	237	19,286.93	0.09
OVERSTOCK.COM	USD	502	14,093.90	0.06
PACIFIC BIOSCIENCES OF CALIFORNIA	USD	2,217	26,713.54	0.12
PAGERDUTY - REG SHS	USD	1,242	25,117.18	0.12
PALANTIR TCHNLG - REG SHS -A-	USD	3,708	51,762.50	0.24
PALO ALTO NETWORKS	USD	329	76,538.54	0.35
PAYCOM SOFTWARE INC	USD	127	36,586.64	0.17
PAYLOCITY HOLDING	USD	134	21,956.14	0.10
PAYPAL HOLDINGS	USD	1,171	70,828.91	0.33
PEGASYSTEMS INC	USD	1,075	47,596.78	0.22
PELOTON INTERAC - REG SHS -A-	USD	309	2,117.04	0.01
PHREESIA INC	USD	767	21,026.73	0.10
PINTEREST REG SHS -A-	USD	615	15,611.52	0.07
PLANET FITNESS INC	USD	166	10,328.79	0.05
PLUG POWER INC	USD	1,621	14,887.27	0.07
POWER INTEGRATIONS INC	USD	172	14,746.02	0.07
PROCORE TECHNOLOGIES INC	USD	481	28,868.39	0.13
PROCTER & GAMBLE CO	USD	73	10,014.91	0.05
PTC INC	USD	233	30,521.00	0.14
PUBLIC SERVICE ENTERPRISE GROUP INC	USD	129	7,326.41	0.03
PUBMATIC INC	USD	1,169	19,861.78	0.09
PURE STORAGE -A-	USD	2,241	74,380.99	0.34
Q2 HOLDINGS	USD	658	18,395.11	0.08
QORVO INC	USD	200	18,614.13	0.09
QUALCOMM INC	USD	239	25,913.89	0.12
QUALYS INC	USD	121	14,285.30	0.07
QUANTA SERVICES - REG SHS	USD	141	25,231.99	0.12
R1 RCM INC	USD	1,990	33,609.86	0.15
REGAL REXNORD CORPORATION	USD	302	42,000.15	0.19
REGENERON PHARMACEUTICALS INC	USD	237	154,195.29	0.71
REPUBLIC SERVICES -A-	USD	137	19,054.31	0.09

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
RIBBONS COMMUNICATIONS - REG SHS	USD	2,876	6,973.08	0.03
RINGCENTRAL INC	USD	494	14,862.87	0.07
RIOT BLOCKCHAIN INC	USD	1,475	15,795.10	0.07
ROBINHOOD MKTS	USD	3,043	27,863.08	0.13
ROCKWELL AUTOMATION	USD	241	71,765.48	0.33
ROKU	USD	84	4,860.17	0.02
ROPER TECHNOLOGIES	USD	25	10,931.95	0.05
S&P GLOBAL INC	USD	56	20,358.21	0.09
SALESFORCE INC	USD	832	160,791.44	0.74
SAREPTA THERAPEUTICS	USD	209	21,543.98	0.10
SEAGATE TECHNOLOGY HOLDINGS	USD	297	16,895.05	0.08
SEAGEN INC	USD	396	69,656.87	0.32
SERVICENOW INC	USD	151	76,006.87	0.35
SILICON LABORATORIES INC	USD	105	15,015.43	0.07
SIMULATIONS PLUS INC	USD	401	15,740.22	0.07
SKYWORKS SOLUTIONS INC	USD	260	26,237.59	0.12
SMARTSHEET INC	USD	404	14,110.41	0.06
SNAP INC-A-	USD	375	4,022.59	0.02
SNOWFLAKE INC-CLASS A	USD	221	35,675.41	0.16
SOLAREDGE TECHNOLOGIES INC	USD	91	21,224.56	0.10
SOLARWINDS	USD	1,577	14,787.32	0.07
SPLUNK INC	USD	200	19,332.32	0.09
SPRINKLR	USD	2,481	31,876.93	0.15
SPRUCE POWER HOLDING CORPORATIO	USD	18,630	14,656.25	0.07
SPS COMMERCE	USD	132	22,944.98	0.11
STARBUCKS CORP	USD	140	12,687.88	0.06
STAR PEAK ENRG - REG SHS	USD	2,438	12,673.08	0.06
STRIDE - REG SHS	USD	1,134	38,836.26	0.18
STRYKER CORP	USD	95	26,328.83	0.12
SUNPOWER CORP	USD	1,543	13,660.76	0.06
SYNAPTICS	USD	215	16,823.25	0.08
SYNOPSYS	USD	91	35,761.49	0.16
TAKE TWO INTERACTIVE SOFTWARE INC	USD	83	11,088.77	0.05
TANDEM DIABETES - REG SHS	USD	880	20,641.23	0.10
TARGET CORP	USD	42	5,126.71	0.02
TD SYNEX CORP	USD	206	17,789.58	0.08
TELADOC HEALTH	USD	3,928	91,088.76	0.42
TELEDYNE TECHNOLOGIES	USD	39	14,587.79	0.07
TENABLE HOLDINGS INC	USD	789	31,513.62	0.15
TERADATA - SHS WHEN ISSUED	USD	375	18,153.33	0.08
TESLA MOTORS INC	USD	2,518	595,476.88	2.74
TEXAS INSTRUMENTS INC	USD	314	50,982.28	0.23
TJX COS INC	USD	151	11,612.93	0.05
TPI COMPOSITES	USD	1,321	12,314.05	0.06
TWILIO INC	USD	1,486	86,306.32	0.40
TWIST BIOSCIENCE CORPORATION	USD	600	10,778.34	0.05
UBER TECH/REG SHSH	USD	429	16,776.25	0.08
UIPATH INC	USD	7,178	109,827.32	0.51
UNITEDHEALTH GROUP INC	USD	175	76,573.45	0.35
UNITED THERAPEUTICS CORP	USD	104	20,992.94	0.10
UNITY SOFTWARE INC	USD	1,257	50,425.46	0.23
UNIVERSAL DISPLAY	USD	353	45,873.63	0.21
VARONIS SYSTEMS INC	USD	1,184	28,848.34	0.13
VEEVA SYSTEMS -A-	USD	233	41,757.47	0.19
VERACYTE	USD	1,937	46,003.42	0.21
VERADIGM INC	USD	1,827	20,822.95	0.10
VERINT SYSTEMS INC	USD	727	23,522.26	0.11
VERISK ANALYTICS	USD	67	13,738.43	0.06

## LUX IM – ESG New Industrial Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
VERIZON COMMUNICATIONS INC	USD	203	6,896.24	0.03
VERTEX PHARMACEUTICALS INC	USD	546	174,593.64	0.80
VERVE THERAPEUTICS INC	USD	237	4,085.49	0.02
VIATRIS INC - REG SHS	USD	2,652	24,136.77	0.11
VIAVI SOLUTIONS	USD	1,750	17,823.85	0.08
VISA INC -A-	USD	109	23,456.75	0.11
VMWARE INC -A-	USD	898	118,694.18	0.55
WALT DISNEY CO	USD	156	12,743.90	0.06
WARNER BROS DISCOVERY INC	USD	6	68.44	0.00
WASTE MANAGEMENT	USD	60	9,346.19	0.04
WATERS	USD	56	13,472.20	0.06
WESTERN DIGITAL CORP	USD	356	12,293.34	0.06
WHIRLPOOL CORP	USD	124	17,020.75	0.08
WOLFSPEED --- REG SHS	USD	223	11,298.99	0.05
WORKDAY INC -A-	USD	524	109,299.61	0.50
WORKIVA INC -A-	USD	229	21,292.15	0.10
XYLEM INC	USD	231	23,620.83	0.11
ZOOMINFO TECH --- REG SHS -A-	USD	565	13,532.81	0.06
ZOOM VIDEO COMMUNICATIONS INC	USD	1,543	95,795.38	0.44
ZSCALER INC	USD	153	20,352.22	0.09
<b>Rights</b>			<b>5,016.99</b>	<b>0.02</b>
<b>Denmark</b>			<b>5,000.67</b>	<b>0.02</b>
NKT A/S 27.06.23 RIGHT	DKK	1,064	5,000.67	0.02
<b>Spain</b>			<b>16.32</b>	<b>0.00</b>
SACYR SA 04.07.23 RIGHT	EUR	199	16.32	0.00
<b>Other transferable securities</b>			<b>27,292.14</b>	<b>0.13</b>
<b>Shares</b>			<b>27,292.14</b>	<b>0.13</b>
<b>Canada</b>			<b>27,292.14</b>	<b>0.13</b>
BANXA HOLDINGS INC	CAD	27,013	20,222.53	0.09
XEBEC ADSORPTION INC	CAD	19,998	7,069.61	0.03
<b>Undertakings for Collective Investment</b>			<b>919,263.60</b>	<b>4.23</b>
<b>Shares/Units in investment funds</b>			<b>919,263.60</b>	<b>4.23</b>
<b>Equity funds</b>			<b>657,388.00</b>	<b>3.03</b>
L&G CYBER SEC USD CAP	EUR	13,611	255,369.58	1.18
LG ARTIFICIAL INTELLIGENCE UCITS ETF USD CAP	EUR	27,949	402,018.42	1.85
<b>Other funds</b>			<b>261,875.60</b>	<b>1.21</b>
ISHARES IV PLC AUTOMATION & ROBOTICS UCITS ETF USD CAP	EUR	24,136	261,875.60	1.21
<b>Total securities portfolio</b>			<b>20,160,714.97</b>	<b>92.81</b>

## **LUX IM – AI & Data**

## LUX IM – AI & Data

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>63,314,253.21</b>
Securities portfolio at market value	55,713,492.97
<i>Cost price</i>	50,420,839.03
Cash at banks and liquidities	3,412,735.63
Amount due from broker/counterparty	2,316,255.18
Receivable on subscriptions	1,748,413.01
Net unrealised appreciation on financial futures	26,024.25
Dividends receivable on securities portfolio	11,271.65
Interests receivable, net	86,060.52
<b>Liabilities</b>	<b>1,832,982.84</b>
Bank overdrafts	604,365.11
Payable on redemptions	938,572.88
Management fees payable	228,504.76
Depository fees payable	2,539.96
Administration fees payable	48,273.68
Interests payable, net	1,728.69
Other liabilities	8,997.76
<b>Net asset value</b>	<b>61,481,270.37</b>

## LUX IM – AI & Data

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>61,481,270.37</b>	<b>34,020,405.36</b>	<b>41,536,768.21</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		478,340.562	340,958.295	233,571.324
Net asset value per share	EUR	98.67	77.39	106.19
<b>E - EUR - Capitalisation</b>				
Number of shares		131,149.707	89,964.468	152,220.428
Net asset value per share	EUR	101.05	78.78	106.83
<b>E2 - EUR - Capitalisation</b>				
Number of shares		-	0.001	-
Net asset value per share	EUR	-	120.00	-
<b>F - EUR - Capitalisation</b>				
Number of shares		4,065.836	3,010.435	1,659.475
Net asset value per share	EUR	101.31	78.83	106.45
<b>H - EUR - Capitalisation</b>				
Number of shares		6,188.521	3,961.415	2,791.964
Net asset value per share	EUR	100.34	78.25	106.16



## LUX IM – AI & Data

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	340,958.295	191,086.691	53,704.424	478,340.562
E - EUR - Capitalisation	89,964.468	50,292.661	9,107.422	131,149.707
E2 - EUR - Capitalisation	0.001	0.000	0.001	0.000
F - EUR - Capitalisation	3,010.435	1,148.078	92.677	4,065.836
H - EUR - Capitalisation	3,961.415	2,840.915	613.809	6,188.521

## LUX IM – AI & Data

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>46,444,544.39</b>	<b>75.54</b>
<b>Shares</b>			<b>46,444,544.39</b>	<b>75.54</b>
<b>Cayman Islands</b>			<b>1,610,824.81</b>	<b>2.62</b>
ALIBABA GROUP	HKD	59,300	565,206.06	0.92
BAIDU INC -A- ADR REPR 8 SH -A-	USD	4,587	566,861.11	0.92
TENCENT HOLDINGS LTD	HKD	12,300	478,757.64	0.78
<b>Germany</b>			<b>1,104,042.21</b>	<b>1.80</b>
INFINEON TECHNOLOGIES REG SHS	EUR	20,767	760,799.05	1.24
SAP AG	EUR	2,782	343,243.16	0.56
<b>Israel</b>			<b>257,340.66</b>	<b>0.42</b>
CYBERARKSOFTWARE LTD	USD	1,822	257,340.66	0.42
<b>Japan</b>			<b>1,889,931.38</b>	<b>3.07</b>
FANUC CORP SHS	JPY	17,800	569,129.50	0.93
KEYENCE CORP	JPY	1,500	646,683.19	1.05
OMRON CORP	JPY	12,100	674,118.69	1.10
<b>Netherlands</b>			<b>609,009.53</b>	<b>0.99</b>
ASML HOLDING NV	EUR	657	439,138.80	0.71
ELASTIC NV	USD	2,886	169,870.73	0.28
<b>South Korea</b>			<b>264,190.66</b>	<b>0.43</b>
SAMSUNG ELEC GDR REP.0.5 VGT HS -144A-	USD	208	264,190.66	0.43
<b>Taiwan</b>			<b>840,538.33</b>	<b>1.37</b>
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	9,094	840,538.33	1.37
<b>United Kingdom</b>			<b>5,138.04</b>	<b>0.01</b>
SHELL PLC	EUR	188	5,138.04	0.01
<b>United States of America</b>			<b>39,863,528.77</b>	<b>64.84</b>
ADOBE INC	USD	3,790	1,683,875.92	2.74
ADVANCED MICRO DEVICES INC	USD	13,691	1,398,711.34	2.28
ALPHABET INC -A-	USD	16,000	1,750,103.32	2.85
ALPHABET INC -C-	USD	16,654	1,835,557.28	2.99
ALTERYX - REG SHS -A-	USD	4,169	171,071.24	0.28
AMAZON.COM INC	USD	27,695	3,253,148.28	5.29
ANSYS INC	USD	570	170,683.29	0.28
APPLE INC	USD	22,980	4,001,265.74	6.51
ARISTA NETWORKS INC	USD	1,843	269,616.08	0.44
ATLASSIAN CORPORATION PL	USD	1,627	241,528.47	0.39
BROADCOM INC - REG SHS	USD	985	780,301.65	1.27
CADENCE DESIGN SYSTEMS INC	USD	1,220	256,067.23	0.42
CLOUDFLARE INC	USD	8,580	504,942.28	0.82
COGNEX CORP	USD	3,486	177,781.68	0.29
CROWDSTRIKE HOLDINGS INC	USD	2,535	335,229.51	0.55
DATADOG INC	USD	5,954	527,403.50	0.86
DELL TECHNOLOGIES-REG SHS C	USD	7,455	363,558.34	0.59
FORTINET	USD	9,205	634,801.35	1.03
HUBSPOT INC	USD	549	260,374.79	0.42
INTUIT	USD	622	260,384.85	0.42
INTUITIVE SURGICAL	USD	871	270,767.13	0.44
KLA CORPORATION	USD	1,522	667,074.49	1.09
MARVELL TECH --- REG SHS	USD	20,560	1,102,160.26	1.79
META PLATFORMS INC A	USD	8,024	2,074,662.92	3.37
MICRON TECHNOLOGY INC	USD	7,058	416,991.45	0.68
MICROSOFT CORP	USD	14,332	4,410,099.28	7.17

## LUX IM – AI & Data

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MICROSTRATEGY -A-	USD	1,424	444,986.10	0.72
MONGODB INC	USD	997	368,995.76	0.60
NVIDIA CORP	USD	7,685	2,881,178.03	4.69
ORACLE CORP	USD	7,771	840,582.61	1.37
PALO ALTO NETWORKS	USD	2,334	543,024.49	0.88
ROCKWELL AUTOMATION	USD	2,097	624,448.99	1.02
SALESFORCE INC	USD	5,254	1,015,382.49	1.65
SENTINELONE INC -CLASS A	USD	18,780	256,298.66	0.42
SERVICENOW INC	USD	1,693	852,182.98	1.39
SNOWFLAKE INC-CLASS A	USD	3,159	509,948.51	0.83
SPLUNK INC	USD	3,528	341,022.18	0.55
SYNOPSYS	USD	653	256,618.18	0.42
TESLA MOTORS INC	USD	7,629	1,804,167.24	2.93
UIPATH INC	USD	10,984	168,061.20	0.27
VMWARE INC -A-	USD	4,033	533,066.41	0.87
WORKDAY INC -A-	USD	1,266	264,071.19	0.43
ZSCALER INC	USD	2,566	341,332.08	0.56
<b>Money market instruments</b>			<b>9,268,948.58</b>	<b>15.08</b>
<b>Commercial papers &amp; certificates of deposit debt claims</b>			<b>1,764,468.32</b>	<b>2.87</b>
<b>United States of America</b>			<b>1,764,468.32</b>	<b>2.87</b>
UNITED STATES ZCP 07-09-23	USD	2,000,000	1,764,468.32	2.87
<b>Treasury market</b>			<b>7,504,480.26</b>	<b>12.21</b>
<b>Italy</b>			<b>3,880,117.22</b>	<b>6.31</b>
ITALY ZCP 12-04-24	EUR	4,000,000	3,880,117.22	6.31
<b>United States of America</b>			<b>3,624,363.04</b>	<b>5.90</b>
UNITED STATES ZCP 220823	USD	4,000,000	3,624,363.04	5.90
<b>Total securities portfolio</b>			<b>55,713,492.97</b>	<b>90.62</b>

## **LUX IM – ESG Fidelity Re-Waste**

## LUX IM – ESG Fidelity Re-Waste

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>62,431,769.52</b>
Securities portfolio at market value	54,965,317.70
<i>Cost price</i>	<i>57,240,754.83</i>
Cash at banks and liquidities	6,609,775.55
Receivable on subscriptions	605,185.53
Dividends receivable on securities portfolio	229,089.13
Interests receivable, net	21,997.85
Other assets	403.76
<b>Liabilities</b>	<b>475,183.22</b>
Payable on redemptions	150,776.52
Management fees payable	253,021.07
Depositary fees payable	3,097.86
Administration fees payable	58,877.34
Performance fees payable	413.55
Other liabilities	8,996.88
<b>Net asset value</b>	<b>61,956,586.30</b>

## LUX IM – ESG Fidelity Re-Waste

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>61,956,586.30</b>	<b>51,274,348.29</b>	<b>44,247,174.46</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		114.688	-	-
Net asset value per share	EUR	1,002.10	-	-
<b>DI - EUR - Capitalisation</b>				
Number of shares		483,298.207	432,897.476	224,077.805
Net asset value per share	EUR	88.82	82.03	104.16
<b>E - EUR - Capitalisation</b>				
Number of shares		145,567.934	149,046.992	182,416.218
Net asset value per share	EUR	90.65	83.28	104.59
<b>F - EUR - Capitalisation</b>				
Number of shares		3,103.515	2,596.564	1,534.429
Net asset value per share	EUR	91.43	83.82	104.84
<b>H - EUR - Capitalisation</b>				
Number of shares		60,032.525	37,642.777	15,943.398
Net asset value per share	EUR	90.57	83.22	104.57

## LUX IM – ESG Fidelity Re-Waste

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	114.688	0.000	114.688
DI - EUR - Capitalisation	432,897.476	85,004.079	34,603.348	483,298.207
E - EUR - Capitalisation	149,046.992	17,689.768	21,168.826	145,567.934
F - EUR - Capitalisation	2,596.564	581.304	74.353	3,103.515
H - EUR - Capitalisation	37,642.777	41,175.437	18,785.689	60,032.525

## LUX IM – ESG Fidelity Re-Waste

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>49,819,468.16</b>	<b>80.41</b>
<b>Shares</b>			<b>49,819,468.16</b>	<b>80.41</b>
<b>Australia</b>			<b>1,156,464.01</b>	<b>1.87</b>
BRAMBLES	AUD	131,617	1,156,464.01	1.87
<b>Brazil</b>			<b>783,306.61</b>	<b>1.26</b>
ARMAC LOCACAO LO	BRL	277,000	783,306.61	1.26
<b>Canada</b>			<b>3,439,561.10</b>	<b>5.55</b>
ATS AUTOMATION TOOLING SYSTE	CAD	47,927	2,008,572.02	3.24
RITCHIE BRO AUCTION --- REGISTERED SHS	CAD	26,305	1,430,989.08	2.31
<b>Denmark</b>			<b>1,002,113.50</b>	<b>1.62</b>
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	41,552	1,002,113.50	1.62
<b>France</b>			<b>2,152,491.36</b>	<b>3.47</b>
VEOLIA ENVIRONNEMENT SA	EUR	75,052	2,152,491.36	3.47
<b>Germany</b>			<b>2,505,299.98</b>	<b>4.04</b>
SIEMENS AG REG SHS	EUR	6,656	1,002,260.48	1.62
SIEMENS ENERGY - REG SHS	EUR	95,735	1,503,039.50	2.43
<b>Japan</b>			<b>4,783,597.66</b>	<b>7.72</b>
KEYENCE CORP	JPY	3,500	1,508,927.44	2.44
NINTENDO CO LTD	JPY	29,800	1,238,731.73	2.00
THK CO LTD	JPY	108,800	2,035,938.49	3.29
<b>Luxembourg</b>			<b>1,025,020.97</b>	<b>1.65</b>
SPOTIFY TECH - REG SHS	USD	7,008	1,025,020.97	1.65
<b>Norway</b>			<b>1,414,044.44</b>	<b>2.28</b>
NORSK HYDRO ASA	NOK	259,120	1,414,044.44	2.28
<b>Spain</b>			<b>4,150,239.56</b>	<b>6.70</b>
CELLNEX TELECOM SA	EUR	62,562	2,288,517.96	3.69
ENDESA	EUR	94,720	1,861,721.60	3.00
<b>Sweden</b>			<b>2,475,735.01</b>	<b>4.00</b>
RE:NEWCELL AB	SEK	68,298	453,104.57	0.73
SANDVIK AB	SEK	116,144	2,022,630.44	3.26
<b>United Kingdom</b>			<b>5,563,480.46</b>	<b>8.98</b>
CFD UNILEVER - REGISTERED SHS	GBP	16,322	772,644.65	1.25
DS SMITH HOLDING	GBP	593,702	1,852,760.29	2.99
JUBILEE PLATINUM PLC	GBP	5,775,509	515,341.78	0.83
NATIONAL GRID PLC	GBP	201,416	2,422,733.74	3.91
<b>United States of America</b>			<b>19,368,113.50</b>	<b>31.26</b>
ADOBE INC	USD	6,428	2,855,924.65	4.61
AIRBNB INC	USD	13,092	1,504,164.21	2.43
ANSYS INC	USD	6,901	2,066,465.58	3.34
AUTODESK INC	USD	8,592	1,626,944.54	2.63
COPART INC	USD	18,067	1,497,660.30	2.42
CROWN HOLDINGS INC	USD	26,614	2,118,169.85	3.42
LKQ CORP	USD	31,566	1,673,025.54	2.70
LOWE'S CO INC	USD	7,782	1,592,492.30	2.57
MASTERCARD INC -A-	USD	4,685	1,668,029.53	2.69
NEXTERA ENERGY	USD	20,884	1,396,486.24	2.25
PROCTER & GAMBLE CO	USD	9,977	1,368,750.76	2.21
<b>Undertakings for Collective Investment</b>			<b>5,145,849.54</b>	<b>8.31</b>



## LUX IM – ESG Fidelity Re-Waste

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Shares/Units in investment funds			5,145,849.54	8.31
Equity funds			5,145,849.54	8.31
FIDELITY SUST WATER WASTE -A- EUR CAP	EUR	382,023	5,145,849.54	8.31
<b>Total securities portfolio</b>			<b>54,965,317.70</b>	<b>88.72</b>

## **LUX IM – Fidelity Global Technology Opportunities Fund**

# LUX IM – Fidelity Global Technology Opportunities Fund

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>316,937,728.71</b>
Securities portfolio at market value	295,163,305.97
<i>Cost price</i>	280,564,180.92
Cash at banks and liquidities	16,953,116.57
Receivable for investments sold	763,876.63
Receivable on subscriptions	3,522,475.96
Dividends receivable on securities portfolio	489,056.41
Interests receivable, net	45,331.34
Other assets	565.83
<b>Liabilities</b>	<b>4,238,362.85</b>
Bank overdrafts	917.54
Payable on investments purchased	2,501,871.49
Payable on redemptions	566,591.77
Management fees payable	545,117.23
Depository fees payable	12,089.22
Administration fees payable	229,765.94
Performance fees payable	359,627.91
Interests payable, net	272.83
Other liabilities	22,108.92
<b>Net asset value</b>	<b>312,699,365.86</b>

# LUX IM – Fidelity Global Technology Opportunities Fund

## Statistics

		30/06/23	31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>312,699,365.86</b>	<b>89,778,683.76</b>
<b>A - EUR - Capitalisation</b>			
Number of shares		170.625	-
Net asset value per share	EUR	1,062.75	-
<b>DI - EUR - Capitalisation</b>			
Number of shares		412,651.492	125,458.373
Net asset value per share	EUR	108.71	90.95
<b>E - EUR - Capitalisation</b>			
Number of shares		222,143.468	51,948.379
Net asset value per share	EUR	108.19	90.97
<b>E2 - EUR - Capitalisation</b>			
Number of shares		2,037,360.607	779,924.097
Net asset value per share	EUR	110.79	91.69
<b>F - EUR - Capitalisation</b>			
Number of shares		3,433.023	1,280.582
Net asset value per share	EUR	110.92	92.34
<b>H - EUR - Capitalisation</b>			
Number of shares		157,544.928	21,515.538
Net asset value per share	EUR	111.21	93.65

## LUX IM – Fidelity Global Technology Opportunities Fund

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	0.000	170.625	0.000	170.625
DI - EUR - Capitalisation	125,458.373	314,374.673	27,181.554	412,651.492
E - EUR - Capitalisation	51,948.379	175,442.582	5,247.493	222,143.468
E2 - EUR - Capitalisation	779,924.097	1,356,660.844	99,224.334	2,037,360.607
F - EUR - Capitalisation	1,280.582	2,449.080	296.639	3,433.023
H - EUR - Capitalisation	21,515.538	158,824.507	22,795.117	157,544.928

# LUX IM – Fidelity Global Technology Opportunities Fund

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>269,425,850.86</b>	<b>86.16</b>
<b>Shares</b>			<b>269,425,850.86</b>	<b>86.16</b>
<b>Austria</b>			<b>1,413,094.94</b>	<b>0.45</b>
AMS-OSRAM AG	CHF	215,876	1,413,094.94	0.45
<b>British Virgin Islands</b>			<b>636,132.80</b>	<b>0.20</b>
HOLLYSYS AUTOMATION TECHNOLOGIES	USD	39,535	636,132.80	0.20
<b>Cayman Islands</b>			<b>11,468,693.77</b>	<b>3.67</b>
ALIBABA GROUP HOLDING LTD ADR	USD	50,463	3,872,143.68	1.24
ASM PACIFIC TECHNOLOGY	HKD	350,400	3,173,190.29	1.01
AUTOHOME -A- SPONS ADR REPR 4 SH-A-	USD	20,614	549,214.44	0.18
CFD SILERGY CORP	TWD	108,000	1,228,779.69	0.39
FULL TRUCK ALLIANCE COMPANY LIMITED	USD	22,575	128,543.88	0.04
NETEASE INC	HKD	51,900	929,646.80	0.30
TRIP COM GROUP LTD	USD	49,847	1,587,174.99	0.51
<b>France</b>			<b>6,446,346.08</b>	<b>2.06</b>
CAPGEMINI SE	EUR	4,490	762,177.50	0.24
ESI GROUP	EUR	778	115,144.00	0.04
REXEL SA	EUR	49,079	1,089,553.80	0.35
UBISOFT ENTERTAINMENT	EUR	47,869	1,247,944.83	0.40
WORLDLINE SA	EUR	96,205	3,231,525.95	1.03
<b>Germany</b>			<b>6,813,166.98</b>	<b>2.18</b>
SAP AG	EUR	55,221	6,813,166.98	2.18
<b>Ireland</b>			<b>1,631,910.54</b>	<b>0.52</b>
ACCENTURE - SHS CLASS A	USD	5,763	1,631,910.54	0.52
<b>Japan</b>			<b>11,126,818.77</b>	<b>3.56</b>
MURATA MANUFACTURING CO LTD	JPY	49,400	2,585,197.61	0.83
NABTESCO CORP	JPY	44,100	885,194.43	0.28
RAKUTEN	JPY	224,200	710,864.15	0.23
SUMCO CORP	JPY	112,500	1,449,675.94	0.46
THK CO LTD	JPY	35,600	666,171.05	0.21
ULVAC INC	JPY	51,800	2,005,118.82	0.64
USHIO INC.	JPY	62,600	770,865.42	0.25
YOKOGAWA ELECTRIC CORP	JPY	59,200	997,011.06	0.32
Z HOLDINGS KK	JPY	480,100	1,056,720.29	0.34
<b>Netherlands</b>			<b>11,243,155.36</b>	<b>3.60</b>
ADYEN	EUR	1,162	1,822,945.60	0.58
ELASTIC NV	USD	21,738	1,279,504.45	0.41
JUST EAT TAKEAWAY.COM N.V	EUR	40,428	573,996.74	0.18
NXP SEMICONDUCTORS N.V.	USD	30,330	5,564,330.07	1.78
UNIVERSAL MUSIC GROUP N.V.	EUR	97,677	2,002,378.50	0.64
<b>Singapore</b>			<b>452,549.53</b>	<b>0.14</b>
AEM HOLDINGS LTD	SGD	179,800	452,549.53	0.14
<b>South Korea</b>			<b>13,056,556.83</b>	<b>4.18</b>
CFD SK HYNIX INC	KRW	24,589	1,974,386.84	0.63
SAMSUNG C&T	KRW	33,567	2,473,013.10	0.79
SAMSUNG ELECTRONICS CO LTD	KRW	65,312	3,286,768.24	1.05
SAMSUNG ELECTRONICS CO LTD PREFERRED SHARE N/VTG	KRW	107,705	4,466,750.89	1.43
SK SQUARE CO., LTD.	KRW	27,742	855,637.76	0.27
<b>Spain</b>			<b>1,418,369.44</b>	<b>0.45</b>
AMADEUS IT GROUP SA -A-	EUR	20,473	1,418,369.44	0.45

# LUX IM – Fidelity Global Technology Opportunities Fund

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Sweden</b>			<b>9,530,299.75</b>	<b>3.05</b>
TELEFON ERICSSON	SEK	1,937,456	9,530,299.75	3.05
<b>Switzerland</b>			<b>195,907.13</b>	<b>0.06</b>
TEMENOS AG REG SHS	CHF	2,696	195,907.13	0.06
<b>Taiwan</b>			<b>16,082,208.26</b>	<b>5.14</b>
CFD TAIWAN SEMICONDUCTOR CO	TWD	660,000	11,234,557.14	3.59
HON HAI PRECISION IND	TWD	581,000	1,940,189.34	0.62
MEDIA TEK INCORPORATION	TWD	143,000	2,907,461.78	0.93
<b>United Kingdom</b>			<b>4,604,520.53</b>	<b>1.47</b>
ALPHAWAVE IP GROUP PLC	GBP	524,525	893,506.87	0.29
DELIVEROO PLC	GBP	703,108	923,952.11	0.30
OCADO GROUP PLC	GBP	97,400	609,716.44	0.19
SAGE GROUP	GBP	59,163	627,863.43	0.20
TRAINLINE - REG SHS	GBP	467,922	1,370,770.98	0.44
TRUSTPILOT GROUP PLC	GBP	220,312	178,710.70	0.06
<b>United States of America</b>			<b>173,306,120.15</b>	<b>55.42</b>
ACUITY BRANDS	USD	6,044	901,784.67	0.29
AIRBNB INC	USD	17,962	2,063,687.56	0.66
AKAMAI TECHNOLOGIES	USD	18,038	1,477,530.62	0.47
ALPHABET INC -A-	USD	85,127	9,311,315.33	2.98
AMAZON.COM INC	USD	95,469	11,214,111.31	3.59
APPLE INC	USD	88,384	15,389,376.46	4.92
APPLIED MATERIALS INC	USD	43,329	5,739,396.31	1.84
AUTODESK INC	USD	27,120	5,135,327.73	1.64
BAKER HUGHES RG-A REG SHS-A-	USD	117,879	3,395,036.45	1.09
CHARTER COMM -A-	USD	8,301	2,764,941.62	0.88
CIENA CORP	USD	41,092	1,606,167.53	0.51
CME GROUP -A-	USD	20,150	3,393,216.70	1.09
COGNIZANT TECHNOLOGY SOLUTIONS -A-	USD	29,995	1,777,910.00	0.57
CONCENTRIX --- REGISTERED SHS	USD	3,089	229,196.23	0.07
CORNING INC	USD	98,134	3,128,283.18	1.00
CROWN CASTLE INC	USD	45,680	4,785,943.33	1.53
ELECTRONIC ARTS - REG SHS	USD	31,107	3,726,783.44	1.19
EXPEDIA GROUP INC	USD	33,226	3,290,712.07	1.05
FIDELITY NATIONAL INFO SERVICES INC	USD	122,878	5,972,084.09	1.91
FISERV INC	USD	28,579	3,255,935.12	1.04
GUIDEWIRE SOFTWARE	USD	13,182	903,981.21	0.29
INFORMATICA --- REG SHS	USD	73,582	1,227,887.17	0.39
INTEL CORP	USD	37,080	1,120,726.27	0.36
JUNIPER NETWORKS INC	USD	46,461	1,317,643.09	0.42
KLA CORPORATION	USD	7,309	3,203,447.74	1.02
META PLATFORMS INC A	USD	9,059	2,342,269.61	0.75
MICROSOFT CORP	USD	52,274	16,085,230.93	5.14
NETFLIX INC	USD	10,458	4,113,086.21	1.32
NUTANIX -A-	USD	75,009	1,865,494.53	0.60
PEGASYSTEMS INC	USD	8,792	389,275.22	0.12
PTC INC	USD	10,237	1,340,959.09	0.43
QORVO INC	USD	41,241	3,838,327.54	1.23
QUALCOMM INC	USD	77,385	8,390,570.88	2.68
SALESFORCE INC	USD	22,631	4,373,643.14	1.40
SKYWORKS SOLUTIONS INC	USD	38,847	3,920,198.71	1.25
SNOWFLAKE INC-CLASS A	USD	6,324	1,020,865.57	0.33
SPLUNK INC	USD	39,336	3,802,281.31	1.22
TEXAS INSTRUMENTS INC	USD	41,024	6,660,819.18	2.13
TRIMBLE	USD	37,674	1,825,831.82	0.58

## LUX IM – Fidelity Global Technology Opportunities Fund

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TRIPADVISOR INC	USD	53,436	812,692.44	0.26
UBER TECH/REG SHSH	USD	24,124	943,380.56	0.30
VISA INC -A-	USD	23,001	4,949,804.22	1.58
WALT DISNEY CO	USD	5,208	425,450.34	0.14
WARNER MUSIC GROUP - REG SHS -A-	USD	73,157	1,776,434.84	0.57
WOLFSPEED --- REG SHS	USD	17,387	880,966.88	0.28
WORKDAY INC -A-	USD	21,177	4,417,247.78	1.41
ZOOM VIDEO COMMUNICATIONS INC	USD	45,082	2,798,864.12	0.90
<b>Undertakings for Collective Investment</b>			<b>25,737,455.11</b>	<b>8.23</b>
<b>Shares/Units in investment funds</b>			<b>25,737,455.11</b>	<b>8.23</b>
<b>Equity funds</b>			<b>25,737,455.11</b>	<b>8.23</b>
FIDELITY FUTURE CONNECTIVITY A ACC EUR	EUR	1,672,349	25,737,455.11	8.23
<b>Total securities portfolio</b>			<b>295,163,305.97</b>	<b>94.39</b>



## **LUX IM – Robeco Global Consumer Trends**

## LUX IM – Robeco Global Consumer Trends

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>2,873,771.17</b>
Securities portfolio at market value	2,828,212.21
<i>Cost price</i>	<i>2,546,029.47</i>
Cash at banks and liquidities	21,388.50
Receivable for investments sold	12,008.71
Receivable on subscriptions	11,766.99
Dividends receivable on securities portfolio	250.42
Interests receivable, net	144.34
<b>Liabilities</b>	<b>47,322.85</b>
Payable on investments purchased	7,996.98
Payable on redemptions	24,784.63
Management fees payable	11,410.65
Depository fees payable	144.04
Administration fees payable	2,738.52
Other liabilities	248.03
<b>Net asset value</b>	<b>2,826,448.32</b>

## LUX IM – Robeco Global Consumer Trends

### Statistics

		30/06/23	31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>2,826,448.32</b>	<b>2,417,259.83</b>
<b>DI - EUR - Capitalisation</b>			
Number of shares		18,271.041	18,860.782
Net asset value per share	EUR	99.246	84.823
<b>E - EUR - Capitalisation</b>			
Number of shares		9,130.480	8,790.949
Net asset value per share	EUR	106.524	90.550
<b>F - EUR - Capitalisation</b>			
Number of shares		402.544	250.724
Net asset value per share	EUR	100.650	85.383

## LUX IM – Robeco Global Consumer Trends

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	18,860.782	5,818.523	6,408.264	18,271.041
E - EUR - Capitalisation	8,790.949	1,004.563	665.032	9,130.480
F - EUR - Capitalisation	250.724	205.058	53.238	402.544

## LUX IM – Robeco Global Consumer Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>2,606,628.06</b>	<b>92.22</b>
<b>Shares</b>			<b>2,606,628.06</b>	<b>92.22</b>
<b>Cayman Islands</b>			<b>70,357.23</b>	<b>2.49</b>
ALIBABA GROUP	HKD	3,000	28,593.90	1.01
PINDUODUO	USD	660	41,763.33	1.48
<b>Denmark</b>			<b>80,221.30</b>	<b>2.84</b>
NOVO NORDISK	DKK	560	80,221.30	2.84
<b>France</b>			<b>262,222.20</b>	<b>9.28</b>
ESSILORLUXOTTICA SA	EUR	321	54,152.70	1.92
L'OREAL SA	EUR	235	98,629.50	3.49
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	128	109,440.00	3.87
<b>Germany</b>			<b>143,452.87</b>	<b>5.08</b>
BEIERSDORF AG	EUR	275	33,013.75	1.17
MERCEDES-BENZ GROUP	EUR	600	43,788.00	1.55
SYMRISE AG	EUR	708	66,651.12	2.36
<b>Italy</b>			<b>62,160.00</b>	<b>2.20</b>
FERRARI NV	EUR	210	62,160.00	2.20
<b>Japan</b>			<b>37,330.66</b>	<b>1.32</b>
UNI CHARM	JPY	1,100	37,330.66	1.32
<b>Netherlands</b>			<b>84,715.20</b>	<b>3.00</b>
ADYEN	EUR	54	84,715.20	3.00
<b>Switzerland</b>			<b>162,322.91</b>	<b>5.74</b>
CIE FINANCIERE RICHEMONT REG SHS	CHF	319	49,100.79	1.74
GIVAUDAN SA REG.SHS	CHF	12	35,724.82	1.26
NESTLE SA PREFERENTIAL SHARE	CHF	708	77,497.30	2.74
<b>United Kingdom</b>			<b>129,144.60</b>	<b>4.57</b>
CFD UNILEVER - REGISTERED SHS	EUR	1,028	48,639.82	1.72
DIAGEO PLC	GBP	1,100	42,453.79	1.50
HALEON PLC REG SHS	GBP	10,287	38,050.99	1.35
<b>United States of America</b>			<b>1,574,701.09</b>	<b>55.71</b>
AIRBNB INC	USD	815	93,636.86	3.31
ALPHABET INC -A-	USD	800	87,505.17	3.10
AMAZON.COM INC	USD	830	97,494.60	3.45
APPLE INC	USD	425	74,000.78	2.62
BLOCK INC -A-	USD	540	31,933.32	1.13
COSTCO WHOLESALE CORP	USD	160	78,128.67	2.76
ESTEE LAUDER COMPANIES INC -A-	USD	260	45,973.09	1.63
FISERV INC	USD	407	46,368.51	1.64
IDEXX LABS CORP	USD	128	58,129.88	2.06
INTUIT	USD	160	66,980.02	2.37
LULULEMON ATHLETICA INC SHS	USD	260	88,412.18	3.13
MASTERCARD INC -A-	USD	145	51,625.25	1.83
MERCADOLIBRE	USD	53	57,020.57	2.02
MICROSOFT CORP	USD	298	91,697.57	3.24
NETFLIX INC	USD	202	79,445.73	2.81
NIKE INC	USD	520	54,141.89	1.92
NVIDIA CORP	USD	315	118,096.43	4.18
PROCTER & GAMBLE CO	USD	354	48,565.48	1.72
TESLA MOTORS INC	USD	300	70,946.41	2.51
UNITEDHEALTH GROUP INC	USD	135	59,070.95	2.09
VISA INC -A-	USD	567	122,018.13	4.32

## LUX IM – Robeco Global Consumer Trends

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ZOETIS INC -A-	USD	339	53,509.60	1.89
<b>Undertakings for Collective Investment</b>			<b>221,584.15</b>	<b>7.84</b>
<b>Shares/Units in investment funds</b>			<b>221,584.15</b>	<b>7.84</b>
<b>Equity funds</b>			<b>221,584.15</b>	<b>7.84</b>
ROBECO GLOBAL CONSUMER TRENDS Z EUR CAP	EUR	300	221,584.15	7.84
<b>Total securities portfolio</b>			<b>2,828,212.21</b>	<b>100.06</b>

## **LUX IM – Global Equity Value**

## LUX IM – Global Equity Value

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>7,211,117.72</b>
Securities portfolio at market value	5,925,042.16
<i>Cost price</i>	5,671,210.39
Cash at banks and liquidities	161,138.63
Amount due from broker/counterparty	39,307.32
Receivable for investments sold	289,479.27
Receivable on subscriptions	789,745.97
Dividends receivable on securities portfolio	3,485.46
Interests receivable, net	974.49
Other assets	1,944.42
<b>Liabilities</b>	<b>1,091,984.82</b>
Payable on investments purchased	1,055,404.81
Payable on redemptions	18,320.14
Management fees payable	13,847.36
Depository fees payable	198.69
Administration fees payable	3,776.33
Other liabilities	437.49
<b>Net asset value</b>	<b>6,119,132.90</b>



## LUX IM – Global Equity Value

### Statistics

		30/06/23	31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>6,119,132.90</b>	<b>1,546,465.51</b>
<b>DI - EUR - Capitalisation</b>			
Number of shares		27,774.433	8,465.148
Net asset value per share	EUR	102.313	91.949
<b>E - EUR - Capitalisation</b>			
Number of shares		29,513.443	8,075.808
Net asset value per share	EUR	106.188	94.903
<b>F - EUR - Capitalisation</b>			
Number of shares		30.273	18.199
Net asset value per share	EUR	103.837	92.601
<b>H - EUR - Capitalisation</b>			
Number of shares		1,299.761	-
Net asset value per share	EUR	107.968	-

## LUX IM – Global Equity Value

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	8,465.148	21,622.421	2,313.136	27,774.433
E - EUR - Capitalisation	8,075.808	22,145.673	708.038	29,513.443
F - EUR - Capitalisation	18.199	12.074	0.000	30.273
H - EUR - Capitalisation	0.000	1,299.761	0.000	1,299.761

## LUX IM – Global Equity Value

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>5,718,261.12</b>	<b>93.45</b>
<b>Shares</b>			<b>4,831,600.97</b>	<b>78.96</b>
<b>Canada</b>			<b>47,066.79</b>	<b>0.77</b>
ROYAL BANK OF CANADA	CAD	541	47,066.79	0.77
<b>France</b>			<b>39,112.00</b>	<b>0.64</b>
SANOI	EUR	400	39,112.00	0.64
<b>Germany</b>			<b>69,838.48</b>	<b>1.14</b>
SAP AG	EUR	289	35,656.82	0.58
SIEMENS AG REG SHS	EUR	227	34,181.66	0.56
<b>Ireland</b>			<b>263,436.35</b>	<b>4.31</b>
ACCENTURE - SHS CLASS A	USD	258	73,057.94	1.19
MEDTRONIC HOLDING	USD	2,389	190,378.41	3.11
<b>Italy</b>			<b>42,993.02</b>	<b>0.70</b>
BANCA POPOLARE DI SONDRIO	EUR	7,391	27,952.76	0.46
POSTE ITALIANE SPA	EUR	1,526	15,040.26	0.25
<b>Netherlands</b>			<b>78,202.80</b>	<b>1.28</b>
ASML HOLDING NV	EUR	117	78,202.80	1.28
<b>South Korea</b>			<b>94,289.39</b>	<b>1.54</b>
SAMSUNG ELEC GDR REP.0.5 VGT HS -144A-	USD	61	77,478.99	1.27
SAMSUNG REP.1/2 N.VGT PFD 144A-GDR-REG-S	USD	16	16,810.40	0.27
<b>Switzerland</b>			<b>275,574.73</b>	<b>4.50</b>
NESTLE SA PREFERENTIAL SHARE	CHF	959	104,971.62	1.72
NOVARTIS AG PREFERENTIAL SHARE	CHF	944	86,137.10	1.41
ROCHE HOLDING LTD	CHF	302	84,466.01	1.38
<b>Taiwan</b>			<b>118,862.14</b>	<b>1.94</b>
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	1,286	118,862.14	1.94
<b>United Kingdom</b>			<b>167,143.42</b>	<b>2.73</b>
CFD UNILEVER - REGISTERED SHS	GBP	1,457	68,970.91	1.13
SHELL PLC	GBP	3,643	98,172.51	1.60
<b>United States of America</b>			<b>3,635,081.85</b>	<b>59.41</b>
ABBOTT LABORATORIES	USD	641	63,378.85	1.04
ABBVIE INC	USD	636	77,819.98	1.27
ADOBE INC	USD	178	79,084.41	1.29
ALPHABET INC -A-	USD	319	34,892.68	0.57
ALPHABET INC -C-	USD	316	34,828.64	0.57
AMAZON.COM INC	USD	209	24,549.85	0.40
APPLE INC	USD	2,542	442,611.73	7.23
AUTOZONE INC	USD	12	27,060.48	0.44
BOOKING HOLDINGS INC	USD	23	56,101.33	0.92
CHEVRON CORP	USD	771	110,631.44	1.81
CISCO SYSTEMS INC	USD	1,441	67,772.06	1.11
CITIGROUP INC	USD	718	30,524.15	0.50
COCA-COLA CO	USD	1,781	98,172.95	1.60
DEERE AND CO	USD	352	129,837.68	2.12
EXXON MOBIL CORP	USD	1,464	143,462.18	2.34
GOLDMAN SACHS GROUP INC	USD	213	63,202.62	1.03
IBM CORP	USD	512	63,037.81	1.03
INTEL CORP	USD	1,583	47,845.46	0.78
JOHNSON & JOHNSON	USD	1,047	157,792.81	2.58
JPMORGAN CHASE CO	USD	1,183	155,832.02	2.55

## LUX IM – Global Equity Value

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MASTERCARD INC -A-	USD	280	99,690.13	1.63
MCDONALD'S CORP	USD	219	59,226.64	0.97
MERCK & CO INC	USD	901	93,951.91	1.54
MICROSOFT CORP	USD	1,669	513,567.94	8.39
NETFLIX INC	USD	106	41,689.34	0.68
NVIDIA CORP	USD	485	181,831.01	2.97
ORACLE CORP	USD	468	50,623.17	0.83
PAYPAL HOLDINGS	USD	454	27,460.57	0.45
PEPSICO INC	USD	474	80,046.95	1.31
PFIZER INC	USD	2,690	89,234.33	1.46
PROCTER & GAMBLE CO	USD	755	103,578.91	1.69
SALESFORCE INC	USD	325	62,809.16	1.03
THERMO FISHER SCIENT SHS	USD	179	84,562.44	1.38
VISA INC -A-	USD	558	120,081.33	1.96
WALMART INC	USD	467	66,169.59	1.08
WALT DISNEY CO	USD	638	52,119.30	0.85
<b>Bonds</b>			<b>886,660.15</b>	<b>14.49</b>
<b>Italy</b>			<b>886,660.15</b>	<b>14.49</b>
ITALY 0.00 20-24 15/01S	EUR	580,000	568,663.90	9.29
ITALY 1.45 17-24 15/10S	EUR	125,000	121,236.25	1.98
ITALY 1.85 17-24 15/05S	EUR	200,000	196,760.00	3.22
<b>Undertakings for Collective Investment</b>			<b>206,781.04</b>	<b>3.38</b>
<b>Shares/Units in investment funds</b>			<b>206,781.04</b>	<b>3.38</b>
<b>Equity funds</b>			<b>121,845.36</b>	<b>1.99</b>
VANGUARD SP500 UCITS ETF USD DIS	EUR	1,594	121,845.36	1.99
<b>Other funds</b>			<b>84,935.68</b>	<b>1.39</b>
VANGUARD FTSE ALL-WORLD UCITS ETF USD CAP	EUR	848	84,935.68	1.39
<b>Total securities portfolio</b>			<b>5,925,042.16</b>	<b>96.83</b>

## **LUX IM – ESG Vontobel Millennial**

## LUX IM – ESG Vontobel Millennial

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>171,609,598.08</b>
Securities portfolio at market value	162,590,605.90
<i>Cost price</i>	<i>164,310,054.92</i>
Cash at banks and liquidities	7,671,533.11
Amount due from broker/counterparty	600,000.00
Receivable on subscriptions	539,685.72
Dividends receivable on securities portfolio	86,714.94
Interests receivable, net	121,058.41
<b>Liabilities</b>	<b>1,764,099.35</b>
Payable on redemptions	308,441.22
Net unrealised depreciation on forward foreign exchange contracts	742,691.36
Management fees payable	541,233.55
Depository fees payable	8,653.87
Administration fees payable	143,388.01
Interests payable, net	2.05
Other liabilities	19,689.29
<b>Net asset value</b>	<b>169,845,498.73</b>

## LUX IM – ESG Vontobel Millennial

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>169,845,498.73</b>	<b>163,990,375.36</b>	<b>209,553,270.88</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		684,149.839	693,904.849	655,138.107
Net asset value per share	EUR	86.21	82.90	109.46
<b>E - EUR - Capitalisation</b>				
Number of shares		361,417.132	391,780.859	1,117,000.460
Net asset value per share	EUR	94.17	90.11	117.81
<b>E2 - EUR - Capitalisation</b>				
Number of shares		753,331.190	727,483.450	-
Net asset value per share	EUR	99.43	95.14	-
<b>F - EUR - Capitalisation</b>				
Number of shares		4,275.353	3,848.952	3,396.957
Net asset value per share	EUR	96.54	92.19	120.04
<b>H - EUR - Capitalisation</b>				
Number of shares		16,246.825	17,909.286	49,903.188
Net asset value per share	EUR	93.47	89.46	117.02

## LUX IM – ESG Vontobel Millennial

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	693,904.849	38,364.575	48,119.585	684,149.839
E - EUR - Capitalisation	391,780.859	9,336.296	39,700.023	361,417.132
E2 - EUR - Capitalisation	727,483.450	120,062.783	94,215.043	753,331.190
F - EUR - Capitalisation	3,848.952	583.184	156.783	4,275.353
H - EUR - Capitalisation	17,909.286	257.498	1,919.959	16,246.825



## LUX IM – ESG Vontobel Millennial

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>146,135,171.28</b>	<b>86.04</b>
<b>Shares</b>			<b>116,717,178.61</b>	<b>68.72</b>
<b>Australia</b>			<b>1,063,734.36</b>	<b>0.63</b>
TREASURY WINE ESTATES LTD	AUD	155,345	1,063,734.36	0.63
<b>Belgium</b>			<b>1,352,742.16</b>	<b>0.80</b>
ANHEUSER-BUSCH INBEV	EUR	26,488	1,352,742.16	0.80
<b>Canada</b>			<b>1,255,759.01</b>	<b>0.74</b>
SHOPIFY -A- SUBORD VOTING	USD	21,445	1,255,759.01	0.74
<b>Cayman Islands</b>			<b>11,057,519.98</b>	<b>6.51</b>
ANTA SPORTS PRODUCTS	HKD	144,200	1,354,948.18	0.80
BILIBILI INC	HKD	62,960	862,445.51	0.51
JD.COM INC - CL A	HKD	57,422	892,405.81	0.53
KUAISHOU TECHNOLOGY	HKD	252,200	1,585,260.53	0.93
LI NING CO	HKD	190,500	942,515.82	0.55
MEITUAN - SHS 114A/REG SHS	HKD	48,500	696,248.52	0.41
NETEASE INC	HKD	92,400	1,655,093.73	0.97
TRIP COM GROUP LTD	HKD	95,900	3,068,601.88	1.81
<b>Denmark</b>			<b>2,554,935.25</b>	<b>1.50</b>
CARLSBERG AS -B-	DKK	10,323	1,508,181.01	0.89
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	43,403	1,046,754.24	0.62
<b>Finland</b>			<b>867,107.62</b>	<b>0.51</b>
NOKIA OYJ	EUR	225,633	867,107.62	0.51
<b>France</b>			<b>6,392,304.41</b>	<b>3.76</b>
HERMES INTERNATIONAL SA	EUR	674	1,322,388.00	0.78
KERING	EUR	1,023	512,829.90	0.30
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	813	695,115.00	0.41
PERNOD RICARD SA	EUR	6,526	1,303,568.50	0.77
VIVENDI SA	EUR	206,445	1,734,138.00	1.02
WORLDLINE SA	EUR	24,539	824,265.01	0.49
<b>Germany</b>			<b>4,312,117.92</b>	<b>2.54</b>
ADIDAS AG REG SHS	EUR	3,699	641,850.48	0.38
DEUTSCHE POST AG REG SHS	EUR	15,976	706,059.32	0.42
SIEMENS AG REG SHS	EUR	7,634	1,149,527.72	0.68
SIEMENS ENERGY - REG SHS	EUR	70,988	1,114,511.60	0.66
ZALANDO SE	EUR	26,724	700,168.80	0.41
<b>Italy</b>			<b>2,556,863.22</b>	<b>1.51</b>
INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	110,783	1,329,396.00	0.78
MONCLER SPA	EUR	19,527	1,227,467.22	0.72
<b>Japan</b>			<b>2,451,261.28</b>	<b>1.44</b>
SHIMANO INC	JPY	4,900	745,990.60	0.44
SONY CORP	JPY	20,700	1,705,270.68	1.00
<b>Luxembourg</b>			<b>1,305,556.10</b>	<b>0.77</b>
SPOTIFY TECH - REG SHS	USD	8,926	1,305,556.10	0.77
<b>Netherlands</b>			<b>4,677,375.10</b>	<b>2.75</b>
ADYEN	EUR	804	1,261,315.20	0.74
ASML HOLDING NV	EUR	1,510	1,009,284.00	0.59
HEINEKEN NV	EUR	13,778	1,285,487.40	0.76
UNIVERSAL MUSIC GROUP N.V.	EUR	54,697	1,121,288.50	0.66

## LUX IM – ESG Vontobel Millennial

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>South Africa</b>			<b>2,323,527.24</b>	<b>1.37</b>
NASPERS -N- SPONS ADR REPR 1/5 SH -N-	USD	71,549	2,323,527.24	1.37
<b>Spain</b>			<b>5,745,372.88</b>	<b>3.38</b>
CELLNEX TELECOM SA	EUR	30,596	1,119,201.68	0.66
EDP RENOVAVEIS SA	EUR	40,386	733,813.62	0.43
INDITEX SHARE FROM SPLIT	EUR	111,242	3,892,357.58	2.29
<b>Sweden</b>			<b>1,344,031.26</b>	<b>0.79</b>
HENNES AND MAURITZ AB	SEK	33,752	531,406.57	0.31
TELEFON ERICSSON	SEK	165,202	812,624.69	0.48
<b>Switzerland</b>			<b>1,228,964.19</b>	<b>0.72</b>
ABB LTD PREFERENTIAL SHARE	CHF	34,826	1,228,964.19	0.72
<b>United Kingdom</b>			<b>4,387,770.82</b>	<b>2.58</b>
DIAGEO PLC	GBP	28,597	1,103,682.82	0.65
KINGFISHER PLC	GBP	188,766	502,457.27	0.30
NEXT PLC	GBP	9,200	726,234.43	0.43
SEGRO (REIT)	GBP	130,346	1,073,944.10	0.63
UNITE GROUP PLC	GBP	98,769	981,452.20	0.58
<b>United States of America</b>			<b>61,840,235.81</b>	<b>36.41</b>
ADOBE INC	USD	1,902	845,048.02	0.50
AIRBNB INC	USD	13,927	1,600,098.91	0.94
ALPHABET INC -C-	USD	13,484	1,486,168.75	0.88
AMAZON.COM INC	USD	11,318	1,329,450.52	0.78
AMERICAN EXPRESS	USD	6,999	1,106,110.04	0.65
APPLE INC	USD	2,320	403,957.20	0.24
AT&T INC	USD	131,209	1,925,627.79	1.13
AVALONBAY COMMUN	USD	5,326	919,778.70	0.54
BOOKING HOLDINGS INC	USD	1,120	2,731,890.71	1.61
BROWN-FORMAN CORP -B- NON VOTING	USD	4,676	284,721.31	0.17
BTH & BDY WRKS --- REG SHS	USD	16,846	585,436.60	0.34
CISCO SYSTEMS INC	USD	17,901	841,906.79	0.50
COCA-COLA CO	USD	22,289	1,228,622.66	0.72
COINBASE GLOBAL --- REG SHS -A-	USD	13,958	928,482.29	0.55
CONSTELLATION BRANDS INC -A-	USD	2,153	488,100.34	0.29
DICK'S SPORTING GOOD INC	USD	5,999	733,532.50	0.43
DISCOVER FINANCIAL SERVICES - SHS	USD	24,128	2,612,564.82	1.54
DR HORTON	USD	13,520	1,494,234.10	0.88
EASTGROUP PROPERTIES INC	USD	2,535	400,929.74	0.24
EBAY INC	USD	15,091	618,137.12	0.36
EQUITY RESIDENTIAL REG SHS	USD	5,291	317,892.47	0.19
ESSEX PROPERTY TRUST	USD	3,971	849,998.59	0.50
EXPEDIA GROUP INC	USD	14,253	1,411,620.99	0.83
FEDEX CORP	USD	4,112	944,039.82	0.56
FIDELITY NATIONAL INFO SERVICES INC	USD	9,222	448,205.21	0.26
FISERV INC	USD	6,615	753,630.67	0.44
FORTUNE BRANDS	USD	16,511	1,089,512.19	0.64
GLOBAL PAYMENTS INC	USD	6,489	577,892.57	0.34
HERSHEY	USD	5,302	1,210,911.84	0.71
HOME DEPOT INC	USD	5,765	1,629,776.65	0.96
INTEL CORP	USD	38,459	1,162,405.92	0.68
KROGER CO	USD	35,385	1,505,288.33	0.89
LOWE'S CO INC	USD	2,323	475,373.89	0.28
LULULEMON ATHLETICA INC SHS	USD	2,293	779,727.40	0.46
MASCO CORP	USD	18,763	988,079.55	0.58
MASTERCARD INC -A-	USD	3,450	1,228,324.84	0.72
MATCH GROUP INC	USD	20,149	774,982.89	0.46

## LUX IM – ESG Vontobel Millennial

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
META PLATFORMS INC A	USD	3,326	859,961.23	0.51
MICROSOFT CORP	USD	1,387	426,793.73	0.25
MONDELEZ INTERNATIONAL INC	USD	18,895	1,254,287.18	0.74
NETFLIX INC	USD	6,612	2,600,471.03	1.53
NIKE INC	USD	3,835	399,296.46	0.24
NVIDIA CORP	USD	2,815	1,055,369.70	0.62
ORACLE CORP	USD	7,461	807,050.17	0.48
PARAMOUNT GLOBAL	USD	71,434	1,049,023.89	0.62
PAYPAL HOLDINGS	USD	14,750	892,166.05	0.53
PEPSICO INC	USD	7,413	1,251,873.48	0.74
PINTEREST REG SHS -A-	USD	35,572	902,980.28	0.53
PROLOGIS	USD	2,693	300,500.07	0.18
RALPH LAUREN CORP -A-	USD	10,362	1,171,571.68	0.69
REXFORD INDUSTRIAL REALTY TRUST UNITS	USD	5,203	246,376.16	0.15
SALESFORCE INC	USD	4,357	842,029.21	0.50
SNAP INC-A-	USD	63,471	680,847.94	0.40
STARBUCKS CORP	USD	8,954	811,480.66	0.48
T MOBILE USA INC	USD	7,055	886,629.20	0.52
UDR	USD	23,243	915,332.54	0.54
UNITED PARCEL SERVICE INC	USD	2,598	420,055.93	0.25
VF REG SHS	USD	28,800	507,838.55	0.30
VISA INC -A-	USD	5,529	1,189,838.16	0.70
WALT DISNEY CO	USD	17,800	1,454,112.14	0.86
WARNER MUSIC GROUP - REG SHS -A-	USD	51,411	1,248,387.60	0.74
WILLIAMS-SONOMA	USD	8,436	953,500.04	0.56
<b>Bonds</b>			<b>29,417,992.67</b>	<b>17.32</b>
<b>France</b>			<b>3,367,813.50</b>	<b>1.98</b>
FRANCE 0.00 22-25 25/02A	EUR	1,800,000	1,704,780.00	1.00
FRANCE 1.75 13-24 25/11A	EUR	1,700,000	1,663,033.50	0.98
<b>Germany</b>			<b>14,998,498.00</b>	<b>8.83</b>
GERMANY 0.00 19-24 18/10A	EUR	1,700,000	1,628,430.00	0.96
GERMANY 0.00 20-25 10/10A	EUR	1,700,000	1,586,975.50	0.93
GERMANY 0.00 21-26 10/04A	EUR	1,700,000	1,569,669.50	0.92
GERMANY 0.2 22-24 14/06A	EUR	1,700,000	1,649,238.00	0.97
GERMANY 0.25 17-27 15/02A	EUR	1,800,000	1,648,512.00	0.97
GERMANY 0.5 15-25 15/02A	EUR	1,800,000	1,723,653.00	1.01
GERMANY 0 20-25 11/04U	EUR	2,000,000	1,891,640.00	1.11
GERMANY 1.00 15-25 15/08A	EUR	1,700,000	1,627,673.50	0.96
GERMANY 1.50 14-24 15/05A	EUR	1,700,000	1,672,706.50	0.98
<b>United States of America</b>			<b>11,051,681.17</b>	<b>6.51</b>
UNITED STATES 0.3750 21-24 15/09S	USD	1,700,000	1,470,957.75	0.87
UNITED STATES 0.375 21-24 15/07S	USD	2,000,000	1,743,848.15	1.03
UNITED STATES 1.875 17-24 31/08S	USD	1,700,000	1,499,835.33	0.88
UNITED STATES 2.5 22-24 31/05S	USD	1,700,000	1,520,510.10	0.90
UNITED STATES 2.875 22-25 15/06S	USD	1,700,000	1,502,091.87	0.88
UNITED STATES 3.0000 22-24 31/07S	USD	2,000,000	1,790,055.16	1.05
UNITED STATES 3 22-24 30/06S	USD	1,700,000	1,524,382.81	0.90
<b>Undertakings for Collective Investment</b>			<b>16,455,434.62</b>	<b>9.69</b>
<b>Shares/Units in investment funds</b>			<b>16,455,434.62</b>	<b>9.69</b>
<b>Equity funds</b>			<b>16,455,434.62</b>	<b>9.69</b>
VONTOBEL FD CLEAN TECHNOLOGY -I- EUR CAP	EUR	9,610	5,679,894.40	3.34
VONTOBEL FD SUSTAINABLE EMERGING MKT LEADERS -I- USD CAP	USD	55,590	7,683,096.02	4.52
VONTOBEL FUND SICAV ENERGY REVOLUTION -I- CAP	EUR	12,860	3,092,444.20	1.82
<b>Total securities portfolio</b>			<b>162,590,605.90</b>	<b>95.73</b>

## **LUX IM – BlackRock Multiasset Factor Investing**

# LUX IM – BlackRock Multiasset Factor Investing

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>46,936,891.25</b>
Securities portfolio at market value	42,383,487.47
<i>Cost price</i>	43,229,780.26
Options (long positions) at market value	35,699.74
<i>Options purchased at cost</i>	67,387.57
Cash at banks and liquidities	2,554,637.62
Amount due from broker/counterparty	1,186,656.03
Receivable on subscriptions	33,152.58
Receivable on swaps	122,320.71
Net unrealised appreciation on forward foreign exchange contracts	160,589.98
Net unrealised appreciation on financial futures	128,886.39
Interests receivable, net	331,460.73
<b>Liabilities</b>	<b>884,831.32</b>
Amount due to broker/counterparty	392,111.86
Payable on redemptions	97,018.50
Net unrealised depreciation on swaps	184,833.93
Management fees payable	160,221.00
Depository fees payable	2,418.38
Administration fees payable	40,069.77
Interests payable, net	1,536.33
Other liabilities	6,621.55
<b>Net asset value</b>	<b>46,052,059.93</b>

## LUX IM – BlackRock Multiasset Factor Investing

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>46,052,059.93</b>	<b>48,717,201.22</b>	<b>62,964,317.32</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		286,452.160	299,631.199	314,973.728
Net asset value per share	EUR	86.87	85.82	100.70
<b>E - EUR - Capitalisation</b>				
Number of shares		219,881.164	243,281.670	276,274.972
Net asset value per share	EUR	93.68	92.10	107.01
<b>F - EUR - Capitalisation</b>				
Number of shares		1,776.123	1,824.347	4,392.618
Net asset value per share	EUR	97.31	95.52	110.62
<b>H - EUR - Capitalisation</b>				
Number of shares		4,099.334	4,428.621	10,800.672
Net asset value per share	EUR	96.86	95.25	110.72

## LUX IM – BlackRock Multiasset Factor Investing

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>DI - EUR - Capitalisation</b>	299,631.199	9,508.082	22,687.121	286,452.160
<b>E - EUR - Capitalisation</b>	243,281.670	4,495.443	27,895.949	219,881.164
<b>F - EUR - Capitalisation</b>	1,824.347	40.392	88.616	1,776.123
<b>H - EUR - Capitalisation</b>	4,428.621	44.140	373.427	4,099.334

# LUX IM – BlackRock Multiasset Factor Investing

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>12,185,721.59</b>	<b>26.46</b>
<b>Bonds</b>			<b>12,185,721.59</b>	<b>26.46</b>
<b>Australia</b>			<b>1,265,430.29</b>	<b>2.75</b>
AUSTRALIA 0.25 21-32 21/11Q	AUD	176,000	106,495.56	0.23
AUSTRALIA 0.75 17-27 21/11Q	AUD	296,000	210,338.68	0.46
AUSTRALIA 1.00 18-50 21/02Q	AUD	175,000	103,926.52	0.23
AUSTRALIA 1.25 15-40 21/08Q	AUD	190,000	132,763.07	0.29
AUSTRALIA 2.00 13-35 21/08Q	AUD	185,000	151,302.92	0.33
AUSTRALIA 2.50 10-30 20/09Q	AUD	287,000	259,400.75	0.56
AUSTRALIA 3 09-25 20/09Q	AUD	335,000	301,202.79	0.65
<b>France</b>			<b>3,218,764.77</b>	<b>6.99</b>
FRANCE 0.10 16-28 01/03A	EUR	191,000	219,066.66	0.48
FRANCE 0.10 16-47 25/07A	EUR	161,000	175,885.05	0.38
FRANCE 0.10 17-36 25/07A	EUR	148,000	167,872.22	0.36
FRANCE 0.10 19-29 01/03A	EUR	196,000	225,711.34	0.49
FRANCE 0.10 20-31 25/07A	EUR	92,000	104,935.17	0.23
FRANCE 0.10 20-36 01/03A	EUR	87,000	92,721.72	0.20
FRANCE 0.10 21-32 01/03A	EUR	76,000	83,631.05	0.18
FRANCE 0.10 21-53 25/07A	EUR	68,000	69,141.03	0.15
FRANCE 0.10 22-38 25/07A	EUR	73,000	77,938.48	0.17
FRANCE 0.1 14-25 01/03A	EUR	154,000	176,989.03	0.38
FRANCE 0.1 20-26 01/03A	EUR	180,000	206,405.85	0.45
FRANCE 0.25 12-24 25/07A	EUR	216,000	266,806.27	0.58
FRANCE 0.70 13-30 25/07A	EUR	224,000	281,218.24	0.61
FRANCE 1.80 06-40 25/07A	EUR	158,000	263,566.02	0.57
FRANCE 1.85 10-27 25/07A	EUR	233,000	321,588.86	0.70
FRANCE 3.15 02-32 25/07A	EUR	158,000	296,170.58	0.64
FRANCE 3.40 99-29 25/07A	EUR	109,000	189,117.20	0.41
<b>Germany</b>			<b>976,471.63</b>	<b>2.12</b>
GERMANY 0.10 15-26 15/04A	EUR	235,000	284,135.89	0.62
GERMANY 0.10 15-46 15/04A	EUR	169,000	218,677.03	0.47
GERMANY 0.1 21-33 15/04A	EUR	109,000	128,474.29	0.28
GERMANY 0.50 14-30 15/04A	EUR	273,000	345,184.42	0.75
<b>United Kingdom</b>			<b>2,441,926.23</b>	<b>5.30</b>
UNITED KINGDOM 0.125 11-29 22/03S	GBP	76,000	132,721.30	0.29
UNITED KINGDOM 0.125 12-44 22/03S	GBP	50,000	74,411.83	0.16
UNITED KINGDOM 0.125 13-68 22/03S	GBP	37,000	49,182.30	0.11
UNITED KINGDOM 0.125 14-58 22/03S	GBP	29,000	37,747.15	0.08
UNITED KINGDOM 0.125 15-26 22/03S	GBP	46,000	74,292.64	0.16
UNITED KINGDOM 0.125 15-46 22/03S	GBP	61,000	83,302.49	0.18
UNITED KINGDOM 0.125 16-36 22/11S	GBP	41,000	62,720.79	0.14
UNITED KINGDOM 0.125 16-56 22/11S	GBP	21,000	26,530.84	0.06
UNITED KINGDOM 0.125 16-65 22/11S	GBP	42,000	53,711.18	0.12
UNITED KINGDOM 0.125 17-48 10/08S	GBP	60,000	75,759.98	0.16
UNITED KINGDOM 0.125 18-28 21/06S	GBP	48,000	71,428.98	0.16
UNITED KINGDOM 0.125 18-41 10/08S	GBP	60,000	80,491.44	0.17
UNITED KINGDOM 0.125 21-31 10/08S	GBP	61,000	87,175.31	0.19
UNITED KINGDOM 0.125 21-39 22/03S	GBP	21,000	27,181.78	0.06
UNITED KINGDOM 0.125 21-51 22/03S	GBP	24,000	27,824.93	0.06
UNITED KINGDOM 0.125 21-73 22/03S	GBP	22,000	25,201.36	0.05
UNITED KINGDOM 0.25 12-52 22/03S	GBP	57,000	83,244.41	0.18
UNITED KINGDOM 0.375 11-62 22/03S	GBP	56,000	86,904.13	0.19
UNITED KINGDOM 0.50 09-50 22/03S	GBP	54,000	96,381.25	0.21
UNITED KINGDOM 0.625 09-42 22/11S	GBP	60,000	115,415.93	0.25



# LUX IM – BlackRock Multiasset Factor Investing

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNITED KINGDOM 0.625 10-40 22/03S	GBP	61,000	116,727.78	0.25
UNITED KINGDOM 0.75 07-47 22/11S	GBP	33,000	64,412.92	0.14
UNITED KINGDOM 0.75 11-34 22/03S	GBP	79,000	148,221.64	0.32
UNITED KINGDOM 1.125 02-37 22/11S	GBP	56,000	124,658.83	0.27
UNITED KINGDOM 1.25 05-55 22/11S	GBP	47,000	114,662.64	0.25
UNITED KINGDOM 1.25 06-27 22/11S	GBP	66,000	148,521.48	0.32
UNITED KINGDOM 1.25 08-32 22/11S	GBP	40,000	84,756.10	0.18
UNITED KINGDOM 2.00 02-35 26/01S	GBP	32,000	88,821.27	0.19
UNITED KINGDOM 2.50 86-24 17/07S	GBP	28,000	121,509.03	0.26
UNITED KINGDOM 4.125 92-30 22/07S	GBP	15,000	58,004.52	0.13
<b>United States of America</b>			<b>4,283,128.67</b>	<b>9.30</b>
UNITED STATES 0.125 14-24 15/07S	USD	131,000	149,048.82	0.32
UNITED STATES 0.125 16-26 15/07S	USD	84,000	91,616.50	0.20
UNITED STATES 0.125 19-24 15/10S	USD	103,000	107,833.39	0.23
UNITED STATES 0.125 20-25 15/04S	USD	164,000	168,186.85	0.37
UNITED STATES 0.125 20-25 15/10S	USD	100,000	101,738.69	0.22
UNITED STATES 0.125 20-30 05/07S	USD	171,000	166,089.71	0.36
UNITED STATES 0.125 20-30 15/01S	USD	114,000	110,453.61	0.24
UNITED STATES 0.125 21-26 15/04S	USD	81,000	80,606.59	0.18
UNITED STATES 0.125 21-26 15/10S	USD	67,000	63,802.56	0.14
UNITED STATES 0.125 21-31 15/01S	USD	102,000	96,682.51	0.21
UNITED STATES 0.125 21-31 15/07S	USD	108,000	99,194.08	0.22
UNITED STATES 0.125 21-51 15/02S	USD	38,000	26,696.06	0.06
UNITED STATES 0.125 22-27 15/04S	USD	101,000	92,118.65	0.20
UNITED STATES 0.125 22-32 15/01S	USD	169,000	148,898.75	0.32
UNITED STATES 0.125 22-52 15/02S	USD	61,000	39,814.88	0.09
UNITED STATES 0.25 15-25 15/01S	USD	61,000	68,737.56	0.15
UNITED STATES 0.25 19-29 15/07S	USD	56,000	55,586.54	0.12
UNITED STATES 0.25 20-50 15/02S	USD	38,000	28,390.10	0.06
UNITED STATES 0.375 15-25 15/07S	USD	75,000	84,261.79	0.18
UNITED STATES 0.375 17-27 15/01S	USD	186,000	201,060.62	0.44
UNITED STATES 0.375 17-27 15/07S	USD	82,000	87,447.43	0.19
UNITED STATES 0.50 18-28 15/01S	USD	157,000	165,604.02	0.36
UNITED STATES 0.625 13-43 15/02S	USD	72,000	70,889.33	0.15
UNITED STATES 0.625 16-26 15/01S	USD	111,000	124,000.15	0.27
UNITED STATES 0.625 22-32 15/07S	USD	167,000	146,563.65	0.32
UNITED STATES 0.75 12-42 15/02S	USD	49,000	50,861.84	0.11
UNITED STATES 0.75 15-45 15/02S	USD	75,000	72,577.85	0.16
UNITED STATES 0.75 18-28 15/07S	USD	87,000	91,360.94	0.20
UNITED STATES 0.875 17-47 15/02S	USD	50,000	47,858.57	0.10
UNITED STATES 0.875 19-29 15/01S	USD	150,000	156,365.76	0.34
UNITED STATES 1.00 16-46 15/02S	USD	64,000	64,622.21	0.14
UNITED STATES 1.00 18-48 15/02S	USD	59,000	56,658.40	0.12
UNITED STATES 1.125 23-33 15/10S	USD	120,000	107,099.30	0.23
UNITED STATES 1.25 23-28 15/04S	USD	91,000	81,652.43	0.18
UNITED STATES 1.375 14-44 15/02S	USD	61,000	68,016.87	0.15
UNITED STATES 1.5 23-53 15/02S	USD	37,000	33,247.12	0.07
UNITED STATES 1.625 22-27 15/10S	USD	164,000	151,748.99	0.33
UNITED STATES 1.75 08-28 15/01S	USD	16,000	21,005.44	0.05
UNITED STATES 1 19-49 15/02S	USD	43,000	40,425.62	0.09
UNITED STATES 2.00 06-26 15/01S	USD	103,000	142,577.42	0.31
UNITED STATES 2.125 10-40 15/02S	USD	53,000	72,816.21	0.16
UNITED STATES 2.125 11-41 15/02S	USD	62,000	84,016.18	0.18
UNITED STATES 2.375 04-25 15/01S	USD	80,000	116,982.27	0.25
UNITED STATES 2.375 07-27 15/01S	USD	36,000	49,944.74	0.11
UNITED STATES 2.50 09-29 15/01S	USD	32,000	42,703.99	0.09
UNITED STATES 3.375 01-32 15/04S	USD	11,000	19,572.59	0.04

## LUX IM – BlackRock Multiasset Factor Investing

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNITED STATES 3.625 98-28 15/04S	USD	34,000	62,775.67	0.14
UNITED STATES 3.875 99-29 15/04S	USD	39,000	72,915.42	0.16
<b>Money market instruments</b>			<b>29,589,708.86</b>	<b>64.25</b>
<b>Treasury market</b>			<b>29,589,708.86</b>	<b>64.25</b>
<b>France</b>			<b>9,046,203.10</b>	<b>19.64</b>
FRANCE ZCP 060923	EUR	4,586,400	4,496,498.63	9.76
FRANCE ZCP 29-11-23	EUR	4,674,000	4,549,704.47	9.88
<b>Germany</b>			<b>7,645,286.07</b>	<b>16.60</b>
GERMAN TREASURY BILL ZCP 150524	EUR	4,000,000	3,874,927.18	8.41
GERMANY ZCP 17-01-24	EUR	3,884,000	3,770,358.89	8.19
<b>Italy</b>			<b>8,808,971.40</b>	<b>19.13</b>
ITALY ZCP 14-08-23	EUR	4,340,000	4,278,020.52	9.29
ITALY ZCP 14-09-23	EUR	4,611,000	4,530,950.88	9.84
<b>United States of America</b>			<b>4,089,248.29</b>	<b>8.88</b>
UNITED STATES ZCP 21-03-24	USD	4,650,000	4,089,248.29	8.88
<b>Undertakings for Collective Investment</b>			<b>608,057.02</b>	<b>1.32</b>
<b>Shares/Units in investment funds</b>			<b>608,057.02</b>	<b>1.32</b>
<b>Equity funds</b>			<b>332,026.31</b>	<b>0.72</b>
ISHARES II PLC FTSE EPRA/NAREIT UK PTY GBP DIS	GBP	56,612	265,232.42	0.58
ISHARES PLC EUROPEAN PROPERTY YIELD UCITS ETF EUR DIS	GBP	2,929	66,793.89	0.15
<b>Other funds</b>			<b>276,030.71</b>	<b>0.60</b>
ISHARES II PLC FTSE ASIA PROPERTY YIELD USD DIS	GBP	6,900	133,250.48	0.29
ISHARES II PLC FTSE EPRA/NAREIT US PTY YIELD USD DIS	GBP	5,803	142,780.23	0.31
<b>Total securities portfolio</b>			<b>42,383,487.47</b>	<b>92.03</b>

## **LUX IM – JP Morgan Diversified Risk**

## LUX IM – JP Morgan Diversified Risk

### Statistics

		31/05/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>-</b>	<b>61,041,060.47</b>	<b>29,064,053.12</b>
<b>E - EUR - Capitalisation</b>				
Number of shares		-	2,035.045	364,087.311
Net asset value per share	EUR	-	86.13	79.83
<b>E2 - EUR - Capitalisation</b>				
Number of shares		-	585,774.609	-
Net asset value per share	EUR	-	103.91	-

## LUX IM – JP Morgan Diversified Risk

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### Changes in number of shares outstanding from 01/01/23 to 31/05/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 31/05/23
E - EUR - Capitalisation	2,035.045	3,238.814	5,273.859	0.000
E2 - EUR - Capitalisation	585,774.609	12,560.510	598,335.119	0.000

## **LUX IM – Invesco Global Markets Strategy**

## LUX IM – Invesco Global Markets Strategy

### Statistics

		31/05/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	-	<b>17,084,954.85</b>	<b>32,715,975.83</b>
<b>E - EUR - Capitalisation</b>				
Number of shares		-	3,935.834	317,086.165
Net asset value per share	EUR	-	91.99	103.18
<b>E2 - EUR - Capitalisation</b>				
Number of shares		-	171,605.856	-
Net asset value per share	EUR	-	97.45	-

## LUX IM – Invesco Global Markets Strategy

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### Changes in number of shares outstanding from 01/01/23 to 31/05/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 31/05/23
E - EUR - Capitalisation	3,935.834	1,517.330	5,453.164	0.000
E2 - EUR - Capitalisation	171,605.856	3,642.199	175,248.055	0.000



## **LUX IM – BlackRock Multi-Asset Stabilizer Fund**

## LUX IM – BlackRock Multi-Asset Stabilizer Fund

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>12,393,463.39</b>
Securities portfolio at market value	12,210,326.96
<i>Cost price</i>	<i>12,134,420.88</i>
Cash at banks and liquidities	18,434.31
Receivable on subscriptions	57,914.35
Net unrealised appreciation on forward foreign exchange contracts	106,045.64
Interests receivable, net	742.13
<b>Liabilities</b>	<b>90,579.22</b>
Payable on investments purchased	30,895.67
Payable on redemptions	30,756.21
Management fees payable	16,840.44
Depositary fees payable	628.38
Administration fees payable	10,410.07
Other liabilities	1,048.45
<b>Net asset value</b>	<b>12,302,884.17</b>

## LUX IM – BlackRock Multi-Asset Stabilizer Fund

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>12,302,884.17</b>	<b>11,498,606.30</b>	<b>23,597,316.56</b>
<b>E - EUR - Capitalisation</b>				
Number of shares		2,822.285	4,202.753	201,392.647
Net asset value per share	EUR	101.84	98.33	116.06
<b>E2 - EUR - Capitalisation</b>				
Number of shares		120,623.157	115,260.231	-
Net asset value per share	EUR	99.61	96.17	-
<b>H - EUR - Capitalisation</b>				
Number of shares		8.334	8.334	1,960.513
Net asset value per share	EUR	99.95	96.66	114.30

## LUX IM – BlackRock Multi-Asset Stabilizer Fund

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
E - EUR - Capitalisation	4,202.753	1,149.093	2,529.561	2,822.285
E2 - EUR - Capitalisation	115,260.231	18,042.465	12,679.539	120,623.157
H - EUR - Capitalisation	8.334	0.000	0.000	8.334

# LUX IM – BlackRock Multi-Asset Stabilizer Fund

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>241,204.74</b>	<b>1.96</b>
<b>Bonds</b>			<b>241,204.74</b>	<b>1.96</b>
<b>Ireland</b>			<b>241,204.74</b>	<b>1.96</b>
ISHARES PHYSICAL GOLD ETC	USD	7,062	241,204.74	1.96
<b>Undertakings for Collective Investment</b>			<b>11,969,122.22</b>	<b>97.29</b>
<b>Shares/Units in investment funds</b>			<b>11,969,122.22</b>	<b>97.29</b>
<b>Bond funds</b>			<b>3,797,204.49</b>	<b>30.86</b>
ISHARES BD 3-7 USD UCITS ETF USD CAP	EUR	5,253	612,447.27	4.98
ISHARES III PLC EURO GOVT BD 0-1YR UCITS ETF DIS	EUR	9,051	877,675.47	7.13
ISHARES III PLC JP MORGAN EM LOCAL GOVT BOND UCITS USD DIS	EUR	11,355	474,582.23	3.86
ISHARES II PLC USD TREASURY BD 7 10YEAR USD DIS	EUR	2,842	458,769.85	3.73
ISHARES PLC GBP CORPORATE BOND GBP DIS	GBP	1,903	255,056.47	2.07
ISHARES PLC GOVT BD EUR CAP	EUR	1,374	308,133.24	2.50
ISHARES PLC USD TREASURY BOND USD DIS	EUR	6,964	810,539.96	6.59
<b>Equity funds</b>			<b>4,302,942.55</b>	<b>34.98</b>
ISHARES II PLC JPM ESG USD EM BD USD CAP	EUR	73,148	335,134.88	2.72
ISHARES II PLC S P GLB WATER FD UCITS ETF USD DIS	USD	1,336	73,299.94	0.60
ISHARES IV PLC AGEING POP UCITS ETF CAP	USD	13,968	85,339.69	0.69
ISHARES IV PLC MSCI EM ESG ENHANCED UCITS USD CAP	EUR	64,084	304,206.75	2.47
ISHARES IV PLC MSCI EMU ESG ENHANCED UCITS EUR CAP	EUR	72,029	483,386.62	3.93
ISHARES IV PLC MSCI JAPAN ESG ENHANCED USD CAP	EUR	54,473	305,539.06	2.48
ISHARES IV PLC MSCI USA ESG ENHANCED ETF USD CAP	EUR	299,371	2,175,828.43	17.69
ISHARES MSCI CANADA - B UCITS ETF CAP USD	EUR	593	92,371.61	0.75
ISHARES PLC USD TREASURY BOND 0 -1YR UCITS ETF USD DIS	EUR	39,556	184,453.58	1.50
ISHARES SLI UCITS ETF (DE) DIS CHF	EUR	332	40,975.44	0.33
ISHARES USD HY CORP ESG UCITS ETF USD CAP	EUR	36,474	172,857.58	1.41
ISHARES V AGRIBUSINESS UCITS ETF USD CAP	USD	1,164	49,548.97	0.40
<b>Other funds</b>			<b>3,868,975.18</b>	<b>31.45</b>
ISHARES CORE UK GILTS UCITS ETF GBP DIS	EUR	16,800	194,913.60	1.58
ISHARES EURO GOVT BOND CLIMATE UCITS ETF EUR CAP	EUR	386,637	1,582,930.54	12.87
ISHARES II PLC HIGH YIELD CORP BD ESG UCITS ETF EUR CAP	EUR	54,059	260,185.97	2.11
ISHARES II PLC USD TIPS USD CAP	EUR	1,691	356,801.00	2.90
ISHARES II USD CORP ESG UCITS ETF USD CAP	EUR	145,330	610,240.67	4.96
ISHARES IV PLC HEALTHCARE INNOV USD CAP	USD	6,025	41,029.88	0.33
ISHARES IV PLC ISHARES CHINA CNY BOND ETF -H- USD DIS	USD	40,454	189,825.61	1.54
ISHARES IV PLC ISHARES DIGITAL SECURITY UCITS ETF USD CAP	USD	12,823	78,420.68	0.64
ISHARES MSCI PAC EX JPN ESG ENH UCITS ETF USD CAP	EUR	28,887	127,579.44	1.04
ISHARES MSCI USA ESG SCREEND UCITS ETF USD CAP	EUR	44,313	351,978.16	2.86
ISHARES VII PLC FTSE 100 ETF GBP CAP	GBP	471	75,069.63	0.61
<b>Total securities portfolio</b>			<b>12,210,326.96</b>	<b>99.25</b>

## **LUX IM – ESG Morgan Stanley Diversified Risk Control**

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>37,167,103.50</b>
Securities portfolio at market value	35,248,108.71
<i>Cost price</i>	<i>35,774,248.91</i>
Cash at banks and liquidities	748,640.10
Amount due from broker/counterparty	710,055.09
Receivable on subscriptions	173,151.80
Net unrealised appreciation on forward foreign exchange contracts	42,674.70
Net unrealised appreciation on financial futures	11,355.37
Net unrealised appreciation on swaps	33,022.79
Dividends receivable on securities portfolio	42,433.03
Interests receivable, net	157,560.96
Other assets	100.95
<b>Liabilities</b>	<b>378,953.81</b>
Amount due to broker/counterparty	156,143.31
Payable on investments purchased	226.55
Payable on redemptions	100,739.66
Management fees payable	81,625.68
Depository fees payable	2,093.73
Administration fees payable	34,690.91
Interests payable, net	32.22
Other liabilities	3,401.75
<b>Net asset value</b>	<b>36,788,149.69</b>

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>36,788,149.69</b>	<b>38,249,437.70</b>	<b>16,240,906.31</b>
<b>E - EUR - Capitalisation</b>				
Number of shares		2,417.249	3,691.578	158,060.142
Net asset value per share	EUR	95.15	92.81	102.71
<b>E2 - EUR - Capitalisation</b>				
Number of shares		365,631.207	388,707.322	-
Net asset value per share	EUR	99.99	97.52	-
<b>H - EUR - Capitalisation</b>				
Number of shares		-	-	67.681
Net asset value per share	EUR	-	-	100.56



## LUX IM – ESG Morgan Stanley Diversified Risk Control

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
E - EUR - Capitalisation	3,691.578	901.610	2,175.939	2,417.249
E2 - EUR - Capitalisation	388,707.322	62,941.877	86,017.992	365,631.207

# LUX IM – ESG Morgan Stanley Diversified Risk Control

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>31,449,433.15</b>	<b>85.49</b>
<b>Shares</b>			<b>19,220,413.25</b>	<b>52.25</b>
<b>Austria</b>			<b>129,292.80</b>	<b>0.35</b>
OMV AG	EUR	2,926	111,334.30	0.30
VERBUND AG	EUR	245	17,958.50	0.05
<b>Belgium</b>			<b>132,049.60</b>	<b>0.36</b>
AGEAS NOM	EUR	170	6,279.80	0.02
D'ITEREN	EUR	700	111,790.00	0.30
ELIA SYSTEM OPERATOR SA	EUR	37	4,236.50	0.01
KBC GROUP SA	EUR	155	9,743.30	0.03
<b>Bermuda</b>			<b>90,891.86</b>	<b>0.25</b>
BEIJING ENTERPRISES WATER	HKD	28,000	6,113.18	0.02
BUNGE LTD	USD	864	73,644.52	0.20
CHINA GAS HOLDINGS LTD	HKD	1,600	1,684.65	0.00
HONG KONG LAND HOLDINGS LTD	USD	500	1,790.88	0.00
NORVERGIAN CRUISE LINE LTD	USD	399	7,658.63	0.02
<b>Brazil</b>			<b>119,716.33</b>	<b>0.33</b>
AMBEV SA	BRL	1,300	3,732.57	0.01
ATACADAO SA	BRL	1,600	3,296.04	0.01
B3 - REG SHS	BRL	3,700	10,218.64	0.03
BANCO BRADESCO	BRL	3,700	10,113.94	0.03
BANCO DO BRASIL SA	BRL	300	2,832.54	0.01
BANCO SANTANDER UNITS (50SHS+50PFD SHS)	BRL	1,800	10,397.48	0.03
CEMIG PREFERENTIAL SHARE (CIA ENERG MINAS GERAIS)	BRL	1,399	3,335.92	0.01
COMPANHIA SIDERURGICA NACIONAL	BRL	3,900	9,512.91	0.03
CONCESSOES RODOVIARIAS	BRL	2,200	5,743.93	0.02
ENGIE BRASIL ENERGIA SA (BRL)	BRL	600	5,098.00	0.01
GERDAU PREFERENTIAL SHARE	BRL	1,450	6,915.05	0.02
HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	BRL	4,400	3,486.20	0.01
LOCALIZA RENT A CAR SA	BRL	100	1,288.46	0.00
MAGAZINE LUIZA SA	BRL	5,200	3,384.33	0.01
NATURA CO HOLDING -REG SHS	BRL	1,600	5,079.89	0.01
PETROBRAS BR --- REG SHS	BRL	800	2,716.52	0.01
PETROLEO BRASILEIRO	BRL	700	4,607.33	0.01
TIM - REGISTERED SHS	BRL	1,700	4,656.57	0.01
TOTVS	BRL	200	1,115.66	0.00
ULTRAPAR	BRL	4,700	16,624.54	0.05
WEG SA	BRL	800	5,559.81	0.02
<b>Cayman Islands</b>			<b>1,015,575.33</b>	<b>2.76</b>
3SBIO UNITARY 144A/REG SHS	HKD	11,000	10,161.63	0.03
ALIBABA GROUP	HKD	16,800	160,125.83	0.44
BEIGENE - REG SHS	HKD	200	2,521.33	0.01
BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	26,000	10,071.25	0.03
BUDWEISER BREWING COMPANY APAC LIMITED	HKD	6,000	14,226.52	0.04
CFD CHINA MENGNIU DAIRY	HKD	2,000	6,925.45	0.02
CFD WHARF REIC - REG SHS	HKD	1,000	4,595.45	0.01
CHINA CONCH VENTURE HOLDINGS LTD	HKD	2,000	2,394.56	0.01
CHINA LITERATURE LIMITED	HKD	600	2,320.61	0.01
CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	5,000	7,488.88	0.02
CHINA RESOURCES LAND LTD -RC-	HKD	4,000	15,588.14	0.04
CHINA RESOURCES MIXC LIFESTYLE SERVICES	HKD	1,000	4,566.10	0.01
CHINA STATE CONSTRUCTION INTL HLDG LTD	HKD	2,000	2,096.42	0.01
CHOW TAI FOO JEWELLERY GROUP LTD	HKD	9,400	15,535.55	0.04

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CK ASSET HOLDINGS LTD	HKD	2,000	10,188.63	0.03
COUNTRY GARDEN	HKD	5,000	5,939.46	0.02
DONGYUE GROUP	HKD	3,000	2,063.55	0.01
EAST BUY HOLDING LIMITED	HKD	1,000	2,993.20	0.01
ENN ENERGY HOLDINGS LTD	HKD	1,100	12,601.97	0.03
GDS HOLDINGS LTD-CL A	HKD	1,700	2,135.15	0.01
GREENTOWN CHINA	HKD	4,500	4,146.47	0.01
GREENTOWN SERVICE GROUP LTD REGULATION S	HKD	2,000	880.35	0.00
HAITIAN INTERNATIONAL	HKD	2,000	4,291.43	0.01
H WORLD GRPSHS ADR	USD	192	6,742.97	0.02
INNOVENT BIOLOGICS, INC.	HKD	2,500	8,686.16	0.02
JD.COM INC - CL A	HKD	200	3,108.24	0.01
JD HEALTH INTERNATIONAL INC	HKD	1,150	6,675.14	0.02
JOYY INC -A- SPONS ADR REPR 20	USD	238	6,603.28	0.02
KE HOLDINGS INC	USD	275	3,778.30	0.01
KINGDEE INTL SOFTWARE GROUP CO	HKD	8,000	9,841.18	0.03
KUAISHOU TECHNOLOGY	HKD	2,700	16,971.46	0.05
LEGEND BIOTECH CORP	USD	91	5,866.92	0.02
LI NING CO	HKD	3,000	14,842.77	0.04
LONGFOR GRP - REG SHS	HKD	1,007	2,250.57	0.01
MEITUAN - SHS 114A/REG SHS	HKD	6,780	97,331.24	0.26
NETEASE INC	HKD	2,700	48,363.13	0.13
NIO INC - SHS -A- ADR	USD	3,196	27,561.59	0.07
PINDUODUO	USD	325	20,565.28	0.06
POP MART INTERNATIONAL GROUP LIMITED	HKD	3,200	6,543.26	0.02
SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	HKD	1,100	10,090.62	0.03
TAL EDUCAT GR -A- ADR REPR 1/3 SH -A-	USD	865	4,679.11	0.01
TENCENT HOLDINGS LTD	HKD	6,300	245,217.33	0.67
TENCENT MUSIC ADR REPR 2 SHS A	USD	1,692	11,468.03	0.03
TONGCHENG TRAVEL HOLDINGS LIMITED	HKD	12,000	23,072.32	0.06
TRIP COM GROUP LTD	USD	84	2,674.64	0.01
VIPSHOP HOLDINGS ADR 1/5 REPR	USD	2,681	40,183.61	0.11
WANT WANT CHINA	HKD	9,000	5,493.41	0.01
WUXI BIOLOGICS	HKD	4,000	17,630.56	0.05
XIAOMI CORP REG SHS	HKD	13,600	17,113.14	0.05
XINYI GLASS HOLDINGS LTD	HKD	2,000	2,864.09	0.01
XINYI SOLAR HOLDINGS LTD	HKD	26,000	27,619.64	0.08
XPENG INC REGISTERED SHS	HKD	500	2,934.51	0.01
YADEA GROUP HOLDINGS LTD	HKD	4,000	8,366.88	0.02
ZTO EXPRESS CAYMAN ADR	USD	284	6,578.02	0.02
<b>China</b>			<b>428,095.62</b>	<b>1.16</b>
AGRICULTURAL BANK OF CHINA -H-	HKD	96,000	34,707.08	0.09
AVICHINA INDUSTRY AND TECHNOLOGY CO LTD	HKD	4,000	1,784.18	0.00
BANK OF CHINA LTD -H-	HKD	14,000	5,160.05	0.01
BANK OF COMMUNICATIONS -H-	HKD	11,000	6,701.25	0.02
BYD COMPANY LTD -H-	HKD	2,000	58,690.27	0.16
CFD AIR CHINA	HKD	6,000	3,929.90	0.01
CFD CMOC GROUP LIMITED	HKD	9,000	4,331.34	0.01
CHINA COMMUNICATION SERVICES CORP -H-	HKD	2,000	906.18	0.00
CHINA CONSTRUCTION BANK CORPORATION -H-	HKD	33,000	19,638.94	0.05
CHINA COSCO HOLDINGS -H-	HKD	4,500	3,729.18	0.01
CHINA INTL CAPITAL -H- UNITARY 144A/REG SHS	HKD	2,400	3,870.74	0.01
CHINA LIFE INSURANCE CO LTD	HKD	2,000	3,065.98	0.01
CHINA LONGYUAN POWER GROUP CORP -H-	HKD	15,000	14,208.91	0.04
CHINA MERCHANTS BANK CO LTD -H-	HKD	4,000	16,714.99	0.05
CHINA RAILWAY GROUP LTD -H-	HKD	7,000	4,248.00	0.01
CHINA SOUTHERN AIRLINES -H-	HKD	2,000	1,037.64	0.00

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CHINA VANKE -H-	HKD	7,577	9,356.41	0.03
DONGFENG MOTOR GP -H-	HKD	42,000	17,649.34	0.05
HANGZHOU TIGERMED CONSULTING CO LTD	HKD	1,200	6,289.25	0.02
HUATAI SECURITIES CO LTD	HKD	3,800	4,317.73	0.01
INDUS.AND COMMERCIAL BANK OF CHINA -H-	HKD	199,000	97,639.48	0.27
JIANGXI COPPER -H-	HKD	25,000	35,331.54	0.10
NONGFU SPRING - REG SHS -H- UNI	HKD	2,600	13,199.44	0.04
PICC PROPERTY AND CASUALTY -H-	HKD	14,000	14,313.38	0.04
PING AN INS (GRP) CO -H-	HKD	1,500	8,777.13	0.02
SHANDONG GOLD - REGISTERED SHS -H-	HKD	2,000	3,352.39	0.01
SINOPHARM GROUP CO LTD	HKD	5,600	16,104.61	0.04
WUXI APPTec CO LTD.	HKD	1,200	8,803.54	0.02
ZHEJIANG EXPRESSWAY -H-	HKD	8,000	5,587.31	0.02
ZHONGAN ONLINE P C H UNITARY 144A REG SHS	HKD	900	2,250.18	0.01
ZHUZHOU CRRC -H-	HKD	700	2,399.26	0.01
<b>Colombia</b>			<b>6,519.65</b>	<b>0.02</b>
BANCOLOMBIA SA	COP	701	4,680.76	0.01
INTERCONNEXION ELECTRICA SA	COP	498	1,838.89	0.00
<b>Curacao</b>			<b>38,282.78</b>	<b>0.10</b>
SLB	USD	860	38,282.78	0.10
<b>Czech Republic</b>			<b>17,075.13</b>	<b>0.05</b>
KOMERCNI BANKA AS	CZK	609	17,075.13	0.05
<b>Denmark</b>			<b>300,961.55</b>	<b>0.82</b>
COLOPLAST -B-	DKK	155	17,416.95	0.05
DSV A/S	DKK	35	6,626.83	0.02
GENMAB AS	DKK	157	53,443.67	0.15
NOVO NORDISK	DKK	1,030	147,549.89	0.40
NOVOZYMES -B-	DKK	365	15,429.30	0.04
PANDORA	DKK	410	33,209.61	0.09
ROCKWOOL SHS -B-	DKK	36	8,329.26	0.02
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	786	18,956.04	0.05
<b>Finland</b>			<b>263,113.76</b>	<b>0.72</b>
ELISA CORPORATION -A-	EUR	393	19,355.25	0.05
KESKO CORP	EUR	4,033	69,770.90	0.19
METSO CORPORATION	EUR	1,066	11,550.11	0.03
NESTE	EUR	1,038	36,174.30	0.10
NOKIA OYJ	EUR	11,489	44,152.23	0.12
NORDEA BANK	SEK	3,380	33,114.99	0.09
ORION CORPORATION (NEW) -B-	EUR	487	18,622.88	0.05
SAMPO OYJ -A-	EUR	185	7,566.50	0.02
UPM KYMMENE CORP	EUR	476	12,928.16	0.04
WARTSILA CORPORATION -B-	EUR	968	9,878.44	0.03
<b>France</b>			<b>746,145.91</b>	<b>2.03</b>
AXA SA	EUR	1,462	39,093.88	0.11
BIOMERIEUX SA	EUR	141	13,423.20	0.04
CARREFOUR SA	EUR	4,835	82,871.90	0.23
CIE DE SAINT-GOBAIN	EUR	202	11,120.10	0.03
COVIVIO SA	EUR	65	2,815.80	0.01
DASSAULT SYSTEMES SE	EUR	974	38,697.02	0.11
EDENRED SA	EUR	132	7,996.56	0.02
EIFFAGE	EUR	360	34,452.00	0.09
GECINA	EUR	246	23,960.40	0.07
KERING	EUR	64	32,083.20	0.09
L'OREAL SA	EUR	312	130,946.40	0.36
LEGRAND SA	EUR	315	27,965.70	0.08

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	44	37,620.00	0.10
PERNOD RICARD SA	EUR	137	27,365.75	0.07
SANOFI	EUR	760	74,312.80	0.20
SCHNEIDER ELECTRIC SE	EUR	486	79,208.28	0.22
SOCIETE GENERALE SA	EUR	2,098	49,407.90	0.13
VALEO SA	EUR	1,297	25,239.62	0.07
WENDEL SA	EUR	81	7,565.40	0.02
<b>Germany</b>			<b>479,133.78</b>	<b>1.30</b>
ALLIANZ SE PREFERENTIAL SHARE	EUR	279	58,882.95	0.16
BEIERSDORF AG	EUR	136	16,326.80	0.04
COMMERZBK	EUR	690	6,886.20	0.02
DEUTSCHE BANK AG PREFERENTIAL SHARE	EUR	923	8,785.11	0.02
DEUTSCHE BOERSE AG REG SHS	EUR	28	4,687.20	0.01
DEUTSCHE LUFTHANSA AG REG SHS	EUR	930	8,790.36	0.02
DEUTSCHE POST AG REG SHS	EUR	435	19,224.83	0.05
FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	192	8,282.88	0.02
FRESENIUS SE	EUR	473	11,787.16	0.03
GEA GROUP AG	EUR	394	14,924.72	0.04
HELLOFRESH SE	EUR	625	14,037.50	0.04
HENKEL AG & CO KGAA	EUR	388	24,855.28	0.07
MERCK KGAA	EUR	244	36,502.40	0.10
MTU AERO ENGINES HOLDING AG	EUR	41	9,676.00	0.03
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	57	19,305.90	0.05
PUMA AG	EUR	594	31,707.72	0.09
SAP AG	EUR	837	103,269.06	0.28
SCOUT24	EUR	62	3,599.72	0.01
SIEMENS AG REG SHS	EUR	281	42,312.98	0.12
TELEFONICA REG SHS	EUR	2,086	5,383.97	0.01
UNITED INTERNET AG REG SHS	EUR	64	823.04	0.00
ZALANDO SE	EUR	1,110	29,082.00	0.08
<b>Greece</b>			<b>25,996.32</b>	<b>0.07</b>
MOTOR OIL HELLAS CORINTH REFIN.REG SHS	EUR	519	12,165.36	0.03
TERNA ENERGY	EUR	682	13,830.96	0.04
<b>Hong Kong</b>			<b>226,596.12</b>	<b>0.62</b>
AIA GROUP LTD	HKD	8,000	74,278.40	0.20
BOC HONG KONG (HOLDINGS) LTD	HKD	6,500	18,273.21	0.05
BYD ELECTRONIC -RC-	HKD	3,500	9,736.72	0.03
CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	16,000	5,803.29	0.02
CHINA OVERSEAS LAND INVESTMENT LTD -RC-	HKD	1,500	3,007.29	0.01
CHINA RESOURCES BEER LTD -RC-	HKD	2,000	12,113.67	0.03
CITIC PACIFIC LTD	HKD	8,000	8,780.06	0.02
COUNTRY GARDEN HOLDINGS	HKD	3,063	571.66	0.00
FOSUN INTERNATIONAL	HKD	3,000	1,894.52	0.01
FUTU HOLDINGS - ADR	USD	91	3,313.73	0.01
HONG KONG CHINA GAS	HKD	4,000	3,178.66	0.01
HONG KONG EXCHANGES AND CLEARING LTD	HKD	611	21,171.60	0.06
HUA HONG SEMICONDUCTOR UNITARY 144A/REGS	HKD	2,000	6,009.88	0.02
LENOVO GROUP LTD -RC-	HKD	8,000	7,671.99	0.02
MTR CORP LTD	HKD	1,022	4,318.66	0.01
SINO LAND	HKD	6,000	6,782.25	0.02
SUN HUNG KAI PROPERTIES LTD	HKD	1,000	11,585.46	0.03
SWIRE PROPERTIES LTD	HKD	5,000	11,303.75	0.03
TECHTRONIC INDUSTRIES CO LTD	HKD	1,000	9,994.95	0.03
THE LINK REIT UNITS	HKD	1,333	6,806.37	0.02

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Hungary</b>			<b>31,252.13</b>	<b>0.08</b>
MOL HUNGARIAN OIL AND GAS PLC-A-	HUF	2,557	20,611.38	0.06
OTP BANK LTD	HUF	132	4,287.32	0.01
RICHTER GEDEON	HUF	278	6,353.43	0.02
<b>Indonesia</b>			<b>61,312.03</b>	<b>0.17</b>
ANEKA TAMBANG SHS	IDR	26,000	3,110.17	0.01
BANK CENTRAL ASIA DEP	IDR	40,200	22,564.40	0.06
BANK MANDIRI	IDR	19,800	6,316.04	0.02
BANK NEGARA INDONESIA	IDR	23,100	12,966.11	0.04
PT BARITO PACIFIC TBK	IDR	104,010	4,753.44	0.01
PT UNILEVER INDONESIA TBK	IDR	25,500	6,663.87	0.02
SUMBER ALFARIA TRIJAYA TBK	IDR	31,200	4,938.00	0.01
<b>Ireland</b>			<b>147,999.35</b>	<b>0.40</b>
ACCENTURE - SHS CLASS A	USD	76	21,520.94	0.06
CRH PLC	EUR	511	25,519.34	0.07
DCC PLC	GBP	159	7,939.41	0.02
JOHNSON CONTROLS INTL	USD	798	49,337.70	0.13
KINGSPAN GROUP	EUR	158	9,407.32	0.03
PENTAIR PLC	USD	234	13,685.19	0.04
TRANE TECH - REG SHS	USD	118	20,589.45	0.06
<b>Italy</b>			<b>117,466.96</b>	<b>0.32</b>
AMPLIFON SPA	EUR	1,104	36,708.00	0.10
ASSICURAZIONI GENERALI SPA	EUR	1,098	20,378.88	0.06
ENEL SPA	EUR	1,892	11,611.20	0.03
FINECOBANK	EUR	372	4,525.38	0.01
INTESA SANPAOLO	EUR	6,033	14,394.74	0.04
MEDIOBANCA	EUR	1,851	20,166.65	0.05
TELECOM ITALIA	EUR	10,120	2,606.91	0.01
UNICREDIT SPA REG SHS	EUR	335	7,075.20	0.02
<b>Japan</b>			<b>3,622,101.56</b>	<b>9.85</b>
AEON CO LTD	JPY	7,100	132,724.62	0.36
AJINOMOTO CO INC	JPY	1,100	40,007.62	0.11
ASAHI GROUP HOLDINGS LTD	JPY	300	10,625.24	0.03
ASAHI KASEI CORPORATION	JPY	9,700	59,908.50	0.16
ASTELLAS PHARMA	JPY	7,800	106,507.82	0.29
CENTRAL JAPAN RAILWAY CO	JPY	100	11,475.41	0.03
CFD ADVANTEST CORP	JPY	200	24,336.00	0.07
CHUBU ELECTRIC POWER CO INC	JPY	800	8,931.25	0.02
DAIFUKU CO	JPY	900	16,827.11	0.05
DAI-ICHI LIFE HOLDINGS INC	JPY	1,000	17,397.38	0.05
DAIICHI SANKYO CO LTD	JPY	200	5,782.18	0.02
DAIKIN INDUSTRIES LTD	JPY	300	55,785.36	0.15
DAIWA HOUSE INDUSTRY CO LTD	JPY	1,300	31,322.91	0.09
DAIWA SECURITIES GROUP INC	JPY	11,100	52,213.31	0.14
DENTSU GROUP - REG SHS	JPY	700	20,962.64	0.06
EAST JAPAN RAILWAY CO	JPY	600	30,449.87	0.08
EISAI	JPY	100	6,178.68	0.02
ENEOS HOLDINGS INC	JPY	3,900	12,251.62	0.03
FANUC CORP SHS	JPY	1,200	38,368.28	0.10
FAST RETAILING CO LTD	JPY	100	23,332.06	0.06
FUJI ELECTRIC SHS	JPY	700	27,976.87	0.08
FUJIFILM HOLDINGS CORP	JPY	300	16,280.98	0.04
FUJITSU LTD	JPY	500	59,076.76	0.16
HAKUHODO DY HOLDINGS INC	JPY	1,800	17,293.18	0.05
HITACHI LTD	JPY	1,400	79,135.85	0.22

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
HONDA MOTOR CO LTD	JPY	2,200	60,682.42	0.16
HULIC CO LTD	JPY	1,000	7,821.83	0.02
IBIDEN	JPY	200	10,293.56	0.03
IDEMITSU KOSAN	JPY	300	5,501.33	0.01
INPEX	JPY	1,200	12,184.52	0.03
ITOCHU CORP	JPY	1,800	65,043.84	0.18
KANSAI ELECTRIC POWER	JPY	1,100	12,619.46	0.03
KDDI CORP	JPY	3,300	93,309.19	0.25
KEISEI ELECTRIC RAILWAY CO LTD	JPY	700	26,491.29	0.07
KEYENCE CORP	JPY	100	43,112.21	0.12
KINTETSU HOLDINGS REG SHS	JPY	600	19,001.14	0.05
KOITO MANUFACTURING	JPY	4,900	80,717.05	0.22
KOMATSU LTD	JPY	2,000	49,320.12	0.13
KUBOTA CORP	JPY	2,200	29,341.72	0.08
KYOWA KIRIN CO LTD	JPY	10,100	170,964.54	0.46
LIXIL CORPORATION	JPY	3,300	38,246.28	0.10
MARUBENI CORP	JPY	3,800	58,914.73	0.16
MATSUKIYOCOCO --- REG SHS	JPY	400	20,528.66	0.06
mitsui fudosan co ltd	JPY	2,000	36,351.51	0.10
MIZUHO FINANCIAL GROUP INC	JPY	5,400	75,451.77	0.21
MONOTARO CO LTD	JPY	1,100	12,741.77	0.03
MURATA MANUFACTURING CO LTD	JPY	300	15,699.58	0.04
NEC CORP	JPY	400	17,702.38	0.05
NEXON CO LTD	JPY	400	6,981.83	0.02
NIDEC CORP	JPY	500	24,923.75	0.07
NIHON M&A H --- REG SHS	JPY	900	6,281.93	0.02
NIPPON BUILDING FD	JPY	2	7,192.78	0.02
NIPPON PAINT HOLDINGS CO LTD	JPY	1,400	10,523.57	0.03
NIPPON TELEGRAPH AND TELEPHONE CORP	JPY	45,000	48,751.43	0.13
NIPPON YUSEN KK	JPY	1,000	20,269.41	0.06
NISSAN CHEMICAL CORP	JPY	100	3,919.81	0.01
NITTO DENKO CORP	JPY	800	54,034.82	0.15
NOMURA REAL ESTATE HOLDINGS INC	JPY	400	8,677.09	0.02
NOMURA RESEARCH INSTITUTE	JPY	1,000	25,168.38	0.07
NPN EXPRESS H --- SHS	JPY	200	10,298.64	0.03
OMRON CORP	JPY	700	38,998.60	0.11
ONO PHARMACEUTICAL CO LTD	JPY	1,600	26,493.84	0.07
ORIENTAL LAND CO LTD	JPY	1,700	60,501.33	0.16
ORIX CORP	JPY	1,500	24,899.92	0.07
OSAKA GAS CY	JPY	300	4,207.97	0.01
OSAKA SECURITIES EXCHANGE	JPY	700	11,155.17	0.03
PANASONIC HOLDINGS - REG SHS	JPY	1,100	12,256.00	0.03
PROLOGIS REIT	JPY	9	16,544.03	0.04
RECRUIT HOLDINGS CO LTD	JPY	1,900	55,087.69	0.15
RENASAS ELECTRONICS	JPY	500	8,582.73	0.02
RESONA HOLDINGS INC	JPY	6,400	28,071.67	0.08
RICOH CO LTD	JPY	800	6,214.26	0.02
SCSK CORP	JPY	1,800	25,842.55	0.07
SECOM CO LTD	JPY	400	24,752.83	0.07
SEIKO EPSON CORP	JPY	2,800	39,834.79	0.11
SG HOLDINGS CO LTD	JPY	1,100	14,310.90	0.04
SHIMIZU CORP	JPY	5,400	31,234.08	0.08
SHIN-ETSU CHEM. CO LTD	JPY	400	12,118.44	0.03
SHISEIDO	JPY	400	16,502.73	0.04
SOFTBANK GROUP	JPY	1,900	81,768.33	0.22
SOMPO HOLDINGS INC	JPY	1,100	45,144.87	0.12
SONY CORP	JPY	2,400	197,712.54	0.54
SUMITOMO CHEMICAL CO LTD	JPY	7,400	20,524.21	0.06

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SUMITOMO METAL MINING CO LTD	JPY	600	17,655.36	0.05
SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	2,200	86,096.07	0.23
SUMITOMO MITSUI TRUST - SHS	JPY	400	12,995.30	0.04
SYSMEX	JPY	200	12,456.47	0.03
T&D HOLDING	JPY	2,300	30,770.43	0.08
TAISEI	JPY	200	6,380.73	0.02
TDK CORP	JPY	1,000	35,372.98	0.10
TIS SHS	JPY	400	9,126.95	0.02
TOHO CO	JPY	100	3,476.30	0.01
TOKIO MARINE HOLDINGS INC	JPY	1,700	35,808.23	0.10
TOKYO ELECTRON LTD	JPY	500	65,319.61	0.18
TOKYO GAS CO LTD	JPY	600	11,982.46	0.03
TOYOTA MOTOR CORP	JPY	2,200	32,270.30	0.09
USS	JPY	4,900	74,038.63	0.20
WELCIA HOLDINGS REG SHS	JPY	2,000	38,067.10	0.10
WEST JAPAN RAILWAY COMPANY	JPY	900	34,254.67	0.09
YAMAHA CORP.	JPY	900	31,486.85	0.09
YAMAHA MOTOR CO LTD	JPY	2,600	68,097.60	0.19
YAMATAKE CORP	JPY	1,600	46,064.30	0.13
YASKAWA ELECTRIC CORP	JPY	1,100	46,011.56	0.13
Z HOLDINGS KK	JPY	7,300	16,067.61	0.04
ZOZO INC	JPY	600	11,326.73	0.03
<b>Jersey</b>			<b>52,436.20</b>	<b>0.14</b>
AMCOR --- REG SHS	USD	2,335	21,230.20	0.06
APTIV PLC	USD	141	13,064.69	0.04
EXPERIAN GROUP	GBP	141	4,880.55	0.01
WPP PLC	GBP	1,401	13,260.76	0.04
<b>Luxembourg</b>			<b>8,079.50</b>	<b>0.02</b>
EUROFINS SCIENTIFIC SE	EUR	143	8,079.50	0.02
<b>Malaysia</b>			<b>143,738.95</b>	<b>0.39</b>
CELCOMDIGI BHD	MYR	14,800	11,956.48	0.03
CIMB GROUP HOLDINGS BHD	MYR	25,754	25,615.04	0.07
HAP SENG CONSOLIDATED	MYR	4,400	2,707.05	0.01
MAXIS BHD	MYR	28,500	22,968.28	0.06
MR D.I.Y. GROUP - REG SHS	MYR	105,500	32,972.31	0.09
PETRONAS DAGANGAN	MYR	6,200	27,054.81	0.07
RHB BANK BERHAD	MYR	14,830	15,828.54	0.04
TELEKOM MALAYSIA	MYR	4,804	4,636.44	0.01
<b>Mexico</b>			<b>35,645.26</b>	<b>0.10</b>
ARCA CONTINENT	MXN	300	2,827.88	0.01
ASUR -B-	MXN	195	4,963.33	0.01
GRUPO FINANCIERO BANORTE -O-	MXN	1,700	12,942.94	0.04
INDUSTRIAL PENOLES SAB DE CV	MXN	300	3,858.95	0.01
ORBIA ADVANCE CORPORATION SAB DE CV	MXN	2,100	4,119.78	0.01
WAL MART	MXN	1,900	6,932.38	0.02
<b>Netherlands</b>			<b>511,185.72</b>	<b>1.39</b>
AIRBUS SE	EUR	228	29,790.48	0.08
AKZO NOBEL NV	EUR	855	62,757.00	0.17
ASML HOLDING NV	EUR	292	195,172.80	0.53
CNH INDUSTRIAL NV REG SHS	EUR	534	6,907.29	0.02
DSM KONINKLIJKE	EUR	368	41,970.40	0.11
ING GROUP NV	EUR	3,372	41,084.45	0.11
JUST EAT TAKEAWAY.COM N.V	EUR	782	11,102.84	0.03
KONINKLIJKE AHOLD DELHAIZE NV	EUR	1,169	36,221.47	0.10
KONINKLIJKE KPN NV	EUR	11,857	38,772.39	0.11



## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
NEPI ROCKCASTLE N.V	ZAR	581	3,078.64	0.01
NN GROUP NV	EUR	127	4,312.92	0.01
PROSUS NV	EUR	358	23,656.64	0.06
WOLTERS KLUWER NV	EUR	142	16,358.40	0.04
<b>Norway</b>			<b>43,106.68</b>	<b>0.12</b>
ADEVINTA ASA - REGISTERED SHS	NOK	913	5,759.02	0.02
DNB BK ASA	NOK	1,066	18,264.16	0.05
NORSK HYDRO ASA	NOK	2,940	16,043.88	0.04
TELENOR ASA	NOK	327	3,039.62	0.01
<b>Philippines</b>			<b>25,656.18</b>	<b>0.07</b>
ACEN CORPORATION	PHP	540	48.40	0.00
AYALA CORP	PHP	320	3,325.66	0.01
AYALA LAND INC	PHP	11,600	4,687.18	0.01
INTERNATIONAL CONTAINER TERMINAL SERVICE	PHP	910	3,083.85	0.01
SM PRIME HOLDINGS INC	PHP	3,000	1,638.72	0.00
UNIVERSAL ROBINA CORP	PHP	5,630	12,872.37	0.03
<b>Poland</b>			<b>18,241.87</b>	<b>0.05</b>
LPP	PLN	1	3,121.59	0.01
SANTANDER BANK POLSKA SPOLKA AKCYJNA	PLN	172	15,120.28	0.04
<b>Portugal</b>			<b>253,048.45</b>	<b>0.69</b>
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	EUR	13,168	58,808.29	0.16
GALP ENERGIA SA REG SHS -B-	EUR	14,828	157,473.36	0.43
JERONIMO MARTINS SGPS SA	EUR	1,459	36,766.80	0.10
<b>Qatar</b>			<b>2,416.06</b>	<b>0.01</b>
QATAR NATIONAL BANK	QAR	621	2,416.06	0.01
<b>Singapore</b>			<b>85,553.93</b>	<b>0.23</b>
BOC AVIATION SHS UNITARY 144A/REG SHS	HKD	1,700	12,641.30	0.03
CAPITALAND ASCE UNITS	SGD	2,000	3,690.64	0.01
CAPITALAND ASCOTT TRUST UNITS	SGD	34	24.91	0.00
CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	1,700	2,202.85	0.01
CAPITALAND INV --- REG SHS	SGD	600	1,347.35	0.00
CFD UNITED OVERSEAS BANK	SGD	600	11,397.56	0.03
CITY DEVELOPMENT	SGD	1,200	5,470.83	0.01
DBS GROUP HOLDINGS	SGD	1,300	27,790.37	0.08
KEPPEL CORPORATION LTD	SGD	1,700	7,738.81	0.02
OVERSEA-CHINESE BANKING CORPORATION LTD	SGD	1,241	10,338.86	0.03
SINGAPORE AIRLINES LTD	SGD	600	2,910.45	0.01
<b>South Africa</b>			<b>150,645.50</b>	<b>0.41</b>
ABSA GROUP LTD - REG SHS	ZAR	2,029	16,399.19	0.04
ANGLOGOLD ASHANTI LTD-REG.SHS	ZAR	255	4,947.43	0.01
ASPEN PHARMACARE HOLDINGS PLC	ZAR	233	2,060.19	0.01
BID CORPORATION LIMITED	ZAR	358	7,083.61	0.02
BIDVEST GROUP	ZAR	280	3,543.22	0.01
CLICKS GROUP	ZAR	1,425	18,238.53	0.05
GROWTHPOINT PROPERTIES LTD	ZAR	2,253	1,250.30	0.00
IMPALA PLATINUM HOLDINGS - REG SHS	ZAR	1,713	10,388.26	0.03
KUMBA IRON ORE	ZAR	218	4,801.12	0.01
MULTICHOICE GROUP - REG SHS	ZAR	2,010	9,180.82	0.02
NASPERS -N-	ZAR	94	15,223.75	0.04
SANLAM LTD	ZAR	2,198	6,196.59	0.02
SIBANYE STILLWATER LTD	ZAR	3,504	4,938.37	0.01
VODACOM GROUP	ZAR	7,403	41,892.86	0.11
WOOLWORTHS HOLDINGS	ZAR	1,302	4,501.26	0.01

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>South Korea</b>			<b>799,084.47</b>	<b>2.17</b>
AMOREPACIFIC CORP	KRW	119	8,095.35	0.02
CELLTRION	KRW	191	20,355.41	0.06
CELLTRION HEALTHCARE CO LTD	KRW	1	45.65	0.00
CFD SK HYNIX INC	KRW	698	56,046.28	0.15
CJ CHEILJEDANG - REG SHS	KRW	79	14,839.69	0.04
CJ CORP	KRW	95	4,522.55	0.01
COWAY CO LTD	KRW	625	19,145.99	0.05
DOOSAN BOBCAT	KRW	251	10,269.53	0.03
ECOPROBM --- REG SHS	KRW	23	3,991.78	0.01
HANWHA SOLUTIONS CORPORATIO	KRW	490	14,446.92	0.04
HD KOREA SHIPBUILDING & OFFSHORE ENGINEE	KRW	12	974.42	0.00
HYUNDAI ENGINEERING CONSTRUCTION	KRW	504	13,384.26	0.04
HYUNDAI GLOVIS CO LTD	KRW	68	9,370.32	0.03
HYUNDAI MOTOR CO LTD	KRW	56	8,060.22	0.02
HYUNDAI STEEL CO	KRW	441	10,374.12	0.03
KB FINANCIAL GROUP INC	KRW	644	21,433.75	0.06
KOREA ZINC CO LTD	KRW	18	6,116.26	0.02
LG CHEM	KRW	30	13,947.17	0.04
LG CHEMICAL LTD PREF./ISSUE 01	KRW	11	2,698.82	0.01
LG DISPLAY	KRW	415	4,558.72	0.01
LG ELECTRONICS INC	KRW	473	41,771.17	0.11
LG ENERGY SOLUTION - REG SHS	KRW	17	6,552.59	0.02
LG H&H	KRW	4	1,279.71	0.00
LOTTE CHEMICAL CORPORATION	KRW	35	3,771.52	0.01
NAVER	KRW	713	90,845.75	0.25
NCSoft	KRW	20	4,112.36	0.01
NH INVESTMENT SECURITIES CO.LTD.	KRW	8,006	53,291.49	0.14
POSCO FUTURE M CO. LTD.	KRW	18	4,428.80	0.01
SAMSUNG C&T	KRW	154	11,345.79	0.03
SAMSUNG ELECTRO MECHANICS	KRW	136	13,697.64	0.04
SAMSUNG ELECTRONICS CO LTD	KRW	4,521	227,515.30	0.62
SAMSUNG FIRE AND MARINE INSURANCE	KRW	139	22,283.40	0.06
SAMSUNG LIFE INSURANCE CO LTD	KRW	153	7,177.04	0.02
SAMSUNG SDI CO LTD	KRW	75	34,972.47	0.10
SK BIOPHARMACEUTICALS CO LTD	KRW	99	5,582.42	0.02
SK BIOSCIENCE CO	KRW	107	5,929.11	0.02
SK INNOVATION	KRW	153	16,902.84	0.05
S-OIL CORP	KRW	53	2,464.00	0.01
YUHAN CORP	KRW	59	2,483.86	0.01
<b>Spain</b>			<b>263,345.80</b>	<b>0.72</b>
ACCIONA SA	EUR	91	14,191.45	0.04
AMADEUS IT GROUP SA -A-	EUR	1,059	73,367.52	0.20
BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1,858	12,927.96	0.04
BANCO SANTANDER SA REG SHS	EUR	14,584	48,732.44	0.13
CELLNEX TELECOM SA	EUR	155	5,669.90	0.02
CORPORACION ACCIONA ENERGIAS RENOVABLES	EUR	1,724	53,340.56	0.14
EDP RENOVAVEIS SA	EUR	329	5,977.93	0.02
REDEIA CORPORACION SA	EUR	3,219	49,138.04	0.13
<b>Sweden</b>			<b>344,521.88</b>	<b>0.94</b>
ASSA ABLOY -B- NEW I	SEK	961	20,687.83	0.06
ATLAS COPCO AB -B-	SEK	803	9,071.33	0.02
BIOVITRUM AB	SEK	1,106	19,410.57	0.05
BOLIDEN --- REGISTERED SHS	SEK	2,562	66,936.11	0.18
EQT AB	SEK	181	3,119.92	0.01
HENNES AND MAURITZ AB	SEK	3,127	49,232.89	0.13

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
HUSQVARNA -B-	SEK	865	7,107.38	0.02
INVESTOR --- REG SHS -B-	SEK	555	9,979.90	0.03
KINNEVIK AB	SEK	342	4,265.78	0.01
NIBE INDUSTRIER	SEK	1,619	13,960.32	0.04
SANDVIK AB	SEK	1,295	22,552.23	0.06
SVENSKA CELLULOSA SCA AB-SHS-B-	SEK	3,378	38,889.52	0.11
SVENSKA HANDELSBANKEN AB-A-	SEK	2,444	18,542.76	0.05
TELE2 AB	SEK	2,201	16,624.60	0.05
VOLVO -A- FREE	SEK	2,302	44,140.74	0.12
<b>Switzerland</b>			<b>531,357.05</b>	<b>1.44</b>
ABB LTD PREFERENTIAL SHARE	CHF	536	18,914.74	0.05
ACCELLERON INDUSTRIES AG	CHF	1	21.81	0.00
BC VAUDOISE - REGISTERED SHS	CHF	55	5,306.87	0.01
GEBERIT AG	CHF	38	17,887.39	0.05
JULIUS BAER GROUP NAMEN AKT	CHF	294	16,794.84	0.05
KUEHNE + NAGEL INTERNATIONAL AG	CHF	112	29,891.89	0.08
LOGITECH NAMEN AKT	CHF	159	8,552.27	0.02
NOVARTIS AG PREFERENTIAL SHARE	CHF	1,125	102,652.79	0.28
PARTNERS GROUP HOLDING REG SHS	CHF	19	16,171.79	0.04
ROCHE HOLDING LTD	CHF	344	96,212.94	0.26
SGS LTD	CHF	275	23,716.22	0.06
SIG GROUP --- REG SHS	CHF	1,097	27,604.69	0.08
SONOVA HOLDING REG SHS	CHF	78	18,701.47	0.05
SWISSCOM SHS NOM	CHF	22	12,567.57	0.03
SWISS LIFE HOLDING N-NAMEN REG SHS	CHF	10	5,268.22	0.01
SWISS RE REG SHS	CHF	482	44,272.15	0.12
UBS GROUP NAMEN-AKT	CHF	2,481	45,439.28	0.12
VAT GROUP SA	CHF	25	9,380.12	0.03
ZURICH INSURANCE GROUP REG SHS	CHF	74	32,000.00	0.09
<b>Thailand</b>			<b>156,640.25</b>	<b>0.43</b>
ADVANCED INFO SERVICE -F-	THB	6,400	35,338.31	0.10
AIRPORT OF THAILAND PUB CO -F-	THB	1,100	2,043.51	0.01
BANGKOK DUSIT MEDICAL SERVICES PUBLIC CO	THB	29,400	21,050.50	0.06
BTS GROUP	THB	36,400	6,996.97	0.02
CP SEVEN ELEVEN ALL FOREIGN REG SHS	THB	14,000	22,576.68	0.06
DELTA ELECTRONICS (THAILAND) PUBLIC CO	THB	1,500	3,560.67	0.01
ENERGY ABSOLUTE PUBLIC COMPANY	THB	5,400	7,941.83	0.02
INDORAMA VENTURES - FOREIGN REG SHS	THB	11,400	10,074.36	0.03
INTOUCH HOLDINGS -F-	THB	3,100	5,918.96	0.02
KASIKORNBANK -F-	THB	800	2,683.40	0.01
KRUNGTHAI CARD PUBLIC COMPANY LTD	THB	3,600	4,597.90	0.01
LAND AND HOUSE -F-REG SHS	THB	75,100	16,373.77	0.04
PTT EXPLORATION AND PRODUCTION PUBLIC CO	THB	2,800	10,836.81	0.03
SIAM CEMENT FOREIGN REG SHS	THB	800	6,646.58	0.02
<b>Turkey</b>			<b>6,939.20</b>	<b>0.02</b>
TURK SISE CAM	TRY	1,830	2,867.61	0.01
YAPI VE KREDI BANKASI AS	TRY	8,900	4,071.59	0.01
<b>United Kingdom</b>			<b>979,010.41</b>	<b>2.66</b>
3I GROUP PLC	GBP	871	19,283.23	0.05
ABRDN PLC	GBP	91	227.26	0.00
ANTOFAGASTA PLC	GBP	1,341	22,447.13	0.06
ASSTEAD GROUP	GBP	224	13,985.89	0.04
ASTRAZENECA PLC	GBP	1,010	131,506.58	0.36
BARCLAYS PLC	GBP	14,156	24,822.83	0.07
BT GROUP PLC	GBP	7,040	9,977.31	0.03
BURBERRY GROUP PLC	GBP	1,488	35,986.51	0.10

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CFD BRITISH LAND CO PLC REIT	GBP	497	1,731.25	0.00
CRODA INTL - REG SHS	GBP	247	15,713.89	0.04
DIAGEO PLC	GBP	4,622	178,383.12	0.48
GSK --- REG SHS	GBP	835	13,488.50	0.04
HSBC HOLDINGS PLC	GBP	8,708	62,442.90	0.17
INFORMA PLC	GBP	1,280	10,644.05	0.03
INTERTEK GROUP PLC	GBP	292	14,360.60	0.04
JOHNSON MATTHEY	GBP	1,235	24,651.35	0.07
J SAINSBURY PLC	GBP	20,372	62,842.88	0.17
KINGFISHER PLC	GBP	39,277	104,547.51	0.28
LEGAL & GENERAL GROUP PLC	GBP	4,217	10,965.81	0.03
LLOYDS BANKING GROUP PLC	GBP	880	436.16	0.00
LSE GROUP	GBP	186	17,932.90	0.05
MONDI PLC	GBP	1	13.84	0.00
PHOENIX GROUP HOLDINGS PLC - REG SHS	GBP	1,738	10,634.03	0.03
PRUDENTIAL PLC	GBP	1,666	20,908.26	0.06
RECKITT BENCKISER GROUP PLC	GBP	215	14,545.11	0.04
RELX PLC	GBP	622	18,769.20	0.05
RENTOKIL INITIAL PLC	GBP	2,291	15,950.32	0.04
SAGE GROUP	GBP	2,082	22,095.09	0.06
SCHRODERS PLC	GBP	3,636	18,210.55	0.05
SEGRO (REIT)	GBP	1,013	8,346.29	0.02
SMITHS GROUP -SHS-	GBP	1,522	28,625.13	0.08
SPIRAX-SARCO ENGIN	GBP	61	7,249.03	0.02
STANDARD CHARTERED PLC	GBP	773	6,069.70	0.02
ST JAME'S PLACE CAPITAL	GBP	602	7,426.03	0.02
VODAFONE GROUP PLC	GBP	27,616	23,790.17	0.06
<b>United States of America</b>			<b>6,810,181.32</b>	<b>18.51</b>
3M CO	USD	304	27,707.18	0.08
ADOBE INC	USD	134	59,535.45	0.16
AGILENT TECHNOLOGIES	USD	170	18,430.91	0.05
ALASKA AIR GROUP INC	USD	591	28,370.82	0.08
ALEXANDRIA REAL ESTATE	USD	31	3,227.69	0.01
ALLSTATE CORP	USD	161	16,130.31	0.04
ALPHABET INC -A-	USD	1,471	160,900.12	0.44
AMAZON.COM INC	USD	1,902	223,415.35	0.61
AMERICAN WATER WORKS CO INC	USD	62	7,998.48	0.02
AMERICAN EXPRESS	USD	307	48,517.76	0.13
AMERICAN TOWER CORP	USD	140	24,780.46	0.07
AMGEN INC	USD	235	47,731.64	0.13
APPLE INC	USD	2,185	380,451.07	1.03
ASSURANT INC	USD	117	13,380.02	0.04
AUTODESK INC	USD	327	61,919.33	0.17
AUTOMATIC DATA PROCESSING INC	USD	210	41,747.35	0.11
AVALONBAY COMMUN	USD	123	21,241.60	0.06
AVERY DENNISON CORP	USD	168	25,919.38	0.07
BAKER HUGHES RG-A REG SHS-A-	USD	244	7,027.45	0.02
BANK OF AMERICA CORP	USD	1,637	43,088.05	0.12
BANK OF NY MELLON	USD	293	11,893.83	0.03
BEST BUY CO INC	USD	320	24,454.42	0.07
BIOGEN IDEC INC	USD	58	15,028.28	0.04
BOOKING HOLDINGS INC	USD	3	7,317.56	0.02
BOSTON PROPERTIES INC	USD	116	6,083.12	0.02
BRISTOL-MYERS SQUIBB CO	USD	1,092	64,185.15	0.17
BTH & BDY WRKS --- REG SHS	USD	144	5,004.33	0.01
CADENCE DESIGN SYSTEMS INC	USD	270	56,670.62	0.15
CAPITAL ONE FINANCIAL CORP	USD	80	8,027.55	0.02

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CARMAX INC	USD	43	3,330.69	0.01
CARRIER GLOBAL CORP	USD	271	12,317.39	0.03
CBRE GROUP	USD	163	12,020.85	0.03
CHEVRON CORP	USD	546	78,346.00	0.21
CHURCH AND DWIGHT CO	USD	697	63,353.16	0.17
CIGNA CORPORATION - REG SHS	USD	42	10,694.31	0.03
CITIGROUP INC	USD	1,337	56,839.54	0.15
COMERICA INC	USD	414	16,292.33	0.04
CONSOLIDATED EDISON INC	USD	147	12,092.38	0.03
CROWN CASTLE INC	USD	188	19,696.96	0.05
CSX CORP	USD	258	8,025.40	0.02
DANAHER CORP	USD	361	78,830.85	0.21
DAVITA	USD	119	10,801.09	0.03
DEERE AND CO	USD	69	25,451.14	0.07
DEXCOM INC	USD	70	8,225.01	0.02
DIGITAL REALTY TRUST INC	USD	41	4,212.77	0.01
DISCOVER FINANCIAL SERVICES - SHS	USD	103	11,152.78	0.03
DOMINION RESOURCES - REG SHS	USD	307	14,610.59	0.04
DOWDUPONT - REG SHS	USD	464	30,196.12	0.08
DTE ENERGY COMPANY	USD	86	8,628.83	0.02
DXC TECHNOLOGY	USD	508	12,237.54	0.03
EBAY INC	USD	166	6,799.47	0.02
ECOLAB INC	USD	262	44,245.36	0.12
EDISON INTERNATIONAL	USD	180	11,335.45	0.03
EDWARDS LIFESCIENCES CORP	USD	441	37,269.43	0.10
ELEVANCE HEALTH	USD	76	30,718.28	0.08
EOG RESOURCES INC	USD	368	38,190.75	0.10
EQUINIX INC	USD	24	17,126.99	0.05
ESTEE LAUDER COMPANIES INC -A-	USD	375	66,307.34	0.18
EVERSOURCE ENERGY	USD	273	17,480.42	0.05
EXELON CORP	USD	425	15,655.74	0.04
EXPEDITORS INTERNATIONAL OF WASHINGTON	USD	374	41,265.89	0.11
FEDERAL REALTY INVESTMENT TRUST	USD	53	4,689.86	0.01
FORD MOTOR	USD	340	4,668.23	0.01
FORTIVE CORPORATION	USD	303	20,464.36	0.06
GENERAL ELECTRI	USD	167	16,524.39	0.04
GENERAL MILLS INC	USD	1,358	95,160.40	0.26
GENUINE PARTS CO	USD	64	9,760.61	0.03
GILEAD SCIENCES INC	USD	764	53,333.00	0.14
GOLDMAN SACHS GROUP INC	USD	381	113,052.57	0.31
HASBRO INC	USD	364	21,338.22	0.06
HCA INC	USD	23	6,346.26	0.02
HEALTHPEAK PROPERTIES INC	USD	245	4,495.66	0.01
HENRY SCHEIN INC	USD	129	9,584.52	0.03
HESS CORP	USD	320	39,339.85	0.11
HILTON WORLDWIDE HLDGS INC REG SHS	USD	249	32,911.86	0.09
HOLOGIC INC	USD	263	19,340.05	0.05
HOME DEPOT INC	USD	252	71,240.89	0.19
HOST HOTELS & RESORTS - SHS	USD	88	1,348.87	0.00
HP ENTERPRISE CO	USD	7,176	109,730.82	0.30
IBM CORP	USD	638	78,551.02	0.21
IDEXX LABS CORP	USD	39	17,711.45	0.05
ILLUMINA INC	USD	51	8,688.06	0.02
INTERPUBLIC GROUP OF COMPANIES INC	USD	6,067	212,234.95	0.58
INTUIT	USD	146	61,119.27	0.17
IRON MOUNTAIN INC REIT	USD	113	5,828.24	0.02
J.B. HUNT TRANSPORT SERVICES INC	USD	110	18,433.85	0.05
JPMORGAN CHASE CO	USD	302	39,781.29	0.11

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
KELLOGG CO	USD	1,506	92,419.45	0.25
KEURIG DR PEPPR --- REG SHS	USD	1,883	53,194.73	0.14
LABORATORY CORP OF AMERICA HOLDINGS	USD	94	20,760.55	0.06
LAM RESEARCH CORP	USD	67	39,403.15	0.11
LKQ CORP	USD	600	31,800.52	0.09
LOWE'S CO INC	USD	96	19,645.24	0.05
MCDONALD'S CORP	USD	172	46,515.90	0.13
MCKESSON CORP	USD	24	9,276.87	0.03
MERCK & CO INC	USD	951	99,165.67	0.27
MICROSOFT CORP	USD	1,529	470,488.54	1.28
MODERNA INC	USD	35	3,925.10	0.01
MOLINA HEALTHCARE	USD	68	18,408.74	0.05
MOODY S CORP	USD	183	57,890.76	0.16
MOSAIC	USD	519	16,577.88	0.05
NASDAQ INC	USD	983	45,003.95	0.12
NETFLIX INC	USD	79	31,070.36	0.08
NEWMONT CORPORATION	USD	456	17,568.26	0.05
NEXTERA ENERGY	USD	479	32,030.11	0.09
NIKE INC	USD	328	34,151.04	0.09
NISOURCE	USD	341	8,508.95	0.02
NORFOLK SOUTHERN	USD	50	10,377.00	0.03
NORTHERN TRUST CORP	USD	681	45,875.33	0.12
NVIDIA CORP	USD	304	113,972.43	0.31
OCCIDENTAL PETROLEUM CORP	USD	546	29,344.65	0.08
ONEOK INC (NEW)	USD	1,157	65,338.60	0.18
ORACLE CORP	USD	259	28,015.81	0.08
PARAMOUNT GLOBAL	USD	1,515	22,248.11	0.06
PFIZER INC	USD	1,874	62,165.48	0.17
PNC FINANCIAL SERVICES GROUP INC	USD	541	62,444.67	0.17
PPG INDUSTRIES INC	USD	162	21,628.27	0.06
PROGRESSIVE CORP	USD	103	12,493.19	0.03
PROLOGIS	USD	240	26,780.55	0.07
PRUDENTIAL FINANCIAL INC	USD	1,911	154,164.71	0.42
PUBLIC SERVICE ENTERPRISE GROUP INC	USD	192	10,904.42	0.03
PUBLIC STORAGE INC	USD	31	8,216.27	0.02
QUALCOMM INC	USD	180	19,516.74	0.05
QUANTA SERVICES - REG SHS	USD	83	14,852.87	0.04
QUEST DIAGNOSTICS	USD	201	26,054.22	0.07
REALTY INCOME CORP	USD	27	1,493.26	0.00
REGENCY CENTERS	USD	58	3,285.52	0.01
REGENERON PHARMACEUTICALS INC	USD	42	27,325.75	0.07
REGIONS FINANCIAL CORP	USD	479	7,782.07	0.02
RESMED	USD	65	12,908.07	0.04
ROBERT HALF INTERNATIONAL INC	USD	132	8,979.42	0.02
SALESFORCE INC	USD	325	62,809.16	0.17
SEAGATE TECHNOLOGY HOLDINGS	USD	303	17,236.37	0.05
SEMPRA ENERGY	USD	58	7,717.89	0.02
SERVICENOW INC	USD	71	35,738.33	0.10
SIMON PROPERTY GROUP - REG SHS	USD	43	4,532.01	0.01
SOUTHERN CO	USD	113	7,175.30	0.02
STARBUCKS CORP	USD	369	33,441.63	0.09
STEEL DYNAMICS	USD	192	19,244.96	0.05
TESLA MOTORS INC	USD	472	111,622.35	0.30
TEXAS INSTRUMENTS INC	USD	1,223	198,571.13	0.54
THE HARTFORD FINANCIAL SERVICES GROUP	USD	591	38,716.10	0.11
TRACTOR SUPPLY CO	USD	147	29,352.75	0.08
TRAVELERS COS INC/THE	USD	699	109,769.03	0.30
T ROWE PRICE GROUP INC	USD	70	7,147.54	0.02

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TRUIST FINANCIAL CORP	USD	676	19,022.49	0.05
ULTA BEAUTY RG REG SHS	USD	23	9,828.20	0.03
UNION PACIFIC CORP	USD	148	27,816.69	0.08
UNITEDHEALTH GROUP INC	USD	499	218,343.72	0.59
UNITED PARCEL SERVICE INC	USD	189	30,558.34	0.08
UNITED RENTALS INC	USD	29	11,602.40	0.03
VALERO ENERGY CORP	USD	434	46,479.07	0.13
VERIZON COMMUNICATIONS INC	USD	1,524	51,772.75	0.14
VF REG SHS	USD	621	10,950.27	0.03
WALMART INC	USD	573	81,188.81	0.22
WALT DISNEY CO	USD	1,149	93,863.76	0.26
WATERS	USD	157	37,770.26	0.10
WELLTOWER OP --- REG SHS	USD	188	13,880.08	0.04
WEST PHARMACEUTICAL SERVICES INC	USD	44	15,248.97	0.04
WEYERHAEUSER CO	USD	282	8,632.10	0.02
WW GRAINGER INC	USD	33	23,709.33	0.06
XYLEM INC	USD	85	8,691.65	0.02
YUM CHINA HOLDINGS INC	USD	990	51,270.70	0.14
ZAI LAB AMERICAN DEPOSITARY RECEIPT REPR	USD	134	3,255.09	0.01
ZIMMER BIOMET HOLDINGS REG SHS	USD	265	35,326.03	0.10
ZOETIS INC -A-	USD	154	24,308.20	0.07
<b>Bonds</b>			<b>12,229,009.88</b>	<b>33.24</b>
<b>France</b>			<b>1,574,785.80</b>	<b>4.28</b>
FRANCE 0 18-24 25/03U	EUR	210,000	204,745.80	0.56
FRANCE 2.50 13-30 25/05A	EUR	1,398,000	1,370,040.00	3.72
<b>Germany</b>			<b>1,659,318.32</b>	<b>4.51</b>
GERMANY 1.00 15-25 15/08A	EUR	127,000	121,596.78	0.33
GERMANY 2.00 13-23 15/08A	EUR	97,000	96,857.89	0.26
GERMANY 5.50 00-31 04/01A	EUR	1,193,000	1,440,863.65	3.92
<b>Italy</b>			<b>183,572.29</b>	<b>0.50</b>
ITALY 3.50 14-30 01/03S	EUR	20,000	19,674.20	0.05
ITALY 4.4 22-33 01/05S	EUR	135,000	139,448.93	0.38
ITALY 5.00 09-25 01/03S	EUR	24,000	24,449.16	0.07
<b>Japan</b>			<b>962,659.22</b>	<b>2.62</b>
JAPAN 0.60 14-24 20/03S	JPY	43,050,000	274,990.15	0.75
JAPAN 1.50 14-34 20/06S	JPY	50,000	351.64	0.00
JAPAN 1.7 13-33 20/06S	JPY	55,900,000	399,302.46	1.09
JAPAN 2.2 10-30 20/03S	JPY	39,900,000	288,014.97	0.78
<b>Jersey</b>			<b>364,517.58</b>	<b>0.99</b>
ETFS CO SEC (BRENT CRUDE) ETC (EUR)	EUR	9,355	364,517.58	0.99
<b>Mexico</b>			<b>1,135,862.38</b>	<b>3.09</b>
MEXICO 7.75 13-34 23/11S	MXN	75,000	374,936.69	1.02
MEXICO 8.00 03-23 07/12S	MXN	144,000	760,925.69	2.07
<b>Spain</b>			<b>1,259,982.65</b>	<b>3.42</b>
SPAIN 1.95 15-30 30/07A	EUR	1,271,000	1,167,782.09	3.17
SPAIN 4.40 13-23 31/10A	EUR	92,000	92,200.56	0.25
<b>United Kingdom</b>			<b>224,883.69</b>	<b>0.61</b>
UNITED KINGDOM 4.125 22-27 29/01S	GBP	46,000	51,522.72	0.14
UNITED KINGDOM 4.25 00-32 07/06S	GBP	67,000	77,314.56	0.21
UNITED KINGDOM 4.75 07-30 07/12S	GBP	81,000	96,046.41	0.26
<b>United States of America</b>			<b>4,863,427.95</b>	<b>13.22</b>
UNITED STATES 2.00 15-25 15/02S	USD	172,000	150,362.77	0.41
UNITED STATES 2.500 19-24 31/01S	USD	1,766,000	1,594,841.96	4.34

## LUX IM – ESG Morgan Stanley Diversified Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNITED STATES 4.50 06-36 15/02S	USD	2,041,000	2,015,478.13	5.48
UNITED STATES 6.25 99-30 15/05S	USD	1,059,000	1,102,745.09	3.00
<b>Rights</b>			<b>10.02</b>	<b>0.00</b>
<b>Brazil</b>			<b>10.02</b>	<b>0.00</b>
EQUATORIAL ENERGIA SA 01.06.23 RIGHT	BRL	15	10.02	0.00
<b>Money market instruments</b>			<b>2,237,324.63</b>	<b>6.08</b>
<b>Treasury market</b>			<b>2,237,324.63</b>	<b>6.08</b>
<b>Germany</b>			<b>2,237,324.63</b>	<b>6.08</b>
GERMANY ZCP 20-09-23	EUR	2,270,878	2,237,324.63	6.08
<b>Undertakings for Collective Investment</b>			<b>1,561,350.93</b>	<b>4.24</b>
<b>Shares/Units in investment funds</b>			<b>1,561,350.93</b>	<b>4.24</b>
<b>Equity funds</b>			<b>381,939.84</b>	<b>1.04</b>
ISHARES STOXX EUROPE 600 OIL & GAS UCITS DE - D- EUR CAP	EUR	11,532	381,939.84	1.04
<b>Other funds</b>			<b>1,179,411.09</b>	<b>3.21</b>
ISHARES JP MORGAN USD EM CORP BD UCITS ETF USD CAP	USD	82,066	415,813.12	1.13
MULTI UNITS LUX LYXOR EURO STOXX BANKS UCITS ETF EUR CAP	EUR	6,694	763,597.97	2.08
<b>Total securities portfolio</b>			<b>35,248,108.71</b>	<b>95.81</b>



## **LUX IM – Invesco Global Income Opportunities**

# LUX IM – Invesco Global Income Opportunities

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>148,966,529.45</b>
Securities portfolio at market value	137,851,306.88
<i>Cost price</i>	<i>144,702,844.72</i>
Cash at banks and liquidities	7,600,096.69
Amount due from broker/counterparty	960,438.61
Receivable for investments sold	393,897.20
Receivable on subscriptions	396,184.86
Dividends receivable on securities portfolio	64,397.59
Interests receivable, net	1,700,207.62
<b>Liabilities</b>	<b>3,372,417.44</b>
Payable on investments purchased	2,209,245.19
Payable on redemptions	283,754.42
Net unrealised depreciation on forward foreign exchange contracts	126,033.94
Net unrealised depreciation on financial futures	100,729.25
Management fees payable	496,839.93
Depositary fees payable	7,629.06
Administration fees payable	126,406.68
Interests payable, net	19.65
Other liabilities	21,759.32
<b>Net asset value</b>	<b>145,594,112.01</b>

## LUX IM – Invesco Global Income Opportunities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>145,594,112.01</b>	<b>174,981,011.47</b>	<b>189,941,001.81</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		437,744.120	429,941.931	399,240.476
Net asset value per share	EUR	105.70	102.32	114.91
<b>DI - EUR - Distribution</b>				
Number of shares		340,636.200	346,170.429	347,452.473
Net asset value per share	EUR	101.50	98.26	112.07
Dividend per share		-	1.68	1.07
<b>E - EUR - Capitalisation</b>				
Number of shares		340,311.463	345,465.719	835,753.909
Net asset value per share	EUR	110.52	106.46	118.38
<b>E2 - EUR - Capitalisation</b>				
Number of shares		234,237.448	574,354.123	-
Net asset value per share	EUR	102.35	98.51	-
<b>F - EUR - Capitalisation</b>				
Number of shares		936.100	987.304	977.472
Net asset value per share	EUR	112.51	108.21	119.96
<b>F - EUR - Distribution</b>				
Number of shares		1,073.924	991.691	803.148
Net asset value per share	EUR	108.65	104.49	117.65
Dividend per share		-	1.77	1.11
<b>H - EUR - Capitalisation</b>				
Number of shares		26,730.867	32,113.350	50,611.516
Net asset value per share	EUR	110.15	106.13	118.08

## LUX IM – Invesco Global Income Opportunities

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	429,941.931	45,476.455	37,674.266	437,744.120
DI - EUR - Distribution	346,170.429	18,802.560	24,336.789	340,636.200
E - EUR - Capitalisation	345,465.719	23,084.921	28,239.177	340,311.463
E2 - EUR - Capitalisation	574,354.123	24,657.543	364,774.218	234,237.448
F - EUR - Capitalisation	987.304	176.023	227.227	936.100
F - EUR - Distribution	991.691	82.233	0.000	1,073.924
H - EUR - Capitalisation	32,113.350	1,380.708	6,763.191	26,730.867

# LUX IM – Invesco Global Income Opportunities

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>135,340,424.20</b>	<b>92.96</b>
<b>Shares</b>			<b>28,086,626.17</b>	<b>19.29</b>
<b>Canada</b>			<b>310,932.52</b>	<b>0.21</b>
CDN PACIFIC RAILWAY	CAD	4,268	310,932.52	0.21
<b>Denmark</b>			<b>731,812.06</b>	<b>0.50</b>
ROYAL UNIBREW A/S	DKK	8,902	731,812.06	0.50
<b>Finland</b>			<b>457,588.41</b>	<b>0.31</b>
KONE OYJ -B-	EUR	9,551	457,588.41	0.31
<b>France</b>			<b>3,151,864.80</b>	<b>2.16</b>
BNP PARIBAS SA	EUR	35,812	2,033,763.48	1.40
VERALLIA SASU	EUR	32,866	1,118,101.32	0.77
<b>Hong Kong</b>			<b>1,524,175.69</b>	<b>1.05</b>
AIA GROUP LTD	HKD	104,600	971,190.12	0.67
THE LINK REIT UNITS	HKD	108,300	552,985.57	0.38
<b>Ireland</b>			<b>20,388.26</b>	<b>0.01</b>
ACCENTURE - SHS CLASS A	USD	72	20,388.26	0.01
<b>Italy</b>			<b>3,066,252.72</b>	<b>2.11</b>
INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	46,105	553,260.00	0.38
RECORDATI SPA	EUR	10,646	461,184.72	0.32
UNICREDIT SPA REG SHS	EUR	97,150	2,051,808.00	1.41
<b>Japan</b>			<b>453,343.50</b>	<b>0.31</b>
ASAHI GROUP HOLDINGS LTD	JPY	12,800	453,343.50	0.31
<b>Jersey</b>			<b>309,741.84</b>	<b>0.21</b>
FERGUSON PLC	USD	2,160	309,741.84	0.21
<b>Netherlands</b>			<b>2,750,684.80</b>	<b>1.89</b>
BESI REG SHS	EUR	3,986	388,953.88	0.27
ING GROUP NV	EUR	138,130	1,682,975.92	1.16
UNIVERSAL MUSIC GROUP N.V.	EUR	33,110	678,755.00	0.47
<b>New Zealand</b>			<b>81,958.43</b>	<b>0.06</b>
MAINFREIGHT LTD	NZD	2,032	81,958.43	0.06
<b>Norway</b>			<b>633,349.60</b>	<b>0.44</b>
AKER BP SHS	NOK	29,912	633,349.60	0.44
<b>Russia</b>			<b>1,219.86</b>	<b>0.00</b>
SBERBANK ADR 4 SHS	USD	29,321	1,219.86	0.00
<b>South Korea</b>			<b>797,839.97</b>	<b>0.55</b>
SAMSUNG ELECTRONICS CO LTD PREFERENTIAL SHARE N/VTG	KRW	19,238	797,839.97	0.55
<b>Switzerland</b>			<b>885,585.08</b>	<b>0.61</b>
NOVARTIS AG PREFERENTIAL SHARE	CHF	2,990	272,828.32	0.19
ZURICH INSURANCE GROUP REG SHS	CHF	1,417	612,756.76	0.42
<b>Taiwan</b>			<b>361,392.66</b>	<b>0.25</b>
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	3,910	361,392.66	0.25
<b>United Kingdom</b>			<b>3,444,656.33</b>	<b>2.37</b>
3I GROUP PLC	GBP	55,534	1,229,476.88	0.84
HOWDEN JOINERY GROUP	GBP	34,676	256,769.96	0.18
NATWEST GROUP PLC	GBP	1	-	0.00
RECKITT BENCKISER GROUP PLC	GBP	10,821	732,058.61	0.50
RELX PLC	GBP	16,739	505,108.71	0.35

## LUX IM – Invesco Global Income Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
STANDARD CHARTERED PLC	GBP	91,853	721,242.17	0.50
<b>United States of America</b>			<b>9,103,839.64</b>	<b>6.25</b>
AMERICAN EXPRESS	USD	785	124,060.06	0.09
AMERICAN TOWER CORP	USD	5,754	1,018,476.76	0.70
BROADCOM INC - REG SHS	USD	1,448	1,147,083.03	0.79
CELANESE RG REG SHS	USD	4,695	492,072.74	0.34
COCA-COLA CO	USD	10,471	577,186.41	0.40
DANAHER CORP	USD	1,018	222,298.63	0.15
HERC HOLDINGS INC	USD	4,208	525,164.27	0.36
HOME DEPOT INC	USD	1,645	465,044.68	0.32
INTERCONTINENTAL EXCHANGE INC	USD	4,472	461,143.56	0.32
KKR & CO -REG SHS	USD	11,603	596,214.22	0.41
MICROSOFT CORP	USD	2,841	874,204.02	0.60
PROGRESSIVE CORP	USD	4,972	603,069.33	0.41
TEXAS INSTRUMENTS INC	USD	2,414	391,946.60	0.27
UNION PACIFIC CORP	USD	4,179	785,445.52	0.54
UNITEDHEALTH GROUP INC	USD	1,875	820,429.81	0.56
<b>Bonds</b>			<b>83,152,191.90</b>	<b>57.11</b>
<b>Angola</b>			<b>289,747.90</b>	<b>0.20</b>
ANGOLA 9.375 18-48 08/05S	USD	400,000	289,747.90	0.20
<b>Argentina</b>			<b>61,693.42</b>	<b>0.04</b>
ARGENTINA 0.125 20-30 09/07S	EUR	194,000	54,677.93	0.04
ARGENTINA 0.50 20-29 09/07S	EUR	6,613	1,811.33	0.00
ARGENTINA 1.00 20-29 09/07S	USD	17,610	5,204.16	0.00
<b>Austria</b>			<b>282,627.00</b>	<b>0.19</b>
BENTELER INTL 9.375 23-28 15/05S	EUR	279,000	282,627.00	0.19
<b>Azerbaijan</b>			<b>271,179.36</b>	<b>0.19</b>
SOUTHERN GAS CORRIDOR 6.875 16-26 24/03S	USD	290,000	271,179.36	0.19
<b>Belgium</b>			<b>100,389.50</b>	<b>0.07</b>
AZELIS GROUP 5.75 23-28 15/03S	EUR	100,000	100,389.50	0.07
<b>Benin</b>			<b>361,117.95</b>	<b>0.25</b>
BENIN 4.875 21-32 19/01A	EUR	150,000	114,258.00	0.08
BENIN 5.75 19-26 26/03A	EUR	100,000	97,950.00	0.07
BENIN 6.875 21-52 19/01A	EUR	210,000	148,909.95	0.10
<b>Brazil</b>			<b>1,692,790.32</b>	<b>1.16</b>
BRAZIL 10.00 18-29 05/01S	BRL	2,440	469,837.28	0.32
BRAZIL 10.00 20-31 01/01S	BRL	1,800	326,624.59	0.22
BRAZIL -DY- 10.00 14-25 01/01S	BRL	3,000	558,303.93	0.38
ITAU UNIBANCO 3.875 -31 15/04S	USD	400,000	338,024.52	0.23
<b>Cameroon</b>			<b>180,487.50</b>	<b>0.12</b>
CAMEROON 5.95 21-32 07/07A	EUR	250,000	180,487.50	0.12
<b>Canada</b>			<b>683,117.88</b>	<b>0.47</b>
CANADA 0.5 21-23 01/11S	CAD	1,000,000	683,117.88	0.47
<b>Cayman Islands</b>			<b>952,190.30</b>	<b>0.65</b>
GRAN TIERRA ENERGY 6.25 18-25 15/02S	USD	200,000	158,165.04	0.11
QNB FINANCE LTD 11.50 20-25 30/01A	TRY	1,070,000	27,674.42	0.02
SHARJAH SUKUK 2.942 20-27 10/06S	USD	400,000	336,248.34	0.23
UPCB FINANCE VII LTD 3.625 17-29 15/06S	EUR	500,000	430,102.50	0.30
<b>Chile</b>			<b>188,830.42</b>	<b>0.13</b>
VTR COMUNICACIONES S 4.375 21-29 18/03S	USD	400,000	188,830.42	0.13

## LUX IM – Invesco Global Income Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Colombia</b>			<b>609,701.74</b>	<b>0.42</b>
COLOMBIA 3.875 17-27 25/04S	USD	200,000	166,533.50	0.11
COLOMBIA 7.0 16-32 30/06A	COP	2,471,600,000	443,168.24	0.30
<b>Costa Rica</b>			<b>182,086.61</b>	<b>0.13</b>
COSTA RICA 7.158 15-45 12/03S	USD	200,000	182,086.61	0.13
<b>Dominican Republic</b>			<b>689,988.56</b>	<b>0.47</b>
DOMINICAN REPUBLIC 4.875 20-32 23/09S	USD	430,000	335,906.27	0.23
DOMINICAN REPUBLIC 5.875 20-60 30/01S	USD	500,000	354,082.29	0.24
<b>Egypt</b>			<b>294,330.07</b>	<b>0.20</b>
EGYPT 7.6250 20-32 29/05S	USD	270,000	144,860.45	0.10
EGYPT 8.7002 19-49 01/03S	USD	300,000	149,469.62	0.10
<b>France</b>			<b>4,992,087.91</b>	<b>3.43</b>
AFFLELOU SAS 4.25 21-26 19/05S	EUR	100,000	95,929.00	0.07
ELECT.DE FRANCE 5.125 10-50 22/09A	GBP	700,000	649,265.31	0.45
ELIOR GROUP SA 3.75 21-26 08/07S	EUR	340,000	281,916.10	0.19
FRANCE 0 18-24 25/03U	EUR	500,000	487,490.00	0.33
ILIAD HOLDING 5.625 21-28 15/10S	EUR	500,000	463,600.00	0.32
IM GROUP SAS 8.0 23-28 01/03S	EUR	600,000	533,271.00	0.37
LA FINAC ATALIAN SA 4.00 17-24 15/05S	EUR	500,000	373,260.00	0.26
LOXAM SAS 6.3750 23-28 15/05S	EUR	306,000	303,802.92	0.21
ORANGE SA 1.625 20-32 07/04A	EUR	1,000,000	855,235.00	0.59
PAPREC HOLDING SA 3.5 21-28 02/07S	EUR	176,000	156,544.08	0.11
SCHNEIDER ELECTRIC S 3.375 23-34 13/04A	EUR	500,000	489,870.00	0.34
SOCIETE GENERALE 4.25 22-30 06/12A	EUR	100,000	96,596.50	0.07
TEREOS FIN GROUP I 7.5 20-25 30/10S	EUR	200,000	205,308.00	0.14
<b>Georgia</b>			<b>158,330.38</b>	<b>0.11</b>
GEORGIAN RAILWAY JSC 4 21-28 17/06S	USD	200,000	158,330.38	0.11
<b>Germany</b>			<b>4,695,316.54</b>	<b>3.22</b>
BAYER AG 3.125 19-79 12/11A	EUR	700,000	608,317.50	0.42
BOSCH GMBH ROBERT 3.625 23-30 02/06A	EUR	1,000,000	990,535.00	0.68
CHEPLAPHARM ARZNEIMI 4.375 20-28 15/10S	EUR	100,000	91,764.00	0.06
COMMERZBANK AG 8.125 13-23 19/09S	USD	400,000	367,213.12	0.25
GERMANY 1.75 14-24 15/02A	EUR	2,000,000	1,980,430.00	1.36
GRUENENTHAL GMBH 4.125 21-28 05/05S	EUR	200,000	186,004.00	0.13
KION GROUP AG 1.625 20-25 24/09A	EUR	100,000	93,621.00	0.06
ROBERT BOSCH GM 4.3750 23-43 02/06A	EUR	200,000	204,477.00	0.14
TECHEM 674 MBH 6.00 18-26 30/07S	EUR	175,840	172,954.92	0.12
<b>Greece</b>			<b>4,164,818.73</b>	<b>2.86</b>
ALPHA SERVICES AND 11.875 23-XX 08/08S	EUR	200,000	199,465.00	0.14
GREECE 1.5 20-30 18/06A	EUR	2,153,000	1,877,039.23	1.29
GREECE 3.9 19-29 12/03A	EUR	2,050,000	2,088,314.50	1.43
<b>India</b>			<b>652,646.80</b>	<b>0.45</b>
EXPO IMPO BANK INDIA 5.5 23-33 18/01S	USD	488,000	452,161.34	0.31
INDIAN RAILWAY FIN 3.249 20-30 13/02S	USD	247,000	200,485.46	0.14
<b>Indonesia</b>			<b>1,258,662.68</b>	<b>0.86</b>
INDONESIA 7.50 17-38 15/05S	IDR	4,062,000,000	271,584.80	0.19
INDONESIA 8.375 18-39 15/04S	IDR	11,806,000,000	848,252.51	0.58
PERTAMINA PERSERO 4.15 20-60 25/02S	USD	200,000	138,825.37	0.10
<b>Ireland</b>			<b>2,124,684.78</b>	<b>1.46</b>
BANK OF IRELAND GROUP 2.375 19-29 14/10A	EUR	350,000	334,020.75	0.23
C&W SENIOR FINANCING 6.875 17-27 15/09S	USD	200,000	160,168.65	0.11
JAMES HARDIE INTL 3.625 18-26 01/10S	EUR	200,000	191,033.00	0.13

# LUX IM – Invesco Global Income Opportunities

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
PERMANENT TSB GROUP 3 21-31 19/05A	EUR	203,000	176,245.62	0.12
SMURFIT KAPPA 2.875 18-26 15/01S	EUR	100,000	96,559.00	0.07
VODAFONE INTERNATIONAL 3.75 22-34 02/12A	EUR	462,000	446,710.11	0.31
ZURICH FINANCE 3 21-51 19/01A	USD	1,000,000	719,947.65	0.49
<b>Italy</b>			<b>2,584,102.05</b>	<b>1.77</b>
BANCO BPM SPA 4.875 23-27 18/01A	EUR	181,000	179,644.31	0.12
BC POP EMILIA ROMAGNA 3.875 22-32 25/0A7	EUR	400,000	341,450.00	0.23
CASTOR SPA 6.00 22-29 15/02S	EUR	353,000	304,464.27	0.21
FIBER BIDCO 11.00 22-27 25/10S	EUR	149,000	159,749.61	0.11
INFRA WIRELESS ITA 1.875 20-26 08/07A	EUR	181,000	168,431.36	0.12
ITALY 2.10 19-26 15/07S	EUR	1,500,000	1,430,362.50	0.98
<b>Ivory coast</b>			<b>341,349.60</b>	<b>0.23</b>
IVORY COAST 6.625 18-48 22/03A	EUR	480,000	341,349.60	0.23
<b>Jersey</b>			<b>155,728.35</b>	<b>0.11</b>
AA BOND 8.45 23-28 31/01S	GBP	138,000	155,728.35	0.11
<b>Jordan</b>			<b>183,657.99</b>	<b>0.13</b>
JORDANIA 7.5000 23-29 13/01S	USD	200,000	183,657.99	0.13
<b>Kazakhstan</b>			<b>138,066.32</b>	<b>0.09</b>
DEVELOPMT BK OF KAZA 10.75 20-25 12/02S	KZT	76,000,000	138,066.32	0.09
<b>Luxembourg</b>			<b>1,514,983.62</b>	<b>1.04</b>
B&M EUROPEAN VA 4.0000 21-28 15/11S	GBP	434,000	432,144.21	0.30
HSE FINANCE S.A R.L. 5.625 21-26 06/05S	EUR	109,000	63,537.73	0.04
MHP LUX SA 6.95 18-26 03/04S	USD	400,000	209,395.23	0.14
MILLICOM INTL CELL 4.50 20-31 27/04S	USD	200,000	143,162.97	0.10
MONITCHEM HOLDCO 3 S.A 8.75 23-28 01/05A	EUR	112,000	110,693.52	0.08
PUMA INTL FINANCING 5.00 18-26 24/01S	USD	200,000	167,020.25	0.11
TELECOM ITALIA CAP 6.375 04-33 15/11S	USD	500,000	389,029.71	0.27
<b>Malaysia</b>			<b>376,029.76</b>	<b>0.26</b>
MALAYSIA WAKALA SUKUK 2.07 21-31 28/04S	USD	250,000	198,855.45	0.14
MALAYSIA WAKALA SUKUK 3.075 21-51 28/04S	USD	250,000	177,174.31	0.12
<b>Mauritius</b>			<b>189,949.95</b>	<b>0.13</b>
MAURITIUS COMMERCIAL 7.95 23-28 26/04S	USD	200,000	189,949.95	0.13
<b>Mexico</b>			<b>1,914,841.87</b>	<b>1.32</b>
ALSEA SAB DE CV 7.75 21-26 14/12S	USD	200,000	182,493.45	0.13
MEXICO 3.75 21-71 19/04S	USD	400,000	243,394.41	0.17
MEXICO 7.50 06-27 03/06S	MXN	71,700	365,722.33	0.25
MEXICO 8.00 17-47 07/11S	MXN	146,000	714,522.62	0.49
PETROLEOS MEXICANOS 6.75 16-47 21/09S9S	USD	207,000	118,813.26	0.08
PETROLEOS MEXICANOS 6.95 20-60 28/07S	USD	316,000	180,495.97	0.12
TOTAL PLAY TELECOMUN 6.375 21-28 20/09S	USD	200,000	109,399.83	0.08
<b>Netherlands</b>			<b>6,700,180.76</b>	<b>4.60</b>
ENEL FINANCE INTL NV 2.875 22-29 11/04A	GBP	595,000	574,511.64	0.39
ENEL FIN INTL 7.5000 22-32 14/10S	USD	451,000	457,181.92	0.31
ENERGIZER GAMMA ACQU 3.5 21-29 23/06S	EUR	200,000	161,808.00	0.11
GSK CAPITAL BV 3.125 22-32 28/11A	EUR	800,000	769,616.00	0.53
HALEON NETHERLANDS 2.1250 22-34 29/03A	EUR	230,000	192,301.85	0.13
HEIMSTADEN BOSTAD TSY 1.625 21-31 13/10A	EUR	1,000,000	583,890.00	0.40
IHS NETHERLANDS HOLDCO 8 19-27 18/09S	USD	200,000	168,013.04	0.12
METINVEST BV 7.65 20-27 01/10S	USD	200,000	117,592.87	0.08
METINVEST BV 8.5 18-26 23/04S	USD	300,000	185,979.72	0.13
OI EUROPEAN GROUP 6.25 23-28 15/05S	EUR	383,000	391,667.29	0.27
SHELL INTL FINANCE 3.125 19-49 07/11S	USD	692,000	457,879.21	0.31
SIGMA HOLDCO B.V 5.75 18-26 15/05S	EUR	500,000	435,792.50	0.30



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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
STELLANTIS 0.75 21-29 18/01A	EUR	500,000	417,972.50	0.29
TOYOTA MOTOR FIN NET 4.625 22-26 08/06A	GBP	500,000	554,325.28	0.38
UNILEVER FINANCE NET 3.5 23-35 23/02A	EUR	213,000	211,352.45	0.15
VOLKSWAGEN INTL FIN 1.8750 19-24 03/12A	GBP	800,000	867,290.11	0.60
ZIGGO SECURED FINANCE 4.875 19-30 15/01S	USD	200,000	153,006.38	0.11
<b>Nigeria</b>			<b>352,163.94</b>	<b>0.24</b>
AFRICA FINANCE CORP 2.875 21-28 28/04S	USD	200,000	151,789.51	0.10
NIGERIA 7.875 17-32 16/02S	USD	260,000	200,374.43	0.14
<b>Norway</b>			<b>124,969.27</b>	<b>0.09</b>
DNO ASA 8.3750 19-24 29/05Q	USD	135,810	124,969.27	0.09
<b>Oman</b>			<b>257,565.78</b>	<b>0.18</b>
OMAN 6.50 17-47 08/03S	USD	300,000	257,565.78	0.18
<b>Pakistan</b>			<b>118,257.33</b>	<b>0.08</b>
PAKISTAN 6.875 17-27 05/12S	USD	300,000	118,257.33	0.08
<b>Panama</b>			<b>97,158.50</b>	<b>0.07</b>
CARNIVAL CORP 7.625 20-26 01/03S	EUR	100,000	97,158.50	0.07
<b>Paraguay</b>			<b>157,484.50</b>	<b>0.11</b>
PARAGUAY 5.40 19-50 30/03S	USD	200,000	157,484.50	0.11
<b>Philippines</b>			<b>185,754.47</b>	<b>0.13</b>
PHILIPPINES 1.95 21-32 06/01S	USD	250,000	185,754.47	0.13
<b>Poland</b>			<b>180,774.21</b>	<b>0.12</b>
POLAND 4.875 23-33 04/10S	USD	200,000	180,774.21	0.12
<b>Portugal</b>			<b>206,309.00</b>	<b>0.14</b>
NOVO BANCO, S.A. 3.0 23-33 01/06A	EUR	200,000	206,309.00	0.14
<b>Qatar</b>			<b>390,155.35</b>	<b>0.27</b>
QATAR 3.75 20-30 16/04S	USD	200,000	177,378.89	0.12
QATAR PETROLEUM 1.375 21-26 12/07S	USD	257,000	212,776.46	0.15
<b>Republic of Serbia</b>			<b>184,782.00</b>	<b>0.13</b>
SERBIA 2.0500 21-36 23/09A	EUR	300,000	184,782.00	0.13
<b>Romania</b>			<b>395,379.48</b>	<b>0.27</b>
RCS & RDS SA 3.25 20-28 05/02S	EUR	100,000	84,738.50	0.06
ROMANIA 2.0 21-33 14/04A	EUR	338,000	239,457.79	0.16
ROMANIA 4.0000 20-51 14/02S	USD	108,000	71,183.19	0.05
<b>Senegal</b>			<b>197,605.73</b>	<b>0.14</b>
SENEGAL 6.75 18-48 13/03S	USD	300,000	197,605.73	0.14
<b>Singapore</b>			<b>705,373.56</b>	<b>0.48</b>
PFIZER INVESTMENT EN 5.3 23-53 19/05S	USD	560,000	533,050.47	0.37
SINGAPORE AIRLINES 3.0 21-26 20/07S	USD	200,000	172,323.09	0.12
<b>South Africa</b>			<b>725,726.54</b>	<b>0.50</b>
ESKOM HOLDINGS 6.35 18-28 10/08S	USD	200,000	171,663.68	0.12
SOUTH AFRICA 10.50 98-26 21/12S	ZAR	3,973,513	201,781.41	0.14
SOUTH AFRICA 5.75 19-49 30/09S	USD	270,000	175,382.84	0.12
SOUTH AFRICA 8.00 13-30 31/01S	ZAR	4,095,965	176,898.61	0.12
<b>South Korea</b>			<b>344,560.96</b>	<b>0.24</b>
SK HYNIX INC 6.5000 23-33 17/01S	USD	369,000	344,560.96	0.24
<b>Spain</b>			<b>1,687,379.41</b>	<b>1.16</b>
BANKINTER SA 7.3750 23-49 31/12Q	EUR	200,000	189,494.00	0.13
CAIXABANK SA 1.375 19-26 19/06A	EUR	200,000	182,347.00	0.13
FOOD SERVICE PROJECT 5.5 22-27 21/01S	EUR	106,000	101,384.76	0.07

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SPAIN 3.9 23-39 30/07A	EUR	731,000	746,771.32	0.51
TELEFONICA EMISIONES 4.895 18-48 06/03S	USD	617,000	467,382.33	0.32
<b>Sweden</b>			<b>413,039.58</b>	<b>0.28</b>
VERISURE HOLDING AB 9.25 22-27 15/10S	EUR	388,000	413,039.58	0.28
<b>Switzerland</b>			<b>129,374.11</b>	<b>0.09</b>
UBS GROUP 4.375 21-XX XX/XXS	USD	200,000	129,374.11	0.09
<b>Ukraine</b>			<b>127,915.69</b>	<b>0.09</b>
UKRAINE 7.375 17-34 25/09S	USD	600,000	127,915.69	0.09
<b>United Kingdom</b>			<b>14,490,315.76</b>	<b>9.95</b>
ALLWYN ENTERT FINAN 7.25 23/30 30-04S	EUR	151,000	153,680.25	0.11
ANGLIAN WATER 6.0 23-39 20/06A	GBP	291,000	337,409.26	0.23
ANNINGTON FUNDING 4.75 22-33 09/08S	GBP	252,000	244,614.77	0.17
BCP MODULAR SER 6.1250 21-28 30/11S	GBP	500,000	482,278.81	0.33
BCP V MODULAR SERVICES 6.75 21-29 30/11S	EUR	500,000	380,757.50	0.26
BELLIS ACQUISITION 3.25 21-26 16/02S	GBP	457,000	444,568.13	0.31
BOPARAN FINANCE PLC 7.625 20-25 30/11S	GBP	500,000	385,233.79	0.26
CO-OP BK FIN 9.5 19-29 25/04S	GBP	300,000	342,231.88	0.24
DIRECT LINE INSURANCE 4.0000 20-32 05/06S	GBP	200,000	168,503.39	0.12
FRIGO DEBT CO PLC 2.0 23-28 20/04S	EUR	116,384	57,695.47	0.04
FRIGO DEBT CO PLC 4.0 23-26 20/04S	EUR	111,395	108,950.55	0.07
GREENE KING FIN 4.0643 16-35 15/03Q	GBP	482,650	459,232.01	0.32
LAND SECURITIES CAPI 4.875 23-32 15/09S	GBP	502,000	552,857.35	0.38
LEWIS JOHN 4.25 14-34 04/12A	GBP	600,000	433,057.53	0.30
LIQUID TELECOM 5.5000 21-26 04/09S	USD	200,000	104,701.29	0.07
NATIONAL EXPRESS GROUP 4.25 20-99 31/12A	GBP	700,000	711,506.46	0.49
NEXT 3.625 16-28 18/05A	GBP	500,000	511,055.11	0.35
NOMAD FOODS BONDCO 2.50 21-28 24/06S	EUR	250,000	220,065.00	0.15
OCADO GROUP PLC 3.875 21-26 08/10S	GBP	300,000	276,900.75	0.19
PHOENIX GROUP HLDG 5.375 17-27 06/07S07S	USD	200,000	176,332.83	0.12
PINEWOOD FINCO 3.625 21-27 15/11S	GBP	446,000	451,860.88	0.31
RAC BOND CO PLC 5.25 21-27 04/11S	GBP	200,000	184,890.20	0.13
SEVERN TRENT WATER 4.625 22-34 30/11S	GBP	157,000	162,469.86	0.11
STONEGATE PUB COMPAN 8.25 20-25 31/07S	GBP	500,000	532,806.07	0.37
TECHNIPFMC PLC 6.5 21-26 29/01S	USD	200,000	181,677.00	0.12
THAMES WATER UTILITI 4.375 23-31 18/01A	EUR	628,000	595,020.58	0.41
THE BERKELEY GROUP 2.5 21-31 11/08A	GBP	184,000	139,608.23	0.10
THE CO-OPERATIVE BANK 9.0 20-25 27/11S	GBP	200,000	231,391.16	0.16
THE VERY GROUP FUNDING 6.5 21-26 01/08S	GBP	200,000	179,814.59	0.12
TULLOW OIL PLC 10.25 21-26 17/05S	USD	542,001	383,372.93	0.26
UNITED KINGDOM 0.125 20-24 31/01S	GBP	1,000,000	1,125,065.19	0.77
UNITED KINGDOM 0.50 20-61 22/10S	GBP	3,000,000	1,093,186.16	0.75
UNITED KINGDOM 1.250 21-51 31/07S	GBP	1,000,000	573,521.07	0.39
WEIR GROUP PLC 6.8750 23-28 14/06A	GBP	314,000	359,729.12	0.25
WESTERN POWER 3.875 13-24 17/10A	GBP	700,000	784,747.09	0.54
WHITBREAD GRP 2.375 21-27 31/05A	GBP	140,000	135,390.12	0.09
ZENITH FINCO PL 6.5000 22-27 30/06S	GBP	932,000	824,133.38	0.57
<b>United States of America</b>			<b>22,220,597.05</b>	<b>15.26</b>
AMAZON.COM INC 4.7000 22-32 01/12S	USD	1,000,000	922,133.45	0.63
APPLE INC 1.625 14-26 10/11A	EUR	800,000	752,040.00	0.52
ATT 3.95 23-31 30/04A	EUR	458,000	453,351.30	0.31
ATT INC 2.6 20-38 27/05A	EUR	700,000	560,500.50	0.38
BANK OF AMERICA CORP 1.667 21-29 02/06A	GBP	200,000	185,374.58	0.13
BERKSHIRE HATHAWAY I 0.5 21-41 15/01A	EUR	1,500,000	859,875.00	0.59
BRINK'S CO/THE 5.5000 20-25 15/07S	USD	41,000	37,182.68	0.03
BRITISH AIR 20-1A 4.2500 20-34 15/05Q	USD	51,352	43,836.34	0.03

## LUX IM – Invesco Global Income Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BROADCOM INC 4.3 20-32 15/11S	USD	1,000,000	835,491.57	0.57
CCO HOLDINGS 4.5 20-30 15/08S	USD	300,000	229,586.72	0.16
CHARTER COM OPER 2.8000 20-31 01/04S	USD	1,000,000	737,062.04	0.51
DAIMLER TRUCKS 2.5000 21-31 14/12S	USD	1,000,000	744,712.31	0.51
EMERALD DEBT MERGER 6.375 23-30 15/12A	EUR	429,000	428,821.96	0.29
EQUITABLE FINANCIAL 6.375 23-28 02/06S	GBP	727,000	833,394.15	0.57
EXPEDIA GROUP INC 6.25 20-25 05/05S	USD	1,019,000	938,563.71	0.64
FORD MOTOR CREDIT 7.2 23-30 10/06S	USD	1,000,000	926,550.95	0.64
FORD MOTOR CREDIT CO 4.867 23-27 03/08A	EUR	597,000	586,155.49	0.40
GENERAL MOTORS FIN 6.125 20-25 01/10S	USD	260,000	240,352.85	0.17
GENERAL MOTORS FINAN 2.350 19-25 03/09A	GBP	500,000	526,977.23	0.36
GRAN TIERRA ENE 7.7500 19-27 23/05S	USD	200,000	139,940.30	0.10
HP 4.2% 15- 4.2000 22-32 15/04S	USD	1,000,000	819,819.08	0.56
HP INC 5.5 22-33 15/01S	USD	713,000	638,691.11	0.44
IBM CORP 3.6250 23-31 06/02A	EUR	500,000	494,385.00	0.34
INTL FIN CORP 6.30 14-24 25/11S	INR	35,330,000	391,794.94	0.27
KOSMOS ENERGY PLC 7.5 21-28 01/03S	USD	200,000	152,532.49	0.10
KOSMOS ENERGY PLC 7.75 21-27 01/05S	USD	200,000	158,082.38	0.11
KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	EUR	728,000	673,407.28	0.46
KRAFT HEINZ FOODS CO 3.75 21-30 01/04S	USD	500,000	425,579.74	0.29
LAMB WESTON HOLDINGS 4.125 21-30 31/01S	USD	435,000	357,668.00	0.25
MARB BONDCO PLC 3.95 21-31 29/01S	USD	200,000	132,233.09	0.09
MATCH GROUP HLD 3.6250 21-31 01/10S	USD	500,000	374,656.75	0.26
MCDONALD'S CORP 4.6000 22-32 09/09S	USD	518,000	469,910.70	0.32
META PLATFORMS INC 4.45 22-52 15/08S	USD	1,000,000	790,953.76	0.54
MONDELEZ INTERNATIONAL 2.75 20-30 13/04S	USD	500,000	402,043.44	0.28
NESTLE 4.3 22-32 01/10S	USD	519,000	471,978.51	0.32
ORACLE CORP 3.60 20-50 01/04S	USD	1,000,000	647,830.28	0.44
PRIMO WATER HOLDINGS 3.875 20-28 22/10S	EUR	100,000	87,041.50	0.06
PROLOGIS EURO FINANCE 4.625 23-33 23/05A	EUR	925,000	931,220.62	0.64
RINKER MATERIALS COR 7.70 03-25 21/07S	USD	173,000	160,727.86	0.11
SASOL FINANCING 8.7500 23-29 03/05S	USD	265,000	238,327.21	0.16
TIME WARNER CABLE 5.50 11-41 01/09S	USD	729,000	555,960.83	0.38
T-MOBILE USA INC 3.45 22-52 15/10S	USD	500,000	321,584.70	0.22
T-MOBILE USA INC 4.375 21-40 15/04S	USD	507,000	407,914.18	0.28
VERIZON COMM 2.355 22-32 15/03S	USD	1,000,000	736,125.27	0.51
WALT DISNEY COMPANY 2.6500 20-31 13/01S	USD	500,000	398,225.20	0.27
<b>Uzbekistan</b>			<b>165,011.13</b>	<b>0.11</b>
UZBEKISTAN 3.70 20-30 25/11S	USD	222,000	165,011.13	0.11
<b>Venezuela</b>			<b>308,821.93</b>	<b>0.21</b>
CORP ANDINA 6.82 22-02-31	MXN	7,000,000	308,821.93	0.21
<b>Floating rate notes</b>			<b>23,642,747.38</b>	<b>16.24</b>
<b>Argentina</b>			<b>105,634.99</b>	<b>0.07</b>
ARGENTINA FL.R 20-35 09/07S	USD	388,000	105,634.99	0.07
<b>Austria</b>			<b>164,755.00</b>	<b>0.11</b>
BAWAG GROUP AG FL.R 18-XX XX/XXS	EUR	200,000	164,755.00	0.11
<b>Cayman Islands</b>			<b>331,687.56</b>	<b>0.23</b>
BCO MERCANTIL NORTE FL.R 17-XX 06/01Q	USD	400,000	331,687.56	0.23
<b>France</b>			<b>3,646,283.84</b>	<b>2.50</b>
AXA FL.R 23-43 11/07A	EUR	185,000	184,882.52	0.13
BNP PAR FL.R 15-XX 19/08S	USD	200,000	178,531.48	0.12
BNP PARIBAS FL.R 18-XX 31/12S	USD	200,000	164,815.18	0.11
BNP PARIBAS FL.R 22-XX 31/12S	USD	200,000	190,055.56	0.13
BPCE FL.R 23-35 25/01A	EUR	200,000	193,816.00	0.13

# LUX IM – Invesco Global Income Opportunities

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BPCE SA FL.R 21-42 13/01A	EUR	400,000	336,912.00	0.23
CNP ASSURANCES FL.R 20-51 30/06A	EUR	200,000	159,883.00	0.11
CNP ASSURANCES FL.R 21-XX 07/04S	USD	200,000	137,242.97	0.09
CNP ASSURANCES FL.R 23-52 18/07A	EUR	200,000	191,710.00	0.13
EDF FL.R 21-XX 01/06A	EUR	400,000	323,060.00	0.22
ORANGE SA FL.R 23-XX 18/04A	EUR	300,000	297,634.50	0.20
SOCIETE GENERALE FL.R 22-99 31/12S	USD	200,000	179,559.17	0.12
SOCIETE GENERALE FL.R 23-XX 18/07S	EUR	100,000	95,696.00	0.07
SOCIETE GENERALE REG SHS FL.R 18-XX 04/04S	USD	200,000	178,610.46	0.12
TOTALENERGIES SE FL.R 21-XX 25/01A	EUR	1,000,000	833,875.00	0.57
<b>Germany</b>			<b>2,160,499.33</b>	<b>1.48</b>
ALLIANZ SE FL.R 20-XX 30/04A	EUR	200,000	140,391.00	0.10
ALLIANZ SE FL.R 22-52 05/07A	EUR	800,000	742,732.00	0.51
CMZB FRANCFORT FL.R 22-32 06/12A	EUR	100,000	99,153.00	0.07
CMZB FRANCFORT FL.R 23-30 18/01A	EUR	100,000	99,807.00	0.07
COMMERZBANK AG FL.R 20-30 05/12A	EUR	200,000	187,453.00	0.13
DEUTSCHE BANK AG FL.R 20-XX 30/04A	USD	400,000	290,857.33	0.20
DEUTSCHE BANK FL.R 22-XX 30/04A	EUR	200,000	161,959.00	0.11
DEUTSCHE BANK FL.R 22-XX 30/04A	EUR	200,000	198,090.00	0.14
IKB DEUTSCHE INDUSTRI FL.R 18-28 31/01A	EUR	300,000	240,057.00	0.16
<b>Greece</b>			<b>553,881.00</b>	<b>0.38</b>
NATIONAL BANK G FL.R 19-29 18/07A	EUR	200,000	201,075.00	0.14
PIRAEUS FINANCIAL HOLD FL.R 21-49 31/12S	EUR	400,000	352,806.00	0.24
<b>Ireland</b>			<b>762,055.42</b>	<b>0.52</b>
ALFA BANK FL.R 21-XX 23/02Q	USD	400,000	12,841.39	0.01
PERMANENT TSB GROUP FL.R 22-XX 26/04S	EUR	200,000	222,940.00	0.15
ZURICH FIN IRELAND FL.R 22-52 23/11S	GBP	524,000	526,274.03	0.36
<b>Italy</b>			<b>2,275,205.51</b>	<b>1.56</b>
BANCA POPOLARE FL.R 22-33 20/01A	EUR	200,000	208,244.26	0.14
BANCO BPM SPA FL.R 19-99 18/04S	EUR	400,000	400,382.00	0.27
CASTOR FL.R 22-29 15/02Q	EUR	400,000	373,698.00	0.26
ENEL SPA FL.R 23-XX 16/07A	EUR	156,000	157,216.02	0.11
INTESA SAN PAOLO FL.R 17-XX 16/05S	EUR	200,000	194,531.00	0.13
INTESA SANPAOLO FL.R 22-XX 30/09S	EUR	200,000	173,518.00	0.12
SOC CATTOLICA ASSI FL.R 17-47 14/12A	EUR	200,000	192,386.00	0.13
UNICREDIT REG SHS SUB FL.R 14-XX 03/06S	USD	200,000	179,682.23	0.12
UNICREDIT SPA FL.R 19-29 20/02A	EUR	200,000	199,000.00	0.14
UNICREDIT SPA FL.R 19-49 19/03S	EUR	200,000	196,548.00	0.13
<b>Luxembourg</b>			<b>41,559.19</b>	<b>0.03</b>
AROUNDTOWN SA FL.R 19-XX XX/XX/XXA	GBP	100,000	41,559.19	0.03
<b>Netherlands</b>			<b>3,045,360.52</b>	<b>2.09</b>
ABERTIS FINANCE BV FL.R 20-XX 24/02A	EUR	200,000	180,170.00	0.12
ING GROEP NV FL.R 23-XX 16/05S	USD	400,000	337,315.52	0.23
ING GROUP NV FL.R 20-31 26/05A	EUR	200,000	181,678.00	0.12
ING GROUP NV FL.R 21-99 31/12S	USD	200,000	121,942.41	0.08
KPN 6.0% PE FL.R 22-XX 21/12U	EUR	381,000	386,482.59	0.27
TELEFONICA EUROPE BV FL.R 19-XX 24/09A	EUR	200,000	172,251.00	0.12
TELEFONICA EUROPE BV FL.R 22-XX 23/11A	EUR	300,000	306,717.00	0.21
TELEFONICA EUROPE BV FL.R 23-XX 03/05A	EUR	800,000	774,104.00	0.53
VOLKSWAGEN INTL FIN FL.R 20-XX 17/06A	EUR	200,000	167,930.00	0.12
VOLKSWAGEN INTL FIN FL.R 22-XX 28/03A3A	EUR	500,000	416,770.00	0.29
<b>Portugal</b>			<b>393,094.00</b>	<b>0.27</b>
BANCO COMERCIAL PORT FL.R 19-XX XX/XXQ	EUR	200,000	194,516.00	0.13
ENERGIAS DE PORTUGAL FL.R 23-83 23/04A	EUR	200,000	198,578.00	0.14

## LUX IM – Invesco Global Income Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>South Africa</b>			<b>170,401.80</b>	<b>0.12</b>
ABSA GROUP LIMITED FL.R 21-XX 27/11S	USD	200,000	170,401.80	0.12
<b>Spain</b>			<b>3,247,147.20</b>	<b>2.23</b>
BANCO DE SABADELL FL.R 21-99 31/12Q	EUR	200,000	149,145.00	0.10
BANCO DE SABADELL SA FL.R 20-30 17/01A	EUR	300,000	274,810.50	0.19
BANCO SANTANDER SA FL.R 20-XX 14/01A	EUR	400,000	335,584.00	0.23
BBVA FL.R 20-XX 15/10Q	EUR	400,000	375,550.00	0.26
CAIXABANK SA FL.R 19-29 15/02A	EUR	200,000	197,134.00	0.14
CAIXABANK SA FL.R 21-XX 14/12Q	EUR	200,000	135,832.00	0.09
IBERCAJA FL.R 23-XX 25/04Q	EUR	200,000	187,872.00	0.13
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	500,000	485,432.50	0.33
MASARIA INVEST SAU FL.R 22-28 31/03Q	EUR	307,000	307,491.20	0.21
UNICAJA BANCO SA FL.R 19-29 13/11A	EUR	300,000	272,182.50	0.19
UNICAJA BANCO SA FL.R 22-32 19/07A	EUR	300,000	246,931.50	0.17
UNICAJA BANCO S FL.R 21-99 31/12Q	EUR	400,000	279,182.00	0.19
<b>Sweden</b>			<b>259,267.62</b>	<b>0.18</b>
HEIMSTADEN AB FL.R 21-XX 15/01A	EUR	200,000	86,005.00	0.06
SKANDINAVISKA ENSKILDA FL.R 22-XX 30/12S	USD	200,000	173,262.62	0.12
<b>Switzerland</b>			<b>1,043,311.00</b>	<b>0.72</b>
CREDIT SUISSE GROUP FL.R 19-XX XX/XXS	USD	200,000	7,347.20	0.01
CREDIT SUISSE GROUP FL.R 22-26 13/10A	EUR	200,000	186,258.00	0.13
JULIUS BAER GRUPPE A FL.R 22-XX 09/12S	USD	200,000	161,269.23	0.11
JULIUS BAER GRUPPE AG FL.R 23-XX 15/08S	EUR	200,000	173,035.00	0.12
UBS GROUP FUNDING FL.R 19-99 31/07S	USD	400,000	355,382.29	0.24
UBS GROUP SA FL.R 20-XX 29/07A	USD	200,000	160,019.28	0.11
<b>Ukraine</b>			<b>52,844.74</b>	<b>0.04</b>
UKRAINE FL.R 15-40 31/05A	USD	150,000	52,844.74	0.04
<b>United Kingdom</b>			<b>4,850,615.16</b>	<b>3.33</b>
ABRDN PLC FL.R 21-XX XX/XXS	GBP	400,000	373,168.79	0.26
AVIVA PLC FL.R 22-XX 15/12S	GBP	200,000	193,225.57	0.13
BANCO SANTANDER FL.R 21-XX 21/03Q	EUR	200,000	131,870.00	0.09
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	200,000	209,971.61	0.14
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	200,000	199,364.97	0.14
BP CAPITAL MARKETS FL.R 20-XX 22/06A	GBP	700,000	715,542.04	0.49
BP CAPITAL MARK FL.R 20-XX XX/XXS	USD	358,000	298,589.79	0.21
CYBG PLC FL.R 19-XX XX/XXS	GBP	400,000	436,613.94	0.30
HSBC BANK PLC FL.R 85-49 29/09S	USD	200,000	182,893.88	0.13
LLOYDS BANKING GROUP FL.R 19-XX 27/03Q	USD	400,000	338,057.58	0.23
NATIONWIDE BUILDING FL.R 19-XX 20/06S	GBP	400,000	432,787.53	0.30
NATWEST GROUP FL.R 22-33 06/06S	GBP	100,000	112,519.27	0.08
NATWEST GROUP PLC FL.R 23-34 28/02A	EUR	113,000	111,476.76	0.08
ROYAL BK SCOTLND G FL.R 15-49 30/09Q	USD	400,000	358,908.94	0.25
SSE PLC FL.R 20-XX 14/07A	EUR	487,000	442,812.05	0.30
VIRGIN MONEY UK PLC FL.R 20-XX 11/06S2S	GBP	300,000	312,812.44	0.21
<b>United States of America</b>			<b>539,143.50</b>	<b>0.37</b>
AT&T INC FL.R 20-XX 01/05A	EUR	300,000	277,468.50	0.19
MORGAN STANLEY FL.R 21-27 29/10A	EUR	300,000	261,675.00	0.18
<b>Convertible bonds</b>			<b>458,858.75</b>	<b>0.32</b>
<b>British Virgin Islands</b>			<b>92,127.47</b>	<b>0.06</b>
VK CO LTD CV 1.625 20-25 01/10S	USD	200,000	92,127.47	0.06
<b>Spain</b>			<b>190,291.00</b>	<b>0.13</b>
BANKINTER SA FL.R 20-XX 17/10Q	EUR	200,000	190,291.00	0.13

## LUX IM – Invesco Global Income Opportunities

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Switzerland</b>			<b>7,347.20</b>	<b>0.01</b>
CREDIT SUISSE GROUP FL.R 19-XX XX/XXS	USD	200,000	7,347.20	0.01
<b>United Kingdom</b>			<b>169,093.08</b>	<b>0.12</b>
NATWEST GROUP PLC FL.R 20-XX XX/XXQ	USD	200,000	169,093.08	0.12
<b>Other transferable securities</b>			<b>2,420,882.68</b>	<b>1.66</b>
<b>Bonds</b>			<b>1,509,782.56</b>	<b>1.04</b>
<b>Jersey</b>			<b>446,445.68</b>	<b>0.31</b>
CPUK FINANCE LTD 5.876 23-27 28/08S	GBP	405,000	446,445.68	0.31
<b>Morocco</b>			<b>189,611.06</b>	<b>0.13</b>
MOROCCO 6.5 23-33 08/09S	USD	200,000	189,611.06	0.13
<b>United Kingdom</b>			<b>873,725.82</b>	<b>0.60</b>
ADMIRAL GROUP 8.5 23-34 06/01S	GBP	100,000	115,881.57	0.08
MARYLAND BIDCO LIMITED 10.0 23-27 26/01S	GBP	47,000	46,623.60	0.03
MARYLAND BIDCO LIMITED 10.0 23-27 26/01S	GBP	19,000	21,580.21	0.01
MARYLAND BIDCO LIMITED 10 23-28 26/01S	GBP	114,000	113,992.07	0.08
NATIONAL GRID PLC 4.275 23-35 16/01A	EUR	583,000	575,648.37	0.40
<b>Floating rate notes</b>			<b>911,100.12</b>	<b>0.63</b>
<b>United Kingdom</b>			<b>911,100.12</b>	<b>0.63</b>
MARYLAND BIDCO LIMITED FL.R 23-27 26/07Q	GBP	52,000	52,261.26	0.04
VODAFONE GROUP FL.R 23-86 30/08A	GBP	750,000	858,838.86	0.59
<b>Money market instruments</b>			<b>90,000.00</b>	<b>0.06</b>
<b>Commercial papers &amp; certificates of deposit debt claims</b>			<b>90,000.00</b>	<b>0.06</b>
<b>Netherlands</b>			<b>90,000.00</b>	<b>0.06</b>
FRIGOGLASS FINANCE ZCP 110123	EUR	100,000	90,000.00	0.06
<b>Total securities portfolio</b>			<b>137,851,306.88</b>	<b>94.68</b>

## **LUX IM – JPM Emerging Market Income**

## LUX IM – JPM Emerging Market Income

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>94,728,466.16</b>
Securities portfolio at market value	92,552,129.36
<i>Cost price</i>	<i>99,759,310.52</i>
Cash at banks and liquidities	522,060.58
Receivable for investments sold	221,259.15
Receivable on subscriptions	130,192.70
Dividends receivable on securities portfolio	319,572.79
Interests receivable, net	983,251.58
<b>Liabilities</b>	<b>1,003,303.93</b>
Payable on investments purchased	102,926.66
Payable on redemptions	451,882.38
Management fees payable	347,597.16
Depository fees payable	4,814.58
Administration fees payable	79,773.57
Other liabilities	16,309.58
<b>Net asset value</b>	<b>93,725,162.23</b>



## LUX IM – JPM Emerging Market Income

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>93,725,162.23</b>	<b>95,627,013.21</b>	<b>114,784,459.11</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		341,644.978	351,694.697	356,642.774
Net asset value per share	EUR	109.65	107.43	124.82
<b>DI - EUR - Distribution</b>				
Number of shares		241,861.354	251,515.318	268,927.493
Net asset value per share	EUR	104.91	104.27	123.02
Dividend per share		1.56	1.85	1.13
<b>E - EUR - Capitalisation</b>				
Number of shares		255,779.167	266,412.297	266,580.507
Net asset value per share	EUR	116.01	113.10	130.11
<b>F - EUR - Capitalisation</b>				
Number of shares		3,132.721	2,745.350	2,372.946
Net asset value per share	EUR	117.32	114.20	130.97
<b>F - EUR - Distribution</b>				
Number of shares		378.837	512.068	690.811
Net asset value per share	EUR	111.92	110.51	128.70
Dividend per share		1.66	1.93	1.17
<b>H - EUR - Capitalisation</b>				
Number of shares		7,107.890	10,107.469	16,491.911
Net asset value per share	EUR	113.53	110.71	127.42

## LUX IM – JPM Emerging Market Income

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	351,694.697	20,325.831	30,375.550	341,644.978
DI - EUR - Distribution	251,515.318	8,610.757	18,264.721	241,861.354
E - EUR - Capitalisation	266,412.297	17,337.536	27,970.666	255,779.167
F - EUR - Capitalisation	2,745.350	480.330	92.959	3,132.721
F - EUR - Distribution	512.068	0.000	133.231	378.837
H - EUR - Capitalisation	10,107.469	68.974	3,068.553	7,107.890

## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>90,874,851.61</b>	<b>96.96</b>
<b>Shares</b>			<b>42,675,304.57</b>	<b>45.53</b>
<b>Bermuda</b>			<b>386,933.20</b>	<b>0.41</b>
CHINA RESOURCES	HKD	123,000	386,933.20	0.41
<b>Brazil</b>			<b>2,005,765.75</b>	<b>2.14</b>
B3 - REG SHS	BRL	243,102	671,397.93	0.72
BANCO DO BRASIL SA	BRL	38,847	366,785.33	0.39
BB SEGURIDADE	BRL	15,113	87,754.56	0.09
ITAUUNIBANCO PREFERENTIAL SHARE	BRL	104,680	562,608.84	0.60
TIM - REGISTERED SHS	BRL	115,809	317,219.09	0.34
<b>Cayman Islands</b>			<b>4,404,951.58</b>	<b>4.70</b>
CHINA RESOURCES LAND LTD -RC-	HKD	154,000	600,143.20	0.64
JD.COM INC - CL A	HKD	34,350	533,839.63	0.57
NETEASE INC	HKD	86,300	1,545,828.88	1.65
SHENZHOU INTERNATIONAL GROUP	HKD	42,500	372,903.29	0.40
TINGY HOLDING CORP	HKD	406,000	580,456.14	0.62
TOPSPORTS INTERNATIONAL HOLDING	HKD	442,000	352,280.12	0.38
WH GROUP 144A/REG SHS	HKD	164,863	80,309.59	0.09
XINYI GLASS HOLDINGS LTD	HKD	236,858	339,190.73	0.36
<b>Chile</b>			<b>744,938.89</b>	<b>0.79</b>
BANCO SANTANDER CHILE SPONS -1039- ADR	USD	43,821	744,938.89	0.79
<b>China</b>			<b>8,283,122.98</b>	<b>8.84</b>
CHINA CONSTRUCTION BANK CORPORATION -H-	HKD	1,316,000	783,177.02	0.84
CHINA MERCHANTS BANK CO LTD -H-	HKD	219,500	917,234.98	0.98
FUYAO GLASS GRP 144A/REG SHS	HKD	192,800	733,243.34	0.78
HAIER SMART-A RG REGISTERED SHS -A-	CNY	55,800	166,205.84	0.18
HAIER SMART HOME CO LTD - REG SHS -H-	HKD	334,600	968,141.75	1.03
HUAYU AUTOS SYSTEMS	CNY	170,500	399,273.11	0.43
INNER MONGOLIA YI LI INDUSTRY CO LTD	CNY	333,400	1,197,768.33	1.28
JOYOUNG CO LTD	CNY	129,700	245,977.37	0.26
MIDEA GROUP CO - SHS -A-	CNY	92,600	692,130.05	0.74
PING AN INS (GRP) CO -H-	HKD	172,000	1,006,444.19	1.07
WULIANGYE YIBIN CO LTD -A-	CNY	42,800	888,099.05	0.95
ZHEJIANG SUPOR COOKWARE CO LTD-A-	CNY	45,000	285,427.95	0.30
<b>Hong Kong</b>			<b>1,192,925.47</b>	<b>1.27</b>
CFD HANG SENG BANK LTD	HKD	15,100	197,627.74	0.21
CHINA OVERSEAS LAND INVESTMENT LTD -RC-	HKD	125,000	250,607.44	0.27
GUANGDONG INVEST -RC-	HKD	266,000	211,068.98	0.23
HONG KONG EXCHANGES AND CLEARING LTD	HKD	15,400	533,621.31	0.57
<b>India</b>			<b>1,453,553.66</b>	<b>1.55</b>
INFOSYS TECHNOLOGIES ADR REPR.1 SHS	USD	99,541	1,453,553.66	1.55
<b>Indonesia</b>			<b>2,023,966.37</b>	<b>2.16</b>
BANK RAKYAT INDONESIA	IDR	3,987,645	1,327,066.82	1.42
TELKOM INDONESIA -B-	IDR	2,840,100	696,899.55	0.74
<b>Mexico</b>			<b>3,109,025.94</b>	<b>3.32</b>
BOLSA MEXICANA -A-	MXN	43,406	83,176.21	0.09
GRUPO AEROPORTUARIO DEL PACIFICO SAB-B-	MXN	53,868	878,312.58	0.94
GRUPO FINANCIERO BANORTE -O-	MXN	124,512	947,971.31	1.01
KIMBERLY-CLARK -A-	MXN	133,716	276,515.14	0.30
WAL MART	MXN	252,986	923,050.70	0.98

## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Poland</b>			<b>864,265.56</b>	<b>0.92</b>
POWSZECHNY ZAKLAD UBEZPIECZEN	PLN	96,172	864,265.56	0.92
<b>South Africa</b>			<b>3,339,774.76</b>	<b>3.56</b>
ANGLOVAAL INDUSTRIES LTD	ZAR	37,660	123,942.58	0.13
BID CORPORATION LIMITED	ZAR	28,827	570,388.86	0.61
BIDVEST GROUP	ZAR	33,821	427,983.42	0.46
FIRSTRAND LTD	ZAR	97,719	322,031.99	0.34
MR.PRICE GROUP	ZAR	19,153	133,114.02	0.14
SANLAM LTD	ZAR	244,225	688,517.31	0.73
STANDARD BANK GROUP LIMITED	ZAR	50,021	424,595.95	0.45
VODACOM GROUP	ZAR	114,722	649,200.63	0.69
<b>South Korea</b>			<b>5,414,776.82</b>	<b>5.78</b>
KB FINANCIAL GROUP INC	KRW	17,285	575,283.16	0.61
KIA CORPORATION	KRW	10,198	629,067.40	0.67
NCSOFT	KRW	1,059	217,749.36	0.23
SAMSUNG ELECTRONICS CO LTD	KRW	57,514	2,894,340.84	3.09
SHINHAN FINANCIAL GROUP	KRW	23,717	562,053.39	0.60
SK TELECOM CO LTD-SPON ADR	USD	1,671	29,649.37	0.03
SK TELEKOM	KRW	15,598	506,633.30	0.54
<b>Taiwan</b>			<b>8,475,360.02</b>	<b>9.04</b>
ACCTON TECHNOLOGY CORPORATION	TWD	8,465	87,305.57	0.09
ADVANTECH CO LTD	TWD	43,597	527,594.25	0.56
ASE TECH HOLDING -REG SHS	TWD	160,000	522,482.56	0.56
CFD TAIWAN SEMICONDUCTOR CO	TWD	189,480	3,225,339.22	3.44
CHAILEASE HOLDING COMPANY LTD	TWD	34,150	205,878.22	0.22
DELTA ELECTRONIC INCS	TWD	20,000	203,614.53	0.22
ECLAT TEXTILE CO LTD	TWD	43,000	634,736.52	0.68
NOVATEK ELECTRONICS	TWD	60,000	756,240.31	0.81
PRESIDENT CHAIN STORE CORP	TWD	76,063	635,011.28	0.68
REALTEK SEMICONDUCTOR CORP	TWD	42,303	484,431.54	0.52
VANGUARD INTERNATIONAL SEMICONDUCTOR COR	TWD	265,000	689,156.86	0.74
WIWYNN CORPORATION	TWD	12,000	503,569.16	0.54
<b>Thailand</b>			<b>975,943.57</b>	<b>1.04</b>
SCB X PUBLIC COMPANY	THB	244,500	671,862.74	0.72
SIAM CEMENT FOREIGN REG SHS	THB	36,600	304,080.83	0.32
<b>Bonds</b>			<b>47,151,056.36</b>	<b>50.31</b>
<b>Angola</b>			<b>513,005.54</b>	<b>0.55</b>
ANGOLA 8.00 19-29 26/11S	USD	340,000	263,826.70	0.28
ANGOLA 8.75 22-32 14/04S	USD	323,000	249,178.84	0.27
<b>Azerbaijan</b>			<b>624,159.21</b>	<b>0.67</b>
AZERBAIDJAN 3.50 17-32 01/09S	USD	250,000	196,823.49	0.21
STATE OIL CO AZERBAIJ 6.95 15-30 18/03S	USD	450,000	427,335.72	0.46
<b>Bahrain</b>			<b>1,191,341.32</b>	<b>1.27</b>
BAHRAIN 5.4500 20-32 16/09S	USD	400,000	328,135.19	0.35
BAHRAIN 7.375 20-30 14/05S	USD	200,000	187,959.77	0.20
BAHREIN 5.25 21-33 25/01S	USD	600,000	481,058.00	0.51
THE OIL AND GAS HLDG 8.375 18-28 07/11SS	USD	200,000	194,188.36	0.21
<b>Brazil</b>			<b>1,557,006.71</b>	<b>1.66</b>
BRAZIL 3.75 21-31 12/09S	USD	900,000	710,453.23	0.76
BRAZIL 3.875 20-30 12/06S	USD	250,000	203,984.71	0.22
BRAZIL 4.50 19-29 30/05S	USD	400,000	347,937.73	0.37
BRAZIL 4.75 19-50 14/01S	USD	350,000	236,615.23	0.25
BRAZIL 8.25 04-34 20/01S	USD	55,000	58,015.81	0.06

## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>British Virgin Islands</b>			<b>142,981.68</b>	<b>0.15</b>
CABCORP 5.25 22-29 27/04S	USD	168,000	142,981.68	0.15
<b>Cayman Islands</b>			<b>487,569.46</b>	<b>0.52</b>
GACI FIRST INVEST 5.125 23-53 14/02S	USD	300,000	248,636.18	0.27
NOGAHOLDING SUKUK6.625 23-33 25/05S	USD	260,000	238,933.28	0.25
<b>Chile</b>			<b>1,969,451.04</b>	<b>2.10</b>
ALFA DESARROLLO 4.55 21-51 27/09S	USD	199,014	134,763.29	0.14
CELULOSA ARAUCO CONS 4.25 19-29 30/04S	USD	250,000	208,188.69	0.22
CHILE 4.34 22-42 07/03S	USD	200,000	162,678.05	0.17
CODELCO INC 3.0 19-29 30/09S	USD	200,000	162,120.59	0.17
EMPRESA NACIONAL 3.05 21-32 14/09S	USD	200,000	144,670.06	0.15
EMPRESA NACIONAL 3.4500 21-31 16/09S	USD	500,000	385,193.09	0.41
EMPRESA NACIONAL 5.2500 18-29 06/11S	USD	300,000	267,160.77	0.29
EMPRESA NACIONAL 6.1500 23-33 10/05S	USD	200,000	183,926.16	0.20
INTERCHILE 4.50 21-56 30/06S	USD	200,000	151,937.37	0.16
METRO SA 3.65 20-30 07/05S	USD	200,000	168,812.97	0.18
<b>Colombia</b>			<b>2,125,969.07</b>	<b>2.27</b>
COLOMBIA 3.875 17-27 25/04S	USD	400,000	333,067.00	0.36
COLOMBIA 3 20-30 30/01S	USD	250,000	178,770.03	0.19
COLOMBIA 4.125 20-51 15/05S	USD	647,000	353,932.20	0.38
COLOMBIA 5.20 19-49 15/05S	USD	290,000	184,064.84	0.20
COLOMBIA 7.5 23-49 02/02S	USD	209,000	187,388.84	0.20
COLOMBIA 8.0000 22-33 20/04S	USD	330,000	308,156.08	0.33
ECOPETROL SA 5.375 15-26 26/06S	USD	400,000	351,416.63	0.37
ECOPETROL SA 6.875 20-30 29/04S	USD	100,000	83,585.90	0.09
EMPRESAS 4.25 19-29 18/07S	USD	200,000	145,587.55	0.16
<b>Costa Rica</b>			<b>1,089,018.92</b>	<b>1.16</b>
COSTA RICA 6.125 19-31 19/02S	USD	200,000	182,464.98	0.19
COSTA RICA 6.55 23-34 03/04S	USD	590,000	544,118.34	0.58
COSTA RICA 7.158 15-45 12/03S	USD	200,000	182,086.61	0.19
INSTITUTO COSTA 6.7500 21-31 07/10S	USD	200,000	180,348.99	0.19
<b>Dominican Republic</b>			<b>2,150,158.51</b>	<b>2.29</b>
DOMINICAN REPUBLIC 4.875 20-32 23/09S	USD	1,320,000	1,031,154.15	1.10
DOMINICAN REPUBLIC 5.875 20-60 30/01S	USD	650,000	460,306.97	0.49
DOMINICAN REPUBLIC 6.00 18-28 19/07S	USD	150,000	133,950.27	0.14
DOMINICAN REPUBLIC 6.85 15-45 27/01S	USD	100,000	83,031.18	0.09
DOMINICAN REPUBLIC 6.875 16-26 29/01S	USD	150,000	138,975.75	0.15
DOMINICAN REPUBLIC 7.05 23-31 03/02A	USD	330,000	302,740.19	0.32
<b>Ecuador</b>			<b>387,972.42</b>	<b>0.41</b>
ECUADOR 5 20-30 31/01S	USD	871,800	387,972.42	0.41
<b>Egypt</b>			<b>781,105.77</b>	<b>0.83</b>
EGYPT 5.8 21-27 30/09S	USD	250,000	153,449.74	0.16
EGYPT 5.875 21-31 16/02S	USD	200,000	101,684.35	0.11
EGYPT 7.0529 19-32 15/01S	USD	290,000	151,898.11	0.16
EGYPT 7.50 17-27 31/01S	USD	200,000	134,371.13	0.14
EGYPT 8.15 19-59 20/11S	USD	500,000	239,702.44	0.26
<b>El Salvador</b>			<b>333,538.92</b>	<b>0.36</b>
EL SALVADOR 6.375 14-27 18/01S	USD	80,000	50,987.37	0.05
EL SALVADOR 7.1246 19-50 05/50S	USD	550,000	282,551.55	0.30
<b>Federated States of Micronesia</b>			<b>1,064,739.87</b>	<b>1.14</b>
KAZMUNAYGAS 3.5000 20-33 14/04S	USD	600,000	430,315.47	0.46
KAZMUNAYGAS 4.75 17-27 19/04S	USD	200,000	175,009.42	0.19
KAZMUNAYGAS 5.75 17-47 19/04S	USD	400,000	300,895.44	0.32

## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
KAZMUNAYGAS 6.375 18-48 24/04S	USD	200,000	158,519.54	0.17
<b>Gabon</b>			<b>319,185.38</b>	<b>0.34</b>
GABON 6.6250 20-31 06/02S	USD	200,000	146,089.91	0.16
GABON 6.95 15-25 16/06S	USD	200,000	173,095.47	0.18
<b>Ghana</b>			<b>494,871.54</b>	<b>0.53</b>
GHANA 6.375 20-27 11/02S	USD	200,000	77,263.17	0.08
GHANA 8.625 21-34 07/04S	USD	217,000	83,631.24	0.09
GHANA 8.627 18-49 16/06S	USD	300,000	110,764.57	0.12
GHANA 8.75 20-61 11/03S	USD	600,000	223,212.56	0.24
<b>Guatemala</b>			<b>767,592.87</b>	<b>0.82</b>
GUATEMALA 4.65 21-41 07/10S	USD	200,000	147,467.51	0.16
GUATEMALA 4.90 19-30 01/06S	USD	200,000	171,807.87	0.18
GUATEMALA 5.25 22-29 10/08S	USD	300,000	263,051.39	0.28
GUATEMALA 6.6000 23-36 13/06S	USD	200,000	185,266.10	0.20
<b>Hong Kong</b>			<b>182,061.81</b>	<b>0.19</b>
HONG KONG 4.0000 23-33 07/06S	USD	200,000	182,061.81	0.19
<b>Hungary</b>			<b>766,735.78</b>	<b>0.82</b>
HUNGARY 2.125 21-31 22/09S	USD	650,000	462,969.42	0.49
HUNGARY 3.1250 21-51 21/09S	USD	200,000	114,231.53	0.12
HUNGARY 6.75 23-52 25/09S	USD	200,000	189,534.83	0.20
<b>Indonesia</b>			<b>1,790,421.14</b>	<b>1.91</b>
HUTAMA KARYA PERSERO 3.7500 20-30 11/05S	USD	217,000	183,946.29	0.20
INDONESIA 6.625 07-37 17/02S	USD	250,000	264,076.78	0.28
INDONESIA ASAHAN ALUM 6.53 18-28 15/11S	USD	200,000	189,355.74	0.20
INDONESIA ASAHAN ALUM 6.757 18-48 15/11S	USD	200,000	181,264.63	0.19
PERTAMINA PERSERO 2.3 21-31 09/02S	USD	200,000	150,932.64	0.16
PERTAMINA PERSERO 6.45 14-44 30/05S	USD	200,000	192,920.97	0.21
PERUSAHAAN LISTRIK 4.125 17-27 15/05S	USD	200,000	176,235.48	0.19
PERUSAHAAN LISTRIK 4.3750 19-50 05/02S	USD	200,000	139,846.62	0.15
PERUSAHAAN PERSEROAN 4 20-50 30/06S	USD	470,000	311,841.99	0.33
<b>Ivory coast</b>			<b>634,962.34</b>	<b>0.68</b>
IVORY COAST 6.125 17-33 15/06S	USD	300,000	241,620.06	0.26
IVORY COAST 6.625 18-48 22/03A	EUR	100,000	71,114.50	0.08
IVORY COAST 6.875 19-40 17/10A	EUR	190,000	144,587.15	0.15
IVORY COAST REG SHS 6.375 15-28 03/03S	USD	200,000	177,640.63	0.19
<b>Jamaica</b>			<b>310,878.00</b>	<b>0.33</b>
JAMAICA 7.875 15-45 28/07S	USD	200,000	212,413.10	0.23
JAMAICA 9.25 05-25 17/10S	USD	100,000	98,464.90	0.11
<b>Jordan</b>			<b>504,286.19</b>	<b>0.54</b>
JORDAN 5.75 16-27 31/01S	USD	200,000	177,005.10	0.19
JORDAN 5.8500 20-30 07/07S	USD	200,000	168,649.50	0.18
JORDAN 7.375 17-47 10/10S	USD	200,000	158,631.59	0.17
<b>Kazakhstan</b>			<b>167,240.66</b>	<b>0.18</b>
SAMRUK KAZYNA J 2.0000 21-26 28/10S	USD	200,000	167,240.66	0.18
<b>Kenya</b>			<b>591,241.37</b>	<b>0.63</b>
KENYA 6.3 21-34 23/01S	USD	404,000	280,609.05	0.30
KENYA 8.0 19-32 22/05S	USD	400,000	310,632.32	0.33
<b>Luxembourg</b>			<b>841,919.14</b>	<b>0.90</b>
FEL ENERGY VI SARL 5.75 20-40 01/12S2S	USD	182,793	143,621.63	0.15
GREENSAIF PIPELINES 6.51 23-42 23/02S	USD	200,000	191,071.31	0.20
GUARA NORTE SARL 5.198 21-34 15/06S	USD	176,852	142,204.38	0.15
REPUBLIC OF TUR 9.1250 23-30 13/07S	USD	400,000	365,021.82	0.39

## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Mauritius</b>			<b>149,076.34</b>	<b>0.16</b>
GREENKO POWER II LTD 4.3 21-28 13/12S	USD	185,500	149,076.34	0.16
<b>Mexico</b>			<b>5,062,355.02</b>	<b>5.40</b>
AMERICA MOVIL 5.375 22-32 04/04S	USD	357,000	296,896.71	0.32
BRASKEM IDESA SAPI 6.99 21-32 20/02S	USD	200,000	114,701.75	0.12
COMISION FED DE ELECT 3.348 21-31 09/02S	USD	200,000	144,970.38	0.15
COMISION FEDERA 3.8750 21-33 26/07S	USD	200,000	142,475.09	0.15
CPE REG SHS 4.875 13-24 15/01S	USD	200,000	182,171.10	0.19
MEXICO 2.659 20-31 24/05S	USD	200,000	152,426.87	0.16
MEXICO 3.5 22-34 12/02S	USD	220,000	168,784.87	0.18
MEXICO 5.0000 20-51 27/04S	USD	200,000	158,317.49	0.17
MEXICO 6.3380 23-53 04/05S	USD	309,000	287,787.03	0.31
MEXICO 6.35 23-35 09/02S	USD	200,000	192,661.06	0.21
MEXICO CITY AIRPORT 5.50 16-46 31/10S	USD	200,000	154,011.11	0.16
PETROLEOS MEXICANOS 10.0 23-33 07/02S	USD	175,000	146,921.40	0.16
PETROLEOS MEXICANOS 4.25 16-25 15/01S	USD	100,000	86,956.88	0.09
PETROLEOS MEXICANOS 4.50 16-26 23/01S	USD	200,000	164,421.18	0.18
PETROLEOS MEXICANOS 4.625 17-23 21/09S	USD	150,000	136,696.52	0.15
PETROLEOS MEXICANOS 5.35 18-28 12/02S	USD	270,000	203,795.01	0.22
PETROLEOS MEXICANOS 5.95 20-31 28/01S	USD	555,000	373,216.28	0.40
PETROLEOS MEXICANOS 6.35 18-48 12/02S	USD	350,000	194,077.47	0.21
PETROLEOS MEXICANOS 6.50 18-29 23/01S	USD	300,000	228,716.08	0.24
PETROLEOS MEXICANOS 6.70 22-32 16/02S	USD	350,000	244,504.98	0.26
PETROLEOS MEXICANOS 6.875 17-26 04/02S	USD	400,000	342,544.89	0.37
PETROLEOS MEXICANOS 6.875 22-25 16/10S	USD	240,000	212,363.14	0.23
PETROLEOS MEXICANOS 6.95 20-60 28/07S	USD	614,000	350,710.52	0.37
PETROLEOS MEXICANOS 7.69 20-50 23/07S	USD	617,000	382,227.21	0.41
<b>Mongolia</b>			<b>143,474.31</b>	<b>0.15</b>
MONGOLIA 4.45 21-31 07/07S	USD	200,000	143,474.31	0.15
<b>Morocco</b>			<b>270,156.58</b>	<b>0.29</b>
MOROCCO 3.0000 20-32 15/12S	USD	200,000	146,014.60	0.16
MOROCCO 4.0 20-50 15/12S	USD	200,000	124,141.98	0.13
<b>Namibia</b>			<b>192,311.34</b>	<b>0.21</b>
NAMIBIA 5.25 15-25 29/10S	USD	220,000	192,311.34	0.21
<b>Netherlands</b>			<b>640,303.70</b>	<b>0.68</b>
BRASKEM NETHERLANDS 7.25 23-33 13/02S	USD	200,000	180,142.35	0.19
GREENKO DUTCH B.V. 3.85 21-26 29/03S	USD	188,000	155,540.93	0.17
MINEJESA CAP BV 4.625 17-30 10/08S	USD	200,000	165,262.43	0.18
MV24 CAPITAL BV 6.748 19-34 01/06S	USD	168,118	139,357.99	0.15
<b>Nigeria</b>			<b>1,491,334.21</b>	<b>1.59</b>
NIGERIA 6.1250 21-28 28/09S	USD	250,000	191,574.83	0.20
NIGERIA 6.50 17-27 28/11S	USD	400,000	320,275.52	0.34
NIGERIA 7.143 18-30 23/02S	USD	400,000	308,143.45	0.33
NIGERIA 7.3750 21-33 28/09S	USD	200,000	144,922.63	0.15
NIGERIA 7.625 17-47 28/11S	USD	300,000	196,280.48	0.21
NIGERIA 8.3750 22-29 24/03S	USD	200,000	165,521.42	0.18
NIGERIA 8.7470 18-31 21/01S	USD	200,000	164,615.88	0.18
<b>Oman</b>			<b>1,380,378.85</b>	<b>1.47</b>
OMAN 5.375 17-27 08/03S	USD	400,000	361,313.31	0.39
OMAN 5.625 18-28 17/01S	USD	400,000	364,404.65	0.39
OMAN 6.25 21-31 25/01S	USD	200,000	186,865.96	0.20
OMAN 6.75 18-48 17/01S	USD	300,000	265,495.25	0.28
OMAN 7.375 20-32 28/10S	USD	200,000	202,299.68	0.22

## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Pakistan</b>			<b>323,595.55</b>	<b>0.35</b>
PAKISTAN 6.0000 21-26 08/04S	USD	200,000	79,765.81	0.09
PAKISTAN 6.875 17-27 05/12S	USD	200,000	78,838.23	0.08
PAKISTAN 7.3750 21-31 08/04S	USD	200,000	76,947.24	0.08
PAKISTAN 8.25 15-25 30/09S	USD	200,000	88,044.27	0.09
<b>Panama</b>			<b>1,292,907.96</b>	<b>1.38</b>
AEROPUERTO INTERNACI 5.125 21-61 11/08S	USD	200,000	142,093.03	0.15
ETESA 5.125 19-49 02/05S	USD	200,000	149,254.72	0.16
PANAMA 2.2520 20-32 29/09S	USD	300,000	209,869.12	0.22
PANAMA 3.16 19-30 23/01S	USD	200,000	160,646.56	0.17
PANAMA 3.75 19-26 17/04S	USD	170,000	148,978.14	0.16
PANAMA 4.50 20-56 01/04S	USD	400,000	273,558.34	0.29
PANAMA 6.70 06-36 26/01S	USD	100,000	97,993.29	0.10
PANAMA 9.375 99-29 01/04S	USD	100,000	110,514.76	0.12
<b>Paraguay</b>			<b>1,240,572.16</b>	<b>1.32</b>
PARAGUAY 4.95 20-31 28/04S	USD	200,000	176,848.97	0.19
PARAGUAY 5.40 19-50 30/03S	USD	400,000	314,969.00	0.34
PARAGUAY 5.6000 18-48 13/03S	USD	200,000	161,023.10	0.17
PARAGUAY 6.10 14-44 11/08S	USD	400,000	348,351.01	0.37
PARAGUAY IN3.849 22-33 28/01S	USD	300,000	239,380.08	0.26
<b>Peru</b>			<b>1,529,417.47</b>	<b>1.63</b>
COFIDE 2.4 20-27 28/09S	USD	200,000	159,589.48	0.17
FONDO MIVIVIEND 4.6250 22-27 12/04S	USD	230,000	204,882.40	0.22
PERU 3.0000 21-34 15/01S	USD	256,000	194,113.05	0.21
PERU 8.75 03-33 21/11S	USD	150,000	174,109.39	0.19
PERU LNG SRL 5.375 18-30 22/03S	USD	200,000	147,524.45	0.16
PETROLEOS DEL PERU 4.75 17-32 19/06S	USD	600,000	412,354.32	0.44
PETROLEOS DEL PERU 5.625 17-47 19/06S	USD	400,000	236,844.38	0.25
<b>Poland</b>			<b>326,297.45</b>	<b>0.35</b>
POLAND 4.875 23-33 04/10S	USD	361,000	326,297.45	0.35
<b>Portugal</b>			<b>175,141.67</b>	<b>0.19</b>
HUARONG FINANCE II 5.50 15-25 16/01S	USD	200,000	175,141.67	0.19
<b>Qatar</b>			<b>275,845.71</b>	<b>0.29</b>
QATAR 4.817 19-49 14/03S	USD	312,000	275,845.71	0.29
<b>Romania</b>			<b>923,345.70</b>	<b>0.99</b>
ROMANIA 2.6250 20-40 02/12A	EUR	43,000	26,243.76	0.03
ROMANIA 3.0 20-31 14/02S	USD	550,000	419,921.48	0.45
ROMANIA 3.6240 20-30 26/05A	EUR	100,000	87,764.00	0.09
ROMANIA 4.0000 20-51 14/02S	USD	76,000	50,091.87	0.05
ROMANIA 4.625 19-49 03/04A	EUR	250,000	193,121.25	0.21
ROMANIA 7.125 23-33 17/01S	USD	150,000	146,203.34	0.16
<b>Rwanda</b>			<b>139,136.70</b>	<b>0.15</b>
RWANDA 5.5 21-31 09/08S	USD	200,000	139,136.70	0.15
<b>Saudi Arabia</b>			<b>1,210,825.17</b>	<b>1.29</b>
SAUDI ARABIA 2.25 21-33 02/02S	USD	400,000	297,073.06	0.32
SAUDI ARABIA 3.45 21-61 02/02S	USD	200,000	130,123.52	0.14
SAUDI ARABIA 4.375 19-29 16/04S	USD	400,000	359,032.00	0.38
SAUDI ARABIA 4.625 17-47 04/10S	USD	300,000	245,871.33	0.26
SAUDI ARABIA 5.25 19-50 16/01S	USD	200,000	178,725.26	0.19
<b>Senegal</b>			<b>286,451.75</b>	<b>0.31</b>
SENEGAL 6.25 17-33 23/05S	USD	200,000	154,714.60	0.17
SENEGAL 6.75 18-48 13/03S	USD	200,000	131,737.15	0.14



## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>South Africa</b>			<b>2,187,409.50</b>	<b>2.33</b>
ESKOM HOLDINGS 6.75 13-23 06/08S	USD	200,000	182,993.99	0.20
ESKOM HOLDINGS 7.125 15-25 11/02S	USD	250,000	226,013.68	0.24
ESKOM HOLDINGS SOC 8.45 18-28 10/08S	USD	200,000	174,993.80	0.19
SOUTH AFRICA 4.30 16-28 12/10S	USD	600,000	487,177.29	0.52
SOUTH AFRICA 4.85 19-29 30/09S	USD	600,000	484,907.01	0.52
SOUTH AFRICA 5.75 19-49 30/09S	USD	600,000	389,739.63	0.42
TRANSNET 8.25 23-28 06/02S	USD	270,000	241,584.10	0.26
<b>Switzerland</b>			<b>325,293.66</b>	<b>0.35</b>
ANGOLA 8.2500 18-28 09/05S	USD	400,000	325,293.66	0.35
<b>Togo</b>			<b>184,591.89</b>	<b>0.20</b>
BANQUE OUEST AFRICAINE 4.7 19-31 22/10S	USD	250,000	184,591.89	0.20
<b>Trinidad and Tobago</b>			<b>204,726.09</b>	<b>0.22</b>
TRINIDAD GENERATION 5.25 16-27 04/11S	USD	230,000	204,726.09	0.22
<b>Turkey</b>			<b>2,323,417.66</b>	<b>2.48</b>
EXPO CRED BK TURKEY 9.375 23-26 31/01S	USD	215,000	196,823.18	0.21
TURKEY 4.25 15-26 14/04S	USD	850,000	699,640.90	0.75
TURKEY 4.875 16-26 09/10S	USD	350,000	287,923.50	0.31
TURKEY 5.25 20-30 13/03S	USD	200,000	151,209.99	0.16
TURKEY 5.6 19-24 14/11S	USD	310,000	274,900.27	0.29
TURKEY 9.375 23-33 19/01S	USD	291,000	268,465.10	0.29
TURKEY 9.875 22-28 15/01S	USD	474,000	444,454.72	0.47
<b>United Arab Emirates</b>			<b>1,936,951.03</b>	<b>2.07</b>
ABU DHABI CRUDE OIL 4.60 17-47 02/11S	USD	200,000	170,887.63	0.18
DP WORLD LIMITED 6.85 07-37 02/07S	USD	230,000	229,209.99	0.24
MDGH GMTN BV 3.70 19-49 07/11S	USD	310,000	227,482.80	0.24
MDGH GMTN RSC 4.375 23-33 22/11S	USD	280,000	247,994.85	0.26
UNITED ARAB EMIRATES 3.625 21-33 10/03S	USD	800,000	605,277.13	0.65
UNITED ARAB EMIRATES 3.875 20-50 16/04S	USD	200,000	154,984.61	0.17
UNITED ARAB EMIRATES 4.0 20-50 28/07S	USD	200,000	118,653.63	0.13
UNITED ARAB EMIRATES 4.951 22-52 07/07S	USD	200,000	182,460.39	0.19
<b>United States of America</b>			<b>325,153.64</b>	<b>0.35</b>
BIOCEANICO SOVEREIGN 0.00 19-34 05/06U	USD	508,501	325,153.64	0.35
<b>Uruguay</b>			<b>413,002.34</b>	<b>0.44</b>
URUGUAY 4.975 18-55 20/04S	USD	170,000	151,714.28	0.16
URUGUAY 5.10 14-50 18/06S	USD	100,000	91,438.21	0.10
URUGUAY 7.875 03-33 15/01S	USD	150,000	169,849.85	0.18
<b>Uzbekistan</b>			<b>303,815.95</b>	<b>0.32</b>
UZBEKNEFTEGAZ JSC 4.75 21-28 16/11S	USD	400,000	303,815.95	0.32
<b>Zambia</b>			<b>104,352.30</b>	<b>0.11</b>
ZAMBIA 0 15-49 30/07S	USD	200,000	104,352.30	0.11
<b>Floating rate notes</b>			<b>1,048,490.68</b>	<b>1.12</b>
<b>Argentina</b>			<b>714,954.79</b>	<b>0.76</b>
ARGENTINA FL.R 20-30 09/07S	USD	338,893	102,656.09	0.11
ARGENTINA FL.R 20-35 09/07S	USD	1,275,462	347,251.07	0.37
ARGENTINA FL.R 20-38 09/01S	USD	340,203	109,664.19	0.12
ARGENTINA FL.R 20-41 09/07S	USD	530,000	155,383.44	0.17
<b>Ecuador</b>			<b>148,167.10</b>	<b>0.16</b>
ECUADOR FL.R 20-35 31/07S	USD	465,000	148,167.10	0.16

## LUX IM – JPM Emerging Market Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United States of America</b>			<b>185,368.79</b>	<b>0.20</b>
BBVA BANCOMER SA FL.R 18-33 18/01S	USD	230,000	185,368.79	0.20
<b>Other transferable securities</b>			<b>927,136.63</b>	<b>0.99</b>
<b>Shares</b>			<b>1,266.84</b>	<b>0.00</b>
<b>Russia</b>			<b>1,266.84</b>	<b>0.00</b>
SEVERSTAL GDR REPR SHS REG-S SER -OCT06-	USD	22,990	1,266.84	0.00
<b>Bonds</b>			<b>925,869.79</b>	<b>0.99</b>
<b>Egypt</b>			<b>360,788.29</b>	<b>0.38</b>
THE EGYPTIAN FINANCI 10.875 23-26 28/02S	USD	423,000	360,788.29	0.38
<b>Morocco</b>			<b>565,081.50</b>	<b>0.60</b>
MOROCCO 5.95 23-28 08/03S	USD	200,000	185,859.39	0.20
MOROCCO 6.5 23-33 08/09S	USD	400,000	379,222.11	0.40
<b>Undertakings for Collective Investment</b>			<b>750,141.12</b>	<b>0.80</b>
<b>Shares/Units in investment funds</b>			<b>750,141.12</b>	<b>0.80</b>
<b>Monetary funds</b>			<b>750,141.12</b>	<b>0.80</b>
JP MORGAN LIQUIDITY FD USD LIQ -X- USD DIS	USD	816,791	750,141.12	0.80
<b>Total securities portfolio</b>			<b>92,552,129.36</b>	<b>98.75</b>

## **LUX IM – ESG Morgan Stanley Global Multiasset**

# LUX IM – ESG Morgan Stanley Global Multiasset

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>191,054,447.05</b>
Securities portfolio at market value	183,917,602.86
<i>Cost price</i>	<i>189,839,608.71</i>
Cash at banks and liquidities	1,530,366.70
Amount due from broker/counterparty	3,740,846.56
Receivable for investments sold	99,141.53
Receivable on subscriptions	106,029.41
Net unrealised appreciation on forward foreign exchange contracts	46,342.82
Net unrealised appreciation on financial futures	128,763.93
Net unrealised appreciation on swaps	236,508.81
Dividends receivable on securities portfolio	203,763.16
Interests receivable, net	1,045,012.88
Other assets	68.39
<b>Liabilities</b>	<b>2,664,312.81</b>
Bank overdrafts	67,798.76
Amount due to broker/counterparty	1,145,958.45
Payable on investments purchased	300,087.73
Payable on redemptions	371,598.66
Management fees payable	574,985.08
Depository fees payable	10,324.83
Administration fees payable	171,074.42
Interests payable, net	150.65
Other liabilities	22,334.23
<b>Net asset value</b>	<b>188,390,134.24</b>

# LUX IM – ESG Morgan Stanley Global Multiasset

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>188,390,134.24</b>	<b>204,856,254.79</b>	<b>220,728,959.64</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		684,483.682	717,991.773	741,741.750
Net asset value per share	EUR	89.41	88.22	98.24
<b>E - EUR - Capitalisation</b>				
Number of shares		1,285,888.605	1,408,988.397	1,292,884.090
Net asset value per share	EUR	96.93	95.16	104.94
<b>E2 - EUR - Capitalisation</b>				
Number of shares		90.896	271.920	-
Net asset value per share	EUR	98.23	96.36	-
<b>F - EUR - Capitalisation</b>				
Number of shares		2,975.177	3,067.255	3,507.578
Net asset value per share	EUR	99.92	97.95	107.68
<b>H - EUR - Capitalisation</b>				
Number of shares		25,129.589	80,894.008	121,748.506
Net asset value per share	EUR	89.51	87.90	96.98

## LUX IM – ESG Morgan Stanley Global Multiasset

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	717,991.773	16,193.267	49,701.358	684,483.682
E - EUR - Capitalisation	1,408,988.397	135,582.395	258,682.187	1,285,888.605
E2 - EUR - Capitalisation	271.920	235.986	417.010	90.896
F - EUR - Capitalisation	3,067.255	14.951	107.029	2,975.177
H - EUR - Capitalisation	80,894.008	1,164.378	56,928.797	25,129.589

# LUX IM – ESG Morgan Stanley Global Multiasset

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>163,953,600.61</b>	<b>87.03</b>
<b>Shares</b>			<b>87,807,415.55</b>	<b>46.61</b>
<b>Austria</b>			<b>544,170.85</b>	<b>0.29</b>
ERSTE GROUP BANK AG	EUR	450	14,044.50	0.01
OMV AG	EUR	11,769	447,810.45	0.24
VERBUND AG	EUR	1,123	82,315.90	0.04
<b>Belgium</b>			<b>635,437.04</b>	<b>0.34</b>
AGEAS NOM	EUR	1,208	44,623.52	0.02
D'IETEREN	EUR	3,171	506,408.70	0.27
ELIA SYSTEM OPERATOR SA	EUR	360	41,220.00	0.02
KBC GROUP SA	EUR	687	43,184.82	0.02
<b>Bermuda</b>			<b>432,534.02</b>	<b>0.23</b>
BEIJING ENTERPRISES WATER	HKD	118,000	25,762.68	0.01
BUNGE LTD	USD	3,884	331,059.41	0.18
CHINA GAS HOLDINGS LTD	HKD	10,000	10,529.03	0.01
HONG KONG LAND HOLDINGS LTD	USD	2,300	8,238.05	0.00
NORVERGIAN CRUISE LINE LTD	USD	2,324	44,608.16	0.02
ORIENT OVERSEAS INTL	HKD	1,000	12,336.69	0.01
<b>Brazil</b>			<b>546,853.87</b>	<b>0.29</b>
AMBEV SA	BRL	8,500	24,405.29	0.01
ATACADAO SA	BRL	6,200	12,772.17	0.01
B3 - REG SHS	BRL	18,500	51,093.21	0.03
BANCO BRADESCO	BRL	16,400	44,829.37	0.02
BANCO DO BRASIL SA	BRL	1,100	10,385.97	0.01
BANCO SANTANDER UNITS (50SHS+50PFD SHS)	BRL	7,900	45,633.38	0.02
CEMIG PREFERENTIAL SHARE (CIA ENERG MINAS GERAIS)	BRL	7,590	18,098.36	0.01
COMPANHIA SIDERURGICA NACIONAL	BRL	17,400	42,442.23	0.02
CONCESSOES RODOVIARIAS	BRL	8,200	21,409.19	0.01
ENGIE BRASIL ENERGIA SA (BRL)	BRL	2,300	19,542.34	0.01
GERDAU PREFERENTIAL SHARE	BRL	6,680	31,856.93	0.02
HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	BRL	27,200	21,551.06	0.01
LOCALIZA RENT A CAR SA	BRL	300	3,865.38	0.00
MAGAZINE LUIZA SA	BRL	20,200	13,146.82	0.01
NATURA CO HOLDING -REG SHS	BRL	9,300	29,526.87	0.02
PETROBRAS BR --- REG SHS	BRL	2,800	9,507.82	0.01
PETROLEO BRASILEIRO	BRL	3,500	23,036.65	0.01
TIM - REGISTERED SHS	BRL	6,500	17,804.52	0.01
TOTVS	BRL	2,100	11,714.43	0.01
ULTRAPAR	BRL	21,100	74,633.55	0.04
WEG SA	BRL	2,820	19,598.33	0.01
<b>Cayman Islands</b>			<b>4,913,477.70</b>	<b>2.61</b>
3SBIO UNITARY 144A/REG SHS	HKD	46,000	42,494.10	0.02
ALIBABA GROUP	HKD	83,600	796,816.64	0.42
BEIGENE - REG SHS	HKD	1,300	16,388.67	0.01
BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	106,000	41,059.71	0.02
BUDWEISER BREWING COMPANY APAC LIMITED	HKD	25,400	60,225.61	0.03
CFD CHINA MENGNIU DAIRY	HKD	11,000	38,089.98	0.02
CFD WHARF REIC - REG SHS	HKD	4,000	18,381.79	0.01
CHINA CONCH VENTURE HOLDINGS LTD	HKD	8,000	9,578.25	0.01
CHINA LESSO GROUP	HKD	4,000	2,413.34	0.00
CHINA LITERATURE LIMITED	HKD	2,400	9,282.45	0.00
CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	20,000	29,955.51	0.02
CHINA RESOURCES LAND LTD -RC-	HKD	22,000	85,734.74	0.05

# LUX IM – ESG Morgan Stanley Global Multiasset

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CHINA RESOURCES MIXC LIFESTYLE SERVICES	HKD	4,000	18,264.41	0.01
CHINA STATE CONSTRUCTION INTL HLDG LTD	HKD	4,000	4,192.83	0.00
CHOW TAI FOO JEWELLERY GROUP LTD	HKD	41,400	68,422.52	0.04
CK ASSET HOLDINGS LTD	HKD	7,000	35,660.21	0.02
COUNTRY GARDEN	HKD	19,023	22,597.25	0.01
DONGYUE GROUP	HKD	9,000	6,190.65	0.00
EAST BUY HOLDING LIMITED	HKD	7,500	22,449.03	0.01
ENN ENERGY HOLDINGS LTD	HKD	5,600	64,155.51	0.03
GDS HOLDINGS LTD-CL A	HKD	11,000	13,815.69	0.01
GREENTOWN CHINA	HKD	17,000	15,664.43	0.01
H WORLD GRPSHS ADR	USD	773	27,147.47	0.01
INNOVENT BIOLOGICS, INC.	HKD	10,000	34,744.64	0.02
JD.COM INC - CL A	HKD	800	12,432.95	0.01
JD HEALTH INTERNATIONAL INC	HKD	5,750	33,375.69	0.02
JOYY INC -A- SPONS ADR REPR 20	USD	896	24,859.40	0.01
KE HOLDINGS INC	USD	1,164	15,992.51	0.01
KINGDEE INTL SOFTWARE GROUP CO	HKD	31,000	38,134.59	0.02
KUAISHOU TECHNOLOGY	HKD	14,500	91,143.05	0.05
LEGEND BIOTECH CORP	USD	280	18,052.07	0.01
LI NING CO	HKD	12,000	59,371.08	0.03
LONGFOR GRP - REG SHS	HKD	5,698	12,734.60	0.01
MEITUAN - SHS 114A/REG SHS	HKD	32,520	466,845.40	0.25
NETEASE INC	HKD	13,800	247,189.32	0.13
NIO INC - SHS -A- ADR	USD	17,025	146,819.81	0.08
PINDUODUO	USD	1,862	117,823.21	0.06
POP MART INTERNATIONAL GROUP LIMITED	HKD	13,600	27,808.86	0.01
SUNNY OPTICAL TECHNOLOGY (GRP) CO LTD	HKD	4,600	42,197.13	0.02
TAL EDUCAT GR -A- ADR REPR 1/3 SH -A-	USD	3,457	18,700.22	0.01
TENCENT HOLDINGS LTD	HKD	31,400	1,222,194.31	0.65
TENCENT MUSIC ADR REPR 2 SHS A	USD	10,221	69,275.82	0.04
TONGCHENG TRAVEL HOLDINGS LIMITED	HKD	63,600	122,283.29	0.06
TRIP COM GROUP LTD	USD	363	11,558.26	0.01
VIPSHOP HOLDINGS ADR 1/5 REPR	USD	14,511	217,495.08	0.12
WANT WANT CHINA	HKD	33,000	20,142.50	0.01
WUXI BIOLOGICS	HKD	18,000	79,337.50	0.04
XIAOMI CORP REG SHS	HKD	56,600	71,220.87	0.04
XINYI GLASS HOLDINGS LTD	HKD	8,134	11,648.23	0.01
XINYI SOLAR HOLDINGS LTD	HKD	143,227	152,149.16	0.08
XPENG INC REGISTERED SHS	HKD	2,300	13,498.76	0.01
YADEA GROUP HOLDINGS LTD	HKD	18,000	37,650.98	0.02
ZTO EXPRESS CAYMAN ADR	USD	1,201	27,817.62	0.01
<b>China</b>			<b>1,827,644.28</b>	<b>0.97</b>
AGRICULTURAL BANK OF CHINA -H-	HKD	388,000	140,274.44	0.07
AVICHINA INDUSTRY AND TECHNOLOGY CO LTD	HKD	8,000	3,568.37	0.00
BANK OF CHINA LTD -H-	HKD	62,000	22,851.64	0.01
BANK OF COMMUNICATIONS -H-	HKD	41,000	24,977.40	0.01
BYD COMPANY LTD -H-	HKD	8,000	234,761.07	0.12
CFD AIR CHINA	HKD	20,000	13,099.67	0.01
CFD CMOC GROUP LIMITED	HKD	51,000	24,544.27	0.01
CHINA COMMUNICATION SERCICES CORP -H-	HKD	30,000	13,592.67	0.01
CHINA CONSTRUCTION BANK CORPORATION -H-	HKD	132,000	78,555.75	0.04
CHINA COSCO HOLDINGS -H-	HKD	23,000	19,060.25	0.01
CHINA INTL CAPITAL -H- UNITARY 144A/REG SHS	HKD	10,000	16,128.09	0.01
CHINA LIFE INSURANCE CO LTD	HKD	9,000	13,796.91	0.01
CHINA LONGYUAN POWER GROUP CORP -H-	HKD	63,000	59,677.44	0.03
CHINA MERCHANTS BANK CO LTD -H-	HKD	16,000	66,859.95	0.04
CHINA RAILWAY GROUP LTD -H-	HKD	34,000	20,633.15	0.01



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## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CHINA SOUTHERN AIRLINES -H-	HKD	24,000	12,451.73	0.01
CHINA VANKE -H-	HKD	36,944	45,620.05	0.02
DONGFENG MOTOR GP -H-	HKD	196,000	82,363.57	0.04
HANGZHOU TIGERMED CONSULTING CO LTD	HKD	4,500	23,584.68	0.01
HUATAI SECURITIES CO LTD	HKD	22,800	25,906.35	0.01
INDUS.AND COMMERCIAL BANK OF CHINA -H-	HKD	847,000	415,581.09	0.22
JIANGXI COPPER -H-	HKD	100,000	141,326.17	0.08
NONGFU SPRING - REG SHS -H- UNI	HKD	11,400	57,874.47	0.03
PICC PROPERTY AND CASUALTY -H-	HKD	62,000	63,387.84	0.03
PING AN INS (GRP) CO -H-	HKD	6,000	35,108.52	0.02
SHANDONG GOLD - REGISTERED SHS -H-	HKD	8,000	13,409.55	0.01
SINOPHARM GROUP CO LTD	HKD	23,200	66,719.10	0.04
WUXI APTEC CO LTD.	HKD	5,000	36,681.42	0.02
ZHEJIANG EXPRESSWAY -H-	HKD	40,000	27,936.57	0.01
ZHONGAN ONLINE P C H UNITARY 144A REG SHS	HKD	6,400	16,001.31	0.01
ZHUZHOU CRRC -H-	HKD	3,300	11,310.79	0.01
<b>Colombia</b>			<b>25,939.41</b>	<b>0.01</b>
BANCOLOMBIA SA	COP	2,312	15,437.82	0.01
INTERCONNEXION ELECTRICA SA	COP	2,844	10,501.59	0.01
<b>Curacao</b>			<b>189,410.71</b>	<b>0.10</b>
SLB	USD	4,255	189,410.71	0.10
<b>Czech Republic</b>			<b>64,178.92</b>	<b>0.03</b>
KOMERCNI BANKA AS	CZK	2,289	64,178.92	0.03
<b>Denmark</b>			<b>1,298,015.93</b>	<b>0.69</b>
COLOPLAST -B-	DKK	655	73,600.64	0.04
DSV A/S	DKK	151	28,590.04	0.02
GENMAB AS	DKK	654	222,625.22	0.12
NOVO NORDISK	DKK	4,411	631,885.97	0.34
NOVOZYMES -B-	DKK	1,562	66,028.95	0.04
PANDORA	DKK	1,893	153,331.22	0.08
ROCKWOOL SHS -B-	DKK	195	45,116.83	0.02
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	3,186	76,837.06	0.04
<b>Finland</b>			<b>1,200,239.90</b>	<b>0.64</b>
ELISA CORPORATION -A-	EUR	1,736	85,498.00	0.05
KESKO CORP	EUR	18,502	320,084.60	0.17
METSO CORPORATION	EUR	5,004	54,218.34	0.03
NESTE	EUR	4,914	171,252.90	0.09
NOKIA OYJ	EUR	51,267	197,019.08	0.10
NORDEA BANK	SEK	15,292	149,820.84	0.08
ORION CORPORATION (NEW) -B-	EUR	1,975	75,524.00	0.04
SAMPO OYJ -A-	EUR	756	30,920.40	0.02
UPM KYMMENE CORP	EUR	2,102	57,090.32	0.03
WARTSILA CORPORATION -B-	EUR	5,763	58,811.42	0.03
<b>France</b>			<b>3,286,164.35</b>	<b>1.74</b>
AXA SA	EUR	6,273	167,740.02	0.09
BIOMERIEUX SA	EUR	587	55,882.40	0.03
CARREFOUR SA	EUR	19,511	334,418.54	0.18
CIE DE SAINT-GOBAIN	EUR	1,213	66,775.65	0.04
COVIVIO SA	EUR	314	13,602.48	0.01
DASSAULT SYSTEMES SE	EUR	4,139	164,442.47	0.09
EDENRED SA	EUR	581	35,196.98	0.02
EIFPAGE	EUR	1,546	147,952.20	0.08
GECINA	EUR	1,089	106,068.60	0.06
KERING	EUR	291	145,878.30	0.08
L'OREAL SA	EUR	1,379	578,766.30	0.31

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## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
LEGRAND SA	EUR	1,376	122,161.28	0.06
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	198	169,290.00	0.09
PERNOD RICARD SA	EUR	589	117,652.75	0.06
SANOFI	EUR	3,256	318,371.68	0.17
SCHNEIDER ELECTRIC SE	EUR	2,097	341,769.06	0.18
SOCIETE GENERALE SA	EUR	9,694	228,293.70	0.12
VALEO SA	EUR	6,549	127,443.54	0.07
WENDEL SA	EUR	476	44,458.40	0.02
<b>Germany</b>			<b>2,121,960.68</b>	<b>1.13</b>
ALLIANZ SE PREFERENTIAL SHARE	EUR	1,232	260,013.60	0.14
BEIERSDORF AG	EUR	586	70,349.30	0.04
COMMERZBK	EUR	3,208	32,015.84	0.02
DEUTSCHE BANK AG PREFERENTIAL SHARE	EUR	3,872	36,853.70	0.02
DEUTSCHE BOERSE AG REG SHS	EUR	109	18,246.60	0.01
DEUTSCHE LUFTHANSA AG REG SHS	EUR	4,149	39,216.35	0.02
DEUTSCHE POST AG REG SHS	EUR	1,942	85,826.69	0.05
FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	828	35,719.92	0.02
FRESENIUS SE	EUR	1,971	49,117.32	0.03
GEA GROUP AG	EUR	1,694	64,168.72	0.03
HELLOFRESH SE	EUR	2,370	53,230.20	0.03
HENKEL AG & CO KGAA	EUR	1,617	103,585.02	0.05
MERCK KGAA	EUR	1,044	156,182.40	0.08
MTU AERO ENGINES HOLDING AG	EUR	181	42,716.00	0.02
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	EUR	238	80,610.60	0.04
PUMA AG	EUR	2,903	154,962.14	0.08
SAP AG	EUR	3,669	452,681.22	0.24
SCOUT24	EUR	258	14,979.48	0.01
SIEMENS AG REG SHS	EUR	1,273	191,688.34	0.10
TELEFONICA REG SHS	EUR	11,166	28,819.45	0.02
UNITED INTERNET AG REG SHS	EUR	501	6,442.86	0.00
VONOVIA SE	EUR	962	16,705.13	0.01
ZALANDO SE	EUR	4,879	127,829.80	0.07
<b>Greece</b>			<b>113,485.64</b>	<b>0.06</b>
MOTOR OIL HELLAS CORINTH REFIN.REG SHS	EUR	2,387	55,951.28	0.03
TERNA ENERGY	EUR	2,837	57,534.36	0.03
<b>Hong Kong</b>			<b>1,010,407.72</b>	<b>0.54</b>
AIA GROUP LTD	HKD	37,200	345,394.57	0.18
BOC HONG KONG (HOLDINGS) LTD	HKD	29,000	81,526.65	0.04
BYD ELECTRONIC -RC-	HKD	12,500	34,773.98	0.02
CHINA EVERBRIGHT ENVIRONMENT GROUP LTD	HKD	67,000	24,301.29	0.01
CHINA OVERSEAS LAND INVESTMENT LTD -RC-	HKD	5,500	11,026.73	0.01
CHINA RESOURCES BEER LTD -RC-	HKD	8,000	48,454.69	0.03
CITIC PACIFIC LTD	HKD	41,000	44,997.83	0.02
COUNTRY GARDEN HOLDINGS	HKD	12,420	2,318.01	0.00
FOSUN INTERNATIONAL	HKD	12,000	7,578.09	0.00
FUTU HOLDINGS - ADR	USD	392	14,274.51	0.01
HONG KONG CHINA GAS	HKD	18,000	14,303.99	0.01
HONG KONG EXCHANGES AND CLEARING LTD	HKD	2,659	92,136.30	0.05
HUA HONG SEMICONDUCTOR UNITARY 144A/REGS	HKD	9,000	27,044.48	0.01
LENOVO GROUP LTD -RC-	HKD	36,000	34,523.96	0.02
MTR CORP LTD	HKD	5,209	22,011.67	0.01
SINO LAND	HKD	24,000	27,128.99	0.01
SUN HUNG KAI PROPERTIES LTD	HKD	4,000	46,341.84	0.02
SWIRE PROPERTIES LTD	HKD	21,200	47,927.88	0.03
TECHTRONIC INDUSTRIES CO LTD	HKD	5,500	54,972.24	0.03
THE LINK REIT UNITS	HKD	5,752	29,370.02	0.02

## LUX IM – ESG Morgan Stanley Global Multiasset

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Hungary</b>			<b>146,590.92</b>	<b>0.08</b>
MOL HUNGARIAN OIL AND GAS PLC-A-	HUF	12,124	97,728.71	0.05
OTP BANK LTD	HUF	501	16,272.31	0.01
RICHTER GEDEON	HUF	1,426	32,589.90	0.02
<b>Indonesia</b>			<b>272,255.86</b>	<b>0.14</b>
ANEKA TAMBANG SHS	IDR	112,400	13,445.52	0.01
BANK CENTRAL ASIA DEP	IDR	179,900	100,978.48	0.05
BANK MANDIRI	IDR	85,500	27,273.82	0.01
BANK NEGARA INDONESIA	IDR	99,700	55,961.95	0.03
PT BARITO PACIFIC TBK	IDR	410,339	18,753.21	0.01
PT UNILEVER INDONESIA TBK	IDR	133,200	34,808.91	0.02
SUMBER ALFARIA TRIJAYA TBK	IDR	132,900	21,033.97	0.01
<b>Ireland</b>			<b>726,445.90</b>	<b>0.39</b>
ACCENTURE - SHS CLASS A	USD	356	100,808.63	0.05
CRH PLC	EUR	2,385	119,106.90	0.06
DCC PLC	GBP	882	44,041.23	0.02
JOHNSON CONTROLS INTL	USD	3,882	240,011.24	0.13
KINGSPAN GROUP	EUR	880	52,395.20	0.03
PENTAIR PLC	USD	1,136	66,437.51	0.04
TRANE TECH - REG SHS	USD	594	103,645.19	0.06
<b>Italy</b>			<b>543,261.30</b>	<b>0.29</b>
AMPLIFON SPA	EUR	5,009	166,549.25	0.09
ASSICURAZIONI GENERALI SPA	EUR	4,937	91,630.72	0.05
ENEL SPA	EUR	10,906	66,930.12	0.04
FINECOBANK	EUR	1,608	19,561.32	0.01
INTESA SANPAOLO	EUR	27,675	66,032.55	0.04
MEDIOBANCA	EUR	8,351	90,984.15	0.05
TELECOM ITALIA	EUR	39,881	10,273.35	0.01
UNICREDIT SPA REG SHS	EUR	1,482	31,299.84	0.02
<b>Japan</b>			<b>16,200,973.68</b>	<b>8.60</b>
AEON CO LTD	JPY	30,500	570,155.04	0.30
AJINOMOTO CO INC	JPY	4,700	170,941.67	0.09
ASAHI GROUP HOLDINGS LTD	JPY	1,200	42,500.95	0.02
ASAHI KASEI CORPORATION	JPY	41,900	258,780.02	0.14
ASTELLAS PHARMA	JPY	33,400	456,071.93	0.24
CENTRAL JAPAN RAILWAY CO	JPY	300	34,426.23	0.02
CFD ADVANTEST CORP	JPY	1,100	133,848.01	0.07
CHUBU ELECTRIC POWER CO INC	JPY	3,600	40,190.62	0.02
DAIFUKU CO	JPY	3,900	72,917.46	0.04
DAI-ICHI LIFE HOLDINGS INC	JPY	4,500	78,288.22	0.04
DAIICHI SANKYO CO LTD	JPY	800	23,128.73	0.01
DAIKIN INDUSTRIES LTD	JPY	1,400	260,331.68	0.14
DAIWA HOUSE INDUSTRY CO LTD	JPY	5,500	132,520.02	0.07
DAIWA SECURITIES GROUP INC	JPY	53,600	252,129.11	0.13
DENTSU GROUP - REG SHS	JPY	3,200	95,829.20	0.05
EAST JAPAN RAILWAY CO	JPY	2,400	121,799.47	0.06
EISAI	JPY	600	37,072.05	0.02
ENEOS HOLDINGS INC	JPY	17,100	53,718.64	0.03
FANUC CORP SHS	JPY	5,500	175,854.62	0.09
FAST RETAILING CO LTD	JPY	600	139,992.38	0.07
FUJI ELECTRIC SHS	JPY	3,300	131,890.96	0.07
FUJIFILM HOLDINGS CORP	JPY	1,300	70,550.90	0.04
FUJITSU LTD	JPY	2,000	236,307.03	0.13
HAKUHODO DY HOLDINGS INC	JPY	7,500	72,054.90	0.04
HITACHI LTD	JPY	6,300	356,111.32	0.19

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
HONDA MOTOR CO LTD	JPY	10,200	281,345.79	0.15
HULIC CO LTD	JPY	4,400	34,416.06	0.02
IBIDEN	JPY	900	46,321.01	0.02
IDEMITSU KOSAN	JPY	1,200	22,005.34	0.01
INPEX	JPY	5,400	54,830.35	0.03
ITOCHU CORP	JPY	8,800	317,992.12	0.17
KANSAI ELECTRIC POWER	JPY	5,000	57,361.16	0.03
KDDI CORP	JPY	14,300	404,339.81	0.21
KEISEI ELECTRIC RAILWAY CO LTD	JPY	3,000	113,534.12	0.06
KEYENCE CORP	JPY	600	258,673.27	0.14
KINTETSU HOLDINGS REG SHS	JPY	2,700	85,505.15	0.05
KOITO MANUFACTURING	JPY	22,200	365,697.67	0.19
KOMATSU LTD	JPY	9,700	239,202.57	0.13
KUBOTA CORP	JPY	10,400	138,706.32	0.07
KYOWA KIRIN CO LTD	JPY	43,100	729,561.57	0.39
LIXIL CORPORATION	JPY	14,600	169,210.83	0.09
MARUBENI CORP	JPY	19,400	300,775.19	0.16
MATSUKIYOCOCO --- REG SHS	JPY	1,600	82,114.63	0.04
mitsui fudosan co ltd	JPY	9,100	165,399.35	0.09
MIZUHO FINANCIAL GROUP INC	JPY	23,000	321,368.66	0.17
MONOTARO CO LTD	JPY	4,400	50,967.09	0.03
MURATA MANUFACTURING CO LTD	JPY	1,300	68,031.52	0.04
NEC CORP	JPY	1,500	66,383.91	0.04
NEXON CO LTD	JPY	1,900	33,163.68	0.02
NIDEC CORP	JPY	2,200	109,664.51	0.06
NIHON M&A H --- REG SHS	JPY	3,900	27,221.69	0.01
NIPPON BUILDING FD	JPY	10	35,963.91	0.02
NIPPON PAINT HOLDINGS CO LTD	JPY	6,800	51,114.50	0.03
NIPPON TELEGRAPH AND TELEPHONE CORP	JPY	195,000	211,256.20	0.11
NIPPON YUSEN KK	JPY	4,400	89,185.41	0.05
NISSAN CHEMICAL CORP	JPY	600	23,518.87	0.01
NITTO DENKO CORP	JPY	3,600	243,156.69	0.13
NOMURA REAL ESTATE HOLDINGS INC	JPY	1,800	39,046.89	0.02
NOMURA RESEARCH INSTITUTE	JPY	4,500	113,257.72	0.06
NPN EXPRESS H --- SHS	JPY	700	36,045.24	0.02
OMRON CORP	JPY	3,300	183,850.55	0.10
ONO PHARMACEUTICAL CO LTD	JPY	7,100	117,566.40	0.06
ORIENTAL LAND CO LTD	JPY	7,300	259,799.85	0.14
ORIX CORP	JPY	6,500	107,899.67	0.06
OSAKA GAS CY	JPY	1,100	15,429.22	0.01
OSAKA SECURITIES EXCHANGE	JPY	3,100	49,401.45	0.03
PANASONIC HOLDINGS - REG SHS	JPY	5,100	56,823.29	0.03
PROLOGIS REIT	JPY	36	66,176.13	0.04
RECRUIT HOLDINGS CO LTD	JPY	9,000	260,941.67	0.14
RENASAS ELECTRONICS	JPY	2,500	42,913.65	0.02
RESONA HOLDINGS INC	JPY	27,700	121,497.71	0.06
RICOH CO LTD	JPY	4,000	31,071.29	0.02
SCSK CORP	JPY	7,700	110,548.67	0.06
SECOM CO LTD	JPY	1,500	92,823.10	0.05
SEIKO EPSON CORP	JPY	12,200	173,565.89	0.09
SG HOLDINGS CO LTD	JPY	4,600	59,845.60	0.03
SHIMIZU CORP	JPY	23,800	137,661.33	0.07
SHIN-ETSU CHEM. CO LTD	JPY	1,800	54,532.98	0.03
SHISEIDO	JPY	1,800	74,262.30	0.04
SOFTBANK GROUP	JPY	9,300	400,234.46	0.21
SOMPO HOLDINGS INC	JPY	4,900	201,099.89	0.11
SONY CORP	JPY	10,200	840,278.31	0.45
SUMITOMO CHEMICAL CO LTD	JPY	32,200	89,308.04	0.05

## LUX IM – ESG Morgan Stanley Global Multiasset

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SUMITOMO METAL MINING CO LTD	JPY	2,800	82,391.66	0.04
SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	9,400	367,865.04	0.20
SUMITOMO MITSUI TRUST - SHS	JPY	1,700	55,230.02	0.03
SYSMEX	JPY	1,000	62,282.37	0.03
T&D HOLDING	JPY	10,400	139,135.85	0.07
TAISEI	JPY	1,000	31,903.67	0.02
TDK CORP	JPY	4,600	162,715.72	0.09
TIS SHS	JPY	1,500	34,226.08	0.02
TOHO CO	JPY	500	17,381.50	0.01
TOKIO MARINE HOLDINGS INC	JPY	8,000	168,509.34	0.09
TOKYO ELECTRON LTD	JPY	2,300	300,470.20	0.16
TOKYO GAS CO LTD	JPY	2,400	47,929.85	0.03
TOYOTA MOTOR CORP	JPY	10,800	158,417.84	0.08
USS	JPY	21,400	323,352.40	0.17
WELCIA HOLDINGS REG SHS	JPY	8,300	157,978.46	0.08
WEST JAPAN RAILWAY COMPANY	JPY	3,600	137,018.68	0.07
YAMAHA CORP.	JPY	4,000	139,941.54	0.07
YAMAHA MOTOR CO LTD	JPY	12,500	327,392.30	0.17
YAMATAKE CORP	JPY	6,700	192,894.27	0.10
YASKAWA ELECTRIC CORP	JPY	5,300	221,692.08	0.12
Z HOLDINGS KK	JPY	31,800	69,993.14	0.04
ZOZO INC	JPY	2,700	50,970.26	0.03
<b>Jersey</b>			<b>262,669.21</b>	<b>0.14</b>
AMCOR --- REG SHS	USD	11,012	100,122.88	0.05
APTIV PLC	USD	760	70,419.62	0.04
EXPERIAN GROUP	GBP	632	21,875.94	0.01
WPP PLC	GBP	7,422	70,250.77	0.04
<b>Luxembourg</b>			<b>34,352.00</b>	<b>0.02</b>
EUROFINS SCIENTIFIC SE	EUR	608	34,352.00	0.02
<b>Malaysia</b>			<b>596,095.25</b>	<b>0.32</b>
CELCOMDIGI BHD	MYR	55,700	44,998.38	0.02
CIMB GROUP HOLDINGS BHD	MYR	104,999	104,432.46	0.06
HAP SENG CONSOLIDATED	MYR	26,100	16,057.75	0.01
MAXIS BHD	MYR	134,100	108,071.82	0.06
MR D.I.Y. GROUP - REG SHS	MYR	431,600	134,889.58	0.07
PETRONAS DAGANGAN	MYR	24,400	106,473.77	0.06
RHB BANK BERHAD	MYR	62,216	66,405.15	0.04
TELEKOM MALAYSIA	MYR	15,300	14,766.34	0.01
<b>Mexico</b>			<b>134,588.26</b>	<b>0.07</b>
ARCA CONTINENT	MXN	1,100	10,368.91	0.01
ASUR -B-	MXN	725	18,453.42	0.01
GRUPO FINANCIERO BANORTE -O-	MXN	6,500	49,487.71	0.03
INDUSTRIAL PENOLES SAB DE CV	MXN	1,200	15,435.82	0.01
ORBIA ADVANCE CORPORATION SAB DE CV	MXN	7,800	15,302.03	0.01
WAL MART	MXN	7,000	25,540.37	0.01
<b>Netherlands</b>			<b>2,211,270.55</b>	<b>1.17</b>
AIRBUS SE	EUR	1,022	133,534.52	0.07
AKZO NOBEL NV	EUR	3,682	270,258.80	0.14
ASML HOLDING NV	EUR	1,234	824,805.60	0.44
CNH INDUSTRIAL NV REG SHS	EUR	2,457	31,781.30	0.02
DSM KONINKLIJKE	EUR	1,505	171,645.25	0.09
ING GROUP NV	EUR	15,267	186,013.13	0.10
JUST EAT TAKEAWAY.COM N.V	EUR	4,431	62,911.34	0.03
KONINKLIJKE AHOLD DELHAIZE NV	EUR	4,960	153,685.60	0.08
KONINKLIJKE KPN NV	EUR	46,795	153,019.65	0.08

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
NEPI ROCKCASTLE N.V	ZAR	1,802	9,548.56	0.01
NN GROUP NV	EUR	794	26,964.24	0.01
PROSUS NV	EUR	1,707	112,798.56	0.06
WOLTERS KLUWER NV	EUR	645	74,304.00	0.04
<b>Norway</b>			<b>200,197.06</b>	<b>0.11</b>
ADEVINTA ASA - REGISTERED SHS	NOK	4,360	27,502.02	0.01
DNB BK ASA	NOK	4,867	83,388.06	0.04
NORSK HYDRO ASA	NOK	13,955	76,153.87	0.04
TELENOR ASA	NOK	1,415	13,153.11	0.01
<b>Philippines</b>			<b>108,508.37</b>	<b>0.06</b>
ACEN CORPORATION	PHP	4,650	416.76	0.00
AYALA CORP	PHP	1,790	18,602.89	0.01
AYALA LAND INC	PHP	43,200	17,455.71	0.01
INTERNATIONAL CONTAINER TERMINAL SERVICE	PHP	3,840	13,013.16	0.01
SM PRIME HOLDINGS INC	PHP	11,400	6,227.13	0.00
UNIVERSAL ROBINA CORP	PHP	23,090	52,792.72	0.03
<b>Poland</b>			<b>99,034.89</b>	<b>0.05</b>
LPP	PLN	7	21,851.12	0.01
SANTANDER BANK POLSKA SPOLKA AKCYJNA	PLN	878	77,183.77	0.04
<b>Portugal</b>			<b>1,155,060.24</b>	<b>0.61</b>
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	EUR	57,757	257,942.76	0.14
GALP ENERGIA SA REG SHS -B-	EUR	68,614	728,680.68	0.39
JERONIMO MARTINS SGPS SA	EUR	6,684	168,436.80	0.09
<b>Singapore</b>			<b>390,485.37</b>	<b>0.21</b>
BOC AVIATION SHS UNITARY 144A/REG SHS	HKD	6,600	49,077.98	0.03
CAPITALAND ASCE UNITS	SGD	8,600	15,869.74	0.01
CAPITALAND ASCOTT TRUST UNITS	SGD	205	150.20	0.00
CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	7,100	9,200.14	0.00
CAPITALAND INV --- REG SHS	SGD	3,600	8,084.12	0.00
CFD UNITED OVERSEAS BANK	SGD	3,000	56,987.79	0.03
CITY DEVELOPMENT	SGD	5,100	23,251.02	0.01
DBS GROUP HOLDINGS	SGD	6,000	128,263.23	0.07
KEPPEL CORPORATION LTD	SGD	8,900	40,514.93	0.02
OVERSEA-CHINESE BANKING CORPORATION LTD	SGD	5,986	49,869.80	0.03
SINGAPORE AIRLINES LTD	SGD	1,900	9,216.42	0.00
<b>South Africa</b>			<b>683,126.96</b>	<b>0.36</b>
ABSA GROUP LTD - REG SHS	ZAR	9,291	75,093.60	0.04
ANGLOGOLD ASHANTI LTD-REG.SHS	ZAR	968	18,780.82	0.01
ASPEN PHARMACARE HOLDINGS PLC	ZAR	1,672	14,783.88	0.01
BID CORPORATION LIMITED	ZAR	1,658	32,806.21	0.02
BIDVEST GROUP	ZAR	1,808	22,879.10	0.01
CLICKS GROUP	ZAR	6,389	81,772.61	0.04
GROWTHPOINT PROPERTIES LTD	ZAR	18,391	10,206.04	0.01
IMPALA PLATINUM HOLDINGS - REG SHS	ZAR	5,763	34,948.94	0.02
KUMBA IRON ORE	ZAR	1,176	25,899.64	0.01
MULTICHOICE GROUP - REG SHS	ZAR	7,593	34,681.56	0.02
NASPERS -N-	ZAR	440	71,260.12	0.04
SANLAM LTD	ZAR	10,989	30,980.11	0.02
SIBANYE STILLWATER LTD	ZAR	13,837	19,501.20	0.01
VODACOM GROUP	ZAR	33,116	187,400.22	0.10
WOOLWORTHS HOLDINGS	ZAR	6,402	22,132.91	0.01
<b>South Korea</b>			<b>3,898,069.09</b>	<b>2.07</b>
AMOREPACIFIC CORP	KRW	504	34,286.19	0.02
CELLTRION	KRW	863	91,972.33	0.05

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CFD SK HYNIX INC	KRW	4,425	355,307.73	0.19
CJ CHEILJEDANG - REG SHS	KRW	344	64,618.39	0.03
CJ CORP	KRW	376	17,899.77	0.01
COWAY CO LTD	KRW	2,475	75,818.12	0.04
DOOSAN BOBCAT	KRW	1,425	58,303.13	0.03
ECOPROBM --- REG SHS	KRW	96	16,661.32	0.01
HANWHA SOLUTIONS CORPORATIO	KRW	2,123	62,593.50	0.03
HD KOREA SHIPBUILDING & OFFSHORE ENGINEE	KRW	184	14,941.10	0.01
HYUNDAI ENGINEERING CONSTRUCTION	KRW	2,009	53,351.15	0.03
HYUNDAI GLOVIS CO LTD	KRW	273	37,619.08	0.02
HYUNDAI MOTOR CO LTD	KRW	224	32,240.89	0.02
HYUNDAI STEEL CO	KRW	1,797	42,272.77	0.02
KB FINANCIAL GROUP INC	KRW	2,832	94,255.24	0.05
KOREA ZINC CO LTD	KRW	67	22,766.08	0.01
LG CHEM	KRW	163	75,779.61	0.04
LG CHEMICAL LTD PREF./ISSUE 01	KRW	44	10,795.29	0.01
LG DISPLAY	KRW	2,588	28,428.86	0.02
LG ELECTRONICS INC	KRW	2,366	208,944.17	0.11
LG ENERGY SOLUTION - REG SHS	KRW	68	26,210.36	0.01
LG H&H	KRW	15	4,798.91	0.00
LOTTE CHEMICAL CORPORATION	KRW	150	16,163.66	0.01
NAVER	KRW	3,241	412,946.82	0.22
NCISOFT	KRW	73	15,010.11	0.01
NH INVESTMENT SECURITIES CO.LTD.	KRW	37,761	251,353.98	0.13
POSCO FUTURE M CO. LTD.	KRW	98	24,112.36	0.01
SAMSUNG C&T	KRW	650	47,888.06	0.03
SAMSUNG ELECTRO MECHANICS	KRW	695	69,998.95	0.04
SAMSUNG ELECTRONICS CO LTD	KRW	23,152	1,165,103.78	0.62
SAMSUNG FIRE AND MARINE INSURANCE	KRW	581	93,141.42	0.05
SAMSUNG LIFE INSURANCE CO LTD	KRW	869	40,763.71	0.02
SAMSUNG SDI CO LTD	KRW	375	174,862.34	0.09
SK BIOPHARMACEUTICALS CO LTD	KRW	473	26,671.57	0.01
SK BIOSCIENCE CO	KRW	438	24,270.58	0.01
SK INNOVATION	KRW	766	84,624.66	0.04
S-OIL CORP	KRW	228	10,599.85	0.01
YUHAN CORP	KRW	254	10,693.25	0.01
<b>Spain</b>			<b>1,159,268.26</b>	<b>0.62</b>
ACCIONA SA	EUR	411	64,095.45	0.03
AMADEUS IT GROUP SA -A-	EUR	4,607	319,172.96	0.17
BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	8,627	60,026.67	0.03
BANCO SANTANDER SA REG SHS	EUR	64,790	216,495.79	0.11
CELLNEX TELECOM SA	EUR	635	23,228.30	0.01
CORPORACION ACCIONA ENERGIAS RENOVABLES	EUR	7,584	234,648.96	0.12
EDP RENOVAVEIS SA	EUR	1,293	23,493.81	0.01
REDEIA CORPORACION SA	EUR	14,288	218,106.32	0.12
<b>Sweden</b>			<b>1,561,330.14</b>	<b>0.83</b>
ALFA LAVAL	SEK	591	19,064.03	0.01
ASSA ABLOY -B- NEW I	SEK	4,234	91,146.99	0.05
ATLAS COPCO AB -B-	SEK	3,466	39,154.73	0.02
BIOVITRUM AB	SEK	4,694	82,380.84	0.04
BOLIDEN --- REGISTERED SHS	SEK	10,717	279,997.78	0.15
EMBRACER GRP --- REGISTERED SHS	SEK	2,311	5,427.70	0.00
EQT AB	SEK	1,534	26,441.79	0.01
HENNES AND MAURITZ AB	SEK	14,675	231,049.76	0.12
HUSQVARNA -B-	SEK	3,635	29,867.44	0.02
INVESTOR --- REG SHS -B-	SEK	2,133	38,355.19	0.02
KINNEVIK AB	SEK	1,492	18,609.76	0.01



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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
NIBE INDUSTRIER	SEK	7,913	68,232.26	0.04
SANDVIK AB	SEK	6,636	115,564.95	0.06
SVENSKA CELLULOSA SCA AB-SHS-B-	SEK	13,915	160,197.65	0.09
SVENSKA HANDELSBANKEN AB-A-	SEK	10,986	83,351.37	0.04
TELE2 AB	SEK	8,897	67,200.86	0.04
VOLVO -A- FREE	SEK	10,706	205,287.04	0.11
<b>Switzerland</b>			<b>2,298,796.13</b>	<b>1.22</b>
ABB LTD PREFERENTIAL SHARE	CHF	2,425	85,575.09	0.05
BC VAUDOISE - REGISTERED SHS	CHF	246	23,736.18	0.01
GEBERIT AG	CHF	162	76,256.76	0.04
JULIUS BAER GROUP NAMEN AKT	CHF	1,236	70,606.88	0.04
KUEHNE + NAGEL INTERNATIONAL AG	CHF	480	128,108.11	0.07
LOGITECH NAMEN AKT	CHF	625	33,617.42	0.02
NOVARTIS AG PREFERENTIAL SHARE	CHF	4,971	453,588.48	0.24
PARTNERS GROUP HOLDING REG SHS	CHF	82	69,794.02	0.04
ROCHE HOLDING LTD	CHF	1,419	396,878.38	0.21
SGS LTD	CHF	1,255	108,232.19	0.06
SIG GROUP --- REG SHS	CHF	4,797	120,710.75	0.06
SONOVA HOLDING REG SHS	CHF	360	86,314.50	0.05
SWISSCOM SHS NOM	CHF	109	62,266.58	0.03
SWISS LIFE HOLDING N-NAMEN REG SHS	CHF	41	21,599.71	0.01
SWISS RE REG SHS	CHF	1,985	182,324.12	0.10
UBS GROUP NAMEN-AKT	CHF	11,068	202,709.38	0.11
VAT GROUP SA	CHF	105	39,396.50	0.02
ZURICH INSURANCE GROUP REG SHS	CHF	317	137,081.08	0.07
<b>Thailand</b>			<b>664,927.97</b>	<b>0.35</b>
ADVANCED INFO SERVICE -F-	THB	27,400	151,292.16	0.08
AIRPORT OF THAILAND PUB CO -F-	THB	4,800	8,917.14	0.00
BANGKOK DUSIT MEDICAL SERVICES PUBLIC CO	THB	124,200	88,927.62	0.05
BTS GROUP	THB	189,200	36,368.84	0.02
CP SEVEN ELEVEN ALL FOREIGN REG SHS	THB	56,100	90,468.00	0.05
DELTA ELECTRONICS (THAILAND) PUBLIC CO	THB	4,000	9,495.11	0.01
ENERGY ABSOLUTE PUBLIC COMPANY	THB	24,100	35,444.10	0.02
INDORAMA VENTURES - FOREIGN REG SHS	THB	45,700	40,385.82	0.02
INTOUCH HOLDINGS -F-	THB	12,700	24,248.65	0.01
KASIKORNBANK -F-	THB	3,600	12,075.30	0.01
KRUNGTHAI CARD PUBLIC COMPANY LTD	THB	15,700	20,051.97	0.01
LAND AND HOUSE -F-REG SHS	THB	307,700	67,086.68	0.04
PTT EXPLORATION AND PRODUCTION PUBLIC CO	THB	13,200	51,087.81	0.03
SIAM CEMENT FOREIGN REG SHS	THB	3,500	29,078.77	0.02
<b>Turkey</b>			<b>26,216.42</b>	<b>0.01</b>
TURK SISE CAM	TRY	6,913	10,832.67	0.01
YAPI VE KREDI BANKASI AS	TRY	33,627	15,383.75	0.01
<b>United Kingdom</b>			<b>4,335,002.10</b>	<b>2.30</b>
3I GROUP PLC	GBP	3,869	85,656.47	0.05
ABRDN PLC	GBP	359	896.52	0.00
ADMIRAL GROUP PLC	GBP	471	11,221.69	0.01
ANTOFAGASTA PLC	GBP	6,575	110,059.54	0.06
ASHTREAD GROUP	GBP	1,058	66,058.33	0.04
ASTRAZENECA PLC	GBP	4,395	572,248.91	0.30
BARCLAYS PLC	GBP	61,376	107,624.03	0.06
BT GROUP PLC	GBP	28,096	39,818.54	0.02
BURBERRY GROUP PLC	GBP	6,632	160,391.49	0.09
CFD BRITISH LAND CO PLC REIT	GBP	2,122	7,391.77	0.00
CRODA INTL - REG SHS	GBP	1,047	66,609.07	0.04
DIAGEO PLC	GBP	19,974	770,883.68	0.41



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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
GSK --- REG SHS	GBP	3,748	60,544.78	0.03
HSBC HOLDINGS PLC	GBP	38,724	277,680.18	0.15
INFORMA PLC	GBP	5,397	44,879.62	0.02
INTERTEK GROUP PLC	GBP	1,316	64,721.06	0.03
JOHNSON MATTHEY	GBP	5,024	100,282.06	0.05
J SAINSBURY PLC	GBP	86,395	266,508.48	0.14
KINGFISHER PLC	GBP	169,663	451,608.91	0.24
LEGAL & GENERAL GROUP PLC	GBP	18,233	47,412.77	0.03
LSE GROUP	GBP	826	79,637.52	0.04
MONDI PLC	GBP	1,494	20,671.37	0.01
NATWEST GROUP PLC	GBP	5,595	15,255.85	0.01
PHOENIX GROUP HOLDINGS PLC - REG SHS	GBP	7,409	45,332.31	0.02
PRUDENTIAL PLC	GBP	7,629	95,743.75	0.05
RECKITT BENCKISER GROUP PLC	GBP	908	61,427.71	0.03
RELX PLC	GBP	2,835	85,547.71	0.05
RENTOKIL INITIAL PLC	GBP	9,981	69,489.37	0.04
SAGE GROUP	GBP	9,114	96,721.72	0.05
SCHRODERS PLC	GBP	15,680	78,531.73	0.04
SEGRO (REIT)	GBP	3,982	32,808.41	0.02
SMITHS GROUP -SHS-	GBP	6,911	129,979.18	0.07
SPIRAX-SARCO ENGIN	GBP	241	28,639.61	0.02
STANDARD CHARTERED PLC	GBP	4,164	32,696.29	0.02
ST JAME'S PLACE CAPITAL	GBP	2,948	36,365.33	0.02
TESCO --- REG SHS	GBP	1	-	0.00
VODAFONE GROUP PLC	GBP	131,934	113,656.34	0.06
<b>United States of America</b>			<b>31,888,968.60</b>	<b>16.93</b>
3M CO	USD	1,493	136,075.05	0.07
ADOBE INC	USD	699	310,561.81	0.16
AGILENT TECHNOLOGIES	USD	781	84,673.78	0.04
ALASKA AIR GROUP INC	USD	2,927	140,509.98	0.07
ALEXANDRIA REAL ESTATE	USD	148	15,409.62	0.01
ALLSTATE CORP	USD	753	75,441.77	0.04
ALPHABET INC -A-	USD	6,622	724,324.01	0.38
AMAZON.COM INC	USD	8,868	1,041,665.24	0.55
AMERICAN WATER WORKS CO INC	USD	255	32,896.96	0.02
AMERICAN EXPRESS	USD	1,486	234,844.91	0.12
AMERICAN TOWER CORP	USD	651	115,229.12	0.06
AMGEN INC	USD	1,074	218,143.77	0.12
APPLE INC	USD	10,141	1,765,745.69	0.94
ASSURANT INC	USD	540	61,753.96	0.03
AUTODESK INC	USD	1,604	303,726.61	0.16
AUTOMATIC DATA PROCESSING INC	USD	983	195,417.35	0.10
AVALONBAY COMMUN	USD	594	102,581.40	0.05
AVERY DENNISON CORP	USD	781	120,494.27	0.06
BAKER HUGHES RG-A REG SHS-A-	USD	1,123	32,343.56	0.02
BANK OF AMERICA CORP	USD	7,653	201,437.28	0.11
BANK OF NY MELLON	USD	1,444	58,616.71	0.03
BEST BUY CO INC	USD	1,538	117,534.08	0.06
BIOGEN IDEC INC	USD	244	63,222.41	0.03
BOOKING HOLDINGS INC	USD	14	34,148.63	0.02
BOSTON PROPERTIES INC	USD	509	26,692.29	0.01
BRISTOL-MYERS SQUIBB CO	USD	4,846	284,836.30	0.15
BTH & BDY WRKS --- REG SHS	USD	664	23,075.50	0.01
CADENCE DESIGN SYSTEMS INC	USD	1,230	258,166.14	0.14
CAPITAL ONE FINANCIAL CORP	USD	339	34,016.75	0.02
CARMAX INC	USD	202	15,646.49	0.01
CARRIER GLOBAL CORP	USD	1,364	61,996.01	0.03

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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CBRE GROUP	USD	757	55,826.88	0.03
CHEVRON CORP	USD	2,539	364,323.24	0.19
CHURCH AND DWIGHT CO	USD	3,195	290,406.53	0.15
CIGNA CORPORATION - REG SHS	USD	204	51,943.79	0.03
CITIGROUP INC	USD	6,477	275,355.04	0.15
COMERICA INC	USD	2,056	80,910.69	0.04
CONSOLIDATED EDISON INC	USD	612	50,343.79	0.03
CROWN CASTLE INC	USD	856	89,684.05	0.05
CSX CORP	USD	1,186	36,891.97	0.02
DANAHER CORP	USD	1,693	369,697.03	0.20
DAVITA	USD	549	49,830.25	0.03
DEERE AND CO	USD	361	133,157.40	0.07
DEXCOM INC	USD	346	40,655.04	0.02
DIGITAL REALTY TRUST INC	USD	188	19,317.11	0.01
DISCOVER FINANCIAL SERVICES - SHS	USD	520	56,305.28	0.03
DOMINION RESOURCES - REG SHS	USD	1,437	68,388.98	0.04
DOWDUPONT - REG SHS	USD	2,130	138,615.79	0.07
DTE ENERGY COMPANY	USD	404	40,535.43	0.02
DXC TECHNOLOGY	USD	2,622	63,163.03	0.03
EBAY INC	USD	785	32,154.11	0.02
ECOLAB INC	USD	1,278	215,822.79	0.11
EDISON INTERNATIONAL	USD	811	51,072.48	0.03
EDWARDS LIFESCIENCES CORP	USD	2,116	178,825.66	0.09
ELEVANCE HEALTH	USD	338	136,615.51	0.07
EOG RESOURCES INC	USD	1,695	175,905.77	0.09
EQUINIX INC	USD	111	79,212.32	0.04
ESTEE LAUDER COMPANIES INC -A-	USD	1,797	317,744.79	0.17
EVERSOURCE ENERGY	USD	1,182	75,684.47	0.04
EXELON CORP	USD	1,934	71,242.82	0.04
EXPEDITORS INTERNATIONAL OF WASHINGTON	USD	1,788	197,281.83	0.10
FEDERAL REALTY INVESTMENT TRUST	USD	243	21,502.55	0.01
FORD MOTOR	USD	1,812	24,878.91	0.01
FORTIVE CORPORATION	USD	1,481	100,025.48	0.05
GENERAL ELECTRI	USD	765	75,695.55	0.04
GENERAL MILLS INC	USD	5,759	403,555.77	0.21
GENUINE PARTS CO	USD	296	45,142.82	0.02
GILEAD SCIENCES INC	USD	3,469	242,162.55	0.13
GOLDMAN SACHS GROUP INC	USD	1,768	524,611.40	0.28
HASBRO INC	USD	1,674	98,132.36	0.05
HCA INC	USD	108	29,799.81	0.02
HEALTHPEAK PROPERTIES INC	USD	1,235	22,661.80	0.01
HENRY SCHEIN INC	USD	595	44,207.65	0.02
HESS CORP	USD	1,516	186,372.56	0.10
HILTON WORLDWIDE HLDGS INC REG SHS	USD	1,138	150,416.46	0.08
HOLOGIC INC	USD	1,193	87,728.81	0.05
HOME DEPOT INC	USD	1,185	335,001.79	0.18
HOST HOTELS & RESORTS - SHS	USD	365	5,594.76	0.00
HP ENTERPRISE CO	USD	38,398	587,157.74	0.31
IBM CORP	USD	3,036	373,794.52	0.20
IDEXX LABS CORP	USD	178	80,836.86	0.04
ILLUMINA INC	USD	242	41,225.68	0.02
INTERPUBLIC GROUP OF COMPANIES INC	USD	29,282	1,024,338.87	0.54
INTUIT	USD	701	293,456.23	0.16
IRON MOUNTAIN INC REIT	USD	467	24,086.62	0.01
J.B. HUNT TRANSPORT SERVICES INC	USD	515	86,303.94	0.05
JPMORGAN CHASE CO	USD	1,409	185,602.12	0.10
KELLOGG CO	USD	6,579	403,736.77	0.21
KEURIG DR PEPPR --- REG SHS	USD	8,498	240,068.40	0.13

## LUX IM – ESG Morgan Stanley Global Multiasset

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
LABORATORY CORP OF AMERICA HOLDINGS	USD	450	99,385.59	0.05
LAM RESEARCH CORP	USD	300	176,432.02	0.09
LKQ CORP	USD	2,742	145,328.39	0.08
LOWE'S CO INC	USD	464	94,952.00	0.05
MCDONALD'S CORP	USD	779	210,673.77	0.11
MCKESSON CORP	USD	108	41,745.92	0.02
MERCK & CO INC	USD	4,167	434,514.56	0.23
MICROSOFT CORP	USD	7,166	2,205,049.64	1.17
MODERNA INC	USD	156	17,494.75	0.01
MOLINA HEALTHCARE	USD	311	84,192.93	0.04
MOODY S CORP	USD	892	282,177.89	0.15
MOSAIC	USD	2,384	76,149.63	0.04
NASDAQ INC	USD	4,107	188,027.69	0.10
NETFLIX INC	USD	391	153,778.61	0.08
NEWMONT CORPORATION	USD	2,124	81,831.11	0.04
NEXTERA ENERGY	USD	2,143	143,299.66	0.08
NIKE INC	USD	1,549	161,280.37	0.09
NISOURCE	USD	1,566	39,076.29	0.02
NORFOLK SOUTHERN	USD	237	49,187.00	0.03
NORTHERN TRUST CORP	USD	3,169	213,478.58	0.11
NVIDIA CORP	USD	1,517	568,737.42	0.30
OCCIDENTAL PETROLEUM CORP	USD	2,448	131,567.21	0.07
ONEOK INC (NEW)	USD	5,516	311,501.90	0.17
ORACLE CORP	USD	1,366	147,759.09	0.08
PARAMOUNT GLOBAL	USD	7,282	106,937.76	0.06
PFIZER INC	USD	8,663	287,374.35	0.15
PNC FINANCIAL SERVICES GROUP INC	USD	2,658	306,798.40	0.16
PPG INDUSTRIES INC	USD	772	103,068.04	0.05
PROGRESSIVE CORP	USD	474	57,492.93	0.03
PROLOGIS	USD	1,038	115,825.87	0.06
PRUDENTIAL FINANCIAL INC	USD	9,315	751,462.18	0.40
PUBLIC SERVICE ENTERPRISE GROUP INC	USD	884	50,205.78	0.03
PUBLIC STORAGE INC	USD	145	38,430.96	0.02
QUALCOMM INC	USD	868	94,114.05	0.05
QUANTA SERVICES - REG SHS	USD	382	68,359.00	0.04
QUEST DIAGNOSTICS	USD	920	119,253.16	0.06
REALTY INCOME CORP	USD	126	6,968.56	0.00
REGENCY CENTERS	USD	311	17,617.19	0.01
REGENERON PHARMACEUTICALS INC	USD	198	128,821.38	0.07
REGIONS FINANCIAL CORP	USD	2,277	36,993.28	0.02
RESMED	USD	301	59,774.28	0.03
ROBERT HALF INTERNATIONAL INC	USD	695	47,278.00	0.03
SALESFORCE INC	USD	1,361	263,025.42	0.14
SEAGATE TECHNOLOGY HOLDINGS	USD	1,476	83,963.30	0.04
SEMPRA ENERGY	USD	267	35,528.89	0.02
SERVICENOW INC	USD	331	166,611.09	0.09
SIMON PROPERTY GROUP - REG SHS	USD	198	20,868.33	0.01
SOUTHERN CO	USD	464	29,463.16	0.02
STARBUCKS CORP	USD	1,696	153,704.62	0.08
STEEL DYNAMICS	USD	978	98,029.04	0.05
TESLA MOTORS INC	USD	2,619	619,362.17	0.33
TEXAS INSTRUMENTS INC	USD	5,538	899,171.62	0.48
THE HARTFORD FINANCIAL SERVICES GROUP	USD	2,710	177,530.70	0.09
TRACTOR SUPPLY CO	USD	685	136,779.81	0.07
TRAVELERS COS INC/THE	USD	3,212	504,403.62	0.27
T ROWE PRICE GROUP INC	USD	323	32,980.80	0.02
TRUIST FINANCIAL CORP	USD	3,160	88,921.71	0.05
ULTA BEAUTY RG REG SHS	USD	107	45,722.51	0.02

## LUX IM – ESG Morgan Stanley Global Multiasset

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNION PACIFIC CORP	USD	701	131,753.36	0.07
UNITEDHEALTH GROUP INC	USD	2,111	923,694.58	0.49
UNITED PARCEL SERVICE INC	USD	896	144,869.17	0.08
UNITED RENTALS INC	USD	159	63,613.14	0.03
VALERO ENERGY CORP	USD	2,042	218,687.26	0.12
VERIZON COMMUNICATIONS INC	USD	6,891	234,098.44	0.12
VF REG SHS	USD	2,856	50,360.66	0.03
WALMART INC	USD	2,721	385,540.60	0.20
WALT DISNEY CO	USD	5,369	438,602.70	0.23
WATERS	USD	742	178,506.59	0.09
WELLTOWER OP --- REG SHS	USD	893	65,930.36	0.03
WEST PHARMACEUTICAL SERVICES INC	USD	209	72,432.60	0.04
WEYERHAEUSER CO	USD	1,465	44,844.06	0.02
WW GRAINGER INC	USD	167	119,983.56	0.06
XYLEM INC	USD	458	46,832.64	0.02
YUM CHINA HOLDINGS INC	USD	4,268	221,033.68	0.12
ZAI LAB AMERICAN DEPOSITARY RECEIPT REPR	USD	553	13,433.30	0.01
ZIMMER BIOMET HOLDINGS REG SHS	USD	1,313	175,030.49	0.09
ZOETIS INC -A-	USD	716	113,017.33	0.06
<b>Bonds</b>			<b>70,962,213.17</b>	<b>37.67</b>
<b>Australia</b>			<b>435,471.50</b>	<b>0.23</b>
APT INFRASTRUCTURE 0.75 21-29 15/03A	EUR	100,000	81,774.00	0.04
AUSNET SERVICES HOLD 1.625 21-81 11/03A	EUR	100,000	85,286.50	0.05
NBN 4.375 23-33 15/03A	EUR	100,000	102,759.50	0.05
OPTUS FINANCE P 1.0000 19-29 20/06A	EUR	100,000	82,454.00	0.04
SCENTRE MANAGEMENT LTD 1.45 19-29 28/03A	EUR	100,000	83,197.50	0.04
<b>Austria</b>			<b>73,942.50</b>	<b>0.04</b>
UNIQA INSURANCE GROUP 2.375 21-41 09/12A	EUR	100,000	73,942.50	0.04
<b>Belgium</b>			<b>254,688.00</b>	<b>0.14</b>
ALIAxis FINANCE 0.8750 21-28 08/11A	EUR	100,000	79,778.00	0.04
ANHEUSER-BUSCH INBEV 3.7 20-40 02/04A	EUR	100,000	94,988.00	0.05
SOFINA SA 1.0000 21-28 23/09A	EUR	100,000	79,922.00	0.04
<b>Cayman Islands</b>			<b>174,753.50</b>	<b>0.09</b>
CHEUNG KONG FIN 1.00 17-24 12/12A	EUR	100,000	94,231.00	0.05
CK HUTCHINSON E 0.7500 21-29 02/11A	EUR	100,000	80,522.50	0.04
<b>Finland</b>			<b>83,066.50</b>	<b>0.04</b>
KOJAMO PLC 1.875 20-27 27/05A	EUR	100,000	83,066.50	0.04
<b>France</b>			<b>5,512,738.06</b>	<b>2.93</b>
AUCHAN HOLDING SA 4.875 22-28 08/12A	EUR	100,000	95,846.00	0.05
BPCE 1.00 22-32 14/01A	EUR	100,000	77,507.00	0.04
BPCE 4.0 22-32 29/11A	EUR	100,000	98,447.50	0.05
BUREAU VERITAS 1.125 19-27 18/01A	EUR	100,000	90,115.00	0.05
ELECTRICITE DE FRANCE 4.75 22-34 12/10A	EUR	100,000	101,199.50	0.05
ENGIE 4.25 23-43 11/01A	EUR	100,000	100,313.00	0.05
FRANCE 0 18-24 25/03U	EUR	817,000	796,558.66	0.42
FRANCE 1.50 15-31 25/05A	EUR	8,000	7,261.40	0.00
FRANCE 2.50 13-30 25/05A	EUR	3,877,000	3,799,460.00	2.02
INFRA PARK SA 1.6250 18-28 19/04A	EUR	100,000	88,126.50	0.05
RENAULT SA 1.75 21-29 01/12A	EUR	100,000	80,649.50	0.04
SAS NERVAL 2.625 22-32 14/04A	EUR	100,000	82,684.00	0.04
SEB SA 1.3750 20-25 16/06A	EUR	100,000	94,570.00	0.05
<b>Germany</b>			<b>5,889,547.48</b>	<b>3.13</b>
CA ASSURANCES SA 1.5 21-31 06/10A	EUR	100,000	75,813.50	0.04
DEUTSCHE BANK A 3.2500 22-28 24/05A	EUR	100,000	92,319.50	0.05

# LUX IM – ESG Morgan Stanley Global Multiasset

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
FRESENIUS SE 2.8750 22-30 24/05A	EUR	125,000	112,696.88	0.06
GERMANY 0.50 16-26 15/02A	EUR	2,015,000	1,891,974.17	1.00
GERMANY 2.00 13-23 15/08A	EUR	703,000	701,970.11	0.37
GERMANY 4.75 03-34 04/07A	EUR	485,000	592,301.40	0.31
GERMANY 5.50 00-31 04/01A	EUR	1,811,000	2,187,262.42	1.16
GEWOBA WOHNUNGSBAU- 0.125 21-27 24/06A	EUR	100,000	84,013.50	0.04
VONOVIA SE 0.375 21-27 16/06A	EUR	100,000	83,168.00	0.04
VONOVIA SE 1 21-33 16/06A	EUR	100,000	68,028.00	0.04
<b>India</b>			<b>83,059.50</b>	<b>0.04</b>
POWER FINANCE CORP 1.841 21-28 21/09A	EUR	100,000	83,059.50	0.04
<b>Ireland</b>			<b>174,749.00</b>	<b>0.09</b>
DAA FINANCE PLC 1.601 20-32 05/11A	EUR	100,000	80,609.00	0.04
VODAFONE INTERNATIONAL 4.0 23-43 10/02A	EUR	100,000	94,140.00	0.05
<b>Italy</b>			<b>2,092,082.87</b>	<b>1.11</b>
AEROPORTI DI ROMA 1.75 21-31 30/07A	EUR	100,000	81,145.00	0.04
ASSICURAZ GENERALI 2.429 20-31 14/07A	EUR	100,000	83,085.00	0.04
ASTM SPA 1.5000 21-30 25/01A	EUR	100,000	81,293.50	0.04
AUTOSTRADE PER L ITA 5.125 23-33 14/06A	EUR	100,000	99,928.50	0.05
INFRASTRUTTURE 1.7500 21-31 19/04A	EUR	100,000	84,535.50	0.04
INTESA SANPAOLO 1.75 19-29 04/07A	EUR	200,000	170,941.00	0.09
ITALY 4.4 22-33 01/05S	EUR	1,199,000	1,238,513.05	0.66
ITALY 5.00 09-25 01/03S	EUR	248,000	252,641.32	0.13
<b>Japan</b>			<b>7,990,814.14</b>	<b>4.24</b>
JAPAN 0.60 14-24 20/03S	JPY	495,100,000	3,162,546.42	1.68
JAPAN 1.50 14-34 20/06S	JPY	1,350,000	9,494.21	0.01
JAPAN 1.7 13-33 20/06S	JPY	674,600,000	4,818,773.51	2.56
<b>Jersey</b>			<b>1,843,356.22</b>	<b>0.98</b>
ETFS CO SEC (BRENT CRUDE) ETC (EUR)	EUR	47,308	1,843,356.22	0.98
<b>Luxembourg</b>			<b>807,411.00</b>	<b>0.43</b>
ACEF HOLDING SCA 0.75 21-28 14/06A	EUR	100,000	81,591.50	0.04
AXA LOGISTICS EUROPE 0.375 21-26 15/11A	EUR	100,000	85,961.00	0.05
BEVCO LUX S.A R.L. 1 21-30 16/06A	EUR	100,000	77,943.00	0.04
BLACKSTONE PROPERTY 1.25 20-27 26/10A	EUR	100,000	79,955.00	0.04
BLACKSTONE PROPERTY 2.00 19-24 15/02A	EUR	100,000	97,358.50	0.05
BLACKSTONE PROPERTY P 1.625 21-30 20/04A	EUR	100,000	70,378.50	0.04
LOGICOR FINANCING 1.5 20-26 13/07A	EUR	100,000	86,437.50	0.05
MEDTRONIC GLOBAL HOL 1.625 20-50 29/09A	EUR	100,000	60,404.50	0.03
P3 GROUP SARL 1.6250 22-29 26/01A	EUR	100,000	78,966.00	0.04
SELP FINANCE SARL 1.50 19-26 20/12A	EUR	100,000	88,415.50	0.05
<b>Mexico</b>			<b>5,513,352.83</b>	<b>2.93</b>
MEXICO 7.75 13-34 23/11S	MXN	364,000	1,819,692.71	0.97
MEXICO 8.00 03-23 07/12S	MXN	699,000	3,693,660.12	1.96
<b>Netherlands</b>			<b>1,394,944.04</b>	<b>0.74</b>
ABN AMRO BANK 4.375 23-28 20/10A	EUR	100,000	99,177.50	0.05
AKELIUS RESIDENTIAL 1.125 20-29 11/11A	EUR	100,000	77,172.50	0.04
CETIN GROUP BV 3.1250 22-27 14/04A	EUR	100,000	92,432.00	0.05
EASYJET FINCO B.V. 1.875 21-28 03/03A	EUR	100,000	87,272.04	0.05
HEIMSTADEN BOST 1.3750 22-28 24/07A	EUR	100,000	67,470.00	0.04
ING GROUP NV 1.75 22-31 16/02A	EUR	100,000	85,002.50	0.05
JDE PEET'S B.V. 0.5 21-29 16/06A	EUR	100,000	82,272.50	0.04
JDE PEET'S B.V. 1.125 21-33 16/06A	EUR	100,000	75,016.50	0.04
MADRILENA RED DE GAS 1.375 17-25 11/04A	EUR	100,000	94,013.50	0.05
PROSUS NV 1.288 21-29 13/07A	EUR	100,000	76,434.50	0.04
PROSUS NV 2.031 20-32 03/08A	EUR	100,000	71,169.00	0.04

# LUX IM – ESG Morgan Stanley Global Multiasset

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TENNET HOLDING BV 4.75 22-42 28/10A	EUR	100,000	111,195.50	0.06
THERMO FISHER SCIENT 2 21-51 18/10A	EUR	200,000	130,614.00	0.07
UPJOHN FINANCE BV 1.908 20/32 23/06A	EUR	100,000	77,001.50	0.04
VIA OUTLETS BV 1.75 21-28 15/11A	EUR	100,000	80,329.00	0.04
WIZZ AIR FINANCE COM 1.00 22-26 19/01A	EUR	100,000	88,371.50	0.05
<b>Poland</b>			<b>85,555.50</b>	<b>0.05</b>
ORLEN SPOLKA AKCYJNA 1.125 21-28 27/05A	EUR	100,000	85,555.50	0.05
<b>Spain</b>			<b>2,316,239.01</b>	<b>1.23</b>
CELLNEX TELECOM SA 1.875 20-29 26/06A	EUR	100,000	84,464.00	0.04
NORTEGAS ENERGIA 0.905 21-31 22/01A	EUR	100,000	77,364.50	0.04
SPAIN 1.60 15-25 30/04A	EUR	418,000	404,667.89	0.21
SPAIN 1.95 15-30 30/07A	EUR	1,328,000	1,220,153.12	0.65
SPAIN 1.95 16-26 30/04A	EUR	550,000	529,589.50	0.28
<b>Switzerland</b>			<b>100,064.00</b>	<b>0.05</b>
RAIFFEISEN SCHW 4.8400 23-28 03/11A	EUR	100,000	100,064.00	0.05
<b>United Arab Emirates</b>			<b>89,889.50</b>	<b>0.05</b>
FIRST ABU DHABI BANK 0.125 21-26 16/02A	EUR	100,000	89,889.50	0.05
<b>United Kingdom</b>			<b>2,801,359.03</b>	<b>1.49</b>
CANARY WHARF GR INV 1.75 21-26 07/04S	EUR	100,000	70,700.50	0.04
CREDIT AGRICOLE SA 3.875 23-31 20/04A	EUR	200,000	197,115.00	0.10
CREDIT SUISSE A 0.2500 21-28 01/09A	EUR	100,000	80,292.00	0.04
NATI BU 3.25 22-29 05/09A	EUR	100,000	94,308.00	0.05
UNITED KINGDOM 4.125 22-27 29/01S	GBP	391,000	437,943.11	0.23
UNITED KINGDOM 4.25 00-32 07/06S	GBP	510,000	588,513.82	0.31
UNITED KINGDOM 4.75 07-30 07/12S	GBP	1,054,000	1,249,789.10	0.66
YORKSHIRE BUILDING S 0.5 21-28 01/07A	EUR	100,000	82,697.50	0.04
<b>United States of America</b>			<b>33,245,128.99</b>	<b>17.65</b>
AMERICAN TOWER 0.45 21-27 21/05A	EUR	100,000	86,801.50	0.05
AUTOLIV 4.25 23-28 15/03A	EUR	100,000	99,171.50	0.05
BANK OF AMERICA CORP 1.102 21-32 24/05A	EUR	100,000	78,659.50	0.04
CELANESE US HOLDINGS 4.777 22-26 19/07A	EUR	100,000	97,767.00	0.05
COMPUTERSHARE LTD 1.125 21-31 07/10A	EUR	100,000	75,169.50	0.04
ELI LILLY & CO 1.3750 21-61 14/09A	EUR	100,000	52,730.00	0.03
FISERV 4.5 23-31 24/05A	EUR	100,000	100,330.50	0.05
GOLDMAN SACHS GROUP 0.25 21-28 26/01A	EUR	100,000	83,650.00	0.04
GOLDMAN SACHS GROUP 0.75 21-32 23/03A	EUR	50,000	37,351.00	0.02
JPMORGAN CHASE & CO 0.597 21-33 17/02A	EUR	200,000	148,890.00	0.08
PROLOGIS EURO F 1.0000 22-29 08/02A	EUR	100,000	83,230.50	0.04
SOUTHERN CO 1.875 21-81 15-09A	EUR	100,000	78,646.50	0.04
UNITED STATES 2.25 17-27 15/02S	USD	4,849,000	4,141,589.75	2.20
UNITED STATES 2.500 19-24 31/01S	USD	4,805,000	4,339,306.69	2.30
UNITED STATES 4.50 06-36 15/02S	USD	11,806,000	11,658,370.85	6.19
UNITED STATES 5.50 98-28 15/08S	USD	12,416,000	12,083,464.20	6.41
<b>Floating rate notes</b>			<b>5,183,938.50</b>	<b>2.75</b>
<b>Australia</b>			<b>193,664.50</b>	<b>0.10</b>
AUSTRALIA NEW ZEA BK FL.R 23-33 03/02A	EUR	100,000	98,369.00	0.05
CWTH BANK AUSTRALIA FL.R 17-29 03/10A	EUR	100,000	95,295.50	0.05
<b>Austria</b>			<b>99,521.50</b>	<b>0.05</b>
RAIF BA FL.R 22-32 20/12A	EUR	100,000	99,521.50	0.05
<b>Finland</b>			<b>77,358.50</b>	<b>0.04</b>
SAMPO PLC FL.R 20-52 03/09A	EUR	100,000	77,358.50	0.04

# LUX IM – ESG Morgan Stanley Global Multiasset

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>France</b>			<b>1,320,402.00</b>	<b>0.70</b>
AXA SA FL.R 18-49 28/05A	EUR	250,000	223,915.00	0.12
BNP PARIBAS CARDIF FL.R 14-XX 25/11A	EUR	200,000	193,074.00	0.10
BNP PARIBAS FL.R 20-29 17/04A	EUR	100,000	85,321.00	0.05
BNP PARIBAS FL.R 21-30 11/07A	EUR	100,000	80,717.00	0.04
BPCE FL.R 23-33 01/06A	EUR	100,000	99,825.00	0.05
ENGIE SA FL.R 19-XX 28/02AA	EUR	200,000	194,227.00	0.10
LA BANQUE POSTALE FL.R 22-34 05/03A	EUR	100,000	96,888.50	0.05
ORANGE SA FL.R 19-XX 15/04A	EUR	100,000	95,059.50	0.05
TOTALENERGIES SE FL.R 16-XX 06/10A	EUR	100,000	94,162.00	0.05
TOTALENERGIES SE FR FL.R 22-99 31/12A	EUR	100,000	73,800.00	0.04
VEOLIA ENVIRONNEMENT FL.R 21-XX XX/XXA	EUR	100,000	83,413.00	0.04
<b>Germany</b>			<b>492,209.50</b>	<b>0.26</b>
ALLIANZ SE FL.R 20-50 22/05A	EUR	200,000	164,186.00	0.09
DEUTSCHE BANK 4.0 22-32 24/06A	EUR	100,000	87,997.00	0.05
DEUTSCHE BANK FL.R 22-30 05/09A	EUR	100,000	96,347.00	0.05
ENBW ENERGIE FL.R 21-81 31/08A	EUR	100,000	71,492.50	0.04
MUENCHENER RUECK FL.R 21-42 26/05A	EUR	100,000	72,187.00	0.04
<b>Hong Kong</b>			<b>79,572.00</b>	<b>0.04</b>
AIA GROUP LTD FL.R 21-33 09/09A	EUR	100,000	79,572.00	0.04
<b>Ireland</b>			<b>86,985.00</b>	<b>0.05</b>
BANK OF IRELAND GROUP FL.R 21-31 11/08A	EUR	100,000	86,985.00	0.05
<b>Italy</b>			<b>186,278.50</b>	<b>0.10</b>
ENEL FL.R 23-XX 16/07A	EUR	100,000	100,770.50	0.05
TERNA RETE ELET FL.R 22-49 31/12U	EUR	100,000	85,508.00	0.05
<b>Netherlands</b>			<b>493,527.00</b>	<b>0.26</b>
ASR NEDERLAND NV FL.R 14-XX 30/09A	EUR	250,000	246,217.50	0.13
IBERDROLA INTL BV FL.R 21-XX 09/02A	EUR	100,000	77,519.00	0.04
ING GROEP NV FL.R 21-28 29/09A	EUR	100,000	83,941.00	0.04
STEDIN HOLDING NV FL.R 21-XX 31/03A	EUR	100,000	85,849.50	0.05
<b>Slovakia</b>			<b>78,563.00</b>	<b>0.04</b>
TATRA BANKA AS FL.R 21-28 23/04A	EUR	100,000	78,563.00	0.04
<b>Spain</b>			<b>852,789.00</b>	<b>0.45</b>
BANCO BILBAO VIZCAYA FL.R 20-30 16/01A	EUR	200,000	185,049.00	0.10
BANCO DE BADELL FL.R 23-29 07/02A	EUR	100,000	97,935.00	0.05
BANCO DE SABADELL SA FL.R 22-26 24/03A	EUR	100,000	95,119.00	0.05
BANCO NTANDER FL.R 23-33 23/08A	EUR	100,000	99,139.50	0.05
CAIXABANK SA FL.R 18-30 17/04A	EUR	300,000	278,460.00	0.15
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	100,000	97,086.50	0.05
<b>Switzerland</b>			<b>281,907.00</b>	<b>0.15</b>
CREDIT SUISSE GROUP FL.R 22-32 02/04A	EUR	100,000	87,251.00	0.05
UBS GROUP AG FL.R 23-31 11/01A	EUR	200,000	194,656.00	0.10
<b>United Kingdom</b>			<b>659,164.50</b>	<b>0.35</b>
BARCLAYS PLC FL.R 21-32 12/05A	EUR	100,000	74,623.50	0.04
HSBC FL.R 23-32 10/03A	EUR	100,000	100,166.50	0.05
LLOYDS BANKING GROUP FL.R 18-28 07/09A	EUR	250,000	248,237.50	0.13
NGG FINANCE PLC FL.R 19-79 05/12A	EUR	150,000	142,140.00	0.08
VIRGIN MONEY UK FL.R 23-28 29/10A	EUR	100,000	93,997.00	0.05
<b>United States of America</b>			<b>281,996.50</b>	<b>0.15</b>
BANK OF AMERICA CORP FL.R 22-33 27/04A	EUR	100,000	88,805.00	0.05
CITIGROUP INC FL.R 22-33 22/09A	EUR	100,000	97,879.00	0.05
LIBERTY MUTUAL GROUP FL.R 19-59 23/05A	EUR	100,000	95,312.50	0.05



## LUX IM – ESG Morgan Stanley Global Multiasset

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Rights</b>			<b>33.39</b>	<b>0.00</b>
<b>Brazil</b>			<b>33.39</b>	<b>0.00</b>
EQUATORIAL ENERGIA SA 01.06.23 RIGHT	BRL	50	33.39	0.00
<b>Other transferable securities</b>			<b>398,845.00</b>	<b>0.21</b>
<b>Bonds</b>			<b>398,845.00</b>	<b>0.21</b>
<b>France</b>			<b>99,690.00</b>	<b>0.05</b>
BFCM BA 4.125 23-29 13/03A	EUR	100,000	99,690.00	0.05
<b>Italy</b>			<b>99,835.50</b>	<b>0.05</b>
ALPERIA SPA 5.701 23-28 05/07A	EUR	100,000	99,835.50	0.05
<b>Netherlands</b>			<b>99,609.50</b>	<b>0.05</b>
UNIVERSAL MUSIC GROU 4.0 23-31 13/06A	EUR	100,000	99,609.50	0.05
<b>United Kingdom</b>			<b>99,710.00</b>	<b>0.05</b>
NATIONAL GRID GAS FI 4.25 23-29 05/07A	EUR	100,000	99,710.00	0.05
<b>Money market instruments</b>			<b>13,132,952.41</b>	<b>6.97</b>
<b>Treasury market</b>			<b>13,132,952.41</b>	<b>6.97</b>
<b>Germany</b>			<b>13,132,952.41</b>	<b>6.97</b>
GERMANY ZCP 20-09-23	EUR	13,330,883	13,132,952.41	6.97
<b>Undertakings for Collective Investment</b>			<b>6,432,204.84</b>	<b>3.41</b>
<b>Shares/Units in investment funds</b>			<b>6,432,204.84</b>	<b>3.41</b>
<b>Equity funds</b>			<b>1,551,042.72</b>	<b>0.82</b>
ISHARES STOXX EUROPE 600 OIL & GAS UCITS DE - D- EUR CAP	EUR	46,831	1,551,042.72	0.82
<b>Other funds</b>			<b>4,881,162.12</b>	<b>2.59</b>
ISHARES JP MORGAN USD EM CORP BD UCITS ETF USD CAP	USD	371,658	1,883,121.82	1.00
MULTI UNITS LUX LYXOR EURO STOXX BANKS UCITS ETF EUR CAP	EUR	26,282	2,998,040.30	1.59
<b>Total securities portfolio</b>			<b>183,917,602.86</b>	<b>97.63</b>



## **LUX IM – ESG UBS Active Defender**

## LUX IM – ESG UBS Active Defender

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>591,319,383.34</b>
Securities portfolio at market value	550,782,598.25
<i>Cost price</i>	<i>547,098,047.78</i>
Cash at banks and liquidities	39,517,768.38
Receivable on subscriptions	367,538.93
Net unrealised appreciation on forward foreign exchange contracts	510,739.25
Interests receivable, net	140,738.53
<b>Liabilities</b>	<b>5,708,442.31</b>
Payable on redemptions	2,904,330.69
Management fees payable	2,178,034.71
Depositary fees payable	31,160.44
Administration fees payable	516,303.48
Interests payable, net	519.46
Other liabilities	78,093.53
<b>Net asset value</b>	<b>585,610,941.03</b>

## LUX IM – ESG UBS Active Defender

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>585,610,941.03</b>	<b>689,356,869.54</b>	<b>1,009,232,210.62</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		4,462,062.352	5,074,020.153	6,333,133.362
Net asset value per share	EUR	94.83	92.36	108.12
<b>E - EUR - Capitalisation</b>				
Number of shares		1,547,514.313	1,806,844.184	2,664,202.795
Net asset value per share	EUR	99.82	96.73	112.13
<b>E2 - EUR - Capitalisation</b>				
Number of shares		1,086.952	376,640.856	-
Net asset value per share	EUR	98.46	95.36	-
<b>F - EUR - Capitalisation</b>				
Number of shares		12,314.449	14,985.112	18,111.895
Net asset value per share	EUR	100.51	97.30	112.55
<b>H - EUR - Capitalisation</b>				
Number of shares		66,425.049	88,697.349	211,160.361
Net asset value per share	EUR	100.03	96.96	112.45

## LUX IM – ESG UBS Active Defender

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	5,074,020.153	140,110.120	752,067.921	4,462,062.352
E - EUR - Capitalisation	1,806,844.184	32,142.295	291,472.166	1,547,514.313
E2 - EUR - Capitalisation	376,640.856	16,547.641	392,101.545	1,086.952
F - EUR - Capitalisation	14,985.112	708.233	3,378.896	12,314.449
H - EUR - Capitalisation	88,697.349	2,158.625	24,430.925	66,425.049

## LUX IM – ESG UBS Active Defender

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>550,782,598.25</b>	<b>94.05</b>
<b>Shares/Units in investment funds</b>			<b>550,782,598.25</b>	<b>94.05</b>
<b>Bond funds</b>			<b>116,828,516.84</b>	<b>19.95</b>
ISHARES GLB AGG ESG UCITS ETF -H- EUR CAP	EUR	6,214,400	26,800,842.88	4.58
JPMORGAN ETF IRELAND-EUR ULTRASHORT INC UCITS ETF EUR CAP	EUR	366,505	36,580,864.05	6.25
SPDR BARCLAYS 0-5 YEAR U.S. HIGH YIELD UCITS ETF USD DIS	USD	822,574	29,693,044.10	5.07
UBS ETF BUSDEMS A DIS USD	USD	2,980,100	23,753,765.81	4.06
<b>Equity funds</b>			<b>81,310,404.85</b>	<b>13.88</b>
UBS ETF MS EMSR -A- DIS	USD	1,146,000	12,962,424.58	2.21
UBS ETF UK RESP -A- GBP	GBP	1,524,515	26,441,179.69	4.52
UBS LUX FD SOLUT MSCI JAPAN SOCIAL UCITS ETF (JPY) -A- GBP DIS	JPY	2,006,942	41,906,800.58	7.16
<b>Other funds</b>			<b>352,643,676.56</b>	<b>60.22</b>
FIDELITY SUST RES ENH PAC EX JAP EQ UCITS ETF USD (EUR) CAP	USD	5,480,012	25,977,023.41	4.44
ISHARES EURO GOVT BOND CLIMATE UCITS ETF EUR CAP	EUR	7,828,100	32,049,024.21	5.47
ISHARES MSCI EMU ESG SCREENED UCITS ETF EUR CAP	EUR	2,960,380	21,261,449.16	3.63
UBS BLOOM MSCI US LIQ CORP 1-5Y SUS -A- USD CAP	USD	4,236,534	44,289,357.14	7.56
UBS BLOOM MSCI USLIQU CORP SUST UCITS ETF -A- USD DIS	USD	2,012,300	27,601,322.96	4.71
UBS BLOOM US 7 10Y TREAS BOND UCITS ETF -A- USD CAP	USD	2,652,302	27,725,124.09	4.73
UBS ETF BLOOM AREA LIQ CORP SUS UCITS A EUR DIS	EUR	3,393,969	42,125,943.23	7.19
UBS ETF JPM GOV ESG LIQ EUR H -A- EUR CAP	EUR	4,350,214	44,476,587.94	7.59
UBS ETF MSCI EMUSR -A- DIS	EUR	163,605	17,760,958.80	3.03
UBS ETF PLC SP 500 ESG UCITS ETF -A- USD CAP	EUR	1,695,885	49,172,185.58	8.40
UBS JP MORGAN USD EM IG ESG DIV BD UCITS ETF USD CAP	USD	886,900	10,046,971.97	1.72
UBS MSCI SWITZ IMI SOCIAL RESPONS ETF -A- CHF CAP	CHF	820,700	10,157,086.71	1.73
UBS SHORT DURATION HIGH YIELD SUS USD I - B USD CAP	USD	5	641.36	0.00
<b>Total securities portfolio</b>			<b>550,782,598.25</b>	<b>94.05</b>

## **LUX IM – Fidelity Global Income Blend**

## LUX IM – Fidelity Global Income Blend

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>48,903,880.63</b>
Securities portfolio at market value	48,561,758.18
<i>Cost price</i>	52,701,365.98
Cash at banks and liquidities	276,346.19
Receivable on subscriptions	65,193.82
Interests receivable, net	582.44
<b>Liabilities</b>	<b>553,172.42</b>
Payable on redemptions	263,394.83
Net unrealised depreciation on forward foreign exchange contracts	45,842.71
Management fees payable	195,099.24
Depositary fees payable	2,589.30
Administration fees payable	42,903.27
Other liabilities	3,343.07
<b>Net asset value</b>	<b>48,350,708.21</b>

## LUX IM – Fidelity Global Income Blend

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>48,350,708.21</b>	<b>51,972,811.25</b>	<b>67,416,851.02</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		246,344.425	260,723.249	281,946.750
Net asset value per share	EUR	87.14	87.38	105.47
<b>DI - EUR - Distribution</b>				
Number of shares		159,852.821	179,290.297	190,932.381
Net asset value per share	EUR	85.42	85.65	103.39
Dividend per share		-	-	1.05
<b>E - EUR - Capitalisation</b>				
Number of shares		137,306.226	144,206.217	151,995.106
Net asset value per share	EUR	91.59	91.40	109.29
<b>F - EUR - Capitalisation</b>				
Number of shares		949.418	949.418	430.676
Net asset value per share	EUR	92.55	92.20	109.87
<b>F - EUR - Distribution</b>				
Number of shares		106.244	106.244	106.244
Net asset value per share	EUR	90.95	90.61	107.96
Dividend per share		-	-	1.08
<b>H - EUR - Capitalisation</b>				
Number of shares		6,091.439	6,135.292	11,662.341
Net asset value per share	EUR	91.06	90.90	108.74



## LUX IM – Fidelity Global Income Blend

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>DI - EUR - Capitalisation</b>	260,723.249	27,259.640	41,638.464	246,344.425
<b>DI - EUR - Distribution</b>	179,290.297	5,996.611	25,434.087	159,852.821
<b>E - EUR - Capitalisation</b>	144,206.217	9,088.158	15,988.149	137,306.226
<b>F - EUR - Capitalisation</b>	949.418	0.000	0.000	949.418
<b>F - EUR - Distribution</b>	106.244	0.000	0.000	106.244
<b>H - EUR - Capitalisation</b>	6,135.292	0.000	43.853	6,091.439

## LUX IM – Fidelity Global Income Blend

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>48,561,758.18</b>	<b>100.44</b>
<b>Shares/Units in investment funds</b>			<b>48,561,758.18</b>	<b>100.44</b>
<b>Bond funds</b>			<b>11,017,346.94</b>	<b>22.79</b>
FIDELITY FUNDS EMERG MARK LOCAL CURR -I- EUR DIS	EUR	302,267	2,600,400.42	5.38
FIDELITY FUNDS EUROPEAN HIGH YIELD -Y- EUR CAP	EUR	56,117	1,286,206.91	2.66
FIDELITY FUNDS GLOBAL HIGH YIELD -I- H EUR DIS	EUR	309,876	2,411,453.24	4.99
FIDELITY FUNDS GLOBAL HYBRIDS BD FD -Y- H EUR CAP	EUR	267,793	3,134,807.77	6.48
FIDELITY FUNDS US HY -Y- EUR CAP	EUR	105,281	1,584,478.60	3.28
<b>Equity funds</b>			<b>22,907,762.97</b>	<b>47.38</b>
FIDELITY FUNDS ASIA PACIF MULTI ASSET -A- EUR CAP	EUR	1,187,020	9,216,022.04	19.06
FIDELITY FUNDS GLOBAL CORP BD FD -Y- H EUR CAP	EUR	144,553	1,714,401.19	3.55
FIDELITY FUNDS MULTI ASSET INCOME -Y- USD CAP	USD	676,517	9,394,254.64	19.43
FIDELITY GLOBAL QUAL INC UCITS ETF HDG EUR CAP	EUR	261,147	1,766,659.46	3.65
FIDELITY US QUALITY INC UCITS ETF HDG -AC- EUR CAP	EUR	103,476	816,425.64	1.69
<b>Monetary funds</b>			<b>388,800.89</b>	<b>0.80</b>
FIDELITY FUNDS EURO CASH FUND -A- EUR DIS	EUR	43,612	388,800.89	0.80
<b>Other funds</b>			<b>14,247,847.38</b>	<b>29.47</b>
FIDELITY FUNDS EMERGING MKTS DBT -Y- H EUR CAP	EUR	90,381	807,463.85	1.67
FIDELITY FUNDS EUROP DIV -Y- EUR CAP	EUR	49,601	1,165,626.32	2.41
FIDELITY FUNDS GLOBAL EQUITY INC -I- USD CAP	USD	58,311	1,099,440.75	2.27
FIDELITY FUNDS GLOBAL MULTI ASSET INCOME -A- EUR CAP	EUR	809,507	8,839,812.62	18.28
FIDELITY FUNDS US DOLLAR BD -I- H EUR CAP	EUR	239,171	2,335,503.84	4.83
<b>Total securities portfolio</b>			<b>48,561,758.18</b>	<b>100.44</b>

## **LUX IM – ESG Eurizon Contrarian Approach**

## LUX IM – ESG Eurizon Contrarian Approach

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>441,405,571.04</b>
Securities portfolio at market value	398,070,312.10
<i>Cost price</i>	398,732,389.65
Cash at banks and liquidities	38,148,138.50
Amount due from broker/counterparty	1,831,279.37
Receivable on subscriptions	1,311,397.91
Net unrealised appreciation on forward foreign exchange contracts	666,721.17
Dividends receivable on securities portfolio	207,759.01
Interests receivable, net	1,169,962.98
<b>Liabilities</b>	<b>12,126,719.93</b>
Amount due to broker/counterparty	8,153,034.87
Payable on redemptions	1,571,457.62
Net unrealised depreciation on financial futures	410,969.89
Management fees payable	1,543,909.51
Depository fees payable	22,916.75
Administration fees payable	379,712.52
Other liabilities	44,718.77
<b>Net asset value</b>	<b>429,278,851.11</b>

## LUX IM – ESG Eurizon Contrarian Approach

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>429,278,851.11</b>	<b>516,389,802.91</b>	<b>510,263,051.50</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,957,931.900	2,090,818.079	2,005,818.971
Net asset value per share	EUR	99.33	97.76	110.69
<b>E - EUR - Capitalisation</b>				
Number of shares		1,275,570.483	1,289,993.456	1,751,651.401
Net asset value per share	EUR	104.36	102.20	114.59
<b>E2 - EUR - Capitalisation</b>				
Number of shares		246,444.993	776,412.613	-
Net asset value per share	EUR	103.35	101.21	-
<b>F - EUR - Capitalisation</b>				
Number of shares		5,878.205	6,431.198	5,773.903
Net asset value per share	EUR	105.40	103.01	115.01
<b>H - EUR - Capitalisation</b>				
Number of shares		728,314.506	992,606.356	761,706.995
Net asset value per share	EUR	103.78	101.66	114.04

## LUX IM – ESG Eurizon Contrarian Approach

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	2,090,818.079	105,193.745	238,079.924	1,957,931.900
E - EUR - Capitalisation	1,289,993.456	118,515.083	132,938.056	1,275,570.483
E2 - EUR - Capitalisation	776,412.613	32,970.339	562,937.959	246,444.993
F - EUR - Capitalisation	6,431.198	390.398	943.391	5,878.205
H - EUR - Capitalisation	992,606.356	104,583.067	368,874.917	728,314.506

## LUX IM – ESG Eurizon Contrarian Approach

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>280,022,978.88</b>	<b>65.23</b>
<b>Shares</b>			<b>178,174,360.85</b>	<b>41.51</b>
<b>Belgium</b>			<b>2,925,797.18</b>	<b>0.68</b>
KBC GROUP SA	EUR	23,663	1,487,456.18	0.35
SOLVAY	EUR	14,241	1,438,341.00	0.34
<b>Denmark</b>			<b>2,981,735.14</b>	<b>0.69</b>
CARLSBERG AS -B-	DKK	10,445	1,526,005.10	0.36
NOVO NORDISK	DKK	10,162	1,455,730.04	0.34
<b>Finland</b>			<b>2,904,984.57</b>	<b>0.68</b>
KESKO CORP	EUR	82,311	1,423,980.30	0.33
NORDEA BANK	SEK	151,164	1,481,004.27	0.34
<b>France</b>			<b>14,886,713.03</b>	<b>3.47</b>
BNP PARIBAS SA	EUR	26,063	1,480,117.77	0.34
CAPGEMINI SE	EUR	8,716	1,479,541.00	0.34
ESSILORLUXOTTICA SA	EUR	8,850	1,492,995.00	0.35
GECINA	EUR	14,878	1,449,117.20	0.34
KERING	EUR	2,951	1,479,336.30	0.34
LEGRAND SA	EUR	16,607	1,474,369.46	0.34
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1,806	1,544,130.00	0.36
PUBLICIS GROUPE	EUR	20,419	1,495,895.94	0.35
SANOFI	EUR	15,570	1,522,434.60	0.35
SCHNEIDER ELECTRIC SE	EUR	9,012	1,468,775.76	0.34
<b>Germany</b>			<b>11,474,127.27</b>	<b>2.67</b>
BRENTAG REG SHS	EUR	19,962	1,402,130.88	0.33
E.ON SE	EUR	129,402	1,492,652.07	0.35
FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	35,188	1,518,010.32	0.35
GEA GROUP AG	EUR	37,592	1,423,984.96	0.33
INFINEON TECHNOLOGIES REG SHS	EUR	39,940	1,463,201.90	0.34
MERCK KGAA	EUR	8,754	1,309,598.40	0.31
SIEMENS AG REG SHS	EUR	9,335	1,405,664.30	0.33
TELEFONICA REG SHS	EUR	565,240	1,458,884.44	0.34
<b>Ireland</b>			<b>5,934,932.24</b>	<b>1.38</b>
ACCENTURE - SHS CLASS A	USD	5,188	1,469,087.61	0.34
ALLEGION PLC	USD	14,097	1,548,164.82	0.36
DCC PLC	GBP	26,933	1,344,855.40	0.31
TRANE TECH - REG SHS	USD	9,014	1,572,824.41	0.37
<b>Israel</b>			<b>1,512,343.98</b>	<b>0.35</b>
CHECK POINT SOFTWARE TECHNOLOGIES	USD	12,871	1,512,343.98	0.35
<b>Italy</b>			<b>2,941,385.01</b>	<b>0.69</b>
PRYSMIAN SPA	EUR	41,213	1,525,705.26	0.36
SNAM SPA	EUR	296,726	1,415,679.75	0.33
<b>Netherlands</b>			<b>9,177,213.43</b>	<b>2.14</b>
FERROVIAL INTERNATIONAL SE	EUR	56,625	1,624,005.00	0.38
HEINEKEN NV	EUR	15,850	1,478,805.00	0.34
KONINKLIJKE KPN NV	EUR	473,414	1,548,063.78	0.36
NXP SEMICONDUCTORS N.V.	USD	8,505	1,560,324.01	0.36
RANDSTAD BR	EUR	30,292	1,462,194.84	0.34
WOLTERS KLUWER NV	EUR	13,054	1,503,820.80	0.35
<b>Spain</b>			<b>4,450,458.09</b>	<b>1.04</b>
BANCO SANTANDER SA REG SHS	EUR	458,885	1,533,364.23	0.36
IBERDROLA SA	EUR	128,616	1,524,742.68	0.36

## LUX IM – ESG Eurizon Contrarian Approach

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
REDEIA CORPORACION SA	EUR	91,212	1,392,351.18	0.32
<b>Sweden</b>			<b>11,661,350.97</b>	<b>2.72</b>
BOLIDEN --- REGISTERED SHS	SEK	47,624	1,244,248.78	0.29
ESSITY AB REG SHS -B-	SEK	60,381	1,459,771.67	0.34
HENNES AND MAURITZ AB	SEK	120,593	1,898,670.07	0.44
HOLMEN - REG SHS	SEK	41,285	1,343,618.45	0.31
SKANDINAVISKA ENSKILDA BANKEN -A-	SEK	143,946	1,440,373.56	0.34
SVENSKA HANDELSBANKEN AB-A-	SEK	187,484	1,422,451.06	0.33
SWEDBANK -A-	SEK	96,018	1,468,606.18	0.34
TELE2 AB	SEK	183,182	1,383,611.20	0.32
<b>Switzerland</b>			<b>13,293,095.43</b>	<b>3.10</b>
GEBERIT AG	CHF	2,912	1,370,738.74	0.32
KUEHNE + NAGEL INTERNATIONAL AG	CHF	5,811	1,550,908.78	0.36
ROCHE HOLDING LTD	CHF	5,068	1,417,462.74	0.33
SCHINDLER HOLDING SA	CHF	7,325	1,556,037.57	0.36
SGS LTD	CHF	16,868	1,454,709.58	0.34
SWISSCOM SHS NOM	CHF	2,586	1,477,260.44	0.34
SWISS PRIME SITE AG-REG SHS	CHF	18,464	1,447,934.48	0.34
TE CONNECTIVITY LTD REG SHS	USD	12,456	1,583,125.17	0.37
UBS GROUP NAMEN-AKT	CHF	78,347	1,434,917.93	0.33
<b>United Kingdom</b>			<b>13,011,501.87</b>	<b>3.03</b>
BURBERRY GROUP PLC	GBP	57,324	1,386,351.33	0.32
CFD UNILEVER - REGISTERED SHS	GBP	31,989	1,514,283.16	0.35
INFORMA PLC	GBP	178,106	1,481,069.19	0.35
NATWEST GROUP PLC	GBP	483,846	1,319,299.66	0.31
PEARSON PLC	GBP	155,619	1,474,047.99	0.34
RELX PLC	GBP	49,923	1,506,454.51	0.35
STANDARD CHARTERED PLC	GBP	191,053	1,500,173.97	0.35
TESCO --- REG SHS	GBP	488,866	1,398,702.30	0.33
THE BERKELEY GROUP HOLDINGS	GBP	31,920	1,431,119.76	0.33
<b>United States of America</b>			<b>81,018,722.64</b>	<b>18.87</b>
ABBOTT LABORATORIES	USD	15,821	1,564,300.74	0.36
ABBVIE INC	USD	11,584	1,417,400.30	0.33
ADOBE INC	USD	3,632	1,613,677.40	0.38
AMERICAN WATER WORKS CO INC	USD	10,838	1,398,185.11	0.33
AMGEN INC	USD	7,222	1,466,884.81	0.34
ANALOG DEVICES INC	USD	8,776	1,527,186.00	0.36
APPLIED MATERIALS INC	USD	11,707	1,550,719.21	0.36
AQUA AMERICA --- REG SHS	USD	38,035	1,378,740.37	0.32
AUTODESK INC	USD	7,966	1,508,407.84	0.35
BANK OF AMERICA CORP	USD	54,548	1,435,776.90	0.33
BOOKING HOLDINGS INC	USD	602	1,468,391.26	0.34
BRISTOL-MYERS SQUIBB CO	USD	24,413	1,434,937.78	0.33
BROADCOM INC - REG SHS	USD	1,983	1,570,901.69	0.37
CATERPILLAR - REG SHS	USD	6,801	1,525,532.66	0.36
CBOE HOLDINGS INC	USD	11,755	1,465,636.96	0.34
CBRE GROUP	USD	20,278	1,495,452.45	0.35
CISCO SYSTEMS INC	USD	32,094	1,509,421.63	0.35
CITIGROUP INC	USD	33,148	1,409,212.40	0.33
COGNIZANT TECHNOLOGY SOLUTIONS -A-	USD	25,593	1,516,987.85	0.35
CONSOLIDATED EDISON INC	USD	16,962	1,395,312.80	0.33
DANAHER CORP	USD	6,773	1,479,006.48	0.34
DISCOVER FINANCIAL SERVICES - SHS	USD	14,037	1,519,917.62	0.35
DR HORTON	USD	14,076	1,555,683.37	0.36
EMERSON ELECTRIC CO	USD	18,965	1,553,985.67	0.36
FIFTH THIRD BANCORP	USD	59,119	1,425,241.08	0.33



## LUX IM – ESG Eurizon Contrarian Approach

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
FORTUNE BRANDS	USD	23,958	1,580,917.76	0.37
FOX CORP -A-	USD	47,117	1,488,998.46	0.35
GENERAL MILLS INC	USD	19,291	1,351,796.21	0.31
GILEAD SCIENCES INC	USD	20,337	1,419,677.06	0.33
GODADDY -A-	USD	21,910	1,492,057.22	0.35
HOLOGIC INC	USD	20,394	1,499,699.30	0.35
JPMORGAN CHASE CO	USD	11,330	1,492,457.09	0.35
KELLOGG CO	USD	23,951	1,469,812.94	0.34
MASCO CORP	USD	29,175	1,536,386.55	0.36
MICROCHIP TECHNOLOGY	USD	19,745	1,577,278.87	0.37
MICROSOFT CORP	USD	4,902	1,508,394.27	0.35
NVR INC	USD	275	1,590,019.52	0.37
ON SEMICONDUCTOR CORP	USD	17,718	1,498,345.45	0.35
OWENS CORNING SHS	USD	13,494	1,619,998.79	0.38
PNC FINANCIAL SERVICES GROUP INC	USD	12,373	1,428,147.72	0.33
PROCTER & GAMBLE CO	USD	10,888	1,493,731.40	0.35
PROGRESSIVE CORP	USD	12,164	1,475,409.36	0.34
PULTEGROUP	USD	22,390	1,589,929.56	0.37
QUEST DIAGNOSTICS	USD	11,752	1,523,329.46	0.35
REGIONS FINANCIAL CORP	USD	85,907	1,395,687.96	0.33
SNAP ON INC	USD	5,920	1,560,181.11	0.36
SPROUTS FARMERS MARKET INC	USD	47,270	1,575,015.48	0.37
SYNCHRONY FINANCIAL	USD	47,214	1,477,321.01	0.34
TELEDYNE TECHNOLOGIES	USD	4,018	1,502,916.88	0.35
TEXAS INSTRUMENTS INC	USD	9,258	1,503,165.56	0.35
UNITEDHEALTH GROUP INC	USD	3,252	1,422,953.46	0.33
UNITED RENTALS INC	USD	4,092	1,637,138.23	0.38
VISA INC -A-	USD	7,148	1,538,246.19	0.36
VMWARE INC -A-	USD	11,975	1,582,809.39	0.37
<b>Bonds</b>			<b>101,848,618.03</b>	<b>23.73</b>
<b>Angola</b>			<b>465,576.53</b>	<b>0.11</b>
ANGOLA 8.00 19-29 26/11S	USD	600,000	465,576.53	0.11
<b>Bahrain</b>			<b>411,122.75</b>	<b>0.10</b>
BAHREIN 6.75 17-29 30/09S	USD	450,000	411,122.75	0.10
<b>Belgium</b>			<b>11,832,224.00</b>	<b>2.76</b>
EURO UNIO BILL 0 21-28 02/06A	EUR	13,760,000	11,832,224.00	2.76
<b>Brazil</b>			<b>1,527,128.35</b>	<b>0.36</b>
BRAZIL 4.75 19-50 14/01S	USD	1,000,000	676,043.53	0.16
BRAZIL 6.0000 23-33 20/10S	USD	940,000	851,084.82	0.20
<b>Chile</b>			<b>742,520.46</b>	<b>0.17</b>
CHILE 3.50 19-50 25/01S	USD	1,080,000	742,520.46	0.17
<b>Dominican Republic</b>			<b>1,365,462.19</b>	<b>0.32</b>
DOMINICAN REPUBLIC 5.3 21-41 21/01S	USD	900,000	651,060.75	0.15
DOMINICAN REPUBLIC 6.00 18-28 19/07S	USD	800,000	714,401.44	0.17
<b>Germany</b>			<b>14,583,085.25</b>	<b>3.40</b>
GERMANY 0.00 22-32 15/02A	EUR	14,120,000	11,536,181.20	2.69
GERMANY 0.10 15-26 15/04A	EUR	2,520,000	3,046,904.05	0.71
<b>Indonesia</b>			<b>1,600,124.12</b>	<b>0.37</b>
INDONESIA 5.125 15-45 15/01S	USD	690,000	637,273.31	0.15
INDONESIA 5.6500 23-53 11/01S	USD	990,000	962,850.81	0.22
<b>Italy</b>			<b>8,280,011.34</b>	<b>1.93</b>
ITALY 1.40 20-25 26/05S	EUR	2,140,000	2,127,062.06	0.50
ITALY 1.50 21-45 30/04S	EUR	1,170,000	722,012.77	0.17

## LUX IM – ESG Eurizon Contrarian Approach

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ITALY 1.6 22-30 28/06S	EUR	3,570,000	3,451,484.26	0.80
ITALY 21-51 15/05S	EUR	2,546,000	1,979,452.25	0.46
<b>Ivory coast</b>			<b>683,916.43</b>	<b>0.16</b>
IVORY COAST REG SHS 6.375 15-28 03/03S	USD	770,000	683,916.43	0.16
<b>Mexico</b>			<b>1,860,689.94</b>	<b>0.43</b>
MEXICO 2.25 21-36 12/08A	EUR	1,020,000	756,034.20	0.18
MEXICO 4.4 22-52 12/02S	USD	900,000	649,213.39	0.15
MEXICO 4.875 22-33 19/05S	USD	520,000	455,442.35	0.11
<b>Oman</b>			<b>1,053,131.15</b>	<b>0.25</b>
OMAN 6.75 18-48 17/01S	USD	1,190,000	1,053,131.15	0.25
<b>Panama</b>			<b>1,070,723.24</b>	<b>0.25</b>
PANAMA 3.298 22-33 19/01S	USD	1,400,000	1,070,723.24	0.25
<b>Peru</b>			<b>839,063.37</b>	<b>0.20</b>
PERU 2.7830 20-31 23/01S	USD	1,070,000	839,063.37	0.20
<b>Philippines</b>			<b>1,254,086.51</b>	<b>0.29</b>
PHILIPPINES 3.00 18-28 01/02S	USD	740,000	636,079.90	0.15
PHILIPPINES 3.2 21-46 06/07S	USD	900,000	618,006.61	0.14
<b>Qatar</b>			<b>1,370,905.77</b>	<b>0.32</b>
QATAR 4.40 20-50 16/04S	USD	750,000	628,244.25	0.15
QATAR 8.17 19-49 14/03S	USD	840,000	742,661.52	0.17
<b>Romania</b>			<b>1,302,813.75</b>	<b>0.30</b>
ROMANIA 4.0000 20-51 14/02S	USD	1,030,000	678,876.75	0.16
ROMANIA 6.625 22-29 27/09A	EUR	600,000	623,937.00	0.15
<b>Saudi Arabia</b>			<b>1,358,512.88</b>	<b>0.32</b>
SAUDI ARABIA 5 23-53 18/01S	USD	1,590,000	1,358,512.88	0.32
<b>Senegal</b>			<b>750,365.84</b>	<b>0.17</b>
SENEGAL 6.25 17-33 23/05S	USD	970,000	750,365.84	0.17
<b>South Africa</b>			<b>1,128,627.40</b>	<b>0.26</b>
SOUTH AFRICA 4.30 16-28 12/10S	USD	1,390,000	1,128,627.40	0.26
<b>United Arab Emirates</b>			<b>1,514,665.25</b>	<b>0.35</b>
UNITED ARAB EMIRATES 3.125 19-49 30/09S	USD	900,000	608,005.24	0.14
UNITED ARAB EMIRATES 3.875 20-50 16/04S	USD	1,170,000	906,660.01	0.21
<b>United Kingdom</b>			<b>6,170,707.46</b>	<b>1.44</b>
UNITED KINGDOM 1.25 17-27 22/07S	GBP	6,120,000	6,170,707.46	1.44
<b>United States of America</b>			<b>40,683,154.05</b>	<b>9.48</b>
UNITED STATES 0.125 22-32 15/01S	USD	3,210,000	2,828,195.06	0.66
UNITED STATES 0.75 21-26 31/05S	USD	12,600,000	10,394,316.56	2.42
UNITED STATES 0.875 17-47 15/02S	USD	4,420,000	4,230,697.88	0.99
UNITED STATES 1.5 23-53 15/02S	USD	2,360,000	2,120,627.27	0.49
UNITED STATES 2.375 21-51 15/05S	USD	11,820,000	7,990,658.15	1.86
UNITED STATES 3 22-24 30/06S	USD	14,630,000	13,118,659.13	3.06
<b>Money market instruments</b>			<b>76,371,690.32</b>	<b>17.79</b>
<b>Treasury market</b>			<b>76,371,690.32</b>	<b>17.79</b>
<b>Italy</b>			<b>76,371,690.32</b>	<b>17.79</b>
ITALY ZCP 12-04-24	EUR	24,340,000	23,462,481.38	5.47
ITALY ZCP 140224	EUR	10,670,000	10,312,720.88	2.40
ITALY ZCP 140324	EUR	1,460,000	1,420,405.09	0.33
ITALY ZCP 14-05-24	EUR	22,700,000	21,919,778.67	5.11
ITALY ZCP 14-06-24	EUR	20,000,000	19,256,304.30	4.49

## LUX IM – ESG Eurizon Contrarian Approach

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>41,675,642.90</b>	<b>9.71</b>
<b>Shares/Units in investment funds</b>			<b>41,675,642.90</b>	<b>9.71</b>
<b>Equity funds</b>			<b>31,017,683.74</b>	<b>7.23</b>
EURIZON FD ABSOLUTE GREEN BDS -Z- EUR CAP	EUR	346,721	31,017,683.74	7.23
<b>Other funds</b>			<b>10,657,959.16</b>	<b>2.48</b>
EURIZON FD ABSOLUTE HIGH YIELD -Z- EUR CAP	EUR	105,608	10,657,959.16	2.48
<b>Total securities portfolio</b>			<b>398,070,312.10</b>	<b>92.73</b>

## **LUX IM – ESG Amundi Sustainable Alpha**

# LUX IM – ESG Amundi Sustainable Alpha

## Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>406,793,343.55</b>
Securities portfolio at market value	393,791,113.60
<i>Cost price</i>	<i>418,267,690.87</i>
Cash at banks and liquidities	6,526,155.78
Amount due from broker/counterparty	972,366.30
Receivable for investments sold	3,249,082.39
Receivable on subscriptions	268,812.15
Dividends receivable on securities portfolio	95,220.52
Interests receivable, net	1,889,332.17
Other assets	1,260.64
<b>Liabilities</b>	<b>6,677,152.75</b>
Payable on investments purchased	4,141,354.86
Payable on redemptions	277,047.43
Net unrealised depreciation on forward foreign exchange contracts	820,210.60
Net unrealised depreciation on financial futures	16,530.00
Management fees payable	1,032,476.59
Depositary fees payable	20,268.12
Administration fees payable	335,826.43
Interests payable, net	13.03
Other liabilities	33,425.69
<b>Net asset value</b>	<b>400,116,190.80</b>

## LUX IM – ESG Amundi Sustainable Alpha

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>400,116,190.80</b>	<b>362,107,780.21</b>	<b>305,443,848.48</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		750,410.136	766,410.558	742,151.502
Net asset value per share	EUR	106.57	104.58	120.12
<b>E - EUR - Capitalisation</b>				
Number of shares		2,826,220.572	2,533,913.934	1,661,437.096
Net asset value per share	EUR	110.91	108.30	123.18
<b>F - EUR - Capitalisation</b>				
Number of shares		2,923.113	3,474.357	3,153.997
Net asset value per share	EUR	112.78	109.96	124.67
<b>H - EUR - Capitalisation</b>				
Number of shares		57,574.035	66,128.726	91,507.171
Net asset value per share	EUR	110.66	108.09	122.99

## LUX IM – ESG Amundi Sustainable Alpha

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	766,410.558	32,838.665	48,839.087	750,410.136
E - EUR - Capitalisation	2,533,913.934	337,668.002	45,361.364	2,826,220.572
F - EUR - Capitalisation	3,474.357	92.088	643.332	2,923.113
H - EUR - Capitalisation	66,128.726	938.063	9,492.754	57,574.035

## LUX IM – ESG Amundi Sustainable Alpha

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>392,608,962.74</b>	<b>98.12</b>
<b>Shares</b>			<b>151,066,128.06</b>	<b>37.76</b>
<b>Belgium</b>			<b>5,892,829.80</b>	<b>1.47</b>
ANHEUSER-BUSCH INBEV	EUR	47,290	2,415,100.30	0.60
KBC GROUP SA	EUR	55,325	3,477,729.50	0.87
<b>Curacao</b>			<b>1,056,248.48</b>	<b>0.26</b>
SLB	USD	23,728	1,056,248.48	0.26
<b>Denmark</b>			<b>12,201,642.25</b>	<b>3.05</b>
GN STORE NORD LTD	DKK	247,846	5,627,871.44	1.41
NOVOZYMES -B-	DKK	75,067	3,173,236.42	0.79
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	141,001	3,400,534.39	0.85
<b>Finland</b>			<b>3,813,250.16</b>	<b>0.95</b>
KONE OYJ -B-	EUR	57,481	2,753,914.71	0.69
NESTE	EUR	30,397	1,059,335.45	0.26
<b>France</b>			<b>20,492,506.92</b>	<b>5.12</b>
AIR LIQUIDE SA	EUR	6,654	1,085,932.80	0.27
BUREAU VERITAS SA	EUR	119,873	2,965,658.02	0.74
CAPGEMINI SE	EUR	13,513	2,293,831.75	0.57
DANONE SA	EUR	38,963	2,160,108.72	0.54
DASSAULT SYSTEMES SE	EUR	32,872	1,306,004.56	0.33
ESSILORLUXOTTICA SA	EUR	8,278	1,396,498.60	0.35
SCHNEIDER ELECTRIC SE	EUR	19,320	3,148,773.60	0.79
SODEXO SA	EUR	22,287	2,269,930.95	0.57
VALEO SA	EUR	198,652	3,865,767.92	0.97
<b>Germany</b>			<b>8,932,683.97</b>	<b>2.23</b>
ADIDAS AG REG SHS	EUR	16,322	2,832,193.44	0.71
ALLIANZ SE PREFERENTIAL SHARE	EUR	8,147	1,719,424.35	0.43
INFINEON TECHNOLOGIES REG SHS	EUR	31,789	1,164,590.02	0.29
SAP AG	EUR	11,700	1,443,546.00	0.36
SIEMENS HEALTHINEERS	EUR	35,052	1,772,930.16	0.44
<b>Ireland</b>			<b>8,949,778.80</b>	<b>2.24</b>
KERRY GROUP -A-	EUR	59,679	5,254,139.16	1.31
MEDTRONIC HOLDING	USD	23,760	1,893,424.44	0.47
SMURFIT KAPPA PLC	EUR	59,676	1,802,215.20	0.45
<b>Italy</b>			<b>4,367,770.29</b>	<b>1.09</b>
AQUAFIL	EUR	3,116	11,451.30	0.00
SNAM SPA	EUR	913,083	4,356,318.99	1.09
<b>Jersey</b>			<b>1,759,007.91</b>	<b>0.44</b>
APTIV PLC	USD	18,984	1,759,007.91	0.44
<b>Netherlands</b>			<b>17,106,622.50</b>	<b>4.28</b>
AIRBUS SE	EUR	18,356	2,398,394.96	0.60
ASML HOLDING NV	EUR	9,510	6,356,484.00	1.59
CNH INDUSTRIAL NV REG SHS	EUR	85,199	1,102,049.07	0.28
EURONEXT NV	EUR	34,909	2,181,812.50	0.55
KONINKLIJKE KPN NV	EUR	1,549,811	5,067,881.97	1.27
<b>Norway</b>			<b>1,396,794.54</b>	<b>0.35</b>
NORSK HYDRO ASA	NOK	255,959	1,396,794.54	0.35
<b>Spain</b>			<b>9,233,292.78</b>	<b>2.31</b>
IBERDROLA SA	EUR	435,721	5,165,472.46	1.29
INDITEX SHARE FROM SPLIT	EUR	76,592	2,679,954.08	0.67



# LUX IM – ESG Amundi Sustainable Alpha

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
REPSOL SA	EUR	104,508	1,387,866.24	0.35
<b>Switzerland</b>			<b>7,792,100.14</b>	<b>1.95</b>
DSM FIRMENICH	EUR	5,636	562,585.52	0.14
LONZA GROUP	CHF	1,217	651,608.31	0.16
ROCHE HOLDING LTD	CHF	17,069	4,774,007.78	1.19
SGS LTD	CHF	20,917	1,803,898.53	0.45
<b>United Kingdom</b>			<b>10,777,470.57</b>	<b>2.69</b>
ASTRAZENECA PLC	GBP	8,361	1,088,640.08	0.27
BT GROUP PLC	GBP	2,800,145	3,968,453.95	0.99
LSE GROUP	GBP	44,896	4,328,578.94	1.08
RECKITT BENCKISER GROUP PLC	GBP	20,573	1,391,797.60	0.35
<b>United States of America</b>			<b>37,294,128.95</b>	<b>9.32</b>
ABBVIE INC	USD	25,188	3,081,964.68	0.77
ADOBE INC	USD	4,707	2,091,293.92	0.52
BAKER HUGHES RG-A REG SHS-A-	USD	43,348	1,248,466.99	0.31
BANK OF AMERICA CORP	USD	62,475	1,644,426.23	0.41
CISCO SYSTEMS INC	USD	48,917	2,300,628.71	0.57
CITIGROUP INC	USD	37,142	1,579,008.29	0.39
CROWN HOLDINGS INC	USD	10,322	821,513.08	0.21
ESTEE LAUDER COMPANIES INC -A-	USD	3,395	600,302.48	0.15
FEDEX CORP	USD	4,726	1,085,002.97	0.27
HUMANA INC	USD	4,686	1,910,206.14	0.48
MICRON TECHNOLOGY INC	USD	29,252	1,728,228.09	0.43
MICROSOFT CORP	USD	12,460	3,834,066.22	0.96
MOSAIC	USD	41,300	1,319,202.83	0.33
MOTOROLA SOLUTIONS INC	USD	21,740	5,761,993.48	1.44
ROCKWELL AUTOMATION	USD	8,841	2,632,691.22	0.66
SALESFORCE INC	USD	8,969	1,733,339.46	0.43
SPIRIT AEROSYSTEMS HOLDINGS INC -A-	USD	13,012	351,456.05	0.09
STANLEY BLACK & DECKER INC	USD	7,819	679,391.64	0.17
TARGET CORP	USD	8,512	1,039,013.56	0.26
VF REG SHS	USD	20,981	369,963.91	0.09
WALT DISNEY CO	USD	18,141	1,481,969.00	0.37
<b>Bonds</b>			<b>214,069,128.51</b>	<b>53.50</b>
<b>Australia</b>			<b>4,458,296.95</b>	<b>1.11</b>
AUSTRALIA 2.75 12-24 21/04S	AUD	7,400,000	4,458,296.95	1.11
<b>Austria</b>			<b>794,705.50</b>	<b>0.20</b>
AUSTRIA 1.75 13-23 20/10A	EUR	500,000	497,487.50	0.12
RAIFFEISENBK AUSTRIA 1.375 21-33 17/06A	EUR	400,000	297,218.00	0.07
<b>Belgium</b>			<b>1,208,103.00</b>	<b>0.30</b>
KBC GROUP SA 3 22-30 25/08A	EUR	1,300,000	1,208,103.00	0.30
<b>Canada</b>			<b>3,141,665.33</b>	<b>0.79</b>
CANADA 0.75 21-24 01/10S	CAD	2,100,000	1,383,752.47	0.35
CANADA 3 22-24 01/11S	CAD	2,600,000	1,757,912.86	0.44
<b>Finland</b>			<b>554,365.00</b>	<b>0.14</b>
NORDEA BANK ABP 0.5 21-31 19/03A	EUR	700,000	554,365.00	0.14
<b>France</b>			<b>13,999,853.54</b>	<b>3.50</b>
AIR LIQUIDE FINANCE 0.375 21-31 27/05A	EUR	700,000	565,425.00	0.14
ATOS SE 1 21-29 12/11A	EUR	900,000	585,976.50	0.15
BFCM 0.25 21-28 29/06A	EUR	1,600,000	1,337,168.00	0.33
BNP PARIBAS 0.5000 21-28 30/05A	EUR	1,700,000	1,459,450.00	0.36
BNP PARIBAS 1.125 19-24 28/08A	EUR	100,000	96,685.50	0.02
CADES 1.75 22-27 25/11A	EUR	1,700,000	1,598,699.29	0.40

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CADES 2.75 22-32 25/11A	EUR	1,300,000	1,261,520.00	0.32
CARREFOUR 4.125 22-28 12/10A	EUR	300,000	302,239.50	0.08
ELECTRICITE DE FRANCE 1.00 21-33 29/11A	EUR	1,100,000	795,487.00	0.20
ENGIE SA 0.375 21-29 26/10A	EUR	700,000	570,930.50	0.14
FRANCE 1.25 21-38 25/05A	EUR	2,450,000	1,896,434.75	0.47
FRANCE 2.00 17-48 25/05A	EUR	400,000	314,998.00	0.08
LA BANQUE POSTALE 0.75 21-31 23/06A	EUR	1,800,000	1,373,130.00	0.34
LA BANQUE POSTALE 1.375 19-29 24/04A	EUR	200,000	170,810.00	0.04
L OREAL S A 0.875 22-26 29/06A	EUR	700,000	649,855.50	0.16
ORANGE SA 2.375 22-32 18/05A	EUR	400,000	364,654.00	0.09
PERNOD RICARD SA 1.375 22-29 07/04A	EUR	400,000	355,826.00	0.09
VALEO SE 5.375 22-27 28/05A	EUR	300,000	300,564.00	0.08
<b>Germany</b>			<b>4,560,584.00</b>	<b>1.14</b>
BASF SE 1.5 22-31 17/03A	EUR	1,000,000	853,490.00	0.21
E.ON SE. 0.875 22-25 08/01A	EUR	300,000	286,642.50	0.07
E.ON SE 0.6 21-32 01/04A	EUR	1,250,000	955,093.75	0.24
E.ON SE 1 20-25 07/04A	EUR	150,000	141,503.25	0.04
ENGIE SA 1.0000 21-36 26/10A	EUR	800,000	554,564.00	0.14
GERMANY 2.00 13-23 15/08A	EUR	500,000	499,267.50	0.12
GERMANY 2.1 22-29 15/11A	EUR	1,000,000	977,570.00	0.24
MERCEDESSEBENZ GROUP 0.75 20-30 10/09A	EUR	350,000	292,453.00	0.07
<b>Ireland</b>			<b>1,963,218.50</b>	<b>0.49</b>
AIB GROUP PLC 0.5 21-27 17/05A	EUR	700,000	609,483.00	0.15
KERRY GROUP FINANCIAL 0.875 21-31 01/12A	EUR	1,700,000	1,353,735.50	0.34
<b>Italy</b>			<b>71,478,585.11</b>	<b>17.86</b>
A2A EX AEM 4.375 23-34 03/02A	EUR	290,000	286,000.90	0.07
A2A SPA 1.5 22-28 16/03A	EUR	400,000	356,422.00	0.09
ACEA SPA 0.25 21-30 28/07A	EUR	400,000	309,686.00	0.08
ASS GENERALI 5.8 22-32 06/07A	EUR	400,000	418,080.00	0.10
ASSICURAZ GENERALI 1.713 21-32 30/06A	EUR	600,000	459,258.00	0.11
ASSICURAZ GENERALI 2.429 20-31 14/07A	EUR	200,000	166,170.00	0.04
ASSICURAZI GENERALI 5.399 23-33 20/04A	EUR	400,000	404,366.00	0.10
CASSA DEP 3.875 23-29 13/02A	EUR	500,000	493,957.50	0.12
CASSA DEPOSITI 0.75 21-29 30/06A	EUR	1,100,000	904,794.00	0.23
CASSA DEPOSITI 1.00 20-30 11/02A	EUR	700,000	572,589.50	0.14
CASSA DEPOSITI 1.0 20-28 21/09A	EUR	900,000	769,950.00	0.19
CASSA DEPOSITI 3.50 22-27 19/09A	EUR	3,200,000	3,119,936.00	0.78
ENI 3.625 23-27 19/05A	EUR	300,000	295,233.00	0.07
ENI SPA 0.375 21-28 14/06A	EUR	700,000	590,593.50	0.15
ERG SPA 0.875 21-31 15/09A	EUR	700,000	540,718.50	0.14
FERROVIE DELLO STATO 0.375 21-28 25/03A	EUR	1,600,000	1,354,720.00	0.34
FERROVIE STATO ITALIA 1.125 19-26 09/07A	EUR	200,000	183,584.00	0.05
HERA S.P.A 1 21-34 25/04A	EUR	900,000	650,997.00	0.16
HERA SPA 2.5 22-29 25/05A	EUR	600,000	549,822.00	0.14
INTE 4.0 23-26 19/05A	EUR	400,000	395,746.00	0.10
INTE 4.75 22-27 06/09A	EUR	1,200,000	1,203,840.00	0.30
INTE 4.875 23-30 19/05A	EUR	300,000	299,391.00	0.07
INTE 5.25 22-30 13/01A	EUR	900,000	923,382.00	0.23
INTESA SANPAOLO 0.75 21-28 16/03A	EUR	1,300,000	1,107,782.00	0.28
IREN SPA 0.2500 20-31 17/01A	EUR	1,200,000	889,962.00	0.22
IREN SPA 0.8750 19-29 14/10A	EUR	300,000	247,293.00	0.06
ITALY 0.0000 21-24 15/12S	EUR	2,000,000	1,895,620.00	0.47
ITALY 0.00 20-24 15/01S	EUR	2,000,000	1,960,910.00	0.49
ITALY 0.25 21-28 15/03S	EUR	1,300,000	1,108,191.50	0.28
ITALY 0.30 20-23 15/08S	EUR	1,000,000	996,345.00	0.25
ITALY 0.6 21-31 01/08S	EUR	1,500,000	1,163,685.00	0.29

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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ITALY 0.65 16-23 15/10S	EUR	1,000,000	991,975.00	0.25
ITALY 0.95 21-31 01/12S	EUR	1,000,000	792,065.00	0.20
ITALY 0 21-26 01/04U	EUR	2,500,000	2,256,400.00	0.56
ITALY 1.25 15-32 15/09S	EUR	1,200,000	1,415,655.51	0.35
ITALY 1.35 19-30 01/04S	EUR	2,300,000	1,966,914.00	0.49
ITALY 1.50 21-45 30/04S	EUR	800,000	493,683.94	0.12
ITALY 1.85 17-24 15/05S	EUR	6,000,000	5,902,800.00	1.48
ITALY 2.45 18-23 01/10S	EUR	8,000,000	7,977,720.00	1.99
ITALY 2.45 20-50 01/09S	EUR	1,200,000	855,900.00	0.21
ITALY 2.5 22-32 01/12S	EUR	600,000	532,881.00	0.13
ITALY 2.55 09-41 15/09S	EUR	600,000	883,438.82	0.22
ITALY 2.8 18-28 01/12S	EUR	300,000	286,737.00	0.07
ITALY 3.00 19-29 01/02S	EUR	1,200,000	1,150,992.00	0.29
ITALY 3.10 11-26 15/09S	EUR	100,000	136,438.94	0.03
ITALY 3.50 14-30 01/03S	EUR	2,100,000	2,065,791.00	0.52
ITALY 4.00 23-31 30/10S	EUR	4,000,000	4,029,520.00	1.01
ITALY 4.75 13-28 01/09S	EUR	1,000,000	1,047,975.00	0.26
ITALY 5.00 09-25 01/03S	EUR	1,000,000	1,018,715.00	0.25
ITALY 5.00 09-40 01/09S	EUR	1,200,000	1,305,072.00	0.33
ITALY 5.25 98-29 01/11S	EUR	200,000	217,005.00	0.05
ITALY 6.50 97-27 01/11S	EUR	4,000,000	4,449,860.00	1.11
ITALY 6 99-31 01/05S	EUR	2,100,000	2,406,673.50	0.60
ITALY 7.25 96-26 01/11S	EUR	1,900,000	2,107,822.00	0.53
MEDIOBANCA 1 20-27 08/09A8/09A	EUR	200,000	176,839.00	0.04
SNAM SPA 0.7500 22-29 20/06A	EUR	700,000	579,526.50	0.14
SNAM SPA 1.25 22-34 20/06A	EUR	800,000	597,676.00	0.15
TERNA S.P.A. 0.75 20-32 24/07A	EUR	300,000	229,837.50	0.06
TERNA SPA 0.375 21-29 23/06A	EUR	1,200,000	983,646.00	0.25
<b>Netherlands</b>			<b>15,161,957.50</b>	<b>3.79</b>
ABN AMRO BANK 0.5 21-29 23/09A	EUR	600,000	478,233.00	0.12
ABN AMRO BANK 3 22-32 01/06A	EUR	700,000	648,585.00	0.16
ABN AMRO BANK 4.25 22-30 21/02A	EUR	1,400,000	1,386,658.00	0.35
ABN AMRO BANK 4 23-28 16/01A	EUR	400,000	392,182.00	0.10
ABN AMRO BANK NV 2.375 22-27 01/06A	EUR	600,000	559,815.00	0.14
ACHMEA BV 3.625 22-25 29/11A	EUR	400,000	394,992.00	0.10
ASML HOLDING NV 2.25 22-32 17/05A	EUR	500,000	460,007.50	0.11
EDP FINANCE 0.375 19-26 16/09A	EUR	900,000	807,052.50	0.20
EDP FINANCE BV 1.875 22-29 21/09A	EUR	400,000	356,748.00	0.09
ENEL FINANCE INTL 0.5 21-30 17/06A	EUR	1,500,000	1,183,785.00	0.30
ENEL FINANCE INTL 1.25 22-35 17/01A	EUR	1,000,000	726,995.00	0.18
ENEL FINANCE INTL 1.5 19-25 21/07A	EUR	100,000	95,227.00	0.02
ENEL FIN INTL 0.25 22-25 17/11A	EUR	700,000	641,560.50	0.16
ENEL FIN INTL 0.8750 21-34 28/09A	EUR	1,000,000	701,895.00	0.18
ENEL FIN INTL 0.875 22-31 17/01A	EUR	500,000	397,940.00	0.10
ENEL FIN INTL 4.0 23-31 20/02A	EUR	500,000	496,315.00	0.12
KONINKLIJKE PHILIPS 2.125 22-29 05/11A	EUR	400,000	359,314.00	0.09
KONINKLIJKE PHILIPS 2.625 22-33 05/05A	EUR	500,000	443,935.00	0.11
LEASEPLAN CORPORATION 0.25 21-26 07/09AA	EUR	1,500,000	1,319,062.50	0.33
LEASEPLAN CORPORATION 0.25 21-26 23/02A	EUR	800,000	717,144.00	0.18
MONDELEZ INTL HLDINGS 0.625 21-32 09/09A	EUR	900,000	686,394.00	0.17
TENNET HOLDING BV 0.875 21-35 16/06A	EUR	1,600,000	1,244,192.00	0.31
TENNET HOLDING BV 1.625 22-26 17/11A	EUR	700,000	663,925.50	0.17
<b>Panama</b>			<b>405,657.50</b>	<b>0.10</b>
VALEO SA 1.00 21-28 03/08A	EUR	500,000	405,657.50	0.10
<b>Portugal</b>			<b>1,383,566.50</b>	<b>0.35</b>
ENERGIAS DE PORTUGAL 1.625 20-27 15/04A	EUR	300,000	276,613.50	0.07

# LUX IM – ESG Amundi Sustainable Alpha

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Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ENERGIAS DE PORTUGAL 3.875 23-28 26/06A	EUR	300,000	299,523.00	0.07
PORTUGAL 1.95 19-29 15/06A	EUR	400,000	377,930.00	0.09
PORTUGAL 4.10 06-37 15/04A	EUR	300,000	320,488.50	0.08
PORTUGAL 4.10 15-45 15/02A	EUR	100,000	109,011.50	0.03
<b>Spain</b>			<b>10,303,964.24</b>	<b>2.58</b>
ABERTIS INFRASTRUCT 4.125 23-29 07/08A	EUR	200,000	196,100.00	0.05
BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	EUR	300,000	274,207.50	0.07
BANCO SANTANDER SA 1.125 20-27 23/06A	EUR	400,000	355,246.00	0.09
CAIXABANK SA 0.5 21-29 09/02A02A	EUR	600,000	497,910.00	0.12
CAIXABANK SA 0.625 19-24 01/10A	EUR	700,000	669,665.50	0.17
CAIXABANK SA 0.75 21-28 26/05A	EUR	900,000	773,581.50	0.19
CAIXABANK SA 3.75 22-29 07/09A	EUR	1,200,000	1,184,555.29	0.30
IBERDROLA FINANZAS 0.875 20-25 14/04A	EUR	200,000	189,221.00	0.05
IBERDROLA FINANZAS 1.3750 22-32 11/03A	EUR	600,000	516,114.00	0.13
RED ELECTRICA FIN 0.375 20-28 24/07A	EUR	300,000	260,421.00	0.07
RED ELECTRICA FIN 0.5 21-33 24/05A	EUR	1,000,000	774,960.00	0.19
SPAIN 0.35 18-23 30/07A	EUR	500,000	498,792.50	0.12
SPAIN 0.60 19-29 31/10A	EUR	800,000	681,616.00	0.17
SPAIN 0.85 21-37 30/07A	EUR	1,100,000	767,717.50	0.19
SPAIN 1.20 20-40 31/10A	EUR	1,200,000	818,940.00	0.20
SPAIN 1.9 22-52 31/10A	EUR	570,000	377,160.45	0.09
SPAIN 5.15 13-44 31/10A	EUR	600,000	718,644.00	0.18
TELEFONICA EMISIONES 1.069 19-24 05/02A	EUR	100,000	98,371.00	0.02
TELEFONICA EMISIONES 2.592 22-31 25/05A	EUR	700,000	650,741.00	0.16
<b>Sweden</b>			<b>3,439,300.15</b>	<b>0.86</b>
SKANDINAVISKA E 0.7500 22-27 09/08U	EUR	1,400,000	1,214,465.00	0.30
SWEDEN 1.00 14-26 12/11A	SEK	20,000,000	1,583,253.65	0.40
VATTENFALL AB 0.05 20-25 12/03A	EUR	700,000	641,581.50	0.16
<b>United Kingdom</b>			<b>1,564,548.94</b>	<b>0.39</b>
UNITED KINGDOM 3.25 23-33 31/01S	GBP	750,000	793,177.48	0.20
UNITED KINGDOM 3.75 23-53 22/10S	GBP	750,000	771,371.46	0.19
<b>United States of America</b>			<b>79,650,756.75</b>	<b>19.91</b>
BK AMERICA 4.134 23-28 12/06A	EUR	900,000	890,802.00	0.22
FEDEX CORP 0.45 21-29 04/05A	EUR	900,000	730,008.00	0.18
JPMORGAN CHASE CO 0.768 21-25 09/08S	USD	1,450,000	1,254,203.06	0.31
UNITED STATES 0.375 20-25 30/11S	USD	3,000,000	2,487,214.16	0.62
UNITED STATES 0.50 19-24 15/04S	USD	1,500,000	1,615,893.78	0.40
UNITED STATES 0.625 20-30 15/08S	USD	4,400,000	3,215,720.71	0.80
UNITED STATES 0.625 21-24 15/10S	USD	8,000,000	6,920,575.58	1.73
UNITED STATES 1.375 20-50 15/08S	USD	10,500,000	5,540,320.63	1.38
UNITED STATES 1.5000 20-30 15/02S	USD	5,900,000	4,637,526.14	1.16
UNITED STATES 1.75 21-41 15/08S	USD	1,000,000	640,942.85	0.16
UNITED STATES 1.75 22-25 15/03S	USD	4,500,000	3,909,532.55	0.98
UNITED STATES 1.875 22-27 28/02S	USD	14,700,000	12,376,672.47	3.09
UNITED STATES 2.375 22-42 15/02S	USD	7,800,000	5,540,535.89	1.38
UNITED STATES 2.75 22-27 30/04S	USD	5,200,000	4,511,712.45	1.13
UNITED STATES 2.75 22-32 15/08S	USD	5,600,000	4,704,275.15	1.18
UNITED STATES 2.8750 18-28 15/08S	USD	8,800,000	7,610,896.81	1.90
UNITED STATES 2.8750 22-29 30/04S	USD	1,500,000	1,291,231.16	0.32
UNITED STATES 2.875 22-52 15/05S	USD	2,100,000	1,582,389.11	0.40
UNITED STATES 3.375 18-48 15/11S	USD	350,000	287,764.19	0.07
UNITED STATES 3.75 23-26 15/04S	USD	5,000,000	4,495,317.58	1.12
UNITED STATES 3.875 23-25 31/03S	USD	5,000,000	4,501,775.08	1.13
VF CORP 0.25 20-28 25/02A	EUR	260,000	216,167.90	0.05
VF CORP 4.25 23-29 07/03A	EUR	700,000	689,279.50	0.17

## LUX IM – ESG Amundi Sustainable Alpha

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Floating rate notes</b>			<b>27,473,706.17</b>	<b>6.87</b>
<b>Belgium</b>			<b>1,074,054.00</b>	<b>0.27</b>
KBC GROUP SA FL.R 21-27 01/03A	EUR	1,200,000	1,074,054.00	0.27
<b>France</b>			<b>6,818,288.50</b>	<b>1.70</b>
AXA SA FL.R 21-41 07/04A	EUR	800,000	608,004.00	0.15
BNP PARIBAS FL.R 23-29 13/01A	EUR	700,000	696,328.50	0.17
BNP PARIBAS FL.R 23-31 13/04A	EUR	1,100,000	1,079,628.00	0.27
BPCE FL.R 22-28 14/01A	EUR	1,400,000	1,206,856.00	0.30
BPCE FL.R 23-33 01/06A	EUR	100,000	99,825.00	0.02
CNP ASSURANCES FL.R 19-50 27/07A	EUR	200,000	159,628.00	0.04
CREDIT AGRICOLE FL.R 21-29 21/09A	EUR	1,200,000	988,740.00	0.25
CREDIT AGRICOLE SA FL.R 22-26 12/10A	EUR	600,000	592,719.00	0.15
SOCIETE GENERALE FL.R 21-27 02/12A	EUR	1,600,000	1,386,560.00	0.35
<b>Germany</b>			<b>314,551.00</b>	<b>0.08</b>
ENBW ENERGIE B-W AG FL.R 19-79 05/08A	EUR	100,000	85,331.50	0.02
MUENCHENER RUECK FL.R 20-41 26/05A	EUR	300,000	229,219.50	0.06
<b>Ireland</b>			<b>398,896.00</b>	<b>0.10</b>
BANK OF IRELAND GRO FL.R 23-31 04/07A	EUR	400,000	398,896.00	0.10
<b>Italy</b>			<b>11,126,414.50</b>	<b>2.78</b>
ITALY FL.R 18-25 15/09S	EUR	500,000	503,505.00	0.13
ITALY FL.R 19-25 15/01S	EUR	200,000	205,575.00	0.05
ITALY FL.R 20-26 15/04S	EUR	2,000,000	2,010,270.00	0.50
ITALY FL.R 21-29 15/04S	EUR	4,000,000	3,972,880.00	0.99
ITALY FL.R 22-30 15/10S	EUR	3,000,000	2,950,035.00	0.74
MEDIOBANCA FL.R 22-29 07/02A	EUR	650,000	647,874.50	0.16
UNICREDIT SPA FL.R 21-29 05/07A	EUR	1,000,000	836,275.00	0.21
<b>Netherlands</b>			<b>1,520,191.00</b>	<b>0.38</b>
ING GROUP NV FL.R 22-26 23/05A	EUR	1,000,000	954,025.00	0.24
ING GROUP NV FL.R 22-33 24/08A	EUR	600,000	566,166.00	0.14
<b>Norway</b>			<b>1,767,700.00</b>	<b>0.44</b>
DNB BANK A FL.R 23-29 14/03A	EUR	800,000	798,480.00	0.20
DNB BANK AS FL.R 22-27 21/09A	EUR	1,000,000	969,220.00	0.24
<b>Spain</b>			<b>746,662.50</b>	<b>0.19</b>
BANCO SANTANDER SA FL.R 21-29 24/06A	EUR	900,000	746,662.50	0.19
<b>United Kingdom</b>			<b>2,304,719.00</b>	<b>0.58</b>
NATWEST GROUP FL.R 23-28 14/03A	EUR	600,000	596,712.00	0.15
NATWEST GROUP PLC FL.R 19-25 15/11A	EUR	1,200,000	1,136,646.00	0.28
STANDARD CHARTERED FL.R 21-29 17/11A	EUR	700,000	571,361.00	0.14
<b>United States of America</b>			<b>1,402,229.67</b>	<b>0.35</b>
CITIGROUP INC FL.R 22-26 25/01Q	USD	680,000	621,545.67	0.16
CITIGROUP INC FL.R 22-28 22/09A	EUR	800,000	780,684.00	0.20
<b>Other transferable securities</b>			<b>800,044.00</b>	<b>0.20</b>
<b>Bonds</b>			<b>800,044.00</b>	<b>0.20</b>
<b>France</b>			<b>800,044.00</b>	<b>0.20</b>
CADES 3.125 23-30 01/03A	EUR	800,000	800,044.00	0.20
<b>Undertakings for Collective Investment</b>			<b>382,106.86</b>	<b>0.10</b>
<b>Shares/Units in investment funds</b>			<b>382,106.86</b>	<b>0.10</b>
<b>Other funds</b>			<b>382,106.86</b>	<b>0.10</b>
CPR INVEST FOOD FOR GENER -I- EUR CAP	EUR	3	382,106.86	0.10

## LUX IM – ESG Amundi Sustainable Alpha

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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Total securities portfolio			393.791.113.60	98.42

## **LUX IM – Pimco Global Risk Allocation**

## LUX IM – Pimco Global Risk Allocation

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>31,217,725.54</b>
Securities portfolio at market value	29,959,677.70
<i>Cost price</i>	32,267,246.05
Cash at banks and liquidities	256,996.04
Amount due from broker/counterparty	653,717.43
Receivable on subscriptions	9,945.95
Net unrealised appreciation on forward foreign exchange contracts	1,997.86
Net unrealised appreciation on financial futures	174,506.54
Net unrealised appreciation on swaps	154,616.69
Interests receivable, net	6,267.33
<b>Liabilities</b>	<b>303,765.42</b>
Amount due to broker/counterparty	125,294.49
Payable on redemptions	29,267.84
Management fees payable	104,361.41
Depositary fees payable	1,599.34
Administration fees payable	26,499.31
Interests payable, net	8,346.11
Other liabilities	8,396.92
<b>Net asset value</b>	<b>30,913,960.12</b>



## LUX IM – Pimco Global Risk Allocation

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>30,913,960.12</b>	<b>31,596,196.40</b>	<b>68,012,191.14</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		167,207.852	173,479.801	208,507.942
Net asset value per share	EUR	95.74	93.57	111.23
<b>E - EUR - Capitalisation</b>				
Number of shares		140,748.583	149,535.740	359,103.295
Net asset value per share	EUR	100.01	97.26	114.48
<b>E2 - EUR - Capitalisation</b>				
Number of shares		29.143	84.983	-
Net asset value per share	EUR	98.35	95.59	-
<b>H - EUR - Capitalisation</b>				
Number of shares		8,280.821	8,353.010	32,300.735
Net asset value per share	EUR	99.89	97.18	114.43
<b>F - EUR - Capitalisation</b>				
Number of shares		-	-	165.691
Net asset value per share	EUR	-	-	91.87

## LUX IM – Pimco Global Risk Allocation

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>DI - EUR - Capitalisation</b>	173,479.801	9,298.491	15,570.440	167,207.852
<b>E - EUR - Capitalisation</b>	149,535.740	14,481.729	23,268.886	140,748.583
<b>E2 - EUR - Capitalisation</b>	84.983	81.253	137.093	29.143
<b>H - EUR - Capitalisation</b>	8,353.010	145.947	218.136	8,280.821

## LUX IM – Pimco Global Risk Allocation

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>198,474.00</b>	<b>0.64</b>
<b>Bonds</b>			<b>198,474.00</b>	<b>0.64</b>
<b>Netherlands</b>			<b>198,474.00</b>	<b>0.64</b>
LEASEPLAN CORPORATION 0.1250 19-23 13/09A	EUR	200,000	198,474.00	0.64
<b>Money market instruments</b>			<b>694,852.44</b>	<b>2.25</b>
<b>Treasury market</b>			<b>694,852.44</b>	<b>2.25</b>
<b>France</b>			<b>694,852.44</b>	<b>2.25</b>
FRANCE ZCP 19-07-23	EUR	700,000	694,852.44	2.25
<b>Undertakings for Collective Investment</b>			<b>29,066,351.26</b>	<b>94.02</b>
<b>Shares/Units in investment funds</b>			<b>29,066,351.26</b>	<b>94.02</b>
<b>Bond funds</b>			<b>23,017,939.26</b>	<b>74.46</b>
PIMCO FDS GLOBAL INVESTORS SERIES PLC EURO BD -INS- EUR CAP	EUR	139,923	3,082,499.24	9.97
PIMCO FDS GLOBAL INVESTORS SERIES PLC EURO SHORT TERM - INS- EUR CAP	EUR	255,810	3,072,280.85	9.94
PIMCO FDS GLOBAL INVESTORS SERIES PLC GLOBAL BOND -INS- H EUR CAP	EUR	179,936	4,608,154.10	14.91
PIMCO FDS GLOBAL INVESTORS SERIES PLC GLOBAL INV GRADE CREDIT -INS- H EUR CAP	EUR	268,535	4,597,312.99	14.87
PIMCO FDS GLOBAL INVESTORS SERIES PLC LOW AVERAGE DURATION -INS- H EUR CAP	EUR	157,351	1,523,158.34	4.93
PIMCO FDS GLOBAL INVESTORS SERIES PLC TOTAL RETURN BD - INS- H EUR CAP	EUR	157,264	3,060,350.08	9.90
PIMCO FDS GLOBAL INVESTORS SERIES PLC US SHORT-TERM - INS- H EUR CAP	EUR	305,585	3,074,183.66	9.94
<b>Other funds</b>			<b>6,048,412.00</b>	<b>19.57</b>
PIMCO EURO SHORT MT UCITS ETF EUR CAP	EUR	62,600	6,048,412.00	19.57
<b>Total securities portfolio</b>			<b>29,959,677.70</b>	<b>96.91</b>

## **LUX IM – UBS Asia Balanced Income**

## LUX IM – UBS Asia Balanced Income

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>186,591,130.37</b>
Securities portfolio at market value	184,075,397.65
<i>Cost price</i>	201,504,294.53
Cash at banks and liquidities	999,255.15
Receivable on subscriptions	307,545.00
Net unrealised appreciation on forward foreign exchange contracts	1,206,273.25
Interests receivable, net	2,659.32
<b>Liabilities</b>	<b>1,434,730.25</b>
Payable on redemptions	522,297.33
Management fees payable	725,729.23
Depositary fees payable	9,740.31
Administration fees payable	161,388.85
Other liabilities	15,574.53
<b>Net asset value</b>	<b>185,156,400.12</b>

## LUX IM – UBS Asia Balanced Income

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>185,156,400.12</b>	<b>195,194,127.27</b>	<b>279,178,534.98</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,153,484.582	1,188,309.417	1,216,052.585
Net asset value per share	EUR	96.39	96.31	119.76
<b>DI - EUR - Distribution</b>				
Number of shares		234,096.084	254,431.913	278,704.328
Net asset value per share	EUR	92.63	92.55	115.09
Dividend per share		-	-	1.47
<b>E - EUR - Capitalisation</b>				
Number of shares		488,261.637	536,418.399	778,482.267
Net asset value per share	EUR	101.46	100.90	124.28
<b>E2 - EUR - Capitalisation</b>				
Number of shares		211.406	538.935	-
Net asset value per share	EUR	94.14	93.54	-
<b>F - EUR - Capitalisation</b>				
Number of shares		5,572.966	5,857.673	5,201.377
Net asset value per share	EUR	101.44	100.69	123.61
<b>F - EUR - Distribution</b>				
Number of shares		652.772	652.772	799.233
Net asset value per share	EUR	89.89	89.24	109.54
Dividend per share		-	-	1.38
<b>H - EUR - Capitalisation</b>				
Number of shares		21,037.097	23,931.656	32,406.179
Net asset value per share	EUR	100.21	99.68	122.84

## LUX IM – UBS Asia Balanced Income

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	1,188,309.417	53,951.794	88,776.629	1,153,484.582
DI - EUR - Distribution	254,431.913	5,097.107	25,432.936	234,096.084
E - EUR - Capitalisation	536,418.399	15,774.830	63,931.592	488,261.637
E2 - EUR - Capitalisation	538.935	355.564	683.093	211.406
F - EUR - Capitalisation	5,857.673	389.507	674.214	5,572.966
F - EUR - Distribution	652.772	0.000	0.000	652.772
H - EUR - Capitalisation	23,931.656	77.309	2,971.868	21,037.097

## LUX IM – UBS Asia Balanced Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>184,075,397.65</b>	<b>99.42</b>
<b>Shares/Units in investment funds</b>			<b>184,075,397.65</b>	<b>99.42</b>
<b>Equity funds</b>			<b>59,206,956.88</b>	<b>31.98</b>
UBS ETF MSCI EMERGING MARKETS UCTS -A- USD CAP	USD	2,984,019	27,564,185.24	14.89
UBS LUX EQUITY FUND ASIAN CONSUMPTION -I-B- USD CAP	USD	89,873	12,728,397.24	6.87
UBS LUX EQUITY FUND S-ASIA SM C USD -I-B- USD DIS	USD	1,983	18,914,374.40	10.22
<b>Other funds</b>			<b>124,868,440.77</b>	<b>67.44</b>
UBS LUX BOND EMERGING ECONOMIES LOCAL CURR BD -I-B- USD CAP	USD	96,694	9,194,743.78	4.97
UBS LUX BOND FULL CYCLE BOND -I-B- USD CAP	USD	355,568	33,739,528.64	18.22
UBS LUX BOND FUND FCP -I-B- AUD DIS	AUD	5,826	30,083,515.95	16.25
UBS LUX BOND SICAV ASIAN HIGH YIELD (USD) -I-B- USD CAP	USD	269,547	18,707,504.97	10.10
UBS LUX KEY SEL ASIAN EQ -I B- USD CAP	USD	298,939	33,143,147.43	17.90
<b>Total securities portfolio</b>			<b>184,075,397.65</b>	<b>99.42</b>



## **LUX IM – IMPact Active Global Allocation**

## LUX IM – IMPact Active Global Allocation

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>80,617,381.42</b>
Securities portfolio at market value	76,205,320.71
<i>Cost price</i>	76,242,754.25
Cash at banks and liquidities	632,479.80
Amount due from broker/counterparty	3,032,106.05
Receivable on subscriptions	571,394.75
Net unrealised appreciation on financial futures	7,321.49
Interests receivable, net	168,758.62
<b>Liabilities</b>	<b>803,185.28</b>
Amount due to broker/counterparty	53,860.00
Payable on redemptions	359,366.03
Net unrealised depreciation on forward foreign exchange contracts	8,601.58
Management fees payable	276,597.84
Depository fees payable	3,936.04
Administration fees payable	55,626.00
Performance fees payable	35,024.46
Other liabilities	10,173.33
<b>Net asset value</b>	<b>79,814,196.14</b>

## LUX IM – IMPact Active Global Allocation

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>79,814,196.14</b>	<b>75,648,783.35</b>	<b>107,050,998.44</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		462,364.845	449,316.470	512,332.541
Net asset value per share	EUR	101.87	95.44	103.02
<b>E - EUR - Capitalisation</b>				
Number of shares		286,683.335	308,414.375	486,076.436
Net asset value per share	EUR	105.91	98.89	105.81
<b>F - EUR - Capitalisation</b>				
Number of shares		1,867.277	1,596.573	1,850.008
Net asset value per share	EUR	107.61	100.39	106.97
<b>H - EUR - Capitalisation</b>				
Number of shares		20,338.941	21,329.914	25,021.846
Net asset value per share	EUR	105.68	98.69	105.65

## LUX IM – IMPact Active Global Allocation

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	449,316.470	53,536.307	40,487.932	462,364.845
E - EUR - Capitalisation	308,414.375	24,734.906	46,465.946	286,683.335
F - EUR - Capitalisation	1,596.573	270.704	0.000	1,867.277
H - EUR - Capitalisation	21,329.914	0.000	990.973	20,338.941

## LUX IM – IMPact Active Global Allocation

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>38,019,044.00</b>	<b>47.63</b>
<b>Bonds</b>			<b>38,019,044.00</b>	<b>47.63</b>
<b>Belgium</b>			<b>990,050.00</b>	<b>1.24</b>
BELGIUM 0.20 16-23 22/10A	EUR	1,000,000	990,050.00	1.24
<b>France</b>			<b>7,270,496.00</b>	<b>9.11</b>
FRANCE 0.00 21-24 25/02A	EUR	4,400,000	4,303,046.00	5.39
FRANCE 2.25 13-24 25/05A	EUR	3,000,000	2,967,450.00	3.72
<b>Germany</b>			<b>16,177,399.00</b>	<b>20.27</b>
GERMANY 0 21-23 15/09U	EUR	11,300,000	11,226,324.00	14.07
GERMANY 1.75 14-24 15/02A	EUR	5,000,000	4,951,075.00	6.20
<b>Italy</b>			<b>5,689,489.00</b>	<b>7.13</b>
ITALY 0.00 20-24 15/01S	EUR	3,300,000	3,235,501.50	4.05
ITALY T 1.75 22-24 30/05S	EUR	2,500,000	2,453,987.50	3.07
<b>Spain</b>			<b>7,891,610.00</b>	<b>9.89</b>
SPAIN 0.00 21-24 31/05A	EUR	3,000,000	2,903,685.00	3.64
SPAIN 0.35 18-23 30/07A	EUR	5,000,000	4,987,925.00	6.25
<b>Money market instruments</b>			<b>20,879,819.99</b>	<b>26.16</b>
<b>Treasury market</b>			<b>20,879,819.99</b>	<b>26.16</b>
<b>France</b>			<b>10,740,928.69</b>	<b>13.46</b>
FRANCE ZCP 011123	EUR	400,000	389,760.28	0.49
FRANCE ZCP 090823	EUR	200,000	196,694.70	0.25
FRANCE ZCP 120624	EUR	4,000,000	3,864,142.90	4.84
FRANCE ZCP 17-04-24	EUR	4,500,000	4,355,027.84	5.46
FRANCE ZCP 20-03-24	EUR	2,000,000	1,935,302.97	2.42
<b>Germany</b>			<b>4,369,601.78</b>	<b>5.47</b>
GERMANY ZCP 17-04-24	EUR	2,000,000	1,943,200.91	2.43
GERMANY ZCP 20-03-24	EUR	1,500,000	1,453,070.11	1.82
GERMANY ZCP 21-02-24	EUR	1,000,000	973,330.76	1.22
<b>Italy</b>			<b>4,883,875.21</b>	<b>6.12</b>
ITALY ZCP 14-05-24	EUR	2,000,000	1,931,057.06	2.42
ITALY ZCP 14-08-23	EUR	3,000,000	2,952,818.15	3.70
<b>Spain</b>			<b>885,414.31</b>	<b>1.11</b>
SPAIN ZCP 11-08-23	EUR	900,000	885,414.31	1.11
<b>Undertakings for Collective Investment</b>			<b>17,306,456.72</b>	<b>21.68</b>
<b>Shares/Units in investment funds</b>			<b>17,306,456.72</b>	<b>21.68</b>
<b>Bond funds</b>			<b>1,248,733.95</b>	<b>1.56</b>
REDHEDGE RELATIVE VALUE UCITS FUND -A- EUR CAP	EUR	1,968	201,739.95	0.25
WORLD IMPACT - CORPORATE HYBRID BOND -I- EUR CAP	EUR	13,000	1,046,994.00	1.31
<b>Other funds</b>			<b>16,057,722.77</b>	<b>20.12</b>
PLURIMA KOINE THEMATIC FUND A INST PREM EUR CAP	EUR	5,000	482,120.00	0.60
PLURIMA MOSAICO FD -A- EUR CAP	EUR	13,000	1,234,740.00	1.55
SYMPHONIA AZIONARIO SMALL CAP ITALIA EUR CAP	EUR	25,000	412,793.87	0.52
WORLD IMPACT SICAV IMPATTO GLOBAL EQUITY -I- EUR CAP	EUR	80,000	7,827,586.89	9.81
WORLD IMPACT SICAV IMPATTO LAVORO IT -I- EUR CAP	EUR	55,000	6,100,482.01	7.64
<b>Total securities portfolio</b>			<b>76,205,320.71</b>	<b>95.48</b>

## **LUX IM – Pictet Thematic Risk Control**

## LUX IM – Pictet Thematic Risk Control

### Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>313,219,407.20</b>
Securities portfolio at market value	300,456,046.48
<i>Cost price</i>	288,959,461.52
Options (long positions) at market value	55,397.90
<i>Options purchased at cost</i>	104,567.97
Cash at banks and liquidities	5,972,519.90
Amount due from broker/counterparty	3,018,560.64
Receivable for investments sold	2,618,000.00
Receivable on subscriptions	264,795.74
Net unrealised appreciation on forward foreign exchange contracts	631,103.53
Dividends receivable on securities portfolio	19,010.88
Interests receivable, net	183,972.13
<b>Liabilities</b>	<b>4,986,652.06</b>
Amount due to broker/counterparty	830,000.00
Payable on redemptions	1,689,243.38
Net unrealised depreciation on financial futures	991,709.47
Management fees payable	1,171,881.02
Depositary fees payable	16,263.33
Administration fees payable	269,469.82
Interests payable, net	75.52
Other liabilities	18,009.52
<b>Net asset value</b>	<b>308,232,755.14</b>

## LUX IM – Pictet Thematic Risk Control

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>308,232,755.14</b>	<b>343,014,285.87</b>	<b>544,097,751.65</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		2,163,167.041	2,451,243.319	2,919,636.143
Net asset value per share	EUR	94.77	91.32	112.60
<b>E - EUR - Capitalisation</b>				
Number of shares		1,019,216.574	1,227,554.222	1,777,781.350
Net asset value per share	EUR	97.34	93.35	114.01
<b>F - EUR - Capitalisation</b>				
Number of shares		9,484.408	9,827.704	8,242.038
Net asset value per share	EUR	99.23	94.99	115.62
<b>H - EUR - Capitalisation</b>				
Number of shares		31,735.739	39,339.797	103,093.551
Net asset value per share	EUR	96.88	92.93	113.56



## LUX IM – Pictet Thematic Risk Control

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	2,451,243.319	50,251.214	338,327.492	2,163,167.041
E - EUR - Capitalisation	1,227,554.222	14,714.429	223,052.077	1,019,216.574
F - EUR - Capitalisation	9,827.704	288.112	631.408	9,484.408
H - EUR - Capitalisation	39,339.797	193.359	7,797.417	31,735.739

## LUX IM – Pictet Thematic Risk Control

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>17,417,595.45</b>	<b>5.65</b>
<b>Bonds</b>			<b>17,417,595.45</b>	<b>5.65</b>
<b>Belgium</b>			<b>6,829,452.00</b>	<b>2.22</b>
EUROPEAN UNION 3.0 22-53 04/03A	EUR	7,200,000	6,829,452.00	2.22
<b>Ireland</b>			<b>10,588,143.45</b>	<b>3.44</b>
ISHARES PHYSICAL GOLD ETC	USD	310,000	10,588,143.45	3.44
<b>Money market instruments</b>			<b>16,702,209.24</b>	<b>5.42</b>
<b>Treasury market</b>			<b>16,702,209.24</b>	<b>5.42</b>
<b>Italy</b>			<b>16,702,209.24</b>	<b>5.42</b>
ITALY ZCP 30-11-23	EUR	17,000,000	16,702,209.24	5.42
<b>Undertakings for Collective Investment</b>			<b>266,336,241.79</b>	<b>86.41</b>
<b>Shares/Units in investment funds</b>			<b>266,336,241.79</b>	<b>86.41</b>
<b>Bond funds</b>			<b>17,889,049.04</b>	<b>5.80</b>
PICTET SICAV EMERGING CORPORATE BONDS -Z- USD DIS	USD	45,000	4,371,676.54	1.42
PICTET SICAV GLOBAL EMERGING DEBT -Z- USD CAP	USD	10,000	4,144,372.50	1.34
PICTET SICAV STRATEGIC CREDIT -HI- EUR CAP	EUR	100,000	9,373,000.00	3.04
<b>Equity funds</b>			<b>151,085,016.67</b>	<b>49.02</b>
PICTET SICAV CLEAN ENERGY -Z- USD CAP	USD	144,000	26,969,665.24	8.75
PICTET SICAV DIGIT I USD SHS -I- USD CAP	USD	24,000	10,803,471.55	3.50
PICTET SICAV GI MEG S -I- EUR CAP	EUR	125,079	45,058,339.01	14.62
PICTET SICAV GLOBAL THEMATIC OPPORTUNITIES -Z- EUR CAP	EUR	151,033	27,601,273.46	8.95
PICTET SICAV PICTET-GLOBAL ENVIRONMENT -Z- USD CAP	USD	65,000	24,333,287.41	7.89
PICTET SICAV PREMIUM BRANDS -I- EUR CAP	EUR	51,000	16,318,980.00	5.29
<b>Mixed funds</b>			<b>18,326,008.97</b>	<b>5.95</b>
PICTET SICAV MULTI ASSET GLOBAL OPP -ZX- EUR CAP	EUR	140,000	18,326,008.97	5.95
<b>Other funds</b>			<b>79,036,167.11</b>	<b>25.64</b>
PICTET SICAV EMERGING LOCAL CURRENCY DEBT -Z- USD CAP	USD	30,000	5,579,556.41	1.81
PICTET SICAV EUR SHORT TERM CORP BONDS -Z- EUR CAP	EUR	96,000	9,944,640.00	3.23
PICTET SICAV MMKT -Z- EUR CAP	EUR	296,000	41,615,143.20	13.50
PICTET SICAV PICTET TIMBER -Z- EUR CAP	EUR	25,000	6,406,500.00	2.08
PICTET SICAV ROBOTICS -Z- EUR CAP	EUR	51,750	15,490,327.50	5.03
<b>Total securities portfolio</b>			<b>300,456,046.48</b>	<b>97.48</b>

## **LUX IM – Dama**

## LUX IM – Dama

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>47,879,409.29</b>
Securities portfolio at market value	46,145,623.60
<i>Cost price</i>	46,501,644.33
Options (long positions) at market value	29,704.73
<i>Options purchased at cost</i>	69,346.26
Cash at banks and liquidities	679,416.66
Amount due from broker/counterparty	475,341.88
Receivable on subscriptions	136,302.33
Net unrealised appreciation on forward foreign exchange contracts	79,151.50
Dividends receivable on securities portfolio	2,194.77
Interests receivable, net	331,673.82
<b>Liabilities</b>	<b>1,050,904.28</b>
Payable on redemptions	804,183.61
Management fees payable	194,814.70
Depositary fees payable	2,508.61
Administration fees payable	41,565.26
Interests payable, net	95.13
Other liabilities	7,736.97
<b>Net asset value</b>	<b>46,828,505.01</b>

## LUX IM – Dama

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>46,828,505.01</b>	<b>49,401,725.08</b>	<b>55,600,285.64</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		433,953.883	454,202.531	487,142.037
Net asset value per share	EUR	96.37	95.33	100.71
<b>E - EUR - Capitalisation</b>				
Number of shares		39,691.199	43,854.784	41,116.037
Net asset value per share	EUR	99.98	98.42	102.95
<b>F - EUR - Capitalisation</b>				
Number of shares		175.090	189.919	278.555
Net asset value per share	EUR	100.34	98.67	102.99
<b>H - EUR - Capitalisation</b>				
Number of shares		10,276.674	18,017.053	22,212.948
Net asset value per share	EUR	99.64	98.11	102.68

## LUX IM – Dama

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	454,202.531	52,442.467	72,691.115	433,953.883
E - EUR - Capitalisation	43,854.784	8,142.218	12,305.803	39,691.199
F - EUR - Capitalisation	189.919	41.865	56.694	175.090
H - EUR - Capitalisation	18,017.053	0.000	7,740.379	10,276.674

## LUX IM – Dama

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>27,296,117.15</b>	<b>58.29</b>
<b>Shares</b>			<b>2,137,504.32</b>	<b>4.56</b>
<b>Belgium</b>			<b>123,078.70</b>	<b>0.26</b>
ANHEUSER-BUSCH INBEV	EUR	2,410	123,078.70	0.26
<b>Canada</b>			<b>104,540.12</b>	<b>0.22</b>
AGNICO EAGLE MINES LTD	CAD	66	2,982.39	0.01
CANADIAN NATIONAL RAILWAY	CAD	509	55,982.41	0.12
ENBRIDGE INC	CAD	1,341	45,575.32	0.10
<b>Germany</b>			<b>372,474.60</b>	<b>0.80</b>
BASF SE PREFERENTIAL SHARE	EUR	3,800	167,352.00	0.36
DEUTSCHE BOERSE AG REG SHS	EUR	465	77,841.00	0.17
DEUTSCHE POST AG REG SHS	EUR	2,880	127,281.60	0.27
<b>Hong Kong</b>			<b>94,761.31</b>	<b>0.20</b>
HONG KONG EXCHANGES AND CLEARING LTD	HKD	2,700	94,761.31	0.20
<b>Italy</b>			<b>124,274.25</b>	<b>0.27</b>
ENEL SPA	EUR	20,250	124,274.25	0.27
<b>Netherlands</b>			<b>43,750.00</b>	<b>0.09</b>
EURONEXT NV	EUR	700	43,750.00	0.09
<b>Switzerland</b>			<b>115,651.11</b>	<b>0.25</b>
LONZA GROUP	CHF	216	115,651.11	0.25
<b>United Kingdom</b>			<b>334,602.98</b>	<b>0.71</b>
ASTRAZENECA PLC	GBP	908	118,225.71	0.25
LSE GROUP	GBP	1,050	101,234.14	0.22
RECKITT BENCKISER GROUP PLC	GBP	1,702	115,143.13	0.25
<b>United States of America</b>			<b>824,371.25</b>	<b>1.76</b>
AMERICAN ELECTRIC POWER CO INC	USD	531	40,603.44	0.09
AMERICAN TOWER CORP	USD	346	61,243.13	0.13
CME GROUP -A-	USD	550	92,618.82	0.20
COCA-COLA CO	USD	2,167	119,450.19	0.26
CROWN CASTLE INC	USD	406	42,537.06	0.09
INTERCONTINENTAL EXCHANGE INC	USD	990	102,086.79	0.22
MARATHON PETROLEUM	USD	1,218	130,139.25	0.28
NEXTERA ENERGY	USD	1,233	82,449.13	0.18
NORFOLK SOUTHERN	USD	205	42,545.71	0.09
SEMPRA ENERGY	USD	322	42,847.57	0.09
UNION PACIFIC CORP	USD	361	67,850.16	0.14
<b>Bonds</b>			<b>23,478,794.54</b>	<b>50.14</b>
<b>Czech Republic</b>			<b>1,149,136.87</b>	<b>2.45</b>
CZECH REPUBLIC 0.45 15-23 25/10A	CZK	27,750,000	1,149,136.87	2.45
<b>Finland</b>			<b>495,007.50</b>	<b>1.06</b>
CRH FINLAND SERVICES 0.875 20-23 05/05A	EUR	500,000	495,007.50	1.06
<b>France</b>			<b>4,394,536.00</b>	<b>9.38</b>
AIR FRANCE - KLM 1.875 20-25 16/01A	EUR	1,000,000	940,800.00	2.01
FAURECIA 2.7500 21-27 15/02S	EUR	550,000	498,269.75	1.06
ILIAD SA 1.50 17-24 14/10A	EUR	400,000	385,454.00	0.82
ILIAD SA 1.8750 18-25 25/04A	EUR	500,000	474,057.50	1.01
SOCIETE GENERALE 3.875 19-24 28/03S	USD	1,273,000	1,147,564.75	2.45
VALEO SA 1.5000 18-25 18/06A	EUR	1,000,000	948,390.00	2.03

# LUX IM – Dama

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Germany</b>			<b>2,119,474.77</b>	<b>4.53</b>
COMMERZBANK AG 4.00 16-26 23/03A	EUR	930,000	903,876.30	1.93
FRESENIUS SE 1.8750 22-25 24/05A	EUR	505,000	483,721.83	1.03
GRUENENTHAL GMBH 3.625 21-26 05/05S	EUR	776,000	731,876.64	1.56
<b>Ireland</b>			<b>493,125.30</b>	<b>1.05</b>
RYANAIR DAC 0.875 21-26 25/05A	EUR	540,000	493,125.30	1.05
<b>Italy</b>			<b>2,372,173.53</b>	<b>5.07</b>
BANCO BPM 6.00 23-28 14/06A	EUR	470,000	467,170.60	1.00
WEBUILD SPA 1.75 17-24 26/10A	EUR	1,061,000	1,016,220.49	2.17
WEBUILD SPA 5.875 20-25 15/12A	EUR	901,000	888,782.44	1.90
<b>Netherlands</b>			<b>3,200,766.42</b>	<b>6.84</b>
COOPERATIEVE RA 4.6250 22-28 27/01A	EUR	500,000	502,932.50	1.07
MERCEDES-BENZ GROUP 1.625 20-23 22/05A	EUR	500,000	498,532.50	1.06
SAIPEM FINANCE INTER 3.375 20-26 15/07A	EUR	756,000	716,646.42	1.53
SAIPEM FIN INTL BV 2.625 17-25 07/01A	EUR	500,000	483,825.00	1.03
SAIPEM FIN INTL BV 3.75 16-23 08/09A	EUR	1,000,000	998,830.00	2.13
<b>Norway</b>			<b>1,292,505.92</b>	<b>2.76</b>
NORWAY 3.00 14-24 14/03A	NOK	15,269,000	1,292,505.92	2.76
<b>Poland</b>			<b>819,734.95</b>	<b>1.75</b>
POLAND 4.00 12-23 25/10A	PLN	3,668,000	819,734.95	1.75
<b>Spain</b>			<b>239,976.25</b>	<b>0.51</b>
GESTAMP AUTOMOCION 3.25 18-26 30/04S	EUR	250,000	239,976.25	0.51
<b>United Kingdom</b>			<b>756,456.54</b>	<b>1.62</b>
EUROPEAN BANK FOR 5 21-25 27/01A	BRL	4,300,000	756,456.54	1.62
<b>United States of America</b>			<b>6,145,900.49</b>	<b>13.12</b>
AMERICAN TOWER 1.375 17-25 04/04A	EUR	500,000	474,017.50	1.01
CELANESE US HOLDINGS 4.777 22-26 19/07A	EUR	480,000	469,281.60	1.00
CELANESE US HOLDINGS 5.9000 22-24 05/07S	USD	240,000	219,861.69	0.47
EXPEDIA GROUP 6.25 20-25 01/05S	USD	1,000,000	921,279.33	1.97
GOODYEAR TIRE 9.5 20-25 31/05S	USD	675,000	635,120.54	1.36
SOUTHWEST AIRLINES 5.25 20-25 04/05S	USD	1,114,000	1,013,158.37	2.16
UNITED STATES 4.625 23-25 28/02S	USD	2,140,000	1,950,328.91	4.16
WESTERN DIGITAL CORP 4.75 18-26 15/02S	USD	530,000	462,852.55	0.99
<b>Floating rate notes</b>			<b>1,679,818.29</b>	<b>3.59</b>
<b>Italy</b>			<b>901,777.50</b>	<b>1.93</b>
INTESA SANPAOLO SPA FL.R 17-24 26/09Q	EUR	900,000	901,777.50	1.93
<b>United States of America</b>			<b>778,040.79</b>	<b>1.66</b>
FORD MOTOR CREDIT CO FL.R 17-24 01/12Q	EUR	789,000	778,040.79	1.66
<b>Undertakings for Collective Investment</b>			<b>18,849,506.45</b>	<b>40.25</b>
<b>Shares/Units in investment funds</b>			<b>18,849,506.45</b>	<b>40.25</b>
<b>Bond funds</b>			<b>4,167,218.17</b>	<b>8.90</b>
ISHARES III PLC JP MORGAN EM LOCAL GOVT BOND UCITS USD DIS	EUR	24,044	1,005,688.39	2.15
ISHARES II PLC JP MORGAN EM USD SHS USD ICTS USD (GBP) DIS	EUR	14,853	1,156,306.05	2.47
ISHARES PLC EURO HIGH YIELD CORP BD UCITS ETF EUR DIS	EUR	22,101	2,005,223.73	4.28
<b>Equity funds</b>			<b>3,105,796.62</b>	<b>6.63</b>
LAZARD GLOBAL INV FDS PLC EUROPEAN ALTERNATIVE -C- EUR CAP	EUR	13,871	1,605,778.32	3.43
MAN GLG ALPHA SELECT ALT -IN- H EUR CAP	EUR	12,225	1,500,018.30	3.20



## LUX IM – Dama

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Mixed funds</b>			<b>5,630,284.00</b>	<b>12.02</b>
LAZARD CONV GL A 3D ACT.-A- 3 DECIMALES -I- EUR DIS	EUR	864	1,495,760.92	3.19
LAZARD RATHMORE ALTERNATIVE FUND -C- HED EUR CAP	EUR	12,895	1,546,714.11	3.30
LUMYNA - MARSHALL WACE SYSTEMATIC ALPHA UCITS FD A EUR CAP	EUR	2,372	285,490.33	0.61
LUMYNA - MARSHALL WACE SYSTEMATIC ALPHA UCITS FD A EUR CAP	EUR	9,041	1,157,102.02	2.47
NORDEA 1 SICAV ALPHA 15 MA -BI- EUR CAP	EUR	12,031	1,145,216.62	2.45
<b>Other funds</b>			<b>5,946,207.66</b>	<b>12.70</b>
BLUEBAY FUNDS SICAV - BLUEBAY FINANCIAL -Q- USD CAP	USD	9,405	1,279,099.36	2.73
BLUEBAY FUNDS SICAV GLOBAL SOV OPP -I-EUR (PERF)- CAP	EUR	10,194	1,139,722.18	2.43
INVESCO EURO CORPORATE HYBRID BOND UEC	EUR	27,000	980,289.00	2.09
ISHARES IV PLC USD HY COR ETF USD DIS	EUR	20,381	1,570,763.67	3.35
LUMYNA - BOFA MLCX COMMODITY ALPHA UCITS FD EUR CAP	EUR	5,021	976,333.45	2.08
<b>Total securities portfolio</b>			<b>46,145,623.60</b>	<b>98.54</b>

## **LUX IM – ESG Sycomore Next Generation**

# LUX IM – ESG Sycomore Next Generation

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>141,157,152.06</b>
Securities portfolio at market value	124,880,757.86
<i>Cost price</i>	128,619,137.25
Cash at banks and liquidities	14,352,355.52
Amount due from broker/counterparty	209,410.54
Receivable for investments sold	269,363.30
Receivable on subscriptions	633,262.77
Dividends receivable on securities portfolio	54,579.53
Interests receivable, net	757,422.54
<b>Liabilities</b>	<b>3,139,944.59</b>
Bank overdrafts	21,832.65
Payable on investments purchased	2,125,922.01
Payable on redemptions	501,663.48
Net unrealised depreciation on financial futures	3,768.00
Management fees payable	338,119.02
Depositary fees payable	7,532.51
Administration fees payable	124,807.76
Interests payable, net	53.36
Other liabilities	16,245.80
<b>Net asset value</b>	<b>138,017,207.47</b>

## LUX IM – ESG Sycomore Next Generation

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>138,017,207.47</b>	<b>180,017,365.93</b>	<b>189,063,991.55</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		288,569.625	297,421.505	296,249.417
Net asset value per share	EUR	95.27	91.92	106.05
<b>E - EUR - Capitalisation</b>				
Number of shares		129,831.338	142,082.882	1,346,084.609
Net asset value per share	EUR	98.38	94.45	107.90
<b>E2 - EUR - Capitalisation</b>				
Number of shares		944,680.312	1,407,152.816	-
Net asset value per share	EUR	101.68	97.55	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,965.079	1,833.445	1,696.212
Net asset value per share	EUR	99.56	95.44	108.70
<b>H - EUR - Capitalisation</b>				
Number of shares		15,269.052	19,277.099	113,112.600
Net asset value per share	EUR	98.37	94.47	107.98

## LUX IM – ESG Sycomore Next Generation

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	297,421.505	13,852.257	22,704.137	288,569.625
E - EUR - Capitalisation	142,082.882	7,801.970	20,053.514	129,831.338
E2 - EUR - Capitalisation	1,407,152.816	115,986.423	578,458.927	944,680.312
F - EUR - Capitalisation	1,833.445	143.597	11.963	1,965.079
H - EUR - Capitalisation	19,277.099	210.059	4,218.106	15,269.052

# LUX IM – ESG Sycomore Next Generation

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>100,003,756.48</b>	<b>72.46</b>
<b>Shares</b>			<b>31,507,031.35</b>	<b>22.83</b>
<b>Cayman Islands</b>			<b>415,885.55</b>	<b>0.30</b>
NETDRAGON WEBSOFT INC	HKD	240,370	415,885.55	0.30
<b>France</b>			<b>13,269,114.79</b>	<b>9.61</b>
ALD SA	EUR	115,484	1,121,927.06	0.81
AXA SA	EUR	35,177	940,632.98	0.68
BNP PARIBAS SA	EUR	16,189	919,373.31	0.67
CHRISTIAN DIOR	EUR	1,500	1,205,250.00	0.87
CIE DE SAINT-GOBAIN	EUR	11,288	621,404.40	0.45
ENGIE SA	EUR	67,624	1,014,495.25	0.74
EURAZEO	EUR	6,550	418,872.50	0.30
FORVIA	EUR	26,934	580,158.36	0.42
GAZTRANSPORT ET TECHNIGAZ SA	EUR	5,725	527,558.75	0.38
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	505	431,775.00	0.31
NEXANS SA	EUR	6,838	534,731.60	0.39
ORANGE	EUR	112,666	1,211,610.16	0.88
PUBLICIS GROUPE	EUR	8,921	653,552.46	0.47
SANOFI	EUR	7,432	726,700.96	0.53
SOCIETE GENERALE SA	EUR	50,506	1,189,416.30	0.86
TRIGANO	EUR	4,995	638,860.50	0.46
VIVENDI SA	EUR	63,428	532,795.20	0.39
<b>Germany</b>			<b>1,650,805.07</b>	<b>1.20</b>
ALLIANZ SE PREFERENTIAL SHARE	EUR	4,347	917,434.35	0.66
SAP AG	EUR	5,944	733,370.72	0.53
<b>Italy</b>			<b>1,546,560.00</b>	<b>1.12</b>
ENI SPA	EUR	120,000	1,546,560.00	1.12
<b>Japan</b>			<b>3,530,569.31</b>	<b>2.56</b>
FANUC CORP SHS	JPY	18,000	575,524.21	0.42
NINTENDO CO LTD	JPY	13,749	571,520.89	0.41
SHIMANO INC	JPY	3,199	487,025.29	0.35
SONY CORP	JPY	9,000	741,422.04	0.54
TOKYO ELECTRON LTD	JPY	4,600	600,940.40	0.44
USHIO INC.	JPY	45,000	554,136.48	0.40
<b>Netherlands</b>			<b>2,418,184.70</b>	<b>1.75</b>
ASML HOLDING NV	EUR	687	459,190.80	0.33
STELLANTIS N.V.-BEARER & REG SHS	EUR	64,540	1,033,930.80	0.75
STMICROELECTRONICS NV	EUR	20,739	925,063.10	0.67
<b>Spain</b>			<b>1,318,507.94</b>	<b>0.96</b>
BANCO SANTANDER SA REG SHS	EUR	202,603	676,997.92	0.49
EDP RENOVAVEIS SA	EUR	35,306	641,510.02	0.46
<b>Switzerland</b>			<b>2,591,923.23</b>	<b>1.88</b>
CIE FINANCIERE RICHEMONT REG SHS	CHF	3,741	575,818.34	0.42
NESTLE SA PREFERENTIAL SHARE	CHF	9,168	1,003,524.32	0.73
NOVARTIS AG PREFERENTIAL SHARE	CHF	6,470	590,367.63	0.43
THE SWATCH GROUP	CHF	1,601	422,212.94	0.31
<b>United Kingdom</b>			<b>933,175.87</b>	<b>0.68</b>
ASTRAZENECA PLC	GBP	7,167	933,175.87	0.68
<b>United States of America</b>			<b>3,832,304.89</b>	<b>2.78</b>
ALPHABET INC -A-	USD	8,518	931,711.25	0.68
MICROSOFT CORP	USD	1,036	318,787.53	0.23

# LUX IM – ESG Sycomore Next Generation

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MP MATERIALS CORP	USD	17,000	356,752.54	0.26
PLUG POWER INC	USD	25,000	229,600.04	0.17
SALESFORCE INC	USD	3,258	629,637.64	0.46
THERMO FISHER SCIENT SHS	USD	1,345	635,399.32	0.46
T MOBILE USA INC	USD	5,812	730,416.57	0.53
<b>Bonds</b>			<b>43,244,015.03</b>	<b>31.33</b>
<b>France</b>			<b>27,877,850.24</b>	<b>20.20</b>
ACCOR SA 1.75 19-26 04/02A	EUR	700,000	676,434.50	0.49
ALD SA 0.0000 21-24 23/02A	EUR	600,000	584,445.00	0.42
ALD SA 1.25 22-26 02/03A	EUR	1,200,000	1,108,986.00	0.80
ALD SA 4.75 22-25 13/10A	EUR	600,000	605,037.00	0.44
ALTAREA 1.875 19-20 17/01A	EUR	600,000	484,968.00	0.35
ARVAL SERVICE LEASE 4.75 22-27 22/05A	EUR	900,000	907,330.50	0.66
ARVA SE 4.0 22-26 22/09A	EUR	1,000,000	987,895.00	0.72
BANIJAY ENTERTAINMENT 3.5 20-25 01/03S	EUR	900,000	880,560.00	0.64
BANIJAY GROUP SAS 6.5 20-26 11/02S	EUR	1,050,000	1,045,044.00	0.76
CHROME BIDCO SAS 3.5 21-28 24/05S	EUR	410,000	345,849.35	0.25
CLARIANE 4.125 21-XX 15/06A	GBP	700,000	655,738.46	0.48
ELIOR GROUP SA 3.75 21-26 08/07S	EUR	609,000	504,961.48	0.37
ELIS SA 2.875 18-26 15/02A	EUR	400,000	381,666.00	0.28
ERAMET SA 5.8750 19-25 21/05A	EUR	1,200,000	1,224,768.00	0.89
ERAMET SA 7.00 23-28 22/05A	EUR	1,100,000	1,130,679.00	0.82
FONCIA MANAGEMENT SA 3.375 21-28 25/03S	EUR	1,000,000	807,080.00	0.58
FORVIA 3.125 19-26 15/06S	EUR	463,000	435,958.49	0.32
FORVIA 3.75 20-28 31/07S	EUR	1,760,000	1,591,013.60	1.15
FORVIA 7.25 22-26 15/06S	EUR	376,000	390,793.72	0.28
GETLINK SE 3.5 20-25 30/10S	EUR	880,000	860,956.80	0.62
ILIAD SA 2.375 20-26 17/06A	EUR	300,000	278,116.50	0.20
JC DECAUX SE 5.0 23-29 11/01A	EUR	1,200,000	1,205,088.00	0.87
LOXAM 5.75 19-27 15/07S	EUR	300,000	275,457.00	0.20
LOXAM SAS 3.75 19-26 15/07S	EUR	200,000	189,932.00	0.14
LOXAM SAS 6.00 17-25 15/04S	EUR	399,275	393,228.34	0.28
NEXANS 2.75 17-24 05/04A	EUR	100,000	98,933.00	0.07
NEXANS 5.5 23-28 05/04A	EUR	500,000	513,037.50	0.37
PAPREC HOLDING SA 3.5 21-28 02/07S	EUR	200,000	177,891.00	0.13
PARPEC HOLDING SA 4.00 18-25 31/03S	EUR	320,000	313,833.60	0.23
PARTS EUROPE SA 6.5 20-25 17/07S	EUR	1,010,000	1,015,039.90	0.74
PEUGEOT INVEST SA 1.8750 19-26 30/10A	EUR	1,000,000	909,135.00	0.66
PICARD GROUPE 3.875 21-26 07/07S	EUR	2,300,000	2,111,699.00	1.53
RENAULT SA 1.75 21-29 01/12A	EUR	700,000	564,546.50	0.41
RENAULT SA 2.0000 18-26 28/09A	EUR	400,000	364,290.00	0.26
RENAULT SA 2.375 20-26 25/11A	EUR	1,600,000	1,481,416.00	1.07
RENAULT SA 2.5000 21-27 02/06A	EUR	500,000	452,587.50	0.33
TEREOS FINANCE GROUP 7.25 23-28 15/04S	EUR	1,100,000	1,121,950.50	0.81
VALEO SE 5.375 22-27 28/05A	EUR	800,000	801,504.00	0.58
<b>Ireland</b>			<b>374,406.00</b>	<b>0.27</b>
EIRCOM FINANCE DAC 3.5 19-26 15/05S	EUR	400,000	374,406.00	0.27
<b>Italy</b>			<b>7,687,967.88</b>	<b>5.57</b>
AUTOSTRADA ITALIA SPA 1.75 15-26 26/06A	EUR	700,000	647,503.50	0.47
AUTOSTRADA PER L ITA 4.75 23-31 24/01A	EUR	400,000	394,418.00	0.29
ITALY 2.8 18-28 01/12S	EUR	2,000,000	1,911,580.00	1.39
ITALY 3.75 14-24 01/09S	EUR	1,000,000	999,835.00	0.72
LEASYS SPA 4.375 22-24 07/12A	EUR	500,000	498,257.50	0.36
PIAGGIO & C. SPA 3.625 18-25 30/04S	EUR	1,400,000	1,384,509.00	1.00
TAMBURI INVEST PTNR 2.5 19-24 05/12A	EUR	1,000,000	966,915.88	0.70
TELECOM ITALIA SPA 2.75 19-25 15/04A	EUR	100,000	94,521.00	0.07

## LUX IM – ESG Sycomore Next Generation

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	800,000	790,428.00	0.57
<b>Luxembourg</b>			<b>762,350.25</b>	<b>0.55</b>
BK LC LUX FINCO 1 5.25 21-29 30/04S	EUR	600,000	566,148.00	0.41
INPOST SA 2.25 21-27 15/07S06S	EUR	225,000	196,202.25	0.14
<b>Netherlands</b>			<b>2,310,249.26</b>	<b>1.67</b>
IPD 3 BV 8.0 23-28 15/06S	EUR	1,309,000	1,337,398.76	0.97
STELLANTIS NV 3.375 20-23 07/07A	EUR	500,000	500,212.50	0.36
UNITED GROUP BV 4.875 17-24 01/07S	EUR	300,000	297,690.00	0.22
WP/AP TELECOM H 3.7500 21-29 15/01S	EUR	200,000	174,948.00	0.13
<b>Spain</b>			<b>1,275,125.90</b>	<b>0.92</b>
GESTAMP AUTOMOCION 3.25 18-26 30/04S	EUR	1,100,000	1,055,895.50	0.77
LORCA TELECOM BONDCO 4 20-27 30/09S	EUR	240,000	219,230.40	0.16
<b>Sweden</b>			<b>111,278.75</b>	<b>0.08</b>
VERISURE HOLDING AB 3.25 21-27 25/01S	EUR	125,000	111,278.75	0.08
<b>United Kingdom</b>			<b>1,522,586.50</b>	<b>1.10</b>
EC FINANCE PLC 3.0000 21-26 15/10S	EUR	1,450,000	1,355,155.50	0.98
INTERMEDIATE CAPITAL 1.625 20-27 17/02A	EUR	200,000	167,431.00	0.12
<b>United States of America</b>			<b>1,322,200.25</b>	<b>0.96</b>
UNITED STATES 2.5 18-25 31/01S	USD	1,500,000	1,322,200.25	0.96
<b>Floating rate notes</b>			<b>20,789,006.25</b>	<b>15.06</b>
<b>Belgium</b>			<b>1,889,407.00</b>	<b>1.37</b>
SOLVAY SA FL.R 18-XX 04/03A	EUR	600,000	598,971.00	0.43
SOLVAY SA FL.R 20-XX 02/03A	EUR	1,400,000	1,290,436.00	0.93
<b>France</b>			<b>14,913,986.37</b>	<b>10.81</b>
ACCOR SA FL.R 19-XX 30/04A	EUR	1,200,000	1,186,170.00	0.86
ACCOR SA FL.R 19-XX 30/04A	EUR	1,000,000	943,535.00	0.68
GROUPAMA SA FL.R 14-XX 28/05A	EUR	1,700,000	1,706,298.50	1.24
LA MONDIALE FL.R 14-XX 17/12A	EUR	1,700,000	1,669,884.50	1.21
ORANGE SA FL.R 14-26 01/10AA	EUR	500,000	498,630.00	0.36
ORANGE SA FL.R 19-XX 15/04A	EUR	2,000,000	1,901,190.00	1.38
ORANGE SA FL.R 23-XX 18/04A	EUR	400,000	396,846.00	0.29
PARTS EUROPE SA FL.R 21-27 20/07Q	EUR	1,463,000	1,470,834.37	1.07
SCOR SE FL.R 14-XX 01/10A	EUR	1,800,000	1,710,855.00	1.24
UNIBAIL-RODAMCO FL.R 18-XX 25/10A	EUR	200,000	171,337.00	0.12
VEOLIA ENVIRONNEMENT FL.R 20-XX 20.04A	EUR	1,600,000	1,449,592.00	1.05
VEOLIA ENVIRONNEMENT FL.R 21-XX XX/XXA	EUR	700,000	583,891.00	0.42
VIGIE FL.R 19-XX 12/09A	EUR	1,400,000	1,224,923.00	0.89
<b>Italy</b>			<b>2,195,043.55</b>	<b>1.59</b>
ENEL FL.R 23-XX 16/07A	EUR	500,000	503,852.50	0.37
ENEL SPA FL.R 20-XX 10/03A	EUR	200,000	173,367.00	0.13
PAGANINI BIDCO SPA FL.R 21-28 30/10Q	EUR	300,000	297,391.50	0.22
POSTE ITALIANE FL.R 21-XX 24/06A	EUR	1,598,000	1,220,432.55	0.88
<b>Luxembourg</b>			<b>299,302.50</b>	<b>0.22</b>
SES SA FL.R 16-XX 29/01A	EUR	300,000	299,302.50	0.22
<b>Netherlands</b>			<b>1,402,828.33</b>	<b>1.02</b>
ADECCO INTL FIN SERV FL.R 21-82 21/03A	EUR	355,000	274,420.33	0.20
IPD 3 BV FL.R 23-28 15/06Q	EUR	400,000	399,954.00	0.29
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	600,000	555,645.00	0.40
TELEFONICA EUROPE BV FL.R 20-XX 02/05A	EUR	200,000	172,809.00	0.13
<b>Sweden</b>			<b>88,438.50</b>	<b>0.06</b>
TELIA COMPANY AB FL.R 22-83 30/06A	EUR	100,000	88,438.50	0.06



## LUX IM – ESG Sycomore Next Generation

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Convertible bonds</b>			<b>4,463,703.85</b>	<b>3.23</b>
<b>France</b>			<b>3,707,493.85</b>	<b>2.69</b>
CLARIANE 0.875 20-27 06/03A	EUR	16,142	691,238.60	0.50
CLARIANE CV FL.R 21-XX 08/03S	EUR	5,500	162,793.12	0.12
ELIS SA CV 0.00 17-23 06/10U	EUR	17,800	561,447.60	0.41
FNAC DARTY SA 0.25 21-27 23/03A	EUR	5,000	341,743.53	0.25
MAISON DU MONDE CV 0.125 17-23 06/12A	EUR	21,857	1,038,810.46	0.75
NEOEN SPA 2.00 20-25 02/06S	EUR	2,917	131,593.55	0.10
RENAULT SA 2.25 83-XX 24/10A	EUR	1,500	462,000.00	0.33
VOLTALIA SA CV 21-25 13/01A	EUR	11,004	317,866.99	0.23
<b>Italy</b>			<b>756,210.00</b>	<b>0.55</b>
NEXI SPA CV 0.00 21-28 24/02U	EUR	1,000,000	756,210.00	0.55
<b>Undertakings for Collective Investment</b>			<b>24,877,001.38</b>	<b>18.02</b>
<b>Shares/Units in investment funds</b>			<b>24,877,001.38</b>	<b>18.02</b>
<b>Bond funds</b>			<b>3,104,716.80</b>	<b>2.25</b>
ALLIANZ SECURICASH -I- EUR CAP	EUR	10	1,214,536.80	0.88
SYCOYIELD 2026 -IC- EUR CAP	EUR	18,000	1,890,180.00	1.37
<b>Equity funds</b>			<b>3,584,811.20</b>	<b>2.60</b>
SYCOMORE FUND SICAV ECO SOL SHS -X- EUR CAP	EUR	4,000	730,500.00	0.53
SYCOMORE FUND SICAV SYCOMORE GLOBAL HA EUR CAP	EUR	5,000	446,475.00	0.32
SYCOMORE SELECTION MIDCAP FCP EUR	EUR	1,600	1,372,016.00	0.99
SYCOMORE SELECTION PME -X- EUR CAP	EUR	90	626,110.20	0.45
SYCOMORE SUSTAINABLE TECH -XC- EUR CAP	EUR	3,500	409,710.00	0.30
<b>Mixed funds</b>			<b>8,476,599.50</b>	<b>6.14</b>
SYCOMORE FUND SICAV NEXT GENERATION -I- EUR CAP	EUR	74,000	7,575,528.00	5.49
SYCOMORE FUND SICAV SYCOMORE GLOBAL E EUR CAP	EUR	10,100	901,071.50	0.65
<b>Other funds</b>			<b>9,710,873.88</b>	<b>7.04</b>
ISHARES IV-ISHARES MSCI EM SRI UCITS ETF EUR CAP	USD	120,000	754,373.88	0.55
SYCOMORE SELECTION CREDIT FCP -X- EUR CAP	EUR	70,000	8,956,500.00	6.49
<b>Total securities portfolio</b>			<b>124,880,757.86</b>	<b>90.48</b>

## **LUX IM – Sustainable Allocation Flex**

## LUX IM – Sustainable Allocation Flex

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>65,245,301.81</b>
Securities portfolio at market value	62,632,111.52
<i>Cost price</i>	62,279,545.55
Cash at banks and liquidities	2,423,593.68
Amount due from broker/counterparty	40,000.00
Receivable on subscriptions	103,390.13
Interests receivable, net	46,206.48
<b>Liabilities</b>	<b>485,297.36</b>
Payable on redemptions	14,682.28
Net unrealised depreciation on forward foreign exchange contracts	127,433.65
Management fees payable	277,667.45
Depositary fees payable	3,175.27
Administration fees payable	52,610.66
Other liabilities	9,728.05
<b>Net asset value</b>	<b>64,760,004.45</b>

## LUX IM – Sustainable Allocation Flex

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>64,760,004.45</b>	<b>56,677,897.47</b>	<b>64,869,275.40</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		580,869.749	543,909.584	542,059.217
Net asset value per share	EUR	110.81	104.20	119.67
<b>E - EUR - Capitalisation</b>				
Number of shares		3,857.925	1.000	-
Net asset value per share	EUR	102.09	96.43	-

## LUX IM – Sustainable Allocation Flex

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	543,909.584	71,796.679	34,836.514	580,869.749
E - EUR - Capitalisation	1.000	4,394.278	537.353	3,857.925

## LUX IM – Sustainable Allocation Flex

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>15,691,039.20</b>	<b>24.23</b>
<b>Shares</b>			<b>12,667,937.70</b>	<b>19.56</b>
<b>France</b>			<b>1,828,776.60</b>	<b>2.82</b>
KERING	EUR	1,482	742,926.60	1.15
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1,270	1,085,850.00	1.68
<b>Italy</b>			<b>4,564,052.48</b>	<b>7.05</b>
ASSICURAZIONI GENERALI SPA	EUR	245,908	4,564,052.48	7.05
<b>Netherlands</b>			<b>5,086,838.76</b>	<b>7.85</b>
AEGON NV	EUR	1,104,394	5,086,838.76	7.85
<b>Switzerland</b>			<b>1,188,269.86</b>	<b>1.83</b>
CIE FINANCIERE RICHEMONT REG SHS	CHF	7,720	1,188,269.86	1.83
<b>Bonds</b>			<b>3,023,101.50</b>	<b>4.67</b>
<b>Italy</b>			<b>3,023,101.50</b>	<b>4.67</b>
ITALY 2.1500 21-72 01/03S	EUR	5,100,000	3,023,101.50	4.67
<b>Undertakings for Collective Investment</b>			<b>46,941,072.32</b>	<b>72.48</b>
<b>Shares/Units in investment funds</b>			<b>46,941,072.32</b>	<b>72.48</b>
<b>Bond funds</b>			<b>1,306,077.63</b>	<b>2.02</b>
ISHARES EURO ULTRASHORT BD ESG UCITS ETF EUR DIS	EUR	260,965	1,306,077.63	2.02
<b>Equity funds</b>			<b>18,687,769.35</b>	<b>28.86</b>
AMUNDI IDX SOLUTIONS S&P 500 ESG UCITS ETF DR EUR CAP	EUR	28,533	3,268,169.82	5.05
FIDELITY FUNDS CHINA INNOVATION -Y- USD CAP	USD	267,704	2,903,599.43	4.48
ISHARES II PLC ISHARES GBL CLEAN ENERGY UCITS ETF USD DIS	EUR	264,155	2,501,812.01	3.86
SISF GLOBAL SUSTAINABLE GROWTH C CAP	USD	10,000	3,261,274.74	5.04
VONTOBEL FD CLEAN TECHNOLOGY -I- EUR CAP	EUR	3,426	2,024,888.86	3.13
WELLINGTON GLOBAL INNOVATION FD -S- USD CAP	USD	244,300	4,728,024.49	7.30
<b>Other funds</b>			<b>26,947,225.34</b>	<b>41.61</b>
AMUNDI INDEX SOLUTIONS MSCI EM SRI PAB UCITS ETF DR C EUR CAP	EUR	51,314	2,461,276.01	3.80
HSBC ETFS PLC - HSBC ASIA PACIFIC EX JAP USD CAP	EUR	230,578	3,115,108.78	4.81
ISHARES IV PLC MSCI GLOBAL SEMICONDUCTORS UCITS ETF USD CAP	USD	1,217,177	6,120,259.06	9.45
LEGAL GENERAL UCITS ETF PLC LG HYDR USD CAP	EUR	400,875	1,872,687.56	2.89
LYXOR MSCI WATER ESG FILTERED UCITS ETF DR EUR CAP	EUR	238,573	1,300,700.00	2.01
SCHRODER INT SEL FUND GL ENERGY TRANS -C- EUR H CAP	EUR	8,700	1,556,757.99	2.40
UBS FD SOLUTIONS - MSCI CHINA ESG UNIVERSAL -A- USD DIS	EUR	313,696	2,460,317.73	3.80
UBS IRL ETF PLC-SP DIV ARISTOCRATS ESG ETF -A- USD DIS	EUR	521,906	4,462,818.21	6.89
XTRACKERS IE PLC XTRACKERS ARTIFICIAL ETF -1C- USD	EUR	42,000	3,597,300.00	5.55
<b>Total securities portfolio</b>			<b>62,632,111.52</b>	<b>96.71</b>

## **LUX IM – ESG Invesco Belt & Road Evolution**

## LUX IM – ESG Invesco Belt & Road Evolution

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>154,056,724.99</b>
Securities portfolio at market value	139,122,789.19
<i>Cost price</i>	151,525,652.59
Cash at banks and liquidities	12,766,427.90
Receivable for investments sold	442,994.14
Receivable on subscriptions	166,443.02
Net unrealised appreciation on forward foreign exchange contracts	194,018.54
Interests receivable, net	1,364,052.20
<b>Liabilities</b>	<b>5,104,058.04</b>
Bank overdrafts	77,641.63
Amount due to broker/counterparty	69.83
Payable on investments purchased	3,122,723.13
Payable on redemptions	1,133,499.52
Management fees payable	617,064.54
Depositary fees payable	8,473.43
Administration fees payable	119,751.01
Interests payable, net	342.23
Other liabilities	24,492.72
<b>Net asset value</b>	<b>148,952,666.95</b>



## LUX IM – ESG Invesco Belt & Road Evolution

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>148,952,666.95</b>	<b>183,249,743.80</b>	<b>261,340,032.23</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		757,649.925	841,456.757	940,600.553
Net asset value per share	EUR	93.90	96.60	113.64
<b>Dhl - EUR - Hedged - Capitalisation</b>				
Number of shares		167,893.761	185,652.519	212,889.293
Net asset value per share	EUR	85.64	87.48	109.37
<b>DI - EUR - Distribution</b>				
Number of shares		134,922.326	152,424.537	186,022.542
Net asset value per share	EUR	91.02	93.61	110.10
Dividend per share		-	-	1.11
<b>Dhl - EUR - Hedged - Distribution</b>				
Number of shares		109,651.634	116,243.851	136,560.416
Net asset value per share	EUR	82.94	84.73	105.92
Dividend per share		-	-	1.15
<b>E - EUR - Capitalisation</b>				
Number of shares		273,579.000	445,928.776	584,332.945
Net asset value per share	EUR	98.36	100.68	117.30
<b>Eh - EUR - Hedged - Capitalisation</b>				
Number of shares		138,103.066	159,467.260	208,725.214
Net asset value per share	EUR	89.54	91.02	112.69
<b>F - EUR - Capitalisation</b>				
Number of shares		3,161.590	3,806.917	4,093.134
Net asset value per share	EUR	96.88	99.01	114.98
<b>Fh - EUR - Hedged - Capitalisation</b>				
Number of shares		833.638	878.625	871.600
Net asset value per share	EUR	87.64	88.93	109.72
<b>F - EUR - Distribution</b>				
Number of shares		171.352	141.503	195.625
Net asset value per share	EUR	93.51	95.57	110.99
Dividend per share		-	-	1.10
<b>Fh - EUR - Hedged - Distribution</b>				
Number of shares		169.823	169.823	169.823
Net asset value per share	EUR	83.28	84.51	104.26
Dividend per share		-	-	1.11
<b>H - EUR - Capitalisation</b>				
Number of shares		24,151.184	17,077.287	30,364.993
Net asset value per share	EUR	98.10	100.45	117.09

## LUX IM – ESG Invesco Belt & Road Evolution

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	841,456.757	21,515.692	105,322.524	757,649.925
DhI - EUR - Hedged - Capitalisation	185,652.519	5,216.354	22,975.112	167,893.761
DI - EUR - Distribution	152,424.537	1,821.647	19,323.858	134,922.326
DhI - EUR - Hedged - Distribution	116,243.851	3,583.856	10,176.073	109,651.634
E - EUR - Capitalisation	445,928.776	10,388.636	182,738.412	273,579.000
Eh - EUR - Hedged - Capitalisation	159,467.260	2,324.417	23,688.611	138,103.066
F - EUR - Capitalisation	3,806.917	225.104	870.431	3,161.590
Fh - EUR - Hedged - Capitalisation	878.625	1.685	46.672	833.638
F - EUR - Distribution	141.503	29.849	0.000	171.352
Fh - EUR - Hedged - Distribution	169.823	0.000	0.000	169.823
H - EUR - Capitalisation	17,077.287	12,448.146	5,374.249	24,151.184

## LUX IM – ESG Invesco Belt & Road Evolution

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>99,109,989.97</b>	<b>66.54</b>
<b>Bonds</b>			<b>86,189,927.15</b>	<b>57.86</b>
<b>Angola</b>			<b>1,249,537.12</b>	<b>0.84</b>
ANGOLA 8.00 19-29 26/11S	USD	700,000	543,172.61	0.36
ANGOLA 9.125 19-49 26/11S	USD	1,000,000	706,364.51	0.47
<b>Australia</b>			<b>454,748.13</b>	<b>0.31</b>
NICKEL INDUSTRIES 6.5 21-24 01/04S	USD	500,000	454,748.13	0.31
<b>Bahrain</b>			<b>773,116.12</b>	<b>0.52</b>
BAHRAIN 5.4500 20-32 16/09S	USD	500,000	410,168.98	0.28
BAHRAIN 6.2500 21-51 25/01S	USD	500,000	362,947.14	0.24
<b>Bermuda</b>			<b>1,708,013.04</b>	<b>1.15</b>
CBQ FIN 2.00 20-25 15/09S	USD	2,000,000	1,708,013.04	1.15
<b>British Virgin Islands</b>			<b>9,771,038.04</b>	<b>6.56</b>
CHINA GREAT WALL INT 2.375 20-30 18/08S	USD	1,000,000	661,183.82	0.44
CMHI FINANCE (BVI) CO 3.875 20-99 31/12S	USD	500,000	439,918.26	0.30
CSSC CAPITAL 3.00 20-30 13/02S	USD	2,750,000	2,076,927.50	1.39
ENN CLEAN ENERGY 3.375 21-26 12/05S	USD	1,300,000	1,102,913.63	0.74
HUARONG FINANCE 2019 3.875 19-29 13/11S	USD	500,000	355,028.24	0.24
HUARONG FINANCE5.50 17-47 27/04S	USD	500,000	323,162.05	0.22
JIC ZHIXIN LIMITED 2.125 20-30 27/08S	USD	950,000	727,713.88	0.49
NAN FUNG TREASURY 3.625 20-30 27/08S	USD	200,000	157,006.93	0.11
SDG FINANCE I LTD 2.8 21-26 25/08S	USD	1,200,000	1,001,096.57	0.67
SF HLDG INVESTMENT 3.125 21-31 17/11S	USD	800,000	626,499.52	0.42
SF HOLDING INVESTMENT 2.875 20-30 20/02S	USD	600,000	477,481.75	0.32
SINOCHEM OFFSHORE CAP 2.375 21-31 23/09S	USD	500,000	366,434.77	0.25
SINO-OCEAN LAND I 6 14-24 30/07S	USD	3,000,000	1,054,153.47	0.71
WHARF 2.875 20-30 07/05S	USD	500,000	401,517.65	0.27
<b>Cayman Islands</b>			<b>14,286,993.63</b>	<b>9.59</b>
AAC TECHNOLOGIE 3.00 19-24 27/11S	USD	1,000,000	872,301.05	0.59
CHINA OGOF IV CAYMAN 2.45 21-26 09/02S	USD	900,000	730,422.93	0.49
CHINDATA GROUP 10.5 23-26 23/02S	USD	350,000	314,114.43	0.21
CK HUTCHISON 4.875 23-33 21/04S	USD	1,350,000	1,225,507.65	0.82
CN OVERSEAS FIN 3.1250 20-35 02/03S	USD	1,000,000	706,773.20	0.47
DP WORLD CRESCENT 3.875 19-29 18/07S	USD	1,500,000	1,307,611.25	0.88
DP WORLD CRESCENT 4.848 18-28 26/09S	USD	500,000	458,651.33	0.31
ENN ENERGY HOLDINGS 2.625 20-30 17/09S	USD	1,000,000	768,149.88	0.52
GACI FIRST INVEST 5.25 22-32 13/10S	USD	1,100,000	1,031,889.61	0.69
GACI FIRST INVESTMENT 4.875 23-35 14/02S	USD	1,800,000	1,584,606.70	1.06
HEALTH AND HAPP 5.6250 19-24 24/10S	USD	1,400,000	1,190,163.94	0.80
JD.COM INC 3.3750 20-30 14/01S	USD	500,000	411,484.59	0.28
JD.COM INC 4.125 20-50 14/01S	USD	1,800,000	1,285,350.59	0.86
KSA SUKUK 2.25 21-31 17/05S	USD	500,000	387,640.63	0.26
MALDIVES SUKUK ISSU 9.875 21-26 08/04S	USD	800,000	607,047.80	0.41
MEITUAN 3.05 20-30 28/10S	USD	1,000,000	727,708.14	0.49
QNB FINANCE LTD 1.6250 20-25 22/09S	USD	800,000	677,569.91	0.45
<b>China</b>			<b>1,584,148.41</b>	<b>1.06</b>
GUOREN PROPERTY 3.35 21-26 01/06S	USD	2,000,000	1,584,148.41	1.06
<b>Egypt</b>			<b>841,548.42</b>	<b>0.56</b>
EGYPT 5.25 20-25 06/10S	USD	1,200,000	841,548.42	0.56
<b>Hong Kong</b>			<b>10,919,699.25</b>	<b>7.33</b>
AIA GROUP LTD 4.50 16-46 16/03S	USD	1,000,000	848,725.72	0.57

## LUX IM – ESG Invesco Belt & Road Evolution

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CITIC LTD 3.5 22-32 17/02S	USD	500,000	408,736.29	0.27
CMB INTERNATIONAL LE 2.875 21-31 04/02S	USD	2,200,000	1,666,906.37	1.12
CMB INTL LEASING MGT 2.75 20-30 12/08S	USD	1,000,000	760,371.03	0.51
CNAC (HK) FINBR 3.70 20-50 22/09S	USD	700,000	438,964.96	0.29
CNAC HK FINBRIDGE 3.00 20-30 22/09S	USD	1,500,000	1,172,379.12	0.79
CNAC HK FINBRIDGE 4.75 19-49 19/06S	USD	1,000,000	756,274.97	0.51
COUNTRY GARDEN HLDG 3.125 20-25 22/10S	USD	1,000,000	329,779.13	0.22
COUNTRY GARDEN HLDG 4.2 20-26 06/02S	USD	500,000	164,503.84	0.11
COUNTRY GARDEN HLDG 5.625 16-26 15/12S	USD	500,000	170,595.13	0.11
COUNTRY GARDEN HLDG 7.25 19-26 08/04S	USD	1,000,000	350,410.98	0.24
FAR EAST HORIZON LTD 2.625 21-24 03/03S	USD	1,550,000	1,379,113.51	0.93
ICBCIL FINANCE CO 2.65 21-31 02/08S	USD	2,150,000	1,674,772.70	1.12
XIAOMI BEST TIME 2.875 21-31 14/07S	USD	500,000	349,407.63	0.23
YANLORD LAND (HK) CO 6.8 19-24 27/08S	USD	500,000	448,757.87	0.30
<b>India</b>			<b>4,379,891.63</b>	<b>2.94</b>
ADANI GREEN ENERGY 6.25 19-24 10/12S	USD	800,000	707,755.89	0.48
EXP IMP BANK INDIA 2.25 21-31 13/01S	USD	1,500,000	1,121,221.93	0.75
EXPO IMPO BANK INDIA 5.5 23-33 18/01S	USD	300,000	277,968.04	0.19
POWER FINANCE 3.3500 21-31 16/05S	USD	1,300,000	1,015,757.45	0.68
POWER FINANCE CORP 3.95 20-30 23/04S	USD	200,000	165,621.52	0.11
RELIANCE INDUSTRIES 3.625 22-52 12/01S	USD	1,000,000	660,398.59	0.44
RENEW POWER LTD 5.875 20-27 05/03S	USD	500,000	431,168.21	0.29
<b>Indonesia</b>			<b>5,399,956.61</b>	<b>3.63</b>
BANK NEGARA INDONESIA 3.75 21-26 30/03S	USD	1,700,000	1,450,741.61	0.97
HUTAMA KARYA PERSERO 3.7500 20-30 11/05S	USD	3,000,000	2,543,036.23	1.71
PT PERTAMINA PERSERO 5.15 23-28 27/04S	USD	550,000	504,364.93	0.34
SAKA ENERGI INDO REG SHS 4.45 17-24 05/05S	USD	1,000,000	901,813.84	0.61
<b>Israel</b>			<b>1,174,949.26</b>	<b>0.79</b>
ISRAEL 3.375 20-50 15/01S	USD	1,700,000	1,174,949.26	0.79
<b>Ivory coast</b>			<b>1,610,800.39</b>	<b>1.08</b>
IVORY COAST 6.125 17-33 15/06S	USD	2,000,000	1,610,800.39	1.08
<b>Jersey</b>			<b>2,878,203.50</b>	<b>1.93</b>
GALAXY PIPELINE ASSET 2.94 21-40 30/09S	USD	807,373	598,309.11	0.40
GALAXY PIPELINE ASSET 3.25 20-40 30/09S	USD	2,500,000	1,785,461.73	1.20
WEST CHINA CEMENT 4.95 21-26 08/07S	USD	700,000	494,432.66	0.33
<b>Luxembourg</b>			<b>941,061.67</b>	<b>0.63</b>
GREENSAIF PIPELINES 6.129 23-38 23/02S	USD	1,000,000	941,061.67	0.63
<b>Malaysia</b>			<b>389,257.01</b>	<b>0.26</b>
AXIATA SPV2 2.163 20-30 19/08S	USD	500,000	389,257.01	0.26
<b>Mauritius</b>			<b>1,449,383.30</b>	<b>0.97</b>
DIAMOND II 7.95 23-26 28/07S	USD	500,000	451,965.38	0.30
GREENKO WIND PROJECTS 5.5 22-25 06/04S	USD	700,000	617,537.77	0.41
INDIA CLEAN ENERGY 4.5 22-27 18/04S	USD	500,000	379,880.15	0.26
<b>Mongolia</b>			<b>458,451.58</b>	<b>0.31</b>
DEV BANK OF MONGOLIA 7.25 18-23 23/10S	USD	500,000	458,451.58	0.31
<b>Netherlands</b>			<b>3,273,707.59</b>	<b>2.20</b>
IHS NETHERLANDS HOLDCO 8 19-27 18/09S	USD	1,300,000	1,092,084.77	0.73
PROSUS NV 3.8320 20-51 08/02S	USD	1,500,000	842,306.11	0.57
SYNGENTA FIN NV 5.182 18-28 24/04S	USD	1,500,000	1,339,316.71	0.90
<b>Oman</b>			<b>1,460,223.86</b>	<b>0.98</b>
OMAN 6.75 18-48 17/01S	USD	1,650,000	1,460,223.86	0.98

## LUX IM – ESG Invesco Belt & Road Evolution

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Philippines</b>			<b>1,757,100.61</b>	<b>1.18</b>
PHILIPPINE GOVT INT 4.2 22-47 29/03S	USD	2,200,000	1,757,100.61	1.18
<b>Qatar</b>			<b>2,617,386.63</b>	<b>1.76</b>
QATAR 4.40 20-50 16/04S	USD	1,500,000	1,256,488.50	0.84
QATAR PETROLEUM 3.3 21-51 12/07S	USD	1,500,000	1,014,891.86	0.68
RAS LAFFAN D REG SHS 6.332 06-27 30/09S	USD	367,250	346,006.27	0.23
<b>Romania</b>			<b>487,344.45</b>	<b>0.33</b>
ROMANIA 7.125 23-33 17/01S	USD	500,000	487,344.45	0.33
<b>Saudi Arabia</b>			<b>1,956,736.93</b>	<b>1.31</b>
SAUDI ARABIA 3.75 20-55 21/01S	USD	800,000	558,578.32	0.38
SAUDI ARABIA 5 23-53 18/01S	USD	500,000	427,205.31	0.29
SAUDI INTERNAT 3.2500 21-51 17/11S	USD	1,500,000	970,953.30	0.65
<b>Senegal</b>			<b>658,685.77</b>	<b>0.44</b>
SENEGAL 6.75 18-48 13/03S	USD	1,000,000	658,685.77	0.44
<b>Singapore</b>			<b>1,860,459.19</b>	<b>1.25</b>
BOC AVIATION LTD 2.625 20-30 17/09S	USD	650,000	513,302.11	0.34
GLOBAL PRIME CAPITAL 5.95 20-25 23/01S	USD	400,000	351,767.46	0.24
MEDCO OAK TREE PTE 7.375 19-26 14/05S	USD	500,000	453,607.01	0.30
SINGAPORE TELECOMMUN 7.375 01-31 01/1	USD	500,000	541,782.61	0.36
<b>South Korea</b>			<b>1,384,910.23</b>	<b>0.93</b>
SK HYNIX INC 6.5000 23-33 17/01S	USD	800,000	747,015.66	0.50
THE EXP 4.5 22-32 15/09S	USD	700,000	637,894.57	0.43
<b>Togo</b>			<b>369,183.77</b>	<b>0.25</b>
BANQUE OUEST AFRICAINE 4.7 19-31 22/10S	USD	500,000	369,183.77	0.25
<b>United Arab Emirates</b>			<b>6,677,078.10</b>	<b>4.48</b>
ABU DHABI CRUDE OIL 4.60 17-47 02/11S	USD	1,200,000	1,025,325.80	0.69
ABU DHABI NATIONAL 4.696 23-33 24/04S	USD	2,000,000	1,830,141.89	1.23
MDGH GMTN BV 3.70 19-49 07/11S	USD	1,100,000	807,197.04	0.54
MDGH GMTN BV 3.95 20-50 21/05S	USD	1,000,000	767,929.47	0.52
MDGH GMTN RSC L 5.5000 22-33 28/04S	USD	400,000	386,668.50	0.26
UNITED ARAB EMIRATES 3.875 20-50 16/04S	USD	2,400,000	1,859,815.40	1.25
<b>United Kingdom</b>			<b>1,015,291.36</b>	<b>0.68</b>
STANDARD CHARTERED PL 6.296 23-34 07/06S	USD	1,100,000	1,015,291.36	0.68
<b>United States of America</b>			<b>640,304.29</b>	<b>0.43</b>
PAPUA NEW GUINEA 18-28 04/10S	USD	750,000	640,304.29	0.43
<b>Uzbekistan</b>			<b>1,760,717.26</b>	<b>1.18</b>
NATIONAL BANK FOR FO 4.85 20-25 21/10S	USD	800,000	695,607.29	0.47
UZBEK INDUSTRIAL AND 5.75 19-24 02/12S	USD	450,000	391,467.14	0.26
UZBEKISTAN 5.375 19-29 20/02S	USD	800,000	673,642.83	0.45
<b>Floating rate notes</b>			<b>12,920,062.82</b>	<b>8.67</b>
<b>Brazil</b>			<b>1,038,142.08</b>	<b>0.70</b>
DIANJIAN HAIYU LTD FL.R 19-XX 20/12S	USD	1,150,000	1,038,142.08	0.70
<b>British Virgin Islands</b>			<b>1,925,249.58</b>	<b>1.29</b>
CHINA GREAT WALL IV FL.R 19-XX 31/01S	USD	500,000	438,292.70	0.29
ELECT GLOBAL INVEST FL.R 20-XX 03/03S	USD	1,800,000	1,486,956.88	1.00
<b>Cayman Islands</b>			<b>1,918,530.56</b>	<b>1.29</b>
CHINA STATE CONSTRUCTI FL.R 21-49 31/12S	USD	1,000,000	862,836.94	0.58
GEELY AUTOMOBILE FL.R 19-XX 09/06S	USD	1,200,000	1,055,693.62	0.71

## LUX IM – ESG Invesco Belt & Road Evolution

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Hong Kong</b>			<b>3,632,423.71</b>	<b>2.44</b>
AIA GROUP LTD FL.R 21-XX 07/10S	USD	1,300,000	1,059,317.63	0.71
AIRPORT AUTHORITY FL.R 20-XX 08/06S	USD	2,300,000	1,865,854.80	1.25
CHINA GEZHOUBA GROUP FL.R 20-XX 25/05S	USD	800,000	707,251.28	0.47
<b>Japan</b>			<b>2,255,853.43</b>	<b>1.51</b>
MIZUHO FINANCIA FL.R 23-29 06/07S	USD	1,750,000	1,607,200.26	1.08
NIPPON LIFE INSURANCE FL.R 21-51 21/01S	USD	500,000	378,700.01	0.25
NIPPON LIFE REGS SUB FL.R 14-44 16/10S	USD	300,000	269,953.16	0.18
<b>Netherlands</b>			<b>461,937.21</b>	<b>0.31</b>
AT SECURITIES BV FL.R 17-XX 21/07A	USD	1,250,000	461,937.21	0.31
<b>Saudi Arabia</b>			<b>438,244.48</b>	<b>0.29</b>
RIYAD BANK FL.R 20-30 25/02S	USD	500,000	438,244.48	0.29
<b>Singapore</b>			<b>1,249,681.77</b>	<b>0.84</b>
OVERSEACHINESE BANK FL.R 22-32 15/06S	USD	1,400,000	1,249,681.77	0.84
<b>Other transferable securities</b>			<b>1,094,497.87</b>	<b>0.73</b>
<b>Bonds</b>			<b>1,094,497.87</b>	<b>0.73</b>
<b>Hungary</b>			<b>1,094,497.87</b>	<b>0.73</b>
HUNG DE 6.5 23-28 29/06S	USD	1,200,000	1,094,497.87	0.73
<b>Undertakings for Collective Investment</b>			<b>38,918,301.35</b>	<b>26.13</b>
<b>Shares/Units in investment funds</b>			<b>38,918,301.35</b>	<b>26.13</b>
<b>Equity funds</b>			<b>38,918,301.35</b>	<b>26.13</b>
INVESCO FD ASIA CONS DE -I- USD CAP	USD	1,458,373	12,938,311.70	8.69
INVESCO FD ASIA OPP EQ -I- USD CAP	USD	2,854,522	25,979,989.65	17.44
<b>Total securities portfolio</b>			<b>139,122,789.19</b>	<b>93.40</b>

## **LUX IM – ESG Ambienta Infrastructure Income**

## LUX IM – ESG Ambienta Infrastructure Income

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>48,145,675.04</b>
Securities portfolio at market value	44,974,556.39
<i>Cost price</i>	45,084,671.78
Options (long positions) at market value	61,241.00
<i>Options purchased at cost</i>	96,352.00
Cash at banks and liquidities	1,072,761.17
Amount due from broker/counterparty	1,579,372.88
Receivable on subscriptions	271,682.00
Net unrealised appreciation on financial futures	2,660.00
Dividends receivable on securities portfolio	21,946.87
Interests receivable, net	161,454.73
<b>Liabilities</b>	<b>1,202,949.54</b>
Options (short positions) at market value	26,891.35
<i>Options sold at cost</i>	36,409.57
Amount due to broker/counterparty	79,667.34
Payable on redemptions	876,862.59
Net unrealised depreciation on forward foreign exchange contracts	15,008.29
Management fees payable	154,082.21
Depository fees payable	2,462.67
Administration fees payable	40,804.45
Other liabilities	7,170.64
<b>Net asset value</b>	<b>46,942,725.50</b>



## LUX IM – ESG Ambienta Infrastructure Income

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>46,942,725.50</b>	<b>51,613,591.48</b>	<b>21,204,458.96</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		299,392.374	323,655.584	112,043.222
Net asset value per share	EUR	98.38	97.14	101.03
<b>E - EUR - Capitalisation</b>				
Number of shares		162,994.188	192,939.237	31,855.924
Net asset value per share	EUR	100.11	98.40	101.44
<b>F - EUR - Capitalisation</b>				
Number of shares		1,053.620	1,001.574	373.509
Net asset value per share	EUR	100.52	98.71	101.54
<b>H - EUR - Capitalisation</b>				
Number of shares		10,642.213	11,069.061	65,182.847
Net asset value per share	EUR	100.08	98.40	101.48

## LUX IM – ESG Ambienta Infrastructure Income

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	323,655.584	45,361.665	69,624.875	299,392.374
E - EUR - Capitalisation	192,939.237	24,013.259	53,958.308	162,994.188
F - EUR - Capitalisation	1,001.574	251.515	199.469	1,053.620
H - EUR - Capitalisation	11,069.061	0.000	426.848	10,642.213

## LUX IM – ESG Ambienta Infrastructure Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>28,148,529.22</b>	<b>59.96</b>
<b>Shares</b>			<b>11,216,473.68</b>	<b>23.89</b>
<b>Canada</b>			<b>1,281,800.37</b>	<b>2.73</b>
CDN PACIFIC RAILWAY	USD	7,902	575,713.51	1.23
CDN PACIFIC RAILWAY	CAD	649	47,280.98	0.10
WASTE CONNECTIONS INC	USD	5,114	658,805.88	1.40
<b>Denmark</b>			<b>481,839.94</b>	<b>1.03</b>
ORSTED	DKK	5,546	481,839.94	1.03
<b>France</b>			<b>1,909,794.44</b>	<b>4.07</b>
AEROPORTS DE PARIS-ADP- EIFFAGE	EUR	2,715	360,552.00	0.77
GETLINK ACT	EUR	2,886	276,190.20	0.59
VEOLIA ENVIRONNEMENT SA	EUR	27,897	437,982.90	0.93
VINCI SA	EUR	6,818	195,540.24	0.42
	EUR	6,055	639,529.10	1.36
<b>Germany</b>			<b>457,359.67</b>	<b>0.97</b>
E.ON SE	EUR	24,165	278,743.28	0.59
VONOVIA SE	EUR	10,286	178,616.39	0.38
<b>Italy</b>			<b>1,223,459.33</b>	<b>2.61</b>
ENEL SPA	EUR	34,050	208,964.85	0.45
INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	39,281	471,372.00	1.00
TERNA SPA	EUR	70,189	543,122.48	1.16
<b>Netherlands</b>			<b>346,655.16</b>	<b>0.74</b>
FERROVIAL INTERNATIONAL SE	EUR	12,087	346,655.16	0.74
<b>Spain</b>			<b>1,482,863.65</b>	<b>3.16</b>
AENA SME SA	EUR	2,753	406,893.40	0.87
CELLNEX TELECOM SA	EUR	12,376	452,714.08	0.96
EDP RENOVAVEIS SA	EUR	8,957	162,748.69	0.35
IBERDROLA SA	EUR	38,845	460,507.48	0.98
<b>Switzerland</b>			<b>391,538.49</b>	<b>0.83</b>
FLUGHAFEN ZUERICH AG	CHF	2,054	391,538.49	0.83
<b>United Kingdom</b>			<b>1,189,327.49</b>	<b>2.53</b>
NATIONAL GRID PLC	GBP	45,462	546,839.98	1.16
SSE PLC	GBP	30,430	642,487.51	1.37
<b>United States of America</b>			<b>2,451,835.14</b>	<b>5.22</b>
AMERICAN WATER WORKS CO INC	USD	4,439	572,665.04	1.22
CORE ET MAIN PREFERENTIAL SHARE -A-	USD	10,000	284,336.69	0.61
CSX CORP	USD	4,764	148,190.00	0.32
EXELON CORP	USD	12,850	473,355.83	1.01
NEXTERA ENERGY	USD	4,783	319,833.06	0.68
WASTE MANAGEMENT	USD	4,195	653,454.52	1.39
<b>Bonds</b>			<b>16,932,055.54</b>	<b>36.07</b>
<b>Belgium</b>			<b>641,623.50</b>	<b>1.37</b>
ELIA SYSTEM OPERATOR 1.375 17-27 07/04A	EUR	700,000	641,623.50	1.37
<b>Denmark</b>			<b>1,341,639.37</b>	<b>2.86</b>
ORSTED 3.625 23-26 01/03A	EUR	1,350,000	1,341,639.37	2.86
<b>France</b>			<b>4,267,792.50</b>	<b>9.09</b>
AUTOROUTES DU SUD FRA 2.95 14-24 17/01A	EUR	800,000	796,676.00	1.70
SCHNEIDER ELECTRIC 1.50 15-23 08/09A	EUR	1,500,000	1,494,255.00	3.18
SCHNEIDER ELECTRIC S 3.375 23-25 06/04A	EUR	400,000	396,052.00	0.84

## LUX IM – ESG Ambienta Infrastructure Income

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
VEOLIA ENVIRONN 0.314 16-23 04/10A	EUR	300,000	297,519.00	0.63
VEOLIA ENVIRONNEMENT 0.892 19-24 14/01A	EUR	800,000	787,828.00	1.68
VINCI SA 3.375 23-25 04/02A	EUR	500,000	495,462.50	1.06
<b>Germany</b>			<b>3,013,947.60</b>	<b>6.42</b>
E.ON SE 0.00 19-24 28/08U	EUR	1,080,000	1,032,717.60	2.20
GERMANY 0 18-23 13/10A	EUR	2,000,000	1,981,230.00	4.22
<b>Italy</b>			<b>491,717.50</b>	<b>1.05</b>
ACEA SPA 2.625 14-24 15/07A	EUR	500,000	491,717.50	1.05
<b>Netherlands</b>			<b>3,593,113.65</b>	<b>7.65</b>
ASML HOLDING NV 3.5 23-25 06/12A	EUR	900,000	894,294.00	1.91
ENEL FINANCE INTL 0.375 19-27 17/06A	EUR	490,000	427,904.75	0.91
ENEL FIN INTL 0.00 19-24 17/06A	EUR	1,060,000	1,019,555.70	2.17
INNOGY FINANCE BV 1.00 17-25 13/04A	EUR	490,000	467,043.50	0.99
THERMO FISHER SCIENT 0.00 21-25 18/11A	EUR	860,000	784,315.70	1.67
<b>Portugal</b>			<b>496,805.00</b>	<b>1.06</b>
IE2 HOLDCO 2.375 15-23 27/11A	EUR	500,000	496,805.00	1.06
<b>United Kingdom</b>			<b>1,655,985.12</b>	<b>3.53</b>
NATIONAL GRID ELEC 0.19 20-25 20/01A	EUR	638,000	600,192.12	1.28
NATIONAL GRID PLC 0.163 21-28 20/01A	EUR	240,000	202,357.20	0.43
SSE PLC 1.25 20-25 16/04A	EUR	520,000	494,699.40	1.05
SSE PLC 1.75 15-23 08/09A	EUR	360,000	358,736.40	0.76
<b>United States of America</b>			<b>1,429,431.30</b>	<b>3.05</b>
NATIONAL GRID 0.75 18-23 08/08A	EUR	430,000	428,774.50	0.91
THERMO FISHER SCIENT 0.75 16-24 12/09A	EUR	1,040,000	1,000,656.80	2.13
<b>Other transferable securities</b>			<b>1,887,631.00</b>	<b>4.02</b>
<b>Bonds</b>			<b>1,887,631.00</b>	<b>4.02</b>
<b>Germany</b>			<b>1,887,631.00</b>	<b>4.02</b>
KFW 0.00 16-23 15/09A	EUR	1,900,000	1,887,631.00	4.02
<b>Money market instruments</b>			<b>10,300,158.87</b>	<b>21.94</b>
<b>Treasury market</b>			<b>10,300,158.87</b>	<b>21.94</b>
<b>Austria</b>			<b>492,829.65</b>	<b>1.05</b>
AUSTRIA ZCP 27-10-23	EUR	500,000	492,829.65	1.05
<b>France</b>			<b>1,975,967.74</b>	<b>4.21</b>
FRANCE ZCP 260723	EUR	2,000,000	1,975,967.74	4.21
<b>Germany</b>			<b>3,942,080.15</b>	<b>8.40</b>
GERMANY ZCP 20-09-23	EUR	3,000,000	2,955,477.57	6.30
GERMANY ZCP 23-08-23	EUR	1,000,000	986,602.58	2.10
<b>Luxembourg</b>			<b>688,619.81</b>	<b>1.47</b>
EURO UNIO BILL ZCP 08-12-23	EUR	700,000	688,619.81	1.47
<b>Netherlands</b>			<b>3,200,661.52</b>	<b>6.82</b>
NETHERLANDS ZCP 29-11-23	EUR	1,500,000	1,477,382.66	3.15
NETHERLANDS ZCP 30-10-23	EUR	1,750,000	1,723,278.86	3.67
<b>Undertakings for Collective Investment</b>			<b>4,638,237.30</b>	<b>9.88</b>
<b>Shares/Units in investment funds</b>			<b>4,638,237.30</b>	<b>9.88</b>
<b>Other funds</b>			<b>4,638,237.30</b>	<b>9.88</b>
AMBIENTA X ALPHA FD CL -H2- EUR CAP	EUR	4,826	4,638,237.30	9.88
<b>Total securities portfolio</b>			<b>44,974,556.39</b>	<b>95.81</b>

## **LUX IM – ESG Blackrock Global Conservative Opportunities**

## LUX IM – ESG Blackrock Global Conservative Opportunities

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### Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>13,741,093.97</b>
Securities portfolio at market value	13,482,133.54
<i>Cost price</i>	<i>14,258,291.53</i>
Cash at banks and liquidities	97,330.83
Receivable on subscriptions	161,063.89
Interests receivable, net	565.71
<b>Liabilities</b>	<b>68,421.28</b>
Payable on redemptions	5,877.40
Management fees payable	47,269.50
Depositary fees payable	696.64
Administration fees payable	13,239.36
Other liabilities	1,338.38
<b>Net asset value</b>	<b>13,672,672.69</b>

## LUX IM – ESG Blackrock Global Conservative Opportunities

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>13,672,672.69</b>	<b>13,417,234.98</b>	<b>14,379,323.19</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		116,328.875	116,883.645	84,835.164
Net asset value per share	EUR	87.41	85.52	100.11
<b>E - EUR - Capitalisation</b>				
Number of shares		38,752.945	38,766.949	21,185.962
Net asset value per share	EUR	88.96	86.65	100.54
<b>F - EUR - Capitalisation</b>				
Number of shares		15.929	10.861	10.006
Net asset value per share	EUR	89.37	86.94	100.64
<b>H - EUR - Capitalisation</b>				
Number of shares		620.931	711.612	37,362.174
Net asset value per share	EUR	88.92	86.63	100.51

## LUX IM – ESG Blackrock Global Conservative Opportunities

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	116,883.645	13,201.900	13,756.670	116,328.875
E - EUR - Capitalisation	38,766.949	8,119.131	8,133.135	38,752.945
F - EUR - Capitalisation	10.861	5.068	0.000	15.929
H - EUR - Capitalisation	711.612	101.830	192.511	620.931



# LUX IM – ESG Blackrock Global Conservative Opportunities

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>138,510.00</b>	<b>1.01</b>
<b>Bonds</b>			<b>138,510.00</b>	<b>1.01</b>
<b>Ireland</b>			<b>138,510.00</b>	<b>1.01</b>
ISHARES PHYSICAL GOLD ETC	EUR	4,050	138,510.00	1.01
<b>Undertakings for Collective Investment</b>			<b>13,343,623.54</b>	<b>97.59</b>
<b>Shares/Units in investment funds</b>			<b>13,343,623.54</b>	<b>97.59</b>
<b>Bond funds</b>			<b>4,093,335.09</b>	<b>29.94</b>
ISHARES CORP BOND SRI 0 3YR UCITS ETF EU DIS	EUR	141,674	681,862.79	4.99
ISHARES EURO ULTRASHORT BD ESG UCITS ETF EUR DIS	EUR	338,914	1,696,196.79	12.41
ISHARES PLC GOVT BD EUR CAP	EUR	918	205,879.86	1.51
ISHARES USD TREASURY BD 1-3 YR H EUR ETF	EUR	40,435	190,752.11	1.40
ISHARES VII PLC ISHARES USD TREASURY BD 3-7Y UCITS ETF EUR HED DIS	EUR	302,851	1,318,643.54	9.64
<b>Equity funds</b>			<b>2,369,629.41</b>	<b>17.33</b>
ISHARES EDGE MSCI WLD MIN VOL ESG UCITS ETF EUR -H-USD CAP	EUR	72,300	396,565.50	2.90
ISHARES IV PLC MSCI EM ESG ENHANCED UCITS USD CAP	EUR	109,060	517,707.82	3.79
ISHARES IV PLC MSCI JAPAN ESG ENHANCED USD CAP	EUR	30,163	169,184.27	1.24
ISHARES IV PLC MSCI USA ESG ENHANCED ETF USD CAP	EUR	73,299	532,737.13	3.90
ISHARES IV PLC MSCI USA SRI UCITS ETF EUR H DIS	EUR	216	332,467.20	2.43
ISHARES JPM ESG USD EM BD UCITS ETF EUR H CAP	EUR	48,521	200,294.69	1.46
ISHARES MSCI EUROPE ESG ENHANCED UCITS ETF EUR CAP	EUR	33,934	220,672.80	1.61
<b>Other funds</b>			<b>6,880,659.04</b>	<b>50.32</b>
BGF ESG EM LOCAL CCY BD FD -I2- EUR CAP	EUR	19,755	206,436.72	1.51
BLACKROCK AD US EQ FD D EUR HEDGED CAP	EUR	4,223	617,385.85	4.52
BLACKROCK FUNDS I HIGH YIELD ESG CRED SCREEN F D USD CAP	USD	4,958	502,448.06	3.67
BLACKROCK GLB UNCONSTRAINED EQ FD -D- HED EUR CAP	EUR	3,872	442,391.30	3.24
BLACKROCK ICS EURO LIQUID ENVIRON PREM EUR DIS	EUR	8,312	827,758.38	6.05
ISHARES EURO CORP ESG UCITS ETF EUR DIS	EUR	61,048	275,326.48	2.01
ISHARES EURO GOVT BOND CLIMATE UCITS ETF EUR CAP	EUR	67,248	275,320.04	2.01
ISHARES GREEN BOND INDEX FD IE INST EUR CAP	EUR	144,385	1,312,455.20	9.60
ISHARES III PLC GLOBAL GOVT BD UCITS ETF EUR HEDGED DIS	EUR	153,364	641,306.90	4.69
ISHARES II PLC USD TIPS EUR-H CAP	EUR	183,074	931,224.21	6.81
ISHARES II USD CORP BOND ESG UCITS ETF HED EUR DIS	EUR	207,849	848,605.90	6.21
<b>Total securities portfolio</b>			<b>13,482,133.54</b>	<b>98.61</b>

## **LUX IM – Risk Allocation Fund**

## LUX IM – Risk Allocation Fund

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>26,594,926.95</b>
Securities portfolio at market value	23,248,402.00
<i>Cost price</i>	<i>24,529,427.79</i>
Cash at banks and liquidities	1,137,340.53
Amount due from broker/counterparty	2,097,720.88
Interests receivable, net	111,463.54
<b>Liabilities</b>	<b>616,741.45</b>
Payable on redemptions	496,776.98
Net unrealised depreciation on financial futures	57,191.55
Management fees payable	38,364.92
Depositary fees payable	1,409.45
Administration fees payable	19,919.26
Interests payable, net	73.55
Other liabilities	3,005.74
<b>Net asset value</b>	<b>25,978,185.50</b>

## LUX IM – Risk Allocation Fund

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>25,978,185.50</b>	<b>28,941,328.09</b>	<b>26,965,353.68</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		184,143.742	211,638.816	184,055.898
Net asset value per share	EUR	106.73	104.93	111.60
<b>DI - EUR - Capitalisation</b>				
Number of shares		61,661.633	66,639.099	59,474.206
Net asset value per share	EUR	102.56	101.07	108.03

## LUX IM – Risk Allocation Fund

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
B - EUR - Capitalisation	211,638.816	1,696.714	29,191.788	184,143.742
DI - EUR - Capitalisation	66,639.099	2,181.172	7,158.638	61,661.633

# LUX IM – Risk Allocation Fund

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>21,644,741.61</b>	<b>83.32</b>
<b>Bonds</b>			<b>17,028,648.32</b>	<b>65.55</b>
<b>Belgium</b>			<b>510,555.00</b>	<b>1.97</b>
EUROPEAN UNION 0.00 21-28 04/10A	EUR	600,000	510,555.00	1.97
<b>Denmark</b>			<b>806,908.09</b>	<b>3.11</b>
DENMARK 0.5 18-29 15/11A	DKK	6,890,000	806,908.09	3.11
<b>France</b>			<b>132,356.00</b>	<b>0.51</b>
LA BANQUE POSTALE 3 21-XX 20/05S	EUR	200,000	132,356.00	0.51
<b>Germany</b>			<b>670,618.88</b>	<b>2.58</b>
KFW 2.05 06-26 16/02S	JPY	100,000,000	670,618.88	2.58
<b>Ireland</b>			<b>95,327.00</b>	<b>0.37</b>
CA AUTO BANK S.P.A - I 0.50 19-24 13/09A	EUR	100,000	95,327.00	0.37
<b>Italy</b>			<b>7,589,229.01</b>	<b>29.21</b>
2I RETE GAS 4.375 23-33 06/06A	EUR	200,000	197,020.00	0.76
AUTOSTRADA ITALIA SPA 1.875 15-25 04/11A	EUR	200,000	189,192.00	0.73
BANCO BPM SPA 3.375 22-32 19/01A	EUR	200,000	174,900.00	0.67
ESSELUNGA SPA 0.875 17-23 25/10A	EUR	100,000	98,421.50	0.38
INTESA SANPAOLO 2.3750 20-30 22/12A	EUR	250,000	189,342.50	0.73
ITALY 0.65 20-26 15/05SS	EUR	1,000,000	1,133,288.27	4.36
ITALY 1.1 22-27 01/04S	EUR	300,000	272,892.00	1.05
ITALY 1.40 20-25 26/05S	EUR	2,000,000	1,987,908.47	7.65
ITALY 1.60 22-28 22/11S	EUR	500,000	493,513.31	1.90
ITALY 1.6 22-30 28/06S	EUR	200,000	193,360.46	0.74
ITALY 1.65 15-32 01/03S	EUR	400,000	335,334.00	1.29
ITALY 1.75 19-24 01/07S	EUR	1,700,000	1,666,340.00	6.41
MEDIOBANCA 0.875 19-26 15/01A	EUR	300,000	277,021.50	1.07
UNICREDIT SPA 0.85 21-31 19/01A	EUR	500,000	380,695.00	1.47
<b>Jersey</b>			<b>1,762,050.00</b>	<b>6.78</b>
DB ETC PLC - GOLD	EUR	15,000	1,762,050.00	6.78
<b>Luxembourg</b>			<b>385,238.93</b>	<b>1.48</b>
BEI 3.1 16-26 17/08S	AUD	400,000	234,539.02	0.90
BEI 8.50 14-24 17/09A	ZAR	3,100,000	150,699.91	0.58
<b>Spain</b>			<b>548,787.00</b>	<b>2.11</b>
BANCO SANTANDER SA 2.50 15-25 18/03A	EUR	200,000	192,681.00	0.74
SPAIN 0.00 21-27 31/01A	EUR	400,000	356,106.00	1.37
<b>United States of America</b>			<b>4,527,578.41</b>	<b>17.43</b>
UNITED STATES 0.125 21-23 31/07S	USD	1,000,000	914,453.90	3.52
UNITED STATES 0.375 17-27 15/01S	USD	600,000	648,582.65	2.50
UNITED STATES 0.375 21-24 15/07S	USD	3,400,000	2,964,541.86	11.41
<b>Floating rate notes</b>			<b>4,616,093.29</b>	<b>17.77</b>
<b>France</b>			<b>901,589.00</b>	<b>3.47</b>
AXA-UAP PERPETUAL SUB FL.R 03-XX 29/01Q	EUR	700,000	562,485.00	2.17
EDF FL.R 19-XX 03/12A	EUR	400,000	339,104.00	1.31
<b>Italy</b>			<b>1,245,976.40</b>	<b>4.80</b>
ENI SPA FL.R 20-XX 13/10A	EUR	400,000	337,256.00	1.30
INTESA SAN PAOLO FL.R 17-XX 16/05S	EUR	400,000	389,062.00	1.50
ITALY FL.R 20-30 14/07S	EUR	400,000	336,664.40	1.30
UNICREDIT SPA FL.R 17-XX 03/06S	EUR	200,000	182,994.00	0.70

## LUX IM – Risk Allocation Fund

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Netherlands</b>			<b>666,548.50</b>	<b>2.57</b>
RABOBANK FL.R 20-XX 29/06S	EUR	200,000	174,493.00	0.67
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	200,000	198,414.00	0.76
TELEFONICA EUROPE BV FL.R 19-XX 14/03A	EUR	300,000	293,641.50	1.13
<b>Spain</b>			<b>1,049,926.50</b>	<b>4.04</b>
BANCO BILBAO VIZCAYA FL.R 19-XX 29/06Q	EUR	400,000	387,132.00	1.49
BANCO DE BADELL FL.R 23-29 07/06A	EUR	300,000	298,741.50	1.15
BANCO SANTANDER SA FL.R 17-XX 29/03Q	EUR	200,000	191,815.00	0.74
BANCO SANTANDER SA FL.R 18-XX 19/06Q	EUR	200,000	172,238.00	0.66
<b>United Kingdom</b>			<b>493,196.50</b>	<b>1.90</b>
CREDIT SUISSE AG LDN FL.R 15-25 26/11S	EUR	200,000	191,911.00	0.74
LLOYDS BANKING GROUP FL.R 17-24 21/06Q	EUR	300,000	301,285.50	1.16
<b>United States of America</b>			<b>258,856.39</b>	<b>1.00</b>
CITIGROUP FL.R 17/27 20/10A	USD	300,000	258,856.39	1.00
<b>Undertakings for Collective Investment</b>			<b>1,603,660.39</b>	<b>6.17</b>
<b>Shares/Units in investment funds</b>			<b>1,603,660.39</b>	<b>6.17</b>
<b>Bond funds</b>			<b>1,333,577.39</b>	<b>5.13</b>
ISHARES III PLC JP MORGAN EM LOCAL GOVT BOND UCITS USD DIS	EUR	6,000	250,770.00	0.97
ISHARES V PLC ISHARES MSCI WORLD EUR H	EUR	7,900	569,392.50	2.19
XTRACKERS II HARVEST CCH SB DR -1D- USD DIS	EUR	27,101	513,414.89	1.98
<b>Other funds</b>			<b>270,083.00</b>	<b>1.04</b>
ISHARES IV-ISHARES MSCI EM SRI UCITS ETF EUR CAP	EUR	43,000	270,083.00	1.04
<b>Total securities portfolio</b>			<b>23,248,402.00</b>	<b>89.49</b>

## **LUX IM – Pictet Conservative Allocation**



## LUX IM – Pictet Conservative Allocation

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>6,004,721.68</b>
Securities portfolio at market value	5,457,101.84
<i>Cost price</i>	5,368,200.31
Cash at banks and liquidities	409,349.20
Receivable on subscriptions	137,348.59
Interests receivable, net	922.05
<b>Liabilities</b>	<b>52,786.66</b>
Payable on redemptions	42,604.63
Management fees payable	8,482.31
Depositary fees payable	280.72
Administration fees payable	1,368.15
Other liabilities	50.85
<b>Net asset value</b>	<b>5,951,935.02</b>

## LUX IM – Pictet Conservative Allocation

### Statistics

		30/06/23	31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>5,951,935.02</b>	<b>4,148,049.07</b>
<b>DI - EUR - Capitalisation</b>			
Number of shares		46,201.858	38,826.728
Net asset value per share	EUR	100.00	97.96
<b>E - EUR - Capitalisation</b>			
Number of shares		13,090.141	3,404.339
Net asset value per share	EUR	101.14	98.89
<b>F - EUR - Capitalisation</b>			
Number of shares		79.815	79.815
Net asset value per share	EUR	100.22	98.07

## LUX IM – Pictet Conservative Allocation

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	38,826.728	18,517.257	11,142.127	46,201.858
E - EUR - Capitalisation	3,404.339	9,915.788	229.986	13,090.141
F - EUR - Capitalisation	79.815	0.000	0.000	79.815

## LUX IM – Pictet Conservative Allocation

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>5,457,101.84</b>	<b>91.69</b>
<b>Shares/Units in investment funds</b>			<b>5,457,101.84</b>	<b>91.69</b>
<b>Bond funds</b>			<b>1,024,670.65</b>	<b>17.22</b>
PICTET EUR SHORT MID TERM BD.S -Z- EUR CAP	EUR	5,157	703,466.37	11.82
PICTET SICAV GLOBAL EMERGING DEBT -Z- USD CAP	USD	233	96,563.88	1.62
PICTET STRATEGIC CREDIT Z USD ACC	USD	2,462	224,640.40	3.77
<b>Mixed funds</b>			<b>1,180,874.46</b>	<b>19.84</b>
PICTET SICAV MULTI ASSET GLOBAL OPP -ZX- EUR CAP	EUR	7,296	955,046.40	16.05
PICTET USA INDEX HZ EUR	EUR	662	225,828.06	3.79
<b>Other funds</b>			<b>3,251,556.73</b>	<b>54.63</b>
PICTET ABSOLUTE RETURN FIXED INCOME -HZX- EUR CAP	EUR	2,035	223,097.05	3.75
PICTET EUROLAND INDEX Z EUR	EUR	472	102,711.92	1.73
PICTET EUR SHORT TERM HY -Z- EUR CAP	EUR	4,167	582,171.57	9.78
PICTET JAPAN INDEX -HZ EUR- CAP	EUR	168	39,831.12	0.67
PICTET SH TERM EMERGING CORPORATE BDS -HZ- EUR CAP	EUR	7,222	573,426.80	9.63
PICTET SICAV EUR SHORT TERM CORP BONDS -Z- EUR CAP	EUR	8,388	868,912.92	14.60
PICTET SICAV MMKT -Z- EUR CAP	EUR	6,127	861,405.35	14.47
<b>Total securities portfolio</b>			<b>5,457,101.84</b>	<b>91.69</b>

## **LUX IM – Banor Catholic Values**

## LUX IM – Banor Catholic Values

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>67,480,715.46</b>
Securities portfolio at market value	60,986,346.11
<i>Cost price</i>	<i>58,753,691.70</i>
Cash at banks and liquidities	3,856,855.88
Amount due from broker/counterparty	2,131,175.29
Receivable on subscriptions	211,665.55
Dividends receivable on securities portfolio	5,198.26
Interests receivable, net	289,474.37
<b>Liabilities</b>	<b>1,297,375.72</b>
Options (short positions) at market value	838,870.74
<i>Options sold at cost</i>	<i>968,183.75</i>
Bank overdrafts	49,749.00
Payable on redemptions	27,448.26
Management fees payable	191,068.36
Depository fees payable	3,269.99
Administration fees payable	54,180.80
Performance fees payable	125,072.23
Interests payable, net	6.09
Other liabilities	7,710.25
<b>Net asset value</b>	<b>66,183,339.74</b>

## LUX IM – Banor Catholic Values

### Statistics

		30/06/23	31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>66,183,339.74</b>	<b>54,814,522.60</b>
<b>B - EUR - Capitalisation</b>			
Number of shares		98,360.154	52,242.785
Net asset value per share	EUR	103.66	98.91
<b>DI - EUR - Capitalisation</b>			
Number of shares		227,651.677	213,012.378
Net asset value per share	EUR	101.83	97.32
<b>E - EUR - Capitalisation</b>			
Number of shares		12,245.310	4,234.971
Net asset value per share	EUR	103.97	99.19
<b>E2 - EUR - Capitalisation</b>			
Number of shares		199,282.423	181,635.915
Net asset value per share	EUR	106.13	100.43
<b>F - EUR - Capitalisation</b>			
Number of shares		185.762	119.816
Net asset value per share	EUR	102.83	97.86
<b>H - EUR - Capitalisation</b>			
Number of shares		101,015.821	104,788.291
Net asset value per share	EUR	102.59	97.76

## LUX IM – Banor Catholic Values

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	52,242.785	51,707.318	5,589.949	98,360.154
<b>DI - EUR - Capitalisation</b>	213,012.378	19,637.899	4,998.600	227,651.677
<b>E - EUR - Capitalisation</b>	4,234.971	8,044.313	33.974	12,245.310
<b>E2 - EUR - Capitalisation</b>	181,635.915	17,646.508	0.000	199,282.423
<b>F - EUR - Capitalisation</b>	119.816	65.946	0.000	185.762
<b>H - EUR - Capitalisation</b>	104,788.291	6,558.216	10,330.686	101,015.821



## LUX IM – Banor Catholic Values

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>60,986,346.11</b>	<b>92.15</b>
<b>Shares</b>			<b>24,673,544.72</b>	<b>37.28</b>
<b>Cayman Islands</b>			<b>1,199,989.39</b>	<b>1.81</b>
ALIBABA GROUP HOLDING LTD ADR	USD	7,289	559,301.97	0.85
PINDUODUO	USD	10,125	640,687.42	0.97
<b>Finland</b>			<b>477,998.07</b>	<b>0.72</b>
KONE OYJ -B-	EUR	9,977	477,998.07	0.72
<b>France</b>			<b>2,564,093.20</b>	<b>3.87</b>
ESSILORLUXOTTICA SA	EUR	5,752	970,362.40	1.47
KERING	EUR	1,256	629,632.80	0.95
L'OREAL SA	EUR	1,140	478,458.00	0.72
LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	568	485,640.00	0.73
<b>Ireland</b>			<b>463,912.50</b>	<b>0.70</b>
LINDE PLC	EUR	1,335	463,912.50	0.70
<b>Italy</b>			<b>2,816,365.52</b>	<b>4.26</b>
AMPLIFON SPA	EUR	14,076	468,027.00	0.71
ENEL SPA	EUR	77,582	476,120.73	0.72
FERRARI NV	EUR	1,841	544,936.00	0.82
FINECOBANK	EUR	67,758	824,276.07	1.25
MONCLER SPA	EUR	8,002	503,005.72	0.76
<b>Netherlands</b>			<b>2,105,908.74</b>	<b>3.18</b>
DAVIDE CAMPARI-MILANO N.V.	EUR	54,575	682,460.38	1.03
PROSUS NV	EUR	8,717	576,019.36	0.87
UNIVERSAL MUSIC GROUP N.V.	EUR	41,338	847,429.00	1.28
<b>Spain</b>			<b>537,901.27</b>	<b>0.81</b>
INDITEX SHARE FROM SPLIT	EUR	15,373	537,901.27	0.81
<b>Switzerland</b>			<b>895,706.76</b>	<b>1.35</b>
NESTLE SA PREFERENTIAL SHARE	CHF	8,183	895,706.76	1.35
<b>United Kingdom</b>			<b>781,921.66</b>	<b>1.18</b>
DIAGEO PLC	GBP	20,260	781,921.66	1.18
<b>United States of America</b>			<b>12,829,747.61</b>	<b>19.39</b>
ACTIVISION BLIZZARD	USD	4,440	338,775.04	0.51
ADOBE INC	USD	1,734	770,406.56	1.16
ALPHABET INC -C-	USD	8,998	991,734.38	1.50
AMAZON.COM INC	USD	10,303	1,210,225.19	1.83
APOLLO GLB MGMT --- REG SHS	USD	8,059	561,099.13	0.85
AUTOMATIC DATA PROCESSING INC	USD	2,558	508,522.46	0.77
BERKSHIRE HATHAWAY -B-	USD	2,046	633,069.62	0.96
COCA-COLA CO	USD	7,615	419,756.90	0.63
ESTEE LAUDER COMPANIES INC -A-	USD	4,580	809,833.68	1.22
JPMORGAN CHASE CO	USD	3,712	488,967.41	0.74
MASTERCARD INC -A-	USD	1,289	458,930.64	0.69
META PLATFORMS INC A	USD	1,234	319,059.58	0.48
METTLER TOLEDO INTERNATIONAL	USD	246	297,518.01	0.45
MICROSOFT CORP	USD	3,963	1,219,454.61	1.84
MOODY S CORP	USD	1,660	525,129.26	0.79
NETFLIX INC	USD	1,473	579,324.54	0.88
NIKE INC	USD	4,075	424,285.03	0.64
PAYPAL HOLDINGS	USD	13,715	829,563.21	1.25
S&P GLOBAL INC	USD	1,404	510,409.48	0.77
VISA INC -A-	USD	1,935	416,411.08	0.63

## LUX IM – Banor Catholic Values

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
WALT DISNEY CO	USD	6,332	517,271.80	0.78
<b>Bonds</b>			<b>29,398,934.83</b>	<b>44.42</b>
<b>France</b>			<b>2,088,068.02</b>	<b>3.15</b>
AIR FRANCE - KLM 1.875 20-25 16/01A	EUR	300,000	282,240.00	0.43
KERING 1.2500 22-25 05/05A	EUR	600,000	573,198.00	0.87
PEUGEOT SA 2 18-25 20/03A	EUR	400,000	386,394.00	0.58
RENAULT SA 1.0000 18-24 18/04A	EUR	300,000	291,507.00	0.44
VALLOUREC SA 8.5 21-26 30/06S	EUR	554,197	554,729.02	0.84
<b>Germany</b>			<b>9,932,142.27</b>	<b>15.01</b>
ADIDAS AG 0.0000 20-24 09/09A	EUR	600,000	573,252.00	0.87
DEUTSCHE LUFTHANSA 2.875 21-25 11/02A	EUR	300,000	290,919.00	0.44
GERMANY 0.4 22-24 13/09A	EUR	4,974,610	4,803,234.68	7.26
GERMANY 0 21-23 15/12U	EUR	1,264,227	1,244,505.06	1.88
GERMANY 1.50 14-24 15/05A	EUR	1,240,884	1,220,961.61	1.84
GERMANY 2.5 23-25 13/03A	EUR	1,445,285	1,427,377.92	2.16
TUI CRUISES GMBH 6.5 21-26 14/05S	EUR	400,000	371,892.00	0.56
<b>Ireland</b>			<b>280,711.50</b>	<b>0.42</b>
ABBOTT IRL FINANCING 1.50 18-26 27/09A	EUR	300,000	280,711.50	0.42
<b>Italy</b>			<b>10,781,627.11</b>	<b>16.29</b>
BANCO BPM SPA 4.875 23-27 18/01A	EUR	495,000	491,292.45	0.74
CENTURION BIDCO 11.1250 23-28 15/05	EUR	300,000	303,226.50	0.46
CENTURION BIDCO SPA 5.875 20-26 30/09S	EUR	354,000	321,757.68	0.49
ENI SPA 3.75 13-25 12/09A	EUR	500,000	499,505.00	0.75
ESSELUNGA SPA 0.875 17-23 25/10A	EUR	300,000	295,264.50	0.45
FERRARI N.V. 1.5 20-25 27/05A	EUR	623,000	594,528.90	0.90
ILLIMITY BANK SPA 6.625 22-25 09/12A	EUR	300,000	301,341.00	0.46
IMA SPA 3.75 20-28 15/01S	EUR	300,000	263,619.00	0.40
INTESA SANPAOLO 3.928 14-26 15/09A	EUR	300,000	292,878.00	0.44
ITALY 0.0000 21-24 15/12S	EUR	4,434,000	4,202,589.54	6.35
ITALY 0 22-23 29/11S	EUR	500,000	492,945.00	0.74
ITALY 1.1 22-27 01/04S	EUR	1,186,000	1,078,833.04	1.63
NEXI SPA 1.625 21-26 30/04S	EUR	300,000	273,616.50	0.41
TELECOM ITALIA SPA 6.875 23-28 15/02S	EUR	800,000	798,340.00	1.21
UBI BANCA 1.625 19-25 21/04A	EUR	600,000	571,890.00	0.86
<b>Luxembourg</b>			<b>303,000.00</b>	<b>0.46</b>
ROSSINI SARL 6.75 18-25 30/10S	EUR	300,000	303,000.00	0.46
<b>Netherlands</b>			<b>2,690,362.00</b>	<b>4.07</b>
COCA-COLA CO 1.000 16-24 11/11A	EUR	600,000	583,452.00	0.88
ENEL FIN INTL 0.25 22-25 17/11A	EUR	500,000	458,257.50	0.69
HALEON NETHERLANDS 1.2500 22-26 29/03A	EUR	300,000	278,664.00	0.42
PROSUS NV 1.2070 22-26 19/01A	EUR	300,000	273,402.00	0.41
SAIPEM FIN INTL BV 3.75 16-23 08/09A	EUR	250,000	249,707.50	0.38
UNILEVER FINANCE 0.7500 22-26 28/02A	EUR	600,000	558,285.00	0.84
VOLKSWAGEN INTL FIN 0.05 20-24 10/06AA	EUR	300,000	288,594.00	0.44
<b>United Kingdom</b>			<b>1,279,087.75</b>	<b>1.93</b>
CREDIT SUISSE A 5.5000 23-26 20/08A	EUR	700,000	711,518.50	1.08
OCADO GROUP PLC 3.875 21-26 08/10S	GBP	300,000	276,900.75	0.42
ROLLS ROYCE PLC 0.875 18-24 09/05A	EUR	300,000	290,668.50	0.44
<b>United States of America</b>			<b>2,043,936.18</b>	<b>3.09</b>
AT&T INC 3.50 13-25 17/12A	EUR	600,000	593,463.00	0.90
GENERAL MOTORS FINAN 1.0 22-25 24/02A	EUR	500,000	473,227.50	0.72
KRAFT HEINZ FOODS CO 1.50 16-24 24/05A	EUR	300,000	293,254.50	0.44
NETFLIX INC 3 20-25 28/04S	EUR	408,000	399,976.68	0.60

## LUX IM – Banor Catholic Values

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	EUR	300,000	284,014.50	0.43
<b>Floating rate notes</b>			<b>6,259,558.58</b>	<b>9.46</b>
<b>Germany</b>			<b>1,232,273.50</b>	<b>1.86</b>
DEUTSCHE BANK AG FL.R 20-25 19/11A	EUR	800,000	755,416.00	1.14
INFINEON TECHNOLOGIES FL.R 19-XX 01/04A	EUR	500,000	476,857.50	0.72
<b>Italy</b>			<b>3,090,976.08</b>	<b>4.67</b>
ENEL SPA FL.R 19-80 24/05A	EUR	400,000	382,110.00	0.58
FINECO BANK SPA FL.R 21-27 21/10A	EUR	633,000	550,675.19	0.83
INTESA SANPAOLO FL.R 19-29 04/03A	EUR	528,000	530,505.36	0.80
ITALY FL.R 20-26 15/04S	EUR	615,000	618,158.03	0.93
UNICREDIT FL.R 22-27 15/11A	EUR	500,000	512,027.50	0.77
UNICREDIT SPA FL.R 19-29 20/02A	EUR	500,000	497,500.00	0.75
<b>Netherlands</b>			<b>580,551.00</b>	<b>0.88</b>
VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	EUR	600,000	580,551.00	0.88
<b>Switzerland</b>			<b>861,678.00</b>	<b>1.30</b>
CREDIT SUISSE GROUP FL.R 17-25 17/07A	EUR	900,000	861,678.00	1.30
<b>United Kingdom</b>			<b>494,080.00</b>	<b>0.75</b>
BARCLAYS PLC FL.R 20-25 02/04A	EUR	500,000	494,080.00	0.75
<b>Convertible bonds</b>			<b>654,307.98</b>	<b>0.99</b>
<b>France</b>			<b>294,831.98</b>	<b>0.45</b>
CLARIANE 0.875 20-27 06/03A	EUR	6,885	294,831.98	0.45
<b>Germany</b>			<b>359,476.00</b>	<b>0.54</b>
TUI AG CV 5.00 21-28 16/04S	EUR	400,000	359,476.00	0.54
<b>Total securities portfolio</b>			<b>60,986,346.11</b>	<b>92.15</b>

## **LUX IM – Vontobel Global Active Bond**

## LUX IM – Vontobel Global Active Bond

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>104,457,051.01</b>
Securities portfolio at market value	93,405,189.93
<i>Cost price</i>	<i>100,402,971.92</i>
Cash at banks and liquidities	3,588,188.99
Amount due from broker/counterparty	4,911,358.18
Receivable on subscriptions	653,997.14
Net unrealised appreciation on forward foreign exchange contracts	467,335.19
Interests receivable, net	1,430,981.58
<b>Liabilities</b>	<b>3,156,272.95</b>
Bank overdrafts	14,666.06
Amount due to broker/counterparty	570,000.00
Payable on investments purchased	1,225,470.04
Payable on redemptions	491,224.42
Net unrealised depreciation on financial futures	320,120.81
Net unrealised depreciation on swaps	113,632.59
Management fees payable	299,127.22
Depositary fees payable	5,282.81
Administration fees payable	74,659.47
Interests payable, net	29,242.82
Other liabilities	12,846.71
<b>Net asset value</b>	<b>101,300,778.06</b>

## LUX IM – Vontobel Global Active Bond

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>101,300,778.06</b>	<b>103,738,533.26</b>	<b>159,891,350.40</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		504,585.126	519,902.056	605,486.848
Net asset value per share	EUR	88.55	88.61	111.70
<b>E - EUR - Capitalisation</b>				
Number of shares		567,113.702	573,495.851	673,786.341
Net asset value per share	EUR	97.65	97.37	121.84
<b>F - EUR - Capitalisation</b>				
Number of shares		3,862.133	3,852.854	3,617.908
Net asset value per share	EUR	97.56	97.13	121.16
<b>H - EUR - Capitalisation</b>				
Number of shares		10,415.109	17,544.971	93,700.147
Net asset value per share	EUR	83.18	82.95	103.85

## LUX IM – Vontobel Global Active Bond

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	519,902.056	68,182.809	83,499.739	504,585.126
E - EUR - Capitalisation	573,495.851	60,326.734	66,708.883	567,113.702
F - EUR - Capitalisation	3,852.854	140.627	131.348	3,862.133
H - EUR - Capitalisation	17,544.971	87,852.251	94,982.113	10,415.109

## LUX IM – Vontobel Global Active Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>82,105,978.75</b>	<b>81.05</b>
<b>Bonds</b>			<b>48,816,912.39</b>	<b>48.19</b>
<b>Angola</b>			<b>472,529.57</b>	<b>0.47</b>
ANGOLA 9.125 19-49 26/11S	USD	250,000	176,591.13	0.17
REP OF ANGOLA(A 6.9270 20-27 19/02S	USD	342,857	295,938.44	0.29
<b>Bahamas</b>			<b>395,169.22</b>	<b>0.39</b>
BAHAMAS 8.95 20-32 15/10S	USD	500,000	395,169.22	0.39
<b>Belgium</b>			<b>169,997.00</b>	<b>0.17</b>
SARENS FINANCE CO 5.75 20-27 21/02S	EUR	200,000	169,997.00	0.17
<b>Bermuda</b>			<b>208,967.03</b>	<b>0.21</b>
TENGIZCHEVROIL FIN 4.00 16-26 15/08S	USD	250,000	208,967.03	0.21
<b>Brazil</b>			<b>211,417.71</b>	<b>0.21</b>
PRUMO PART INVEST 7.5 19-31 31/12S	USD	246,354	211,417.71	0.21
<b>Bulgaria</b>			<b>297,940.50</b>	<b>0.29</b>
BULGARIA 4.5 23-33 27/01A	EUR	300,000	297,940.50	0.29
<b>Cayman Islands</b>			<b>1,901,984.36</b>	<b>1.88</b>
PERU PAYROLL DEDUCT FIN 0.0 12-29 01/11U	USD	814,478	621,522.81	0.61
POINSETTIA FINANCE LT 6.625 16-31 17/06Q	USD	1,681,500	1,280,461.55	1.26
<b>Chile</b>			<b>371,731.64</b>	<b>0.37</b>
EMPRESA DE LOS 3.83 21-61 14/09S	USD	600,000	371,731.64	0.37
<b>Colombia</b>			<b>1,268,764.47</b>	<b>1.25</b>
FIDEI PA PACIFICO 8.25 16-35 15/01S	USD	1,547,000	1,268,764.47	1.25
<b>Egypt</b>			<b>696,589.99</b>	<b>0.69</b>
EGYPT 6.375 19-31 11/04A	EUR	800,000	447,676.00	0.44
EGYPT 8.875 20-50 29/05S	USD	500,000	248,913.99	0.25
<b>Finland</b>			<b>964,991.03</b>	<b>0.95</b>
STORA ENSO 7.25 06-36 15/04S	USD	1,000,000	964,991.03	0.95
<b>France</b>			<b>4,543,300.19</b>	<b>4.48</b>
ABEILLE VIE 6.25 22-33 09/09A	EUR	700,000	699,860.00	0.69
CA ASSURANCES SA 2 20-30 17/07A	EUR	400,000	323,014.00	0.32
CIE DE PHALSBOURG 5.00 19-24 27.03A	EUR	1,000,000	983,675.00	0.97
CREDIT AGRICOLE SA 5.514 23-33 05/07S	USD	250,000	229,585.11	0.23
ELECTRICITE DE FRANCE 4.5 19-69 04/12S	USD	600,000	376,655.19	0.37
HLD INFRA DE TRANS 4.25 23-30 18/01A	EUR	400,000	395,884.00	0.39
MACIF 2.125 21-52 21/06A	EUR	400,000	276,018.00	0.27
RCI BANQUE 4.625 23-26 13/07A	EUR	286,000	285,460.89	0.28
SOCIETE GENERALE 4.25 22-30 06/12A	EUR	800,000	772,772.00	0.76
VALEO SE 5.375 22-27 28/05A	EUR	200,000	200,376.00	0.20
<b>Germany</b>			<b>11,561,229.53</b>	<b>11.41</b>
ALLIANZ SE 2.6 21-99 31/12A	EUR	200,000	133,508.00	0.13
DEUTSCHE BANK AG 1.375 21-32 17/02A	EUR	400,000	296,212.00	0.29
DZ BANK AG DEUTSCHE 4.48 22-32 05/08A	EUR	400,000	363,115.68	0.36
GERMANY 0.00 21-26 10/04A	EUR	1,000,000	923,335.00	0.91
GERMANY 1.75 14-24 15/02A	EUR	2,000,000	1,980,430.00	1.95
GERMANY 2.00 13-23 15/08A	EUR	7,000,000	6,989,745.00	6.90
HBV REAL ESTATE BK 7.625 22-25 08/12A12A	GBP	200,000	221,596.85	0.22
LANDESBANK BADEN-WUER 2.2 19-29 09/05A	EUR	200,000	162,577.00	0.16
VONOVIA SE 4.75 22-27 23/05A	EUR	500,000	490,710.00	0.48



## LUX IM – Vontobel Global Active Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Ireland</b>			<b>878,334.94</b>	<b>0.87</b>
ARAGVI FIN INTL DAC 8.45 21-26 29/04S	USD	1,400,000	878,334.94	0.87
<b>Israel</b>			<b>577,444.09</b>	<b>0.57</b>
ISRAEL ELECTRIC 8.1000 96-96 15/12S	USD	500,000	577,444.09	0.57
<b>Italy</b>			<b>4,713,313.13</b>	<b>4.65</b>
ASTM SPA 2.3750 21-33 25/11A	EUR	600,000	469,272.00	0.46
INTE 6.625 23-33 20/06S	USD	500,000	453,861.87	0.45
INTESA SANPAOLO 2.3750 20-30 22/12A	EUR	750,000	568,027.50	0.56
INTESA SANPAOLO 4.9500 21-42 01/06S	USD	2,400,000	1,425,540.71	1.41
ITALY 6.00 98-28 04/08A	GBP	920,000	1,042,405.47	1.03
UNICREDIT SPA 0.85 21-31 19/01A	EUR	300,000	228,417.00	0.23
UNICREDIT SPA 3.127 21-32 03/06S	USD	400,000	290,021.58	0.29
UNICREDIT SPA 4.4500 21-XX XX/XXS	EUR	300,000	235,767.00	0.23
<b>Kenya</b>			<b>350,072.09</b>	<b>0.35</b>
KENYA 6.875 14-24 24/06S	USD	400,000	350,072.09	0.35
<b>Luxembourg</b>			<b>3,437,248.38</b>	<b>3.39</b>
ACU PETROLEO LUXEMBOURG 7.5 22-32 13/01S	USD	894,492	710,360.59	0.70
BANQUE INTERNATIONALE 1.75 21-31 18/05A	EUR	900,000	790,659.00	0.78
ELEVING GROUP S 9.5000 21-26 18/10S	EUR	528,000	443,451.36	0.44
HOLCIM CAPITAL CORP 6.875 09-39 29/09S	USD	800,000	743,163.91	0.73
SWISS INSURED BRAZIL 9.85 18-32 16/07S	BRL	2,418,383	423,122.27	0.42
TELECOM ITALIA CAP 7.721 08-38 04/06S06S	USD	400,000	326,491.25	0.32
<b>Mauritius</b>			<b>219,452.84</b>	<b>0.22</b>
ES AFRICAN TR DEV BK 4.125 21-28 30/06S	USD	300,000	219,452.84	0.22
<b>Mexico</b>			<b>564,023.42</b>	<b>0.56</b>
BANCO ACTIVER SA 9.5 19-32 18/12M	MXN	17,346,875	564,023.42	0.56
<b>Mongolia</b>			<b>162,492.53</b>	<b>0.16</b>
MONGOLIAN MTGE CORP 8.85 21-24 08/02S	USD	200,000	162,492.53	0.16
<b>Netherlands</b>			<b>802,657.74</b>	<b>0.79</b>
AVANGRID 6.75 03-33 15/09S	USD	200,000	194,259.08	0.19
ENBW INTERNATIONAL FI 0.5 21-33 01/03A	EUR	300,000	216,391.50	0.21
ING GROEP NV 3.875 21-99 31/12S	USD	600,000	392,007.16	0.39
<b>Nigeria</b>			<b>379,473.76</b>	<b>0.37</b>
AFRICA FINANCE CORP 2.875 21-28 28/04S	USD	500,000	379,473.76	0.37
<b>Norway</b>			<b>378,725.26</b>	<b>0.37</b>
AKER BP ASA 3.10 21-31 15/07S	USD	500,000	378,725.26	0.37
<b>Poland</b>			<b>1,007,244.50</b>	<b>0.99</b>
BGK 1.75 16-26 06/05A	EUR	500,000	465,087.50	0.46
POLAND 4.25 23-43 14/02A	EUR	550,000	542,157.00	0.54
<b>Romania</b>			<b>246,622.00</b>	<b>0.24</b>
ROMANIA 2.75 21-41 14/04A	EUR	400,000	246,622.00	0.24
<b>Senegal</b>			<b>202,068.00</b>	<b>0.20</b>
SENEGAL GOVERNEMENT 5.375 21-37 08/06A	EUR	300,000	202,068.00	0.20
<b>Spain</b>			<b>1,291,456.91</b>	<b>1.27</b>
ABERTIS INFRAES 3.3750 19-26 27/11A	GBP	200,000	206,558.89	0.20
ABERTIS INFRAESTRUCT 4.125 23-29 07/08A	EUR	500,000	490,250.00	0.48
ENFRAGEN ENERGIA SUR 5.375 20-30 17/12Q	USD	600,000	357,892.27	0.35
TELEFONICA EMISIONES 5.213 17-47 08/03S	USD	300,000	236,755.75	0.23

## LUX IM – Vontobel Global Active Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Sweden</b>			<b>301,288.50</b>	<b>0.30</b>
VERISURE HOLDING AB 7.125 23-28 01/02S	EUR	300,000	301,288.50	0.30
<b>Switzerland</b>			<b>2,107,268.31</b>	<b>2.08</b>
RAIFFEISEN SCHWEIZ 5.23 22-27 01/11A	EUR	500,000	515,662.50	0.51
UBS AG 1.50 16-24 30/11A	EUR	1,000,000	961,345.00	0.95
UBS GROUP AG 5.959 23-34 12/01S	USD	696,000	630,260.81	0.62
<b>Togo</b>			<b>1,159,604.13</b>	<b>1.14</b>
BANQUE OUEST AFRICAINE 2.75 21-33 22/01A	EUR	1,600,000	1,159,604.13	1.14
<b>United Kingdom</b>			<b>2,108,802.12</b>	<b>2.08</b>
CANARY WHARF GR INV 3.375 21-28 23/04S	GBP	400,000	311,216.18	0.31
LEGAL AND GENERAL 5.625 20-XX 24/09S	GBP	800,000	716,203.72	0.71
STANDARD CHART REGS 7.014 07-XX 30/01S	USD	400,000	354,054.28	0.35
STD CHARTERED 2.678 21-32 29/06S	USD	550,000	394,882.68	0.39
TULLOW OIL PLC 10.25 21-26 17/05S	USD	470,001	332,445.26	0.33
<b>United States of America</b>			<b>4,399,430.00</b>	<b>4.34</b>
ALEXANDRIA REAL 4.7500 23-35 15/04S	USD	500,000	423,669.47	0.42
AMGEN INC 5.507 23-26 02/03S	USD	120,000	109,997.52	0.11
APACHE CORP 7.375 97-47 15/08S	USD	700,000	620,087.00	0.61
BLACKSTONE PRIVATE CR 2.625 21-26 15/12S	USD	1,200,000	933,822.29	0.92
BP CAP MARKETS 4.8120 23-33 13/02S	USD	750,000	676,997.52	0.67
EPR PROPERTIES 3.6000 21-31 15/11S	USD	400,000	285,043.85	0.28
IBM CORP 3.6250 23-31 06/02A	EUR	500,000	494,385.00	0.49
NASDAQ INC 4.5000 23-32 15/02A	EUR	300,000	302,646.00	0.30
NEW YORK LIFE 4.5500 23-33 28/01S	USD	300,000	264,818.85	0.26
OLYMPUS WATER US HOL 9.625 23-28 15/11S	EUR	300,000	287,962.50	0.28
<b>Venezuela</b>			<b>465,277.50</b>	<b>0.46</b>
CORP ANDINA 2.375 22-27 13/07A	EUR	500,000	465,277.50	0.46
<b>Floating rate notes</b>			<b>31,787,432.47</b>	<b>31.38</b>
<b>Australia</b>			<b>273,678.19</b>	<b>0.27</b>
QBE INSURANCE GROUP FL.R 14-44 02/12S	USD	300,000	273,678.19	0.27
<b>Belgium</b>			<b>1,014,566.00</b>	<b>1.00</b>
AGEAS NV FL.R 19-XX 10/06A	EUR	1,400,000	1,014,566.00	1.00
<b>Croatia</b>			<b>407,854.00</b>	<b>0.40</b>
RAIFFEISENBANK AUSTR FL.R 23-27 05/06A	EUR	400,000	407,854.00	0.40
<b>Estonia</b>			<b>301,651.50</b>	<b>0.30</b>
AKTSIASELTS LUMINOR FL.R 23-26 16/01A	EUR	300,000	301,651.50	0.30
<b>France</b>			<b>3,238,376.84</b>	<b>3.20</b>
AXA FL.R 22-43 10/03A	EUR	400,000	367,331.66	0.36
AXA PERPETUAL SUB. FL.R 04-XX 29/04A	EUR	300,000	287,307.00	0.28
CREDIT AGRICOLE FL.R 16-48 27/09A	EUR	500,000	480,922.50	0.47
EDF SA FL.R 20-XX 15/09A	EUR	800,000	616,408.00	0.61
SCOR SE FL.R 18-XX XX/XXS	USD	1,000,000	697,704.00	0.69
SOCIETE GENERALE FL.R 22-43 21/01S	USD	1,300,000	788,703.68	0.78
<b>Germany</b>			<b>2,434,304.23</b>	<b>2.40</b>
ALLIANZ SE FL.R 20-XX 30/04A	USD	600,000	457,206.23	0.45
CMZB FRANCFORT FL.R 22-32 06/12A	EUR	400,000	396,612.00	0.39
DEUTSCHE BANK A FL.R 21-49 31/12A	EUR	600,000	425,151.00	0.42
DEUTSCHE BANK AG FL.R 20-30 19/11A	EUR	400,000	316,088.00	0.31
DEUTSCHE BANK AG FL.R 21-XX 30/04A	EUR	600,000	412,998.00	0.41
LANDESBANK BADEN-WUER FL.R 19-XX XX/XXA	EUR	600,000	426,249.00	0.42

## LUX IM – Vontobel Global Active Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Hungary</b>			<b>599,437.48</b>	<b>0.59</b>
OTP BANK PLC FL.R 23-33 15/05S	USD	650,000	599,437.48	0.59
<b>Ireland</b>			<b>1,004,339.76</b>	<b>0.99</b>
ZURICH FIN IRELAND FL.R 22-52 23/11S	GBP	1,000,000	1,004,339.76	0.99
<b>Italy</b>			<b>2,947,223.00</b>	<b>2.91</b>
ENI SPA FL.R 20-XX 13/10A	EUR	1,050,000	885,297.00	0.87
FINE BA FL.R 23-29 23/02A	EUR	850,000	844,415.50	0.83
INTESA SANPAOLO S.P.A. FL.R 22-33 21/11S	USD	500,000	479,799.79	0.47
MEDIOBANCA FL.R 22-29 07/02A	EUR	350,000	348,855.50	0.34
UNICREDIT SPA FL.R 20-35 30/06S	USD	500,000	388,855.21	0.38
<b>Luxembourg</b>			<b>957,491.60</b>	<b>0.95</b>
CPI PROPERTY GR FLR 20-99 31/12S	SGD	250,000	76,230.10	0.08
HELVETIA EUROPE FL.R 20-41 30/06A	EUR	700,000	557,133.50	0.55
MITSUBISHI UFJ INV FL.R 09-50 15/12Q	EUR	700,000	324,128.00	0.32
<b>Netherlands</b>			<b>3,509,651.00</b>	<b>3.46</b>
ACHMEA BV FL.R 19-XX XX/XXS	EUR	800,000	622,532.00	0.61
AEGON NV FL.R 19-XX 15/04S	EUR	800,000	714,740.00	0.71
RABOBANK FL.R 22-XX 29/06S	EUR	1,000,000	838,715.00	0.83
VOLKSWAGEN INTL FIN FL.R 22-XX 28/03A3A	EUR	1,600,000	1,333,664.00	1.32
<b>Portugal</b>			<b>318,156.00</b>	<b>0.31</b>
BANCO COMERCIAL PORT FL.R 21-32 17/05A	EUR	400,000	318,156.00	0.31
<b>Spain</b>			<b>1,497,565.97</b>	<b>1.48</b>
CAIXABANK SA FL.R 21-XX 14/12Q	EUR	1,400,000	950,824.00	0.94
CAIXABANK SA FL.R 23-29 18/01S	USD	600,000	546,741.97	0.54
<b>Switzerland</b>			<b>1,031,483.59</b>	<b>1.02</b>
JULIUS BAER GRUPPE AG FL.R 23-XX 15/08S	EUR	400,000	346,070.00	0.34
UBS GROUP INC FL.R 16-XX 13/11S	CHF	400,000	348,583.12	0.34
UBS GROUP SA FL.R 22-XX 16/02A	CHF	400,000	336,830.47	0.33
<b>United Kingdom</b>			<b>8,044,769.03</b>	<b>7.94</b>
BANCO SANTANDER FL.R 21-XX 21/03Q	EUR	600,000	395,610.00	0.39
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	1,800,000	1,794,284.72	1.77
BARCLAYS PLC FL.R 22-34 29/01A	EUR	400,000	398,686.00	0.39
BARCLAYS PLC FL.R 23-34 09/05S	USD	1,000,000	907,709.97	0.90
BP CAPITAL MARKETS FL.R 20-XX 22/06A	EUR	600,000	523,446.00	0.52
HSBC BANK PLC FL.R 18-24 28/09A	USD	500,000	451,460.26	0.45
HSBC FL.R 23-32 10/03A	EUR	1,000,000	1,001,665.00	0.99
HSBC HOLDINGS PLC FL.R 22-33 11/08S	USD	500,000	443,584.97	0.44
HSBC HOLDING SUB FL.R 17-XX 04/07S	EUR	400,000	337,992.00	0.33
LLOYDS BANKING GROUP FL.R 23-XX 27/03Q	GBP	750,000	805,610.11	0.80
STANDARD CHARTERED FL.R 23-31 10/05A	EUR	1,000,000	984,720.00	0.97
<b>United States of America</b>			<b>4,206,884.28</b>	<b>4.15</b>
AMERICAN EXPRES FL.R 23-26 01/05S	USD	250,000	226,979.15	0.22
AMEX FL.R 23-34 01/05S	USD	580,000	518,958.44	0.51
APOLLO MANAGEME FL.R 19-50 14/01S	USD	1,129,000	868,537.31	0.86
CITIGROUP GLOBAL FL.R 18-24 12/06A	USD	700,000	632,979.75	0.62
CITIGROUP INC FL.R 14-34 29/01Q	USD	400,000	238,551.87	0.24
DEUTSCHE BANK AG NY FL.R 20-31 08/07S	USD	250,000	201,043.53	0.20
DEUTSCHE BANK NY FL.R 23-34 10/02S	USD	300,000	252,016.81	0.25
GOLDMAN SACHS GROUP FL.R 18-24 31/05A	USD	1,400,000	1,267,817.42	1.25
<b>Convertible bonds</b>			<b>1,501,633.89</b>	<b>1.48</b>

## LUX IM – Vontobel Global Active Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Belgium</b>			<b>426,912.50</b>	<b>0.42</b>
FORTIS BK SUB CV FL.R 07-XX 19/12Q	EUR	500,000	426,912.50	0.42
<b>Colombia</b>			<b>389,333.14</b>	<b>0.38</b>
FIDEICOMISO PA AUTO CV 6.05 21-36 15/06S	COP	2,235,852,000	389,333.14	0.38
<b>Switzerland</b>			<b>685,388.25</b>	<b>0.68</b>
EFG INTERNATIONAL AG FL.R 21-XX 24/03A	USD	1,000,000	685,388.25	0.68
<b>Other transferable securities</b>			<b>1,396,001.37</b>	<b>1.38</b>
<b>Bonds</b>			<b>273,624.47</b>	<b>0.27</b>
<b>Hungary</b>			<b>273,624.47</b>	<b>0.27</b>
HUNG DE 6.5 23-28 29/06S	USD	300,000	273,624.47	0.27
<b>Floating rate notes</b>			<b>1,122,376.90</b>	<b>1.11</b>
<b>Germany</b>			<b>991,580.00</b>	<b>0.98</b>
COMMERZBANK AG FL.R 23-33 05/10A	EUR	1,000,000	991,580.00	0.98
<b>Netherlands</b>			<b>130,796.90</b>	<b>0.13</b>
ACHMEA BV FL.R 23-43 26/12A	EUR	130,000	130,796.90	0.13
<b>Undertakings for Collective Investment</b>			<b>9,903,209.81</b>	<b>9.78</b>
<b>Shares/Units in investment funds</b>			<b>9,903,209.81</b>	<b>9.78</b>
<b>Other funds</b>			<b>9,903,209.81</b>	<b>9.78</b>
VONTOBEL FD CREDIT OPP E USD CAP	USD	64,500	9,903,209.81	9.78
<b>Total securities portfolio</b>			<b>93,405,189.93</b>	<b>92.21</b>

## **LUX IM – BlackRock Credit Defensive Strategies Fund**

# LUX IM – BlackRock Credit Defensive Strategies Fund

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>215,711,397.84</b>
Securities portfolio at market value	213,571,838.26
<i>Cost price</i>	<i>212,445,387.98</i>
Cash at banks and liquidities	984,380.61
Amount due from broker/counterparty	56,645.05
Receivable for investments sold	74,747.24
Receivable on subscriptions	1,021,747.79
Interests receivable, net	2,038.89
<b>Liabilities</b>	<b>1,695,401.16</b>
Bank overdrafts	13.50
Amount due to broker/counterparty	10,000.30
Payable on investments purchased	50,229.52
Payable on redemptions	814,674.93
Management fees payable	641,773.82
Depository fees payable	11,022.20
Administration fees payable	155,771.93
Other liabilities	11,914.96
<b>Net asset value</b>	<b>214,015,996.68</b>

# LUX IM – BlackRock Credit Defensive Strategies Fund

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>214,015,996.68</b>	<b>279,809,731.81</b>	<b>305,523,544.09</b>
<b>C - EUR - Capitalisation</b>				
Number of shares		16.655	16.655	53.624
Net asset value per share	EUR	92.86	91.65	97.71
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,363,612.600	1,456,160.876	1,848,736.039
Net asset value per share	EUR	93.64	92.31	98.17
<b>E - EUR - Capitalisation</b>				
Number of shares		579,795.210	552,928.768	664,516.992
Net asset value per share	EUR	98.50	96.78	102.26
<b>F - EUR - Capitalisation</b>				
Number of shares		5,405.686	5,442.407	6,622.676
Net asset value per share	EUR	102.80	100.85	106.25
<b>H - EUR - Capitalisation</b>				
Number of shares		300,189.045	973,565.481	558,300.478
Net asset value per share	EUR	95.46	93.82	99.18

## LUX IM – BlackRock Credit Defensive Strategies Fund

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
C - EUR - Capitalisation	16.655	0.000	0.000	16.655
DI - EUR - Capitalisation	1,456,160.876	202,343.532	294,891.808	1,363,612.600
E - EUR - Capitalisation	552,928.768	106,746.926	79,880.484	579,795.210
F - EUR - Capitalisation	5,442.407	912.420	949.141	5,405.686
H - EUR - Capitalisation	973,565.481	23,594.134	696,970.570	300,189.045



## LUX IM – BlackRock Credit Defensive Strategies Fund

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>213,571,838.26</b>	<b>99.79</b>
<b>Shares/Units in investment funds</b>			<b>213,571,838.26</b>	<b>99.79</b>
<b>Other funds</b>			<b>213,571,838.26</b>	<b>99.79</b>
BRSF BLACKROCK FXD INCOME CR STRATE -X2- EUR CAP	EUR	2,060,311	213,571,838.26	99.79
<b>Total securities portfolio</b>			<b>213,571,838.26</b>	<b>99.79</b>

## **LUX IM – Algebris Financial Credit Bond**

## LUX IM – Algebris Financial Credit Bond

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>551,584,805.56</b>
Securities portfolio at market value	507,839,559.12
<i>Cost price</i>	<i>541,839,631.72</i>
Cash at banks and liquidities	30,886,514.58
Receivable on subscriptions	4,021,625.55
Net unrealised appreciation on forward foreign exchange contracts	1,780,600.48
Interests receivable, net	7,056,505.83
<b>Liabilities</b>	<b>9,201,053.02</b>
Bank overdrafts	64,817.39
Amount due to broker/counterparty	2,320,000.00
Payable on investments purchased	3,784,306.00
Payable on redemptions	1,092,008.82
Management fees payable	1,478,952.03
Depository fees payable	27,070.90
Administration fees payable	382,580.84
Other liabilities	51,317.04
<b>Net asset value</b>	<b>542,383,752.54</b>

## LUX IM – Algebris Financial Credit Bond

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>542,383,752.54</b>	<b>357,489,816.65</b>	<b>399,840,891.51</b>
<b>C - EUR - Capitalisation</b>				
Number of shares		18.696	18.696	2,108.109
Net asset value per share	EUR	121.21	120.09	136.95
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,692,047.964	1,158,272.519	1,023,649.437
Net asset value per share	EUR	120.00	118.80	135.38
<b>E - EUR - Capitalisation</b>				
Number of shares		1,275,219.725	993,287.415	1,083,562.110
Net asset value per share	EUR	119.66	118.02	133.51
<b>E2 - EUR - Capitalisation</b>				
Number of shares		429,519.816	-	-
Net asset value per share	EUR	99.28	-	-
<b>F - EUR - Capitalisation</b>				
Number of shares		7,560.971	4,481.943	3,623.315
Net asset value per share	EUR	129.63	127.67	143.97
<b>H - EUR - Capitalisation</b>				
Number of shares		1,290,934.311	933,271.409	935,321.778
Net asset value per share	EUR	110.87	109.38	123.79

## LUX IM – Algebris Financial Credit Bond

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
C - EUR - Capitalisation	18.696	0.000	0.000	18.696
DI - EUR - Capitalisation	1,158,272.519	634,645.944	100,870.499	1,692,047.964
E - EUR - Capitalisation	993,287.415	372,862.126	90,929.816	1,275,219.725
E2 - EUR - Capitalisation	0.000	469,453.518	39,933.702	429,519.816
F - EUR - Capitalisation	4,481.943	4,163.943	1,084.915	7,560.971
H - EUR - Capitalisation	933,271.409	826,904.616	469,241.714	1,290,934.311

# LUX IM – Algebris Financial Credit Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>491,489,422.60</b>	<b>90.62</b>
<b>Bonds</b>			<b>89,552,930.70</b>	<b>16.51</b>
<b>Australia</b>			<b>231,587.00</b>	<b>0.04</b>
CW BK AUST 3.784 22-32 14/03S	USD	300,000	231,587.00	0.04
<b>Bermuda</b>			<b>3,365,936.35</b>	<b>0.62</b>
ATHENE HOLDING 7.7500 22-49 31/12Q	USD	30,835	690,414.01	0.13
LANCASHIRE HOLD 5.625 21-41 18/09S	USD	3,500,000	2,675,522.34	0.49
<b>Brazil</b>			<b>2,535,183.91</b>	<b>0.47</b>
ITAU UNIBANCO 3.875 -31 15/04S	USD	3,000,000	2,535,183.91	0.47
<b>Denmark</b>			<b>1,942,140.34</b>	<b>0.36</b>
DANSKE BANK A/S 2.2500 20-28 14/01S	GBP	2,000,000	1,942,140.34	0.36
<b>Finland</b>			<b>2,620,125.00</b>	<b>0.48</b>
NORDEA BANK ABP 0.625 21-31 18/05A	EUR	3,000,000	2,620,125.00	0.48
<b>France</b>			<b>16,396,378.17</b>	<b>3.02</b>
BNP PARIBAS 1.50 17-25 17/11A	EUR	2,000,000	1,893,180.00	0.35
BNP PARIBAS 7.00 18-XX 31/12S	USD	2,000,000	1,648,004.78	0.30
BPCE 3.648 22-37 14/01S	USD	2,200,000	1,591,259.59	0.29
CA ASSURANCES SA 2 20-30 17/07A	EUR	10,000,000	8,075,350.00	1.49
SOCIETE GENERALE 1.125 21-31 30/06A	EUR	3,000,000	2,602,020.00	0.48
SOCIETE GENERALE 3.337 22-33 21/01S	USD	800,000	586,563.80	0.11
<b>Germany</b>			<b>3,427,847.50</b>	<b>0.63</b>
DEUTSCHE BANK AG 4.50 16-26 19/05A	EUR	3,500,000	3,427,847.50	0.63
<b>Greece</b>			<b>2,646,585.00</b>	<b>0.49</b>
EUROBANK S.A. 2 21-27 05/05A	EUR	3,000,000	2,646,585.00	0.49
<b>Ireland</b>			<b>3,817,380.00</b>	<b>0.70</b>
BANK OF IRELAND GROUP 2.375 19-29 14/10A	EUR	4,000,000	3,817,380.00	0.70
<b>Italy</b>			<b>24,764,708.08</b>	<b>4.57</b>
ASSICURAZ GENERALI 2.429 20-31 14/07A	EUR	1,500,000	1,246,275.00	0.23
BANCO BPM SPA 6 22-26 13/09A	EUR	2,000,000	2,038,210.00	0.38
BC POP EMILIA ROMAGNA 3.875 22-32 25/0A7	EUR	700,000	597,537.50	0.11
BPER BANCA S.P.A. 3.625 20-30 30/11A	EUR	1,710,000	1,616,710.95	0.30
INTE 6.5 23-29 14/03S	GBP	2,000,000	2,182,780.00	0.40
INTE 8.505 22-32 20/09S	GBP	1,400,000	1,560,141.38	0.29
INTESA SANPAOLO 2.3750 20-30 22/12A	EUR	4,000,000	3,029,480.00	0.56
INTESA SANPAOLO 4.125 20-99 31/12S	EUR	750,000	524,610.00	0.10
INTESA SANPAOLO 5.1480 20-30 10/06S	GBP	11,000,000	10,304,588.91	1.90
UNICREDIT SPA 2.569 20-26 22/09S	USD	2,000,000	1,664,374.34	0.31
<b>Japan</b>			<b>1,758,448.82</b>	<b>0.32</b>
MITSUBISHI UFJ LEASE 3.637 20-25 13/04S	USD	2,000,000	1,758,448.82	0.32
<b>Mexico</b>			<b>1,364,705.88</b>	<b>0.25</b>
BANCO SANTANDER 5.375 20-25 17/04S	USD	1,500,000	1,364,705.88	0.25
<b>Spain</b>			<b>911,735.00</b>	<b>0.17</b>
CAIXABANK SA 1.375 19-26 19/06A	EUR	1,000,000	911,735.00	0.17
<b>United Kingdom</b>			<b>20,939,156.65</b>	<b>3.86</b>
DIRECT LINE INSURANCE 4.0000 20-32 05/06S	GBP	1,500,000	1,263,775.42	0.23
HSBC HOLDINGS PLC 8.113 22-33 03/11S	USD	3,300,000	3,328,837.29	0.61
LLOYDS BANKING GROUP 2.707 20-35 12/03	GBP	10,000,000	8,402,109.04	1.55
LLOYDS BANKING GROUP 7.50 18-XX XX.XXQ	USD	2,550,000	2,181,018.74	0.40
LLOYDS BK CORP MKTS 2.375 20-26 09/04A	EUR	1,500,000	1,429,672.50	0.26

# LUX IM – Algebris Financial Credit Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
PHOENIX GROUP HLDG 5.375 17-27 06/07S07S	USD	1,250,000	1,102,080.18	0.20
PHOENIX GROUP HLDG 5.625 20-31 28/04A04A	GBP	2,000,000	2,019,676.69	0.37
RL FINANCE BDS 3 6.125 15-28 13/11A	GBP	1,120,000	1,211,986.79	0.22
<b>United States of America</b>			<b>2,831,013.00</b>	<b>0.52</b>
COREBRIDGE FINANCIAL IN 3.9 23-32 05/04S	USD	300,000	238,714.70	0.04
WELLS FARGO -49 31/12Q	USD	3,200,000	2,592,298.30	0.48
<b>Floating rate notes</b>			<b>387,992,348.28</b>	<b>71.53</b>
<b>Austria</b>			<b>3,295,100.00</b>	<b>0.61</b>
BAWAG GROUP AG FL.R 18-XX XX/XXS	EUR	4,000,000	3,295,100.00	0.61
<b>Belgium</b>			<b>1,449,380.00</b>	<b>0.27</b>
AGEAS NV FL.R 19-XX 10/06A	EUR	2,000,000	1,449,380.00	0.27
<b>Bermuda</b>			<b>2,200,220.18</b>	<b>0.41</b>
HISCOX LTD FL.R 15-45 24/11A	GBP	2,000,000	2,200,220.18	0.41
<b>Denmark</b>			<b>9,907,015.46</b>	<b>1.83</b>
DANSKE BANK A/S FL.R 19-30 12/02A	EUR	5,000,000	4,631,275.00	0.85
DANSKE BANK SUB FL.R 17-XX 28/09S	USD	6,000,000	5,275,740.46	0.97
<b>France</b>			<b>43,209,376.29</b>	<b>7.97</b>
AXA SA FL.R 22-42 10/07A	EUR	6,000,000	4,528,230.00	0.83
BNP PAR FL.R 23-XX 11/06S	EUR	4,600,000	4,468,877.00	0.82
BNP PARIBAS FL.R 22-XX 31/12S	USD	6,200,000	5,891,722.46	1.09
BPCE FL.R 23-35 25/01A	EUR	3,200,000	3,101,056.00	0.57
BPCE SA FL.R 21-42 13/01A	EUR	1,000,000	842,280.00	0.16
CNP ASSURANCES FL.R 21-XX 07/04S	USD	3,000,000	2,058,644.44	0.38
CREDIT AGRICOLE FL.R 21-99 31/12Q	GBP	3,000,000	3,271,666.96	0.60
CREDIT AGRICOLE FL.R 23-XX 23/03Q	EUR	1,700,000	1,691,823.00	0.31
SOCIETE GENERALE FL.R 22-33 15/06S	USD	4,000,000	3,398,833.63	0.63
SOCIETE GENERALE FL.R 22-43 21/01S	USD	3,300,000	1,998,563.16	0.37
SOCIETE GENERALE FL.R 22-99 31/12S	USD	6,000,000	5,386,775.04	0.99
SOCIETE GENERALE FL.R 23-XX 18/07S	EUR	5,000,000	4,784,800.00	0.88
SOCIETE GENERALE REG SHS FL.R 18-XX 04/04S	USD	2,000,000	1,786,104.60	0.33
<b>Germany</b>			<b>29,013,232.94</b>	<b>5.35</b>
CMZB FRANCFORT FL.R 22-33 28/02A	GBP	1,100,000	1,229,783.30	0.23
COMMERZBANK AG FL.R 20-30 05/12A	EUR	7,000,000	6,560,855.00	1.21
DEUTSCHE BANK 4.0 22-32 24/06A	EUR	3,000,000	2,639,910.00	0.49
DEUTSCHE BANK A FL.R 21-49 31/12A	EUR	4,000,000	2,834,340.00	0.52
DEUTSCHE BANK AG FL.R 20-31 19/05A	EUR	1,600,000	1,527,248.00	0.28
DEUTSCHE BANK AG FL.R 20-XX 30/04A	USD	2,000,000	1,454,286.64	0.27
DEUTSCHE BANK AG FL.R 21-XX 30/04A	EUR	9,000,000	6,194,970.00	1.14
DEUTSCHE BANK FL.R 22-XX 30/04A	EUR	2,000,000	1,619,590.00	0.30
DEUTSCHE BANK FL.R 22-XX 30/04A	EUR	5,000,000	4,952,250.00	0.91
<b>Greece</b>			<b>1,874,730.00</b>	<b>0.35</b>
NATIONAL BANK G FL.R 20-26 08/10A	EUR	2,000,000	1,874,730.00	0.35
<b>Hong Kong</b>			<b>2,290,180.00</b>	<b>0.42</b>
HONGKONG & SHANGHAI FL.R 86-49 09/10Q	USD	2,500,000	2,290,180.00	0.42
<b>Ireland</b>			<b>15,568,495.00</b>	<b>2.87</b>
AIB GROUP PLC FL.R 20-31 30/09A	EUR	15,000,000	13,605,825.00	2.51
BANK OF IRELAND GRP FL.R 20-XX XX/XXA	EUR	2,000,000	1,962,670.00	0.36
<b>Italy</b>			<b>59,467,652.21</b>	<b>10.96</b>
BANCA POPOLARE FL.R 22-33 20/01A	EUR	700,000	728,854.89	0.13
BANCO BPM CV FL.R 22-XX 12/10S	EUR	2,100,000	1,899,450.00	0.35
BANCO BPM SPA FL.R 19-99 18/04S	EUR	2,000,000	2,001,910.00	0.37
BANCO BPM SPA FL.R 20-30 14/09A	EUR	2,000,000	1,961,040.00	0.36

# LUX IM – Algebris Financial Credit Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
CREDITO EMILIANO SPA FL.R 19-25 25/10A	EUR	2,000,000	1,912,030.00	0.35
INTE FL.R 23-54 20/06S	USD	3,900,000	3,494,258.16	0.64
INTESA SAN PAOLO FL.R 17-XX 11/07S	EUR	3,000,000	2,901,345.00	0.53
INTESA SANPAOLO FL.R 19-29 12/07A	EUR	4,000,000	3,957,620.00	0.73
INTESA SANPAOLO FL.R 20-XX 01/03S	EUR	3,000,000	2,388,765.00	0.44
INTESA SANPAOLO FL.R 22-XX 30/09S	EUR	4,000,000	3,470,360.00	0.64
INTESA SANPAOLO FL.R 23-34 20/02A	EUR	4,800,000	4,747,968.00	0.88
INTESA SANPAOLO S.P.A. FL.R 22-33 21/11S	USD	6,100,000	5,853,557.42	1.08
INTESA SANPAOLO SP FL.R 15-49 17/03S	USD	2,000,000	1,724,186.07	0.32
MONTE PASCHI FL.R 23-26 02/03A	EUR	2,900,000	2,905,307.00	0.54
SOC CATTOLICA ASSI FL.R 17-47 14/12A	EUR	3,200,000	3,078,176.00	0.57
UNICREDIT REG SHS SUB FL.R 14-XX 03/06S	USD	4,000,000	3,593,644.67	0.66
UNICREDIT SPA FL.R 19-29 20/02A	EUR	6,000,000	5,970,000.00	1.10
UNICREDIT SPA FL.R 19-49 19/03S	EUR	7,000,000	6,879,180.00	1.27
<b>Netherlands</b>			<b>17,964,799.29</b>	<b>3.31</b>
AEGON NV FL.R 19-49 29/12S	EUR	2,500,000	2,233,562.50	0.41
ATHORA NETHERLANDS FL.R 22-32 31/08A	EUR	5,000,000	4,627,409.85	0.85
ATRADIUS FINANCE BV FL.R 14-44 23/09A09A	EUR	2,000,000	1,964,390.00	0.36
ING GROEP NV FL.R 23-XX 16/05S	USD	3,500,000	2,951,510.77	0.54
ING GROUP NV FL.R 19-XX 16/11S	USD	3,000,000	2,433,379.26	0.45
ING GROUP NV FL.R 20-31 26/05A	EUR	2,000,000	1,816,780.00	0.33
ROTSCHILDS CONT FIN FL.R 86-XX 29/09S	USD	2,750,000	1,937,766.91	0.36
<b>Spain</b>			<b>64,267,261.30</b>	<b>11.85</b>
BANCO BILBAO VIZCAYA FL.R 19-XX 29/06Q	EUR	1,600,000	1,548,528.00	0.29
BANCO DE SABADELL FL.R 21-99 31/12Q	EUR	3,000,000	2,237,175.00	0.41
BANCO DE SABADELL SA FL.R 20-30 17/01A	EUR	2,000,000	1,832,070.00	0.34
BANCO NTANDER FL.R 23-33 23/08A	EUR	5,700,000	5,650,951.50	1.04
BANCO SANTANDER FL.R 22-28 24/03S	USD	1,400,000	1,198,643.52	0.22
BANCO SANTANDER SA FL.R 19-24 02/08Q	USD	1,000,000	877,650.73	0.16
BANCO SANTANDER SA FL.R 20-XX 14/01A	EUR	12,000,000	10,067,520.00	1.86
BBVA FL.R 20-31 15/07A	GBP	8,000,000	7,938,165.59	1.46
BBVA FL.R 20-XX 15/10Q	EUR	1,400,000	1,314,425.00	0.24
BBVA FL.R 23-XX 21/09Q	EUR	5,600,000	5,562,172.00	1.03
CAIXABANK SA FL.R 18-XX 23/03Q	EUR	5,000,000	4,228,975.00	0.78
CAIXABANK SA FL.R 20-49 31/12Q	EUR	1,000,000	894,700.00	0.16
CAIXABANK SA FL.R 21-31 18/03A	EUR	5,000,000	4,367,575.00	0.81
CAIXABANK SA FL.R 23-33 25/10S	GBP	5,000,000	5,414,421.46	1.00
CAIXABANK SA FL.R 23-49 31/12Q	EUR	4,400,000	4,247,826.00	0.78
CAIXABANK SUB FL.R 17-XX 13/06A	EUR	2,600,000	2,517,762.00	0.46
MAPFRE FL.R 17-27 31/03A	EUR	2,400,000	2,281,968.00	0.42
UNICAJA BANCO SA FL.R 19-29 13/11A	EUR	2,300,000	2,086,732.50	0.38
<b>Switzerland</b>			<b>20,548,761.14</b>	<b>3.79</b>
CREDIT SUISSE FL.R 20-28 09/06A	GBP	2,000,000	1,919,207.37	0.35
CREDIT SUISSE GROUP FL.R 17-25 17/07A	EUR	3,000,000	2,872,260.00	0.53
CREDIT SUISSE GROUP FL.R 20-26 02/04A	EUR	5,000,000	4,821,425.00	0.89
CREDIT SUISSE GROUP FL.R 22-26 13/10A	EUR	1,500,000	1,396,935.00	0.26
CREDIT SUISSE GROUP FL.R 22-32 02/04A	EUR	4,000,000	3,490,040.00	0.64
CRED SUIS SA GROUP FL.R 22-33 15/11S	USD	800,000	872,862.19	0.16
JULIUS BAER GRUPPE AG FL.R 23-XX 15/08S	EUR	600,000	519,105.00	0.10
UBS GROUP FUNDING FL.R 19-99 31/07S	USD	1,800,000	1,599,220.28	0.29
UBS GROUP SA FL.R 20-XX 29/07A	USD	3,000,000	2,400,289.30	0.44
UBS GROUP SA FL.R 22-99 31/12S	USD	900,000	657,417.00	0.12
<b>United Kingdom</b>			<b>81,963,848.34</b>	<b>15.11</b>
BARCLAYS BANK SUB FL.R 86-XX 29/08S	USD	2,000,000	1,829,214.31	0.34
BARCLAYS PLC FL.R 19-30 20/06S	USD	4,000,000	3,332,433.30	0.61
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	2,000,000	1,993,649.69	0.37



# LUX IM – Algebris Financial Credit Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BARCLAYS PLC FL.R 20-30 22/11A	GBP	4,000,000	4,152,268.38	0.77
BARCLAYS PLC FL.R 22-33 02/11S	USD	5,000,000	4,915,736.79	0.91
BARCLAYS PLC FL.R 22-99 31/12Q	USD	2,300,000	1,867,787.57	0.34
BARCLAYS PLC FL.R 22-XX 15/03Q	GBP	900,000	959,697.55	0.18
BARCLAYS PLC FL.R 23-34 09/05S	USD	4,400,000	3,993,923.86	0.74
BARCLAYS PLC FL.R 23-34 27/06S	USD	5,200,000	4,733,798.05	0.87
BARCLAYS PLC FL.R 23-99 31/12Q	GBP	8,500,000	8,896,361.32	1.64
HSBC BANK PLC FL.R 85-23 30/06S	USD	2,500,000	2,294,829.41	0.42
HSBC BANK PLC FL.R 85-49 29/09S	USD	3,000,000	2,743,408.19	0.51
HSBC BANK PLC FL.R 86-23 30/06S	USD	2,500,000	2,294,496.49	0.42
HSBC HOLDINGS PLC FL.R 22-33 11/08S	USD	300,000	266,150.99	0.05
HSBC HOLDINGS PLC FL.R 22-33 29/03S	USD	550,000	452,246.63	0.08
HSBC HOLDINGS PLC FL.R 23-99 31/12S	USD	1,500,000	1,369,162.41	0.25
LLOYDS BANKING FL.R 22-49 31/12Q	GBP	1,500,000	1,630,705.72	0.30
LLOYDS BANKING GROUP FL.R 22-33 15/11S	USD	2,800,000	2,761,941.50	0.51
LLOYDS BANKING GROUP FL.R 23-XX 27/03Q	GBP	1,500,000	1,611,220.24	0.30
LLOYDS BK GRP SUB FL.R 14-XX 01/04Q	GBP	2,000,000	2,049,064.26	0.38
NATIONWIDE BUILD FL.R 00-XX 13/03S	GBP	800,000	906,726.92	0.17
NATIONWIDE BUILDING FL.R 17-29 25/07A	EUR	2,000,000	1,912,590.00	0.35
NATIONWIDE BUILDING FL.R 19-XX 20/06S	GBP	2,500,000	2,704,922.07	0.50
NATIONWIDE BUILDING FL.R 20-99 31/12S	GBP	2,000,000	1,983,208.76	0.37
NATWEST GROUP PLC FL.R 20-30 14/08S	GBP	7,000,000	7,475,508.43	1.38
NATWEST GROUP PLC FL.R 20-XX 31/03Q	GBP	2,600,000	2,485,283.04	0.46
RL FINANCE BONDS NO FL.R 19-49 07/10A	GBP	2,000,000	1,690,318.09	0.31
ROYAL BK SCOTLND G FL.R 15-49 30/09Q	USD	5,000,000	4,486,361.76	0.83
VIRGIN MONEY UK PLC FL.R 20-XX 11/06S2S	GBP	4,000,000	4,170,832.61	0.77
<b>United States of America</b>			<b>34,972,296.13</b>	<b>6.45</b>
BANK OF AMERICA CORP FL.R 22-37 08/03S	USD	1,300,000	1,019,321.30	0.19
BANK OF AMERICA CORP FL.R 22-XX 27/07Q	USD	1,100,000	991,000.13	0.18
BANK OF AMERICA FL.R 22-49 31/12Q	USD	2,000,000	1,579,133.95	0.29
CHARLES SCHWAB CORP FL.R 21-99 31/12Q	USD	700,000	521,086.46	0.10
CITIGROUP INC0 FL.R 23-34 25/05S	USD	1,900,000	1,754,461.59	0.32
COREBRIDGE FINANCIAL FL.R 23-52 15/12S	USD	1,000,000	878,711.49	0.16
DEUTSCHE BANK AG NY FL.R 17-32 01/12S	USD	2,000,000	1,548,643.06	0.29
DEUTSCHE BANK AG NY FL.R 22-33 07/01S	USD	10,000,000	6,669,375.94	1.23
DEUTSCHE BANK NY FL.R 23-34 10/02S	USD	1,900,000	1,596,106.45	0.29
DEUTSCHE POSTBANK SUB FL.R 04-XX 29/12S	EUR	2,000,000	1,404,280.00	0.26
DEUTSCHE POST FD III FL.R 05-XX 07/06A	EUR	1,000,000	702,600.00	0.13
GOLDMAN SACHS GRP FL.R 22-29 29/10A	GBP	2,500,000	2,508,589.72	0.46
MORGAN STANLEY FL.R 20-23 13/11S	USD	3,000,000	2,753,382.01	0.51
MORGAN STANLEY FL.R 21-27 29/10A	EUR	1,800,000	1,570,050.00	0.29
PNC FINANCIAL SERVICES FL.R 22-99 31/12Q	USD	700,000	579,112.83	0.11
PNC FINANCIAL S FL.R 23-49 31/12Q	USD	5,000,000	4,139,206.50	0.76
ZURICH FINANCE FL.R 21-52 02/05A	USD	6,500,000	4,757,234.70	0.88
<b>Convertible bonds</b>			<b>13,944,143.62</b>	<b>2.57</b>
<b>France</b>			<b>714,665.00</b>	<b>0.13</b>
BPCE FL.R 21-46 13/10A	EUR	1,000,000	714,665.00	0.13
<b>Germany</b>			<b>838,136.57</b>	<b>0.15</b>
COMMERZBANK AG FL.R 19-XX 09/04A	USD	1,000,000	838,136.57	0.15
<b>Italy</b>			<b>3,577,391.25</b>	<b>0.66</b>
UNICREDIT SPA CV 3.875 20-XX 03/06S	EUR	4,750,000	3,577,391.25	0.66
<b>Spain</b>			<b>6,277,554.60</b>	<b>1.16</b>
BANCO BILBAO VIZCAYA FL.R 19-XX 05/12Q	USD	4,000,000	3,423,189.60	0.63
BANKINTER SA FL.R 20-XX 17/10Q	EUR	3,000,000	2,854,365.00	0.53

## LUX IM – Algebris Financial Credit Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United Kingdom</b>			<b>2,536,396.20</b>	<b>0.47</b>
NATWEST GROUP PLC FL.R 20-XX XX/XXQ	USD	3,000,000	2,536,396.20	0.47
<b>Other transferable securities</b>			<b>16,350,136.52</b>	<b>3.01</b>
<b>Bonds</b>			<b>5,453,961.52</b>	<b>1.01</b>
<b>France</b>			<b>5,453,961.52</b>	<b>1.01</b>
SOCIETE GENERALE 7.367 23-53 10/01S	USD	6,200,000	5,453,961.52	1.01
<b>Floating rate notes</b>			<b>10,896,175.00</b>	<b>2.01</b>
<b>Germany</b>			<b>6,641,798.00</b>	<b>1.22</b>
ALLIANZ SE FL.R 23-53 25/07A	EUR	2,800,000	2,873,794.00	0.53
COMMERZBANK AG FL.R 23-33 05/10A	EUR	3,800,000	3,768,004.00	0.69
<b>Spain</b>			<b>4,254,377.00</b>	<b>0.78</b>
CAIXABANK SA FL.R 23-34 30/05A	EUR	4,300,000	4,254,377.00	0.78
<b>Total securities portfolio</b>			<b>507,839,559.12</b>	<b>93.63</b>

## **LUX IM – Amundi Global Income Bond**

## LUX IM – Amundi Global Income Bond

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>101,774,287.85</b>
Securities portfolio at market value	91,970,988.62
<i>Cost price</i>	96,694,465.30
Options (long positions) at market value	40,765.03
<i>Options purchased at cost</i>	43,833.86
Cash at banks and liquidities	4,112,738.46
Amount due from broker/counterparty	2,327,801.05
Receivable for investments sold	1,542,173.74
Receivable on subscriptions	184,358.76
Net unrealised appreciation on forward foreign exchange contracts	531,543.45
Interests receivable, net	1,063,918.74
<b>Liabilities</b>	<b>2,656,192.20</b>
Options (short positions) at market value	29,044.40
<i>Options sold at cost</i>	22,737.85
Amount due to broker/counterparty	580,000.00
Payable on investments purchased	648,947.00
Payable on redemptions	543,074.13
Net unrealised depreciation on financial futures	182,385.05
Net unrealised depreciation on swaps	315,900.68
Management fees payable	255,683.62
Depository fees payable	5,132.66
Administration fees payable	72,537.95
Performance fees payable	17.38
Interests payable, net	9,010.30
Other liabilities	14,459.03
<b>Net asset value</b>	<b>99,118,095.65</b>

## LUX IM – Amundi Global Income Bond

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>99,118,095.65</b>	<b>101,112,149.46</b>	<b>74,187,740.34</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		500.000	500.000	500.000
Net asset value per share	EUR	98.01	96.79	97.24
<b>DI - EUR - Capitalisation</b>				
Number of shares		351,909.867	331,298.376	151,417.622
Net asset value per share	EUR	97.13	96.20	97.19
<b>E - EUR - Capitalisation</b>				
Number of shares		575,630.781	642,536.756	573,519.622
Net asset value per share	EUR	102.96	101.62	102.00
<b>F - EUR - Capitalisation</b>				
Number of shares		424.002	338.551	345.503
Net asset value per share	EUR	106.10	104.64	104.77
<b>H - EUR - Capitalisation</b>				
Number of shares		57,835.869	40,545.612	9,318.765
Net asset value per share	EUR	96.48	95.25	95.63

## LUX IM – Amundi Global Income Bond

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	500.000	0.000	0.000	500.000
<b>DI - EUR - Capitalisation</b>	331,298.376	69,359.255	48,747.764	351,909.867
<b>E - EUR - Capitalisation</b>	642,536.756	42,626.697	109,532.672	575,630.781
<b>F - EUR - Capitalisation</b>	338.551	95.449	9.998	424.002
<b>H - EUR - Capitalisation</b>	40,545.612	28,179.443	10,889.186	57,835.869

# LUX IM – Amundi Global Income Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>84,702,301.07</b>	<b>85.46</b>
<b>Bonds</b>			<b>60,185,993.98</b>	<b>60.72</b>
<b>Australia</b>			<b>380,370.73</b>	<b>0.38</b>
NEW SOUTH WALES TREA TSY 1.5 20-32 20/02	AUD	800,000	380,370.73	0.38
<b>Austria</b>			<b>1,236,642.00</b>	<b>1.25</b>
RAIFFEISEN BANK INTL 5.75 22-28 27/01A	EUR	1,200,000	1,236,642.00	1.25
<b>Belgium</b>			<b>277,649.75</b>	<b>0.28</b>
BELGIUM 0.35 22-32 22/06A	EUR	350,000	277,649.75	0.28
<b>Brazil</b>			<b>2,327,097.23</b>	<b>2.35</b>
BRAZIL -DY- 10.00 16-27 01/01S	BRL	12,480	2,327,097.23	2.35
<b>Canada</b>			<b>8,700,959.73</b>	<b>8.78</b>
BANK OF MONTREAL 3.75 22-25 25/07S	USD	1,200,000	1,068,924.10	1.08
CANADA 0.625 21-26 21/01S	USD	400,000	330,629.56	0.33
CANADA 1.3 20-30 22/07S	USD	1,000,000	746,553.70	0.75
CANADA 2.25 21-31 02/12S	CAD	2,000,000	1,206,391.02	1.22
CANADA 2.55 16-27 01/06S	CAD	700,000	455,403.94	0.46
CANADA 3.25 22-32 01/09S	CAD	2,000,000	1,298,776.55	1.31
CPPIB CAPITAL 3.25 22-27 15/06S	USD	750,000	658,541.13	0.66
FED CAISSE DESJARDINS 2.05 20-25 10/02S	USD	500,000	430,019.52	0.43
PROVINCE OF ONTARIO 3.1 22-27 19/05S	USD	700,000	608,171.01	0.61
TORONTO DOMINION BANK 3.25 22-26 27/04A	EUR	1,000,000	982,740.00	0.99
TORONTO DOMINION BK 5.103 23-26 09/01S	USD	1,000,000	914,809.20	0.92
<b>Croatia</b>			<b>599,364.00</b>	<b>0.60</b>
CROATIA 4.0 23-35 14/06A	EUR	600,000	599,364.00	0.60
<b>Dominican Republic</b>			<b>156,235.48</b>	<b>0.16</b>
DOMINICAN REPUBLIC 4.875 20-32 23/09S	USD	200,000	156,235.48	0.16
<b>Egypt</b>			<b>184,634.01</b>	<b>0.19</b>
AFRICAN EXPORT-IMP BK 3.798 21-31 17/05S	USD	250,000	184,634.01	0.19
<b>France</b>			<b>3,205,258.85</b>	<b>3.23</b>
BANQUE FED CRED 4.5240 22-25 13/07S	USD	589,000	525,875.55	0.53
BPCE 5.70 13-23 22/10S	USD	600,000	547,501.31	0.55
CREDIT MUTUEL ARKEA 1.625 19-26 15/04A	EUR	500,000	464,650.00	0.47
GROUPAMA SA 6.00 17-27 23/01A	EUR	400,000	419,498.00	0.42
ILIAD HOLDING 5.625 21-28 15/10S	EUR	200,000	185,440.00	0.19
LA POSTE 1.375 20-32 21/04A	EUR	300,000	247,483.50	0.25
SOCIETE GENERALE 4.00 17-27 12/01S	USD	500,000	428,424.49	0.43
SOCIETE GENERALE 4.25 22-30 06/12A	EUR	400,000	386,386.00	0.39
<b>Germany</b>			<b>296,269.50</b>	<b>0.30</b>
DEUTSCHE BANK 4.0 22-27 29/11A	EUR	300,000	296,269.50	0.30
<b>Italy</b>			<b>5,962,326.80</b>	<b>6.02</b>
A2A EX AEM 4.375 23-34 03/02A	EUR	500,000	493,105.00	0.50
ASSICURAZ GENERALI 2.429 20-31 14/07A	EUR	400,000	332,340.00	0.34
CASSA DEPOSITI 5.7500 23-26 05/05S	USD	400,000	362,698.26	0.37
FERROVIE DELLO STATO 4.5 23-33 23/05A	EUR	800,000	799,708.00	0.81
INTESA SANPAOLO 4.00 19-29 23/09S	USD	690,000	549,619.51	0.55
INTESA SANPAOLO 5.71 16-26 15/01Q	USD	250,000	218,314.04	0.22
ITALY 1.6 22-30 28/06S	EUR	1,400,000	1,353,523.24	1.37
ITALY 2.15 22-52 01/09S	EUR	850,000	555,079.75	0.56
ITALY 4.00 23-31 30/10S	EUR	800,000	805,904.00	0.81
TERNA RETE ELETTRICA 3.625 23-29 21/04A	EUR	500,000	492,035.00	0.50

## LUX IM – Amundi Global Income Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Japan</b>			<b>1,340,476.69</b>	<b>1.35</b>
JAPAN 0.7 21-51 20/03S	JPY	77,000,000	427,712.54	0.43
JAPAN 1.6 23-52 20/12S	JPY	20,000,000	137,966.07	0.14
MIZUHO FINANCIAL GRO 5.628 23-28 13/06A	GBP	700,000	774,798.08	0.78
<b>Mexico</b>			<b>4,873,381.26</b>	<b>4.92</b>
MEXICO 2.25 21-36 12/08A	EUR	400,000	296,484.00	0.30
MEXICO 4.75 20-32 27/04S	USD	700,000	611,745.42	0.62
MEXICO 7.50 22-33 26/05S	MXN	250,000	1,234,619.85	1.25
MEXICO 7.75 11-31 29/05S	MXN	382,283	1,937,279.47	1.95
PETROLEOS MEXICANOS 10.0 23-33 07/02S	USD	400,000	335,820.36	0.34
PETROLEOS MEXICANOS 6.50 18-29 23/01S	USD	600,000	457,432.16	0.46
<b>Netherlands</b>			<b>2,364,576.77</b>	<b>2.39</b>
ING GROUP NV 4.625 18-26 06/04S	USD	1,180,000	1,057,058.27	1.07
STELLANTIS N.V. 3.875 20-26 07/07A	EUR	500,000	497,022.50	0.50
TENNET HOLDING BV 3.875 22-28 28/10A	EUR	800,000	810,496.00	0.82
<b>New Zealand</b>			<b>5,952,388.18</b>	<b>6.01</b>
NEW ZEALAND 0.50 20-24 15/05S	NZD	5,400,000	2,900,838.50	2.93
NEW ZEALAND 1.75 20-41 15/05S	NZD	2,550,000	905,173.57	0.91
NEW ZEALAND 2.75 16-25 15/04S	NZD	4,000,000	2,146,376.11	2.17
<b>Nigeria</b>			<b>455,675.65</b>	<b>0.46</b>
AFRICA FINANCE CORP 2.875 21-28 28/04S	USD	200,000	151,789.51	0.15
AFRICA FINANCE CORP 3.75 19-29 30/10S	USD	400,000	303,886.14	0.31
<b>Norway</b>			<b>1,712,227.26</b>	<b>1.73</b>
EQUINOR ASA 0.75 20-26 22/05A	EUR	1,000,000	917,655.00	0.93
EQUINOR ASA 2.3750 20-30 22/05S	USD	1,000,000	794,572.26	0.80
<b>Poland</b>			<b>434,462.74</b>	<b>0.44</b>
POLAND 5.7500 22-32 16/11S	USD	450,000	434,462.74	0.44
<b>Romania</b>			<b>552,370.00</b>	<b>0.56</b>
ROMANIA 4.625 19-49 03/04A	EUR	250,000	193,121.25	0.19
ROMANIA 5.25 22-27 25/05S	USD	400,000	359,248.75	0.36
<b>South Africa</b>			<b>2,279,670.80</b>	<b>2.30</b>
SOUTH AFRICA 6.25 06-36 31/03S	ZAR	26,750,000	833,560.50	0.84
SOUTH AFRICA 8.875 15-35 28/02S	ZAR	36,160,000	1,446,110.30	1.46
<b>Spain</b>			<b>1,974,570.88</b>	<b>1.99</b>
ACCIONA ENERGIA FINA 3.75 23-30 25/04A	EUR	1,000,000	981,095.00	0.99
BANCO SANTANDER SA 5.147 22-25 18/08S	USD	400,000	361,261.88	0.36
CAIXABANK SA 1.125 19-26 27/03A	EUR	400,000	367,540.00	0.37
SPAIN 1.9 22-52 31/10A	EUR	400,000	264,674.00	0.27
<b>Sweden</b>			<b>680,536.50</b>	<b>0.69</b>
SKANDINAVISKA ENSKILD 1.00 22-26 09/11A	EUR	500,000	494,132.50	0.50
VOLV TR 2.0 22-27 19/08A	EUR	200,000	186,404.00	0.19
<b>Switzerland</b>			<b>861,805.57</b>	<b>0.87</b>
UBS GR FUNDING REG SHS 4.253 17-28 23/03S	USD	600,000	511,213.66	0.52
UBS GROUP AG 4.703 22-27 05/08S	USD	400,000	350,591.91	0.35
<b>Togo</b>			<b>72,475.25</b>	<b>0.07</b>
BANQUE OUEST AFRICAINE 2.75 21-33 22/01A	EUR	100,000	72,475.25	0.07
<b>United Kingdom</b>			<b>2,894,816.85</b>	<b>2.92</b>
ANGLO AMERICAN CAPITAL 23-31 15/03A	EUR	1,000,000	1,023,605.00	1.03
NATIONAL GRID 1.125 21-33 14/01A	GBP	300,000	222,094.56	0.22
STANDARD CHARTERED 1.456 21-27 14/01S	USD	400,000	325,835.52	0.33
UNITED KINGDOM 1.25 20-41 22/10S	GBP	400,000	278,180.66	0.28



## LUX IM – Amundi Global Income Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNITED KINGDOM 1.50 16-26 22/07S	GBP	1,000,000	1,045,101.11	1.05
<b>United States of America</b>			<b>8,892,802.60</b>	<b>8.97</b>
BANK OF AMERICA CORP 4.45 16-26 03/03S	USD	500,000	446,115.17	0.45
DELL INTERNATIONAL 5.3 21-29 01/10S	USD	750,000	681,157.87	0.69
GENERAL MOTORS FIN 5.65 19-29 17/01S	USD	300,000	271,879.04	0.27
HP ENTERPRISE C 5.9000 23-24 01/10S	USD	400,000	367,086.37	0.37
HYUNDAI CAPITAL AMER 5.68 23-28 26/06S	USD	1,000,000	910,446.80	0.92
INTERNATIONAL BUSINE 1.7 20-27 07/05S	USD	500,000	407,200.26	0.41
JOHN DEERE CAPITAL 4.0500 22-25 08/09S	USD	1,000,000	898,911.70	0.91
JOHN DEERE CAPITAL 4.85 22-29 11/10S	USD	150,000	137,902.60	0.14
KINDER MORGAN INC 5.625 13-23 15/11S	USD	300,000	275,280.35	0.28
PHILLIPS 66 COMPANY 3.55 22-26 01/10S	USD	100,000	86,337.61	0.09
PHILLIPS 66 COMPANY 3.55 23-26 01/04S	USD	150,000	129,202.37	0.13
PROTECTIVE LIFE 3.218 22-25 28/03S	USD	1,000,000	878,977.82	0.89
UNITED STATES 0.125 22-32 15/01S	USD	1,000,000	881,057.66	0.89
UNITED STATES 0.25 19-29 15/07S	USD	1,540,800	1,529,424.02	1.54
VERIZON COMMUNICATION 1.68 21-30 30/04S	USD	1,027,000	742,715.64	0.75
VF CORP 2.8 20-27 23/04S	USD	300,000	249,107.32	0.25
<b>Venezuela</b>			<b>1,516,948.90</b>	<b>1.53</b>
ANDEAN DEVELOPMENT COR 4.75 23-26 01/04S	USD	650,000	586,393.90	0.59
CORP ANDINA 2.375 22-27 13/07A	EUR	1,000,000	930,555.00	0.94
<b>Floating rate notes</b>			<b>24,296,670.81</b>	<b>24.51</b>
<b>Canada</b>			<b>550,340.27</b>	<b>0.56</b>
ENBRIDGE INC FL.R 22-24 16/02Q	USD	600,000	550,340.27	0.56
<b>Denmark</b>			<b>919,560.84</b>	<b>0.93</b>
DANSKE BANK A/S FL.R 19-30 12/02A	EUR	300,000	277,876.50	0.28
DANSKE BK FL.R 23-26 09/01S	USD	700,000	641,684.34	0.65
<b>France</b>			<b>4,628,522.60</b>	<b>4.67</b>
BNP PARIBAS CARDIF FL.R 14-XX 25/11A	EUR	700,000	675,759.00	0.68
CREDIT AGRICOLE FL.R 15-XX 13/01A	EUR	700,000	682,902.50	0.69
LA MONDIALE FL.R 14-XX 17/12A	EUR	560,000	550,079.60	0.55
SOCIETE GENERALE SA FL.R 20-28 22/09A	EUR	200,000	170,962.00	0.17
SOCIETE GENERALE SA FL.R 22-25 30/05A	EUR	1,100,000	1,069,194.50	1.08
SOGECAP SA FL.R 14-XX 18/02A	EUR	600,000	572,325.00	0.58
TOTALENERGIES FL.R 22-99 31/12A	EUR	500,000	436,490.00	0.44
TOTALENERGIES SE FL.R 16-XX 06/10A	EUR	500,000	470,810.00	0.47
<b>Germany</b>			<b>949,819.37</b>	<b>0.96</b>
DEUTSCHE BANK A FL.R 22-26 24/06A	GBP	500,000	536,821.37	0.54
DEUTSCHE BANK AG FL.R 21-XX 30/04A	EUR	600,000	412,998.00	0.42
<b>Italy</b>			<b>2,401,223.18</b>	<b>2.42</b>
ASSICURAZIONI GENERALI FL.R 15-47 27/10A	EUR	500,000	504,235.00	0.51
ENEL SPA FL.R 18-81 24/11A	EUR	600,000	551,958.00	0.56
INTE FL.R 23-54 20/06S	USD	600,000	537,578.18	0.54
INTESA SANPAOLO FL.R 20-49 31/12S	EUR	500,000	417,980.00	0.42
INTESA SANPAOLO VITA FL.R 14-24 17/12A	EUR	400,000	389,472.00	0.39
<b>Netherlands</b>			<b>1,372,739.50</b>	<b>1.38</b>
ABN AMRO BANK FL.R 17-49 01/12S	EUR	700,000	591,731.00	0.60
RABOBANK FL.R 20-XX 29/06S	EUR	400,000	348,986.00	0.35
TELEFONICA EUROPE BV FL.R 20-XX 02/05A	EUR	500,000	432,022.50	0.44
<b>Norway</b>			<b>733,445.38</b>	<b>0.74</b>
DNB BANK A AUTRE R+ FL.R 22-25 28/03Q	USD	800,000	733,445.38	0.74

## LUX IM – Amundi Global Income Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Spain</b>			<b>1,736,181.50</b>	<b>1.75</b>
BANCO SANTANDER SA FL.R 20-XX 14/01A	EUR	400,000	335,584.00	0.34
CAIXABANK SA FL.R 18-30 17/04A	EUR	1,000,000	928,200.00	0.94
CAIXABANK SA FL.R 22-26 13/04A	EUR	500,000	472,397.50	0.48
<b>Switzerland</b>			<b>1,247,174.24</b>	<b>1.26</b>
UBS GROUP AG FL.R 22-27 15/06A	EUR	700,000	655,130.00	0.66
UBS GROUP AG FL.R 23-28 17/03A	EUR	420,000	414,353.10	0.42
UBS GROUP FUNDING FL.R 19-99 31/07S	USD	200,000	177,691.14	0.18
<b>United Kingdom</b>			<b>3,808,347.70</b>	<b>3.84</b>
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	200,000	199,364.97	0.20
BP CAPITAL MARK FL.R 20-XX XX/XXS	USD	1,000,000	834,049.69	0.84
INVESTEC BANK PLC FL.R 22-26 11/08A	EUR	1,000,000	879,075.00	0.89
LLOYDS BANKING FL.R 22-26 11/08S	USD	1,000,000	892,758.41	0.90
NATWEST GROUP PLC FL.R 20-XX 31/03Q	GBP	200,000	191,175.62	0.19
STANDARD CHARTERED FL.R 19-30 12/02S	USD	200,000	171,051.11	0.17
VODAFONE GROUP PLC FL.R 18-78 03/10A	USD	614,000	558,850.80	0.56
VODAFONE GROUP PLC FL.R 21-81 04/06S	USD	101,000	82,022.10	0.08
<b>United States of America</b>			<b>5,949,316.23</b>	<b>6.00</b>
AMEX SOFRIND FL.R 22-24 03/05Q	USD	500,000	459,691.42	0.46
BANK OF AMERICA CORP FL.R 18-28 20/12S	USD	600,000	505,075.08	0.51
CATERPILLAR FIN FL.R 21-24 13/09Q	USD	1,500,000	1,378,592.10	1.39
CITIGROUP INC FL.R 19-27 08/10A	EUR	300,000	264,235.50	0.27
DEUTSCHE BANK AG NEW FL.R 20-31 18/09S	USD	600,000	455,652.29	0.46
GOLDMAN SACHS GROUP FL.R 21-27 09/03S	USD	290,000	237,988.56	0.24
JPMORGAN CHASE & CO FL.R 20-28 01/06S	USD	1,000,000	816,016.90	0.82
JPMORGAN CHASE CO FL.R 18-29 23/07S	USD	300,000	261,421.68	0.26
JPMORGAN CHASE CO FL.R 19-31 25/07A	EUR	110,000	88,593.45	0.09
MORGAN STANLEY CAP FL.R 22-33 18/11A	GBP	600,000	668,395.62	0.67
STATE STREET FL.R 22-26 04/11S	USD	450,000	415,610.96	0.42
WELLS FARGO FL.R 20-26 30/04S	USD	250,000	215,149.01	0.22
WELLS FARGO FL.R 23-34 24/04S	USD	201,000	182,893.66	0.18
<b>Mortgage &amp; Asset-backed Securities</b>			<b>219,636.28</b>	<b>0.22</b>
<b>United Kingdom</b>			<b>219,636.28</b>	<b>0.22</b>
ICSL 1 A1 FL.R 17-56 24/07M	GBP	189,374	219,636.28	0.22
<b>Other transferable securities</b>			<b>2,085,544.84</b>	<b>2.10</b>
<b>Bonds</b>			<b>1,585,607.34</b>	<b>1.60</b>
<b>Denmark</b>			<b>209,582.10</b>	<b>0.21</b>
PANDORA A/S 4.5 23-28 10/04A	EUR	210,000	209,582.10	0.21
<b>Hungary</b>			<b>729,665.24</b>	<b>0.74</b>
HUNG DE 6.5 23-28 29/06S	USD	800,000	729,665.24	0.74
<b>Spain</b>			<b>646,360.00</b>	<b>0.65</b>
INSTITUTO DE CREDITO 3.25 23-28 31/10A	EUR	650,000	646,360.00	0.65
<b>Floating rate notes</b>			<b>499,937.50</b>	<b>0.50</b>
<b>Netherlands</b>			<b>499,937.50</b>	<b>0.50</b>
NN GROUP NV FL.R 23-43 03/11A	EUR	500,000	499,937.50	0.50
<b>Money market instruments</b>			<b>1,477,455.96</b>	<b>1.49</b>
<b>Treasury market</b>			<b>1,477,455.96</b>	<b>1.49</b>
<b>France</b>			<b>986,139.00</b>	<b>0.99</b>
FRANCE ZCP 151123	EUR	1,000,000	986,139.00	0.99

## LUX IM – Amundi Global Income Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>491,316.96</b>	<b>0.50</b>
ITALY ZCP 30-11-23	EUR	500,000	491,316.96	0.50
<b>Undertakings for Collective Investment</b>			<b>3,705,686.75</b>	<b>3.74</b>
<b>Shares/Units in investment funds</b>			<b>3,705,686.75</b>	<b>3.74</b>
<b>Bond funds</b>			<b>1,576,438.75</b>	<b>1.59</b>
AMUNDI FUNDS EMG MARKETS LOCAL CCY BD -O- USD CAP	USD	1,762	1,576,438.75	1.59
<b>Other funds</b>			<b>2,129,248.00</b>	<b>2.15</b>
AMUNDI FUNDS ABSO RETURN GB OPP BD DYN -Z- HDG EUR CAP	EUR	2,200	2,129,248.00	2.15
<b>Total securities portfolio</b>			<b>91,970,988.62</b>	<b>92.79</b>

## **LUX IM – Vontobel New Frontier Debt**

## LUX IM – Vontobel New Frontier Debt

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>106,800,522.62</b>
Securities portfolio at market value	98,791,736.12
<i>Cost price</i>	<i>108,559,480.47</i>
Cash at banks and liquidities	4,384,509.45
Amount due from broker/counterparty	345,494.25
Receivable for investments sold	175,829.23
Receivable on subscriptions	366,078.12
Net unrealised appreciation on forward foreign exchange contracts	534,869.84
Net unrealised appreciation on financial futures	13,992.60
Dividends receivable on securities portfolio	2,773.22
Interests receivable, net	2,185,239.79
<b>Liabilities</b>	<b>2,604,470.38</b>
Amount due to broker/counterparty	470,000.00
Payable on investments purchased	1,362,589.49
Payable on redemptions	389,460.33
Management fees payable	291,115.62
Depositary fees payable	5,211.82
Administration fees payable	73,656.50
Other liabilities	12,436.62
<b>Net asset value</b>	<b>104,196,052.24</b>

## LUX IM – Vontobel New Frontier Debt

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>104,196,052.24</b>	<b>99,058,855.59</b>	<b>134,328,678.69</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		441,709.973	431,973.136	467,571.870
Net asset value per share	EUR	100.20	95.19	112.82
<b>E - EUR - Capitalisation</b>				
Number of shares		547,570.084	556,951.465	671,424.021
Net asset value per share	EUR	106.18	100.50	118.24
<b>F - EUR - Capitalisation</b>				
Number of shares		2,109.080	1,922.564	2,269.428
Net asset value per share	EUR	108.01	102.07	119.71
<b>H - EUR - Capitalisation</b>				
Number of shares		15,684.153	18,661.780	17,201.826
Net asset value per share	EUR	100.06	94.74	111.51

## LUX IM – Vontobel New Frontier Debt

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	431,973.136	32,548.379	22,811.542	441,709.973
E - EUR - Capitalisation	556,951.465	50,121.922	59,503.303	547,570.084
F - EUR - Capitalisation	1,922.564	355.364	168.848	2,109.080
H - EUR - Capitalisation	18,661.780	1,278.918	4,256.545	15,684.153

## LUX IM – Vontobel New Frontier Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>84,089,287.99</b>	<b>80.70</b>
<b>Bonds</b>			<b>75,036,482.19</b>	<b>72.01</b>
<b>Angola</b>			<b>706,364.51</b>	<b>0.68</b>
ANGOLA 9.125 19-49 26/11S	USD	1,000,000	706,364.51	0.68
<b>Argentina</b>			<b>521,413.25</b>	<b>0.50</b>
ARGENTINA 0.125 20-30 09/07S	EUR	1,850,000	521,413.25	0.50
<b>Bahamas</b>			<b>4,649,503.67</b>	<b>4.46</b>
BAHAMAS 8.95 20-32 15/10S	USD	1,218,000	962,632.20	0.92
BAHAMAS REG SHS 6.00 17-28 21/11S	USD	5,000,000	3,686,871.47	3.54
<b>Benin</b>			<b>152,344.00</b>	<b>0.15</b>
BENIN 4.875 21-32 19/01A	EUR	200,000	152,344.00	0.15
<b>Brazil</b>			<b>3,184,864.80</b>	<b>3.06</b>
MC BRAZIL DWNSTRM 7.250 21-31 30/06S	USD	2,319,004	1,437,735.52	1.38
RIO SMART LIGHTING 12.25 21-32 20/09S	BRL	9,067,244	1,747,129.28	1.68
<b>British Virgin Islands</b>			<b>71,595.95</b>	<b>0.07</b>
SINO-OCEAN LAND IV 4.75 19-29 05/08S/08S	USD	350,000	71,595.95	0.07
<b>Bulgaria</b>			<b>498,927.50</b>	<b>0.48</b>
BULGARIA 4.625 22-34 23/09A	EUR	500,000	498,927.50	0.48
<b>Cameroon</b>			<b>619,594.99</b>	<b>0.59</b>
CAMEROON 9.50 15-25 19/11S	USD	700,000	619,594.99	0.59
<b>Cayman Islands</b>			<b>8,823,829.36</b>	<b>8.47</b>
CFLD CAYMAN INVEST 0.00 23-31 31/01U	USD	26,528	1,321.10	0.00
CFLD CAYMAN INVEST 2.50 23-31 31/01U	USD	266,500	16,517.34	0.02
GACI FIRST INVEST 5.125 23-53 14/02S	USD	2,100,000	1,740,453.23	1.67
GACI FIRST INVESTMENT 4.875 23-35 14/02S	USD	3,000,000	2,641,011.16	2.53
GACI FIRST INVESTMENT 5.375 22-22 13/10S	USD	1,000,000	833,696.11	0.80
KSA SUKUK 4.511 23-33 22/05S	USD	901,000	811,429.59	0.78
MALDIVES SUKUK ISSU 9.875 21-26 08/04S	USD	1,410,000	1,069,921.76	1.03
ODEBRECHT HOLDCO FIN 0.0 21-58 10/09U	USD	251,071	1,102.19	0.00
OEC FINANCE LIMITED 4.375 21-29 25/10S	USD	237,486	9,179.00	0.01
PERU PAYROLL DEDUCT FIN 0.0 12-29 01/11U	USD	195,475	149,165.48	0.14
POINSETTIA FINANCE LT 6.625 16-31 17/06Q	USD	2,035,500	1,550,032.40	1.49
<b>Chile</b>			<b>247,821.10</b>	<b>0.24</b>
EMPRESA DE LOS 3.83 21-61 14/09S	USD	400,000	247,821.10	0.24
<b>Colombia</b>			<b>4,842,087.64</b>	<b>4.65</b>
ECOPETROL SA 5.875 14-45 28/05S	USD	300,000	187,248.93	0.18
ECOPETROL SA 8.6250 23-29 19/01S	USD	300,000	276,208.84	0.27
EMPRESAS 8.375 17-27 08/11A	COP	4,855,000,000	849,152.72	0.81
FIDEICOMISO COST REG SHS 6.75 16-34 15/01S	USD	891,710	694,343.90	0.67
FIDEI PA PACIFI 144A 8.25 16-35 15/01S	USD	1,001,000	820,036.74	0.79
FIDEI PA PACIFICO 8.25 16-35 15/01S	USD	2,457,000	2,015,096.51	1.93
<b>Costa Rica</b>			<b>439,793.00</b>	<b>0.42</b>
AUTOPISTAS DEL SOL SA 7.375 17-30 30/12S	USD	536,193	439,793.00	0.42
<b>Dominican Republic</b>			<b>304,865.49</b>	<b>0.29</b>
DOMINICAN REPUBLIC 13.625 23-33 03/02S	DOP	14,800,000	304,865.49	0.29
<b>Ecuador</b>			<b>1,829,993.95</b>	<b>1.76</b>
ECUADOR 0.0 20-30 31/07S	USD	3,386,000	905,638.77	0.87
ECUADOR 0.50 20-40 31/07S	USD	2,616,119	746,345.35	0.72
ECUADOR 5 20-30 31/01S	USD	400,000	178,009.83	0.17



## LUX IM – Vontobel New Frontier Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Egypt</b>			<b>2,127,771.76</b>	<b>2.04</b>
EGYPT 6.375 19-31 11/04A	EUR	1,350,000	755,453.25	0.73
EGYPT 6.58 18-28 21/02S	USD	400,000	240,348.99	0.23
EGYPT 8.50 17-47 31/01S	USD	1,900,000	932,838.32	0.90
EGYPT 8.875 20-50 29/05S	USD	400,000	199,131.20	0.19
<b>Federated States of Micronesia</b>			<b>1,649,589.02</b>	<b>1.58</b>
KAZMUNAYGAS 6.375 18-48 24/04S	USD	1,000,000	792,597.70	0.76
NATIONAL COMPANY 5.375 18-30 24/04S	USD	1,000,000	856,991.32	0.82
<b>Greece</b>			<b>231,039.56</b>	<b>0.22</b>
BLACK SEA TRADE 3.5000 19-24 25/06S	USD	269,000	231,039.56	0.22
<b>Grenada</b>			<b>2,003,253.14</b>	<b>1.92</b>
GRENADA 7.00 15-30 12/05S	USD	2,520,000	2,003,253.14	1.92
<b>Hungary</b>			<b>689,216.83</b>	<b>0.66</b>
MVM ENERGETIKA ZRT 7.5 23-28 09/06S	USD	750,000	689,216.83	0.66
<b>Ireland</b>			<b>2,331,048.87</b>	<b>2.24</b>
ARAGVI FIN INTL DAC 8.45 21-26 29/04S	USD	1,000,000	627,382.10	0.60
SADEREA REG SHS 12.50 14-26 30/11S	USD	2,098,795	820,841.06	0.79
STEAS FUNDING 1 DAC 7.23 22-26 17/03S	USD	1,000,000	882,825.71	0.85
<b>Ivory coast</b>			<b>2,849,562.70</b>	<b>2.73</b>
IVORY COAST 5.25 18-30 22/03A	EUR	200,000	169,557.00	0.16
IVORY COAST 6.625 18-48 22/03A	EUR	1,500,000	1,066,717.50	1.02
IVORY COAST 6.875 19-40 17/10A	EUR	2,120,000	1,613,288.20	1.55
<b>Jersey</b>			<b>351,946.53</b>	<b>0.34</b>
GALAXY PIPELINE ASSET 2.94 21-40 30/09S	USD	474,925	351,946.53	0.34
<b>Kazakhstan</b>			<b>573,396.17</b>	<b>0.55</b>
DEV BK OF KAZAKHSTAN 10.95 21-26 06/05S	KZT	100,000,000	174,570.95	0.17
NC KAZAKHSTAN TEMIR 3.25 18-23 05/12A	CHF	400,000	398,825.22	0.38
<b>Kenya</b>			<b>350,072.09</b>	<b>0.34</b>
KENYA 6.875 14-24 24/06S	USD	400,000	350,072.09	0.34
<b>Luxembourg</b>			<b>4,237,794.60</b>	<b>4.07</b>
ELEVING GROUP S 9.5000 21-26 18/10S	EUR	750,000	629,902.50	0.60
METALCORP GROUP SA 8.5 21-26 28/06A	EUR	600,000	18,648.00	0.02
SWISS INSURED BRAZIL 9.85 18-32 16/07S	BRL	20,514,555	3,589,244.10	3.44
<b>Macedonia</b>			<b>141,534.21</b>	<b>0.14</b>
MACEDONIA 1.625 21-28 10/03A	EUR	174,000	141,534.21	0.14
<b>Malaysia</b>			<b>2,277,642.65</b>	<b>2.19</b>
EQUISAR INTERNATIONAL 6.628 11-26 15/06S	USD	2,400,000	2,277,642.65	2.19
<b>Mauritius</b>			<b>1,828,773.71</b>	<b>1.76</b>
ES AFRICAN TR DEV BK 4.125 21-28 30/06S	USD	2,500,000	1,828,773.71	1.76
<b>Mexico</b>			<b>4,333,141.81</b>	<b>4.16</b>
BANCO ACTIVER SA 9.5 19-32 18/12M	MXN	40,879,150	1,329,161.46	1.28
BBVA BANCOMER 8.45 23-38 29/06S	USD	200,000	183,906.87	0.18
COMISION FEDERA 6.2640 22-52 15/02S	USD	800,000	620,000.91	0.60
PETROLEOS MEXICANOS 5.95 20-31 28/01S	USD	1,450,000	975,069.57	0.94
PETROLEOS MEXICANOS 6.70 22-32 16/02S	USD	322,000	224,944.58	0.22
PETROLEOS MEXICANOS 6.84 20-30 23/01S	USD	300,000	219,497.18	0.21
PETROLEOS MEXICANOS 7.69 20-50 23/07S	USD	1,260,000	780,561.24	0.75
<b>Mongolia</b>			<b>755,590.30</b>	<b>0.73</b>
MONGOLIAN MTGE CORP 8.85 21-24 08/02S	USD	930,000	755,590.30	0.73

## LUX IM – Vontobel New Frontier Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Mozambique</b>			<b>839,283.65</b>	<b>0.81</b>
MOZAMBIQUE 5.0 19-31 15/09S	USD	1,200,000	839,283.65	0.81
<b>Netherlands</b>			<b>995,986.25</b>	<b>0.96</b>
BOI FINANCE 7.5 22-27 16/02A	EUR	1,150,000	995,986.25	0.96
<b>Nigeria</b>			<b>2,679,342.39</b>	<b>2.57</b>
AFRICA FINANCE 4.3750 19-26 17/04S	USD	783,000	666,900.13	0.64
AFRICA FINANCE CORP 2.875 21-28 28/04S	USD	2,000,000	1,517,895.03	1.46
NIGERIA 7.3750 21-33 28/09S	USD	200,000	144,922.63	0.14
SEPLAT ENERGY PLC 7.75 21-26 01/04S	USD	450,000	349,624.60	0.34
<b>Oman</b>			<b>1,570,323.74</b>	<b>1.51</b>
OQ SAOC 5.125 21-28 06/05S	USD	1,800,000	1,570,323.74	1.51
<b>Pakistan</b>			<b>1,112,240.43</b>	<b>1.07</b>
PAKISTAN 6.0000 21-26 08/04S	USD	500,000	199,414.52	0.19
PAKISTAN 6.875 17-27 05/12S	USD	300,000	118,257.33	0.11
PAKISTAN 8.875 21-51 08/04S	USD	700,000	260,128.57	0.25
PAKISTAN WATER AND P 7.5 21-31 04/06S	USD	1,500,000	534,440.01	0.51
<b>Poland</b>			<b>640,731.00</b>	<b>0.61</b>
POLAND 4.25 23-43 14/02A	EUR	650,000	640,731.00	0.61
<b>Republic of Serbia</b>			<b>116,188.50</b>	<b>0.11</b>
SERBIE INTERNATIONAL 1.00 21-28 23/09A	EUR	150,000	116,188.50	0.11
<b>Romania</b>			<b>836,669.40</b>	<b>0.80</b>
ROMANIA 2.6250 20-40 02/12A	EUR	120,000	73,238.40	0.07
ROMANIA 2.875 21-42 13/04A	EUR	852,000	526,003.50	0.50
ROMANIA 3.875 15-35 29/10A	EUR	300,000	237,427.50	0.23
<b>South Africa</b>			<b>811,962.16</b>	<b>0.78</b>
SOUTH AFRICA 4.30 16-28 12/10S	USD	1,000,000	811,962.16	0.78
<b>Spain</b>			<b>178,946.14</b>	<b>0.17</b>
ENFRAGEN ENERGIA SUR 5.375 20-30 17/12Q	USD	300,000	178,946.14	0.17
<b>Tajikistan</b>			<b>2,266,992.70</b>	<b>2.18</b>
TAJIKISTAN INT BOND 7.125 17-27 14/09S	USD	3,000,000	2,266,992.70	2.18
<b>Togo</b>			<b>2,325,857.76</b>	<b>2.23</b>
BANQUE OUEST AFRICAINE 4.7 19-31 22/10S	USD	3,150,000	2,325,857.76	2.23
<b>Tunisia</b>			<b>2,622,502.92</b>	<b>2.52</b>
BQ CENTRALE DE TUNISE 3.5 03-33 03/02S	JPY	300,000,000	795,691.95	0.76
BQ CENTRALE DE TUNISE 4.20 01-31 17/03S	JPY	310,000,000	812,188.97	0.78
BQ CENTRALE DE TUNISE 5.625 17-24 17/02A	EUR	800,000	665,152.00	0.64
BQ CENTRALE DE TUNISIE 6.375 19-26 15/07A	EUR	600,000	349,470.00	0.34
<b>Turkey</b>			<b>390,150.16</b>	<b>0.37</b>
AYDEM YENILENEBILIR 7.75 21-27 02/08S	USD	500,000	390,150.16	0.37
<b>Ukraine</b>			<b>133,280.07</b>	<b>0.13</b>
UKRAINE 7.75 15-26 01/09S	USD	600,000	133,280.07	0.13
<b>United Arab Emirates</b>			<b>1,053,880.71</b>	<b>1.01</b>
FINA DE 6.5 23-32 23/11S	USD	400,000	378,948.43	0.36
UNITED ARAB EMIRATES 3.625 21-33 10/03S	USD	500,000	378,298.21	0.36
UNITED ARAB EMIRATES 4.0 20-50 28/07S	USD	500,000	296,634.07	0.28
<b>United States of America</b>			<b>1,873,030.17</b>	<b>1.80</b>
HKN ENERGY III LIMITED 12.0 21-25 26/05S	USD	400,000	356,182.39	0.34
PAPUA NEW GUINEA 18-28 04/10S	USD	1,250,000	1,067,173.81	1.02
SASOL FINANCING 8.7500 23-29 03/05S	USD	500,000	449,673.97	0.43

## LUX IM – Vontobel New Frontier Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Uzbekistan</b>			<b>559,504.98</b>	<b>0.54</b>
UZAUTO MOTORS AJ 4.85 21-26 04/05S	USD	700,000	559,504.98	0.54
<b>Venezuela</b>			<b>405,235.90</b>	<b>0.39</b>
PETROLEOS VENEZUELA 6.00 13-26 DEFAULT	USD	5,150,000	180,393.08	0.17
PETROLEOS VENEZUELA 6.00 14-24 16/05S	USD	4,000,000	126,574.86	0.12
VENEZUELA 8.25 09-24 13/10S DEFAULT	USD	550,000	43,650.95	0.04
VENEZUELA 9.00 08-23 07/05S DEFAULT	USD	700,000	54,617.01	0.05
<b>Floating rate notes</b>			<b>7,310,644.90</b>	<b>7.02</b>
<b>Argentina</b>			<b>2,186,807.07</b>	<b>2.10</b>
ARGENTINA FL.R 05-35 15/12S	EUR	2,215,835	77,188.61	0.07
ARGENTINA FL.R 20-30 09/07S	USD	4,300,000	1,302,538.46	1.25
ARGENTINA FL.R 20-41 09/07S	EUR	2,000,000	540,100.00	0.52
ARGENTINA FLR 20-46 09/07S	EUR	1,000,000	266,980.00	0.26
<b>Congo</b>			<b>1,258,432.17</b>	<b>1.21</b>
CONGO FL.R 07-29 30/06S	USD	1,608,740	1,258,432.17	1.21
<b>Croatia</b>			<b>203,927.00</b>	<b>0.20</b>
RAIFFEISENBANK AUSTR FL.R 23-27 05/06A	EUR	200,000	203,927.00	0.20
<b>Ecuador</b>			<b>1,277,742.11</b>	<b>1.23</b>
ECUADOR FL.R 20-35 31/07S	USD	4,010,000	1,277,742.11	1.23
<b>Mexico</b>			<b>1,456,852.04</b>	<b>1.40</b>
COMISION FEDERAL FL.R 06-36 15/06M	USD	1,866,667	1,456,852.04	1.40
<b>Ukraine</b>			<b>735,246.54</b>	<b>0.71</b>
UKRAINE FL.R 15-40 31/05A	USD	2,087,000	735,246.54	0.71
<b>United Arab Emirates</b>			<b>191,637.97</b>	<b>0.18</b>
MASHREQBANK PSC FL.R 22-33 24/02S	USD	200,000	191,637.97	0.18
<b>Convertible bonds</b>			<b>1,742,160.90</b>	<b>1.67</b>
<b>Cayman Islands</b>			<b>29,478.33</b>	<b>0.03</b>
CFLD CAYMAN INVEST RCV 2.5 23-31 31/01U	USD	219,500	29,478.33	0.03
<b>Colombia</b>			<b>1,137,260.96</b>	<b>1.09</b>
FIDEICOMISO PA AUTO CV 6.05 21-36 15/06S	COP	6,531,032,000	1,137,260.96	1.09
<b>India</b>			<b>575,421.61</b>	<b>0.55</b>
INDIABULLS HOUSING 4.50 21-26 28/09S	USD	800,000	575,421.61	0.55
<b>Other transferable securities</b>			<b>1,072,869.84</b>	<b>1.03</b>
<b>Bonds</b>			<b>1,072,869.84</b>	<b>1.03</b>
<b>Colombia</b>			<b>248,674.22</b>	<b>0.24</b>
FEDEICOMISO RUTA AL 6.75 17-44 15/02S	COP	2,000,000,000	248,674.22	0.24
<b>Hungary</b>			<b>824,195.62</b>	<b>0.79</b>
HUNGARY 6.25 23-32 22/09S	USD	390,000	368,154.84	0.35
HUNG DE 6.5 23-28 29/06S	USD	500,000	456,040.78	0.44
<b>Undertakings for Collective Investment</b>			<b>13,629,578.29</b>	<b>13.08</b>
<b>Shares/Units in investment funds</b>			<b>13,629,578.29</b>	<b>13.08</b>
<b>Bond funds</b>			<b>13,629,578.29</b>	<b>13.08</b>
ISHARES II PLC JP MORGAN EM USD SHS USD ICTS USD (GBP) DIS	USD	10,145	788,698.40	0.76
VONTOBEL FD EASTERN EUROPEAN BD -I- EUR CAP	EUR	1,504	125,115.55	0.12
VONTOBEL FD EMERGING MKTS BLEND -X- CAP USD	USD	23,000	3,268,182.03	3.14
VONTOBEL FD SUSTAINABLE EMERGING MKTS LOCAL CCY -I- USD CAP	USD	100,000	9,447,582.31	9.07

## LUX IM – Vontobel New Frontier Debt

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### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Total securities portfolio			98,791,736.12	94.81

## **LUX IM – JPM Short Emerging Debt**

## LUX IM – JPM Short Emerging Debt

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>179,305,463.40</b>
Securities portfolio at market value	171,844,042.01
<i>Cost price</i>	179,281,078.29
Cash at banks and liquidities	1,914,185.48
Amount due from broker/counterparty	169,634.17
Receivable for investments sold	1,157,217.24
Receivable on subscriptions	505,062.52
Net unrealised appreciation on forward foreign exchange contracts	1,296,642.44
Interests receivable, net	2,418,679.54
<b>Liabilities</b>	<b>3,328,809.44</b>
Amount due to broker/counterparty	1,620,000.00
Payable on redemptions	922,091.19
Net unrealised depreciation on financial futures	42,189.01
Management fees payable	581,095.42
Depositary fees payable	9,112.23
Administration fees payable	128,778.78
Other liabilities	25,542.81
<b>Net asset value</b>	<b>175,976,653.96</b>

## LUX IM – JPM Short Emerging Debt

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>175,976,653.96</b>	<b>180,051,963.90</b>	<b>221,249,876.60</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		583,910.052	636,461.447	763,971.999
Net asset value per share	EUR	93.59	94.17	98.21
<b>Dhl - EUR - Hedged - Capitalisation</b>				
Number of shares		507,992.257	503,009.254	568,716.325
Net asset value per share	EUR	87.53	87.07	97.22
<b>E - EUR - Capitalisation</b>				
Number of shares		337,206.369	367,478.214	417,136.284
Net asset value per share	EUR	104.56	104.77	108.49
<b>Eh - EUR - Hedged - Capitalisation</b>				
Number of shares		361,373.550	328,254.870	343,871.651
Net asset value per share	EUR	92.51	91.69	101.63
<b>F - EUR - Capitalisation</b>				
Number of shares		1,356.975	1,447.239	1,999.570
Net asset value per share	EUR	101.74	101.76	105.04
<b>Fh - EUR - Hedged - Capitalisation</b>				
Number of shares		550.181	740.230	977.528
Net asset value per share	EUR	94.30	93.30	103.05
<b>H - EUR - Capitalisation</b>				
Number of shares		70,135.220	66,026.166	77,197.940
Net asset value per share	EUR	98.05	98.28	101.81
<b>Hh - EUR - Hedged - Capitalisation</b>				
Number of shares		11,973.021	11,069.038	25,143.440
Net asset value per share	EUR	92.44	91.63	101.62

## LUX IM – JPM Short Emerging Debt

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	636,461.447	41,900.016	94,451.411	583,910.052
DhI - EUR - Hedged - Capitalisation	503,009.254	53,348.599	48,365.596	507,992.257
E - EUR - Capitalisation	367,478.214	24,311.162	54,583.007	337,206.369
Eh - EUR - Hedged - Capitalisation	328,254.870	71,078.055	37,959.375	361,373.550
F - EUR - Capitalisation	1,447.239	121.992	212.256	1,356.975
Fh - EUR - Hedged - Capitalisation	740.230	10.061	200.110	550.181
H - EUR - Capitalisation	66,026.166	30,538.596	26,429.542	70,135.220
Hh - EUR - Hedged - Capitalisation	11,069.038	19,193.855	18,289.872	11,973.021



## LUX IM – JPM Short Emerging Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>164,263,123.62</b>	<b>93.34</b>
<b>Bonds</b>			<b>161,545,688.12</b>	<b>91.80</b>
<b>Albania</b>			<b>574,755.00</b>	<b>0.33</b>
ALBANIA 3.50 18-25 09/10A	EUR	600,000	574,755.00	0.33
<b>Angola</b>			<b>911,655.88</b>	<b>0.52</b>
ANGOLA 8.00 19-29 26/11S	USD	640,000	496,614.96	0.28
ANGOLA 8.75 22-32 14/04S	USD	538,000	415,040.92	0.24
<b>Aruba</b>			<b>213,339.78</b>	<b>0.12</b>
ARUBA 4.625 12-23 14/09S	USD	232,411	213,339.78	0.12
<b>Austria</b>			<b>939,214.77</b>	<b>0.53</b>
SUZANO AUSTRIA GMBH 2.5 21-28 15/09S	USD	1,200,000	939,214.77	0.53
<b>Azerbaijan</b>			<b>924,804.15</b>	<b>0.53</b>
AZERBAIDJAN 4.75 14-24 18/03S	USD	400,000	363,743.40	0.21
SOUTHERN GAS CORRIDOR 6.875 16-26 24/03S	USD	600,000	561,060.75	0.32
<b>Bahrain</b>			<b>3,323,959.68</b>	<b>1.89</b>
BAHRAIN 6.125 13-23 01/08S	USD	2,700,000	2,478,874.50	1.41
BAHRAIN 7 16-28 12/10S	USD	500,000	470,859.16	0.27
THE OIL AND GAS HLDG 7.625 18-24 07/11S	USD	400,000	374,226.02	0.21
<b>Benin</b>			<b>312,305.20</b>	<b>0.18</b>
BENIN 4.875 21-32 19/01A	EUR	410,000	312,305.20	0.18
<b>Bermuda</b>			<b>1,338,652.67</b>	<b>0.76</b>
OOREDOO INTL FI 3.75 16-26 22/06S	USD	740,000	661,599.49	0.38
TENGIZCHEVROIL FIN 4.00 16-26 15/08S	USD	810,000	677,053.18	0.38
<b>Brazil</b>			<b>3,900,282.64</b>	<b>2.22</b>
BRAZIL 2.8750 20-25 06/06S	USD	950,000	831,835.65	0.47
BRAZIL 3.875 20-30 12/06S	USD	600,000	489,563.30	0.28
BRAZIL 4.625 17-28 13/01S	USD	2,200,000	1,963,361.35	1.12
ELETROBRAS 3.625 20-25 04/02S	USD	700,000	615,522.34	0.35
<b>British Virgin Islands</b>			<b>3,183,046.56</b>	<b>1.81</b>
CABCORP 5.25 22-29 27/04S	USD	1,329,000	1,131,087.20	0.64
ENN CLEAN ENERGY 3.375 21-26 12/05S	USD	870,000	738,103.73	0.42
GERDAU TRADE INC 4.875 17-27 24/04S	USD	400,000	360,236.95	0.20
HUARONG FINANCE 2019 3.75 19-24 29/05S	USD	780,000	689,084.17	0.39
YUNDA HOLDING INVEST 2.25 20-25 19/08S	USD	320,000	264,534.51	0.15
<b>Canada</b>			<b>1,707,864.13</b>	<b>0.97</b>
MEGLOBAL CANADA INC 5.0 20-25 18/05S	USD	1,160,000	1,046,737.94	0.59
PETRONAS ENERGY 2.1120 21-28 23/03S	USD	810,000	661,126.19	0.38
<b>Cayman Islands</b>			<b>11,326,570.18</b>	<b>6.44</b>
ALDAR SUKUK LTD 4.7500 18-25 29/09S	USD	1,000,000	911,916.24	0.52
BAIDU INC 1.72 20-26 09/10S	USD	400,000	330,339.35	0.19
CK HUTCHISON 4.75 23-28 21/04S	USD	667,000	606,122.50	0.34
DAR AL-ARKAN SUKUK 6.875 20-27 26/02S	USD	540,000	486,119.03	0.28
DIB SUKUK LTD 2.9500 20-26 16/01S	USD	1,560,000	1,357,508.74	0.77
EMG SUKUK 4.564 14-24 18/06S	USD	1,000,000	905,216.51	0.51
ENERGUATE TRUST 5.875 17-27 03/05S	USD	1,100,000	938,922.25	0.53
GACI FIRST INVESTMENT 4.75 23-30 14/02S	USD	829,000	748,779.97	0.43
GACI FIRST INVESTMENT 5.0 22-27 13/10S	USD	500,000	457,698.49	0.26
JD.COM INC 3.875 16-26 29/04S	USD	600,000	526,025.62	0.30
QIB SUKUK LTD 1.9500 20-25 27/10S	USD	1,070,000	912,170.45	0.52
QIIB SENIOR SUKUK 4.264 19-24 05/03S	USD	340,000	308,975.80	0.18

## LUX IM – JPM Short Emerging Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
QNB FINANCE LTD 2.625 20-25 12/05S	USD	540,000	471,439.31	0.27
QNB FINANCE LTD 2.75 20-27 12/02S	USD	1,050,000	891,668.28	0.51
SAMBA FUNDING LTD 2.75 19-24 02/10S	USD	800,000	708,894.71	0.40
SHK PROP.(CAP MRKT) 3.75 19-29 25/02S	USD	500,000	429,163.80	0.24
TENCENT HOLDINGS LTD 1.81 20-26 26/01S	USD	400,000	335,609.13	0.19
<b>Chile</b>			<b>5,018,891.46</b>	<b>2.85</b>
ATP TOWER HLDGS LLC 4.05 21-26 27/04S	USD	1,162,000	920,176.79	0.52
CELULOSA ARAUCO 3.875 18-27 11/02S	USD	520,000	440,291.50	0.25
CHILE ELECTRICITY 0.00 21-28 25/01U	USD	740,000	525,255.56	0.30
CORP NAC COBRE 3.625 17-27 01/08S	USD	1,000,000	869,173.90	0.49
CORPORACION NACIONAL 5.125 23-33 02/02S	USD	200,000	181,392.29	0.10
EMPRESA NACIONAL 3.05 21-32 14/09S	USD	243,000	175,774.12	0.10
EMPRESA NACIONAL 3.4500 21-31 16/09S	USD	240,000	184,892.69	0.11
EMPRESA NACIONAL SA 4.75 14-26 01/08S	USD	400,000	359,033.84	0.20
EMPRESA NATL PETR ENAP 3.75 16-26 05/08S	USD	900,000	784,446.90	0.45
FALABELLA REGS 3.75 17-27 30/10S	USD	700,000	578,453.87	0.33
<b>Colombia</b>			<b>4,024,437.80</b>	<b>2.29</b>
BANCO BOGOTA 6.25 16-26 12/05S	USD	880,000	782,746.20	0.44
BANCOLUMBIA SA 3.00 20-25 29/01S	USD	940,000	821,327.00	0.47
COLOMBIA 3.875 17-27 25/04S	USD	600,000	499,600.50	0.28
COLOMBIA 8.125 04-24 21/05S	USD	500,000	468,687.14	0.27
ECOPETROL SA 5.375 15-26 26/06S	USD	1,100,000	966,395.74	0.55
OLEODUCTO CENTRAL SA 4.00 20-27 14/07S	USD	600,000	485,681.22	0.28
<b>Costa Rica</b>			<b>1,788,477.88</b>	<b>1.02</b>
COSTA RICA 4.375 13-25 30/04S	USD	600,000	538,539.74	0.31
COSTA RICA 6.55 23-34 03/04S	USD	710,000	654,786.47	0.37
INSTITUTO COSTA 6.7500 21-31 07/10S	USD	660,000	595,151.67	0.34
<b>Croatia</b>			<b>689,327.05</b>	<b>0.39</b>
CROATIA 6.00 13-24 26/01S	USD	750,000	689,327.05	0.39
<b>Curacao</b>			<b>1,105,226.89</b>	<b>0.63</b>
SUAM FINANCE BV REG SHS 4.875 14-24 17/04S	USD	1,220,000	1,105,226.89	0.63
<b>Dominican Republic</b>			<b>3,791,741.50</b>	<b>2.15</b>
DOMINICAN REPUBLIC 4.5 20-30 30/01S	USD	2,000,000	1,607,282.91	0.91
DOMINICAN REPUBLIC 5.522-29 22/02S	USD	320,000	275,430.40	0.16
DOMINICAN REPUBLIC 6.875 16-26 29/01S	USD	1,100,000	1,019,155.53	0.58
DOMINICAN REPUBLIC 7.05 23-31 03/02A	USD	970,000	889,872.66	0.51
<b>Egypt</b>			<b>2,651,278.87</b>	<b>1.51</b>
EGYPT 5.75 20-24 29/05S	USD	2,350,000	1,959,293.75	1.11
EGYPT 6.2004 19-24 01/03S	USD	800,000	691,985.12	0.39
<b>Federated States of Micronesia</b>			<b>2,178,589.79</b>	<b>1.24</b>
KAZMUNAYGAS 4.75 17-27 19/04S	USD	2,000,000	1,750,094.13	0.99
NATIONAL COMPANY 5.375 18-30 24/04S	USD	500,000	428,495.66	0.24
<b>Gabon</b>			<b>259,643.20</b>	<b>0.15</b>
GABON 6.95 15-25 16/06S	USD	300,000	259,643.20	0.15
<b>Georgia</b>			<b>1,438,470.35</b>	<b>0.82</b>
GEORGIAN RAILWAY JSC 4 21-28 17/06S	USD	1,202,000	951,565.65	0.54
TBC BANK JS 5.7500 19-24 19/06S	USD	536,000	486,904.70	0.28
<b>Guatemala</b>			<b>1,445,997.98</b>	<b>0.82</b>
GUATEMALA 4.375 17-27 05/06S	USD	700,000	609,135.32	0.35
GUATEMALA 4.5 16-49 03/05S	USD	200,000	176,124.35	0.10
GUATEMALA 5.25 22-29 10/08S	USD	500,000	438,418.98	0.25
GUATEMALA 6.6000 23-36 13/06S	USD	240,000	222,319.33	0.13

## LUX IM – JPM Short Emerging Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Honduras</b>			<b>167,409.41</b>	<b>0.10</b>
HONDURAS 7.50 13-24 15/03S	USD	183,333	167,409.41	0.10
<b>Hong Kong</b>			<b>2,825,584.43</b>	<b>1.61</b>
COUNTRY GARDEN HLDG 2.7 21-26 12/07S	USD	1,610,000	501,815.49	0.29
COUNTRY GARDEN HLDG 3.125 20-25 22/10S	USD	210,000	69,253.62	0.04
GLP CHINA HOLDINGS 2.95 21-26 29/03S	USD	655,000	375,344.45	0.21
HONG KONG 4.0000 23-33 07/06S	USD	680,000	619,010.15	0.35
KASIKORNBANK PUBLI HK 3.256 18-23 12/07S	USD	400,000	367,110.25	0.21
LENOVO GROUP LTD 5.875 20-25 24/04S	USD	600,000	549,039.81	0.31
VANKE REAL ESTATE 3.15 19-25 12/05S	USD	400,000	344,010.66	0.20
<b>Hungary</b>			<b>1,925,323.45</b>	<b>1.09</b>
HUNGARIAN EXPORT IMPO 6.125 23-27 04/12S	USD	670,000	610,217.80	0.35
HUNGARY 5.25 22-29 16/06S	USD	900,000	806,652.43	0.46
HUNGARY 5.375 14-24 25/03S	USD	84,000	76,964.70	0.04
HUNGARY 6.1250 23-28 22/05S	USD	462,000	431,488.52	0.25
<b>India</b>			<b>2,338,590.25</b>	<b>1.33</b>
BHARTI AIRTEL LTD 4.375 15-25 10/06S	USD	1,000,000	896,161.08	0.51
HPCL-MITTAL ENERGY 5.45 19-26 22/10S	USD	400,000	355,268.40	0.20
JSW STEEL LTD 5.95 19-24 18/04S	USD	600,000	547,959.77	0.31
OIL INDIA 5.375 14-24 17/04S	USD	590,000	539,201.00	0.31
<b>Indonesia</b>			<b>5,190,328.38</b>	<b>2.95</b>
BANK MANDIRI PT 3.7500 19-24 11/04S	USD	300,000	271,175.09	0.15
BANK MANDIRI PT 4.75 20-25 15/05S	USD	600,000	542,840.61	0.31
BANK RAKYAT INDONESIA 4.625 18-23 20/07S	USD	800,000	734,312.34	0.42
HUTAMA KARYA PERSERO 3.7500 20-30 11/05S	USD	573,000	485,719.91	0.28
PELABUHAN IND III REGS4.875 14-24 01/10S	USD	500,000	455,774.44	0.26
PERUSAHAAN LISTRIK 2.8750 18-25 25/10A	EUR	950,000	915,823.75	0.52
PT BINA ARTHA VENTURA 4.20 20-25 23/01S	USD	800,000	693,737.43	0.39
PT PERTAMINA 1.4000 21-26 09/02S	USD	1,310,000	1,090,944.81	0.62
<b>Ivory coast</b>			<b>1,209,830.54</b>	<b>0.69</b>
IVORY COAST 5.75 09-32 31/12S	USD	477,556	410,447.71	0.23
IVORY COAST REG SHS 6.375 15-28 03/03S	USD	900,000	799,382.83	0.45
<b>Jersey</b>			<b>1,215,048.36</b>	<b>0.69</b>
GALAXY PIPELINE ASSET 1.75 20-27 30/09S	USD	1,429,565	1,215,048.36	0.69
<b>Jordan</b>			<b>902,980.21</b>	<b>0.51</b>
JORDAN 6.125 15-26 29/01S	USD	1,000,000	902,980.21	0.51
<b>Kenya</b>			<b>1,852,459.25</b>	<b>1.05</b>
KENYA 6.3 21-34 23/01S	USD	525,000	364,652.85	0.21
KENYA 6.875 14-24 24/06S	USD	1,700,000	1,487,806.40	0.85
<b>Luxembourg</b>			<b>3,538,182.23</b>	<b>2.01</b>
ECUADOR SOCIAL BOND 0.00 20-35 30/01U	USD	485,108	341,449.24	0.19
FAB SUKUK COMPA 1.4110 21-26 14/01S	USD	520,000	437,762.77	0.25
GUARA NORTE SARL 5.198 21-34 15/06S	USD	224,602	180,599.55	0.10
KENBOURNE INVEST SA 4.70 21-28 22/01	USD	400,000	248,269.28	0.14
KENBOURNE INVEST SA 6.875 19-2 26/11S	USD	707,000	566,901.87	0.32
MILLICOM INTL CELL 5.125 17-28 15/01S	USD	540,000	439,843.23	0.25
REPUBLIC OF TUR 9.1250 23-30 13/07S	USD	700,000	638,788.17	0.36
VM HOLDING SA 5.375 17-27 04/05S	USD	800,000	684,568.12	0.39
<b>Macedonia</b>			<b>1,337,075.10</b>	<b>0.76</b>
MACEDONIA 2.75 18-25 18/01A	EUR	1,100,000	1,050,615.50	0.60
MACEDONIA GOVERNMENT 6.25 23-27 15/02A	EUR	280,000	286,459.60	0.16

## LUX IM – JPM Short Emerging Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Mauritius</b>			<b>3,024,810.02</b>	<b>1.72</b>
ES AFRICAN TR DEV BK 4.875 19-24 23/05S	USD	500,000	442,317.58	0.25
GREENKO SOLAR 5.95 19-26 29/07S	USD	640,000	551,795.38	0.31
HTA GROUP LTD 7 20-25 18/12S	USD	820,000	714,793.59	0.41
INDIA GREEN POWER 4 21-27 22/02S/02S	USD	1,150,000	927,039.31	0.53
MTN MAURITIUS INVEST 4.755 14-24 11/11S	USD	434,000	388,864.16	0.22
<b>Mexico</b>			<b>14,503,200.34</b>	<b>8.24</b>
AXTEL REGS 6.375 17-23 21/07S	USD	1,073,000	1,000,491.08	0.57
BANCO SANTANDER 5.375 20-25 17/04S	USD	794,000	722,384.31	0.41
BRASKEM IDESA SAPI 6.99 21-32 20/02S	USD	267,000	153,126.83	0.09
COMISION FED DE ELECT 3.348 21-31 09/02S	USD	739,000	535,665.55	0.30
ELEC FIRME DE MEX HDGS 4.9 21-26 20/11S	USD	1,160,000	936,416.22	0.53
GACM REG SHS 3.875 17-28 30/04S	USD	600,000	518,790.47	0.29
ORBIA ADVANCE CORPO 4.00 17-27 04/10S	USD	780,000	674,112.41	0.38
PEMEX 6.5 18-27 13/03S	USD	900,000	734,944.21	0.42
PETROLEOS MEXICANOS 10.0 23-33 07/02S	USD	615,000	516,323.80	0.29
PETROLEOS MEXICANOS 4.25 16-25 15/01S	USD	4,300,000	3,739,145.89	2.12
PETROLEOS MEXICANOS 4.50 16-26 23/01S	USD	1,500,000	1,233,158.84	0.70
PETROLEOS MEXICANOS 4.625 17-23 21/09S	USD	600,000	546,786.06	0.31
PETROLEOS MEXICANOS 4.875 13-24 18/01S	USD	600,000	542,421.82	0.31
PETROLEOS MEXICANOS 5.35 18-28 12/02S	USD	600,000	452,877.81	0.26
PETROLEOS MEXICANOS 5.95 20-31 28/01S	USD	1,095,000	736,345.64	0.42
PETROLEOS MEXICANOS 6.875 17-26 04/02S	USD	600,000	513,817.33	0.29
TRUST F/1401 5.25 15-26 30/01S	USD	1,060,000	946,392.07	0.54
<b>Mongolia</b>			<b>2,140,394.90</b>	<b>1.22</b>
MONGOLIA 3.50 21-27 07/07S	USD	700,000	542,394.72	0.31
MONGOLIA 4.45 21-31 07/07S	USD	650,000	466,291.50	0.26
MONGOLIA 8.65 23-28 19/01S	USD	1,220,000	1,131,708.68	0.64
<b>Montenegro</b>			<b>564,540.00</b>	<b>0.32</b>
MONTENEGRO 3.375 18-25 21/04A	EUR	600,000	564,540.00	0.32
<b>Morocco</b>			<b>1,327,292.33</b>	<b>0.75</b>
OCP SA 5.625 14-24 25/04S	USD	1,450,000	1,327,292.33	0.75
<b>Namibia</b>			<b>874,142.45</b>	<b>0.50</b>
NAMIBIA 5.25 15-25 29/10S	USD	1,000,000	874,142.45	0.50
<b>Netherlands</b>			<b>3,017,899.39</b>	<b>1.71</b>
BRASKEM NETHERLANDS 4.50 17-28 10/01S	USD	810,000	682,316.30	0.39
EQUATE PETROCHEMICAL 4.25 16-26 03/11S	USD	230,000	203,119.66	0.12
GREENKO DUTCH B.V. 3.85 21-26 29/03S	USD	1,501,180	1,241,994.31	0.71
IHS NETHERLANDS HOLDCO 8 19-27 18/09S	USD	1,060,000	890,469.12	0.51
<b>Nigeria</b>			<b>5,018,881.54</b>	<b>2.85</b>
ACCESS BANK PLC 6.125 21-26 21/09S	USD	711,000	552,971.70	0.31
AFRICA FINANCE 3.875 17-24 13/04S	USD	700,000	627,979.62	0.36
NIGERIA 6.1250 21-28 28/09S	USD	685,000	524,915.03	0.30
NIGERIA 6.375 13-23 12/07S	USD	1,300,000	1,190,726.45	0.68
NIGERIA 6.50 17-27 28/11S	USD	1,500,000	1,201,033.20	0.68
NIGERIA 8.3750 22-29 24/03S	USD	321,000	265,661.88	0.15
SEPLAT ENERGY PLC 7.75 21-26 01/04S	USD	418,000	324,762.41	0.18
UNITED BANK OF AFRICA 6.75 21-26 19/11S	USD	420,000	330,831.25	0.19
<b>Norway</b>			<b>408,502.30</b>	<b>0.23</b>
DNO ASA 7.875 21-26 09/09Q	USD	477,000	408,502.30	0.23
<b>Oman</b>			<b>989,570.65</b>	<b>0.56</b>
OMAN 4.75 16-26 15/06S	USD	500,000	447,600.68	0.25
OMAN 5.375 17-27 08/03S	USD	600,000	541,969.97	0.31

## LUX IM – JPM Short Emerging Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Pakistan</b>			<b>749,435.65</b>	<b>0.43</b>
PAKISTAN 8.25 14-24 15/04S	USD	1,300,000	749,435.65	0.43
<b>Paraguay</b>			<b>2,931,897.11</b>	<b>1.67</b>
BANCO CONTINENTAL SAE 2.75 20-25 10/12S	USD	800,000	666,574.82	0.38
PARAGUAY 2.7390 21-33 29/01S	USD	1,421,000	1,046,621.28	0.59
PARAGUAY 4.95 20-31 28/04S	USD	350,000	309,485.69	0.18
PARAGUAY 5.00 16-26 15/04S	USD	996,000	909,215.32	0.52
<b>Peru</b>			<b>4,601,000.70</b>	<b>2.61</b>
BANCO DE CREDIT 2.7000 19-25 11/01S	USD	760,000	667,314.69	0.38
COFIDE 2.4 20-27 28/09S	USD	560,000	446,850.53	0.25
FONDO MIVIVIEND 4.6250 22-27 12/04S	USD	2,750,000	2,449,680.86	1.39
HUNT OIL CO OF 6.3750 18-28 01/06S	USD	224,640	199,017.41	0.11
ORAZUL ENERGY EGEN 5.625 17-27 28/04S	USD	1,010,000	838,137.21	0.48
<b>Philippines</b>			<b>636,145.46</b>	<b>0.36</b>
PHILIPPINE NATIONAL 3.28 19-24 27/09S	USD	715,000	636,145.46	0.36
<b>Poland</b>			<b>922,556.52</b>	<b>0.52</b>
POLAND 4.875 23-33 04/10S	USD	681,000	615,536.19	0.35
POLAND 5.7500 22-32 16/11S	USD	318,000	307,020.33	0.17
<b>Portugal</b>			<b>2,698,425.68</b>	<b>1.53</b>
HUARONG FINANCE 2019 2.1250 20-23 30/09S	USD	1,800,000	1,632,514.12	0.93
HUARONG FINANCE II 4.625 16-26 03/06S	USD	660,000	540,486.57	0.31
HUARONG FINANCE II 5.50 15-25 16/01S	USD	600,000	525,424.99	0.30
<b>Republic of Serbia</b>			<b>265,867.29</b>	<b>0.15</b>
SERBIA INTERNATIONAL B 6.25 23-28 26/05S	USD	290,000	265,867.29	0.15
<b>Romania</b>			<b>1,981,513.60</b>	<b>1.13</b>
ROMANIA 3.0000 22-27 27/02S	USD	1,200,000	1,000,534.51	0.57
ROMANIA 3.0 20-31 14/02S	USD	600,000	458,096.16	0.26
ROMANIA 6.625 23-28 17/02S	USD	552,000	522,882.93	0.30
<b>Singapore</b>			<b>381,964.46</b>	<b>0.22</b>
GLP PTE LTD 3.875 15-25 04/06S	USD	600,000	381,964.46	0.22
<b>South Africa</b>			<b>3,532,104.57</b>	<b>2.01</b>
ESKOM HOLDINGS 6.75 13-23 06/08S	USD	600,000	548,981.96	0.31
ESKOM HOLDINGS 7.125 15-25 11/02S	USD	400,000	361,621.90	0.21
SOUTH AFRICA 4.875 16-26 14/04S	USD	500,000	440,393.54	0.25
SOUTH AFRICA 5.875 13-25 16/09S	USD	1,600,000	1,456,354.87	0.83
TRANSNET 8.25 23-28 06/02S	USD	810,000	724,752.30	0.41
<b>South Korea</b>			<b>5,575,538.25</b>	<b>3.17</b>
HYUNDAI CAPITAL SERV 1.25 21-26 08/02S	USD	1,398,000	1,144,611.30	0.65
KB KOOKMIN CARD 4.0 22-25 09/06S	USD	971,000	860,563.63	0.49
KEB 4.25 14-24 14/10S	USD	1,000,000	896,418.24	0.51
KIA CORPORATION 1.75 21-26 16/10S	USD	1,130,000	917,460.16	0.52
KOREA EXPRESSWAY CORP 3.625 22-25 18/05S	USD	353,000	313,613.52	0.18
SHINHAN FINANCIAL 1.35 20-26 10/01S	USD	1,090,000	903,933.69	0.51
SK HYNIX 6.25 23-26 17/01S	USD	280,000	257,176.48	0.15
SK ON 5.375 23-26 11/05S	USD	308,000	281,761.23	0.16
<b>Spain</b>			<b>1,323,218.02</b>	<b>0.75</b>
AI CANDELARIA S 7.5000 18-28 15/12S	USD	953,999	825,747.76	0.47
ENFRAGEN ENERGIA SUR 5.375 20-30 17/12Q	USD	834,000	497,470.26	0.28
<b>Thailand</b>			<b>510,274.02</b>	<b>0.29</b>
KASIKORNBANK PUBLIC 5.458 23-28 07/03S	USD	551,000	510,274.02	0.29

## LUX IM – JPM Short Emerging Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Trinidad and Tobago</b>			<b>998,695.50</b>	<b>0.57</b>
TRINIDAD & TOBAGO 4.50 20-30 26/06S	USD	630,000	550,628.73	0.31
TRINIDAD TOBAGO REGS 4.50 16-26 04/08S	USD	500,000	448,066.77	0.25
<b>Turkey</b>			<b>10,930,797.95</b>	<b>6.21</b>
EXPO CRED BK TURKEY 9.375 23-26 31/01S	USD	773,000	707,648.01	0.40
HYUNDAI ASSAN O 1.6250 21-26 12/07S	USD	1,140,000	911,774.90	0.52
MERSIN ULUSLARARASI 5.375 19-24 15/11S	USD	600,000	535,142.58	0.30
TUPRAS REG SHS 4.50 17-24 18/10S	USD	470,000	413,788.63	0.24
TURKEY 4.25 15-26 14/04S	USD	1,000,000	823,106.95	0.47
TURKEY 5.6 19-24 14/11S	USD	2,000,000	1,773,550.07	1.01
TURKEY 5.75 14-24 22/03S	USD	1,000,000	904,302.70	0.51
TURKEY 6.35 19-24 10/08S	USD	1,000,000	903,774.62	0.51
TURKEY 7.25 18-23 23/12S	USD	500,000	459,668.46	0.26
TURKEY 7.375 05-25 05/02S	USD	1,000,000	906,006.33	0.51
TURKEY 9.375 23-29 14/03S	USD	700,000	645,435.55	0.37
TURKEY 9.875 22-28 15/01S	USD	2,076,000	1,946,599.15	1.11
<b>United Arab Emirates</b>			<b>6,048,812.27</b>	<b>3.44</b>
ABU DHABI COMME 3.5000 22-27 31/03S	USD	1,500,000	1,302,858.52	0.74
ABU DHABI NATL ENERG 4.375 23-29 24/01S	USD	696,000	633,092.49	0.36
ABU DHABI NAT REG SHS 4.375 16-26 22/06S	USD	720,000	654,103.32	0.37
DP WORLD LTD 2.3750 18-26 25/09A	EUR	400,000	378,038.00	0.21
EMIRATES NBD BANK 1.638 21-26 13/01S	USD	1,340,000	1,129,219.36	0.64
EMIRATES NBD BANK 2.625 20-25 18/02S	USD	200,000	175,558.62	0.10
NATL BK OF ABU DHABI 5.125 22-27 13/10S	USD	1,000,000	931,588.37	0.53
OZTEL HOLDING 5.625 18-23 24/04S	USD	920,000	844,353.59	0.48
<b>United Kingdom</b>			<b>3,772,873.13</b>	<b>2.14</b>
BIDVEST GROUP U 3.6250 21-26 23/09S	USD	1,158,000	950,632.01	0.54
ENERGEAN PLC 6.5000 21-27 30/04S	USD	1,110,000	932,574.32	0.53
FRESNILLO REG SHS 5.50 13-23 13/11S	USD	1,010,000	926,897.73	0.53
LIQUID TELECOM 5.5000 21-26 04/09S	USD	850,000	442,747.85	0.25
STATE BANK OF INDIA 1.80 21-26 13/07S	USD	630,000	520,021.22	0.30
<b>United States of America</b>			<b>3,902,596.67</b>	<b>2.22</b>
DAE FUNDING LLC 1.5500 21-24 01/08S	USD	400,000	348,525.50	0.20
KOSMOS ENERGY LTD 7.125 19-26 04/04S	USD	400,000	323,792.99	0.18
PERIAMA HOLDINGS LLC 5.95 20-26 19/04S	USD	490,000	433,975.25	0.25
SASOL FINANCING USA 4.375 21-26 18/09S	USD	524,000	428,129.44	0.24
SASOL FINANCING USA 5.875 18-24 27/09S	USD	470,000	426,576.20	0.24
UNITED STATES 4 23-28 29/02S	USD	2,130,000	1,941,597.29	1.10
<b>Uzbekistan</b>			<b>1,368,947.55</b>	<b>0.78</b>
UZBEKISTAN 3.9 21-31 19/10S	USD	478,000	353,718.24	0.20
UZBEKISTAN 4.75 19-24 20/02S	USD	500,000	455,448.41	0.26
UZBEKNEFTEGAZ JSC 4.75 21-28 16/11S	USD	737,000	559,780.90	0.32
<b>Vietnam</b>			<b>992,444.78</b>	<b>0.56</b>
VIETNAM REG SHS 4.80 14-24 19/11S	USD	1,100,000	992,444.78	0.56
<b>Floating rate notes</b>			<b>2,717,435.50</b>	<b>1.54</b>
<b>British Virgin Islands</b>			<b>691,213.66</b>	<b>0.39</b>
HUARONG FINANCE 2019 FL.R 20-25 24/02Q	USD	800,000	691,213.66	0.39
<b>Hungary</b>			<b>450,468.34</b>	<b>0.26</b>
OTP BANK PLC FL.R 23-27 25/05S	USD	490,000	450,468.34	0.26
<b>Mexico</b>			<b>673,078.66</b>	<b>0.38</b>
BANCO NACIONAL COMERCIO FL.R 21-31 11/08S	USD	870,000	673,078.66	0.38

## LUX IM – JPM Short Emerging Debt

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United Arab Emirates</b>			<b>902,674.84</b>	<b>0.51</b>
NBK SPC FL.R 21-27 15/09S	USD	1,100,000	902,674.84	0.51
<b>Other transferable securities</b>			<b>3,126,540.06</b>	<b>1.78</b>
<b>Bonds</b>			<b>3,126,540.06</b>	<b>1.78</b>
<b>Egypt</b>			<b>1,768,118.50</b>	<b>1.00</b>
THE EGYPTIAN FINANCI 10.875 23-26 28/02S	USD	2,073,000	1,768,118.50	1.00
<b>Hungary</b>			<b>601,973.83</b>	<b>0.34</b>
HUNG DE 6.5 23-28 29/06S	USD	660,000	601,973.83	0.34
<b>Morocco</b>			<b>756,447.73</b>	<b>0.43</b>
MOROCCO 5.95 23-28 08/03S	USD	814,000	756,447.73	0.43
<b>Undertakings for Collective Investment</b>			<b>4,454,378.33</b>	<b>2.53</b>
<b>Shares/Units in investment funds</b>			<b>4,454,378.33</b>	<b>2.53</b>
<b>Monetary funds</b>			<b>4,454,378.33</b>	<b>2.53</b>
JP MORGAN LIQUIDITY FD USD LIQ -X- USD DIS	USD	4,850,150	4,454,378.33	2.53
<b>Total securities portfolio</b>			<b>171,844,042.01</b>	<b>97.65</b>

## **LUX IM – Twentyfour Global Strategic Bond**



## LUX IM – Twentyfour Global Strategic Bond

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>384,404,362.11</b>
Securities portfolio at market value	365,214,318.75
<i>Cost price</i>	<i>412,864,471.86</i>
Cash at banks and liquidities	9,006,840.23
Amount due from broker/counterparty	1,930,022.84
Receivable for investments sold	316,094.55
Receivable on subscriptions	1,852,727.95
Net unrealised appreciation on forward foreign exchange contracts	1,847,244.32
Interests receivable, net	4,237,113.47
<b>Liabilities</b>	<b>5,028,655.61</b>
Amount due to broker/counterparty	1,930,000.00
Payable on investments purchased	180,012.50
Payable on redemptions	1,263,438.82
Management fees payable	1,309,080.65
Depository fees payable	19,713.07
Administration fees payable	278,595.91
Other liabilities	47,814.66
<b>Net asset value</b>	<b>379,375,706.50</b>

## LUX IM – Twentyfour Global Strategic Bond

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>379,375,706.50</b>	<b>351,431,098.81</b>	<b>574,618,577.80</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		500.000	500.000	500.000
Net asset value per share	EUR	86.81	85.82	100.16
<b>DI - EUR - Capitalisation</b>				
Number of shares		1,957,063.501	1,848,209.720	2,115,924.752
Net asset value per share	EUR	93.13	92.46	108.81
<b>DI - EUR - Distribution</b>				
Number of shares		548,772.055	560,887.778	641,127.211
Net asset value per share	EUR	87.28	86.65	102.70
Dividend per share		-	0.72	0.72
<b>E - EUR - Capitalisation</b>				
Number of shares		1,147,319.981	1,060,071.417	1,256,431.255
Net asset value per share	EUR	99.39	98.24	114.60
<b>F - EUR - Capitalisation</b>				
Number of shares		5,351.413	4,586.068	4,535.400
Net asset value per share	EUR	103.99	102.63	119.35
<b>F - EUR - Distribution</b>				
Number of shares		2,335.954	2,426.716	2,530.117
Net asset value per share	EUR	94.08	92.85	108.74
Dividend per share		-	0.76	0.76
<b>H - EUR - Capitalisation</b>				
Number of shares		347,139.427	276,578.730	1,170,331.757
Net asset value per share	EUR	99.01	97.88	114.23

## LUX IM – Twentyfour Global Strategic Bond

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	500.000	0.000	0.000	500.000
<b>DI - EUR - Capitalisation</b>	1,848,209.720	257,386.910	148,533.129	1,957,063.501
<b>DI - EUR - Distribution</b>	560,887.778	39,840.942	51,956.665	548,772.055
<b>E - EUR - Capitalisation</b>	1,060,071.417	203,300.259	116,051.695	1,147,319.981
<b>F - EUR - Capitalisation</b>	4,586.068	1,470.283	704.938	5,351.413
<b>F - EUR - Distribution</b>	2,426.716	52.252	143.014	2,335.954
<b>H - EUR - Capitalisation</b>	276,578.730	228,420.993	157,860.296	347,139.427

# LUX IM – Twentyfour Global Strategic Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>285,969,447.59</b>	<b>75.38</b>
<b>Bonds</b>			<b>141,995,161.71</b>	<b>37.43</b>
<b>Canada</b>			<b>1,479,688.86</b>	<b>0.39</b>
INTELLIGENT PACKAGING 6.00 20-28 15/09S	USD	1,875,000	1,479,688.86	0.39
<b>Cayman Islands</b>			<b>993,030.58</b>	<b>0.26</b>
SABLE INTERNATIONAL 5.75 19-27 07/09S	USD	1,170,000	993,030.58	0.26
<b>France</b>			<b>1,881,142.67</b>	<b>0.50</b>
ALTICE FRANCE SA 5.500 19-28 15/01S	USD	800,000	554,713.69	0.15
CLARIANE 4.125 21-XX 15/06A	GBP	800,000	749,415.38	0.20
LA FINAC ATALIAN SA 4.00 17-24 15/05S	EUR	680,000	507,633.60	0.13
LA FINAC ATALIAN SA 5.125 18-25 15/05A	EUR	100,000	69,380.00	0.02
<b>Germany</b>			<b>3,294,189.26</b>	<b>0.87</b>
CHEPLAPHARM ARZNEIMI 5.5 20-28 15/10S	USD	1,219,000	1,016,717.76	0.27
DEUT PFANDBRIEF 4.60 17-27 22/02A	EUR	2,900,000	2,277,471.50	0.60
<b>Guernsey</b>			<b>796,614.81</b>	<b>0.21</b>
BURFORD CAPITAL 5.00 17-26 01/12S	GBP	750,000	796,614.81	0.21
<b>Ireland</b>			<b>1,263,883.56</b>	<b>0.33</b>
C&W SENIOR FINANCING 6.875 17-27 15/09S	USD	1,045,000	836,881.16	0.22
VODAFONE INTERNATIONAL 3.25 22-29 02/03A	EUR	440,000	427,002.40	0.11
<b>Italy</b>			<b>5,052,424.20</b>	<b>1.33</b>
ASS GENERALI 5.8 22-32 06/07A	EUR	1,700,000	1,776,840.00	0.47
INTE 8.505 22-32 20/09S	GBP	1,000,000	1,114,386.70	0.29
UNICREDIT SPA 4.4500 21-XX XX/XXS	EUR	2,750,000	2,161,197.50	0.57
<b>Jersey</b>			<b>1,482,766.15</b>	<b>0.39</b>
AA BOND CO LIMITED 6.5 21-26 29/01S	GBP	760,000	765,464.74	0.20
GALAXY BIDCO REG SHS 6.5 19-26 31/07S	GBP	675,000	717,301.41	0.19
<b>Luxembourg</b>			<b>2,267,857.33</b>	<b>0.60</b>
GARFUNKELUX HOLDCO 3 6.75 20-25 01/11S	EUR	480,000	354,969.60	0.09
GARFUNKELUX HOLDCO 3 7.75 20-25 01/11S	GBP	100,000	83,594.07	0.02
GUARA NORTE SARL 5.198 21-34 15/06S	USD	1,149,538	924,328.42	0.24
KENBOURNE INVEST SA 6.875 19-2 26/11S	USD	398,000	319,132.87	0.08
SUMMER BC HOLDC 5.75 19-26 31/10S	EUR	200,000	178,407.00	0.05
SUMMER BC HOLDC 9.25 19-27 31/10S	EUR	495,579	407,425.37	0.11
<b>Mexico</b>			<b>2,673,080.22</b>	<b>0.70</b>
AMERICA MOVIL SA 5.00 11-26 27/10A	GBP	1,005,000	1,115,993.14	0.29
PETROLEOS MEXICANOS 3.7500 17-25 16/11A	GBP	1,150,000	1,172,068.49	0.31
PETROLEOS MEXICANOS 6.625 05-35 15/06S6S	USD	200,000	127,810.99	0.03
PETROLEOS MEXICANOS 6.625 08-38 15/06S	USD	300,000	184,041.88	0.05
PETROLEOS MEXICANOS 6.84 20-30 23/01S	USD	100,000	73,165.72	0.02
<b>Netherlands</b>			<b>2,093,370.58</b>	<b>0.55</b>
HOUSE OF HR GROUP BV 9.0 22-29 03/11A	EUR	720,000	711,349.20	0.19
ING GROEP NV 3.875 21-99 31/12S	USD	1,606,000	1,049,272.50	0.28
VIVO ENERGY INVEST 5.125 20-27 24/09S	USD	400,000	332,748.88	0.09
<b>Romania</b>			<b>508,431.00</b>	<b>0.13</b>
RCS & RDS SA 3.25 20-28 05/02S	EUR	600,000	508,431.00	0.13
<b>South Africa</b>			<b>2,277,232.17</b>	<b>0.60</b>
INVESTEC PLC 1.875 21-28 16/07A	GBP	2,500,000	2,277,232.17	0.60

## LUX IM – Twentyfour Global Strategic Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>South Korea</b>			<b>548,723.76</b>	<b>0.14</b>
GUNVOR GROUP LT 6.2500 21-26 30/09S	USD	660,000	548,723.76	0.14
<b>Spain</b>			<b>524,397.00</b>	<b>0.14</b>
INTERNATIONAL CONSOL 3.75 21-29 25/03A	EUR	600,000	524,397.00	0.14
<b>Sweden</b>			<b>984,294.00</b>	<b>0.26</b>
HEIMSTADEN AB 4.2500 21-26 09/03S	EUR	1,800,000	984,294.00	0.26
<b>Switzerland</b>			<b>2,535,531.98</b>	<b>0.67</b>
UBS GROUP AG 5.959 23-34 12/01S	USD	2,800,000	2,535,531.98	0.67
<b>United Kingdom</b>			<b>24,005,426.06</b>	<b>6.33</b>
BELLIS ACQUISITION 4.5 21-26 16/02S	GBP	300,000	298,873.63	0.08
BELLIS FINCO PLC 4 21-27 24/02S	GBP	750,000	648,031.47	0.17
BRACKEN MIDCO1 PLC 6.75 21-27 01/11S	GBP	2,000,000	1,815,817.84	0.48
CADENT FINANCE PLC 2.125 16-28 22/09A	GBP	400,000	376,357.85	0.10
DEUCE FINCO PLC 5.5 21-27 18/06S	GBP	610,000	601,729.53	0.16
HSBC HOLDINGS PLC 4.00 21-99 31/12S	USD	1,300,000	1,012,569.69	0.27
INEOS FINANCE P 6.6250 23-28 15/05S	EUR	310,000	304,644.75	0.08
JAGUAR LAND ROVER 4.5 21-28 15/07S/07S	EUR	470,000	410,490.95	0.11
JERROLD FINCO PLC 4.875 20-26 15/01S	GBP	250,000	255,662.27	0.07
JERROLD FINCO PLC 5.25 21-27 25/01S	GBP	1,370,000	1,332,215.65	0.35
MAISON FINCO PL 6.0000 21-27 31/10S	GBP	500,000	450,020.28	0.12
MAREX GROUP 8.375 23-28 02/02A	EUR	1,000,000	996,175.00	0.26
NATIONWIDE BUILD 10.25 13-XX 20/06S	GBP	48,465	6,445,738.03	1.70
PENSION INSURANCE 7.375 19-99 31/12S	GBP	3,239,000	3,194,334.49	0.84
PUNCH FINANCE PLC 6.125 21-26 24/06S	GBP	740,000	736,552.76	0.19
RAC BOND CO PLC 5.25 21-27 04/11S	GBP	900,000	832,005.91	0.22
ROTHESAY LIFE PLC 6.875 18-99 PERP S	GBP	1,400,000	1,342,147.29	0.35
SHERWOOD FINANCING PLC 6 21-26 15/11S	GBP	1,700,000	1,654,719.86	0.44
SIG PLC 5.25 21-26 30/11S	EUR	380,000	324,649.20	0.09
ZENITH FINCO PL 6.5000 22-27 30/06S	GBP	1,100,000	972,689.61	0.26
<b>United States of America</b>			<b>87,333,077.52</b>	<b>23.02</b>
AMERICAN AXLE & MFG 6.875 20-28 01/07S	USD	1,528,000	1,296,859.92	0.34
ANTERO MIDSTREAM 7.875 20-26 15/05S	USD	1,250,000	1,166,391.15	0.31
BERRY GLOBAL ESCROW 5.625 19-27 15/07S	USD	1,000,000	902,768.98	0.24
BURFORD CAP GLB FIN 6.25 21-28 15/04S4S	USD	1,252,000	1,070,563.12	0.28
CONSOLIDATED COMM INC 5.0 21-28 01/10S	USD	1,000,000	699,113.74	0.18
DIGITAL EURO 2.625 16-24 15/04A	EUR	400,000	391,412.00	0.10
ENCORE CAPITAL GROUP 4.25 21-28 01/06S	GBP	630,000	562,336.30	0.15
ENCORE CAPITAL GROUP 5.375 20-26 15/02S	GBP	600,000	610,450.20	0.16
ENLINK MIDSTREAM PART 5.375 19-29 01/06S	USD	730,000	639,280.48	0.17
FIDELITY NATIONAL INF 1.5 19-27 21/05A	EUR	800,000	726,512.00	0.19
FORD MOTOR CREDIT 6.8600 23-26 05/06A	GBP	590,000	668,557.27	0.18
HESS MIDSTREAM 5.5000 22-30 15/10S	USD	500,000	426,976.59	0.11
HESS MIDSTREAM PART 5.625 19-26 15/02S	USD	350,000	316,382.20	0.08
ITAN INTL 7.0 21-28 30/04S	USD	2,142,000	1,842,944.26	0.49
LEVEL 3 FINANCING 10.50 23-30 15/05S	USD	849,000	783,748.99	0.21
LEVEL 3 FINANCING IN 10.5 23-30 15/05S	USD	572,000	526,998.04	0.14
NESCO HOLDINGS II INC 5.5 21-29 15/04S	USD	1,305,000	1,078,289.43	0.28
PRESTIGE BRANDS 3.7500 21-31 01/04S	USD	150,000	113,553.52	0.03
PRESTIGE BRANDS 5.1250 19-28 15/01S	USD	1,020,000	893,822.01	0.24
SEALED AIR CORP 6.125 23-28 01/02S	USD	430,000	390,518.66	0.10
SOLARIS MIDSTREAM HOL 7.625 21-26 01/04S	USD	1,875,000	1,672,418.31	0.44
TALLGRASS ENERGY 6.00 20-27 01/03S	USD	1,260,000	1,093,724.20	0.29
UNITED STATES 1.875 22-32 15/02S	USD	11,988,200	9,410,939.36	2.48
UNITED STATES 2.75 22-32 15/08S	USD	5,720,000	4,805,081.04	1.27
UNITED STATES 2.875 18-23 31/10S	USD	1,640,000	1,494,026.81	0.39

# LUX IM – Twentyfour Global Strategic Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
UNITED STATES 2.875 22-32 15/05S	USD	22,860,000	19,423,310.71	5.12
UNITED STATES 3.375 23-33 15/05S	USD	1,670,000	1,475,374.69	0.39
UNITED STATES 3.5 23-33 15/02S	USD	32,760,000	29,238,247.50	7.71
UNITED STATES 4.125 22-32 15/11S	USD	3,857,500	3,612,476.04	0.95
<b>Floating rate notes</b>			<b>90,548,426.30</b>	<b>23.87</b>
<b>Austria</b>			<b>2,274,046.00</b>	<b>0.60</b>
BAWAG GROUP AG FL.R 20-XX XX/XXS	EUR	2,200,000	1,588,378.00	0.42
VOLKSBANK WIEN AG FL.R 19-XX 09/10S	EUR	800,000	685,668.00	0.18
<b>Cayman Islands</b>			<b>339,973.36</b>	<b>0.09</b>
BCO MERC NORTE GD KY FL.R 20-XX 14/10Q	USD	400,000	339,973.36	0.09
<b>Denmark</b>			<b>2,413,179.96</b>	<b>0.64</b>
DANSKE BANK AS FL.R 21-XX 18/11S	USD	3,100,000	2,413,179.96	0.64
<b>Finland</b>			<b>860,703.90</b>	<b>0.23</b>
NORDEA BANK ABP FL.R 21-99 31/12S	USD	1,270,000	860,703.90	0.23
<b>France</b>			<b>5,033,012.66</b>	<b>1.33</b>
BNP PAR FL.R 23-XX 11/06S	EUR	3,000,000	2,914,485.00	0.77
SOCIETE GENERALE FL.R 18-99 06/04S	USD	400,000	297,962.07	0.08
SOCIETE GENERALE FL.R 23-34 10/01S	USD	930,000	863,605.59	0.23
SOCIETE GENERALE FL.R 23-XX 18/07S	EUR	1,000,000	956,960.00	0.25
<b>Germany</b>			<b>1,564,033.00</b>	<b>0.41</b>
CMZB FRANCFORT FL.R 22-32 06/12A	EUR	1,300,000	1,288,989.00	0.34
DEUT PFANDBRIEF FL.R 18-XX XX/XXA	EUR	400,000	275,044.00	0.07
<b>Ireland</b>			<b>3,183,345.54</b>	<b>0.84</b>
BANK OF IRELAND GRP FL.R 20-XX XX/XXA	EUR	800,000	785,068.00	0.21
BK IRELAND FL.R 22-33 01/03A	EUR	875,000	888,803.12	0.23
SYON SECURITIES 2020 FL.R 20-27 27/12Q	GBP	1,322,921	1,509,474.42	0.40
<b>Italy</b>			<b>9,218,320.53</b>	<b>2.43</b>
INTESA SAN PAOLO FL.R 17-XX 11/07S	EUR	1,001,000	968,082.12	0.26
INTESA SANPAOLO FL.R 23-34 20/02A	EUR	3,600,000	3,560,976.00	0.94
INTESA SANPAOLO SPA FL.R 20-XX 20/06S	EUR	200,000	188,736.00	0.05
UNICREDIT REG SHS SUB FL.R 14-XX 03/06S	USD	2,078,000	1,866,898.41	0.49
UNIPOLSAI SPA FL.R 20-XX 27/04S	EUR	3,040,000	2,633,628.00	0.69
<b>Mauritius</b>			<b>1,890,142.89</b>	<b>0.50</b>
NETWORK I2I LIMITED FL.R 21-XX 03/06S	USD	1,020,000	839,147.55	0.22
UPL CORP LTD FL.R 20-XX 27/05S	USD	1,389,000	1,050,995.34	0.28
<b>Mexico</b>			<b>1,361,048.17</b>	<b>0.36</b>
BANORTE FL.R 19-XX 27/003Q	USD	815,000	652,000.00	0.17
CEMEX SAB DE CV FL.R 21-XX 08/09S	USD	865,000	709,048.17	0.19
<b>Netherlands</b>			<b>7,102,011.03</b>	<b>1.87</b>
RABOBANK FL.R 13-XX 29/03Q	EUR	3,525,525	3,272,216.03	0.86
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	800,000	740,860.00	0.20
TELEFONICA EUROPE BV FL.R 21-XX 24/05A	EUR	100,000	84,285.00	0.02
TELEFONICA EUROPE BV FL.R 23-XX 03/05A	EUR	400,000	387,052.00	0.10
VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	EUR	2,900,000	2,617,598.00	0.69
<b>Spain</b>			<b>16,613,746.58</b>	<b>4.38</b>
ABANCA CORP BANCA FL.R 19-30 07/04A	EUR	1,700,000	1,600,626.50	0.42
ABANCA CORP BAN FL.R 21-49 31/12Q	EUR	1,200,000	1,033,434.00	0.27
BANCO DE BADELL FL.R 23-29 07/02A	EUR	1,800,000	1,762,830.00	0.46
BANCO DE SABADELL FL.R 21-99 31/12Q	EUR	3,800,000	2,833,755.00	0.75
BANCO DE SABADELL SA FL.R 21-XX 15/06Q	EUR	2,200,000	1,850,332.00	0.49
BANCO SANTANDER SA FL.R 20-XX 14/01A	EUR	2,200,000	1,845,712.00	0.49

# LUX IM – Twentyfour Global Strategic Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BANCO SANTANDER SA FL.R 21-XX 12/02Q	USD	1,200,000	848,254.58	0.22
BBVA FL.R 23-XX 21/09Q	EUR	1,000,000	993,245.00	0.26
CAIXABANK SA FL.R 20-49 31/12Q	EUR	1,400,000	1,252,580.00	0.33
CAIXABANK SA FL.R 21-XX 14/12Q	EUR	2,000,000	1,358,320.00	0.36
UNICAJA BANCO SA FL.R 22-32 19/07A	EUR	1,500,000	1,234,657.50	0.33
<b>Sweden</b>			<b>1,341,284.54</b>	<b>0.35</b>
SVENSKA HANDELSBANKEN FL.R 22-32 23/08S	GBP	1,300,000	1,341,284.54	0.35
<b>Switzerland</b>			<b>967,615.37</b>	<b>0.26</b>
JULIUS BAER GRUPPE A FL.R 22-XX 09/12S	USD	1,200,000	967,615.37	0.26
<b>United Kingdom</b>			<b>36,385,962.77</b>	<b>9.59</b>
BANCO SANTANDER FL.R 21-XX 21/03Q	EUR	2,000,000	1,318,700.00	0.35
BARCLAYS BANK PLC FL.R 05-XX 15/03Q	EUR	1,520,000	1,358,614.00	0.36
BARCLAYS BANK PLC FL.R 17-99 31/12Q	GBP	222,000	229,394.85	0.06
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	2,000,000	2,099,716.09	0.55
BARCLAYS PLC FL.R 19-XX 15/03Q	GBP	1,560,000	1,555,046.76	0.41
BARCLAYS PLC FL.R 20-30 22/11A	GBP	432,000	448,444.99	0.12
BARCLAYS PLC FL.R 21-XX 15/12Q	USD	2,462,000	1,519,550.42	0.40
CYBG PLC FL.R 19-XX XX/XXS	GBP	200,000	218,306.97	0.06
DIRECT LINE INSUR SUB FL.R 17-XX 07/12S	GBP	2,370,000	1,836,801.50	0.48
INVESTEC PLC FL.R 17-XX 05/12Q	GBP	878,000	870,409.90	0.23
LLOY BA FL.R 23-33 02/06S	GBP	1,700,000	1,873,260.32	0.49
LLOYDS BANKING GROUP FL.R 23-XX 27/03Q	GBP	850,000	913,024.80	0.24
MAREX GROUP FL.R 22-99 31/12S	USD	1,650,000	1,513,794.50	0.40
NATWEST GROUP PLC FL.R 20-XX 31/03Q	GBP	2,000,000	1,911,756.19	0.50
NATWEST GROUP PLC FL.R 21-99 31/12Q	GBP	2,100,000	1,830,829.13	0.48
PARAGON BANKING GROUP FL.R 21-31 25/03A	GBP	2,400,000	2,342,304.88	0.62
PHOENIX GROUP HLDG FL.R 18-XX 26/04S	GBP	3,622,000	3,284,395.77	0.87
RL FINANCE BONDS NO 6 FL.R 23-XX 25/11S	GBP	2,200,000	2,512,096.88	0.66
ROTHESAY LIFE FL.R 21-XX 13/04S	GBP	3,300,000	2,450,325.05	0.65
SHAWBROOK GROUP FL.R 20-30 10/10S	GBP	2,002,000	2,245,281.45	0.59
SHAWBROOK GROUP PLC FL.R 22-99 31/12S	GBP	1,650,000	1,736,711.28	0.46
STANDARD CHARTERED FL.R 21-XX 19/02S	USD	3,500,000	2,317,197.04	0.61
<b>Convertible bonds</b>			<b>3,146,410.57</b>	<b>0.83</b>
<b>United Kingdom</b>			<b>3,146,410.57</b>	<b>0.83</b>
OSB GROUP PLC FL.R 21-XX 07/04S	GBP	3,500,000	3,146,410.57	0.83
<b>Mortgage &amp; Asset-backed Securities</b>			<b>50,279,449.01</b>	<b>13.25</b>
<b>France</b>			<b>2,819,159.87</b>	<b>0.74</b>
AUTONORIA SPAIN 2021 FL.R 21-39 31/01M	EUR	2,921,575	2,819,159.87	0.74
<b>Ireland</b>			<b>36,585,700.86</b>	<b>9.64</b>
ADAGIO V CLO DAC FL.R 18-31 15/10Q	EUR	1,223,000	925,940.15	0.24
AQUEDUCT EUROPEAN CLO FL.R 19-32 15/07Q	EUR	1,300,000	1,194,774.62	0.31
AQUEDUCT EUROPEAN CLO FL.R 21-34 15/12Q	EUR	2,000,000	1,825,014.80	0.48
ARBOUR CLO IV DAC FL.R 21-34 15/04Q	EUR	2,500,000	2,107,613.75	0.56
ARES EUROPEAN CLO XV FL.R 21-36 15/01Q	EUR	1,000,000	824,670.00	0.22
ARMADA EURO CLO IV DAC 19-33 15/07Q	EUR	1,300,000	1,194,032.71	0.31
AVOCA CLO XVI FL.R 18-31 15/07Q	EUR	500,000	458,471.20	0.12
BLACKROCK EUROPEAN XII FL.R 21-35 17/01Q	EUR	2,210,000	1,913,288.27	0.50
CARLYLE GL MARKET FL.R 18-31 17/05Q	EUR	500,000	433,546.10	0.11
CORDA 10X F FL.R 18-31 27/01Q	EUR	1,500,000	1,238,011.65	0.33
CORDATUS CLO II PLC FL.R 21-34 22/06Q	EUR	1,500,000	1,344,031.80	0.35
CORDATUS CLO VIII PLC FL.R 21-34 15/07Q	EUR	1,700,000	1,526,177.38	0.40
CVC CORDATUS VI FL.R 18-32 15/04Q	EUR	500,000	436,727.95	0.12
DR 79 EU C 2020 FL.R 22-35 18/01Q	EUR	1,500,000	1,235,904.30	0.33
GOLDENTREE FL.R 18-30 22/03Q	EUR	900,000	787,227.66	0.21

# LUX IM – Twentyfour Global Strategic Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
HARVEST CLO FL.R 18-31 20/10	EUR	2,394,000	2,078,481.34	0.55
HAYEM 1X ER FL.R 21-34 17/04Q	EUR	500,000	395,609.55	0.10
INVESCO EURO CLO VII FL.R 22-35 15/01Q	EUR	925,000	824,721.58	0.22
MAN GLG EURO CLO FL.R 18-30 15/10Q	EUR	500,000	434,028.60	0.11
NEWH 2X ER FL.R 18-32 16/02Q	EUR	500,000	411,281.65	0.11
OHECP 2015-4X FL.R 18-32 20/01Q	EUR	500,000	439,752.45	0.12
PALMP 1X D FL.R 17-30 18/04Q	EUR	1,000,000	954,729.90	0.25
PENTA CLO 4 FL.R 18-30 17/12Q	EUR	500,000	442,441.05	0.12
PENTA CLO 7 FL.R 20-33 25/01Q	EUR	500,000	429,618.85	0.11
PENTA CLO 9 FL.R 21-36 25/07Q	EUR	1,500,000	1,349,496.15	0.36
PROVIDUS CLO FL.R 21-35 15/02Q	EUR	1,750,000	1,536,813.07	0.41
PROVIDUS CLO II DAC FL.R 18-3115/07Q	EUR	1,000,000	865,826.10	0.23
PROVIDUS CLO II DAC FL.R 18-31 15/07Q	EUR	1,000,000	900,406.80	0.24
RRE 1 LOAN MANAGEMENT FL.R 21-35 15/04Q	EUR	500,000	457,600.70	0.12
RRE 5 LOAN MANAGEMENT FL.R 21-37 15/01Q	EUR	2,000,000	1,809,112.80	0.48
RRE 8 LOAN MANAGEMENT FL.R 21-36 15/10Q	EUR	500,000	451,819.00	0.12
RRME 10X D FL.R 21-34 15/04Q	EUR	2,000,000	1,794,423.60	0.47
SCGC 2020-1 E FL.R 20-34 14/11M	EUR	1,043,266	1,019,364.88	0.27
ST. PAUL'S CLO VIII DE FL.R 17-30 17/01Q	EUR	1,000,000	780,406.10	0.21
SUTTON PARK CLO FL.R 18-31 15/11Q	EUR	500,000	447,952.65	0.12
VOYA EURO CLO III FL.R 20-33 15/04Q	EUR	1,500,000	1,316,381.70	0.35
<b>Luxembourg</b>			<b>2,117,902.43</b>	<b>0.56</b>
BRIDGEPOINT CLO 2 DAC FL.R 21-35 15/04Q	EUR	1,700,000	1,566,452.93	0.41
SEGOVIA EUROPEAN CLO FL.R 21-35 15/04Q	EUR	600,000	551,449.50	0.15
<b>Netherlands</b>			<b>5,993,410.70</b>	<b>1.58</b>
ALME LOAN FUNDING V FL.R 18-31 15/07Q	EUR	400,000	360,601.20	0.10
DRYDEN 46 FL.R 21-34 15/04Q	EUR	1,000,000	854,673.80	0.23
DRYDEN 62 FL.R 18-31 15/07Q	EUR	1,000,000	865,963.10	0.23
DRYDEN XXVII EURO FL.R 21-33 15/04Q	EUR	1,250,000	1,048,103.25	0.28
NWEST VI-X E FL.R 20-32 05/07Q	EUR	1,500,000	1,413,351.15	0.37
TIKEHAU CLO IV BV FL.R 18-31 15/10Q	EUR	1,000,000	905,228.20	0.24
VECHT RESIDENTIAL 23-1FL.R 23-58 22/05Q	EUR	550,000	545,490.00	0.14
<b>United Kingdom</b>			<b>2,763,275.15</b>	<b>0.73</b>
HAYFIN EMER CLO VII FL.R 21-34 15/04Q	EUR	2,000,000	1,584,562.60	0.42
TWIN BRIDGES 2022-1 FL.R 22-55 01/12Q	GBP	1,100,000	1,178,712.55	0.31
<b>Other transferable securities</b>			<b>4,383,850.74</b>	<b>1.16</b>
<b>Bonds</b>			<b>1,007,885.74</b>	<b>0.27</b>
<b>United Kingdom</b>			<b>1,007,885.74</b>	<b>0.27</b>
HSBC 5.875 18-99 28/09S	GBP	1,000,000	1,007,885.74	0.27
<b>Floating rate notes</b>			<b>1,875,965.00</b>	<b>0.49</b>
<b>Spain</b>			<b>1,875,965.00</b>	<b>0.49</b>
BBVA FL.R 23-33 15/09A	EUR	1,900,000	1,875,965.00	0.49
<b>Mortgage &amp; Asset-backed Securities</b>			<b>1,500,000.00</b>	<b>0.40</b>
<b>Ireland</b>			<b>1,500,000.00</b>	<b>0.40</b>
RRE 7 LOAN MANAGEMENT FL.R 21-36 15/01Q	EUR	1,500,000	1,500,000.00	0.40
<b>Undertakings for Collective Investment</b>			<b>74,861,020.42</b>	<b>19.73</b>
<b>Shares/Units in investment funds</b>			<b>74,861,020.42</b>	<b>19.73</b>
<b>Bond funds</b>			<b>74,861,020.42</b>	<b>19.73</b>
MI TWENTYFOUR INVEST DYNAMIC BD -I GROSS- GBP DIS	GBP	703,578	74,861,020.42	19.73
<b>Total securities portfolio</b>			<b>365,214,318.75</b>	<b>96.27</b>



## **LUX IM – Muzinich Short Term Credit**

## LUX IM – Muzinich Short Term Credit

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>383,503,865.87</b>
Securities portfolio at market value	366,073,505.23
<i>Cost price</i>	374,931,456.86
Cash at banks and liquidities	11,649,732.28
Amount due from broker/counterparty	74,163.19
Receivable on subscriptions	1,339,776.24
Interests receivable, net	4,366,688.93
<b>Liabilities</b>	<b>8,976,961.15</b>
Amount due to broker/counterparty	97,637.76
Payable on investments purchased	4,113,770.55
Payable on redemptions	3,329,360.36
Net unrealised depreciation on forward foreign exchange contracts	159,602.66
Management fees payable	963,194.39
Depository fees payable	17,985.68
Administration fees payable	254,183.38
Performance fees payable	2.61
Other liabilities	41,223.76
<b>Net asset value</b>	<b>374,526,904.72</b>

## LUX IM – Muzinich Short Term Credit

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>374,526,904.72</b>	<b>219,113,829.94</b>	<b>264,377,688.53</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		398,508.851	269,463.760	266,307.484
Net asset value per share	EUR	96.85	95.90	101.06
<b>Dhl - EUR - Hedged - Capitalisation</b>				
Number of shares		796,296.611	617,588.644	462,106.114
Net asset value per share	EUR	93.21	92.23	101.38
<b>Eh - EUR - Hedged - Capitalisation</b>				
Number of shares		693,803.964	612,697.901	680,689.941
Net asset value per share	EUR	98.12	96.73	105.55
<b>E - EUR - Capitalisation</b>				
Number of shares		-	-	1.025
Net asset value per share	EUR	-	-	100.62
<b>E2 - EUR - Hedged - Capitalisation</b>				
Number of shares		705,412.653	-	-
Net asset value per share	EUR	99.79	-	-
<b>F - EUR - Capitalisation</b>				
Number of shares		1,963.182	3,546.445	2,465.514
Net asset value per share	EUR	98.16	96.60	100.59
<b>Fh - EUR - Hedged - Capitalisation</b>				
Number of shares		1,937.308	1,651.603	1,379.637
Net asset value per share	EUR	101.06	99.47	108.21
<b>H - EUR - Capitalisation</b>				
Number of shares		5,249.734	5,734.356	7,239.615
Net asset value per share	EUR	97.52	96.16	100.54
<b>Hh - EUR - Hedged - Capitalisation</b>				
Number of shares		1,251,873.515	788,538.835	1,118,249.280
Net asset value per share	EUR	97.73	96.37	105.21

## LUX IM – Muzinich Short Term Credit

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	269,463.760	175,356.199	46,311.108	398,508.851
DhI - EUR - Hedged - Capitalisation	617,588.644	237,978.183	59,270.216	796,296.611
Eh - EUR - Hedged - Capitalisation	612,697.901	167,672.811	86,566.748	693,803.964
E2 - EUR - Hedged - Capitalisation	0.000	759,609.927	54,197.274	705,412.653
F - EUR - Capitalisation	3,546.445	498.027	2,081.290	1,963.182
Fh - EUR - Hedged - Capitalisation	1,651.603	285.705	0.000	1,937.308
H - EUR - Capitalisation	5,734.356	37,529.897	38,014.519	5,249.734
Hh - EUR - Hedged - Capitalisation	788,538.835	708,032.879	244,698.199	1,251,873.515

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>356,047,842.59</b>	<b>95.07</b>
<b>Shares</b>			-	<b>0.00</b>
<b>Italy</b>			-	<b>0.00</b>
ASTALDI S.P.A	EUR	511,290	-	0.00
<b>Bonds</b>			<b>282,307,084.98</b>	<b>75.38</b>
<b>Australia</b>			<b>518,880.37</b>	<b>0.14</b>
AUSNET SERVICES HOLD 1.625 21-81 11/03A	EUR	250,000	213,216.25	0.06
TOYOTA FINANCE AUST 0.064 22-25 13/01A	EUR	325,000	305,664.12	0.08
<b>Austria</b>			<b>1,593,683.56</b>	<b>0.43</b>
AMS-OSRAM AG 6.0 20-25 06/07S	EUR	500,000	447,482.50	0.12
BENTELER INTL 9.375 23-28 15/05S	EUR	500,000	506,500.00	0.14
SUZANO AUSTRIA GMBH 6 19-29 15/01S	USD	700,000	639,701.06	0.17
<b>Bahamas</b>			<b>1,808,238.05</b>	<b>0.48</b>
COMPETITION TEAM 3.75 19-24 12/03S	USD	2,000,000	1,808,238.05	0.48
<b>Belgium</b>			<b>2,022,192.50</b>	<b>0.54</b>
ELIA TRANSMISSION BE 3.625 23-33 18/01A	EUR	900,000	889,501.50	0.24
VGP SA 1.625 22-27 17/01A	EUR	1,400,000	1,132,691.00	0.30
<b>Bermuda</b>			<b>2,225,571.49</b>	<b>0.59</b>
AIRCASTLE LTD 4.125 17-24 01/05S	USD	1,500,000	1,347,782.06	0.36
ATHORA 6.625 23-28 16/06A	EUR	725,000	718,594.63	0.19
BACARDI MARTINI B V 5.250 23-29 01/15S	USD	175,000	159,194.80	0.04
<b>British Virgin Islands</b>			<b>2,691,114.08</b>	<b>0.72</b>
GLOBAL SWITCH HLDG 1.50 17-24 31/01A	EUR	975,000	958,551.75	0.26
GOLD FIELDS OROGEN 5.125 19-24 15/05S	USD	1,900,000	1,732,562.33	0.46
<b>Canada</b>			<b>7,532,719.88</b>	<b>2.01</b>
ENBRIDGE INC 4.25 16-26 01/12S	USD	2,000,000	1,770,951.00	0.47
GFL ENVIRONMENTAL 3.75 20-25 01/08S	USD	750,000	655,221.10	0.17
GFL ENVIRONMENTAL INC 4.25 20-25 01/06S	USD	500,000	441,442.85	0.12
NOVA CHEMICALS CORP 5 14-25 01/05S	USD	1,000,000	873,628.14	0.23
NUTRIEN LTD 4.9000 23-28 27/03S	USD	1,650,000	1,485,659.18	0.40
ROGERS COMMUNIC 3.2000 22-27 15/03S	USD	2,700,000	2,305,817.61	0.62
<b>Cayman Islands</b>			<b>7,618,775.51</b>	<b>2.03</b>
AIR LEASE CORP 5.8500 23-28 01/04S	USD	375,000	348,338.26	0.09
AMERICAN AIRLINES 5.5 21-26 24/03Q	USD	1,625,000	1,471,006.69	0.39
AVOLON HLDG FUNDING 4.25 20-26 15/04SS	USD	1,100,000	943,201.64	0.25
AVOLON HOLDINGS 2.8750 20-25 15/02S	USD	1,600,000	1,368,702.76	0.37
DP WORLD CRESCENT 4.848 18-28 26/09S	USD	755,000	692,563.51	0.18
FIBRIA 5.50 17-27 17/01S	USD	2,350,000	2,164,456.08	0.58
ICD FUNDING LTD 4.625 14-24 21/05S	USD	500,000	453,124.85	0.12
TENCENT MUSIC ENTERT 2.00 20-30 03/09S	USD	245,000	177,381.72	0.05
<b>Denmark</b>			<b>2,625,254.75</b>	<b>0.70</b>
DANSKE BANK A/S 4.0000 23-27 12/01A	EUR	1,550,000	1,527,835.00	0.41
GN GREAT NORDIC LTD A 0.875 21-24 25/11A	EUR	775,000	722,989.75	0.19
VESTAS WIND SYSTEMS A 4.125 23-26 15/06A	EUR	375,000	374,430.00	0.10
<b>Egypt</b>			<b>807,716.14</b>	<b>0.22</b>
AFRICAN EXPORT IMP BK 4.125 17-24 20/06S	USD	900,000	807,716.14	0.22
<b>Finland</b>			<b>2,091,936.60</b>	<b>0.56</b>
BALDER FINLAND OYJ 1.0 22-27 18/01A	EUR	1,000,000	753,545.00	0.20
CASTELLUM HELSINKI 2.00 22-25 24/03A	EUR	1,456,000	1,338,391.60	0.36

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>France</b>			<b>24,968,228.71</b>	<b>6.67</b>
AIR FRANCE - KLM 3.875 21-26 01/07A	EUR	600,000	562,920.00	0.15
AIR FRANCE - KLM 8.125 23-28 31/05A	EUR	500,000	518,152.50	0.14
ALD SA 4.75 22-25 13/10A	EUR	3,900,000	3,932,740.50	1.05
ALTICE FRANCE SA 2.5 19-25 15/01S	EUR	700,000	648,630.50	0.17
ARVAL SERVICE LEASE 4.625 23-24 02/12A	EUR	200,000	200,641.00	0.05
ARVAL SERVICE LEASE 4.75 22-27 22/05A	EUR	1,000,000	1,008,145.00	0.27
BPCE 5.70 13-23 22/10S	USD	220,000	200,750.48	0.05
BPCE SA 5.15 14-24 21/07S	USD	1,750,000	1,580,198.49	0.42
CARREFOUR SA 2.375 22-29 30/10A	EUR	1,800,000	1,643,472.00	0.44
CEETRUS FRANCE SA 2.75 19-26 26/11A	EUR	800,000	717,088.00	0.19
CROWN EUROPEAN HOLD 2.875 18-26 01/02S	EUR	400,000	384,940.00	0.10
FAURECIA 2.7500 21-27 15/02S	EUR	625,000	566,215.62	0.15
FORVIA 3.75 20-28 31/07S	EUR	300,000	271,195.50	0.07
FORVIA 7.25 22-26 15/06S	EUR	350,000	363,770.75	0.10
GETLINK SE 3.5 20-25 30/10S	EUR	425,000	415,803.00	0.11
HOLDING D'INFRA 0.1250 21-25 16/09A	EUR	1,900,000	1,716,868.50	0.46
JC DECAUX SE 5.0 23-29 11/01A	EUR	900,000	903,816.00	0.24
NEXANS 5.5 23-28 05/04A	EUR	300,000	307,822.50	0.08
PEUGEOT INVEST SA 1.8750 19-26 30/10A	EUR	1,000,000	909,135.00	0.24
PICARD GROUPE 3.875 21-26 07/07S	EUR	525,000	482,018.25	0.13
RCI BANQUE 4.625 23-26 13/07A	EUR	1,100,000	1,097,926.50	0.29
RCI BANQUE SA 4.125 22-25 01/12A	EUR	675,000	668,111.62	0.18
RCI BANQUE SA 4.5000 23-27 06/04A	EUR	2,950,000	2,894,894.00	0.77
RENAULT SA 2.375 20-26 25/11A	EUR	800,000	740,708.00	0.20
TEREOS FINANCE GROUPE 4.75 22-27 30/04A	EUR	1,100,000	1,046,056.00	0.28
VALEO SA 1.5000 18-25 18/06A	EUR	300,000	284,517.00	0.08
VALEO SE 5.375 22-27 28/05A	EUR	900,000	901,692.00	0.24
<b>Germany</b>			<b>15,509,731.24</b>	<b>4.14</b>
AAREAL BANK AG 4.5 22-25 25/07A	EUR	1,000,000	970,605.00	0.26
COMMERZBANK AG 8.125 13-23 19/09S	USD	1,500,000	1,375,823.12	0.37
CONTINENTAL AG 3.625 22-27 30/11A 30/11A	EUR	3,750,000	3,703,875.00	0.99
DEUTSCHE BANK 4.0 22-27 29/11A	EUR	400,000	395,026.00	0.11
DIC ASSET AG 2.2500 21-26 22/09A	EUR	300,000	185,008.50	0.05
GRUENENTHAL GMBH 3.625 21-26 05/05S	EUR	850,000	801,669.00	0.21
HAMBURG CIAL BANK 6.25 22-24 18/11A	EUR	600,000	602,103.00	0.16
HAMBURG COMMERCIAL 4.875 23-25 17/03A	EUR	1,225,000	1,221,257.62	0.33
HOWOGE WOHNUNGS 0.0000 21-24 01/11A	EUR	900,000	846,387.00	0.23
LBK BAD.WUERT 2.875 16-26 28/09A	EUR	1,000,000	929,660.00	0.25
PROGROUP AG 3.00 18-26 31/03S	EUR	775,000	728,166.75	0.19
SCHAEFFLER AG 3.375 20-28 12/10A	EUR	900,000	821,056.50	0.22
SIXT SE 5.1250 23-27 09/10A	EUR	1,550,000	1,589,098.75	0.42
VONOVIA SE 0 21-24 16/06A	EUR	900,000	849,285.00	0.23
VONOVIA SE 4.75 22-27 23/05A	EUR	500,000	490,710.00	0.13
<b>Hong Kong</b>			<b>889,259.31</b>	<b>0.24</b>
CATHAY PACIFIC MTN FI 4.875 21-26 17/08S	USD	1,000,000	889,259.31	0.24
<b>Iceland</b>			<b>1,878,456.75</b>	<b>0.50</b>
ISLANDSBANKI HF 7.375 23-26 17/05A	EUR	575,000	578,099.25	0.15
LANDSBANKINN HF 0.3750 21-25 23/05A	EUR	500,000	445,807.50	0.12
LANDSBANKINN HF 0.5 20-24 20/05A	EUR	900,000	854,550.00	0.23
<b>India</b>			<b>4,189,526.24</b>	<b>1.12</b>
ADANI GREEN ENERGY 6.25 19-24 10/12S	USD	1,200,000	1,061,633.83	0.28
BHARTI AIRTEL LTD 4.375 15-25 10/06S	USD	300,000	268,848.33	0.07
INDIAN RAILWAY FIN 3.73 19-24 29/03S	USD	700,000	632,745.10	0.17
REC LTD 2.25 21-26 01/09S	USD	1,110,000	915,672.27	0.24

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
REC LTD 2.75 21-27 13/01S	USD	480,000	399,160.21	0.11
REC LTD 3.375 19-24 25/07S	USD	300,000	267,856.45	0.07
SHRIRAM FINANCE LIMIT 4.15 22-25 18/07S	USD	740,000	643,610.05	0.17
<b>Indonesia</b>			<b>1,858,908.01</b>	<b>0.50</b>
PELABUHAN IND III REGS4.875 14-24 01/10S	USD	1,300,000	1,185,013.54	0.32
TOWER BERSAMA INFRA 4.25 20-25 21/01S01S	USD	750,000	673,894.47	0.18
<b>Ireland</b>			<b>12,153,807.48</b>	<b>3.25</b>
AERCAP IRELAND 1.1500 21-23 29/10S	USD	250,000	225,912.66	0.06
AERCAP IRELAND 1.65 21-24 29/10S	USD	2,650,000	2,284,607.38	0.61
BANK OF IRELAND GROUP 2.375 19-29 14/10A	EUR	350,000	334,020.75	0.09
BANK OF IRELAND GROUP 4.5 18-23 25/11S	USD	200,000	181,737.34	0.05
CA AUTO BANK SPA IRI 4.375 23-26 08/06A	EUR	2,250,000	2,249,808.75	0.60
CCEP FINANCE IRELAND 0.875 21-33 06/05AA	EUR	1,500,000	1,143,742.50	0.31
DELL BANK INTL DAC 4.5 22-27 18/10A	EUR	1,100,000	1,109,306.00	0.30
JAMES HARDIE INTL 3.625 18-26 01/10S	EUR	700,000	668,615.50	0.18
JOHNSON CONTROLS INTL 1.375 16-25 25/02A	EUR	290,000	277,592.35	0.07
PERMANENT TSB GROUP 2.125 19-24 26/09A	EUR	1,600,000	1,587,744.00	0.42
ROADSTER FINANCE DAC 1.625 17-24 09/12A	EUR	1,200,000	1,098,024.00	0.29
RYANAIR DAC 0.875 21-26 25/05A	EUR	500,000	456,597.50	0.12
RYANAIR DAC 2.875 20-25 15/09A	EUR	550,000	536,098.75	0.14
<b>Israel</b>			<b>1,254,828.39</b>	<b>0.34</b>
ENERGEAN ISRAEL FIN 4.5 21-24 30/03S	USD	1,025,000	931,913.61	0.25
LEVIATHAN BOND LTD 5.75 20-23 30/06S	USD	352,000	322,914.78	0.09
<b>Italy</b>			<b>7,827,795.74</b>	<b>2.09</b>
AUTOSTRADA ITALIA SPA 1.75 15-26 26/06A	EUR	3,000,000	2,775,015.00	0.74
AUTOSTRADA ITALIA SPA 4.375 10-25 16/09A	EUR	400,000	399,780.00	0.11
ENI 4.25 23-33 19/05A	EUR	1,450,000	1,436,768.75	0.38
IGD SIIQ 2.125 19-24 28/11A	EUR	200,000	176,599.00	0.05
INTESA SANPAOLO 5.25 14-24 12/01S	USD	1,125,000	1,025,600.99	0.27
ISTITUTO PE 5.2500 22-25 31/10U	EUR	800,000	805,916.00	0.22
REKEEP SPA 7.25 21-26 01/02S	EUR	300,000	282,456.00	0.08
WEBUILD SPA 1.75 17-24 26/10A	EUR	400,000	383,118.00	0.10
WEBUILD SPA 5.875 20-25 15/12A	EUR	550,000	542,542.00	0.14
<b>Japan</b>			<b>2,337,844.28</b>	<b>0.62</b>
NISSAN MOTOR CO 2.6520 20-26 17/03A	EUR	850,000	797,125.75	0.21
NISSAN MOTOR CO 3.5220 20-25 17/09S	USD	700,000	598,733.53	0.16
ORIX 1.919 22-26 20/04A	EUR	1,000,000	941,985.00	0.25
<b>Jersey</b>			<b>3,572,402.16</b>	<b>0.95</b>
AA BOND 8.45 23-28 31/01S	GBP	250,000	282,116.58	0.08
AA BOND CO LIMITED 4.875 19-23 30/06S	GBP	611,637	707,194.36	0.19
AVIS BUDGET CAR 4.125 16-24 15/11S	EUR	600,000	596,268.00	0.16
BAA FUNDING 7.125 12-24 14/02A	GBP	300,000	348,100.12	0.09
CPUK FINANCE LIMITED 3.588 15-42 28/02S	GBP	600,000	642,436.99	0.17
GALAXY BIDCO REG SHS 6.5 19-26 31/07S	GBP	325,000	345,367.35	0.09
GALAXY PIPELINE ASSET 1.75 20-27 30/09S	USD	765,839	650,918.76	0.17
<b>Luxembourg</b>			<b>6,780,802.32</b>	<b>1.81</b>
AROUNDTOWN SA 0.3750 21-27 15/04A	EUR	900,000	647,856.00	0.17
CIRSA FINANCE INTL 6.25 18-23 19/07S	EUR	193,062	193,058.70	0.05
GARFUNKELUX HOLDCO 3 6.75 20-25 01/11S	EUR	300,000	221,856.00	0.06
GTC AURORA LUXEMBOURG 2.25 21-26 23/06A	EUR	250,000	191,593.75	0.05
LOGICOR FINANCING SA 2.25 18-25 13/05A	EUR	475,000	442,236.87	0.12
PLT VII FINANCE S.A 4.625 20-26 16/07S	EUR	100,000	97,236.50	0.03
TRATON FINANCE 4.1250 23-25 18/01A	EUR	400,000	396,614.00	0.11
TRATON FINANCE LUXEM 0.125 21-25 24/03A	EUR	400,000	370,486.00	0.10

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TRATON FINANCE LUXEM 4.125 22-25 22/11A	EUR	3,500,000	3,463,932.50	0.92
TRATON FINANCE LUXEMB 0.125 21-24 10/11A	EUR	800,000	755,932.00	0.20
<b>Mauritius</b>			<b>1,326,952.74</b>	<b>0.35</b>
ES AFRICAN TR DEV BK 4.875 19-24 23/05S	USD	1,500,000	1,326,952.74	0.35
<b>Mexico</b>			<b>2,258,004.96</b>	<b>0.60</b>
ORBIA ADVANCE CORPO 4.00 17-27 04/10S	USD	200,000	172,849.34	0.05
SIGMA ALIMENTOS 2.625 17-24 07/02A	EUR	1,479,000	1,460,179.73	0.39
TRUST F/1401 5.25 15-26 30/01S	USD	700,000	624,975.89	0.17
<b>Netherlands</b>			<b>21,177,744.59</b>	<b>5.65</b>
ABN AMRO BANK 3.625 23-26 10/01A	EUR	500,000	494,437.50	0.13
ARCADIS NV 4.875 23-28 28/02A	EUR	1,000,000	999,005.00	0.27
BHARTI AIRTEL INTL NL 5.35 14-24 20/05S	USD	900,000	822,224.83	0.22
CTP NV 0.6250 20-23 27/11A	EUR	400,000	392,014.00	0.10
CTP NV 0.6250 21-26 27/09A	EUR	500,000	403,657.50	0.11
DAIMLER TRUCK INTL F 3.875 23-29 19/06A	EUR	700,000	693,084.00	0.19
DIGITAL DUTCH FINCO 0.625 20-25 17/01A	EUR	500,000	455,020.00	0.12
HOUSE OF HR GROUP BV 9.0 22-29 03/11A	EUR	375,000	370,494.38	0.10
ING GROEP NV 4.8750 22-27 14/11A	EUR	500,000	503,700.00	0.13
LOUIS DREYFUS COMP 2.3750 20-25 27/11A	EUR	1,500,000	1,430,437.50	0.38
NATURGY FINANCE 2.3740 21-49 31/12A	EUR	700,000	617,935.50	0.16
NE PROPERTY BV 1.8750 19-26 09/10A	EUR	1,850,000	1,607,039.50	0.43
PHOENIX PIB DUTCH FI 2.375 20-25 05/08A	EUR	200,000	191,519.00	0.05
PPF TELECOM GROUP 3.5 20-24 20/05A	EUR	800,000	799,768.00	0.21
PPF TELECOM GROUP BV 3.25 20-27 29/09AA	EUR	1,000,000	930,735.00	0.25
STELLANTIS NV 4.2500 23-31 16/06A	EUR	1,225,000	1,204,787.50	0.32
VIA OUTLETS BV 1.75 21-28 15/11A	EUR	3,000,000	2,409,870.00	0.64
VITERRA FIN BV 0.375 21-25 24/09A	EUR	2,925,000	2,667,877.88	0.71
WINTERSHALL DEA FIN 0.452 19-23 25/09AA	EUR	500,000	495,532.50	0.13
WINTERSHALL DEA FIN 0.84 19-25 25/09A	EUR	1,100,000	1,013,496.00	0.27
WIZZ AIR FINANCE CO 1.35 21-24 19/01A	EUR	1,300,000	1,272,583.00	0.34
WIZZ AIR FINANCE COM 1.00 22-26 19/01A	EUR	500,000	441,857.50	0.12
ZF EUROPE FINANCE BV 2.5 19-27 23/10A10A	EUR	1,100,000	960,668.50	0.26
<b>Panama</b>			<b>420,986.00</b>	<b>0.11</b>
CARNIVAL CORP 10.125 20-26 01/02S	EUR	400,000	420,986.00	0.11
<b>Poland</b>			<b>175,469.70</b>	<b>0.05</b>
CANPACK SA 2.375 20-27 01/11S	EUR	210,000	175,469.70	0.05
<b>Qatar</b>			<b>346,006.27</b>	<b>0.09</b>
RAS LAFFAN D REG SHS 6.332 06-27 30/09S	USD	367,250	346,006.27	0.09
<b>Romania</b>			<b>82,687.50</b>	<b>0.02</b>
GLOBALWORTH RE INVEST 3 18-25 29/03A	EUR	100,000	82,687.50	0.02
<b>Singapore</b>			<b>3,320,320.80</b>	<b>0.89</b>
BRIGHT FOOD SIN 1.3750 19-24 19/06A	EUR	590,000	566,317.40	0.15
PFIZER INVESTMENT EN 4.45 23-28 19/05S	USD	1,400,000	1,267,862.42	0.34
VENA ENERGY CAPITAL 3.133 20-25 26/02S2S	USD	1,720,000	1,486,140.98	0.40
<b>South Korea</b>			<b>5,433,355.52</b>	<b>1.45</b>
KIA CORPORATION 1.75 21-26 16/10S	USD	2,000,000	1,623,823.30	0.43
KIA CORPORATION 2.375 22-25 14/02S	USD	970,000	844,287.97	0.23
KOREAN AIR LINE 4.7500 22-25 23/09S	USD	280,000	252,790.74	0.07
LG CHEM LTD 3.25 19-24 15/10S	USD	1,500,000	1,334,722.42	0.36
SK HYNIX 6.25 23-26 17/01S	USD	1,500,000	1,377,731.09	0.37
<b>Spain</b>			<b>5,609,823.00</b>	<b>1.50</b>
CELLNEX FINANCE CO 2.25 22-26 12/04A	EUR	1,000,000	938,505.00	0.25
FCC AQUALIA 2.629 17-27 08/06A	EUR	700,000	655,238.50	0.17



## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
GRIFOLS SA 1.625 19-25 15/02S	EUR	1,800,000	1,738,332.00	0.46
IBERDROLA FINANZAS 3.375 22-32 22/11A	EUR	1,100,000	1,088,450.00	0.29
INTERNATIONAL CONSOL 0.50 19-23 04/07A	EUR	300,000	299,584.50	0.08
WERFENLIFE 4.625 23-28 06/06A	EUR	900,000	889,713.00	0.24
<b>Sweden</b>			<b>5,274,960.40</b>	<b>1.41</b>
AKELIUS RESIDENTIAL 1.125 17-24 14/03A	EUR	500,000	485,415.00	0.13
HOIST FINANCE AB 3.375 20-24 27/11A	EUR	1,540,000	1,443,495.90	0.39
INTRUM AB 4.875 20-25 05/08S	EUR	600,000	501,318.00	0.13
SKANDINAVISKA ENSKILD 1.00 22-26 09/11A	EUR	1,100,000	1,087,091.50	0.29
SWEDBANK AB 3.75 22-25 14/11A	EUR	775,000	764,925.00	0.20
VOLVO TREASURY AB 3.625 23-27 25/05A	EUR	1,000,000	992,715.00	0.27
<b>Switzerland</b>			<b>5,820,746.31</b>	<b>1.55</b>
CREDIT SUISSE GROUP REG SHS 6.50 13-23 08/08S	USD	1,300,000	1,188,523.67	0.32
RAIFFEISEN SCHW 4.8400 23-28 03/11A	EUR	1,300,000	1,300,832.00	0.35
RAIFFEISEN SCHWEIZ 5.23 22-27 01/11A	EUR	1,300,000	1,340,722.50	0.36
UBS AG 5.125 14-24 15/05A	USD	2,200,000	1,990,668.14	0.53
<b>Turkey</b>			<b>436,747.35</b>	<b>0.12</b>
COCA COLA ICECEK 4.215 17-24 19/09S	USD	490,000	436,747.35	0.12
<b>United Arab Emirates</b>			<b>283,528.50</b>	<b>0.08</b>
DP WORLD LTD 2.3750 18-26 25/09A	EUR	300,000	283,528.50	0.08
<b>United Kingdom</b>			<b>17,718,898.43</b>	<b>4.73</b>
BARCLAYS PLC 1.007 20-24 10/12S	USD	265,000	237,353.71	0.06
BARCLAYS PLC 7.3250 22-26 02/11S	USD	2,400,000	2,252,706.98	0.60
BELLIS ACQUISITION 3.25 21-26 16/02S	GBP	500,000	486,398.40	0.13
CREDIT SUISSE A 5.5000 23-26 20/08A	EUR	1,400,000	1,423,037.00	0.38
DRAX FINCO PLC 2.6250 20-25 01/11S	EUR	1,000,000	955,570.00	0.26
HALEON UK CAPIT 3.125 22-25 24/03S	USD	539,000	472,996.81	0.13
HAMMERSON PLC 3.50 15-25 27/10A	GBP	600,000	605,162.52	0.16
HITACHI CAPITAL 0.2500 22-25 03/02A	EUR	400,000	375,056.00	0.10
HSBC HOLDINGS 4.25 14-24 14/03S	USD	2,100,000	1,901,533.27	0.51
INEOS FINANCE P 6.6250 23-28 15/05S	EUR	400,000	393,090.00	0.10
INEOS QUATTRO FIN 2 2.875 19-26 01/05S5S	EUR	1,100,000	1,008,271.00	0.27
INEOS QUATTRO FINANC 2.5 21-26 29/01S	EUR	300,000	268,819.50	0.07
INFORMA PLC 2.125 20-25 06/10A	EUR	700,000	667,509.50	0.18
JAGUAR LAND ROVER 4.5 21-28 15/07S/07S	EUR	1,800,000	1,572,093.00	0.42
JAGUAR LAND ROVER AU 5.875 20-28 15/01S	USD	500,000	416,526.61	0.11
LLOYDS BANKING GROUP 4.65 16-26 24/03S3S	USD	2,000,000	1,751,563.58	0.47
PEOPLECERT WISDOM 5.75 21-26 15/09S/08S	EUR	500,000	485,030.00	0.13
ROTHESAY LIFE 8.00 15-25 30/10A	GBP	300,000	347,575.18	0.09
STAGECOACH GROUP 4.00 15-25 29/09A	GBP	350,000	372,643.84	0.10
THE SAGE GROUP 3.82 23-28 15/02A	EUR	200,000	197,521.00	0.05
TRAVIS PERKINS REG SHS 4.50 16-23 07/09A	GBP	600,000	687,147.58	0.18
WHITBREAD GRP REG SHS 3.375 15-25 16/10A	GBP	500,000	531,800.80	0.14
ZENITH FINCO PL 6.5000 22-27 30/06S	GBP	350,000	309,492.15	0.08
<b>United States of America</b>			<b>97,863,179.35</b>	<b>26.13</b>
ABBVIE INC 3.6 15-25 14/05S	USD	1,000,000	887,473.02	0.24
AB INBEV WORLDWIDE 3.5 20-30 01/06S	USD	2,300,000	1,961,521.79	0.52
AMGEN INC 3.125 15-25 01/05S	USD	750,000	660,046.15	0.18
AMGEN INC 5.25 23-30 02/03S	USD	1,500,000	1,376,904.54	0.37
ARES CAPITAL CORP 2.15 21-26 15/07S	USD	900,000	718,669.24	0.19
ARES CAPITAL CORP 4.25 18-25 01/03S	USD	1,600,000	1,399,854.89	0.37
ATT INC 1.65 20-28 04/08S	USD	1,000,000	788,386.83	0.21
AVANTOR FUNDING INC 2.625 20-25 06/11S	EUR	500,000	480,720.00	0.13
AVIATION CAPITAL 1.95 21-26 30/01S	USD	200,000	163,499.75	0.04
AVIATION CAPITAL 5.5000 20-24 15/12S	USD	1,000,000	899,067.82	0.24

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
AVIATION CAPITAL 6.2500 23-28 15/04S	USD	1,450,000	1,327,645.22	0.35
BANK OF AMERICA CORP 4.376 22-28 27/04S	USD	500,000	440,958.35	0.12
BANK OF AMERICA CORP 4.827 22-26 22/07S	USD	250,000	225,737.02	0.06
BEACON ROOFING 4.5000 19-26 15/11S	USD	1,000,000	871,763.79	0.23
BERRY GLOBAL INC 5.5000 23-28 15/04S	USD	475,000	428,882.89	0.11
BLUE OWL ROCK CAPITA 4.00 19-25 30/03S	USD	1,300,000	1,122,923.73	0.30
BOOKING HOLDINGS INC 0.1 21-25 08/03A	EUR	1,000,000	935,670.40	0.25
BROADCOM INC 4.11 20-28 21/05S	USD	2,300,000	1,990,576.76	0.53
CELANESE US HOLDINGS 6.165 22-27 15/07S	USD	2,300,000	2,100,565.27	0.56
CNH INDUSTRIAL 4.5500 23-28 10/04S	USD	1,650,000	1,461,905.91	0.39
CONAGRA BRANDS INC 1.375 20-27 16/10S	USD	2,500,000	1,944,172.75	0.52
CVS HEALTH CORP 5.0000 23-29 30/01S	USD	1,500,000	1,362,122.88	0.36
DAE FUNDING LLC 1.5500 21-24 01/08S	USD	1,800,000	1,568,364.78	0.42
DAE FUNDING LLC 2.6250 21-25 20/03S	USD	1,000,000	865,059.47	0.23
DAE FUNDING LLC 2.625 21-25 20/03S	USD	466,000	403,064.21	0.11
DAIMLER TRUCKS 1.6250 21-24 13/12S	USD	1,100,000	951,732.10	0.25
DELL INTERNATIONAL 6.02 21-26 15/06S	USD	1,200,000	1,119,955.92	0.30
ENCORE CAPITAL GROUP 4.875 20-25 15/10S	EUR	500,000	466,962.50	0.12
EXPEDIA GROUP INC 6.25 20-25 05/05S	USD	600,000	552,638.11	0.15
EXPEDIA INC 5.0000 16-26 15/02S	USD	525,000	475,624.40	0.13
FORD MOTOR CREDIT 6.8600 23-26 05/06A	GBP	1,000,000	1,133,147.92	0.30
FORD MOTOR CREDIT CO 4.063 19-24 01/11S	USD	865,000	769,618.42	0.21
FORD MOTOR CREDIT CO 4.867 23-27 03/08A	EUR	425,000	417,279.87	0.11
GENERAL MOTORS 5.4000 23-26 06/04S	USD	700,000	634,683.38	0.17
GENERAL MOTORS 5.8000 23-28 23/06S	USD	1,620,000	1,480,027.00	0.40
GENERAL MOTORS FIN 1.5 21-26 10/06S	USD	500,000	405,863.98	0.11
GENERAL MOTORS FIN 2.20 19-24 01/04A	EUR	300,000	295,548.00	0.08
GEN MILLS 3.907 23-29 13/04A	EUR	500,000	500,372.50	0.13
HALEON US CAPITAL LLC 3.024 22-24 24/03S	USD	250,000	215,142.12	0.06
HARLEY-DAVIDSON FIN 0.90 19-24 19/11A	EUR	1,000,000	952,745.00	0.25
HARLEY DAVIDSON FIN 5.125 23-26 05/04A	EUR	1,375,000	1,388,083.13	0.37
HCA INC 5.2000 23-28 01/06S	USD	764,000	691,104.78	0.18
HCA INC 5.375 15-25 01/02S	USD	1,000,000	910,400.88	0.24
HCA INC 5.875 15-26 15/02S	USD	225,000	206,600.77	0.06
HOME DEPOT INC 2.9500 19-29 15/06S	USD	2,500,000	2,090,795.33	0.56
HP ENTERPRISE C 5.9000 23-24 01/10S	USD	780,000	715,818.44	0.19
HSBC USA INC 5.6250 23-25 17/03S	USD	1,325,000	1,211,605.01	0.32
HYATT HOTELS CO 5.7500 23-27 30/01S	USD	1,000,000	915,911.28	0.24
HYATT HOTELS CORP 5.7500 20-30 23/04S	USD	2,000,000	1,834,063.46	0.49
HYUNDAI CAPITAL 1.0000 21-24 17/09S	USD	1,000,000	864,076.78	0.23
HYUNDAI CAPITAL 1.6500 21-26 17/09S	USD	925,000	748,652.37	0.20
IQVIA 5.700 23-28 05/15S	USD	600,000	547,965.28	0.15
KENVUE 5.0 23-30 22/03S	USD	1,500,000	1,388,559.03	0.37
KENVUE INC 5.5000 23-25 22/03S	USD	250,000	230,377.23	0.06
KINDER MORGAN INC 4.30 18-28 01/03S	USD	1,000,000	877,219.08	0.23
KRAFT HEINZ FOODS CO 2.25 16-28 25/05A	EUR	350,000	323,753.50	0.09
KRAFT HEINZ FOODS CO 3.00 16-26 01/06S	USD	1,200,000	1,039,542.64	0.28
LADDER CAP FIN 4.25 20-27 01/02S	USD	250,000	199,351.35	0.05
LEAR CORP 4.2500 19-29 15/05S	USD	750,000	644,644.57	0.17
LOWE'S COS INC 1.7000 20-30 15/10S	USD	2,700,000	1,976,962.39	0.53
LOWE'S COS INC 4.8000 23-26 01/04S	USD	575,000	522,928.67	0.14
MARRIOTT INTL INC NE 4.9 23-29 15/04S	USD	2,800,000	2,499,942.14	0.67
MERCEDES-BENZ F 4.8000 23-26 30/03S	USD	650,000	591,217.34	0.16
MERCEDES-BENZ F 4.8000 23-28 30/03S	USD	1,100,000	997,021.17	0.27
MERCEDES-BENZ F 4.9500 23-25 30/03S	USD	650,000	592,602.29	0.16
MIDCONTINENT CO 5.3750 19-27 15/08S	USD	1,200,000	1,033,258.91	0.28
MILEAGE PLUS HOLDING 6.5 20-27 02/07Q	USD	580,000	533,662.85	0.14
MPLX LP 1.75 20-26 18/08S	USD	1,000,000	832,892.50	0.22

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
MPLX LP 4.125 17-27 01/03S	USD	1,800,000	1,582,887.45	0.42
MPT OPER PARTNE 2.5500 19-23 05/12A	GBP	600,000	671,687.82	0.18
MPT OPER PARTNERSHIP 3.325 17-25 24/03A	EUR	1,000,000	896,045.00	0.24
NASDAQ INC 5.35 23-28 28/06S	USD	425,000	390,569.87	0.10
NAVIENT CORP 6.1250 14-24 25/03S	USD	1,000,000	911,654.49	0.24
NETFLIX INC 5.8750 19-28 15/11S	USD	1,700,000	1,611,256.83	0.43
ONEMAIN FINANCE CORP 6.125 19-24 15/03S	USD	625,000	571,572.07	0.15
ORACLE 6.15 22-29 09/11S	USD	2,000,000	1,910,474.36	0.51
ORACLE CORP 5.8 22-25 10/11S	USD	150,000	139,291.23	0.04
PENSKE TRUCK LE 5.5500 23-28 01/05S	USD	1,077,000	972,984.47	0.26
PVH CORP 3.625 16-24 15/07S	EUR	3,330,000	3,314,265.75	0.88
REGAL REXNORD C 6.0500 23-26 15/02S	USD	260,000	238,961.93	0.06
RITCHIE BROS HOL 7.75 23-31 15/03S	USD	150,000	143,212.56	0.04
ROCKIES EXP PIPELINE 3.6 20-25 15/05S	USD	1,460,000	1,269,591.73	0.34
SEALED AIR CORP 6.125 23-28 01/02S	USD	200,000	181,636.59	0.05
SPIRIT AEROSYSTEMS 7.50 20-25 15/04S	USD	850,000	772,291.18	0.21
STARBUCKS CORP 2.55 20-30 15/11S	USD	1,800,000	1,406,491.25	0.38
SYNCHRONY FINANCIAL 4.875 22-25 13/06S	USD	2,000,000	1,748,523.67	0.47
TEGNA INC 4.75 20-26 10/09S	USD	1,225,000	1,079,267.93	0.29
THERMO FISHER SCIENT 0.75 16-24 12/09A	EUR	500,000	481,085.00	0.13
T-MOBILE USA INC 2.05 21-28 15/02S	USD	1,000,000	796,023.33	0.21
T-MOBILE USA INC 3.75 21-27 15/04S	USD	1,600,000	1,388,003.86	0.37
UNITEDHEALTH GROUP INC 4.25 23-29 15/01S	USD	1,000,000	891,440.51	0.24
VERIZON COMMUNICATION 2.10 21-28 22/03S	USD	1,700,000	1,365,979.70	0.36
VIATRIS INC 2.25 16-24 22/11A	EUR	500,000	484,597.50	0.13
VMWARE INC 2.2 21-31 02/08S	USD	3,000,000	2,157,335.72	0.58
WABTEC CORP 4.45 18-24 15/03S	USD	2,500,000	2,265,566.89	0.60
WARNERMEDIA HOLDINGS 3.788 23-25 15/03S	USD	1,000,000	885,379.07	0.24
WEYERHAEUSER COMPANY 4.75 23-26 15/05S	USD	1,525,000	1,376,316.52	0.37
WILLIAMS PARTNERS 3.75 17-27 15/06S	USD	2,800,000	2,424,210.87	0.65
WIPRO IT SERVICE LLC 1.50 21-26 23/06S	USD	450,000	368,662.35	0.10
<b>Floating rate notes</b>			<b>65,268,270.70</b>	<b>17.43</b>
<b>Australia</b>			<b>1,020,133.67</b>	<b>0.27</b>
CWTH BANK AUSTRALIA FL.R 17-29 03/10A	EUR	800,000	762,364.00	0.20
WESTPAC BANKING CORP FL.R 20-30 31/01S	USD	300,000	257,769.67	0.07
<b>Austria</b>			<b>1,098,890.50</b>	<b>0.29</b>
RAIFFEISENBK AUSTRIA FL.R 19-30 12/03A	EUR	500,000	431,097.50	0.12
VOLKSBANK WIEN AG FL.R 17-27 06/10A	EUR	700,000	667,793.00	0.18
<b>Belgium</b>			<b>2,759,265.25</b>	<b>0.74</b>
ARGENTA SPAARBANK FL.R 22-27 29/11A	EUR	700,000	697,088.00	0.19
KBC GROUP SA FL.R 22-27 23/11A	EUR	700,000	695,219.00	0.19
KBC GROUP SA FL.R 23-29 19/01S	USD	1,500,000	1,366,958.25	0.36
<b>Czech Republic</b>			<b>1,307,433.00</b>	<b>0.35</b>
CESKA SPORITELNA AS FL.R 22-25 14/11A	EUR	600,000	608,091.00	0.16
CESKA SPORITELNA AS FL.R 23-27 29/06A	EUR	700,000	699,342.00	0.19
<b>Denmark</b>			<b>2,103,221.13</b>	<b>0.56</b>
DANSKE BK FL.R 23-26 09/01S	USD	1,500,000	1,374,438.63	0.37
JYSKE BANK AS FL.R 17-29 05/04A	EUR	750,000	728,782.50	0.19
<b>Finland</b>			<b>1,701,250.50</b>	<b>0.45</b>
SBB TREASURY OY FL.R 22-24 08/02Q	EUR	1,900,000	1,701,250.50	0.45
<b>France</b>			<b>8,405,123.43</b>	<b>2.24</b>
ACCOR SA FL.R 19-XX 30/04A	EUR	600,000	593,085.00	0.16
AXA S.A FL.R 3.875 14-XX 08/10A	EUR	500,000	481,460.00	0.13
BNP PARIBAS FL.R 20-26 09/06S	USD	1,240,000	1,053,837.71	0.28

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BNP PARIBAS SA FL.R 18-30 20/11A	EUR	400,000	371,216.00	0.10
CREDIT AGRICOLE SA FL.R 20-30 05/06A	EUR	400,000	370,606.00	0.10
LA BANQUE POSTALE FL.R 20-31 26/01A	EUR	800,000	702,036.00	0.19
LOUVRE BIDCO SAS FL.R 23-27 15/02Q	EUR	1,178,000	1,058,480.12	0.28
RCI BANQUE SA FL.R 19-30 18/02A	EUR	600,000	560,154.00	0.15
SOCIETE GENERALE FL.R 23-27 12/01S	USD	1,500,000	1,373,963.36	0.37
SOCIETE GENERALE SA FL.R 20-30 24/11A	EUR	1,000,000	884,440.00	0.24
SOCIETE GENERALE SA FL.R 22-26 21/01S	USD	300,000	255,889.24	0.07
VIGIE FL.R 19-XX 12/09A	EUR	800,000	699,956.00	0.19
<b>Germany</b>			<b>1,787,332.25</b>	<b>0.48</b>
COMMERZBANK AG FL.R 20-30 05/12A	EUR	400,000	374,906.00	0.10
HAMBURG COMMERC FL.R 21-26 22/09A	EUR	800,000	664,364.00	0.18
IHO VERWALTUNGS FL.R 23-28 15/05S	EUR	725,000	748,062.25	0.20
<b>Greece</b>			<b>872,499.50</b>	<b>0.23</b>
ALPHA BANK A FL.R 22-27 16/06A	EUR	850,000	872,499.50	0.23
<b>Ireland</b>			<b>7,284,319.11</b>	<b>1.94</b>
AIB GROUP PLC FL.R 19-29 19/11A	EUR	600,000	564,051.00	0.15
AIB GROUP PLC FL.R 20-31 30/09A	EUR	1,000,000	907,055.00	0.24
AIB GROUP PLC FL.R 22-29 16/02A	EUR	1,000,000	1,029,170.00	0.27
BANK OF IRELAND FL.R 22-26 16/09S	USD	1,800,000	1,641,209.53	0.44
BANK OF IRELAND GROUP FL.R 21-31 11/08A	EUR	1,300,000	1,130,805.00	0.30
PERMANENT TSB GROUP FL.R 23-28 25/04A	EUR	1,525,000	1,525,724.38	0.41
RRE LOAN MANAGEMENT FL.R 21-35 15/04Q	EUR	500,000	486,304.20	0.13
<b>Italy</b>			<b>2,911,641.00</b>	<b>0.78</b>
INTESA SAN PAOLO FL.R 17-XX 16/05S	EUR	600,000	583,593.00	0.16
UNICREDIT SPA FL.R 19-29 20/02A	EUR	1,200,000	1,194,000.00	0.32
UNICREDIT SPA FL.R 19-29 23/09A	EUR	1,200,000	1,134,048.00	0.30
<b>Japan</b>			<b>1,425,225.92</b>	<b>0.38</b>
SOFTBANK GROUP CORP FL.R 17-XX 19/01S	USD	600,000	550,568.95	0.15
SUMITOMO MITSUI TRUST FL.R 23-26 09/03Q	USD	950,000	874,656.97	0.23
<b>Luxembourg</b>			<b>354,127.00</b>	<b>0.09</b>
ANACAP FIN EU FL.R 17-24 30/07Q	EUR	200,000	139,703.00	0.04
AROUNDTOWN SA FL.R 21-XX 15/07A12A	EUR	700,000	214,424.00	0.06
<b>Netherlands</b>			<b>3,617,722.56</b>	<b>0.97</b>
ABERTIS FINANCE BV FL.R 20-XX 24/02A	EUR	200,000	180,170.00	0.05
ING GROUP NV FL.R 17-29 15/02A	EUR	1,000,000	978,840.00	0.26
ING GROUP NV FL.R 17-29 26/09A	EUR	600,000	567,333.00	0.15
ING GROUP NV FL.R 20-31 26/05A	EUR	200,000	181,678.00	0.05
RABOBANK FL.R 17-29 10/04S	USD	1,800,000	1,610,494.56	0.43
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	100,000	99,207.00	0.03
<b>Poland</b>			<b>801,528.00</b>	<b>0.21</b>
PKO BANK POLSKI FL.R 23-26 01/02A	EUR	800,000	801,528.00	0.21
<b>Portugal</b>			<b>852,125.00</b>	<b>0.23</b>
ENERGIAS DE PORTUGA FL.R 21-82 14/03A	EUR	1,000,000	852,125.00	0.23
<b>Slovakia</b>			<b>198,665.00</b>	<b>0.05</b>
TATRA BANKA AS FL.R 23-26 17/02A	EUR	200,000	198,665.00	0.05
<b>Slovenia</b>			<b>1,304,508.50</b>	<b>0.35</b>
NOVA LJUBLJANSKA BANKA FL.R 23-27 27/06A	EUR	300,000	305,008.50	0.08
NOVA LJUBLJANSKA BANK FL.R 22-25 19/07A	EUR	1,000,000	999,500.00	0.27
<b>Spain</b>			<b>8,084,943.53</b>	<b>2.16</b>
ABANCA CORPORACION B FL.R 23-26 18/05A	EUR	700,000	695,863.00	0.19
ABANCA CORPORACION B FL.R 23-33 23/09A	EUR	800,000	800,296.00	0.21

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
BANCO DE SABADELL SA FL.R 18-28 12/12A	EUR	1,500,000	1,498,665.00	0.40
BANCO SANTANDER SA FL.R 17-XX 29/03Q	EUR	600,000	575,445.00	0.15
BANCO SANTANDER SA FL.R 21-32 04/10A	GBP	1,000,000	918,176.03	0.25
BANQUE FED CRED FL.R 17-27 26/05A	EUR	700,000	575,585.50	0.15
CAIXABANK SA FL.R 18-30 17/04A	EUR	900,000	835,380.00	0.22
CAIXABANK SA FL.R 18-XX 19/03Q	EUR	800,000	793,268.00	0.21
CAIXABANK SA FL.R 19-29 15/02A	EUR	700,000	689,969.00	0.18
CAIXABANK SA FL.R 22-33 23/02A-23 23/02A	EUR	700,000	702,296.00	0.19
<b>Sweden</b>			<b>888,394.50</b>	<b>0.24</b>
SKANDINAVISKA ENSKILDA FL.R 16-28 31/10A	EUR	900,000	888,394.50	0.24
<b>Switzerland</b>			<b>1,259,988.25</b>	<b>0.34</b>
CREDIT SUISSE GROUP FL.R 21-26 16/01Q	EUR	350,000	344,832.25	0.09
CREDIT SUISSE GROUP FL.R 22-29 01/03A	EUR	825,000	915,156.00	0.24
<b>United Arab Emirates</b>			<b>656,490.79</b>	<b>0.18</b>
NBK SPC FL.R 21-27 15/09S	USD	800,000	656,490.79	0.18
<b>United Kingdom</b>			<b>9,533,969.04</b>	<b>2.55</b>
CREDIT AGRICOLE FL.R 20-26 16/06S	USD	2,000,000	1,691,702.25	0.45
FIRSTGROUP FL.R 09-24 18/09A	GBP	275,000	316,191.84	0.08
NATWEST GROUP PLC FL.R 19-25 22/03S	USD	1,800,000	1,622,992.14	0.43
NATWEST GROUP PLC FL.R 19-29 01/11S	USD	900,000	775,726.68	0.21
STANDARD CHARTERED FL.R 19-30 12/02S	USD	300,000	256,576.66	0.07
STANDARD CHARTERED FL.R 22-25 16/11S	USD	1,800,000	1,689,910.46	0.45
STANDARD CHARTERED FL.R 23-27 09/01S	USD	890,000	817,094.13	0.22
VIRGIN MONEY UK FL.R 23-28 29/10A	EUR	450,000	422,986.50	0.11
VIRGIN MONEY UK PLC FL.R 18-28 14/12S2S	GBP	800,000	921,647.84	0.25
VIRGIN MONEY UK PLC FL.R 20-XX 11/06S2S	GBP	440,000	458,791.59	0.12
VODAFONE GROUP PLC FL.R 21-81 04/06S	USD	690,000	560,348.95	0.15
<b>United States of America</b>			<b>5,039,473.27</b>	<b>1.35</b>
AT&T INC FL.R 20-XX 01/05A	EUR	500,000	462,447.50	0.12
BANK OF AMERICA FL.R 23-29 25/04S	USD	2,500,000	2,269,825.97	0.61
DEUTSCHE BANK AG NEW FL.R 20-26 24/11S	USD	275,000	224,409.70	0.06
MORGAN STANLEY FL.R 23-29 20/04S	USD	2,300,000	2,082,790.10	0.56
<b>Mortgage &amp; Asset-backed Securities</b>			<b>8,472,486.91</b>	<b>2.26</b>
<b>Ireland</b>			<b>5,486,423.76</b>	<b>1.46</b>
BABSE 2019-1X A FL.R 22-34 15/10Q	EUR	1,400,000	1,352,421.28	0.36
BLACKROCK EUR CLO XIV FL.R 23-36 15/07Q	EUR	390,000	390,840.06	0.10
DUNEP 1X AR FL.R 21-34 20/11Q	EUR	600,000	577,247.46	0.15
EURO-GALAXY VII CLO DE FL.R 21-35 25/07Q	EUR	450,000	436,348.12	0.12
HAYEM 10X A FL.R 22-35 15/04Q	EUR	600,000	597,144.84	0.16
ST PAUL'S CLO IX DAC FL.R 22-35 20/07Q	EUR	1,200,000	1,161,480.00	0.31
TIKEHAU CLO II BV FL.R 21-35 07/09Q	EUR	1,000,000	970,942.00	0.26
<b>Luxembourg</b>			<b>1,162,164.36</b>	<b>0.31</b>
AURIUM CLO IX DAC FL.R 22-34 28/10Q	EUR	1,200,000	1,162,164.36	0.31
<b>Netherlands</b>			<b>824,701.19</b>	<b>0.22</b>
ARES EUROPEAN CLO XV FL.R 21-36 15/01Q	EUR	850,000	824,701.19	0.22
<b>United Kingdom</b>			<b>999,197.60</b>	<b>0.27</b>
TRINITAS EURO CLO IV FL.R 23-38 15/05Q	EUR	1,000,000	999,197.60	0.27
<b>Other transferable securities</b>			<b>10,025,662.64</b>	<b>2.68</b>
<b>Bonds</b>			<b>5,148,600.50</b>	<b>1.37</b>
<b>France</b>			<b>1,687,598.50</b>	<b>0.45</b>
ARVAL SERVICE LEASE 4.25 23-25 11/11A	EUR	1,700,000	1,687,598.50	0.45

## LUX IM – Muzinich Short Term Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>1,261,871.00</b>	<b>0.34</b>
AZZURRA AEROPORTI 2.1250 20-24 30/05S	EUR	1,300,000	1,261,871.00	0.34
<b>Portugal</b>			<b>2,199,131.00</b>	<b>0.59</b>
GALP GAS NATURAL DIS 4.875 23-28 03/07A	EUR	2,200,000	2,199,131.00	0.59
<b>Floating rate notes</b>			<b>1,584,984.00</b>	<b>0.42</b>
<b>Spain</b>			<b>1,584,984.00</b>	<b>0.42</b>
BANKINTER SA FL.R 23-30 03/05A	EUR	1,600,000	1,584,984.00	0.42
<b>Mortgage &amp; Asset-backed Securities</b>			<b>3,292,078.14</b>	<b>0.88</b>
<b>Ireland</b>			<b>3,292,078.14</b>	<b>0.88</b>
ANCHE 8X A FL.R 23-35 25/07Q	EUR	500,000	500,000.00	0.13
CFOUR 2X A FL.R 21-34 15/01Q	EUR	250,000	244,708.02	0.07
FICLO 2023-1X A FL.R 23-36 15/08Q	EUR	1,000,000	1,000,000.00	0.27
RRME 15X A1 FL.R 23-35 15/10Q	EUR	1,550,000	1,547,370.12	0.41
<b>Total securities portfolio</b>			<b>366,073,505.23</b>	<b>97.74</b>

## **LUX IM – Oddo Target 2024**

## LUX IM – Oddo Target 2024

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>640,352,579.20</b>
Securities portfolio at market value	617,672,720.94
<i>Cost price</i>	628,615,343.81
Cash at banks and liquidities	11,708,030.18
Receivable on subscriptions	4,023,094.73
Net unrealised appreciation on forward foreign exchange contracts	210,288.63
Interests receivable, net	6,736,483.25
Other assets	1,961.47
<b>Liabilities</b>	<b>7,532,225.22</b>
Payable on investments purchased	3,975,146.90
Payable on redemptions	1,634,282.46
Management fees payable	1,353,821.45
Depository fees payable	31,368.76
Administration fees payable	443,320.19
Other liabilities	94,285.46
<b>Net asset value</b>	<b>632,820,353.98</b>



## LUX IM – Oddo Target 2024

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>632,820,353.98</b>	<b>521,755,738.27</b>	<b>508,691,255.26</b>
<b>Db - EUR - Capitalisation</b>				
Number of shares		2,849.588	2,849.909	3,068.386
Net asset value per share	EUR	99.48	97.15	100.97
<b>DI - EUR - Capitalisation</b>				
Number of shares		923,448.558	414,088.879	55,566.465
Net asset value per share	EUR	99.48	97.15	100.97
<b>DI - EUR - Distribution</b>				
Number of shares		5,415,938.253	5,078,781.520	5,143,383.355
Net asset value per share	EUR	91.22	89.52	94.44
Dividend per share		0.45	1.38	1.91
<b>E - EUR - Capitalisation</b>				
Number of shares		439,765.933	245,307.290	139,727.142
Net asset value per share	EUR	100.63	98.14	101.70
<b>F - EUR - Capitalisation</b>				
Number of shares		1,766.681	2,010.995	-
Net asset value per share	EUR	105.23	102.56	-
<b>F - EUR - Distribution</b>				
Number of shares		14,860.311	14,943.741	17,348.232
Net asset value per share	EUR	94.29	92.34	96.99
Dividend per share		0.46	1.42	1.94
<b>H - EUR - Capitalisation</b>				
Number of shares		7,784.764	9,874.618	11,016.513
Net asset value per share	EUR	100.16	97.73	101.37

## LUX IM – Oddo Target 2024

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>Db - EUR - Capitalisation</b>	2,849.909	0.000	0.321	2,849.588
<b>DI - EUR - Capitalisation</b>	414,088.879	552,025.295	42,665.616	923,448.558
<b>DI - EUR - Distribution</b>	5,078,781.520	657,675.612	320,518.879	5,415,938.253
<b>E - EUR - Capitalisation</b>	245,307.290	213,757.154	19,298.511	439,765.933
<b>F - EUR - Capitalisation</b>	2,010.995	2,315.620	2,559.934	1,766.681
<b>F - EUR - Distribution</b>	14,943.741	1,068.186	1,151.616	14,860.311
<b>H - EUR - Capitalisation</b>	9,874.618	0.000	2,089.854	7,784.764

# LUX IM – Oddo Target 2024

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>617,672,720.94</b>	<b>97.61</b>
<b>Bonds</b>			<b>581,456,456.94</b>	<b>91.88</b>
<b>Austria</b>			<b>894,965.00</b>	<b>0.14</b>
AMS-OSRAM AG 6.0 20-25 06/07S	EUR	1,000,000	894,965.00	0.14
<b>Finland</b>			<b>5,871,618.24</b>	<b>0.93</b>
NOKIA OYJ 2.00 17-24 15/03A	EUR	5,952,000	5,871,618.24	0.93
<b>France</b>			<b>173,433,685.00</b>	<b>27.41</b>
ACCOR SA 1.25 17-24 25/01A	EUR	1,800,000	1,781,424.00	0.28
ACCOR SA 3.625 15-23 17/09A	EUR	2,100,000	2,098,057.50	0.33
BANIJAY ENTERTAINMENT 3.5 20-25 01/03S	EUR	6,090,000	5,958,456.00	0.94
BFCM 0.75 18-25 17/07A	EUR	2,000,000	1,859,940.00	0.29
CIE DE SAINT-GOBAIN 1.00 17-25 17/03A	EUR	2,000,000	1,907,450.00	0.30
COMPAGNIE DE SAINT-GO 1.625 22-25 10/08A	EUR	2,000,000	1,907,880.00	0.30
CROWN EURO HOLDINGS 3.375 15-25 15/05S	EUR	8,200,000	8,043,011.00	1.27
CROWN EUROPEAN HLDG 2.625 16-24 30/09S9S	EUR	6,500,000	6,369,610.00	1.01
ELIS SA 1.0 19-25 03/04A	EUR	10,500,000	9,865,747.50	1.56
ELIS SA 1.75 19-24 11/04A	EUR	6,000,000	5,874,240.00	0.93
ERAMET SA 5.8750 19-25 21/05A	EUR	5,000,000	5,103,200.00	0.81
FNAC DARTY SA 1.875 19-24 30/05S	EUR	1,750,000	1,706,731.25	0.27
FORVIA 2.625 18-25 15/06S	EUR	9,500,000	9,076,300.00	1.43
GETLINK SE 3.5 20-25 30/10S	EUR	12,000,000	11,740,320.00	1.86
ILIAD SA 0.7500 21-24 11/02A	EUR	6,500,000	6,349,882.50	1.00
ILIAD SA 1.50 17-24 14/10A	EUR	5,000,000	4,818,175.00	0.76
ILIAD SA 1.8750 18-25 25/04A	EUR	7,700,000	7,300,485.50	1.15
L OREAL S A 0.375 22-24 29/03A	EUR	3,000,000	2,926,620.00	0.46
L OREAL S A 3.125 23-25 19/05A	EUR	6,000,000	5,940,780.00	0.94
LOXAM SAS 3.25 19-25 14/01S	EUR	3,200,000	3,139,568.00	0.50
ORANGE SA 1.00 18-25 12/09A	EUR	1,000,000	942,390.00	0.15
ORANGE SA 1.1250 19-24 15/07A	EUR	2,000,000	1,943,840.00	0.31
ORANO SA 4.875 09-24 23/09A	EUR	11,000,000	11,105,875.00	1.75
PARPEC HOLDING SA 4.00 18-25 31/03S	EUR	8,175,000	8,017,467.75	1.27
PARTS EUROPE SA 6.5 20-25 17/07S	EUR	13,300,000	13,366,367.00	2.11
RENAULT SA 1.0000 18-24 18/04A	EUR	3,500,000	3,400,915.00	0.54
RENAULT SA 1.2500 19-25 24/06A	EUR	9,100,000	8,540,805.00	1.35
SCHNEIDER ELECTRIC S 3.375 23-25 06/04A	EUR	7,500,000	7,425,975.00	1.17
SCHNEIDER ELECTRIC SE 0.25 16-24 09/09A	EUR	1,000,000	959,250.00	0.15
TEREOS FIN GROUP I 7.5 20-25 30/10S	EUR	8,800,000	9,033,552.00	1.43
VALEO SA 1.5000 18-25 18/06A	EUR	1,000,000	948,390.00	0.15
VALEO SA 3.25 14-24 22/01A	EUR	4,000,000	3,980,980.00	0.63
<b>Germany</b>			<b>40,134,160.50</b>	<b>6.34</b>
DEUTSCHE LUFTHANSA 2.875 21-25 11/02A	EUR	2,600,000	2,521,298.00	0.40
DEUTSCHE LUFTHANSA AG 0.1 21-23 16/11A	EUR	3,100,000	3,067,930.50	0.48
DEUTSCHE LUFTHANSA AG 2.00 21-24 14/07A	EUR	4,100,000	4,002,256.00	0.63
EUROGRID GMBH 1.625 15-23 03/11A	EUR	1,500,000	1,489,395.00	0.24
INFINEON TECHNO 0.625 22-25 17/02A	EUR	2,500,000	2,366,525.00	0.37
RENK GMBH (DUPLICATE 5.75 20-25 13/07S	EUR	5,900,000	5,804,066.00	0.92
TECHEM VERWAL 675 2.00 20-25 15/07S	EUR	2,500,000	2,380,700.00	0.38
ZF FINANCE GMBH 3 20-25 21/09A	EUR	19,500,000	18,501,990.00	2.92
<b>Ireland</b>			<b>14,935,602.04</b>	<b>2.36</b>
ARDAGH PACKAGING FIN 5.25 20-25 30/04SS	USD	2,500,000	2,245,098.04	0.35
EIRCOM FINANCE DAC 1.75 19-24 01/11S	EUR	12,900,000	12,690,504.00	2.01

## LUX IM – Oddo Target 2024

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>41,815,998.00</b>	<b>6.61</b>
AUTOSTRADA ITALIA SPA 4.375 10-25 16/09A	EUR	4,300,000	4,297,635.00	0.68
AUTOSTRADA ITALIA SPA 5.875 04-24 09/06A	EUR	4,500,000	4,573,192.50	0.72
INTERNATIONAL DESIGN GR 6.5 18-25 15/11S	EUR	5,700,000	5,532,733.50	0.87
LKQ CORP 3.875 16-24 01/04S	EUR	12,000,000	11,971,440.00	1.89
TELECOM ITALIA SPA 2.5 17-23 19/07A	EUR	6,500,000	6,493,792.50	1.03
TELECOM ITALIA SPA 2.75 19-25 15/04A	EUR	3,500,000	3,308,235.00	0.52
TELECOM ITALIA SPA 3.625 16-24 19/01A	EUR	2,000,000	1,983,240.00	0.31
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	3,700,000	3,655,729.50	0.58
<b>Jersey</b>			<b>2,813,338.19</b>	<b>0.44</b>
ADIENT GLOBAL HLDG 3.5 16-24 15/08S	EUR	334,775	328,888.19	0.05
AVIS BUDGET CAR 4.125 16-24 15/11S	EUR	2,500,000	2,484,450.00	0.39
<b>Luxembourg</b>			<b>24,457,240.50</b>	<b>3.86</b>
ARAMARK INTL FINANCE 3.125 17-25 01/04S	EUR	2,000,000	1,937,570.00	0.31
MATTERHORN TELECOM 2.625 19-24 15/09S	EUR	13,900,000	13,783,170.50	2.18
ROSSINI SARL 6.75 18-25 30/10S	EUR	8,650,000	8,736,500.00	1.38
<b>Netherlands</b>			<b>97,506,252.37</b>	<b>15.41</b>
AXALTA COATING DUTCH 3.75 16-25 15/01S1S	EUR	6,100,000	6,001,546.00	0.95
DUFREY ONE BV 2.50 17-24 15/10S	EUR	7,800,000	7,636,044.00	1.21
OCF SA 5.625 14-24 25/04S	EUR	8,505,000	8,266,902.52	1.31
OI EUROPEAN GROUP 2.8750 19-25 15/02S	EUR	12,050,000	11,758,631.00	1.86
PPF TELECOM GROUP 3.5 20-24 20/05A	EUR	9,500,000	9,497,245.00	1.50
PPF TELECOM GROUP BV 2.125 19-25 31/01A	EUR	11,900,000	11,447,086.00	1.81
Q-PARK HOLDING BV 1.5 20-25 13/02S	EUR	2,090,000	2,002,251.35	0.32
SAIPEM FIN INTL BV 2.625 17-25 07/01A	EUR	2,200,000	2,128,830.00	0.34
SAIPEM FIN INTL BV 3.75 16-23 08/09A	EUR	2,750,000	2,746,782.50	0.43
SIEMENS FINANCIERING FI 2.25 22-25 10/03A	EUR	7,700,000	7,503,457.50	1.19
STELLANTIS 3.75 16-24 29/03A	EUR	3,500,000	3,494,487.50	0.55
TENNET HOLDING BV 0.75 17-25 26/06A	EUR	2,000,000	1,892,050.00	0.30
TEVA PHARMACEUTICAL 6 20-25 31/07S	EUR	17,550,000	17,835,012.00	2.82
UNITED GROUP BV 4.875 17-24 01/07S	EUR	3,840,000	3,810,432.00	0.60
ZF EUROPE FINANCE BV 1.25 19-23 23/10A0A	EUR	1,500,000	1,485,495.00	0.23
<b>Norway</b>			<b>8,639,685.00</b>	<b>1.37</b>
ADEVINTA ASA 2.625 20-25 05/11S	EUR	9,000,000	8,639,685.00	1.37
<b>Romania</b>			<b>6,111,456.00</b>	<b>0.97</b>
RCS & RDS SA 2.5 20-25 05/02S	EUR	6,400,000	6,111,456.00	0.97
<b>Spain</b>			<b>15,439,655.00</b>	<b>2.44</b>
CELLNEX TELECOM SA 2.375 16-24 16/01A	EUR	3,000,000	2,969,235.00	0.47
CELLNEX TELECOM SA 2.875 17-25 18/04A	EUR	6,500,000	6,327,132.50	1.00
GRIFOLS SA 3.20 17-25 01/05S	EUR	6,300,000	6,143,287.50	0.97
<b>Sweden</b>			<b>5,330,835.00</b>	<b>0.84</b>
DOMETIC GROUP AB 3.00 18-23 13/09A	EUR	500,000	498,005.00	0.08
VOLVO CAR AB 2.00 17-25 24/01A	EUR	3,000,000	2,870,430.00	0.45
VOLVO CAR AB 2.125 19-24 02/04A	EUR	2,000,000	1,962,400.00	0.31
<b>United Kingdom</b>			<b>45,635,776.68</b>	<b>7.21</b>
INEOS QUATTRO FIN 2 2.125 17-25 15/11S1S	EUR	6,000,000	5,635,620.00	0.89
JAGUAR LAND ROVER 2.20 17-24 15/01S	EUR	6,700,000	6,586,837.00	1.04
JAGUAR LAND ROVER 5.8750 19-24 15/11S	EUR	2,200,000	2,207,084.00	0.35
MONDI FINANCE 1.50 16-24 15/04A	EUR	2,000,000	1,958,300.00	0.31
NEPTUNE ENERGY 6.6250 18-25 15/05S	USD	4,150,000	3,801,317.68	0.60
ROLLS ROYCE PLC 0.875 18-24 09/05A	EUR	9,900,000	9,592,060.50	1.52
SYNTHOMER PLC 3.875 20-25 25/06S	EUR	1,000,000	926,180.00	0.15
VIRIDIAN GROUP FIN 4 17-25 15/09S	EUR	15,250,000	14,928,377.50	2.36

## LUX IM – Oddo Target 2024

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United States of America</b>			<b>98,436,189.42</b>	<b>15.56</b>
AT&T INC 3.50 13-25 17/12A	EUR	1,500,000	1,483,657.50	0.23
AVANTOR FUNDING INC 2.625 20-25 06/11S	EUR	4,900,000	4,711,056.00	0.74
BALL CORP 0.875 19-24 15/03S	EUR	7,000,000	6,838,020.00	1.08
BERRY GLOBAL INC 1 20-25 02/01S	EUR	6,000,000	5,715,900.00	0.90
CHARTER COM OPER 4.908 16-25 23/07S3/07S	USD	2,000,000	1,799,430.59	0.28
FORD MOTOR CREDIT CO 1.744 20-24 19/07A	EUR	9,400,000	9,098,354.00	1.44
FORD MOTOR CREDIT CO 3.021 19-24 06/03A	EUR	3,000,000	2,964,030.00	0.47
FORD MOTOR CREDIT CO 3.25 20-25 15/09A	EUR	7,600,000	7,307,134.00	1.15
FORD MOTOR CREDIT CO 4.535 19-25 06/03A	GBP	3,500,000	3,858,557.85	0.61
HCA INC 5.375 15-25 01/02S	USD	4,500,000	4,096,803.97	0.65
IQVIA INC 2.875 17-25 15/09S	EUR	8,500,000	8,263,700.00	1.31
NETFLIX INC 3 20-25 28/04S	EUR	13,500,000	13,234,522.50	2.09
NUSTAR LOGISTICS LP 5.75 20-25 01/10S	USD	1,300,000	1,167,767.37	0.18
PRIME SECURITY SERV 5.25 19-24 15/04S4S	USD	4,008,000	3,646,842.74	0.58
SILGAN HOLDINGS INC 3.25 17-25 15/03S	EUR	8,653,000	8,497,159.47	1.34
SPRINT CORP 7.875 14-23 15/09S	USD	4,000,000	3,687,376.59	0.58
SPRINT CORPORATION 7.125 14-24 15/06S	USD	13,000,000	12,065,876.84	1.91
<b>Floating rate notes</b>			<b>36,216,264.00</b>	<b>5.72</b>
<b>France</b>			<b>11,598,487.50</b>	<b>1.83</b>
BNP PARIBAS SA FL.R 19-25 15/07A	EUR	7,500,000	7,196,287.50	1.14
COMPAGNIE DE SAINT G FL.R 23-24 18/07Q	EUR	4,400,000	4,402,200.00	0.70
<b>Luxembourg</b>			<b>2,100,136.50</b>	<b>0.33</b>
ROSSINI SARL FL.R 19-25 30/10Q	EUR	2,100,000	2,100,136.50	0.33
<b>Netherlands</b>			<b>6,300,337.50</b>	<b>1.00</b>
ING GROEP NV FL.R 21-25 29/11A	EUR	3,000,000	2,816,175.00	0.45
UNITED GROUP BV FL.R 19-25 15/05Q	EUR	3,500,000	3,484,162.50	0.55
<b>Sweden</b>			<b>2,504,162.50</b>	<b>0.40</b>
ASSEMBLIN FINANCING FL.R 19-25 15/05Q	EUR	2,500,000	2,504,162.50	0.40
<b>Switzerland</b>			<b>6,776,840.00</b>	<b>1.07</b>
UBS GROUP SA FL.R 18-25 17/04A	EUR	7,000,000	6,776,840.00	1.07
<b>United Kingdom</b>			<b>3,952,640.00</b>	<b>0.62</b>
BARCLAYS PLC FL.R 20-25 02/04A	EUR	4,000,000	3,952,640.00	0.62
<b>United States of America</b>			<b>2,983,660.00</b>	<b>0.47</b>
FORD MOTOR CREDIT CO FL.R 17-24 01/12Q	EUR	1,000,000	986,110.00	0.16
FORD MOTOR CREDIT CO FL.R 18-23 15/11Q	EUR	2,000,000	1,997,550.00	0.32
<b>Total securities portfolio</b>			<b>617,672,720.94</b>	<b>97.61</b>

## **LUX IM – Pimco Multi Alpha Credit**

# LUX IM – Pimco Multi Alpha Credit

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>152,545,806.07</b>
Securities portfolio at market value	99,397,727.72
<i>Cost price</i>	<i>104,799,897.47</i>
Cash at banks and liquidities	1,023,160.19
Amount due from broker/counterparty	2,504,643.81
Receivable for investments sold	30,503,301.23
Receivable on subscriptions	204,428.28
Net unrealised appreciation on forward foreign exchange contracts	427,712.78
Net unrealised appreciation on swaps	262,393.25
Forward agreements at market value - To Be Announced bonds purchased	17,396,793.29
Interests receivable, net	825,214.39
Other assets	431.13
<b>Liabilities</b>	<b>52,679,297.89</b>
Amount due to broker/counterparty	947,894.52
Payable on investments purchased	50,382,185.42
Payable on redemptions	358,006.78
Net unrealised depreciation on financial futures	317,905.71
Forward agreements at market value - To Be Announced bonds	258,020.22
Management fees payable	302,060.80
Depository fees payable	5,358.22
Administration fees payable	75,725.22
Interests payable, net	19,374.66
Other liabilities	12,766.34
<b>Net asset value</b>	<b>99,866,508.18</b>

## LUX IM – Pimco Multi Alpha Credit

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>99,866,508.18</b>	<b>102,076,133.34</b>	<b>140,970,364.56</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		419,339.708	428,389.277	487,352.857
Net asset value per share	EUR	87.81	87.04	102.42
<b>E - EUR - Capitalisation</b>				
Number of shares		649,502.625	702,355.059	843,040.302
Net asset value per share	EUR	91.67	90.46	105.51
<b>F - EUR - Capitalisation</b>				
Number of shares		1,538.142	1,387.063	1,387.063
Net asset value per share	EUR	93.38	92.01	106.98
<b>H - EUR - Capitalisation</b>				
Number of shares		36,836.798	12,493.482	18,635.778
Net asset value per share	EUR	91.34	90.15	105.20



## LUX IM – Pimco Multi Alpha Credit

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	428,389.277	28,138.566	37,188.135	419,339.708
E - EUR - Capitalisation	702,355.059	34,516.638	87,369.072	649,502.625
F - EUR - Capitalisation	1,387.063	153.869	2.790	1,538.142
H - EUR - Capitalisation	12,493.482	78,955.085	54,611.769	36,836.798

# LUX IM – Pimco Multi Alpha Credit

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>46,495,020.68</b>	<b>46.56</b>
<b>Bonds</b>			<b>35,258,844.95</b>	<b>35.31</b>
<b>Argentina</b>			<b>3,201.70</b>	<b>0.00</b>
ARGENTINA 1.00 20-29 09/07S	USD	10,834	3,201.70	0.00
<b>Australia</b>			<b>86,793.41</b>	<b>0.09</b>
WOODSIDE FINANCE 144A 3.70 16-26 15/09S	USD	100,000	86,793.41	0.09
<b>Bermuda</b>			<b>86,177.34</b>	<b>0.09</b>
AIRCASTLE LTD 4.2500 19-26 15/06S	USD	100,000	86,177.34	0.09
<b>British Virgin Islands</b>			<b>139,448.96</b>	<b>0.14</b>
HUARONG FINANCE 2019 3.625 20-30 30/09S	USD	200,000	139,448.96	0.14
<b>Canada</b>			<b>476,404.86</b>	<b>0.48</b>
1011778 BC UNLIMITED 4.0000 20-30 15/10S	USD	400,000	314,752.26	0.32
1011778 BC UNLIMITED 4.3750 19-28 15/01S	USD	100,000	84,754.56	0.08
OPEN TEXT CORP 3.875 21-29 01/12S	USD	100,000	76,898.04	0.08
<b>Cayman Islands</b>			<b>1,403,396.98</b>	<b>1.41</b>
AMERICAN AIRLINES 5.5 21-26 24/03Q	USD	484,000	438,133.68	0.44
AVOLON HOLDINGS 2.5280 21-27 18/11S	USD	542,000	421,692.83	0.42
KAISA GROUP HOLDINGS 10.50 20-25 15/01	USD	600,000	38,572.81	0.04
ROYAL CARIBBEAN 7.2500 23-30 15/01S	USD	100,000	93,048.63	0.09
RUTAS 2 AND 7 FIN LTD 0.00 19-36 30/09U	USD	220,500	133,448.12	0.13
SEAGATE HDD CAYMAN 4.125 20-31 15/01S	USD	73,000	55,085.04	0.06
SEAGATE HDD CAYMAN 9.625 22-32 01/12S	USD	101,600	102,905.40	0.10
SUNAC CHINA HOLDINGS 5.95 21-24 DEFAULTD	USD	600,000	90,080.20	0.09
SUNAC CHINA HOLDINGS 6.5 21-26 26/01S	USD	200,000	30,430.27	0.03
<b>Chile</b>			<b>158,378.11</b>	<b>0.16</b>
ATP TOWER HLDGS LLC 4.05 21-26 27/04S	USD	200,000	158,378.11	0.16
<b>Colombia</b>			<b>453,294.76</b>	<b>0.45</b>
ECOPETROL SA 8.8750 23-33 13/01S	USD	500,000	453,294.76	0.45
<b>Denmark</b>			<b>0.02</b>	<b>0.00</b>
JYSKE REALKREDIT 1.0 20-53 01/10Q	DKK	1	0.01	0.00
NORDEA KREDIT REALKREDITA 1.00 20-53 01/10Q	DKK	1	0.01	0.00
<b>Ecuador</b>			<b>3,455.44</b>	<b>0.00</b>
ECUADOR 0 20-30 31/07U	USD	12,974	3,455.44	0.00
<b>Egypt</b>			<b>111,919.00</b>	<b>0.11</b>
EGYPT 6.375 19-31 11/04A	EUR	200,000	111,919.00	0.11
<b>France</b>			<b>1,284,664.38</b>	<b>1.29</b>
ALTICE FRANCE SA 5.125 21-29 15/07S	USD	300,000	193,853.14	0.19
ALTICE FRANCE SA 5.500 19-28 15/01S	USD	200,000	138,678.42	0.14
ALTICE FRANCE SA 8.1250 18-27 01/02S	USD	200,000	157,046.43	0.16
FAURECIA 2.7500 21-27 15/02S	EUR	500,000	452,972.50	0.45
ILIAD HOLDING 6.500 21-26 15/10S	USD	200,000	172,702.39	0.17
RENAULT SA 2.375 20-26 25/11A	EUR	100,000	92,588.50	0.09
UBISOFT ENTERTAINMENT 0.878 20-27 24/11A	EUR	100,000	76,823.00	0.08
<b>Germany</b>			<b>1,025,112.00</b>	<b>1.03</b>
FRAPORT AG 1.6250 20-24 09/07A	EUR	100,000	97,343.50	0.10
FRAPORT AG 1.8750 21-28 31/03A	EUR	200,000	176,802.00	0.18
NIDDA HEALTHCARE HOLDI 7.5 22-26 21/08S	EUR	500,000	498,282.50	0.50
ZF FINANCE GMBH 2.2500 21-28 03/05S	EUR	300,000	252,684.00	0.25

## LUX IM – Pimco Multi Alpha Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Hong Kong</b>			<b>98,914.46</b>	<b>0.10</b>
COUNTRY GARDEN HLDG 2.7 21-26 12/07S	USD	300,000	93,506.00	0.09
YANGO JUSTICE INTL 7.50 20-25 DEFAULT	USD	300,000	5,408.46	0.01
<b>Indonesia</b>			<b>184,767.42</b>	<b>0.19</b>
PERUSAHAAN LISTRIK 5.45 18-28 21/05S	USD	200,000	184,767.42	0.19
<b>Ireland</b>			<b>368,675.29</b>	<b>0.37</b>
AERCAP IRELAND 4.45 19-26 03/04S	USD	300,000	262,356.93	0.26
METALLOINVEST F 3.3750 21-28 22/10S	USD	200,000	106,318.36	0.11
<b>Isle of Man</b>			<b>314,485.93</b>	<b>0.31</b>
ANGLOGOLD HOLDING 3.7500 20-30 01/10S	USD	400,000	314,485.93	0.31
<b>Israel</b>			<b>447,865.64</b>	<b>0.45</b>
BANK LEUMI LE-I 7.1290 23-33 18/07S	USD	200,000	182,221.61	0.18
LEVIATHAN BOND LTD 6.50 20-27 30/06S	USD	300,000	265,644.03	0.27
<b>Italy</b>			<b>1,317,101.96</b>	<b>1.32</b>
ATLANTIA S.P.A. 1.875 21-28 12/02A	EUR	400,000	341,796.00	0.34
BANCA MONTE DEI 2.625 20-25 28/01A	EUR	200,000	187,320.00	0.19
BANCA MONTE DEI 3.625 19-24 24/09A	EUR	200,000	194,321.00	0.19
INTESA SANPAOLO 5.017 14-24 26/06S	USD	300,000	266,927.96	0.27
NEXI SPA 2.125 21-29 30/04S	EUR	300,000	249,885.00	0.25
TELECOM ITALIA SPA 1.625 21-29 18/01A	EUR	100,000	76,852.00	0.08
<b>Ivory coast</b>			<b>84,778.50</b>	<b>0.08</b>
IVORY COAST 5.25 18-30 22/03A	EUR	100,000	84,778.50	0.08
<b>Japan</b>			<b>418,868.54</b>	<b>0.42</b>
NKT A/S 27.06.23 RIGHT	USD	500,000	418,868.54	0.42
<b>Jersey</b>			<b>801,641.04</b>	<b>0.80</b>
AA BOND 7.375 22-29 31/07S	GBP	100,000	105,221.04	0.11
G CITY EUROPE LIMITED 3.0 18-25 11/09A	EUR	800,000	696,420.00	0.70
<b>Luxembourg</b>			<b>2,120,460.81</b>	<b>2.12</b>
ALBION FINANCING 6.125 21-26 15/10S	USD	600,000	519,570.32	0.52
ALTICE FINANCING SA 5.75 21-29 15/08S	USD	400,000	281,563.12	0.28
AROUNDTOWN SA 0.3750 21-27 15/04A	EUR	100,000	71,984.00	0.07
AROUNDTOWN SA 0 20-26 16/12A	EUR	100,000	76,741.50	0.08
CAMELOT FINANCE SA 4.5 19-26 01/11S	USD	231,000	199,918.70	0.20
CORESTATE CAPITAL HLD 3.6 18-23 31/07S	EUR	600,000	89,745.37	0.09
CPI PROPERTY GROUP 1.625 19-27 23/04A	EUR	400,000	292,386.00	0.29
GUARA NORTE SARL 5.198 21-34 15/06S	USD	442,130	355,413.48	0.36
LOGICOR FINANCING 0.75 19-24 15/07A	EUR	100,000	95,308.50	0.10
UNIGEL LUXEMBOU 8.7500 19-26 01/10S	USD	200,000	68,215.09	0.07
UNIGEL LUXEMBOURG 8.75 19-26 01/10S	USD	200,000	69,614.73	0.07
<b>Mexico</b>			<b>1,142,496.25</b>	<b>1.14</b>
METALSA SA DE C 3.7500 21-31 04/05S	USD	300,000	216,896.27	0.22
PETROLEOS MEXICANOS 4.75 18-29 24/05A	EUR	275,000	215,609.63	0.22
PETROLEOS MEXICANOS 6.625 05-35 15/06S6S	USD	100,000	63,905.49	0.06
PETROLEOS MEXICANOS 6.95 20-60 28/07S	USD	100,000	57,118.98	0.06
PETROLEOS MEXICANOS 7.69 20-50 23/07S	USD	700,000	433,645.13	0.43
TRUST F/1401 6.95 14-44 30/01S	USD	200,000	155,320.75	0.16
<b>Morocco</b>			<b>169,032.46</b>	<b>0.17</b>
OCP SA 6.875 14-44 25/04S	USD	200,000	169,032.46	0.17
<b>Netherlands</b>			<b>966,873.66</b>	<b>0.97</b>
CTP NV 0.6250 21-26 27/09A	EUR	100,000	80,731.50	0.08
NE PROPERTY BV 3.375 20-27 14/07A	EUR	200,000	179,521.00	0.18

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## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SYNGENTA FIN NV 4.892 18-25 24/04S	USD	600,000	537,850.16	0.54
ZF EUROPE FINANCE BV 3 19-29 23/10A0A	EUR	200,000	168,771.00	0.17
<b>Nigeria</b>			<b>183,188.69</b>	<b>0.18</b>
NIGERIA 6.375 13-23 12/07S	USD	200,000	183,188.69	0.18
<b>Romania</b>			<b>190,181.25</b>	<b>0.19</b>
GLOBALWORTH RE INVEST 3 18-25 29/03A	EUR	230,000	190,181.25	0.19
<b>Spain</b>			<b>93,673.00</b>	<b>0.09</b>
ACS ACTIVIDADES 1.3750 20-25 17/06A	EUR	100,000	93,673.00	0.09
<b>Sweden</b>			<b>352,239.50</b>	<b>0.35</b>
BALDER FINLAND OYJ 1 21-29 20/01A	EUR	100,000	63,888.50	0.06
VOLVO CAR AB 4.25 22-28 31/05A	EUR	300,000	288,351.00	0.29
<b>Switzerland</b>			<b>1,188,392.34</b>	<b>1.19</b>
CREDIT SUISSE SA 6.5 13-23 08/08S	USD	1,300,000	1,188,392.34	1.19
<b>United Arab Emirates</b>			<b>434,715.13</b>	<b>0.44</b>
DAE SUKUK DIFC 3.7500 20-26 15/02S	USD	300,000	262,571.98	0.26
KUWAIT PROJECTS 4.2290 19-26 29/10S	USD	215,000	172,143.15	0.17
<b>United Kingdom</b>			<b>2,693,094.37</b>	<b>2.70</b>
DS SMITH 2.875 17-29 26/07A	GBP	150,000	143,169.65	0.14
GATWICK AIRPORT FINA 4.375 21-26 07/04S	GBP	575,000	608,172.70	0.61
MARKET BIDCO FI 4.7500 22-27 04/11S	EUR	200,000	161,359.15	0.16
PINNACLE BIDCO PLC 5.5 20-25 17/11S	EUR	700,000	674,562.00	0.68
PRUDENTIAL PLC 3.125 20-30 14/04S	USD	45,000	36,455.03	0.04
STANDARD CHARTERED 1.8220 21-25 23/11S	USD	500,000	429,287.78	0.43
TESCO CORPORATE 2.75 20-30 27/04A	GBP	100,000	93,743.55	0.09
VIRGIN MEDIA SE 4.2500 19-30 15/01S	GBP	600,000	546,344.51	0.55
<b>United States of America</b>			<b>16,455,151.75</b>	<b>16.48</b>
AMERICAN AIRLINES 3.15 19-32 15/02S	USD	251,186	200,065.00	0.20
AMERICAN AIRLINES 3.70 14-28 01/04S	USD	55,168	45,432.37	0.05
AT&T INC 4.3 18-30 15/02S	USD	315,000	274,011.09	0.27
ATHENE GLOBAL FUNDING 2.95 19-26 12/11S	USD	710,000	581,024.98	0.58
AVIATION CAPITAL 5.5000 20-24 15/12S	USD	1,100,000	988,974.61	0.99
BAYER US FINANCE II 3.875 18-23 25/06S	USD	207,000	188,246.71	0.19
BLUE OWL FINANCE 3.125 21-31 10/06S	USD	78,000	54,608.60	0.05
BRITISH AIRWAYS 3.30 19-32 15/12Q	USD	165,898	132,240.98	0.13
BRITISH AIRWAYS PASS 3.35 19-29 15/06S	USD	55,082	44,526.01	0.04
BRIXMOR OPERATING PA 4.05 20-30 10/06S	USD	36,000	29,792.54	0.03
BURFORD CAPITAL 9.2500 23-31 01/07S	USD	100,000	91,266.02	0.09
CANTOR FITZGERA 4.8750 19-24 01/05S	USD	300,000	269,600.23	0.27
CB RICHARD ELLIS SERV 2.5 21-31 01/04S	USD	145,000	106,545.74	0.11
CCO HOLDINGS LLC / CCO 4.25 21-34 15/01S	USD	400,000	277,127.25	0.28
CENTENE CORP 3.0000 20-30 15/10S	USD	127,000	97,114.15	0.10
CHARTER COM OPERATING 4.20 17-28 15/03S	USD	325,000	277,886.42	0.28
CHENIERE CORPUS CHRIS 2.742 21-39 31/12S	USD	63,000	45,676.67	0.05
CHS/COMMUNITY HEALTH 8.0 19-26 15/03S	USD	168,000	149,325.36	0.15
CLEARWAY ENERGY 4.7500 19-28 15/03S	USD	81,000	68,856.88	0.07
COMMScope INC 4.7500 21-29 01/09S	USD	900,000	652,903.98	0.65
CRESTWOOD MID P 7.3750 23-31 01/02S	USD	200,000	181,369.34	0.18
DAE FUNDING LLC 1.55 21-24 01/08S	USD	200,000	174,206.73	0.17
DISH NETWORK CORP 11.75 22-27 15/11S	USD	400,000	357,040.92	0.36
ENERGY TRANSFER 3.75 20-30 15/05S	USD	111,000	91,820.05	0.09
ENERGY TRANSFER 4.20 18-23 15/09S	USD	394,000	360,659.17	0.36
FORD MOTOR CREDIT CO 2.748 20-24 14/06A	GBP	100,000	110,879.54	0.11
FORTRESS TRANSPORT 6.50 18-25 01/10S	USD	689,000	624,235.22	0.63
FREEDOM MORTGAGE CO 6.625 21-27 15/01S	USD	600,000	479,966.24	0.48

## LUX IM – Pimco Multi Alpha Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
GAP INC 3.625 21-29 01/10S	USD	60,000	38,875.88	0.04
GARTNER INC 3.6250 21-29 15/06S	USD	36,000	29,036.30	0.03
GARTNER INC 4.5000 20-28 01/07S	USD	98,000	84,124.21	0.08
GENESIS ENERGY 6.25 17-26 15/05S	USD	766,000	664,802.31	0.67
GLOBAL ATLANTIC FIN C 3.125 21-31 15/06S	USD	62,000	42,775.08	0.04
GOLDMAN SACHS G 3.1250 18-29 25/07A	GBP	100,000	97,003.88	0.10
HCA INC 5.2000 23-28 01/06S	USD	300,000	271,376.23	0.27
JPMORGAN CHASE & CO 2.522 20-31 22/04S	USD	164,000	127,201.10	0.13
KENNEDE WIL EUR REG SHS 3.25 15-25 12/11A	EUR	100,000	88,641.00	0.09
KITE REALTY GRO 4.0000 16-26 01/10S	USD	61,000	50,875.07	0.05
KOSMOS ENERGY PLC 7.75 21-27 01/05S	USD	300,000	236,932.08	0.24
KRAFT HEINZ FOODS CO 5.20 16-45 15/07S	USD	290,000	250,315.93	0.25
LADDER CAP FIN 4.7500 21-29 15/06S	USD	200,000	149,160.12	0.15
LEVEL 3 FINANCING INC 4.625 19-27 15/09	USD	100,000	63,994.12	0.06
MIDWEST CONNECTOR CAP 3.9 19-24 01/04S	USD	700,000	628,955.00	0.63
MPLX LP 4.000 18-28 15/03S	USD	500,000	431,758.28	0.43
NETFLIX INC 5.3750 19-29 15/11S	USD	54,000	49,718.32	0.05
NETFLIX INC 6.375 18-29 15/05S	USD	100,000	97,134.60	0.10
NEW YORK LIFE GLOB 1.25 19-26 17/12S	GBP	100,000	97,989.46	0.10
NMG HLDGO/NEIMA 7.1250 21-26 01/04S	USD	75,000	64,155.88	0.06
OCCIDENTAL PETROLEUM 5.875 20-25 01/09S	USD	100,000	91,403.78	0.09
OCCIDENTAL PETROLEUM 6.625 20-30 01/09S	USD	400,000	380,151.53	0.38
PGE CORPORATION 3.15 20-26 01/07S	USD	800,000	681,412.50	0.68
PGE CORPORATION 3.4500 20-25 01/07S	USD	100,000	86,882.95	0.09
RIO OIL FINANCE 9.2500 14-24 06/07Q	USD	46,453	43,322.41	0.04
ROCKIES EXP PIPELINE 3.6 20-25 15/05S	USD	200,000	173,916.67	0.17
ROCKIES EXP PIPELINE 4.8 20-30 15/05S05S	USD	75,000	60,269.32	0.06
ROCKIES EXP PIPELINE 6.875 10-40 15/04S	USD	61,000	50,453.79	0.05
SASOL FINANCING USA 5.5 21-31 18/03S	USD	200,000	145,192.63	0.15
SASOL FINANCING USA 5.875 18-24 27/09S	USD	200,000	181,521.79	0.18
SBA COMMUNICATIONS 3.875 20-27 15/02S	USD	208,000	175,593.19	0.18
SIRIUS XM RADIO INC 3.875 21-31 01/09S	USD	100,000	70,863.29	0.07
SKYWORKS SOLUTIONS I 1.8 21-26 26/05S	USD	23,000	18,872.00	0.02
SPIRIT AEROSYST 9.3750 22-29 30/11S	USD	100,000	98,107.18	0.10
SPRINT CAPITAL CORP 8.75 02-32 15/03S	USD	400,000	441,864.35	0.44
STANDARD INDUSTRIES 2.25 19-26 21/11A	EUR	900,000	800,842.50	0.80
STANDARD INDUSTRIES 5.00 17-27 15/02S	USD	71,000	62,067.70	0.06
STILLWATER MINING CO 4.5 21-29 16/11S	USD	400,000	298,928.23	0.30
TIBCO SOFTWARE 6.5 22-29 31/03S	USD	100,000	82,009.92	0.08
UNITED AIRLINES 2.70 19-33 01/11S	USD	172,658	133,240.63	0.13
UNITED AIR LINES INC 4.375 21-26 21/04S	USD	139,000	121,122.83	0.12
UNITED STATES 4.0000 22-42 15/11S	USD	1,100,000	997,454.31	1.00
VENTURE GLOBAL 6.2500 23-30 15/01S	USD	200,000	181,448.32	0.18
VENTURE GLOBAL 8.1250 23-28 01/06S	USD	550,000	509,163.57	0.51
ZAYO GROUP HOLDING 4.00 20-27 01/03S	USD	75,000	48,818.71	0.05
<b>Floating rate notes</b>			<b>3,734,610.20</b>	<b>3.74</b>
<b>Argentina</b>			<b>29,317.63</b>	<b>0.03</b>
ARGENTINA FL.R 20-41 09/07S	USD	100,000	29,317.63	0.03
<b>France</b>			<b>469,216.15</b>	<b>0.47</b>
BNP PARIBAS FL.R 20-28 30/09S	USD	600,000	469,216.15	0.47
<b>Ireland</b>			<b>91,178.30</b>	<b>0.09</b>
BANK OF IRELAND FL.R 22-26 16/09S	USD	100,000	91,178.30	0.09
<b>Italy</b>			<b>441,284.03</b>	<b>0.44</b>
BANCA MONTE DEI FL.R 20-30 10/09A	EUR	200,000	181,200.00	0.18
UNICREDIT SPA FL.R 19-34 02/04S	USD	300,000	260,084.03	0.26

# LUX IM – Pimco Multi Alpha Credit

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Spain</b>			<b>580,409.74</b>	<b>0.58</b>
BANCO BILBAO VIZCAYA FL.R 22-28 14/09A	USD	200,000	184,234.74	0.18
BANCO DE SABADELL FL.R 22-26 08/09A	EUR	200,000	199,041.00	0.20
CAIXABANK SA FL.R 19-29 15/02A	EUR	200,000	197,134.00	0.20
<b>United Kingdom</b>			<b>1,142,246.56</b>	<b>1.14</b>
BARCLAYS PLC FL.R 21-27 24/11S	USD	200,000	161,369.33	0.16
HSBC HOLDINGS PLC FL.R 18-26 12/09S	USD	800,000	706,238.69	0.71
HSBC HOLDINGS PLC FL.R 19-30 22/05S	USD	200,000	164,633.33	0.16
VIRGIN MONEY UK PLC FL.R 17-25 22/06S	GBP	100,000	110,005.21	0.11
<b>United States of America</b>			<b>980,957.79</b>	<b>0.98</b>
BAYER US FINANCE II FL.R 18-23 15/12Q	USD	315,000	289,131.15	0.29
CITIGROUP INC FL.R 18-29 23/04S	USD	190,000	164,305.46	0.16
MORGAN STANLEY FL.R 18-29 24/01S	USD	300,000	257,253.06	0.26
WELLS FARGO FL.R 20-31 04/04S	USD	310,000	270,268.12	0.27
<b>Mortgage &amp; Asset-backed Securities</b>			<b>7,501,565.53</b>	<b>7.51</b>
<b>Cayman Islands</b>			<b>478,773.97</b>	<b>0.48</b>
SAPPHIRE AVIATION 4.335 20-40 15/03M	USD	701,350	478,773.97	0.48
<b>Ireland</b>			<b>1,420,320.58</b>	<b>1.42</b>
CORDA 5X ARR FL.R 19-30 21/07Q	EUR	648,371	637,224.26	0.64
MADISON PARK EURO FUND FL.R 21-32 15/01	EUR	700,000	685,430.06	0.69
TORO EUROPEAN CLO 6 FL.R 21-32 12/01Q	EUR	100,000	97,666.26	0.10
<b>United States of America</b>			<b>5,602,470.98</b>	<b>5.61</b>
BSARM 2007-4 22A1 FL.R 07-11 25/06M	USD	51,186	41,685.09	0.04
CMLTI 2007-AR4 2A2A FL.R 07-37 25/03M	USD	57,381	46,857.68	0.05
COUNTRYWIDE ALTERNATI 6.00 05-35 25/03M	USD	86,527	38,248.27	0.04
FANNIE MAE 2.0 21-49 31/12M	USD	3,300,000	2,467,162.58	2.47
FANNIE MAE 4.0000 19-49 01/02M	USD	18,097	15,495.15	0.02
FANNIE MAE 4.0000 19-49 01/06M	USD	16,934	14,709.37	0.01
FANNIE MAE 4.0000 21-50 01/11M	USD	17,572	15,307.31	0.02
FN MA4697 4.0000 22-42 01/08M	USD	147,070	128,247.77	0.13
FREDDIE MAC 4.00 19-49 01/05M	USD	456,188	397,327.52	0.40
FREDDIE MAC 4.00 19-49 01/06M	USD	642,884	556,452.69	0.56
FREDDIE MAC 4.00 20-50 01/04M	USD	19,416	17,087.66	0.02
FR QC7225 1.5000 21-51 01/09M	USD	985,321	698,631.43	0.70
FR RB5182 4.0000 22-42 01/09M	USD	124,649	108,663.08	0.11
FR SC0376 4.0000 23-42 01/11M	USD	102,367	89,158.83	0.09
FR SD8198 1.5000 21-52 01/01M	USD	194,404	137,839.95	0.14
GNR 2023-H02 FL FL.R 23-73 20/01M	USD	301,438	268,707.83	0.27
MABS 2004-OPT1 FL.R 04-34 25/02M	USD	452,895	388,291.70	0.39
RENAISSANCE HOME FL.R 06-37 25/01M	USD	89,068	28,228.65	0.03
UNITED AIRLINES 4.15 19-31 25/08S	USD	171,769	144,368.42	0.14
<b>Other transferable securities</b>			<b>446,151.51</b>	<b>0.45</b>
<b>Mortgage &amp; Asset-backed Securities</b>			<b>446,151.51</b>	<b>0.45</b>
<b>United States of America</b>			<b>446,151.51</b>	<b>0.45</b>
GOVE NATL FL.R 23-73 20/02M	USD	499,898	446,151.51	0.45
<b>Money market instruments</b>			<b>30,669,045.89</b>	<b>30.71</b>
<b>Treasury market</b>			<b>30,669,045.89</b>	<b>30.71</b>
<b>Belgium</b>			<b>16,202,965.98</b>	<b>16.22</b>
BELGIQUE ZCP 13-07-23	EUR	12,706,000	12,619,565.76	12.64
BELGIQUE ZCP 14-09-23	EUR	3,620,000	3,583,400.22	3.59

## LUX IM – Pimco Multi Alpha Credit

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Luxembourg</b>			<b>14,466,079.91</b>	<b>14.49</b>
EURO STAB MECH TRE ZCP 03-08-23	EUR	1,850,000	1,835,599.95	1.84
EURO STAB MECH TRE ZCP 06-07-23	EUR	6,720,000	6,671,821.29	6.68
EURO STAB MECH TRE ZCP 07-09-23	EUR	700,000	694,379.70	0.70
EURO STAB MECH TRE ZCP 18-08-23	EUR	320,000	315,242.20	0.32
EURO STAB MECH TRE ZCP 21-09-23	EUR	540,000	531,735.10	0.53
EURO UNIO BILL ZCP 04-08-23	EUR	4,000,000	3,971,006.34	3.98
EURO UNIO BILL ZCP 08-09-23	EUR	450,000	446,295.33	0.45
<b>Undertakings for Collective Investment</b>			<b>21,787,509.64</b>	<b>21.82</b>
<b>Shares/Units in investment funds</b>			<b>21,787,509.64</b>	<b>21.82</b>
<b>Other funds</b>			<b>21,787,509.64</b>	<b>21.82</b>
PIMCO EURO SHORT TERM HIGH YIELD CORP BD EUR CAP	EUR	1,105,320	11,412,429.00	11.43
PIMCO FDS GLOBAL INVESTORS SERIES PLC MTGAGE OPP -INS- H EUR CAP	EUR	1,072,914	10,375,080.64	10.39
<b>Total securities portfolio</b>			<b>99,397,727.72</b>	<b>99.53</b>

## **LUX IM – Fidelity Global Low Duration**



## LUX IM – Fidelity Global Low Duration

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>419,775,243.69</b>
Securities portfolio at market value	409,226,264.07
<i>Cost price</i>	<i>425,380,415.83</i>
Cash at banks and liquidities	3,809,695.97
Amount due from broker/counterparty	136,787.34
Receivable on subscriptions	1,020,381.33
Net unrealised appreciation on financial futures	557,986.97
Net unrealised appreciation on swaps	298,981.17
Interests receivable, net	4,725,146.84
<b>Liabilities</b>	<b>8,219,559.22</b>
Payable on investments purchased	2,823,374.43
Payable on redemptions	1,484,020.30
Net unrealised depreciation on forward foreign exchange contracts	2,812,800.66
Management fees payable	830,970.49
Depository fees payable	21,776.29
Administration fees payable	201,632.30
Other liabilities	44,984.75
<b>Net asset value</b>	<b>411,555,684.47</b>

## LUX IM – Fidelity Global Low Duration

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>411,555,684.47</b>	<b>469,530,995.14</b>	<b>805,607,190.33</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		2,166,889.390	2,515,963.717	3,487,138.387
Net asset value per share	EUR	96.69	95.63	102.45
<b>E - EUR - Capitalisation</b>				
Number of shares		1,404,351.690	1,566,591.843	2,664,318.374
Net asset value per share	EUR	97.41	96.23	102.85
<b>E2 - EUR - Capitalisation</b>				
Number of shares		408,893.716	474,923.744	-
Net asset value per share	EUR	99.60	98.29	-
<b>F - EUR - Capitalisation</b>				
Number of shares		18,100.770	23,766.106	32,602.266
Net asset value per share	EUR	98.53	97.11	103.31
<b>H - EUR - Capitalisation</b>				
Number of shares		233,521.651	303,612.544	1,662,782.679
Net asset value per share	EUR	97.31	96.15	102.82

## LUX IM – Fidelity Global Low Duration

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>DI - EUR - Capitalisation</b>	2,515,963.717	144,665.492	493,739.819	2,166,889.390
<b>E - EUR - Capitalisation</b>	1,566,591.843	110,189.633	272,429.786	1,404,351.690
<b>E2 - EUR - Capitalisation</b>	474,923.744	27,789.498	93,819.526	408,893.716
<b>F - EUR - Capitalisation</b>	23,766.106	1,904.657	7,569.993	18,100.770
<b>H - EUR - Capitalisation</b>	303,612.544	125,923.131	196,014.024	233,521.651

# LUX IM – Fidelity Global Low Duration

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>365,995,458.78</b>	<b>88.93</b>
<b>Bonds</b>			<b>292,520,927.56</b>	<b>71.08</b>
<b>Australia</b>			<b>6,795,380.46</b>	<b>1.65</b>
SCENTRE GROUP TRUST 3.625 20-26 28/01S	USD	3,049,000	2,664,336.24	0.65
WESTPAC BANKING 5.35 22-24 18/10S	USD	4,500,000	4,131,044.22	1.00
<b>British Virgin Islands</b>			<b>6,930,025.23</b>	<b>1.68</b>
GOLD FIELDS OROGEN 5.125 19-24 15/05S	USD	3,000,000	2,735,624.74	0.66
SINOCHEM OFFSHORE CAP 0.75 21-25 25/11A	EUR	3,658,000	3,306,539.36	0.80
WANDA PROPERTIES 11.00 23-25 20/01S	USD	2,028,000	887,861.13	0.22
<b>Canada</b>			<b>926,180.06</b>	<b>0.23</b>
ENERFLEX 9.0 22-27 15/10S	USD	418,000	372,854.39	0.09
FIRST QUANTUM MIN 7.50 17-25 01/04S	USD	603,000	553,325.67	0.13
<b>Cayman Islands</b>			<b>3,882,858.59</b>	<b>0.94</b>
AVOLON HLDG FUNDING 4.25 20-26 15/04SS	USD	2,965,000	2,542,357.14	0.62
GEMS MENASA 7.125 19-26 31/07S	USD	1,500,000	1,340,501.45	0.33
<b>Czech Republic</b>			<b>491,932.50</b>	<b>0.12</b>
ENERGO PRO AS 4.50 18-24 04/05A	EUR	500,000	491,932.50	0.12
<b>Finland</b>			<b>1,086,288.50</b>	<b>0.26</b>
HUHTAMAKI OY 4.25 22-27 09/06A	EUR	1,100,000	1,086,288.50	0.26
<b>France</b>			<b>20,884,217.26</b>	<b>5.07</b>
CREDIT MUTUEL ARKEA 3.375 22-27 19/09A	EUR	2,500,000	2,426,850.00	0.59
CROWN EUROPEAN HOLDING 5.00 23-28 15/05S	EUR	2,631,000	2,657,980.90	0.65
FORVIA 7.25 22-26 15/06S	EUR	3,244,000	3,371,635.18	0.82
ILIAD HOLDING 5.625 21-28 15/10S	EUR	1,650,000	1,529,880.00	0.37
ILIAD HOLDING 6.500 21-26 15/10S	USD	1,531,000	1,322,036.82	0.32
ILIAD SA 5.3750 22-27 14/06A	EUR	1,400,000	1,382,437.00	0.34
LOXAM SAS 6.3750 23-28 15/05S	EUR	1,523,000	1,512,064.86	0.37
ORANO SA 3.375 19-26 23/04A	EUR	3,900,000	3,803,572.50	0.92
VALLOUREC SA 8.5 21-26 30/06S	EUR	2,875,000	2,877,760.00	0.70
<b>Germany</b>			<b>13,520,128.75</b>	<b>3.29</b>
BAYER AG 4.0 23-26 26/08A	EUR	2,575,000	2,576,583.63	0.63
COMMERZBANK AG 8.125 13-23 19/09S	USD	3,425,000	3,144,262.29	0.76
DEUTSCHE LUFTHANSA AG 0.1 21-23 16/11A	EUR	3,000,000	2,968,965.00	0.72
GERMANY 2.5 23-25 13/03A	EUR	920,000	908,601.20	0.22
NIDDA HEALTHCARE HOLDI 7.5 22-26 21/08S	EUR	2,525,000	2,516,326.63	0.61
ZF FINANCE 5.75 23-26 03/08A	EUR	1,400,000	1,405,390.00	0.34
<b>Iceland</b>			<b>1,536,457.56</b>	<b>0.37</b>
ARION BANK 7.25 23-26 25/05A	EUR	1,544,000	1,536,457.56	0.37
<b>Ireland</b>			<b>12,421,790.80</b>	<b>3.02</b>
ADARGH PACKAGING FIN 4.75 17-27 15/07S	GBP	1,025,000	945,869.69	0.23
AERCAP IRELAND 2.45 21-26 29/10S	USD	2,575,000	2,109,721.61	0.51
AERCAP IRELAND 4.45 18-25 01/10S	USD	1,950,000	1,718,663.04	0.42
ARDAGH METAL PA 6.0000 22-27 15/06S	USD	1,050,000	948,649.95	0.23
ARDAGH PACKAGING FIN 5.25 20-25 30/04S	USD	2,275,000	2,042,349.73	0.50
ROADSTER FINANCE DAC 1.625 17-24 09/12A	EUR	5,089,000	4,656,536.78	1.13
<b>Israel</b>			<b>3,844,819.38</b>	<b>0.93</b>
ENERGEAN ISRAEL FIN 4.5 21-24 30/03S	USD	2,675,000	2,432,067.21	0.59
LEVIATHAN BOND LTD 5.75 20-23 30/06S	USD	1,540,000	1,412,752.17	0.34

# LUX IM – Fidelity Global Low Duration

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>14,828,049.79</b>	<b>3.60</b>
AUTOSTRADA ITALIA SPA 1.875 15-25 04/11A	EUR	2,750,000	2,601,390.00	0.63
AUTOSTRADA ITALIA SPA 4.375 10-25 16/09A	EUR	3,000,000	2,998,350.00	0.73
BANCO BPM 6.00 23-28 14/06A	EUR	2,232,000	2,218,563.36	0.54
GAMENET GROUP 7.125 23-28 01/06S	EUR	2,250,000	2,301,232.50	0.56
INTESA SANPAOLO 5.017 14-24 26/06S	USD	3,000,000	2,669,279.51	0.65
INTESA SANPAOLO 7.00 22-25 21/11S	USD	2,200,000	2,039,234.42	0.50
<b>Japan</b>			<b>16,621,746.59</b>	<b>4.04</b>
ITOCHU CORP 1.5640 21-26 30/03S	USD	6,600,000	5,506,000.83	1.34
MITSUBISHI CORPORATIO 1.125 21-26 15/07S	USD	4,406,000	3,589,401.91	0.87
MITSUBISHI UFJ FIN 3.761 18-23 26/07S	USD	3,500,000	3,211,097.72	0.78
SUMITOMO MITSUI BANK 2.44 19-24 18/06S	USD	4,850,000	4,315,246.13	1.05
<b>Jersey</b>			<b>9,730,380.64</b>	<b>2.36</b>
AA BOND 8.45 23-28 31/01S	GBP	2,750,000	3,103,282.35	0.75
BAA FUNDING 7.125 12-24 14/02A	GBP	2,041,000	2,368,241.16	0.58
HEATHROW REG SHS 6.75 09-26 03/12A	GBP	3,310,000	3,836,984.07	0.93
PETROFAC LIMITED 9.75 21-26 15/11S	USD	592,000	421,873.06	0.10
<b>Luxembourg</b>			<b>15,463,422.17</b>	<b>3.76</b>
ALBION FINANCING 5.25 21-26 15/10S	EUR	1,274,000	1,199,897.79	0.29
ARCE MI 4.875 22-26 26/09A	EUR	2,975,000	3,036,418.88	0.74
BLACKSTONE PROPERTY 2.20 18-25 24/07A	EUR	1,790,000	1,633,768.80	0.40
CIRSA FINANCE INTL 6.25 18-23 19/07S	EUR	377,677	377,671.09	0.09
CIRSA FIN INTL SARL 10.375 22-27 30/11S	EUR	2,942,000	3,155,809.85	0.77
KENBOURNE INVEST SA 6.875 19-2 26/11S	USD	699,000	560,487.13	0.14
PLT VII FINANCE S.A 4.625 20-26 16/07S	EUR	2,199,000	2,138,230.63	0.52
TRATON FINANCE LUXEM 4.0 23-25 16/09A	EUR	3,400,000	3,361,138.00	0.82
<b>Mexico</b>			<b>3,229,803.92</b>	<b>0.78</b>
BANCO SANTANDER 5.375 20-25 17/04S	USD	3,550,000	3,229,803.92	0.78
<b>Netherlands</b>			<b>11,213,479.49</b>	<b>2.72</b>
ENEL FIN INTL 6.8 22-25 14/10S	USD	1,873,000	1,750,980.20	0.43
ING GROEP NV 4.8750 22-27 14/11A	EUR	1,600,000	1,611,840.00	0.39
IPD 3 BV 8.0 23-28 15/06S	EUR	1,417,000	1,447,741.82	0.35
OI EUROPEAN GROUP 6.25 23-28 15/05S	EUR	1,644,000	1,681,203.72	0.41
STELLANTIS N.V. 3.875 20-26 07/07A	EUR	4,750,000	4,721,713.75	1.15
<b>Nigeria</b>			<b>1,550,182.97</b>	<b>0.38</b>
IHS HOLDING LIMITED 5.625 21-26 29/11S1S	USD	1,362,000	1,095,960.63	0.27
IHS HOLDING LIMITED 6.25 21-28 29/11S11S	USD	600,000	454,222.34	0.11
<b>Poland</b>			<b>3,863,520.54</b>	<b>0.94</b>
CANPACK SA/EASTERN P 3.125 20-25 26/10S	USD	4,600,000	3,863,520.54	0.94
<b>Republic of Serbia</b>			<b>1,535,612.80</b>	<b>0.37</b>
SERBIA INTERNATIONAL B 6.25 23-28 26/05S	USD	1,675,000	1,535,612.80	0.37
<b>South Korea</b>			<b>13,748,654.70</b>	<b>3.34</b>
MIRAE ASSET SEC 1.3750 21-24 07/07S	USD	5,365,000	4,676,520.00	1.14
SHINHAN CARD 1.375 20-25 19/10S	USD	5,500,000	4,563,280.07	1.11
SK HYNIX 6.25 23-26 17/01S	USD	4,909,000	4,508,854.63	1.10
<b>Spain</b>			<b>7,216,173.70</b>	<b>1.75</b>
ABERTIS INFRAES 3.3750 19-26 27/11A	GBP	3,500,000	3,614,780.70	0.88
CEPSA FINANCE SAU 2.25 20-26 13/07A	EUR	3,800,000	3,601,393.00	0.88
<b>Sweden</b>			<b>3,120,507.02</b>	<b>0.76</b>
VERISURE HOLDING AB 7.125 23-28 01/02S	EUR	807,000	810,466.07	0.20
VERISURE HOLDING AB 9.25 22-27 15/10S	EUR	2,170,000	2,310,040.95	0.56

# LUX IM – Fidelity Global Low Duration

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Switzerland</b>			<b>5,320,513.01</b>	<b>1.29</b>
UBS AG 5.125 14-24 15/05A	USD	5,880,000	5,320,513.01	1.29
<b>United Arab Emirates</b>			<b>1,190,686.89</b>	<b>0.29</b>
ABU DHABI NATL ENERG 4.375 23-29 24/01S	USD	1,309,000	1,190,686.89	0.29
<b>United Kingdom</b>			<b>27,899,702.93</b>	<b>6.78</b>
BELLIS ACQUISITION 3.25 21-26 16/02S	GBP	2,305,000	2,242,296.63	0.54
BELLIS ACQUISITION 4.5 21-26 16/02S	GBP	412,000	410,453.12	0.10
CANARY WHARF GR INV 2.625 21-25 23/04S	GBP	713,000	667,292.65	0.16
DELAMARE FINANCE PLC 5.5457 04-29 19/02Q	GBP	593,947	658,662.38	0.16
HARBOUR ENERGY 5.5000 21-26 15/10S	USD	2,349,000	1,982,751.44	0.48
INEOS FINANCE P 6.6250 23-28 15/05S	EUR	3,531,000	3,470,001.97	0.84
INTERCONT HOTELS GRP 1.625 20-24 08/10A	EUR	4,100,000	3,961,358.50	0.96
JERROLD FINCO PLC 4.875 20-26 15/01S	GBP	1,475,000	1,508,407.36	0.37
LLOYDS BANK 7.625 10-25 22/04S	GBP	1,439,000	1,686,762.47	0.41
NATIONAL EXPRESS GROUP 4.25 20-99 31/12A	GBP	2,915,000	2,962,916.19	0.72
NEPTUNE ENERGY 6.6250 18-25 15/05S	USD	1,475,000	1,351,070.75	0.33
NEWDAY BONDCO PLC 13.25 22-26 15/12S	GBP	900,000	1,072,918.48	0.26
PUNCH FINANCE PLC 6.125 21-26 24/06S	GBP	1,401,000	1,394,473.53	0.34
RAC BOND CO 4.870 16-26 06/05S	GBP	1,625,000	1,696,425.05	0.41
TECHNIPFMC PLC 6.5 21-26 29/01S	USD	614,000	557,748.38	0.14
TRAVIS PERKINS REG SHS 4.50 16-23 07/09A	GBP	1,725,000	1,975,549.27	0.48
TULLOW OIL PLC 10.25 21-26 17/05S	USD	425,000	300,614.76	0.07
<b>United States of America</b>			<b>83,668,411.31</b>	<b>20.33</b>
AIR LEASE 5.85 22-27 15/12S	USD	4,140,000	3,793,811.82	0.92
ALLY FINANCIAL INC 10.5 23-28 15/02S	USD	1,058,000	959,040.15	0.23
ALLY FINANCIAL INC 5.75 15-25 20/11S	USD	1,766,000	1,563,563.21	0.38
AMERICAN AIRLINES 11.7500 20-25 15/07	USD	1,361,000	1,373,374.43	0.33
AMERICAN AIRLINES 7.25 23-28 15/02S	USD	2,747,000	2,503,091.32	0.61
ASHTREAD CAPITAL INC 4.375 17-27 15/08S	USD	1,750,000	1,514,323.63	0.37
ATT 3.55 23-25 18/11A	EUR	3,225,000	3,185,929.12	0.77
BWAY 7.875 23-26 15/08S	USD	2,640,000	2,406,946.66	0.58
CATERPILLAR FIN 4.3500 23-26 15/05S	USD	2,575,000	2,329,135.22	0.57
CHESAPEAKE ESCR 5.5000 21-26 01/02S	USD	1,496,000	1,338,699.15	0.33
FORD MOTOR CREDIT 6.8600 23-26 05/06A	GBP	800,000	906,518.34	0.22
FORD MOTOR CREDIT 7.35 22-27 04/11S	USD	4,033,000	3,780,412.01	0.92
FORD MOTOR CREDIT CO 6.95 23-26 06/03S	USD	896,000	826,042.31	0.20
GENERAL MOTORS CO 6.8 20-27 01/10S	USD	4,100,000	3,910,485.38	0.95
GILEAD SCIENCES INC 3.50 14-25 01/02S	USD	3,600,000	3,208,028.65	0.78
HALEON US CAPITAL LLC 3.024 22-24 24/03S	USD	3,656,000	3,284,406.56	0.80
HYATT HOTELS CO 5.7500 23-27 30/01S	USD	3,075,000	2,816,427.19	0.68
LITHIA MOTORS INC 4.625 19-27 15/12S	USD	2,100,000	1,794,926.36	0.44
LKQ CORP 5.7500 23-28 15/06S	USD	1,666,000	1,521,019.68	0.37
MICROCHIP TECHNOLOGY 4.25 20-25 01/09S	USD	4,480,000	3,985,589.20	0.97
MILEAGE PLUS HOLDING 6.5 20-27 02/07Q	USD	1,200,000	1,104,130.05	0.27
NAVIENT CORP 6.75 18-26 15/06S	USD	1,937,000	1,723,856.18	0.42
NBM US HOLDINGS INC 7.00 19-26 14/05S	USD	300,000	268,207.74	0.07
NETFLIX INC 5.875 15-25 15/02S	USD	2,000,000	1,845,662.86	0.45
ONEOK INC 2.7500 19-24 01/09S	USD	2,963,000	2,630,834.33	0.64
PRIME SECURITY SERVIC 5.75 19-26 15/04S	USD	4,000,000	3,602,093.95	0.88
ROSS STORES INC 4.6 20-25 06/04S	USD	3,000,000	2,708,279.38	0.66
SPRINT SPECTRUM/SPECI 4.738 18-25 20/03Q	USD	1,400,000	1,270,215.36	0.31
TARGA RES PART LP/TA 6.50 19-27 15/07S	USD	2,500,000	2,288,148.05	0.56
UNITED AIR LINES INC 4.375 21-26 21/04S	USD	3,031,000	2,641,174.73	0.64
UNITED STATES 2.125 17-24 29/02S	USD	1,300,000	1,168,339.53	0.28
UNITED STATES 4.5 22-24 30/11S	USD	8,870,000	8,060,769.58	1.96
UNITED STATES 4.625 23-25 28/02S	USD	2,930,000	2,670,310.13	0.65

# LUX IM – Fidelity Global Low Duration

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
XPO INC 6.2500 23-28 01/06S	USD	5,185,000	4,684,619.05	1.14
<b>Floating rate notes</b>			<b>57,955,896.57</b>	<b>14.08</b>
<b>France</b>			<b>8,236,584.99</b>	<b>2.00</b>
BNP PARIBAS FL.R 22-XX 31/12S	USD	1,375,000	1,306,632.00	0.32
CREDIT AGRICOLE REG SHS FL.R 14-XX 23/01Q	USD	1,250,000	1,135,980.62	0.28
ELECT.DE FRANCE FL.R 13-XX 29/01S	GBP	1,800,000	1,902,040.67	0.46
SOCIETE GENERALE FL.R 22-XX 22/05S	USD	2,095,000	1,882,315.70	0.46
SOCIETE GENERALE FL.R 23-XX 18/07S	EUR	2,100,000	2,009,616.00	0.49
<b>Greece</b>			<b>637,437.87</b>	<b>0.15</b>
ALPHA BANK A FL.R 22-27 16/06A	EUR	621,000	637,437.87	0.15
<b>Ireland</b>			<b>3,380,311.28</b>	<b>0.82</b>
BK IRELAND GROUP FL.R 23-28 16/07A	EUR	1,558,000	1,555,444.88	0.38
PERMANENT TSB GROUP FL.R 23-28 25/04A	EUR	1,824,000	1,824,866.40	0.44
<b>Italy</b>			<b>5,723,796.43</b>	<b>1.39</b>
ENEL FL.R 23-XX 16/07A	EUR	1,633,000	1,645,582.26	0.40
INTESA SANPAOLO SP FL.R 15-49 17/03S	USD	1,500,000	1,293,139.55	0.31
UNICREDIT REG SHS SUB FL.R 14-XX 03/06S	USD	3,100,000	2,785,074.62	0.68
<b>Mexico</b>			<b>3,812,934.82</b>	<b>0.93</b>
CEMEX SAB DE CV FL.R 23-XX 14/06S	USD	4,093,000	3,812,934.82	0.93
<b>Netherlands</b>			<b>4,928,428.52</b>	<b>1.20</b>
KPN 6.0% PE FL.R 22-XX 21/12U	EUR	1,068,000	1,083,368.52	0.26
TELEFONICA EUROPE BV FL.R 22-XX 23/11A	EUR	1,000,000	1,022,390.00	0.25
VOLKSWAGEN INTL FIN FL.R 20-XX 17/06A	EUR	3,000,000	2,822,670.00	0.69
<b>Spain</b>			<b>3,713,800.00</b>	<b>0.90</b>
BANCO DE BADELL FL.R 23-XX 18/04Q	EUR	1,600,000	1,551,992.00	0.38
IBERCAJA FL.R 22-25 15/06A	EUR	2,200,000	2,161,808.00	0.53
<b>United Kingdom</b>			<b>27,522,602.66</b>	<b>6.69</b>
BARCLAYS PLC FL.R 21-26 12/05Q	EUR	2,019,000	2,006,017.83	0.49
COOPERATIEVE RABOBANK FL.R 22-27 06/04S	GBP	3,591,000	3,839,887.78	0.93
INVESTEC BANK PLC FL.R 21-27 17/02A	EUR	4,017,000	3,410,774.45	0.83
LLOYDS BANK GR FL.R 14-XX 27/06Q	USD	1,600,000	1,407,121.27	0.34
LLOYDS BANKING GROUP FL.R 23-XX 27/03Q	GBP	1,913,000	2,054,842.88	0.50
NATIONWIDE BLDG FL.R 22-28 16/02Q	USD	3,300,000	2,938,638.10	0.71
NATIONWIDE BUILDING FL.R 18-26 08/03A	EUR	3,950,000	3,733,856.00	0.91
NATWEST GROUP PLC FL.R 19-25 15/11A	EUR	3,275,000	3,102,096.37	0.75
STANDARD CHARTERED FL.R 22-25 16/11S	USD	1,718,000	1,613,241.21	0.39
STANDARD CHARTERED FL.R 23-27 09/01S	USD	3,210,000	2,947,047.39	0.72
UNI PUB FINANCE -M- FL.R 99-24 28/03Q	GBP	404,992	469,079.38	0.11
<b>Convertible bonds</b>			<b>1,740,259.50</b>	<b>0.42</b>
<b>Sweden</b>			<b>1,740,259.50</b>	<b>0.42</b>
FAST AB CV 3.5 23-28 23/02Q	EUR	2,100,000	1,740,259.50	0.42
<b>Mortgage &amp; Asset-backed Securities</b>			<b>13,778,375.15</b>	<b>3.35</b>
<b>Ireland</b>			<b>7,679,754.96</b>	<b>1.87</b>
AVOC CLO FL.R 23-37 15/04Q	EUR	5,050,000	5,019,605.06	1.22
HARVEST CLO XXIII DAC FL.R 20-32 20/10Q	EUR	2,725,000	2,660,149.90	0.65
<b>United Kingdom</b>			<b>6,098,620.19</b>	<b>1.48</b>
HIGHWAYS 2021 PLC FL.R 21-31 18/12Q	GBP	1,626,986	1,814,722.70	0.44
ICSL 1 A1 FL.R 17-56 24/07M	GBP	549,027	636,762.19	0.15
NEWDAY FUNDING MASTER FL.R 21-29 15/07M	USD	2,825,000	2,564,864.42	0.62
TOGHETER ASSET BACKED SEC 20-61 15/12M	GBP	931,775	1,082,270.88	0.26

## LUX IM – Fidelity Global Low Duration

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Other transferable securities</b>			<b>3,081,877.25</b>	<b>0.75</b>
<b>Bonds</b>			<b>3,081,877.25</b>	<b>0.75</b>
<b>Italy</b>			<b>3,081,877.25</b>	<b>0.75</b>
AZZURRA AEROPORTI 2.1250 20-24 30/05S	EUR	3,175,000	3,081,877.25	0.75
<b>Undertakings for Collective Investment</b>			<b>40,148,928.04</b>	<b>9.76</b>
<b>Shares/Units in investment funds</b>			<b>40,148,928.04</b>	<b>9.76</b>
<b>Bond funds</b>			<b>40,148,928.04</b>	<b>9.76</b>
FIDELITY FUNDS GLOB SHORT DUR INCOME -A- EUR CAP	EUR	3,169,720	30,774,807.21	7.48
FIDELITY FUNDS STRUCTUR CR INCOME FD I ACC	EUR	896,187	9,374,120.83	2.28
<b>Total securities portfolio</b>			<b>409,226,264.07</b>	<b>99.43</b>



## **LUX IM – Morgan Stanley Active Coupon Strategy**

# LUX IM – Morgan Stanley Active Coupon Strategy

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>55,345,561.73</b>
Securities portfolio at market value	52,667,528.72
<i>Cost price</i>	55,005,119.05
Cash at banks and liquidities	1,182,287.88
Amount due from broker/counterparty	587,296.75
Receivable for investments sold	176,964.23
Receivable on subscriptions	58,597.27
Net unrealised appreciation on financial futures	73,620.45
Interests receivable, net	599,266.43
<b>Liabilities</b>	<b>1,318,166.18</b>
Bank overdrafts	42,738.20
Amount due to broker/counterparty	411,289.59
Payable on investments purchased	354,251.37
Payable on redemptions	226,909.90
Net unrealised depreciation on forward foreign exchange contracts	39,029.24
Net unrealised depreciation on swaps	14,761.01
Management fees payable	176,362.09
Depositary fees payable	2,852.10
Administration fees payable	40,307.69
Interests payable, net	1,294.47
Other liabilities	8,370.52
<b>Net asset value</b>	<b>54,027,395.55</b>

# LUX IM – Morgan Stanley Active Coupon Strategy

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>54,027,395.55</b>	<b>57,285,149.74</b>	<b>91,476,655.84</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		344,154.767	383,835.588	595,654.848
Net asset value per share	EUR	87.40	87.25	97.26
<b>DI - EUR - Distribution</b>				
Number of shares		101,558.544	98,042.465	101,919.486
Net asset value per share	EUR	86.97	86.82	97.03
Dividend per share		-	0.24	0.25
<b>E - EUR - Capitalisation</b>				
Number of shares		166,046.779	167,696.881	228,135.304
Net asset value per share	EUR	89.54	89.08	98.62
<b>F - EUR - Capitalisation</b>				
Number of shares		1,426.666	1,590.813	3,050.707
Net asset value per share	EUR	90.42	89.84	99.20
<b>F - EUR - Distribution</b>				
Number of shares		49.915	165.465	271.668
Net asset value per share	EUR	87.88	87.29	96.63
Dividend per share		-	0.24	0.25
<b>H - EUR - Capitalisation</b>				
Number of shares		1,286.231	2,124.457	8,438.438
Net asset value per share	EUR	88.62	88.19	97.69

## LUX IM – Morgan Stanley Active Coupon Strategy

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	383,835.588	29,841.759	69,522.580	344,154.767
DI - EUR - Distribution	98,042.465	19,256.069	15,739.990	101,558.544
E - EUR - Capitalisation	167,696.881	21,476.535	23,126.637	166,046.779
F - EUR - Capitalisation	1,590.813	118.253	282.400	1,426.666
F - EUR - Distribution	165.465	0.000	115.550	49.915
H - EUR - Capitalisation	2,124.457	180.745	1,018.971	1,286.231

# LUX IM – Morgan Stanley Active Coupon Strategy

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>41,213,561.75</b>	<b>76.28</b>
<b>Bonds</b>			<b>34,078,999.40</b>	<b>63.08</b>
<b>Australia</b>			<b>890,021.54</b>	<b>1.65</b>
APA INFRASTRUCTURE 3.50 15-30 22/03A	GBP	200,000	192,977.57	0.36
AURIZON NETWORK 3.125 16-26 01/06A	EUR	300,000	290,245.50	0.54
AUST & NZ BANKI 4.4000 16-26 19/05S	USD	200,000	175,380.45	0.32
NEWCASTLE COA 4.40 17-27 29/09S	USD	275,000	231,418.02	0.43
<b>Belgium</b>			<b>270,129.00</b>	<b>0.50</b>
ANHEUSER-BUSCH INBEV 2.75 16-36 17/03A	EUR	300,000	270,129.00	0.50
<b>Canada</b>			<b>799,369.39</b>	<b>1.48</b>
ELDORADO GOLD C 6.2500 21-29 01/09S	USD	330,000	271,116.43	0.50
NOVA CHEMICALS 4.875 17-24 01/06S	USD	180,000	161,805.63	0.30
NOVA CHEMICALS CORP 4.2500 21-29 15/05S	USD	75,000	56,066.60	0.10
NOVA CHEMICALS CORP 4.8750 17-24 01/06S	USD	100,000	89,892.03	0.17
ROGERS COMMUNICATION 3.8 22-32 15/03S	USD	275,000	220,488.70	0.41
<b>Cayman Islands</b>			<b>195,883.54</b>	<b>0.36</b>
AMERICAN AIRLINES 5.75 21-29 20/04Q	USD	220,000	195,883.54	0.36
<b>Chile</b>			<b>417,477.39</b>	<b>0.77</b>
BANCO SANTANDER CHIL 2.7 20-25 10/01S	USD	475,000	417,477.39	0.77
<b>Dominican Republic</b>			<b>458,692.31</b>	<b>0.85</b>
DOMINICAN REPUBLIC 13.625 23-33 03/02S	DOP	16,000,000	329,584.31	0.61
DOMINICAN REPUBLIC 5.522-29 22/02S	USD	150,000	129,108.00	0.24
<b>Egypt</b>			<b>220,454.57</b>	<b>0.41</b>
AFRICAN EXPORT-IMP BK 3.798 21-31 17/05S	USD	200,000	147,707.22	0.27
EGYPT 6.375 19-31 11/04A	EUR	130,000	72,747.35	0.13
<b>France</b>			<b>2,061,608.25</b>	<b>3.82</b>
AIR FRANCE - KLM 8.125 23-28 31/05A	EUR	100,000	103,630.50	0.19
BFCM 2.3750 19-24 21/11S	USD	200,000	174,262.75	0.32
BFCM BANQUE FEDERATI 3.75 22-33 01/02A	EUR	400,000	387,350.00	0.72
BNP PARIBAS 2.819 19-25 19/11S	USD	450,000	393,186.39	0.73
BNP PARIBAS SA 2.375 15-25 17/02A	EUR	100,000	96,559.50	0.18
BNP PARIBAS SA 2.875 16-26 01/10A	EUR	100,000	95,178.50	0.18
BPCE 4.0 22-32 29/11A	EUR	300,000	295,342.50	0.55
BPCE REG SHS 5.15 14-24 21/07S	USD	375,000	338,608.11	0.63
RENAULT SA 2.5 21-28 01/04A	EUR	200,000	177,490.00	0.33
<b>Germany</b>			<b>391,532.00</b>	<b>0.72</b>
BAYER AG 1.375 20-32 06/07A	EUR	300,000	238,420.50	0.44
VONOVIA SE 0.2500 21-28 01/09A	EUR	100,000	77,802.50	0.14
VONOVIA SE 0.625 21-29 16/06A	EUR	100,000	75,309.00	0.14
<b>Hungary</b>			<b>505,505.92</b>	<b>0.94</b>
HUNGARY 3.00 19-30 21/08A	HUF	38,740,000	80,897.52	0.15
HUNGARY 4.5 22-32 27/05A	HUF	47,560,000	106,438.24	0.20
HUNGARY 4.75 22-32 24/11A	HUF	140,400,000	318,170.16	0.59
<b>Indonesia</b>			<b>1,856,030.80</b>	<b>3.44</b>
INDONESIA 6.375 21-32 15/04S	IDR	2,000,000,000	123,532.54	0.23
INDONESIA 6.625 12-33 15/05S	IDR	2,126,000,000	132,713.95	0.25
INDONESIA 7 22-33 15/02S	IDR	15,422,000,000	999,337.34	1.85
INDONESIA 8.375 13-34 15/03S	IDR	8,500,000,000	600,446.97	1.11

# LUX IM – Morgan Stanley Active Coupon Strategy

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Ireland</b>			<b>204,827.34</b>	<b>0.38</b>
AERCAP IRELAND 2.45 21-26 29/10S	USD	250,000	204,827.34	0.38
<b>Italy</b>			<b>256,411.50</b>	<b>0.47</b>
INTESA SANPAOLO 1.75 19-29 04/07A	EUR	300,000	256,411.50	0.47
<b>Ivory coast</b>			<b>140,321.70</b>	<b>0.26</b>
IVORY COAST 4.8750 20-32 30/01A	EUR	180,000	140,321.70	0.26
<b>Japan</b>			<b>84,577.50</b>	<b>0.16</b>
ASAHI GROUP HLD 0.541 20-28 23/10A	EUR	100,000	84,577.50	0.16
<b>Jersey</b>			<b>241,747.95</b>	<b>0.45</b>
GALAXY PIPELINE ASSET 2.625 20-36 31/03	USD	325,000	241,747.95	0.45
<b>Luxembourg</b>			<b>262,441.00</b>	<b>0.49</b>
BLACKSTONE PROPERTY 2.20 18-25 24/07A	EUR	100,000	91,272.00	0.17
LOGICOR FINANCING 3.25 18-28 13/11A	EUR	200,000	171,169.00	0.32
<b>Mexico</b>			<b>3,679,187.91</b>	<b>6.81</b>
MEXICAN UDIBONOS 2.75 21-31 27/11S	MXN	8,000	296,058.25	0.55
MEXICO 4.00 16-28 30/11S	MXN	14,999	609,334.90	1.13
MEXICO 7.75 11-31 29/05S	MXN	170,000	861,501.85	1.59
MEXICO 8.50 09-29 31/05S	MXN	270,000	1,433,335.03	2.65
PETROLEOS MEXICANOS 10.0 23-33 07/02S	USD	19,000	15,951.48	0.03
PETROLEOS MEXICANOS 2.75 15-27 21/04A	EUR	280,000	222,164.60	0.41
PETROLEOS MEXICANOS 5.95 20-31 28/01S	USD	60,000	40,347.71	0.07
PETROLEOS MEXICANOS 6.70 22-32 16/02S	USD	287,000	200,494.09	0.37
<b>Netherlands</b>			<b>1,739,397.34</b>	<b>3.22</b>
ABN AMRO BANK 4.75 15-25 28/07S	USD	225,000	199,749.63	0.37
AKELIUS RESIDENTIAL 1.125 20-29 11/11A	EUR	250,000	192,931.25	0.36
AKELIUS RESIDENTIAL 1 20-28 17/09A	EUR	200,000	160,528.00	0.30
PETROBRAS GLOBAL FIN 6.5 23-33 03/07S	USD	240,000	215,845.71	0.40
PROSUS NV 2.031 20-32 03/08A	EUR	125,000	88,961.25	0.16
UPJOHN FINANCE 1.362 20-27 23/06A	EUR	400,000	353,680.00	0.65
VOLKSWAGEN INTL FIN 1.875 17-27 30/03A	EUR	300,000	275,182.50	0.51
WINTERSHALL DEA FINA 1.3320 19-28 25/09A	EUR	300,000	252,519.00	0.47
<b>New Zealand</b>			<b>1,079,026.66</b>	<b>2.00</b>
NEW ZEALAND 3.50 15-33 14/04S	NZD	700,000	359,361.04	0.67
NEW ZEALAND 4.25 22-34 15/05S	NZD	500,000	271,703.26	0.50
NEW ZEALAND 4.5 23-30 15/05S	NZD	800,000	447,962.36	0.83
<b>Nigeria</b>			<b>170,489.04</b>	<b>0.32</b>
AFRICA FINANCE CORP 3.125 20-25 16/06S	USD	200,000	170,489.04	0.32
<b>Peru</b>			<b>534,602.42</b>	<b>0.99</b>
PERU 6.15 17-32 12/08S	PEN	2,210,000	534,602.42	0.99
<b>Romania</b>			<b>162,109.00</b>	<b>0.30</b>
ROMANIA 3.75 22-34 07/02A	EUR	200,000	162,109.00	0.30
<b>South Africa</b>			<b>1,533,203.01</b>	<b>2.84</b>
SOUTH AFRICA 5.875 22-32 20/04S	USD	270,000	219,445.51	0.41
SOUTH AFRICA 8.25 14-32 31/03S	ZAR	16,800,000	689,652.38	1.28
SOUTH AFRICA 8.875 15-35 28/02S	ZAR	7,000,000	279,943.92	0.52
SOUTH AFRICA 9.00 15-40 31/01S	ZAR	9,180,000	344,161.20	0.64
<b>Spain</b>			<b>719,236.76</b>	<b>1.33</b>
BANCO SANTANDER SA 5.179 15-25 19/11S	USD	200,000	178,376.27	0.33
LORCA TELECOM BONDCO 4 20-27 30/09S	EUR	150,000	137,019.00	0.25
NORTEGAS ENERGIA 0.905 21-31 22/01A	EUR	200,000	154,729.00	0.29
SANTANDER ISSUANCES 3.125 17-27 19/01A	EUR	100,000	95,342.00	0.18

# LUX IM – Morgan Stanley Active Coupon Strategy

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TELEFONICA EMISIONES 4.103 17-27 08/03S	USD	175,000	153,770.49	0.28
<b>Sweden</b>			<b>160,241.40</b>	<b>0.30</b>
VERISURE HOLDING AB 3.25 21-27 25/01S	EUR	180,000	160,241.40	0.30
<b>Switzerland</b>			<b>203,591.06</b>	<b>0.38</b>
UBS AG 5.125 14-24 15/05A	USD	225,000	203,591.06	0.38
<b>Togo</b>			<b>220,148.76</b>	<b>0.41</b>
BANQUE OUEST AFRICAINE 2.75 21-33 22/01A	EUR	100,000	72,475.25	0.13
BANQUE OUEST AFRICAINE 4.7 19-31 22/10S	USD	200,000	147,673.51	0.27
<b>United Kingdom</b>			<b>1,128,914.53</b>	<b>2.09</b>
ANZ BANKING GROUP 2.57 20-35 25/11S	USD	200,000	140,315.93	0.26
CREDIT AGRICOLE SA 3.875 23-31 20/04A	EUR	100,000	98,557.50	0.18
HSBC HOLDINGS PLC 4.375 16-26 23/11S	USD	400,000	346,574.83	0.64
NGG FINANCE PLC 5.625 13-73 18/06A	GBP	200,000	220,448.46	0.41
ROYALTY PHARMA PLC 1.2 21-25 02/03S	USD	225,000	186,431.68	0.35
VIRGIN MEDIA SE 4.2500 19-30 15/01S	GBP	150,000	136,586.13	0.25
<b>United States of America</b>			<b>13,491,819.81</b>	<b>24.97</b>
ALLY FINANCIAL INC 1.45 20-23 18/09S	USD	150,000	136,190.24	0.25
ARCHES BUYER 4.250 20-28 01/06S	USD	230,000	182,272.76	0.34
BANK OF AMERICA CORP 4.376 22-28 27/04S	USD	200,000	176,383.34	0.33
BANK OF AMERICA SUB 4.25 14-26 22/10S	USD	125,000	110,767.67	0.21
CDW LLC/CDW FIN 2.6700 21-26 01/12S	USD	275,000	227,370.96	0.42
CELANESE US HOLDINGS 6.165 22-27 15/07S	USD	350,000	319,651.24	0.59
CHARTER COMM OP 2.2500 21-29 15/01S	USD	200,000	151,472.65	0.28
CITIGROUP INC 5.61 22-26 29/09S	USD	325,000	297,974.12	0.55
CROWN CASTLE IN 3.3000 20-30 01/07S	USD	75,000	60,842.74	0.11
DEUTSCHE BANK AG NEW 0.962 21-23 08/11S	USD	400,000	360,389.95	0.67
ENERGY TRANSFER 5.7500 22-33 15/02S	USD	250,000	230,133.85	0.43
FERRELLGAS 5.375 21-26 01/04S	USD	215,000	183,724.59	0.34
FIDELITY NATIONAL INF 1.5 19-27 21/05A	EUR	300,000	272,442.00	0.50
FORD MOTOR CO 3.25 21-32 12/02S	USD	250,000	179,998.39	0.33
GENERAL MOTORS 6.4000 23-33 09/01S	USD	175,000	162,677.59	0.30
GOLDMAN SACHS GROUP 2.00 18-28 01/11A	EUR	100,000	90,379.00	0.17
HCA INC 3.625 22-32 15/03S	USD	275,000	217,757.27	0.40
HOWARD HUGUES CORP 4.375 21-31 01/02S	USD	210,000	153,710.53	0.28
HYUNDAI CAPITAL 1.0000 21-24 17/09S	USD	425,000	367,232.63	0.68
JANE STREET GRP 4.5000 21-29 15/11S	USD	230,000	182,065.79	0.34
MATADOR RESOURCES CO 5.875 18-26 15/09S	USD	175,000	155,663.77	0.29
MILEAGE PLUS HLDINGS 6.500 20-27 20/06Q	USD	112,000	103,169.91	0.19
MOZART DEBT MER5.2500 21-29 01/10S	USD	150,000	119,290.69	0.22
NEWELL BRANDS INC 4.70 16-26 01/04S	USD	130,000	112,177.76	0.21
NEXTERA ENERGY CAPIT 6.051 23-25 01/03S	USD	50,000	46,126.65	0.09
ONEOK INC 4.0000 17-27 13/07S	USD	350,000	300,694.32	0.56
ROCKET MORTGAGE CO 3.875 20-31 01/03S	USD	140,000	103,359.05	0.19
SABINE PASS LIQUEFAC 4.5 21-30 15/05S	USD	200,000	174,035.91	0.32
SOUTHERN COMPANY 4.475 22-24 01/08S	USD	225,000	202,867.82	0.38
STANDARD INDUSTRIES 2.25 19-26 21/11A	EUR	170,000	151,270.25	0.28
SYNCHRONY FINANCIAL 4.50 15-25 23/07S	USD	125,000	108,693.81	0.20
THERMO FISHER SCIENT 0.875 19-31 01/10A	EUR	100,000	80,009.00	0.15
UNITED STATES 1.125 20-40 15/05S	USD	940,000	555,814.33	1.03
UNITED STATES 1.5000 20-30 15/02S	USD	470,000	369,430.05	0.68
UNITED STATES 2.00 17-24 31/05S	USD	2,710,000	2,412,545.72	4.47
UNITED STATES 2.125 15-25 15/05S	USD	1,930,000	1,683,332.77	3.12
UNITED STATES 2.750 17-47 15/08S	USD	260,000	190,337.00	0.35
UNITED STATES 2.8750 18-28 15/08S	USD	2,110,000	1,824,885.48	3.38
VERIZON COMMUNICATION 1.125 20-28 03/11A	GBP	150,000	135,412.82	0.25

# LUX IM – Morgan Stanley Active Coupon Strategy

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
VONTIER CORP 1.8 21-26 01/04S	USD	525,000	428,394.41	0.79
WARNERMEDIA HOLDINGS 3.755 23-27 15/03S	USD	175,000	149,944.55	0.28
WARNERMEDIA HOLDINGS 4.054 23-29 15/03S	USD	25,000	20,926.43	0.04
<b>Floating rate notes</b>			<b>7,134,562.35</b>	<b>13.21</b>
<b>Australia</b>			<b>285,886.50</b>	<b>0.53</b>
CWTH BANK AUSTRALIA FL.R 17-29 03/10A	EUR	300,000	285,886.50	0.53
<b>Denmark</b>			<b>416,814.75</b>	<b>0.77</b>
DANSKE BANK A/S FL.R 19-30 12/02A	EUR	450,000	416,814.75	0.77
<b>France</b>			<b>1,707,347.00</b>	<b>3.16</b>
AXA SA FL.R 18-49 28/05A	EUR	300,000	268,698.00	0.50
BNP PARIBAS FL.R 23-29 13/01A	EUR	500,000	497,377.50	0.92
CA ASSURANCES SA FL.R 14-XX 14/10AA	EUR	400,000	388,852.00	0.72
ORANGE SA FL.R 14-26 01/10AA	EUR	300,000	299,178.00	0.55
ORANGE SA FL.R 23-XX 18/04A	EUR	100,000	99,211.50	0.18
TOTALENERGIES SE FL.R 20-XX 04/09A	EUR	200,000	154,030.00	0.29
<b>Italy</b>			<b>428,504.13</b>	<b>0.79</b>
ASSICURAZIONI GENERALI FL.R 15-47 27/10A	EUR	300,000	302,541.00	0.56
ENEL FL.R 23-XX 16/07A	EUR	125,000	125,963.13	0.23
<b>Netherlands</b>			<b>1,071,727.50</b>	<b>1.98</b>
ASR NEDERLAND NV FL.R 14-XX 30/09A	EUR	350,000	344,704.50	0.64
IBERDROLA INTL BV FL.R 21-XX 09/02A	EUR	200,000	172,917.00	0.32
ING GROUP NV FL.R 19-30 13/11A	EUR	300,000	267,399.00	0.49
VOLKSWAGEN INTL FIN FL.R 14-26 24/03A	EUR	300,000	286,707.00	0.53
<b>Spain</b>			<b>843,913.00</b>	<b>1.56</b>
CAIXABANK SA FL.R 18-30 17/04A	EUR	700,000	649,740.00	1.20
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	200,000	194,173.00	0.36
<b>Switzerland</b>			<b>192,857.00</b>	<b>0.36</b>
CREDIT SUISSE GROUP FL.R 20-26 02/04A	EUR	200,000	192,857.00	0.36
<b>United Kingdom</b>			<b>537,634.71</b>	<b>1.00</b>
AVIVA PLC FL.R 14-44 03/07A	EUR	100,000	97,944.00	0.18
BARCLAYS PLC FL.R 19-25 07/05S	USD	200,000	179,504.98	0.33
BARCLAYS PLC FL.R 20-25 02/04A	EUR	200,000	197,632.00	0.37
BP CAPITAL MARK FL.R 20-XX XX/XXS	USD	75,000	62,553.73	0.12
<b>United States of America</b>			<b>1,649,877.76</b>	<b>3.05</b>
BANK OF AMERICA CORP FL.R 20-26 19/06S	USD	300,000	252,245.49	0.47
CHARLES SCHWAB CORP FL.R 23-29 19/05S	USD	200,000	183,581.76	0.34
GLOBAL ATLANTIC FIN CO FL.R 21-51 15/10S	USD	300,000	196,308.03	0.36
GOLDMAN SACHS G FL.R 21-24 21/10S	USD	175,000	157,935.56	0.29
JPMORGAN CHASE & CO FL.R 18-24 05/12S	USD	100,000	91,004.27	0.17
JPMORGAN CHASE & CO FL.R 21-32 08/11S	USD	200,000	149,901.27	0.28
TRUIST FINANCIA FL.R 23-34 08/06S	USD	175,000	160,019.29	0.30
US BANCORP FL.R 23-29 12/06S	USD	375,000	343,826.64	0.64
US BANCORP FL.R 23-34 12/06S	USD	125,000	115,055.45	0.21
<b>Money market instruments</b>			<b>7,689,829.87</b>	<b>14.23</b>
<b>Treasury market</b>			<b>7,689,829.87</b>	<b>14.23</b>
<b>United States of America</b>			<b>7,689,829.87</b>	<b>14.23</b>
UNITED STATES ZCP 02-11-23	USD	8,600,000	7,689,829.87	14.23
<b>Undertakings for Collective Investment</b>			<b>3,764,137.10</b>	<b>6.97</b>
<b>Shares/Units in investment funds</b>			<b>3,764,137.10</b>	<b>6.97</b>



## LUX IM – Morgan Stanley Active Coupon Strategy

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Bond funds</b>			<b>2,861,351.23</b>	<b>5.30</b>
MORGAN STANLEY INV FD EM MARKET CORPORATE DEBT -Z- USD CAP	EUR	32,000	1,142,719.54	2.12
MORGAN STANLEY INV FD GI HY BD -Z- EUR CAP	EUR	42,000	1,718,631.69	3.18
<b>Other funds</b>			<b>902,785.87</b>	<b>1.67</b>
MORGAN STANLEY INV FD GLOBAL CONVERT BOND -Z- EUR CAP	EUR	21,000	902,785.87	1.67
<b>Total securities portfolio</b>			<b>52,667,528.72</b>	<b>97.48</b>

## **LUX IM – IMPact Corporate Hybrids**

## LUX IM – IMPact Corporate Hybrids

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>29,983,333.21</b>
Securities portfolio at market value	26,956,716.04
<i>Cost price</i>	29,159,589.99
Cash at banks and liquidities	2,165,237.10
Amount due from broker/counterparty	17,230.86
Receivable on subscriptions	475,729.65
Interests receivable, net	368,419.56
<b>Liabilities</b>	<b>133,016.14</b>
Payable on redemptions	25,774.90
Net unrealised depreciation on forward foreign exchange contracts	2,014.57
Management fees payable	80,178.65
Depositary fees payable	1,413.22
Administration fees payable	19,972.21
Other liabilities	3,662.59
<b>Net asset value</b>	<b>29,850,317.07</b>

## LUX IM – IMPact Corporate Hybrids

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>29,850,317.07</b>	<b>22,048,677.98</b>	<b>25,313,560.69</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		186,920.239	165,312.967	139,358.360
Net asset value per share	EUR	80.47	79.22	99.53
<b>E - EUR - Capitalisation</b>				
Number of shares		177,986.809	109,095.568	110,849.845
Net asset value per share	EUR	82.40	80.87	100.96
<b>F - EUR - Capitalisation</b>				
Number of shares		918.726	774.659	635.789
Net asset value per share	EUR	83.22	81.54	101.48
<b>H - EUR - Capitalisation</b>				
Number of shares		793.334	833.379	1,856.745
Net asset value per share	EUR	82.20	80.68	100.77

## LUX IM – IMPact Corporate Hybrids

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	165,312.967	42,034.723	20,427.451	186,920.239
E - EUR - Capitalisation	109,095.568	81,130.066	12,238.825	177,986.809
F - EUR - Capitalisation	774.659	294.284	150.217	918.726
H - EUR - Capitalisation	833.379	0.000	40.045	793.334

## LUX IM – IMPact Corporate Hybrids

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>21,859,886.00</b>	<b>73.23</b>
<b>Bonds</b>			<b>4,400,751.50</b>	<b>14.74</b>
<b>Australia</b>			<b>170,573.00</b>	<b>0.57</b>
AUSNET SERVICES HOLD 1.625 21-81 11/03A	EUR	200,000	170,573.00	0.57
<b>Belgium</b>			<b>528,979.50</b>	<b>1.77</b>
EUROCLEAR INVESTMENT 1.375 21-51 16/06A	EUR	700,000	528,979.50	1.77
<b>Denmark</b>			<b>273,052.50</b>	<b>0.91</b>
ORSTED 1.5 21-99 18/02A	EUR	100,000	73,711.50	0.25
ORSTED 5.25 22-XX 08/12A	EUR	200,000	199,341.00	0.67
<b>Germany</b>			<b>1,602,096.00</b>	<b>5.37</b>
ALLIANZ SE 2.6 21-99 31/12A	EUR	2,400,000	1,602,096.00	5.37
<b>Netherlands</b>			<b>1,460,012.50</b>	<b>4.89</b>
ABERTIS FINANCE BV 2.625 21-49 31/12A	EUR	700,000	582,949.50	1.95
NATURGY FINANCE 2.3740 21-49 31/12A	EUR	600,000	529,659.00	1.77
REPSOL INTL FINANCE 2.5000 21-XX 22/03A	EUR	300,000	262,185.00	0.88
WINTERSHALL DEA FINA 2.4985 21-99 31/12A	EUR	100,000	85,219.00	0.29
<b>Portugal</b>			<b>366,038.00</b>	<b>1.23</b>
EDP SA 1.7 20-80 20/07A	EUR	400,000	366,038.00	1.23
<b>Floating rate notes</b>			<b>17,459,134.50</b>	<b>58.49</b>
<b>Austria</b>			<b>179,911.00</b>	<b>0.60</b>
PORR AG FL.R 20-XX XX/XXA	EUR	200,000	179,911.00	0.60
<b>Denmark</b>			<b>170,697.00</b>	<b>0.57</b>
ORSTED FL.R 19-XX 09/12A	EUR	200,000	170,697.00	0.57
<b>France</b>			<b>5,197,004.50</b>	<b>17.41</b>
ACCOR SA FL.R 19-XX 30/04A	EUR	200,000	188,707.00	0.63
DANONE SA FL.R 21-XX 16/12A	EUR	500,000	436,440.00	1.46
EDF FL.R 19-XX 03/12A	EUR	200,000	169,552.00	0.57
EDF FL.R 21-XX 01/06A	EUR	200,000	161,530.00	0.54
EDF FL.R 22-XX 06/12A	EUR	1,400,000	1,424,178.00	4.77
ENGIE SA FL.R 19-XX 08/07A	EUR	200,000	185,427.00	0.62
ENGIE SA FL.R 20-XX 30/11A	EUR	500,000	410,512.50	1.38
ENGIE SA FL.R 21-XX 02/07A	EUR	300,000	226,632.00	0.76
ORANGE SA FL.R 19-XX 19/03A	EUR	200,000	178,142.00	0.60
TOTALENERGIES FL.R 22-99 31/12A	EUR	300,000	261,894.00	0.88
TOTALENERGIES SE FL.R 20-XX 04/09A	EUR	700,000	539,105.00	1.81
TOTALENERGIES SE FL.R 21-XX 25/01A	EUR	200,000	166,775.00	0.56
UNIBAIL-RODAMCO FL.R 18-XX 25/04A	EUR	300,000	245,083.50	0.82
VEOLIA ENVIRONNEMENT FL.R 20-XX 20/04A4A	EUR	200,000	165,554.00	0.55
VIGIE FL.R 19-XX 12/09A	EUR	500,000	437,472.50	1.47
<b>Germany</b>			<b>1,211,434.00</b>	<b>4.06</b>
DEUTSCHE BAHN FINANCE FL.R 19-XX 22/04A	EUR	400,000	367,308.00	1.23
DEUTSCHE BOERSE AG FL.R 20-47 16/06A	EUR	200,000	176,618.00	0.59
DEUTSCHE BOERSE FL.R 22-48 23/06A	EUR	100,000	87,979.00	0.29
ENBW FL.R 21-81 31/08A	EUR	300,000	239,980.50	0.80
EVONIK INDUSTRIES FL.R 21-81 02/12A	EUR	300,000	250,104.00	0.84
MERCK KGAA FL.R 20-80 09/09A	EUR	100,000	89,444.50	0.30
<b>Italy</b>			<b>2,293,473.00</b>	<b>7.68</b>
ASSICURAZ GENERALI FL.R 14-XX 21/11A	EUR	500,000	486,830.00	1.63
ENEL SPA FL.R 21-XX 08/09A	EUR	400,000	326,242.00	1.09
ENEL SPA FL.R 23-XX 16/07A	EUR	600,000	604,677.00	2.03

## LUX IM – IMPact Corporate Hybrids

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ENI SPA FL.R 21-XX 11/05A	EUR	400,000	313,710.00	1.05
POSTE ITALIANE FL.R 21-XX 24/06A	EUR	400,000	305,490.00	1.02
TERNA RETE ELET FL.R 22-49 31/12U	EUR	300,000	256,524.00	0.86
<b>Luxembourg</b>			<b>1,928,017.50</b>	<b>6.46</b>
EUROFINS SCIENTIFIC FL.R 23-XX 24/07A	EUR	1,500,000	1,500,330.00	5.03
SES SA FL.R 21-XX 27/08A	EUR	500,000	427,687.50	1.43
<b>Netherlands</b>			<b>3,540,496.50</b>	<b>11.86</b>
ALLIANDER NV FL.R 18-49 31/12A	EUR	500,000	460,780.00	1.54
FERROVIAL NL BV FL.R 17-XX 14/05AA	EUR	100,000	99,693.50	0.33
IBERDROLA INTL BV FL.R 20-XX 28/04A	EUR	300,000	246,825.00	0.83
IBERDROLA INTL BV FL.R 21-XX 09/02A	EUR	400,000	345,834.00	1.16
REPSOL INTL FINANCE FL.R 20-49 31/12A	EUR	200,000	187,599.00	0.63
TELEFONICA EUROPE BV FL.R 18-XX 22/09A	EUR	100,000	99,207.00	0.33
TELEFONICA EUROPE BV FL.R 20-XX 02/05A	EUR	200,000	172,809.00	0.58
TELEFONICA EUROPE BV FL.R 21-XX 12/05A2A	EUR	400,000	315,364.00	1.06
TELEFONICA EUROPE BV FL.R 21-XX 24/05A	EUR	700,000	589,995.00	1.98
TELEFONICA EUROPE BV FL.R 22-XX 23/11A	EUR	1,000,000	1,022,390.00	3.43
<b>Portugal</b>			<b>198,578.00</b>	<b>0.67</b>
ENERGIAS DE PORTUGAL FL.R 23-83 23/04A	EUR	200,000	198,578.00	0.67
<b>Spain</b>			<b>585,394.00</b>	<b>1.96</b>
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	400,000	388,346.00	1.30
REDEIA CORPORACION FL.R 23-XX 07/08A	EUR	200,000	197,048.00	0.66
<b>Sweden</b>			<b>268,144.50</b>	<b>0.90</b>
TELIA COMPANY AB FL.R 20-81 11/02A	EUR	300,000	268,144.50	0.90
<b>United Kingdom</b>			<b>1,701,005.50</b>	<b>5.70</b>
BRITISH TELECOMMUNICA FL.R 20-80 18/08	EUR	700,000	631,221.50	2.11
NGG FINANCE PLC FL.R 19-XX 09/05A	EUR	400,000	344,992.00	1.16
VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	EUR	400,000	322,724.00	1.08
VODAFONE GROUP PLC FL.R 23-84 30/08A	EUR	400,000	402,068.00	1.35
<b>United States of America</b>			<b>184,979.00</b>	<b>0.62</b>
AT&T INC FL.R 20-XX 01/05A	EUR	200,000	184,979.00	0.62
<b>Other transferable securities</b>			<b>570,177.88</b>	<b>1.91</b>
<b>Floating rate notes</b>			<b>570,177.88</b>	<b>1.91</b>
<b>United Kingdom</b>			<b>570,177.88</b>	<b>1.91</b>
BRITISH TEL FL.R 23-83 20/12A	GBP	500,000	570,177.88	1.91
<b>Undertakings for Collective Investment</b>			<b>4,526,652.16</b>	<b>15.16</b>
<b>Shares/Units in investment funds</b>			<b>4,526,652.16</b>	<b>15.16</b>
<b>Bond funds</b>			<b>4,526,652.16</b>	<b>15.16</b>
REDHEDGE RELATIVE VALUE UCITS FUND -A- EUR CAP	EUR	22,943	2,352,099.16	7.88
WORLD IMPACT - CORPORATE HYBRID BOND -I- EUR CAP	EUR	27,000	2,174,553.00	7.28
<b>Total securities portfolio</b>			<b>26,956,716.04</b>	<b>90.31</b>

## **LUX IM – Euro Treasury**



## LUX IM – Euro Treasury

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>129,995,487.34</b>
Securities portfolio at market value	118,368,366.80
<i>Cost price</i>	<i>119,647,298.44</i>
Cash at banks and liquidities	9,118,078.66
Amount due from broker/counterparty	247,528.74
Receivable for investments sold	1,574,499.92
Receivable on subscriptions	47,588.13
Interests receivable, net	639,425.09
<b>Liabilities</b>	<b>10,513,614.97</b>
Payable on investments purchased	1,518,629.13
Payable on redemptions	8,771,457.70
Net unrealised depreciation on financial futures	81,491.40
Management fees payable	73,529.16
Depository fees payable	6,832.43
Administration fees payable	46,615.21
Other liabilities	15,059.94
<b>Net asset value</b>	<b>119,481,872.37</b>

## LUX IM – Euro Treasury

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>119,481,872.37</b>	<b>154,275,297.31</b>	<b>47,899,184.40</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		371,216.729	490,827.991	473,189.062
Net asset value per share	EUR	97.64	97.31	101.23
<b>E - EUR - Capitalisation</b>				
Number of shares		378,018.562	467,467.632	-
Net asset value per share	EUR	100.26	99.78	-
<b>E2 - EUR - Capitalisation</b>				
Number of shares		4,509.747	10,900.336	-
Net asset value per share	EUR	99.88	99.40	-
<b>F - EUR - Capitalisation</b>				
Number of shares		745.506	766.191	-
Net asset value per share	EUR	99.63	99.30	-
<b>H - EUR - Capitalisation</b>				
Number of shares		454,160.336	597,880.741	-
Net asset value per share	EUR	98.67	98.20	-

## LUX IM – Euro Treasury

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	490,827.991	29.389	119,640.651	371,216.729
E - EUR - Capitalisation	467,467.632	31,515.976	120,965.046	378,018.562
E2 - EUR - Capitalisation	10,900.336	3,428.247	9,818.836	4,509.747
F - EUR - Capitalisation	766.191	62.455	83.140	745.506
H - EUR - Capitalisation	597,880.741	328,759.111	472,479.516	454,160.336

## LUX IM – Euro Treasury

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>118,368,366.80</b>	<b>99.07</b>
<b>Bonds</b>			<b>100,266,422.55</b>	<b>83.92</b>
<b>Austria</b>			<b>2,790,905.25</b>	<b>2.34</b>
AUSTRIA 1.65 14-24 21/10A	EUR	2,850,000	2,790,905.25	2.34
<b>France</b>			<b>30,123,016.50</b>	<b>25.21</b>
BPCE 0.625 19-24 26/09A	EUR	600,000	573,798.00	0.48
CADES 1.375 14-24 25/11A	EUR	2,000,000	1,938,990.00	1.62
ENGIE SA 1.375 20-25 27/03A	EUR	200,000	191,476.00	0.16
FRANCE 0.00 19-25 25/03A	EUR	6,000,000	5,670,750.00	4.75
FRANCE 0.00 21-27 25/02A	EUR	6,250,000	5,615,406.25	4.70
FRANCE 0.5 14-25 25/05A	EUR	7,250,000	6,882,968.75	5.76
FRANCE 1.75 13-24 25/11A	EUR	4,500,000	4,402,147.50	3.68
FRANCE 2.25 13-24 25/05A	EUR	3,900,000	3,857,685.00	3.23
RCI BANQUE SA 4.125 22-25 01/12A	EUR	1,000,000	989,795.00	0.83
<b>Germany</b>			<b>29,336,494.25</b>	<b>24.55</b>
COMMERZBANK AG 0.50 16-23 13/09A	EUR	500,000	496,915.00	0.42
E.ON SE. 0.875 22-25 08/01A	EUR	750,000	716,606.25	0.60
GERMANY 0.00 19-24 18/10A	EUR	2,000,000	1,915,800.00	1.60
GERMANY 0.5 15-25 15/02A	EUR	6,000,000	5,745,510.00	4.81
GERMANY 0 20-25 11/04U	EUR	1,000,000	945,820.00	0.79
GERMANY 0 22-27 16/04A	EUR	1,750,000	1,581,396.25	1.32
GERMANY 1.00 14-24 15/08A	EUR	6,750,000	6,576,727.50	5.50
GERMANY 1.00 15-25 15/08A	EUR	4,000,000	3,829,820.00	3.21
GERMANY 1.50 14-24 15/05A	EUR	3,150,000	3,099,426.75	2.59
GERMANY 2.2 23-28 13/04A	EUR	3,000,000	2,946,960.00	2.47
NORTH RHINE-W 1.875 14-24 15/03A	EUR	1,500,000	1,481,512.50	1.24
<b>Ireland</b>			<b>1,650,177.50</b>	<b>1.38</b>
IRELAND 0.20 20-27 15/05A	EUR	1,000,000	899,675.00	0.75
IRELAND 3.40 14-24 18/03A	EUR	750,000	750,502.50	0.63
<b>Italy</b>			<b>12,724,602.80</b>	<b>10.65</b>
AMCO AM COMPANY SPA 2.625 19-24 13/02A	EUR	500,000	493,800.00	0.41
INTESA SANPAOLO 1.0000 19-24 04/07A	EUR	850,000	823,267.50	0.69
ITALY 0.95 20-27 15/09S	EUR	4,950,000	4,426,834.50	3.71
ITALY 0 21-26 01/04U	EUR	2,650,000	2,391,784.00	2.00
ITALY 1.40 20-25 26/05S	EUR	1,250,000	1,242,442.80	1.04
ITALY 1.45 25 15-03S	EUR	1,850,000	1,774,871.50	1.49
ITALY 3.80 23-26 15/04S	EUR	250,000	250,140.00	0.21
UNICREDIT S.P.A. 0.6 21-26 19/07A	EUR	1,500,000	1,321,462.50	1.11
<b>Netherlands</b>			<b>4,949,932.50</b>	<b>4.14</b>
NETHERLANDS 0.25 15-25 15/07A	EUR	2,000,000	1,887,250.00	1.58
NETHERLANDS 2.00 14-24 15/07A	EUR	2,600,000	2,563,470.00	2.15
STELLANTIS 3.75 16-24 29/03A	EUR	500,000	499,212.50	0.42
<b>Spain</b>			<b>17,229,721.25</b>	<b>14.42</b>
ABERTIS INFRASTRUCT 0.625 19-25 15/07A	EUR	100,000	93,345.00	0.08
BANCO DE SABADELL SA 1.625 18-24 07/09A	EUR	500,000	491,632.50	0.41
CAIXABANK SA 0.375 20-25 17/01A	EUR	800,000	751,496.00	0.63
SPAIN 0.00 20-25 31/01U	EUR	4,250,000	4,026,960.00	3.37
SPAIN 0.00 21-27 31/01A	EUR	2,500,000	2,225,662.50	1.86
SPAIN 0.0 22-25 31/05A	EUR	4,500,000	4,215,285.00	3.53
SPAIN 1.60 15-25 30/04A	EUR	3,300,000	3,194,746.50	2.67
SPAIN 2.75 14-24 31/10A	EUR	2,250,000	2,230,593.75	1.87

## LUX IM – Euro Treasury

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United Kingdom</b>			<b>486,012.50</b>	<b>0.41</b>
NATWEST MARKETS PLC 1 19-24 28/05A	EUR	500,000	486,012.50	0.41
<b>United States of America</b>			<b>975,560.00</b>	<b>0.82</b>
CITIGROUP INC 1.75 15-25 28/01A	EUR	500,000	482,270.00	0.40
GOLDMAN SACHS GROUP 3.375 20-25 27/03A	EUR	500,000	493,290.00	0.41
<b>Floating rate notes</b>			<b>18,101,944.25</b>	<b>15.15</b>
<b>Italy</b>			<b>18,101,944.25</b>	<b>15.15</b>
CASSA DEPOSITI FL.R 19-26 28/06Q	EUR	1,600,000	1,652,792.00	1.38
ITALY FL.R 18-25 15/09S	EUR	4,000,000	4,028,040.00	3.37
ITALY FL.R 19-25 15/01S	EUR	1,500,000	1,541,812.50	1.29
ITALY FL.R 20-26 15/04S	EUR	5,500,000	5,528,242.50	4.63
ITALY FL.R 23-28 15/10S	EUR	1,500,000	1,503,915.00	1.26
MEDIOBANCA FL.R 19-24 25/01Q	EUR	3,500,000	3,513,930.00	2.94
MEDIOBANCA FL.R 19-25 29/03A	EUR	350,000	333,212.25	0.28
<b>Total securities portfolio</b>			<b>118,368,366.80</b>	<b>99.07</b>

## **LUX IM – Euro Short Term Bond**

## LUX IM – Euro Short Term Bond

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>53,169,735.40</b>
Securities portfolio at market value	52,281,491.35
<i>Cost price</i>	52,273,723.62
Cash at banks and liquidities	221,178.51
Amount due from broker/counterparty	126,938.18
Receivable on subscriptions	285,854.32
Interests receivable, net	254,273.04
<b>Liabilities</b>	<b>323,860.24</b>
Payable on redemptions	195,741.77
Net unrealised depreciation on financial futures	27,550.00
Management fees payable	60,132.12
Depositary fees payable	2,964.95
Administration fees payable	27,453.24
Other liabilities	10,018.16
<b>Net asset value</b>	<b>52,845,875.16</b>

## LUX IM – Euro Short Term Bond

### Statistics

		30/06/23	31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>52,845,875.16</b>	<b>64,462,559.99</b>
<b>DI - EUR - Capitalisation</b>			
Number of shares		483,390.518	640,962.680
Net asset value per share	EUR	100.04	99.54
<b>E - EUR - Capitalisation</b>			
Number of shares		39,385.204	2,116.640
Net asset value per share	EUR	100.41	100.10
<b>F - EUR - Capitalisation</b>			
Number of shares		5,281.564	4,476.255
Net asset value per share	EUR	100.69	100.19



## LUX IM – Euro Short Term Bond

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	640,962.680	83,436.351	241,008.513	483,390.518
E - EUR - Capitalisation	2,116.640	42,082.564	4,814.000	39,385.204
F - EUR - Capitalisation	4,476.255	855.056	49.747	5,281.564

## LUX IM – Euro Short Term Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>52,281,491.35</b>	<b>98.93</b>
<b>Bonds</b>			<b>49,702,920.25</b>	<b>94.05</b>
<b>Denmark</b>			<b>920,512.00</b>	<b>1.74</b>
ISS GLOBAL A/S 2.125 14-24 02/12A	EUR	950,000	920,512.00	1.74
<b>France</b>			<b>4,717,839.50</b>	<b>8.93</b>
BPCE 0.125 19-24 04/12A	EUR	2,100,000	1,987,912.50	3.76
DANONE SA 0.709 16-24 03/11	EUR	200,000	191,609.00	0.36
FRANCE 0.00 22-25 25/02A	EUR	1,250,000	1,183,875.00	2.24
IMERYS 2 14-24 10/12A	EUR	1,000,000	969,005.00	1.83
TOTALENERGIES CAPITA 0.625 17-24 04/10A	EUR	400,000	385,438.00	0.73
<b>Germany</b>			<b>5,580,037.00</b>	<b>10.56</b>
BAYER AG 0.05 21-25 12/01A	EUR	1,700,000	1,597,626.00	3.02
E.ON SE. 0.875 22-25 08/01A	EUR	1,500,000	1,433,212.50	2.71
HOWOGE WOHNUNGS 0.0000 21-24 01/11A	EUR	2,200,000	2,068,946.00	3.92
SAP SE 0.75 18-24 10/12A	EUR	500,000	480,252.50	0.91
<b>Ireland</b>			<b>948,455.00</b>	<b>1.79</b>
ABBOTT IRL FINANCING 0.100 19-24 19/11A	EUR	1,000,000	948,455.00	1.79
<b>Italy</b>			<b>17,273,595.00</b>	<b>32.69</b>
AZIMUT HOLDING SPA 1.625 19-24 12/12A	EUR	2,250,000	2,163,172.50	4.09
ENI SPA 0.625 16-24 19/09A	EUR	500,000	480,360.00	0.91
INTESA SANPAOLO 0.75 19-24 04/12A	EUR	2,000,000	1,902,880.00	3.60
IREN SPA 0.875 16-24 04/11A	EUR	1,950,000	1,864,395.00	3.53
ITALY 0.0000 21-24 15/12S	EUR	1,900,000	1,800,839.00	3.41
ITALY 0.3500 19-25 01/02S	EUR	2,000,000	1,896,280.00	3.59
ITALY 2.50 14-24 01/12S	EUR	2,400,000	2,359,260.00	4.46
MEDIOBANCA 1.625 19-25 07/01A	EUR	1,600,000	1,535,376.00	2.91
POSTE ITALIANE SPA 0.0 20-24 10/12A	EUR	2,000,000	1,880,600.00	3.56
RADIOTELEVISIONE ITAL 1.375 19-24 04/12A	EUR	750,000	719,535.00	1.36
SNAM SPA 1.25 17-25 25/01A	EUR	700,000	670,897.50	1.27
<b>Japan</b>			<b>2,359,412.50</b>	<b>4.46</b>
CHUBB INA HOLDI 0.3000 19-24 15/12A	EUR	2,500,000	2,359,412.50	4.46
<b>Luxembourg</b>			<b>238,098.75</b>	<b>0.45</b>
NESTLE FINANCE INTL 0 20-24 12/11A	EUR	250,000	238,098.75	0.45
<b>Netherlands</b>			<b>3,476,985.00</b>	<b>6.58</b>
BMW FINANCE NV 1.00 18-24 14/11A	EUR	500,000	480,812.50	0.91
COCA-COLA CO 1.000 16-24 11/11A	EUR	1,000,000	972,420.00	1.84
DEUTSCHE TEL INTL FIN 0.625 17-24 13/12A	EUR	500,000	480,592.50	0.91
EXOR 2.50 14-24 08/10A	EUR	300,000	293,361.00	0.56
HEINEKEN NV 1.50 15-24 07/12A	EUR	1,000,000	964,715.00	1.83
VONOVIA FINANCE BV 1.25 16-24 06/12A	EUR	300,000	285,084.00	0.54
<b>Spain</b>			<b>2,286,725.50</b>	<b>4.33</b>
BANCO SANTANDER SA 1.125 18-25 17/01A	EUR	1,100,000	1,047,156.00	1.98
BBVA SA 0.375 19-24 02/10A	EUR	1,300,000	1,239,569.50	2.35
<b>Sweden</b>			<b>715,102.50</b>	<b>1.35</b>
VOLVO TREASURY AB 0.125 20-24 17/09A	EUR	750,000	715,102.50	1.35
<b>Switzerland</b>			<b>1,442,017.50</b>	<b>2.73</b>
UBS AG 1.50 16-24 30/11A	EUR	1,500,000	1,442,017.50	2.73
<b>United Kingdom</b>			<b>3,826,830.00</b>	<b>7.24</b>
BRITISH TELECOM 1.00 17-24 21/11A	EUR	2,000,000	1,918,720.00	3.63
GLAXOSMITHKLINE 1.375 14-24 02/12A	EUR	1,000,000	967,410.00	1.83

## LUX IM – Euro Short Term Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
LLOYDS BK CORP MKTS 0.375 20-25 28/01A	EUR	1,000,000	940,700.00	1.78
<b>United States of America</b>			<b>5,917,310.00</b>	<b>11.20</b>
CITIGROUP INC 1.75 15-25 28/01A	EUR	1,500,000	1,446,810.00	2.74
GOLDMAN SACHS GROUP 2.125 14-24 30/09A	EUR	250,000	244,322.50	0.46
HARLEY-DAVIDSON FIN 0.90 19-24 19/11A	EUR	200,000	190,549.00	0.36
MCDONALD'S CORP REGD 2.375 12-24 27/11A	EUR	1,000,000	982,230.00	1.86
MERCK & CO 0.50 16-24 02/11A	EUR	950,000	908,608.50	1.72
PROCTER & GAMBLE CO 0.625 18-24 30/10A	EUR	250,000	239,555.00	0.45
STRYKER CORP 0.25 19-24 03/12A	EUR	1,000,000	948,485.00	1.79
TOYOTA MOTOR 0.625 17-24 21/11A	EUR	1,000,000	956,750.00	1.81
<b>Floating rate notes</b>			<b>2,578,571.10</b>	<b>4.88</b>
<b>France</b>			<b>353,433.60</b>	<b>0.67</b>
RCI BANQUE EMTN FL.R 17-24 04/11Q	EUR	354,000	353,433.60	0.67
<b>United Kingdom</b>			<b>2,225,137.50</b>	<b>4.21</b>
HSBC HOLDINGS PLC FL.R 18-24 04/12A	EUR	2,250,000	2,225,137.50	4.21
<b>Total securities portfolio</b>			<b>52,281,491.35</b>	<b>98.93</b>

## **LUX IM – Eurizon China Bond**

## LUX IM – Eurizon China Bond

### Statement of net assets as at 30/06/23

	<i>Expressed in EUR</i>
<b>Assets</b>	<b>127,227,107.14</b>
Securities portfolio at market value	120,694,164.54
<i>Cost price</i>	130,973,303.33
Options (long positions) at market value	16,475.32
<i>Options purchased at cost</i>	186,302.00
Cash at banks and liquidities	1,504,651.22
Amount due from broker/counterparty	450,000.00
Receivable for investments sold	2,598,722.00
Receivable on subscriptions	208,241.49
Dividends receivable on securities portfolio	22,630.33
Interests receivable, net	1,731,492.47
Other assets	729.77
<b>Liabilities</b>	<b>5,431,491.62</b>
Options (short positions) at market value	323.51
<i>Options sold at cost</i>	38,093.00
Amount due to broker/counterparty	2,045,569.29
Payable on investments purchased	1,250,573.07
Payable on redemptions	1,483,994.72
Net unrealised depreciation on forward foreign exchange contracts	107,387.64
Management fees payable	423,760.23
Depository fees payable	6,769.10
Administration fees payable	95,664.54
Interests payable, net	859.67
Other liabilities	16,589.85
<b>Net asset value</b>	<b>121,795,615.52</b>

## LUX IM – Eurizon China Bond

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>121,795,615.52</b>	<b>126,974,763.62</b>	<b>89,862,181.59</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		632,771.610	744,585.195	471,120.816
Net asset value per share	EUR	91.32	97.81	106.13
<b>E - EUR - Capitalisation</b>				
Number of shares		372,720.671	491,967.601	223,657.096
Net asset value per share	EUR	92.93	99.13	106.76
<b>E2 - EUR - Capitalisation</b>				
Number of shares		259,053.321	-	-
Net asset value per share	EUR	93.43	-	-
<b>F - EUR - Capitalisation</b>				
Number of shares		3,020.108	2,902.232	3,200.106
Net asset value per share	EUR	92.99	99.00	106.29
<b>H - EUR - Capitalisation</b>				
Number of shares		52,765.736	51,534.214	146,875.716
Net asset value per share	EUR	92.68	98.87	106.53

## LUX IM – Eurizon China Bond

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	744,585.195	30,184.526	141,998.111	632,771.610
E - EUR - Capitalisation	491,967.601	15,327.701	134,574.631	372,720.671
E2 - EUR - Capitalisation	0.000	278,833.982	19,780.661	259,053.321
F - EUR - Capitalisation	2,902.232	345.940	228.064	3,020.108
H - EUR - Capitalisation	51,534.214	69,916.180	68,684.658	52,765.736

## LUX IM – Eurizon China Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>106,015,612.84</b>	<b>87.04</b>
<b>Shares</b>			<b>11,871,292.30</b>	<b>9.75</b>
<b>Cayman Islands</b>			<b>435,490.01</b>	<b>0.36</b>
BEIGENE - REG SHS	HKD	13,600	171,450.71	0.14
NETEASE INC	HKD	10,900	195,243.74	0.16
TRIP COM GROUP LTD	HKD	2,150	68,795.56	0.06
<b>China</b>			<b>11,435,802.29</b>	<b>9.39</b>
AIER EYE HOSPITAL GROUP CO LTD	CNY	85,251	200,612.22	0.16
BANK OF COMMUNICATIONS	CNY	708,800	521,513.66	0.43
BANK OF JIANGSU CO LTD	CNY	300,000	279,719.39	0.23
BAOSHAN IRON AND STEEL -A-	CNY	138,000	98,385.11	0.08
BYD COMPANY LTD -A-	CNY	12,000	393,159.88	0.32
CFD TITAN WIND ENERGY CO LTD A	CNY	58,200	112,444.15	0.09
CHINA MERCHANTS BANK CO LTD -A-	CNY	75,000	311,687.32	0.26
CHINA PACIFIC INSURANCE	CNY	106,600	351,326.03	0.29
CHINA RAILWAY GROUP LTD -A-	CNY	123,000	118,273.73	0.10
CHINA TOURISM _ REG SHS A	CNY	9,400	131,802.00	0.11
CHINA YANGTZE POWER -A-	CNY	80,000	223,877.00	0.18
CITIC SECURITIES -A-	CNY	211,400	530,450.98	0.44
CN STATE CEC -A-	CNY	387,200	281,942.94	0.23
CONTEMPORARY AMPEREX TECHN-A	CNY	16,200	470,182.04	0.39
ECOVACS ROBOTICS CO LTD	CNY	5,000	49,328.29	0.04
HAIER SMART-A RG REGISTERED SHS -A-	CNY	17,500	52,125.49	0.04
HANGZHOU FIRST PV MAT CO LTD -A-	CNY	32,316	152,460.65	0.13
JA SOLAR TECHNOLOGY CO LTD	CNY	33,300	176,154.71	0.14
JIANGSU CHANGJIANG ELEC. TECHNOLOGY CO -A-	CNY	99,700	394,226.62	0.32
JIANGSU HENGRUI PHARMACEUTICALS CO	CNY	103,000	625,873.73	0.51
KINLONG HARDWARE --- SHS -A-	CNY	15,908	130,587.31	0.11
KWEICHOW MOUTAI CO LTD	CNY	2,600	557,738.90	0.46
LUZHOU OLD CELLAR -A-	CNY	23,200	616,781.13	0.51
MIDEA GROUP CO - SHS -A-	CNY	20,000	149,488.13	0.12
NARI TECHNOLOGY -A-	CNY	166,352	487,476.84	0.40
PING AN BANK CO LTD -A-	CNY	69,000	98,297.58	0.08
PING AN INS (GRP) CO -A-	CNY	20,000	117,723.17	0.10
POLY DEVELOP AND HOLDINGS GRP CO-SHS- A	CNY	297,800	492,247.02	0.40
PROYA COSMETICS CO	CNY	28,000	399,243.93	0.33
SANY HEAVY INDUSTRY CO LTD -A-	CNY	115,000	242,607.42	0.20
SHANGHAI INTL AIRPORT -A-	CNY	51,000	293,853.78	0.24
SHENZHEN LUXSHARE PRECISION INDUSTRY -A-	CNY	163,800	674,283.58	0.55
SICHUAN TIANQI LITHIUM INDUSTRIES -A-	CNY	11,000	97,554.20	0.08
SPRINGS AIRLINES CO LTD -A-	CNY	13,600	99,150.31	0.08
SUNGROW POWER SUPPLY CO LTD	CNY	11,900	176,064.27	0.14
TAIJI COMPUTER -A-	CNY	77,000	402,147.69	0.33
TSINGTAO BREWERY CO LTD -A-	CNY	28,000	368,092.96	0.30
WILL SEMICON SHS A	CNY	10,000	124,370.47	0.10
YONGXING SPE STAINLESS STEEL -A-	CNY	10,000	79,425.08	0.07
ZJ SANHUA INTEL -A- REGISTERED	CNY	19,000	72,935.09	0.06
ZTE CORPORATION -A-	CNY	48,500	280,187.49	0.23
<b>Bonds</b>			<b>94,144,320.54</b>	<b>77.30</b>
<b>British Virgin Islands</b>			<b>1,344,165.87</b>	<b>1.10</b>
SINOPEC GROUP OVER 4.25 18-28 12/09S	USD	1,500,000	1,344,165.87	1.10
<b>Cayman Islands</b>			<b>11,938,331.27</b>	<b>9.80</b>
ALIBABA GROUP 4.20 17-47 06/12S	USD	1,000,000	718,014.42	0.59



## LUX IM – Eurizon China Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ALIBABA GROUP 4.40 17-57 06/12S	USD	400,000	286,366.35	0.24
ALIBABA GROUP HOLDING 3.15 21-51 09/02S	USD	2,800,000	1,652,767.60	1.36
BAIDU INC 4.125 15-25 30/06S	USD	3,000,000	2,668,866.24	2.19
BAIDU INC 4.375 18-24 14/05S	USD	200,000	181,260.96	0.15
CHINDATA GROUP 10.5 23-26 23/02S	USD	500,000	448,734.91	0.37
LONGFOR GROUP HLDG 3.95 19-29 16/09S	USD	500,000	345,309.27	0.28
MEITUAN 3.05 20-30 28/10S	USD	2,000,000	1,455,416.26	1.19
TENCENT HOLDINGS LTD 2.88 21-31 22/04S	USD	1,500,000	1,171,662.76	0.96
TENCENT HOLDINGS LTD 3.68 21-41 22/04S	USD	1,000,000	707,870.69	0.58
TENCENT HOLDINGS LTD 3.975 19-29 11/04S	USD	1,000,000	854,047.85	0.70
TENCENT MUSIC ENTERT 2.00 20-30 03/09S	USD	2,000,000	1,448,013.96	1.19
<b>China</b>			<b>74,037,479.87</b>	<b>60.79</b>
AGRICULTURAL BANK OF C 3.45 22-32 21/06A	CNY	20,000,000	2,561,841.40	2.10
BANK OF COMMUNICATION 3.45 22-32 25/02A	CNY	18,000,000	2,307,710.51	1.89
CENTRAL HUIJIN INVES 2.44 22-25 11/11A	CNY	20,000,000	2,525,902.37	2.07
CHINA 2.48 22-27 15/04A	CNY	10,000,000	1,272,743.75	1.04
CHINA 2.68 20-30 21/05S	CNY	20,000,000	2,544,438.59	2.09
CHINA 2.75 22-29 15/06A	CNY	10,000,000	1,280,626.46	1.05
CHINA 2.8 22-29 24/03A	CNY	40,000,000	5,146,052.90	4.23
CHINA 2.91 21-28 14/10A	CNY	30,000,000	3,885,284.44	3.19
CHINA 3.02 21-31 27/05S	CNY	1,000,000	130,238.46	0.11
CHINA 3.32 22-52 15/04S	CNY	10,000,000	1,325,312.63	1.09
CHINA CONSTRUCTION BANK 3.6 21-31 09/11A	CNY	6,000,000	775,038.43	0.64
CHINA DEVELOPMENT BK 2.89 20-25 22/06A	CNY	30,000,000	3,848,333.58	3.16
CHINA DEVELOPMENT BK 3.12 21-31 13/09A	CNY	70,000,000	9,050,510.18	7.43
CHINA DEVELOPMENT BK 3.41 21-31 07/06A	CNY	10,000,000	1,320,250.53	1.08
CHINA DEVELOPMENT BK 3.4 21-28 08/01A	CNY	20,000,000	2,621,556.43	2.15
CHINA DEVELOPMENT BK 4.04 18-28 06/07A	CNY	50,000,000	6,757,195.95	5.55
CHINA GOVERNMENT BON 3.19 23-53 15/04S	CNY	10,000,000	1,314,509.26	1.08
EXP IMP BANK CHINA 2.61 22-27 27/01A	CNY	50,000,000	6,358,896.98	5.22
EXP IMP BANK CHINA 3.18 16-26 05/09A	CNY	40,000,000	5,184,445.27	4.26
EXP IMP BANK CHINA 3.22 21-26 14/05A	CNY	60,000,000	7,778,532.24	6.39
EXP IMP BANK CHINA 3.4 21-28 11/01A	CNY	10,000,000	1,311,700.75	1.08
HSBC BANK 3.1 22-25 21/03A	CNY	10,000,000	1,273,123.98	1.05
ICBC 3.48 21-31 15/12A	CNY	4,000,000	514,200.69	0.42
ICBC 3.7 22-32 22/12A	CNY	8,000,000	1,036,380.40	0.85
STATE GRID CO CHINA 2.88 22-27 30/08A	CNY	10,000,000	1,272,414.44	1.04
STAT GR 3.05 22-27 27/07A	CNY	5,000,000	640,239.25	0.53
<b>Hong Kong</b>			<b>4,281,215.05</b>	<b>3.52</b>
COUNTRY GARDEN HLDG 7.25 19-26 08/04S	USD	1,800,000	630,739.78	0.52
LENOVO GROUP LTD 5.831 22-28 27/01S	USD	1,000,000	917,321.03	0.75
LENOVO GROUP LTD 6.536 22-32 27/07S	USD	1,000,000	934,288.47	0.77
XIAOMI BEST TIME 2.875 21-31 14/07S	USD	1,000,000	698,815.26	0.57
XIAOMI BEST TIME 4.1 21-51 14/07S	USD	2,000,000	1,100,050.51	0.90
<b>United States of America</b>			<b>2,543,128.48</b>	<b>2.09</b>
CHINA SOUTHERN POWER 2.74 20-25 23/04A	CNY	10,000,000	1,272,373.93	1.04
CHINA SOUTHERN POWER 2.85 22-27 28/10A	CNY	10,000,000	1,270,754.55	1.04
<b>Other transferable securities</b>			<b>3,917,046.85</b>	<b>3.22</b>
<b>Bonds</b>			<b>3,917,046.85</b>	<b>3.22</b>
<b>China</b>			<b>3,917,046.85</b>	<b>3.22</b>
CENTRAL HUIJIN INVESTM 3.63 20-25 03/11A	CNY	10,000,000	1,297,226.83	1.07
BK 3.49 21-41 08/11A	CNY	10,000,000	1,333,821.35	1.10
POSTAL SAVINGS BANK OF 3.54 22-32 08/03A	CNY	10,000,000	1,285,998.67	1.06
<b>Undertakings for Collective Investment</b>			<b>10,761,504.85</b>	<b>8.84</b>

## LUX IM – Eurizon China Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Shares/Units in investment funds</b>			<b>10,761,504.85</b>	<b>8.84</b>
<b>Equity funds</b>			<b>5,603,794.00</b>	<b>4.60</b>
ISHARES IV PLC MSCI CHINA A UCITS A ETF USD CAP	EUR	1,402,000	5,603,794.00	4.60
<b>Other funds</b>			<b>5,157,710.85</b>	<b>4.23</b>
EURIZON FD BOND AGGREGATE RMB -Z- EUR CAP	EUR	13,408	1,675,014.72	1.38
EURIZON FD CHINA CREDIT OPPORTU -Z- EUR CAP	EUR	20,000	2,012,000.00	1.65
EURIZON FD CHINA OPP -Z- EUR CAP	EUR	16,210	1,470,692.83	1.21
EURIZON FD EQUITY CHINA A -Z- CAP EUR	EUR	1	3.30	0.00
<b>Total securities portfolio</b>			<b>120,694,164.54</b>	<b>99.10</b>

## **LUX IM – ESG Sycomore Corporate Bond**

## LUX IM – ESG Sycomore Corporate Bond

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>39,313,561.84</b>
Securities portfolio at market value	36,459,933.11
<i>Cost price</i>	<i>37,409,229.72</i>
Cash at banks and liquidities	1,874,516.34
Receivable on subscriptions	463,886.98
Interests receivable, net	515,225.41
<b>Liabilities</b>	<b>1,615,558.67</b>
Payable on investments purchased	1,394,588.20
Payable on redemptions	76,724.88
Management fees payable	112,422.83
Depositary fees payable	1,759.21
Administration fees payable	24,861.68
Other liabilities	5,201.87
<b>Net asset value</b>	<b>37,698,003.17</b>

# LUX IM – ESG Sycomore Corporate Bond

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>37,698,003.17</b>	<b>19,962,281.11</b>	<b>23,620,574.93</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		275,308.716	165,808.954	71,253.650
Net asset value per share	EUR	88.57	86.96	98.15
<b>E - EUR - Capitalisation</b>				
Number of shares		146,144.105	61,514.290	4,032.416
Net asset value per share	EUR	89.91	87.94	98.54
<b>F - EUR - Capitalisation</b>				
Number of shares		854.499	732.997	49.963
Net asset value per share	EUR	91.39	89.25	99.69
<b>H - EUR - Capitalisation</b>				
Number of shares		1,055.928	780.740	163,403.178
Net asset value per share	EUR	90.54	88.58	99.29

## LUX IM – ESG Sycomore Corporate Bond

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>DI - EUR - Capitalisation</b>	165,808.954	144,917.327	35,417.565	275,308.716
<b>E - EUR - Capitalisation</b>	61,514.290	95,542.809	10,912.994	146,144.105
<b>F - EUR - Capitalisation</b>	732.997	121.502	0.000	854.499
<b>H - EUR - Capitalisation</b>	780.740	680.963	405.775	1,055.928

# LUX IM – ESG Sycomore Corporate Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>35,760,209.61</b>	<b>94.86</b>
<b>Bonds</b>			<b>20,227,237.36</b>	<b>53.66</b>
<b>Belgium</b>			<b>672,472.50</b>	<b>1.78</b>
AEDIFICA SA 0.75 21-31 09/09A	EUR	100,000	70,135.50	0.19
AZELIS GROUP 5.75 23-28 15/03S	EUR	600,000	602,337.00	1.60
<b>Denmark</b>			<b>657,910.45</b>	<b>1.75</b>
GN GREAT NORDIC LTD A 0.875 21-24 25/11A	EUR	100,000	93,289.00	0.25
TDC NET A 6.5 23-31 01/06A	EUR	270,000	269,955.45	0.72
TDC NET AS 5.056 22-28 31/05A	EUR	300,000	294,666.00	0.78
<b>France</b>			<b>11,584,404.85</b>	<b>30.73</b>
ABEILLE VIE 6.25 22-33 09/09A	EUR	400,000	399,920.00	1.06
ACCOR SA 2.375 21-28 29/11A	EUR	500,000	449,847.50	1.19
ALD SA 0.0000 21-24 23/02A	EUR	100,000	97,407.50	0.26
ALD SA 1.25 22-26 02/03A	EUR	100,000	92,415.50	0.25
ALD SA 4.75 22-25 13/10A	EUR	300,000	302,518.50	0.80
ALTAREA 1.875 19-20 17/01A	EUR	300,000	242,484.00	0.64
ARVAL SERVICE LEASE 4.75 22-27 22/05A	EUR	300,000	302,443.50	0.80
ARVA SE 4.0 22-26 22/09A	EUR	500,000	493,947.50	1.31
BANIJAY ENTERTAINMENT 3.5 20-25 01/03S	EUR	200,000	195,680.00	0.52
BPCE 4.5 23-33 13/01A	EUR	100,000	100,153.50	0.27
CHROME BIDCO SAS 3.5 21-28 24/05S	EUR	100,000	84,353.50	0.22
CREDIT AGRICOLE 2.70 15-25 14/04Q	EUR	200,000	193,621.00	0.51
CROWN EUROPEAN HOLDING 5.00 23-28 15/05S	EUR	500,000	505,127.50	1.34
ELIS SA 2.875 18-26 15/02A	EUR	100,000	95,416.50	0.25
ELIS SA 4.1250 22-27 24/05A	EUR	200,000	197,198.00	0.52
ERAMET SA 5.8750 19-25 21/05A	EUR	100,000	102,064.00	0.27
ERAMET SA 7.00 23-28 22/05A	EUR	300,000	308,367.00	0.82
FONCIA MANAGEMENT SA 3.375 21-28 25/03S	EUR	200,000	161,416.00	0.43
FORVIA 3.75 20-28 31/07S	EUR	500,000	451,992.50	1.20
FORVIA 7.25 22-26 15/06S	EUR	150,000	155,901.75	0.41
GETLINK SE 3.5 20-25 30/10S	EUR	650,000	635,934.00	1.69
ILIAD 5.625 23-30 15/02A	EUR	200,000	193,770.00	0.51
ILIAD SA 1.50 17-24 14/10A	EUR	200,000	192,727.00	0.51
ILIAD SA 2.375 20-26 17/06A	EUR	100,000	92,705.50	0.25
ILIAD SA 5.3750 22-27 14/06A	EUR	200,000	197,491.00	0.52
JC DECAUX SE 5.0 23-29 11/01A	EUR	400,000	401,696.00	1.07
LOXAM SAS 3.75 19-26 15/07S	EUR	400,000	379,864.00	1.01
LOXAM SAS 6.3750 23-28 15/05S	EUR	500,000	496,410.00	1.32
ORANO SA 3.375 19-26 23/04A	EUR	200,000	195,055.00	0.52
ORANO SA 5.375 22-27 15/05A	EUR	300,000	307,533.00	0.82
PEUGEOT INVEST SA 1.8750 19-26 30/10A	EUR	400,000	363,654.00	0.96
QUADIENT 2.25 20-25 03/02A	EUR	800,000	759,764.00	2.02
RCI BANQUE 4.625 23-26 13/07A	EUR	240,000	239,547.60	0.64
RENAULT SA 1.75 21-29 01/12A	EUR	1,300,000	1,048,443.50	2.78
RENAULT SA 2.375 20-26 25/11A	EUR	200,000	185,177.00	0.49
RENAULT SA 2.5000 21-27 02/06A	EUR	300,000	271,552.50	0.72
TEREOS FINANCE GROUP 7.25 23-28 15/04S	EUR	100,000	101,995.50	0.27
VALEO SE 5.375 22-27 28/05A	EUR	400,000	400,752.00	1.06
WENDEL SE 2.5 15-27 09/02A	EUR	200,000	188,058.00	0.50
<b>Germany</b>			<b>205,045.00</b>	<b>0.54</b>
SIXT SE 5.1250 23-27 09/10A	EUR	200,000	205,045.00	0.54
<b>Ireland</b>			<b>93,601.50</b>	<b>0.25</b>
EIRCOM FINANCE DAC 3.5 19-26 15/05S	EUR	100,000	93,601.50	0.25

# LUX IM – ESG Sycomore Corporate Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>2,523,180.53</b>	<b>6.69</b>
AUTOSTRADA PER L.ITA 4.75 23-31 24/01A	EUR	500,000	493,022.50	1.31
LEASYS SPA 4.375 22-24 07/12A	EUR	400,000	398,606.00	1.06
PIAGGIO & C. SPA 3.625 18-25 30/04S	EUR	400,000	395,574.00	1.05
SNAM S.P.A. 0 20-28 07/12A	EUR	200,000	161,811.00	0.43
TAMBURI INVEST PTNR 2.5 19-24 05/12A	EUR	600,000	580,149.53	1.54
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	500,000	494,017.50	1.31
<b>Luxembourg</b>			<b>265,063.50</b>	<b>0.70</b>
P3 GROUP SARL 0.875 22-26 26/01A	EUR	300,000	265,063.50	0.70
<b>Netherlands</b>			<b>1,578,460.03</b>	<b>4.19</b>
ARCADIS NV 4.875 23-28 28/02A	EUR	704,000	703,299.52	1.87
ENEL FINANCE INTL 0.375 21-29 28/05A	EUR	200,000	163,076.00	0.43
IMCD NV 2.50 18-25 26/03A	EUR	400,000	387,092.00	1.03
IPD 3 BV 8.0 23-28 15/06S	EUR	218,000	222,729.51	0.59
OI EUROPEAN GROUP 6.25 23-28 15/05S	EUR	100,000	102,263.00	0.27
<b>Norway</b>			<b>191,993.00</b>	<b>0.51</b>
ADEVINTA ASA 2.625 20-25 05/11S	EUR	200,000	191,993.00	0.51
<b>Spain</b>			<b>138,540.00</b>	<b>0.37</b>
MERLIN PROPERTIES 1.875 19-34 04/12A	EUR	200,000	138,540.00	0.37
<b>Sweden</b>			<b>488,842.50</b>	<b>1.30</b>
DOMETIC GROUP AB 3.00 19-26 08/05A	EUR	200,000	187,554.00	0.50
VERISURE HOLDING AB 7.125 23-28 01/02S	EUR	300,000	301,288.50	0.80
<b>United Kingdom</b>			<b>280,377.00</b>	<b>0.74</b>
EC FINANCE PLC 3.0000 21-26 15/10S	EUR	300,000	280,377.00	0.74
<b>United States of America</b>			<b>1,547,346.50</b>	<b>4.10</b>
BELDEN INC 3.375 17-27 15/07S	EUR	800,000	748,528.00	1.99
IQVIA INC 2.875 20-28 24/06S	EUR	500,000	451,042.50	1.20
ORGANON COMPANY 2.875 21-28 22/04S	EUR	400,000	347,776.00	0.92
<b>Floating rate notes</b>			<b>13,550,639.00</b>	<b>35.95</b>
<b>Belgium</b>			<b>798,628.00</b>	<b>2.12</b>
SOLVAY SA FL.R 18-XX 04/03A	EUR	800,000	798,628.00	2.12
<b>France</b>			<b>8,594,778.00</b>	<b>22.80</b>
AXA SA FL.R 14-XX 07/11A	EUR	900,000	878,472.00	2.33
BNP PARIBAS CARDIF FL.R 14-XX 25/11A	EUR	800,000	772,296.00	2.05
CA ASSURANCES SA FL.R 14-XX 14/10AA	EUR	900,000	874,917.00	2.32
CNP ASSURANCES FL.R 14-XX 18/11A	EUR	800,000	781,964.00	2.07
GROUPAMA SA FL.R 14-XX 28/05A	EUR	600,000	602,223.00	1.60
KAPLA FL.R 23-27 15/07Q	EUR	125,000	126,562.50	0.34
LA MONDIALE FL.R 14-XX 17/12A	EUR	800,000	785,828.00	2.08
ORANGE SA FL.R 19-XX 15/04A	EUR	500,000	475,297.50	1.26
ORANGE SA FL.R 23-XX 18/04A	EUR	200,000	198,423.00	0.53
PARTS EUROPE SA FL.R 21-27 20/07Q	EUR	900,000	904,819.50	2.40
SCOR SE FL.R 14-XX 01/10A	EUR	1,300,000	1,235,617.50	3.28
VEOLIA ENVIRONNEMENT FL.R 21-XX XX/XXA	EUR	100,000	83,413.00	0.22
VIGIE FL.R 19-XX 12/09A	EUR	1,000,000	874,945.00	2.32
<b>Germany</b>			<b>989,707.00</b>	<b>2.63</b>
ALLIANZ SE FL.R 13-XX 24/10A	EUR	800,000	798,964.00	2.12
INFINEON TECHNOLOGIES FL.R 19-XX 01/04A	EUR	200,000	190,743.00	0.51
<b>Italy</b>			<b>1,089,913.50</b>	<b>2.89</b>
ENEL SPA FL.R 20-XX 10/03A	EUR	500,000	433,417.50	1.15
PAGANINI BIDCO SPA FL.R 21-28 30/10Q	EUR	200,000	198,261.00	0.53



## LUX IM – ESG Sycomore Corporate Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
POSTE ITALIANE FL.R 21-XX 24/06A	EUR	600,000	458,235.00	1.22
<b>Luxembourg</b>			<b>700,045.50</b>	<b>1.86</b>
ROSSINI SARL FL.R 19-25 30/10Q	EUR	700,000	700,045.50	1.86
<b>Netherlands</b>			<b>787,003.00</b>	<b>2.09</b>
GAS NAT FENOSA FL.R 15-49 29/12A	EUR	200,000	195,220.00	0.52
IBERDROLA INTL BV FL.R 19-XX 12/02A	EUR	300,000	291,817.50	0.77
IPD 3 BV FL.R 23-28 15/06Q	EUR	300,000	299,965.50	0.80
<b>Portugal</b>			<b>297,867.00</b>	<b>0.79</b>
ENERGIAS DE PORTUGAL FL.R 23-83 23/04A	EUR	300,000	297,867.00	0.79
<b>Spain</b>			<b>292,697.00</b>	<b>0.78</b>
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	200,000	194,173.00	0.52
REDEIA CORPORACION FL.R 23-XX 07/08A	EUR	100,000	98,524.00	0.26
<b>Convertible bonds</b>			<b>1,982,333.25</b>	<b>5.26</b>
<b>France</b>			<b>1,120,578.25</b>	<b>2.97</b>
CLARIANE CV FL.R 21-XX 08/03S	EUR	1,400	41,438.25	0.11
WORLDLINE SA CV 0.00 20-25 30/07U	EUR	10,000	1,079,140.00	2.86
<b>Italy</b>			<b>861,755.00</b>	<b>2.29</b>
NEXI SPA CV 1.75 20-27 24/04S	EUR	1,000,000	861,755.00	2.29
<b>Other transferable securities</b>			<b>699,723.50</b>	<b>1.86</b>
<b>Bonds</b>			<b>699,723.50</b>	<b>1.86</b>
<b>Portugal</b>			<b>699,723.50</b>	<b>1.86</b>
GALP GAS NATURAL DIS 4.875 23-28 03/07A	EUR	700,000	699,723.50	1.86
<b>Total securities portfolio</b>			<b>36,459,933.11</b>	<b>96.72</b>

## **LUX IM – Tyrus Global Convertible**

# LUX IM – Tyrus Global Convertible

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## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>20,554,134.94</b>
Securities portfolio at market value	20,201,474.32
<i>Cost price</i>	22,697,986.97
Cash at banks and liquidities	308,592.87
Receivable on subscriptions	43,535.26
Interests receivable, net	532.49
<b>Liabilities</b>	<b>121,637.53</b>
Payable on redemptions	33,135.47
Management fees payable	70,840.10
Depositary fees payable	1,076.62
Administration fees payable	15,215.29
Other liabilities	1,370.05
<b>Net asset value</b>	<b>20,432,497.41</b>

## LUX IM – Tyrus Global Convertible

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>20,432,497.41</b>	<b>23,137,986.64</b>	<b>31,949,499.32</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		110,651.491	122,191.019	145,937.667
Net asset value per share	EUR	86.79	86.65	99.05
<b>E - EUR - Capitalisation</b>				
Number of shares		114,053.364	132,648.165	151,319.179
Net asset value per share	EUR	88.28	87.76	99.48
<b>F - EUR - Capitalisation</b>				
Number of shares		1,207.065	1,201.557	1,314.026
Net asset value per share	EUR	89.29	88.57	99.94
<b>H - EUR - Capitalisation</b>				
Number of shares		7,408.009	9,140.152	23,219.651
Net asset value per share	EUR	88.25	87.76	99.52

## LUX IM – Tyrus Global Convertible

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	122,191.019	6,035.993	17,575.521	110,651.491
E - EUR - Capitalisation	132,648.165	5,307.279	23,902.080	114,053.364
F - EUR - Capitalisation	1,201.557	60.022	54.514	1,207.065
H - EUR - Capitalisation	9,140.152	12.451	1,744.594	7,408.009

## LUX IM – Tyrus Global Convertible

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Undertakings for Collective Investment</b>			<b>20,201,474.32</b>	<b>98.87</b>
<b>Shares/Units in investment funds</b>			<b>20,201,474.32</b>	<b>98.87</b>
<b>Other funds</b>			<b>20,201,474.32</b>	<b>98.87</b>
TYRUS CAPITAL INVESTMENTS SICAV TYRUS -Z- EUR CAP	EUR	224,936	20,201,474.32	98.87
<b>Total securities portfolio</b>			<b>20,201,474.32</b>	<b>98.87</b>

## **LUX IM – ESG UBS Global Bond Sustainable**

## LUX IM – ESG UBS Global Bond Sustainable

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>370,188,237.02</b>
Securities portfolio at market value	325,128,555.59
<i>Cost price</i>	339,551,807.33
Cash at banks and liquidities	16,594,169.52
Amount due from broker/counterparty	9,451,864.36
Receivable on subscriptions	11,032,453.03
Net unrealised appreciation on forward foreign exchange contracts	1,538,394.80
Net unrealised appreciation on swaps	1,191,391.42
Interests receivable, net	5,232,329.15
Other assets	19,079.15
<b>Liabilities</b>	<b>17,417,042.42</b>
Amount due to broker/counterparty	676,080.45
Payable on investments purchased	10,604,260.88
Payable on redemptions	1,108,749.95
Payable on swaps	100.47
Net unrealised depreciation on financial futures	1,163,569.64
Management fees payable	719,531.03
Depository fees payable	17,334.93
Administration fees payable	244,987.01
Interests payable, net	2,857,204.41
Other liabilities	25,223.65
<b>Net asset value</b>	<b>352,771,194.60</b>



## LUX IM – ESG UBS Global Bond Sustainable

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>352,771,194.60</b>	<b>216,852,981.90</b>	<b>99,429,508.41</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		368,387.537	261,308.626	225,711.560
Net asset value per share	EUR	83.24	83.49	97.56
<b>E - EUR - Capitalisation</b>				
Number of shares		640,930.276	406,330.017	325,684.372
Net asset value per share	EUR	84.67	84.50	97.85
<b>E2 - EUR - Capitalisation</b>				
Number of shares		622,004.623	-	-
Net asset value per share	EUR	101.84	-	-
<b>F - EUR - Capitalisation</b>				
Number of shares		962.726	957.118	1,307.694
Net asset value per share	EUR	86.64	86.38	99.74
<b>H - EUR - Capitalisation</b>				
Number of shares		2,414,756.364	1,900,733.196	463,856.556
Net asset value per share	EUR	84.65	84.50	97.90

## LUX IM – ESG UBS Global Bond Sustainable

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	261,308.626	146,384.234	39,305.323	368,387.537
E - EUR - Capitalisation	406,330.017	271,186.444	36,586.185	640,930.276
E2 - EUR - Capitalisation	0.000	669,701.623	47,697.000	622,004.623
F - EUR - Capitalisation	957.118	6.884	1.276	962.726
H - EUR - Capitalisation	1,900,733.196	829,774.005	315,750.837	2,414,756.364

## LUX IM – ESG UBS Global Bond Sustainable

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>321,603,197.98</b>	<b>91.16</b>
<b>Bonds</b>			<b>303,027,134.08</b>	<b>85.90</b>
<b>Australia</b>			<b>2,211,946.64</b>	<b>0.63</b>
AURIZON FINANCE PTY LT 3.00 21-28 09/03S	AUD	260,000	135,214.27	0.04
AUSTRALIA 0.50 20-26 21/09S	AUD	2,060,000	1,124,125.67	0.32
NATIONAL AUSTRALIA BK 6.322 22-32 03/08S	AUD	200,000	121,790.86	0.03
NBN 4.125 23-29 15/03A	EUR	600,000	604,881.00	0.17
WESTPAC BANKING 4.421 19-39 24/07S	USD	300,000	225,934.84	0.06
<b>Belgium</b>			<b>2,967,391.10</b>	<b>0.84</b>
BELGIUM 1.00 15-31 22/06A	EUR	1,105,000	954,278.00	0.27
BELGIUM 2.75 22-39 22/04A	EUR	700,000	652,214.50	0.18
EUROPEAN UNION 3.0 22-53 04/03A	EUR	1,080,000	1,024,417.80	0.29
EURO UNIO BILL 0.1 20-40 04/10A	EUR	300,000	177,672.00	0.05
LONZA FINANCE INTL N 3.875 23-33 25/05A	EUR	160,000	158,808.80	0.05
<b>Bermuda</b>			<b>1,133,748.04</b>	<b>0.32</b>
ATHORA 6.625 23-28 16/06A	EUR	855,000	847,446.08	0.24
TRITON CONTAINER INTER 2.05 21-26 15/04S	USD	75,000	60,398.48	0.02
XLIT 5.25 13-43 15/12S	USD	250,000	225,903.48	0.06
<b>Brazil</b>			<b>3,483,995.65</b>	<b>0.99</b>
BRAZIL 10.00 20-31 01/01S	BRL	19,200	3,483,995.65	0.99
<b>Canada</b>			<b>7,226,326.47</b>	<b>2.05</b>
CANADA 0.50 20-25 01/09S	CAD	270,000	171,821.93	0.05
CANADA 1.00 16-27 01/06S	CAD	2,080,000	1,297,085.78	0.37
CANADA 1.2500 21-27 01/03S	CAD	750,000	472,112.95	0.13
CANADA 1.5000 22-25 01/04S	CAD	1,580,000	1,036,908.88	0.29
CANADA 1.50 21-31 01/06S	CAD	1,300,000	780,603.75	0.22
CANADA 2.00 17-28 01/06S	CAD	2,360,000	1,518,275.12	0.43
CANADA 2.25 18-29 01/06S	CAD	1,000,000	647,270.64	0.18
CANADA 5.00 04-37 01/06S	CAD	400,000	327,712.20	0.09
CANADA HOUSING TR N1 2.35 13-23 15/09S	CAD	470,000	324,119.67	0.09
PSP CAPITAL INC 0.9000 20-26 15/06S	CAD	400,000	249,851.32	0.07
TORONTO DOMINION BANK 3.631 22-29 13/12A	EUR	415,000	400,564.23	0.11
<b>Cayman Islands</b>			<b>1,691,695.25</b>	<b>0.48</b>
AVOLON HOLDINGS FUND 2.125 21-26 21/01S	USD	600,000	490,976.83	0.14
MEITUAN 3.05 20-30 28/10S	USD	1,650,000	1,200,718.42	0.34
<b>China</b>			<b>868,501.20</b>	<b>0.25</b>
CHINA 1 19-39 12/11A	EUR	200,000	142,302.00	0.04
EXPORT IMPORT BANK C 3.875 23-26 16/05S	USD	810,000	726,199.20	0.21
<b>Colombia</b>			<b>341,968.96</b>	<b>0.10</b>
COLOMBIA 6.125 09-41 18/01S	USD	200,000	149,200.53	0.04
COLOMBIA 7.5 23-49 02/02S	USD	215,000	192,768.43	0.05
<b>Denmark</b>			<b>90,567.50</b>	<b>0.03</b>
DANSKE BANK A/S 1.5 20-30 02/09A	EUR	100,000	90,567.50	0.03
<b>Egypt</b>			<b>111,919.00</b>	<b>0.03</b>
EGYPT 6.375 19-31 11/04A	EUR	200,000	111,919.00	0.03
<b>Finland</b>			<b>274,418.50</b>	<b>0.08</b>
ELENIA FINANCE OYJ 0.375 20-27 06/02A	EUR	100,000	87,374.50	0.02
FINNAIR OYJ 4.2500 21-25 19/05S	EUR	200,000	187,044.00	0.05

## LUX IM – ESG UBS Global Bond Sustainable

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>France</b>			<b>31,604,406.22</b>	<b>8.96</b>
ALTICE FRANCE SA 5.8750 18-27 01/02S	EUR	650,000	541,261.50	0.15
BFCM BANQUE FEDERATI 5.125 23-33 13/01A	EUR	300,000	294,399.00	0.08
BPCE 3.625 23-26 17/04A	EUR	400,000	393,558.00	0.11
BPCE 4.5 23-33 13/01A	EUR	700,000	701,074.50	0.20
DEXIA CREDIT LOCAL 0.5 18-25 17/01A	EUR	500,000	475,182.50	0.13
EDF 2.00 19-49 09/12A	EUR	900,000	539,032.50	0.15
ENGIE SA 3.6250 23-30 11/01A	EUR	700,000	692,835.50	0.20
FRANCE 0.0000 19-29 25/11A	EUR	11,300,000	9,447,647.50	2.68
FRANCE 0.0000 22-32 25/05A	EUR	6,400,000	4,969,760.00	1.41
FRANCE 0 18-24 25/03U	EUR	3,660,000	3,568,426.80	1.01
FRANCE 1.50 15-31 25/05A	EUR	6,790,000	6,163,113.25	1.75
FRANCE 1.50 18-50 25/05A	EUR	90,000	62,299.35	0.02
FRANCE 3 22-54 25/05A	EUR	800,000	753,072.00	0.21
HOLDING D INFRASTRUC 4.5 23-27 06/04A	EUR	745,000	734,126.73	0.21
MUTUELLE ASSURANCE D 0.625 21-27 21/06A	EUR	600,000	512,652.00	0.15
SG 5.625 23-33 02/06A	EUR	700,000	691,551.00	0.20
SOCIETE GENERALE 7.367 23-53 10/01S	USD	1,115,000	979,988.59	0.28
UMG GROUPE VYV 1.625 19-29 02/07A	EUR	100,000	84,425.50	0.02
<b>Germany</b>			<b>17,142,635.43</b>	<b>4.86</b>
ALSTRIA OFFICE REIT 1.5 20-26 23/06A	EUR	200,000	161,205.00	0.05
GERMANY 0.00 22-32 15/02A	EUR	1,500,000	1,225,515.00	0.35
GERMANY 0.2 22-24 14/06A	EUR	2,000,000	1,940,280.00	0.55
GERMANY 0.25 18-28 15/08A	EUR	700,000	624,375.50	0.18
GERMANY 0 20-49 15/11U	EUR	4,500,000	4,020,637.50	1.14
GERMANY 1.00 14-24 15/08A	EUR	1,807,000	1,760,614.31	0.50
GERMANY 2.00 13-23 15/08A	EUR	6,225,000	6,215,880.37	1.76
HEIDELBERGCEMENT AG 3.75 23-32 31/05A	EUR	550,000	522,420.25	0.15
KFW 0 20-28 15/09A	EUR	500,000	427,432.50	0.12
VONOVIA SE 1.625 21-51 01/09A	EUR	100,000	48,804.00	0.01
VONOVIA SE 5.0 22-30 23/11A	EUR	200,000	195,471.00	0.06
<b>Greece</b>			<b>477,787.50</b>	<b>0.14</b>
GREECE1.875 19-26 23/07A	EUR	500,000	477,787.50	0.14
<b>India</b>			<b>182,807.55</b>	<b>0.05</b>
REC LTD 5.625 23-28 11/04S	USD	200,000	182,807.55	0.05
<b>Ireland</b>			<b>276,751.62</b>	<b>0.08</b>
AERCAP IRELAND 6.5 20-25 15/07S	USD	300,000	276,751.62	0.08
<b>Italy</b>			<b>9,217,991.95</b>	<b>2.61</b>
AUTOSTRADA ITALIA 2 21-30 15/01A/01A	EUR	1,348,000	1,132,353.70	0.32
FERROVIE STATO ITALIA 3.75 22-27 14/04AA	EUR	710,000	698,490.90	0.20
ITALY 0.6 21-31 01/08S	EUR	6,700,000	5,197,793.00	1.47
ITALY 1.80 20-41 01/03S	EUR	465,000	325,904.55	0.09
ITALY 3.25 14-46 01/09S	EUR	1,400,000	1,194,697.00	0.34
ITALY 4.00 05-37 01/02S	EUR	680,000	668,752.80	0.19
<b>Japan</b>			<b>8,924,160.14</b>	<b>2.53</b>
JAPAN 0.8 18-58 20/03S	JPY	530,000,000	2,891,578.03	0.82
JAPAN 0.9 22-42 20/06S	JPY	780,000,000	4,900,573.77	1.39
JAPAN BANK FOR INTL 3.125 23-28 15/02A	EUR	480,000	473,815.20	0.13
RAKUTEN GROUP I 10.2500 22-24 30/11	USD	720,000	658,193.14	0.19
<b>Kazakhstan</b>			<b>498,096.16</b>	<b>0.14</b>
KAZAKSTAN 4.875 14-44 14/10S	USD	600,000	498,096.16	0.14
<b>Luxembourg</b>			<b>2,030,620.55</b>	<b>0.58</b>
ALTICE FRANCE HOLDING 8.00 19-27 15/05S	EUR	600,000	351,282.00	0.10

## LUX IM – ESG UBS Global Bond Sustainable

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
ARCELLOR MITTAL 6.8 22-32 29/11S	USD	550,000	516,447.40	0.15
CPI PROPERTY GROUP 2.75 20-26 12/05A	EUR	300,000	244,407.00	0.07
P3 GROUP SARL 0.875 22-26 26/01A	EUR	870,000	768,684.15	0.22
SELP FINANCE SARL 3.75 22-27 10/08A	EUR	160,000	149,800.00	0.04
<b>Mexico</b>			<b>12,142,275.92</b>	<b>3.44</b>
MEXICO 4.75 12-44 08/03S	USD	100,000	78,447.91	0.02
MEXICO 7.50 06-27 03/06S	MXN	1,400,000	7,141,021.69	2.02
MEXICO 7.75 11-42 13/11S	MXN	961,500	4,620,071.32	1.31
MEXICO CITY'S AIRPORT 5.5 17-47 31/07S	USD	200,000	153,985.40	0.04
ORBIA ADVANCE CORPO 5.5 17-48 15/01S	USD	200,000	148,749.60	0.04
<b>Netherlands</b>			<b>3,364,870.68</b>	<b>0.95</b>
COOPERATIEV RABOBANK 4.0 23-30 10/01A	EUR	1,400,000	1,372,532.00	0.39
CTP NV 0.875 22-26 20/01A	EUR	640,000	545,721.60	0.15
ENBW INTL FINANCE 4.049 22-29 22/11A/11A	EUR	190,000	192,068.15	0.05
ENEL FIN INTL 6.8 22-25 14/10S	USD	200,000	186,970.65	0.05
STEDIN HOLDING NV 0.0 21-26 16/11A	EUR	615,000	542,482.28	0.15
UNITED GROUP BV 3.125 20-26 15/02S	EUR	600,000	525,096.00	0.15
<b>New Zealand</b>			<b>17,274,257.42</b>	<b>4.90</b>
NEW ZEALAND 1.75 20-41 15/05S	NZD	2,000,000	709,940.06	0.20
NEW ZEALAND 2.50 14-35 20/09Q	NZD	1,744,000	1,211,849.91	0.34
NEW ZEALAND 2.50 16-40 20/09Q	NZD	10,909,000	7,346,161.31	2.08
NEW ZEALAND 2.75 16-37 15/04S	NZD	5,800,000	2,590,333.09	0.73
NEW ZEALAND 3.00 17-29 20/04S	NZD	10,500,000	5,415,973.05	1.54
<b>Panama</b>			<b>210,493.00</b>	<b>0.06</b>
CARNIVAL CORP 10.125 20-26 01/02S	EUR	200,000	210,493.00	0.06
<b>Peru</b>			<b>156,834.27</b>	<b>0.04</b>
PERU 2.7830 20-31 23/01S	USD	200,000	156,834.27	0.04
<b>Poland</b>			<b>135,811.00</b>	<b>0.04</b>
POLAND 2 19-49 08/03A	EUR	200,000	135,811.00	0.04
<b>Portugal</b>			<b>1,883,031.30</b>	<b>0.53</b>
PORTUGAL 1.95 19-29 15/06A	EUR	240,000	226,758.00	0.06
PORTUGAL 2.875 15-25 15/10A	EUR	1,660,000	1,656,273.30	0.47
<b>Qatar</b>			<b>229,391.10</b>	<b>0.07</b>
QATAR 5.103 18-48 23/04S	USD	250,000	229,391.10	0.07
<b>Singapore</b>			<b>1,108,388.82</b>	<b>0.31</b>
BAYFRONT INFRASTRUCT 4.257 23-26 16/05S	USD	380,000	341,495.70	0.10
PFIZER INVESTMENT EN 5.3 23-53 19/05S	USD	325,000	309,359.65	0.09
PFIZER INVESTMENT EN 5.34 23-63 19/05S	USD	495,000	457,533.47	0.13
<b>Slovakia</b>			<b>988,865.00</b>	<b>0.28</b>
SLOVAKIA 3.75 23-35 23/02A	EUR	1,000,000	988,865.00	0.28
<b>Slovenia</b>			<b>5,466,488.20</b>	<b>1.55</b>
SLOVENIA 0.4875 20-50 20/10A	EUR	1,070,000	514,948.20	0.15
SLOVENIA 1.50 15-35 25/03A	EUR	3,500,000	2,818,865.00	0.80
SLOVENIA 3.125 15-45 07/08A	EUR	2,300,000	2,132,675.00	0.60
<b>South Africa</b>			<b>1,119,828.14</b>	<b>0.32</b>
SOUTH AFRICA 8.50 13-37 31/01S	ZAR	30,000,000	1,119,828.14	0.32
<b>Spain</b>			<b>8,814,615.27</b>	<b>2.50</b>
CANAL ISABEL II GEST 1.68 15-25 26/02A	EUR	100,000	96,215.50	0.03
MAPFRE SA 2.875 22-30 13/04A	EUR	100,000	85,970.00	0.02
SPAIN 0.00 20-26 31/01A	EUR	3,560,000	3,268,774.20	0.93
SPAIN 1.40 18-28 30/07A	EUR	4,449,000	4,072,970.52	1.15

## LUX IM – ESG UBS Global Bond Sustainable

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SPAIN 2.90 16-46 31/10A	EUR	270,000	233,446.05	0.07
SPAIN 3.45 22-43 30/07A	EUR	800,000	759,456.00	0.22
UNICAJA BANCO S.A 4.5 22-25 30/06A	EUR	300,000	297,783.00	0.08
<b>Sweden</b>			<b>917,728.79</b>	<b>0.26</b>
SVENSK EXPORTKREDIT 4.375 23-26 13/02S	USD	825,000	748,595.54	0.21
VERISURE MIDHOLDING 5.25 21-29 25/01S	EUR	195,000	169,133.25	0.05
<b>Switzerland</b>			<b>930,653.25</b>	<b>0.26</b>
CREDIT SUISSE S 3.3900 22-25 05/12A	EUR	950,000	930,653.25	0.26
<b>Turkey</b>			<b>987,139.73</b>	<b>0.28</b>
TURKEY 9.375 23-33 19/01S	USD	1,070,000	987,139.73	0.28
<b>United Kingdom</b>			<b>37,787,602.56</b>	<b>10.71</b>
ANNINGTON FUNDING 4.75 22-33 09/08S	GBP	175,000	169,871.37	0.05
ASTRAZENECA PLC 0.375 21-29 03/06A	EUR	500,000	415,967.50	0.12
BUPA FINANCE 1.75 20-27 14/06S	GBP	290,000	280,140.10	0.08
NATL GRID 5.602 23-28 12/06S	USD	455,000	418,628.42	0.12
NATL GRID 5.809 23-33 12/06S	USD	450,000	417,069.84	0.12
NATL GRID GAS 4.25 23-30 05/04A	EUR	285,000	284,038.12	0.08
ROTHESAY LIFE PLC 3.375 19-26 12/07A	GBP	750,000	772,861.98	0.22
TRITAX EUROBOX PLC 0.95 21-26 02/06A	EUR	100,000	84,576.50	0.02
UNITED KINGDOM 0.375 21-26 22/10S	GBP	4,000,000	3,976,035.70	1.13
UNITED KINGDOM 0.625 19-25 07/06S	GBP	4,000,000	4,248,334.20	1.20
UNITED KINGDOM 1.25 17-27 22/07S	GBP	3,000,000	3,024,856.60	0.86
UNITED KINGDOM 1.25 20-41 22/10S	GBP	1,750,000	1,217,040.39	0.34
UNITED KINGDOM 1.50 16-47 22/07S	GBP	1,000,000	654,261.55	0.19
UNITED KINGDOM 1 18-24 22/04S	GBP	12,000,000	13,435,355.47	3.81
UNITED KINGDOM 3.75 23-53 22/10S	GBP	5,800,000	5,965,272.62	1.69
UNITED KINGDOM 4.25 00-32 07/06S	GBP	2,100,000	2,423,292.20	0.69
<b>United States of America</b>			<b>118,392,028.20</b>	<b>33.56</b>
AEP TEXAS 5.4 23-33 01/06S	USD	165,000	150,360.11	0.04
AMGEN INC 5.25 23-30 02/03S	USD	100,000	91,793.64	0.03
AMGEN INC 5.25 23-33 02/03S	USD	390,000	357,194.66	0.10
AT&T INC 4.35 19-29 01/03S	USD	580,000	511,053.59	0.14
AT&T INC 4.75 15-46 15/05S	USD	450,000	360,619.93	0.10
BROADCOM INC 3.419 21-33 15/04S	USD	720,000	549,698.85	0.16
CELANESE US HOLDINGS 4.777 22-26 19/07A	EUR	265,000	259,082.55	0.07
CELANESE US HOLDINGS 5.9000 22-24 05/07S	USD	305,000	279,407.56	0.08
CELANESE US HOLDINGS 6.05 22-25 15/03S	USD	580,000	530,775.77	0.15
CELANESE US HOLDINGS 6.165 22-27 15/07S	USD	795,000	726,064.95	0.21
CENTERPOINT ENERGY H 4.95 23-33 01/04S	USD	230,000	210,433.58	0.06
CHUBB INA HOLDINGS 2.5 18-38 15/03A	EUR	400,000	326,350.00	0.09
CVS HEALTH CORP 5.125 15-45 20/07S	USD	600,000	505,157.74	0.14
DELL INTERNATIONAL 5.3 21-29 01/10S	USD	100,000	90,821.05	0.03
DISCOVERY COMM 5.30 19-49 15/05S	USD	370,000	280,132.66	0.08
DUKE ENERGY CAROLINAS 4.00 12-42 30/09S	USD	100,000	75,726.68	0.02
DUKE ENERGY OHIO 5.25 23-33 01/04S	USD	90,000	83,127.98	0.02
DUKE ENERGY PRO 5.2500 23-33 15/03S	USD	425,000	395,524.97	0.11
ELEVANCE HEALTH 4.7500 23-33 15/02S	USD	870,000	774,222.89	0.22
FLOWERVE CORP 3.5 20-30 21/09S	USD	350,000	275,482.16	0.08
FORD MOTOR CREDIT CO 2.748 20-24 14/06A	GBP	400,000	443,518.17	0.13
GENERAL MOTORS FIN 6.125 20-25 01/10S	USD	310,000	286,574.55	0.08
GOLDMAN SACHS GROUP 3.5 20-25 30/03S	USD	650,000	573,568.21	0.16
GRAY ESCROW II 5.3750 21-31 15/11S	USD	75,000	46,072.80	0.01
INTEL CORP 5.2000 23-33 10/02S	USD	180,000	166,270.01	0.05
INTEL CORP 5.7000 23-53 10/02S	USD	180,000	166,335.30	0.05
KRAFT HEINZ FOODS CO 5.00 16-35 15/07S	USD	105,000	94,405.98	0.03

## LUX IM – ESG UBS Global Bond Sustainable

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
LEVEL 3 FINANCING INC 4.25 20-28 01/07S	USD	100,000	59,236.81	0.02
MARSH & MCLENNA 5.4500 23-53 15/03S	USD	225,000	208,796.31	0.06
MILEAGE PLUS HOLDING 6.5 20-27 02/07Q	USD	72,000	66,247.80	0.02
NASDAQ 5.95 23-53 15/08S	USD	160,000	148,688.99	0.04
NASDAQ INC 5.5500 23-34 15/02S	USD	540,000	495,678.20	0.14
NY LIFE GL FUNDING 0.25 20-27 23/01A	EUR	1,000,000	876,925.00	0.25
ORACLE 6.15 22-29 09/11S	USD	1,100,000	1,050,760.89	0.30
ORACLE CORP 5.5500 23-53 06/02S	USD	150,000	131,554.62	0.04
PARAMOUNT GLOBAL 4.75 20-25 01/04S	USD	406,000	364,301.90	0.10
PICASSO FINANCE SUB 6.125 20-25 15/06S	USD	6,149	5,633.13	0.00
SOUTHERN CALIF EDISON 4.00 17-47 01/04S	USD	100,000	72,450.75	0.02
TEXAS INSTRUMEN 5.0500 23-63 18/05S	USD	420,000	381,438.77	0.11
UNITED STATES 0.125 22-27 15/04S	USD	6,000,000	5,472,395.75	1.55
UNITED STATES 0.25 20-25 30/06S	USD	3,500,000	2,935,337.81	0.83
UNITED STATES 0.25 21-24 15/06S	USD	8,990,000	7,858,916.00	2.23
UNITED STATES 0.5000 21-23 30/11S	USD	2,500,000	2,249,900.99	0.64
UNITED STATES 0.75 15-45 15/02S	USD	3,150,000	3,048,269.87	0.86
UNITED STATES 0.8750 21-26 30/06S	USD	8,700,000	7,200,124.40	2.04
UNITED STATES 1.00 18-48 15/02S	USD	2,800,000	2,688,873.40	0.76
UNITED STATES 1.125 21-26 31/10S	USD	3,900,000	3,220,646.36	0.91
UNITED STATES 1.2500 21-31 15/08S	USD	5,500,000	4,138,038.41	1.17
UNITED STATES 1.25 21-28 30/06S	USD	15,300,000	12,225,373.21	3.47
UNITED STATES 1.375 21-28 31/10S	USD	11,400,000	9,103,784.96	2.58
UNITED STATES 1.5000 20-30 15/02S	USD	3,780,000	2,971,160.82	0.84
UNITED STATES 1.5 22-24 29/02S	USD	400,000	357,967.99	0.10
UNITED STATES 1.625 21-31 15/05S	USD	8,400,000	6,545,925.78	1.86
UNITED STATES 1.75 22-25 15/03S	USD	2,000,000	1,737,570.03	0.49
UNITED STATES 2.250 21-41 15/05S	USD	4,500,000	3,163,206.91	0.90
UNITED STATES 2.7500 22-27 31/07S	USD	2,000,000	1,731,686.53	0.49
UNITED STATES 2.75 22-25 15/05S	USD	2,000,000	1,764,261.03	0.50
UNITED STATES 2.75 22-29 31/05S	USD	2,000,000	1,709,013.53	0.48
UNITED STATES 2.875 19-49 15/05S	USD	2,400,000	1,804,828.49	0.51
UNITED STATES 2.875 22-25 15/06S	USD	5,000,000	4,417,917.25	1.25
UNITED STATES 2.875 22-52 15/05S	USD	2,300,000	1,733,092.82	0.49
UNITED STATES 3.00 15-45 15/05S	USD	3,950,000	3,040,733.22	0.86
UNITED STATES 3.00 17-47 15/05S	USD	4,680,000	3,589,595.68	1.02
UNITED STATES 3.25 22-27 30/06S	USD	4,900,000	4,328,767.87	1.23
UNITED STATES 3.8750 22-29 30/09S	USD	4,700,000	4,272,135.58	1.21
VERIZON COMMUNICATION 2.10 21-28 22/03S	USD	1,400,000	1,124,924.46	0.32
VIRGINIA ELEC & PO 4.00 16-46 15/11S	USD	100,000	72,686.32	0.02
VISTRA OPERATIONS CO 5.125 22-25 13/05S	USD	750,000	671,772.97	0.19
VMWARE INC 1 21-24 15/08S	USD	150,000	130,442.21	0.04
WARNERMEDIA HOLDINDS 6.412 23-26 15/03S	USD	665,000	611,188.04	0.17
<b>Venezuela</b>			<b>359,096.00</b>	<b>0.10</b>
CORP ANDINA 0.25 04-02-26	EUR	400,000	359,096.00	0.10
<b>Floating rate notes</b>			<b>18,210,741.44</b>	<b>5.16</b>
<b>Australia</b>			<b>808,278.01</b>	<b>0.23</b>
CWTH BANK AUSTRALIA FL.R 17-29 03/10A	EUR	100,000	95,295.50	0.03
QBE INSURANCE GROUP FL.R 14-44 02/12S	USD	600,000	547,356.39	0.16
RE1 LIMITED FL.R 20-80 24/09S	USD	200,000	165,626.12	0.05
<b>France</b>			<b>2,434,222.69</b>	<b>0.69</b>
AXA SA FL.R 18-49 28/05A	EUR	300,000	268,698.00	0.08
BPCE SA FL.R 21-42 13/01A	EUR	600,000	505,368.00	0.14
EDF FL.R 23-XX 15/12S	USD	210,000	197,572.80	0.06
EDF SA FL.R 18-XX 04/10A	EUR	200,000	194,565.00	0.06
ORANGE SA FL.R 23-XX 18/04A	EUR	300,000	297,634.50	0.08

## LUX IM – ESG UBS Global Bond Sustainable

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
SCOR SE FL.R 18-XX XX/XXS	USD	400,000	279,081.60	0.08
SOCIETE GENERALE FL.R 22-99 31/12S	USD	770,000	691,302.79	0.20
<b>Germany</b>			<b>710,406.00</b>	<b>0.20</b>
DEUTSCHE BANK 4.0 22-32 24/06A	EUR	700,000	615,979.00	0.17
DEUTSCHE BANK AG FL.R 20-25 19/11A	EUR	100,000	94,427.00	0.03
<b>Japan</b>			<b>95,958.00</b>	<b>0.03</b>
RAKUTEN GROUP INC FL.R 21-XX 21/04A	EUR	200,000	95,958.00	0.03
<b>Luxembourg</b>			<b>940,912.50</b>	<b>0.27</b>
SES SA FL.R 21-XX 27/08A	EUR	1,100,000	940,912.50	0.27
<b>Netherlands</b>			<b>331,946.00</b>	<b>0.09</b>
COOPERATIEVE RABOBANK FL.R 19-XX 29/06S	EUR	400,000	331,946.00	0.09
<b>Spain</b>			<b>1,410,775.00</b>	<b>0.40</b>
ABANCA CORPORACION B FL.R 23-33 23/09A	EUR	800,000	800,296.00	0.23
BANCO DE CREDIT FL.R 22-26 22/09A	EUR	600,000	610,479.00	0.17
<b>Switzerland</b>			<b>2,607,418.65</b>	<b>0.74</b>
CREDIT SUISSE GROUP FL.R 22-26 13/10A	EUR	1,535,000	1,429,530.15	0.41
CREDIT SUISSE GROUP FL.R 22-32 02/04A	EUR	1,350,000	1,177,888.50	0.33
<b>United Kingdom</b>			<b>2,962,592.49</b>	<b>0.84</b>
BARCLAYS BANK PLC FL.R 05-XX 15/03Q	EUR	600,000	536,295.00	0.15
BARCLAYS PLC FL.R 22-27 31/01A	EUR	500,000	474,807.50	0.13
PRUDENTIAL PLC FL.R 18-51 20/10S	GBP	300,000	307,912.39	0.09
PRUDENTIAL PLC FL.R 21-33 03/11S	USD	1,185,000	921,494.35	0.26
VIRGIN MONEY UK FL.R 23-28 29/10A	EUR	725,000	681,478.25	0.19
VODAFONE GROUP PLC FL.R 21-81 04/06S	USD	50,000	40,605.00	0.01
<b>United States of America</b>			<b>5,908,232.10</b>	<b>1.67</b>
ALLY FINANCIAL INC FL.R 23-29 13/06S	USD	475,000	430,907.04	0.12
BANK OF AMERICA CORP FL.R 22-33 22/07S	USD	1,500,000	1,338,448.82	0.38
CAPITAL ONE FIN FL.R 23-29 08/06S	USD	520,000	473,241.31	0.13
DEUTSCHE BANK AG NEW FL.R 20-24 18/09S	USD	550,000	498,846.49	0.14
JPMORGAN CHASE CO FL.R 20-31 13/05S	USD	700,000	548,678.88	0.16
MORGAN STANLEY FL.R 23-29 01/02S	USD	635,000	574,378.01	0.16
SANTANDER HOLDINGS U FL.R 23-29 09/03S	USD	500,000	454,835.37	0.13
TRUIST FINANCIA FL.R 23-34 08/06S	USD	190,000	173,735.23	0.05
US BANCORP FL.R 23-29 12/06S	USD	650,000	595,966.15	0.17
US BANCORP FL.R 23-34 12/06S	USD	890,000	819,194.80	0.23
<b>Mortgage &amp; Asset-backed Securities</b>			<b>365,322.46</b>	<b>0.10</b>
<b>United States of America</b>			<b>365,322.46</b>	<b>0.10</b>
FANNIE MAE POOL 5.5 23-53 01/07M	USD	400,000	365,322.46	0.10
<b>Other transferable securities</b>			<b>3,525,357.61</b>	<b>1.00</b>
<b>Bonds</b>			<b>2,137,724.61</b>	<b>0.61</b>
<b>Chile</b>			<b>598,212.70</b>	<b>0.17</b>
CHILE GOV INTL BD 5.33 23-54 05/01S	USD	660,000	598,212.70	0.17
<b>Egypt</b>			<b>324,112.41</b>	<b>0.09</b>
THE EGYPTIAN FINANCI 10.875 23-26 28/02S	USD	380,000	324,112.41	0.09
<b>France</b>			<b>497,487.50</b>	<b>0.14</b>
RTE EDF TRANSPORT 3.75 23-25 04/07A	EUR	500,000	497,487.50	0.14
<b>United Kingdom</b>			<b>717,912.00</b>	<b>0.20</b>
NATIONAL GRID GAS FI 4.25 23-29 05/07A	EUR	720,000	717,912.00	0.20
<b>Floating rate notes</b>			<b>1,387,633.00</b>	<b>0.39</b>



## LUX IM – ESG UBS Global Bond Sustainable

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Germany</b>			<b>793,264.00</b>	<b>0.22</b>
COMMERZBANK AG FL.R 23-33 05/10A	EUR	800,000	793,264.00	0.22
<b>Spain</b>			<b>594,369.00</b>	<b>0.17</b>
BANKINTER SA FL.R 23-30 03/05A	EUR	600,000	594,369.00	0.17
<b>Total securities portfolio</b>			<b>325,128,555.59</b>	<b>92.16</b>

## **LUX IM – ESG UBS Short Term Euro Corporates**

## LUX IM – ESG UBS Short Term Euro Corporates

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>244,919,192.32</b>
Securities portfolio at market value	236,468,790.25
<i>Cost price</i>	243,792,402.93
Cash at banks and liquidities	2,971,909.75
Receivable on subscriptions	3,786,264.99
Interests receivable, net	1,692,227.33
<b>Liabilities</b>	<b>1,883,670.10</b>
Payable on redemptions	1,500,226.74
Management fees payable	228,569.77
Depository fees payable	12,777.81
Administration fees payable	118,313.22
Other liabilities	23,782.56
<b>Net asset value</b>	<b>243,035,522.22</b>

## LUX IM – ESG UBS Short Term Euro Corporates

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>243,035,522.22</b>	<b>298,620,867.81</b>	<b>125,246,022.84</b>
<b>A - EUR - Capitalisation</b>				
Number of shares		202,974.000	179,558.000	-
Net asset value per share	EUR	100.13	99.72	-
<b>DI - EUR - Capitalisation</b>				
Number of shares		378,217.556	457,901.530	48,350.465
Net asset value per share	EUR	94.70	94.42	99.08
<b>E - EUR - Capitalisation</b>				
Number of shares		192,706.008	171,103.608	28,323.628
Net asset value per share	EUR	95.07	94.58	99.21
<b>F - EUR - Capitalisation</b>				
Number of shares		1,461.344	2,211.791	51.128
Net asset value per share	EUR	96.30	95.91	99.34
<b>H - EUR - Capitalisation</b>				
Number of shares		1,773,823.543	2,340,376.715	1,186,689.343
Net asset value per share	EUR	94.95	94.47	99.13

## LUX IM – ESG UBS Short Term Euro Corporates

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
A - EUR - Capitalisation	179,558.000	41,366.000	17,950.000	202,974.000
DI - EUR - Capitalisation	457,901.530	45,200.685	124,884.659	378,217.556
E - EUR - Capitalisation	171,103.608	71,167.998	49,565.598	192,706.008
F - EUR - Capitalisation	2,211.791	277.999	1,028.446	1,461.344
H - EUR - Capitalisation	2,340,376.715	848,149.824	1,414,702.996	1,773,823.543

# LUX IM – ESG UBS Short Term Euro Corporates

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>221,591,450.25</b>	<b>91.18</b>
<b>Bonds</b>			<b>147,828,299.25</b>	<b>60.83</b>
<b>Australia</b>			<b>1,589,321.50</b>	<b>0.65</b>
NATL AUSTRALIA BANK 1.25 16-26 18/05A	EUR	1,700,000	1,589,321.50	0.65
<b>Belgium</b>			<b>2,301,387.25</b>	<b>0.95</b>
ANHEUSER BUSCH INBEV 2.70 04-26 31/03A	EUR	1,700,000	1,657,916.50	0.68
ANHEUSER-BUSCH INBEV 2.875 12-24 25/09A	EUR	650,000	643,470.75	0.26
<b>Canada</b>			<b>1,545,531.00</b>	<b>0.64</b>
RBC TORONTO 0.125 19-24 23/07A	EUR	500,000	479,427.50	0.20
RBC TORONTO 0.25 19-24 02/05A	EUR	1,100,000	1,066,103.50	0.44
<b>Denmark</b>			<b>2,464,250.00</b>	<b>1.01</b>
DANSKE BANK A/S 4.0000 23-27 12/01A	EUR	2,500,000	2,464,250.00	1.01
<b>Finland</b>			<b>1,847,278.25</b>	<b>0.76</b>
NORDEA BANK 1.125 15-25 12/02A	EUR	500,000	476,667.50	0.20
NORDEA BANK ABP 0.5 20-27 14/05A	EUR	1,550,000	1,370,610.75	0.56
<b>France</b>			<b>33,887,821.50</b>	<b>13.94</b>
AXA SA 5.125 13-23 07/04A	EUR	700,000	700,010.50	0.29
BANQUE FED CRED 4.5240 22-25 13/07S	EUR	2,300,000	2,062,766.50	0.85
BFCM 0.01 21-26 11/05A	EUR	300,000	266,629.50	0.11
BFCM 3.00 14-24 21/05A	EUR	2,400,000	2,369,640.00	0.98
BFCM BQUE FED CRED MUT 0.01 21-25 07/03A	EUR	300,000	279,274.50	0.11
BNP PARIBAS 1.125 19-24 28/08A	EUR	1,600,000	1,546,968.00	0.64
BNP PARIBAS 2.25 16-27 11/01A	EUR	1,600,000	1,489,240.00	0.61
BNP PARIBAS SA 1.125 18-26 11/06A	EUR	1,500,000	1,379,445.00	0.57
BNP PARIBAS SA 2.375 15-25 17/02A	EUR	3,200,000	3,089,904.00	1.27
BPCE 0.625 20-25 28/04A	EUR	4,000,000	3,750,180.00	1.54
BPCE 0.875 18-24 31/01A	EUR	300,000	294,688.50	0.12
BPCE 1.0 19-25 01/04A	EUR	900,000	849,154.50	0.35
CAPGEMINI SE 1.00 18-24 18/10A	EUR	1,700,000	1,632,884.00	0.67
COMPAGNIE DE SAINT 0.625 19-24 15/03A	EUR	1,500,000	1,466,040.00	0.60
COMPAGNIE DE SAINT-GO 1.625 22-25 10/08A	EUR	700,000	667,758.00	0.27
DANONE SA 1.125 15-25 14/01A	EUR	1,600,000	1,538,680.00	0.63
ENGIE 1.00 15-26 13/03A	EUR	800,000	742,428.00	0.31
ENGIE SA 1.375 20-25 27/03A	EUR	1,300,000	1,244,594.00	0.51
ORANGE SA 3.125 13-24 09/01A	EUR	1,400,000	1,394,225.00	0.57
SANOFI SA 1 20-25 30/03A	EUR	1,600,000	1,527,232.00	0.63
SOCIETE GENERALE 0.25 21-27 08/07A	EUR	2,900,000	2,471,655.50	1.02
SOCIETE GENERALE SA 2.625 15-25 27/02A	EUR	1,600,000	1,548,768.00	0.64
VEOLIA ENVIRONNEMENT 0.892 19-24 14/01A	EUR	1,600,000	1,575,656.00	0.65
<b>Germany</b>			<b>5,744,876.50</b>	<b>2.36</b>
DEUTSCHE BANK AG 1.375 20-26 10/06A	EUR	3,200,000	3,023,248.00	1.24
DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	EUR	800,000	755,188.00	0.31
SAP SE 0.125 20-26 18/05A	EUR	1,000,000	909,885.00	0.37
SAP SE 0.75 18-24 10/12A	EUR	1,100,000	1,056,555.50	0.43
<b>Ireland</b>			<b>918,040.00</b>	<b>0.38</b>
CCEP FINANCE (IRELAN 0 21-25 06/05A	EUR	1,000,000	918,040.00	0.38
<b>Italy</b>			<b>5,585,909.00</b>	<b>2.30</b>
ENI SPA 1.25 20-26 18/05A	EUR	1,000,000	926,735.00	0.38
INTE 4.0 23-26 19/05A	EUR	800,000	791,492.00	0.33
INTESA SANPAOLO 1.0000 19-24 04/07A	EUR	3,800,000	3,680,490.00	1.51
UNICREDIT SPA 0.50 08-13 12/02A	EUR	200,000	187,192.00	0.08

## LUX IM – ESG UBS Short Term Euro Corporates

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Netherlands</b>			<b>38,708,382.25</b>	<b>15.93</b>
ABN AMRO BANK 0.6 20-27 15/01A	EUR	2,700,000	2,372,193.00	0.98
ABN AMRO BANK 1.25 20-25 28/05A	EUR	2,000,000	1,892,760.00	0.78
BMW FINANCE NV 0.5000 22-25 22/02A	EUR	3,050,000	2,886,108.25	1.19
BMW FINANCE NV 0.75 17-24 12/07A	EUR	500,000	485,017.50	0.20
BMW FINANCE NV 0.875 17-25 03/04A	EUR	1,000,000	951,170.00	0.39
BMW FINANCE NV 0 21-26 11/01A	EUR	900,000	822,181.50	0.34
BMW FINANCE NV 1.00 15-25 21/01A	EUR	500,000	479,167.50	0.20
DAIMLER AG 2 20-26 22/05A	EUR	3,100,000	2,960,608.50	1.22
DEUT TELEKOM INT FIN 1.375 18-25 01/12A	EUR	1,500,000	1,439,452.50	0.59
EDP FINANCE 1.125 16-24 12/02A	EUR	1,000,000	984,265.00	0.40
EDP FINANCE 1.875 18-25 12/10A	EUR	2,000,000	1,910,950.00	0.79
EDP FINANCE 2.00 15-25 22/04A	EUR	500,000	484,147.50	0.20
ENEL FINANCE INTL 1.966 15-25 27/01A	EUR	3,600,000	3,486,312.00	1.43
HEINEKEN NV 2.875 12-25 04/08A	EUR	1,000,000	982,225.00	0.40
ING GROUP NV 0.875 21-32 09/06A	EUR	1,500,000	1,267,905.00	0.52
ING GROUP NV 1.125 18-25 14/02A	EUR	300,000	285,436.50	0.12
KPN NV 0.625 16-25 09/04A	EUR	3,000,000	2,833,980.00	1.17
MERCEDESSENZ INTL FI 3.5 23-26 30/05A	EUR	400,000	397,496.00	0.16
MERCEDESSENZ INTL FIN 2.625 20-25 07/04A	EUR	1,300,000	1,276,301.00	0.53
RABOBANK 0.25 19-26 30/10A	EUR	800,000	716,208.00	0.29
RABOBANK 0.625 19-24 27/02A	EUR	2,000,000	1,957,020.00	0.81
RABOBANK 1.25 16-27 23/03A	EUR	900,000	845,788.50	0.35
RABOBANK REG SHS 2256A 4.125 10-25 14/07A	EUR	1,500,000	1,506,877.50	0.62
REPSOL INTL FINANCE 0.125 20-24 05/10A	EUR	2,100,000	2,001,037.50	0.82
SIEMENS FINANCIERING 0.25 20-24 05/06A	EUR	3,200,000	3,093,984.00	1.27
SIEMENS FINANCIERING FI 2.25 22-25 10/03A	EUR	400,000	389,790.00	0.16
<b>Spain</b>			<b>10,225,659.00</b>	<b>4.21</b>
BANCO NTANDER 3.75 23-26 16/01A	EUR	1,600,000	1,576,216.00	0.65
BANCO SANTANDER SA 1.375 20-26 05/05A	EUR	1,000,000	929,010.00	0.38
BANCO SANTANDER SA 2.50 15-25 18/03A	EUR	700,000	674,383.50	0.28
BBVA SA 0.375 19-24 02/10A	EUR	2,900,000	2,765,193.50	1.14
CELLNEX TELECOM SA 2.375 16-24 16/01A	EUR	300,000	296,923.50	0.12
IBERDROLA FINANZAS 1.00 17-25 07/03A	EUR	1,000,000	956,240.00	0.39
TELEFONICA EMISIONES 1.46 16-26 13/04A	EUR	2,700,000	2,544,345.00	1.05
TELEFONICA EMISIONES 1.528 17-25 17/01A	EUR	500,000	483,347.50	0.20
<b>Sweden</b>			<b>474,342.50</b>	<b>0.20</b>
SVENSKA HANDELSBANKEN 1 20-25 15/04A	EUR	500,000	474,342.50	0.20
<b>United Kingdom</b>			<b>19,598,283.00</b>	<b>8.06</b>
ANGLO AMERICAN CAPI 1.625 17-25 18/09A	EUR	1,100,000	1,043,306.00	0.43
AVIVA PLC 3.375 15-45 04/12A	EUR	2,000,000	1,895,390.00	0.78
BARCLAYS BANK PLC 2.25 14-24 10/06A	EUR	2,000,000	1,966,800.00	0.81
BARCLAYS PLC 1.375 18-26 24/01A	EUR	1,500,000	1,420,462.50	0.58
COCA-COLA EUROPEAN 1.125 16-24 26/05A	EUR	1,400,000	1,363,544.00	0.56
CREDIT AGRICOLE LDN 1.875 16-26 20/12A	EUR	2,500,000	2,319,887.50	0.95
CREDIT SUISSE AG LON 0.25 21-26 21/05A	EUR	500,000	446,897.50	0.18
CREDIT SUISSE LONDON 1.5 16-26 10/04A	EUR	400,000	365,964.00	0.15
DIAGEO FINANCE 0.50 17-24 19/06A	EUR	2,800,000	2,707,516.00	1.11
LLOYDS BANK PLC 1.25 15-25 13/01A	EUR	3,200,000	3,063,840.00	1.26
VODAFONE GROUP PLC 1.125 17-25 20/11A	EUR	2,700,000	2,526,903.00	1.04
VODAFONE GROUP PLC 1.875 14-25 11/09A	EUR	500,000	477,772.50	0.20
<b>United States of America</b>			<b>22,937,217.50</b>	<b>9.44</b>
ABBVIE INC 0.75 19-27 18/11A	EUR	300,000	265,125.00	0.11
ABBVIE INC 1.375 16-24 17/05A	EUR	3,000,000	2,929,110.00	1.21
APPLE INC 0.00 19-25 15/11A	EUR	300,000	275,989.50	0.11

## LUX IM – ESG UBS Short Term Euro Corporates

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
AT&T INC 1.80 18-26 05/09A	EUR	1,100,000	1,026,756.50	0.42
AT&T INC 2.40 14-24 15/03A	EUR	600,000	593,223.00	0.24
BAXTER INTL INC 0.4 19-24 15/05A	EUR	3,000,000	2,900,235.00	1.19
GOLDMAN SACHS GROUP 1.25 16-25 01/05A	EUR	5,200,000	4,931,316.00	2.03
IBM CORP 0.875 19-25 31/01A	EUR	2,300,000	2,189,657.50	0.90
MORGAN STANLEY 1.875 17-27 27/04A	EUR	1,800,000	1,652,670.00	0.68
THERMO FISHER SCIENT 0.75 16-24 12/09A	EUR	3,000,000	2,886,510.00	1.19
VERIZON COMMUNICATION 1.375 17-26 27/10A	EUR	1,000,000	923,880.00	0.38
VERIZON COMMUNICATION 1.625 14-24 01/03A	EUR	1,000,000	984,620.00	0.41
VERIZON COMMUNICATION 3.25 14-26 17/02A	EUR	1,400,000	1,378,125.00	0.57
<b>Floating rate notes</b>			<b>73,763,151.00</b>	<b>30.35</b>
<b>Australia</b>			<b>5,673,885.00</b>	<b>2.33</b>
ANZ BANKING GROUP FL.R 19-29 21/11A	EUR	3,000,000	2,815,020.00	1.16
CWTH BANK AUSTRALIA FL.R 17-29 03/10A	EUR	3,000,000	2,858,865.00	1.18
<b>Belgium</b>			<b>2,111,172.00</b>	<b>0.87</b>
KBC GROUP FL.R 1.5 22-26 29/03A	EUR	400,000	379,474.00	0.16
KBC GROUP SA FL.R 21-31 07/12A	EUR	400,000	341,260.00	0.14
KBC GROUP SA FL.R 22-27 23/11A	EUR	1,400,000	1,390,438.00	0.57
<b>Finland</b>			<b>1,750,907.00</b>	<b>0.72</b>
OP CORPORATE BANK FL.R 20-30 09/06A/06A	EUR	1,900,000	1,750,907.00	0.72
<b>France</b>			<b>16,110,297.00</b>	<b>6.63</b>
AXA S.A. FL.R 3.875 14-XX 08/10A	EUR	2,000,000	1,925,840.00	0.79
AXA SA FL.R 16-47 06/07A	EUR	1,000,000	934,225.00	0.38
CREDIT AGRICOLE SA FL.R 20-26 22/04A	EUR	3,400,000	3,187,806.00	1.31
CREDIT AGRICOLE SA FL.R 20-30 05/06A	EUR	400,000	370,606.00	0.15
CREDIT AGRICOLE SA FL.R 22-27 22/04A	EUR	1,300,000	1,206,920.00	0.50
ENGIE SA FL.R 19-XX 28/02AA	EUR	1,800,000	1,748,043.00	0.72
ORANGE SA FL.R 19-XX 15/04A	EUR	2,600,000	2,471,547.00	1.02
TOTALENERGIES SE FL.R 15-XX 26/02A	EUR	3,000,000	2,852,880.00	1.17
TOTALENERGIES SE FL.R 16-XX 06/10A	EUR	1,500,000	1,412,430.00	0.58
<b>Germany</b>			<b>5,242,890.00</b>	<b>2.16</b>
ALLIANZ SE FL.R 13-XX 24/10A	EUR	1,200,000	1,198,446.00	0.49
ALLIANZ SE FL.R 15-45 07/07A	EUR	4,000,000	3,766,200.00	1.55
DEUTSCHE BANK AG FL.R 20-25 19/11A	EUR	100,000	94,427.00	0.04
DEUTSCHE BANK AG FL.R 20-26 03/09A	EUR	200,000	183,817.00	0.08
<b>Italy</b>			<b>4,674,125.50</b>	<b>1.92</b>
ENEL SPA FL.R 19-80 24/05A	EUR	2,200,000	2,101,605.00	0.86
ENI SPA FL.R 20-XX 13/01A	EUR	400,000	369,384.00	0.15
UNICREDIT SPA FL.R 19-25 25/06A	EUR	1,200,000	1,161,486.00	0.48
UNICREDIT SPA FL.R 20-26 20/01A	EUR	1,100,000	1,041,650.50	0.43
<b>Netherlands</b>			<b>8,227,044.50</b>	<b>3.39</b>
IBERDROLA INTL BV FL.R 18-XX XX/XXA	EUR	2,500,000	2,465,825.00	1.01
ING GROEP NV FL.R 21-25 29/11A	EUR	2,000,000	1,877,450.00	0.77
ING GROUP NV FL.R 18-30 22/03A	EUR	700,000	654,972.50	0.27
ING GROUP NV FL.R 19-30 13/11A	EUR	800,000	713,064.00	0.29
ING GROUP NV FL.R 22-26 23/05A	EUR	1,400,000	1,335,635.00	0.55
REPSOL INTL FINANCE FL.R 15-75 25/03A	EUR	1,200,000	1,180,098.00	0.49
<b>Norway</b>			<b>3,798,820.00</b>	<b>1.56</b>
DNB BANK A FL.R 22-26 31/05A	EUR	4,000,000	3,798,820.00	1.56
<b>Spain</b>			<b>3,230,276.00</b>	<b>1.33</b>
BANCO NTANDER FL.R 22-26 27/09A	EUR	2,200,000	2,160,224.00	0.89
BBVA SA FL.R 21-27 24/03A	EUR	1,200,000	1,070,052.00	0.44



## LUX IM – ESG UBS Short Term Euro Corporates

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Sweden</b>			<b>6,343,143.50</b>	<b>2.61</b>
NORDEA BK PUBL FL.R 23-26 10/02A	EUR	1,900,000	1,874,169.50	0.77
SKANDINAVISKA ENSKILDA FL.R 16-28 31/10A	EUR	2,900,000	2,862,604.50	1.18
SVENSKA HANDELSBANKEN FL.R 18-29 05/03A	EUR	900,000	874,777.50	0.36
SVENSKA HANDELSBANKEN FL.R 22-33 01/06A	EUR	800,000	731,592.00	0.30
<b>Switzerland</b>			<b>5,811,210.00</b>	<b>2.39</b>
CREDIT SUISSE GROUP FL.R 17-25 17/07A	EUR	1,200,000	1,148,904.00	0.47
CREDIT SUISSE GROUP FL.R 20-26 02/04A	EUR	3,000,000	2,892,855.00	1.19
CREDIT SUISSE GROUP FL.R 22-26 13/10A	EUR	1,900,000	1,769,451.00	0.73
<b>United Kingdom</b>			<b>657,422.00</b>	<b>0.27</b>
BARCLAYS PLC FL.R 20-25 02/04A	EUR	300,000	296,448.00	0.12
VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	EUR	400,000	360,974.00	0.15
<b>United States of America</b>			<b>10,131,958.50</b>	<b>4.17</b>
BANK OF AMERICA CORP FL.R 17-27 04/05A	EUR	2,000,000	1,848,790.00	0.76
BANK OF AMERICA CORP FL.R 19-26 09/05A	EUR	1,000,000	932,770.00	0.38
BANK OF AMERICA CORP FL.R 22-26 27/10A	EUR	1,000,000	940,605.00	0.39
CITIGROUP INC FL.R 19-27 08/10A	EUR	4,000,000	3,523,140.00	1.45
CITIGROUP INC FL.R 20-26 06/05A	EUR	800,000	748,700.00	0.31
MORGAN STANLEY FL.R 17-26 23/10A	EUR	2,300,000	2,137,953.50	0.88
<b>Other transferable securities</b>			<b>1,976,980.00</b>	<b>0.81</b>
<b>Bonds</b>			<b>1,976,980.00</b>	<b>0.81</b>
<b>Sweden</b>			<b>1,976,980.00</b>	<b>0.81</b>
SVENSKA HANDELSBANKEN 3.75 23-26 05/05A	EUR	2,000,000	1,976,980.00	0.81
<b>Undertakings for Collective Investment</b>			<b>12,900,360.00</b>	<b>5.31</b>
<b>Shares/Units in investment funds</b>			<b>12,900,360.00</b>	<b>5.31</b>
<b>Other funds</b>			<b>12,900,360.00</b>	<b>5.31</b>
UBS LUX BOND SICAV SHORT TERM EUR -I-B- EUR CAP	EUR	132,000	12,900,360.00	5.31
<b>Total securities portfolio</b>			<b>236,468,790.25</b>	<b>97.30</b>

## **LUX IM – VER Capital Credit Fund**

## LUX IM – VER Capital Credit Fund

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>17,490,671.81</b>
Securities portfolio at market value	15,505,970.90
<i>Cost price</i>	16,958,037.46
Cash at banks and liquidities	1,715,964.31
Interests receivable, net	268,736.60
<b>Liabilities</b>	<b>569,552.86</b>
Payable on investments purchased	502,286.72
Management fees payable	51,830.67
Depositary fees payable	876.60
Administration fees payable	12,388.25
Other liabilities	2,170.62
<b>Net asset value</b>	<b>16,921,118.95</b>

# LUX IM – VER Capital Credit Fund

## Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>16,921,118.95</b>	<b>17,733,753.58</b>	<b>38,978,917.15</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		198,095.926	261,193.095	618,168.363
Net asset value per share	EUR	5.58	5.31	5.87
<b>B - EUR - Distribution</b>				
Number of shares		1,658,189.837	1,660,221.243	3,107,042.949
Net asset value per share	EUR	5.45	5.19	5.73
<b>DI - EUR - Capitalisation</b>				
Number of shares		748,083.648	957,000.284	1,083,288.823
Net asset value per share	EUR	5.96	5.69	6.34
<b>DI - EUR - Distribution</b>				
Number of shares		500,059.090	517,261.086	521,005.855
Net asset value per share	EUR	4.42	4.22	4.80
Dividend per share		-	0.09	-
<b>H - EUR - Capitalisation</b>				
Number of shares		1,113.121	1,113.121	81,298.911
Net asset value per share	EUR	95.65	91.01	100.52

## LUX IM – VER Capital Credit Fund

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	261,193.095	0.000	63,097.169	198,095.926
<b>B - EUR - Distribution</b>	1,660,221.243	0.000	2,031.406	1,658,189.837
<b>DI - EUR - Capitalisation</b>	957,000.284	2,301.613	211,218.249	748,083.648
<b>DI - EUR - Distribution</b>	517,261.086	0.000	17,201.996	500,059.090
<b>H - EUR - Capitalisation</b>	1,113.121	0.000	0.000	1,113.121

# LUX IM – VER Capital Credit Fund

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market</b>			<b>15,505,970.90</b>	<b>91.64</b>
<b>Bonds</b>			<b>10,667,656.65</b>	<b>63.04</b>
<b>Austria</b>			<b>268,489.50</b>	<b>1.59</b>
AMS-OSRAM AG 6.0 20-25 06/07S	EUR	300,000	268,489.50	1.59
<b>France</b>			<b>1,909,752.50</b>	<b>11.29</b>
AIR FRANCE - KLM 7.25 23-26 31/05A	EUR	200,000	205,866.00	1.22
CHROME HOLDCO SAS 5.0 21-29 31/05S	EUR	100,000	75,208.50	0.44
LABORATOIRE EIMER SE 5 21-29 09/02S	EUR	500,000	364,907.50	2.16
LA FINAC ATALIAN SA 4.00 17-24 15/05S	EUR	300,000	223,956.00	1.32
LA FINAC ATALIAN SA 5.125 18-25 15/05A	EUR	400,000	277,520.00	1.64
LOXAM SAS 2.875 19-26 15/04S	EUR	200,000	186,125.00	1.10
MOBILUX FINANCE 4.25 21-28 15/07S	EUR	200,000	172,677.00	1.02
PARTS EUROPE SA 6.5 20-25 17/07S	EUR	300,000	301,497.00	1.78
TEREOS FINANCE GROUP 7.25 23-28 15/04S	EUR	100,000	101,995.50	0.60
<b>Germany</b>			<b>1,656,355.34</b>	<b>9.79</b>
ACCENTRO REAL ESTATE 5.625 20-26 13/02S	EUR	754,200	456,351.34	2.70
DEMIRE REAL EST 1.8750 19-24 15/10S	EUR	200,000	149,749.00	0.88
DEUTSCHE LUFTHANSA AG 0.1 21-23 16/11A	EUR	300,000	296,896.50	1.75
HP PELZER HOLDING GMBH 9.5 23-27 01/04S	EUR	100,000	92,826.50	0.55
PCF GMBH 4.75 21-26 15/04S	EUR	500,000	385,030.00	2.28
TELE COLOMBUS 3.875 18/25 04/05S	EUR	400,000	275,502.00	1.63
<b>Italy</b>			<b>2,950,018.50</b>	<b>17.43</b>
ALMAVIVA 4.875 21-26 30/10S	EUR	200,000	193,735.00	1.14
CENTURION BIDCO SPA 5.875 20-26 30/09S	EUR	300,000	272,676.00	1.61
EOLO SPA 4.875 21-28 21/10S	EUR	100,000	75,377.50	0.45
ICCREA BANCA SPA 4.75 21-32 18/01A	EUR	100,000	86,255.50	0.51
INTER MEDIA COM 6.7500 22-27 09/02S	EUR	400,000	387,988.00	2.29
MARCOLIN SPA 6.125 21-26 15/11S	EUR	200,000	179,063.00	1.06
PRO-GEST REG SHS 3.25 17-24 15/12S	EUR	100,000	62,979.50	0.37
REKEEP SPA 7.25 21-26 01/02S	EUR	800,000	753,216.00	4.45
SHIBA BIDCO SPA4.5 21-28 31/10S	EUR	500,000	442,430.00	2.61
TELECOM ITALIA SPA 6.875 23-28 15/02S	EUR	400,000	399,170.00	2.36
UGF 3.50 17-27 29/11A	EUR	100,000	97,128.00	0.57
<b>Japan</b>			<b>484,087.50</b>	<b>2.86</b>
SOFTBANK GROUP CORP. 2.125 21-24 06/07S	EUR	500,000	484,087.50	2.86
<b>Luxembourg</b>			<b>1,729,828.00</b>	<b>10.22</b>
ALTICE FRANCE HOLDING 8.00 19-27 15/05S	EUR	400,000	234,188.00	1.38
ARD FINANCE SA 5.00 19-27 30/06S	EUR	500,000	388,260.00	2.29
BK LC LUX FINCO 1 5.25 21-29 30/04S	EUR	200,000	188,716.00	1.12
CIDRON AIDA FINCO SA 5 21-28 01/04S	EUR	250,000	226,978.75	1.34
FLAMINGO LUX II SCA 5.0 21-29 31/03S	EUR	250,000	174,808.75	1.03
PICARD BONDCO SA 5.375 21-27 01/07S	EUR	500,000	436,832.50	2.58
VIVION INVESTS 3.00 19-24 08/08A	EUR	100,000	80,044.00	0.47
<b>Netherlands</b>			<b>935,568.56</b>	<b>5.53</b>
MAXEDA DIY HOLDING B 5.875 20-26 24/09S	EUR	650,000	466,033.75	2.75
SUMMER BIDCO B.V. 9 20-25 06/02S	EUR	118,442	105,070.81	0.62
ZF EUROPE FINANCE BV 2 19-26 23/02A3/02A	EUR	400,000	364,464.00	2.15
<b>Spain</b>			<b>513,153.00</b>	<b>3.03</b>
FOOD SERVICE PROJECT 5.5 22-27 21/01S	EUR	250,000	239,115.00	1.41
LORCA TELECOM BONDCO 4 20-27 30/09S	EUR	300,000	274,038.00	1.62

## LUX IM – VER Capital Credit Fund

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United Kingdom</b>			<b>220,403.75</b>	<b>1.30</b>
INEOS QUATTRO FINANC 3.75 21-26 29/01S	EUR	250,000	220,403.75	1.30
<b>Floating rate notes</b>			<b>4,838,314.25</b>	<b>28.59</b>
<b>France</b>			<b>251,338.75</b>	<b>1.49</b>
PARTS EUROPE SA FL.R 21-27 20/07Q	EUR	250,000	251,338.75	1.49
<b>Greece</b>			<b>88,946.50</b>	<b>0.53</b>
ALPHA SERVICES AND H FL.R 20-30 13/02A	EUR	100,000	88,946.50	0.53
<b>Italy</b>			<b>2,994,984.50</b>	<b>17.70</b>
BACH BIDCO SPA FL.R 21-28 15/10Q	EUR	500,000	494,647.50	2.92
BANCO BPM SPA FL.R 22-28 21/01A	EUR	200,000	200,390.00	1.18
BFF BANK SPA FL.R 22-XX 19/01S	EUR	200,000	169,638.00	1.00
BORMIOLI PHARMA FL.R 23-28 15/05Q	EUR	200,000	195,053.00	1.15
BRUNELLO BIDCO SPA FL.R 21-28 15/02Q	EUR	400,000	389,834.00	2.30
CASSA CENTRALE RAIFF FL.R 23-27 16/02A	EUR	300,000	300,343.50	1.77
CASTOR FL.R 22-29 15/02Q	EUR	500,000	467,122.50	2.76
CEDACRI MERGECO SPA FL.R 21-28 15/05Q	EUR	100,000	95,207.50	0.56
INTESA SANPAOLO VITA FL.R 14-24 17/12A	EUR	200,000	194,736.00	1.15
LIMACORPORATE SPA FL.R 23-28 01/02S	EUR	200,000	198,775.00	1.17
RIMINI BIDCO SP FL.R 21-26 14/12Q	EUR	300,000	289,237.50	1.71
<b>Luxembourg</b>			<b>139,703.00</b>	<b>0.83</b>
ANACAP FIN EU FL.R 17-24 30/07Q	EUR	200,000	139,703.00	0.83
<b>Mexico</b>			<b>498,582.50</b>	<b>2.95</b>
PETROLEOS MEXICANOS FL.R 18-23 24/08Q	EUR	500,000	498,582.50	2.95
<b>Netherlands</b>			<b>296,341.50</b>	<b>1.75</b>
TRIVIUM PACKAGING FL.R 19-26 15/08Q	EUR	300,000	296,341.50	1.75
<b>Spain</b>			<b>568,417.50</b>	<b>3.36</b>
BANCO DE BADELL FL.R 23-33 16/08A	EUR	300,000	277,158.00	1.64
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	300,000	291,259.50	1.72
<b>Total securities portfolio</b>			<b>15,505,970.90</b>	<b>91.64</b>

## **LUX IM – VER Capital High Yield Italian Selection**



## LUX IM – VER Capital High Yield Italian Selection

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>6,240,026.64</b>
Securities portfolio at market value	5,756,428.15
<i>Cost price</i>	6,228,615.34
Cash at banks and liquidities	372,131.63
Interests receivable, net	111,466.86
<b>Liabilities</b>	<b>14,334.26</b>
Payable on redemptions	74.84
Management fees payable	8,696.27
Depositary fees payable	316.25
Administration fees payable	4,468.67
Other liabilities	778.23
<b>Net asset value</b>	<b>6,225,692.38</b>

## LUX IM – VER Capital High Yield Italian Selection

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>6,225,692.38</b>	<b>5,928,627.94</b>	<b>5,833,958.37</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		968,313.088	968,384.818	986,111.712
Net asset value per share	EUR	5.77	5.46	5.78
<b>DI - EUR - Capitalisation</b>				
Number of shares		117,943.538	124,459.006	24,686.080
Net asset value per share	EUR	5.46	5.19	5.56

## LUX IM – VER Capital High Yield Italian Selection

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
B - EUR - Capitalisation	968,384.818	0.000	71.730	968,313.088
DI - EUR - Capitalisation	124,459.006	554.090	7,069.558	117,943.538

# LUX IM – VER Capital High Yield Italian Selection

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>5,756,428.15</b>	<b>92.46</b>
<b>Bonds</b>			<b>3,076,743.39</b>	<b>49.42</b>
<b>Italy</b>			<b>3,076,743.39</b>	<b>49.42</b>
ALMAVIVA 4.875 21-26 30/10S	EUR	200,000	193,735.00	3.11
CENTURION BIDCO SPA 5.875 20-26 30/09S	EUR	200,000	181,784.00	2.92
EOLO SPA 4.875 21-28 21/10S	EUR	100,000	75,377.50	1.21
FABBRICA ITA SINTETIC 5.625 22-27 01/08S	EUR	100,000	89,694.00	1.44
FIBER BIDCO 11.00 22-27 25/10S	EUR	200,000	214,429.00	3.44
ILLIMITY BANK SPA 6.625 22-25 09/12A	EUR	100,000	100,447.00	1.61
INTER MEDIA COM 6.7500 22-27 09/02S	EUR	100,000	96,997.00	1.56
ITALIAN WINE BRANDS 2.5 21-27 13/05A	EUR	100,000	92,279.00	1.48
ITALMATCH CHEMICALS SP 10.0 23-28 06/02S	EUR	200,000	195,159.00	3.13
LIBRA GROUPCO SPA 5.0 21-27 15/05S	EUR	100,000	85,809.00	1.38
MARCOLIN SPA 6.125 21-26 15/11S	EUR	200,000	179,063.00	2.88
NEWLAT FOOD SPA 2.625 21-27 19/02S	EUR	100,000	91,748.00	1.47
OVS SPA 2.25 21-27 10/11A	EUR	200,000	180,947.14	2.91
PRO-GEST REG SHS 3.25 17-24 15/12S	EUR	200,000	125,959.00	2.02
REKEEP SPA 7.25 21-26 01/02S	EUR	200,000	188,304.00	3.02
SHIBA BIDCO SPA4.5 21-28 31/10S	EUR	100,000	88,486.00	1.42
TELECOM ITALIA SPA 6.875 23-28 15/02S	EUR	100,000	99,792.50	1.60
VERDE BIDCO SPA 4.625 21-26 01/10A	EUR	100,000	92,948.00	1.49
VERITAS SPA 3.2500 20-27 09/12A	EUR	200,000	171,898.00	2.76
WEBUILD SPA 5.875 20-25 15/12A	EUR	400,000	394,576.00	6.34
WIIT S.P.A. 2.375 21-26 07/10A	EUR	150,000	137,311.25	2.21
<b>Floating rate notes</b>			<b>2,529,057.76</b>	<b>40.62</b>
<b>Italy</b>			<b>2,529,057.76</b>	<b>40.62</b>
BANCA IFIS SPA FL.R 17-27 17/10A	EUR	200,000	194,831.00	3.13
BANCA POPOLARE FL.R 22-33 20/01A	EUR	200,000	208,244.26	3.34
BANCO BPM SPA FL.R 19-99 18/04S	EUR	200,000	200,191.00	3.22
BFF BANK SPA FL.R 22-XX 19/01S	EUR	200,000	169,638.00	2.72
BORMIOLI PHARMA FL.R 23-28 15/05Q	EUR	200,000	195,053.00	3.13
CASSA CENTRALE RAIFF FL.R 23-27 16/02A	EUR	100,000	100,114.50	1.61
CASSA DI RISPARMIO FL.R 20-XX 27/05S	EUR	200,000	188,751.00	3.03
CEDACRI MERGECO SPA FL.R 21-28 15/05Q	EUR	200,000	190,415.00	3.06
EVOCA S.P.A. FL.R 19-26 01/11Q	EUR	200,000	195,503.00	3.14
GOLDEN GOOSE SPA FL.R 21-27 14/05Q	EUR	100,000	100,032.50	1.61
INTERNATIONAL DESIGN FL.R 21-26 19/05Q	EUR	100,000	98,772.00	1.59
INTESA SANPAOLO VITA FL.R 14-24 17/12A	EUR	200,000	194,736.00	3.13
LIMACORPORATE SPA FL.R 23-28 01/02S	EUR	100,000	99,387.50	1.60
PAGANINI BIDCO SPA FL.R 21-28 30/10Q	EUR	100,000	99,130.50	1.59
RIMINI BIDCO SP FL.R 21-26 14/12Q	EUR	100,000	96,412.50	1.55
UNIPOLSAI SPA FL.R 14-XX 18/06A	EUR	200,000	197,846.00	3.18
<b>Convertible bonds</b>			<b>150,627.00</b>	<b>2.42</b>
<b>Italy</b>			<b>150,627.00</b>	<b>2.42</b>
UNICREDIT SPA CV 3.875 20-XX 03/06S	EUR	200,000	150,627.00	2.42
<b>Total securities portfolio</b>			<b>5,756,428.15</b>	<b>92.46</b>

## **LUX IM – VER Capital Cedola 2024**

## LUX IM – VER Capital Cedola 2024

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>14,060,888.04</b>
Securities portfolio at market value	13,083,993.16
<i>Cost price</i>	13,676,595.38
Cash at banks and liquidities	813,653.44
Interests receivable, net	163,241.44
<b>Liabilities</b>	<b>538,487.64</b>
Bank overdrafts	40.30
Payable on investments purchased	481,217.74
Payable on redemptions	21,661.16
Management fees payable	24,448.09
Depositary fees payable	692.88
Administration fees payable	9,791.35
Other liabilities	636.12
<b>Net asset value</b>	<b>13,522,400.40</b>

## LUX IM – VER Capital Cedola 2024

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>13,522,400.40</b>	<b>13,245,528.86</b>	<b>13,701,157.26</b>
<b>B - EUR - Distribution</b>				
Number of shares		2,000,000.000	2,000,000.000	2,000,000.000
Net asset value per share	EUR	5.27	5.10	5.27
<b>DI - EUR - Capitalisation</b>				
Number of shares		475,327.212	502,283.920	496,575.327
Net asset value per share	EUR	5.42	5.26	5.50
<b>DI - EUR - Distribution</b>				
Number of shares		81,170.503	84,968.503	86,966.503
Net asset value per share	EUR	4.99	4.85	5.07

## LUX IM – VER Capital Cedola 2024

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
B - EUR - Distribution	2,000,000.000	0.000	0.000	2,000,000.000
DI - EUR - Capitalisation	502,283.920	0.000	26,956.708	475,327.212
DI - EUR - Distribution	84,968.503	0.000	3,798.000	81,170.503



# LUX IM – VER Capital Cedola 2024

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>12,884,013.16</b>	<b>95.28</b>
<b>Bonds</b>			<b>11,312,950.16</b>	<b>83.66</b>
<b>Austria</b>			<b>89,496.50</b>	<b>0.66</b>
AMS-OSRAM AG 6.0 20-25 06/07S	EUR	100,000	89,496.50	0.66
<b>Czech Republic</b>			<b>95,365.50</b>	<b>0.71</b>
EP INFRASTRUCTURE AS 1.659 18-24 26/04AA	EUR	100,000	95,365.50	0.71
<b>France</b>			<b>1,884,016.45</b>	<b>13.93</b>
AIR FRANCE - KLM 1.875 20-25 16/01A	EUR	200,000	188,160.00	1.39
AIR FRANCE - KLM 3.0 21-24 01/07A	EUR	300,000	294,651.00	2.18
ARVAL SERVICE LEASE 0 21-24 30/03A	EUR	300,000	284,503.95	2.10
BNP PARIBAS 1.00 17-24 29/11A	EUR	500,000	476,062.50	3.52
ILIAD SA 1.50 17-24 14/10A	EUR	200,000	192,727.00	1.43
LA FINAC ATALIAN SA 4.00 17-24 15/05S	EUR	600,000	447,912.00	3.31
<b>Germany</b>			<b>958,638.10</b>	<b>7.09</b>
ACCENTRO REAL ESTATE 5.625 20-26 13/02S	EUR	270,000	163,371.60	1.21
BILFINGER SE 4.5000 19-24 14/06A	EUR	100,000	99,906.50	0.74
DEMIRE REAL EST 1.8750 19-24 15/10S	EUR	400,000	299,498.00	2.21
DEUTSCHE LUFTHANSA AG 0.1 21-23 16/11A	EUR	400,000	395,862.00	2.93
<b>Iceland</b>			<b>94,950.00</b>	<b>0.70</b>
LANDSBANKINN HF 0.5 20-24 20/05A	EUR	100,000	94,950.00	0.70
<b>Italy</b>			<b>3,963,309.75</b>	<b>29.31</b>
BANCA IFIS SPA 1.75 20-24 25/02A	EUR	200,000	193,044.00	1.43
ESSELUNGA SPA 0.875 17-23 25/10A	EUR	500,000	492,107.50	3.64
IGD SIQ 2.125 19-24 28/11A	EUR	300,000	264,898.50	1.96
ILLIMITY BANK SPA 3.375 20-23 11/12A	EUR	500,000	497,362.50	3.68
INTESA SANPAOLO 6.625 13-23 13/09A	EUR	200,000	200,822.00	1.49
IREN SPA 0.875 16-24 04/11A	EUR	500,000	478,050.00	3.54
POSTE ITALIANE SPA 0.0 20-24 10/12A	EUR	300,000	282,090.00	2.09
PRO-GEST REG SHS 3.25 17-24 15/12S	EUR	450,000	283,407.75	2.10
TELECOM ITALIA SPA 2.5 17-23 19/07A	EUR	200,000	199,809.00	1.48
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	600,000	592,821.00	4.38
WEBUILD SPA 1.75 17-24 26/10A	EUR	500,000	478,897.50	3.54
<b>Japan</b>			<b>484,087.50</b>	<b>3.58</b>
SOFTBANK GROUP CORP. 2.125 21-24 06/07S	EUR	500,000	484,087.50	3.58
<b>Jersey</b>			<b>29,365.01</b>	<b>0.22</b>
ADIENT GLOBAL HLDG 3.5 16-24 15/08S	EUR	29,891	29,365.01	0.22
<b>Luxembourg</b>			<b>605,514.50</b>	<b>4.48</b>
HOLCIM FINANCE 3.00 14-24 22/01A	EUR	200,000	198,975.00	1.47
SCHOELLER PACKAGING 6.375 19-24 01/11SS	EUR	100,000	86,363.50	0.64
VIVION INVESTS 3.00 19-24 08/08A	EUR	400,000	320,176.00	2.37
<b>Mexico</b>			<b>197,509.00</b>	<b>1.46</b>
PETROLEOS MEXICANOS 3.75 17-24 21/02A	EUR	200,000	197,509.00	1.46
<b>Netherlands</b>			<b>1,324,273.64</b>	<b>9.79</b>
KONGSBERG ACTUATION 5 18-25 15/07S	EUR	145,455	140,819.64	1.04
SAIPEM FINANCE INTER 3.375 20-26 15/07A	EUR	200,000	189,589.00	1.40
SAIPEM FIN INTL BV 3.75 16-23 08/09A	EUR	300,000	299,649.00	2.22
UNITED GROUP BV 4.875 17-24 01/07S	EUR	500,000	496,150.00	3.67
ZF EUROPE FINANCE BV 1.25 19-23 23/10A0A	EUR	200,000	198,066.00	1.46

## LUX IM – VER Capital Cedola 2024

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Spain</b>			<b>789,778.00</b>	<b>5.84</b>
BANCO DE SABADELL SA 1.75 19-24 10/05A	EUR	400,000	390,332.00	2.89
INTERNATIONAL CONSOL 0.50 19-23 04/07A	EUR	400,000	399,446.00	2.95
<b>Sweden</b>			<b>194,714.21</b>	<b>1.44</b>
INTRUM AB 3.125 17-24 15/07S	EUR	208,444	194,714.21	1.44
<b>United Kingdom</b>			<b>601,932.00</b>	<b>4.45</b>
JAGUAR LAND ROVER 5.8750 19-24 15/11S	EUR	600,000	601,932.00	4.45
<b>Floating rate notes</b>			<b>1,571,063.00</b>	<b>11.62</b>
<b>Luxembourg</b>			<b>579,425.50</b>	<b>4.28</b>
ANACAP FIN EU FL.R 17-24 30/07Q	EUR	400,000	279,406.00	2.07
ROSSINI SARL FL.R 19-25 30/10Q	EUR	300,000	300,019.50	2.22
<b>Mexico</b>			<b>498,582.50</b>	<b>3.69</b>
PETROLEOS MEXICANOS FL.R 18-23 24/08Q	EUR	500,000	498,582.50	3.69
<b>United States of America</b>			<b>493,055.00</b>	<b>3.65</b>
FORD MOTOR CREDIT CO FL.R 17-24 01/12Q	EUR	500,000	493,055.00	3.65
<b>Other transferable securities</b>			<b>199,980.00</b>	<b>1.48</b>
<b>Bonds</b>			<b>199,980.00</b>	<b>1.48</b>
<b>United States of America</b>			<b>199,980.00</b>	<b>1.48</b>
FISERV INC 0.375 19-23 01/07A	EUR	200,000	199,980.00	1.48
<b>Total securities portfolio</b>			<b>13,083,993.16</b>	<b>96.76</b>

## **LUX IM – Pimco Breve Termine**

## LUX IM – Pimco Breve Termine

### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>58,946,284.29</b>
Securities portfolio at market value	52,370,307.48
<i>Cost price</i>	<i>54,480,432.02</i>
Cash at banks and liquidities	215,538.16
Amount due from broker/counterparty	830,428.77
Receivable for investments sold	297,977.80
Receivable on subscriptions	275,070.20
Net unrealised appreciation on forward foreign exchange contracts	280,095.17
Net unrealised appreciation on swaps	80,751.66
Forward agreements at market value - To Be Announced bonds purchased	4,291,640.99
Interests receivable, net	304,474.06
<b>Liabilities</b>	<b>5,132,605.05</b>
Options (short positions) at market value	14,723.12
<i>Options sold at cost</i>	<i>15,284.78</i>
Amount due to broker/counterparty	40,832.66
Payable on investments purchased	4,533,189.82
Payable on redemptions	295,251.32
Net unrealised depreciation on financial futures	75,467.96
Management fees payable	110,438.55
Depositary fees payable	2,799.10
Administration fees payable	25,917.46
Interests payable, net	26,454.79
Other liabilities	7,530.27
<b>Net asset value</b>	<b>53,813,679.24</b>

## LUX IM – Pimco Breve Termine

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>53,813,679.24</b>	<b>53,649,205.98</b>	<b>31,127,129.70</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		297,962.335	335,318.750	224,124.658
Net asset value per share	EUR	94.54	94.52	98.51
<b>E - EUR - Capitalisation</b>				
Number of shares		264,297.900	224,057.405	58,560.360
Net asset value per share	EUR	95.08	94.94	98.71
<b>F - EUR - Capitalisation</b>				
Number of shares		41.330	737.850	334.357
Net asset value per share	EUR	95.42	95.18	98.79
<b>H - EUR - Capitalisation</b>				
Number of shares		5,367.495	6,468.039	32,778.385
Net asset value per share	EUR	95.04	94.92	98.73

## LUX IM – Pimco Breve Termine

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	335,318.750	67,463.878	104,820.293	297,962.335
E - EUR - Capitalisation	224,057.405	94,023.689	53,783.194	264,297.900
F - EUR - Capitalisation	737.850	0.000	696.520	41.330
H - EUR - Capitalisation	6,468.039	4,266.655	5,367.199	5,367.495

## LUX IM – Pimco Breve Termine

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>36,556,484.73</b>	<b>67.93</b>
<b>Bonds</b>			<b>23,076,718.30</b>	<b>42.88</b>
<b>Australia</b>			<b>495,187.00</b>	<b>0.92</b>
AUS NEW ZEA BANKING 3.205 22-24 15/11A	EUR	300,000	296,910.00	0.55
WESTPAC BANKING 3.457 23-25 04/04A	EUR	200,000	198,277.00	0.37
<b>Belgium</b>			<b>90,183.00</b>	<b>0.17</b>
SILFIN NV 2.875 22-27 11/04A	EUR	100,000	90,183.00	0.17
<b>Canada</b>			<b>979,170.25</b>	<b>1.82</b>
CPPIB CAPITAL INC 0.25 20-27 06/04A	EUR	250,000	221,371.25	0.41
FEDE CAIS DESJARDINS 2.875 22-24 28/11A	EUR	100,000	98,395.00	0.18
NATIONAL BANK O 3.5000 23-28 25/04A	EUR	100,000	99,450.00	0.18
ONTARIO TEACHERS FINA 0.1 21-28 19/05A	EUR	200,000	168,979.00	0.31
TORONTO-DOMINIO 3.8790 23-26 13/03A	EUR	200,000	199,748.00	0.37
TORONTO DOMINION BANK 1.707 22-25 28/07A	EUR	200,000	191,227.00	0.36
<b>China</b>			<b>197,249.00</b>	<b>0.37</b>
CHINA DEVELOPMENT BANK 0.0 20-23 27/10A	EUR	200,000	197,249.00	0.37
<b>Czech Republic</b>			<b>98,457.00</b>	<b>0.18</b>
UNICREDIT BANK CZECH 3.625 23-26 15/02A	EUR	100,000	98,457.00	0.18
<b>Denmark</b>			<b>1,993,198.64</b>	<b>3.70</b>
JYSKE REALKREDIT 1.00 19-50 01/10Q	DKK	27,336	2,478.62	0.00
JYSKE REALKREDIT 1.0 20-53 01/10Q	DKK	1	0.14	0.00
JYSKE REALKREDIT 1.5000 20-53 01/10Q	DKK	1	0.12	0.00
JYSKE REALKREDIT 2.0000 20-53 01/10Q	DKK	1,695,271	167,760.62	0.31
JYSKE REALKREDIT AS 1.5 20-53 01/10Q	DKK	1	0.12	0.00
NORDEA KREDIT REALKREDITA 1.00 20-53 01/10Q	DKK	1	0.13	0.00
NORDEA KREDIT REALKREDITA 1.0 19-50 01/10Q	DKK	2	0.19	0.00
NORDEA KREDIT REALKREDITA 1.5000 21-53 01/10Q	DKK	5,199,044	493,410.05	0.92
NORDEA KREDIT REALKREDITA 1.5 21-53 01/10Q	DKK	417,050	42,121.68	0.08
NORDEA KREDIT REALKREDITA 2 21-53 01/10Q	DKK	2,499,599	247,355.28	0.46
NORDEA REALKREDITA AS 1.00 19-50 01/10Q	DKK	34,765	3,353.28	0.01
NORDEA REALKREDITA AS 1.00 19-50 01/10Q	DKK	2	0.15	0.00
NORDEA REALKREDITA AS 1.00 20-53 01/10Q	DKK	350,701	33,428.87	0.06
NORDEA REALKREDITA AS 2.0000 20-53 01/10Q	DKK	1,584,907	165,618.24	0.31
NORDEA REALKREDITA AS 2.0 21-53 01/10Q	DKK	398,314	39,411.55	0.07
NYKREDIT REALKREDIT 1.50 20-53 01/10Q	DKK	2	0.15	0.00
NYKREDIT REALKREDIT AS 1.5 20-53 01/10Q	DKK	1	0.10	0.00
REALKREDIT DANMARK 1.5 21-53 01/10Q	DKK	7,912,200	798,258.83	1.48
REALKREDIT DANMARK AS 1.00 19-50 01/10Q	DKK	1	0.10	0.00
REALKREDIT DANMARK AS 1.00 20-53 01/10Q	DKK	1	0.12	0.00
REALKREDIT DANMARK AS 1.5000 21-53 01/10Q	DKK	1	0.12	0.00
REALKREDIT DANMARK AS 2.000 21-53 01/10Q	DKK	2	0.18	0.00
<b>France</b>			<b>990,232.45</b>	<b>1.84</b>
ALTAREA 1.7500 20-30 16/01A	EUR	100,000	69,830.50	0.13
BNP PARIBAS SA 1.125 18-23 22/11A	EUR	100,000	99,006.50	0.18
EDF 144A 4.95 15-45 13/10S	USD	200,000	147,828.45	0.27
FRANCE 1.25 21-38 25/05A	EUR	700,000	541,838.50	1.01
FRANCE 4.25 06-23 25/10A	EUR	50,000	50,104.00	0.09
HLDG INFRAS TRANSPORT 1.475 22-31 18/01A	EUR	100,000	81,624.50	0.15
<b>Germany</b>			<b>4,196,096.60</b>	<b>7.80</b>
BAYER AG 0.05 21-25 12/01A	EUR	100,000	93,978.00	0.17
DEUTSCHE BANK 4.0 22-27 29/11A	EUR	300,000	296,269.50	0.55
DEUTSCHE BANK AG 3.875 19-24 12/02A	GBP	100,000	113,379.10	0.21

## LUX IM – Pimco Breve Termine

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
DVI DT VERMOEGENS IMMOB 2.5 22-27 25/01A	EUR	200,000	152,532.00	0.28
GERMANY 0.00 20-35 15/05A	EUR	1,700,000	1,275,008.50	2.37
GERMANY 0.00 21-52 15/08A	EUR	900,000	457,276.50	0.85
HAMBURG COMMERCIAL 1.375 22-25 27/05A	EUR	1,200,000	1,141,452.00	2.12
KFW 2 22-29 15/11A	EUR	200,000	188,527.00	0.35
KREDITANSTALT FUER W 2.875 23-26 29/05A	EUR	200,000	197,494.00	0.37
VOLKSWAGEN LEASING 1.50 19-26 19/06A	EUR	200,000	184,346.00	0.34
VOLKSWAGEN LEASING G 0 21-24 19/05A	EUR	100,000	95,834.00	0.18
<b>Guernsey</b>			<b>142,619.00</b>	<b>0.27</b>
SIRIUS REAL ESTATE LTD 1.75 21-28 24/11A	EUR	200,000	142,619.00	0.27
<b>Italy</b>			<b>3,432,866.30</b>	<b>6.38</b>
AEROPORTI DI ROMA 1.75 21-31 30/07A	EUR	200,000	162,290.00	0.30
AMCO AM COMPANY 4.625 23-27 06/02A	EUR	200,000	198,672.00	0.37
BANCA MONTE DEI 2.125 15-25 26/11A	EUR	1,500,000	1,428,067.50	2.65
CASSA DEPOSITI 1.50 17-24 21/06A	EUR	200,000	195,207.00	0.36
CASSA DEPOSITI 1.875 18-26 07/02A	EUR	200,000	189,218.00	0.35
CASSA DEPOSITI 5.7500 23-26 05/05S	USD	400,000	362,698.26	0.67
INTESA SANPAOLO 3.6250 23-28 30/06A	EUR	200,000	198,730.00	0.37
ITALY 1.40 20-25 26/05S	EUR	600,000	596,372.54	1.11
ITALY 9.00 93-23 01/11S	EUR	100,000	101,611.00	0.19
<b>Japan</b>			<b>485,659.50</b>	<b>0.90</b>
DEVELOPMENT BK 2.1250 22-26 01/09A	EUR	200,000	190,737.00	0.35
MITSUBISHI UFJ FIN 0.98 18-23 09/10A	EUR	100,000	99,238.50	0.18
MIZUHO FINANCIAL GR 0.523 19-24 10/06A	EUR	100,000	96,731.50	0.18
SUMITOMO MITSUI 3.6290 23-26 06/04A	EUR	100,000	98,952.50	0.18
<b>Luxembourg</b>			<b>365,070.50</b>	<b>0.68</b>
CPI PROPERTY GR 1.7500 22-30 14/01A	EUR	300,000	182,019.00	0.34
LOGICOR FINANCING 0.625 22-25 17/11A	EUR	100,000	87,743.00	0.16
LOGICOR FINANCING 0.75 19-24 15/07A	EUR	100,000	95,308.50	0.18
<b>Netherlands</b>			<b>950,709.50</b>	<b>1.77</b>
CPT NV 0.5 21-25 21/06A	EUR	100,000	89,120.50	0.17
CTP NV 0.6250 21-26 27/09A	EUR	100,000	80,731.50	0.15
ENEL FIN INTL 0.00 19-24 17/06A	EUR	300,000	288,553.50	0.54
ING BANK NV 3.0 23-26 15/02A	EUR	300,000	295,050.00	0.55
LEASEPLAN CORPORATION 0.1250 19-23 13/09A	EUR	100,000	99,237.00	0.18
LEASEPLAN CORPORATION 1.375 19-24 07/03A	EUR	100,000	98,017.00	0.18
<b>New Zealand</b>			<b>183,616.00</b>	<b>0.34</b>
AUCKLAND COUNCIL 1.00 17-27 19/01A	EUR	200,000	183,616.00	0.34
<b>Norway</b>			<b>295,212.00</b>	<b>0.55</b>
SOR BOLIGKREDITT AS 3.125 22-25 14/11A	EUR	300,000	295,212.00	0.55
<b>Romania</b>			<b>190,379.00</b>	<b>0.35</b>
ROMANIA 2.75 20-26 26/02A	EUR	200,000	190,379.00	0.35
<b>Slovenia</b>			<b>56,101.50</b>	<b>0.10</b>
SLOVENIA 1.1750 22-62 13/02A	EUR	100,000	56,101.50	0.10
<b>Spain</b>			<b>924,499.50</b>	<b>1.72</b>
ADIF 1.25 18-26 04/05A	EUR	200,000	187,146.00	0.35
CAIXABANK SA 0.375 20-25 17/01A	EUR	300,000	281,811.00	0.52
SPAIN 2.35 17-33 30/07A	EUR	500,000	455,542.50	0.85
<b>Sweden</b>			<b>196,319.00</b>	<b>0.36</b>
AB SAGAX 2 18-24 17/01A	EUR	100,000	97,907.00	0.18
MOLNLYCKE HOLDING 1.75 15-24 28/02A	EUR	100,000	98,412.00	0.18



## LUX IM – Pimco Breve Termine

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Switzerland</b>			<b>1,124,753.95</b>	<b>2.09</b>
CREDIT SUISSE S 3.3900 22-25 05/12A	EUR	600,000	587,781.00	1.09
UBS AG 5.125 14-24 15/05A	USD	400,000	361,939.66	0.67
UBS GROUP FDG 144A 4.125 16-26 15/04S	USD	200,000	175,033.29	0.33
<b>United Kingdom</b>			<b>1,277,819.55</b>	<b>2.37</b>
BRITISH SKY 1.875 14-23 24/11A	EUR	100,000	99,215.50	0.18
CLYDESDALE BANK 0.0100 19-26 22/09A	EUR	300,000	264,829.50	0.49
LLOYDS BANK PLC 3.2500 23-26 02/02A	EUR	100,000	98,477.00	0.18
LLOYDS BK CORP MKTS 0.375 20-25 28/01A	EUR	300,000	282,210.00	0.52
NATWEST MARKETS PLC 1 19-24 28/05A	EUR	100,000	97,202.50	0.18
SANTANDER UK GRP HDGS 3.625 16-26 14/01S	GBP	200,000	212,161.77	0.39
UNITED KINGDOM 4.25 08-49 07/12S	GBP	200,000	223,723.28	0.42
<b>United States of America</b>			<b>4,411,319.06</b>	<b>8.20</b>
AT&T INC 3.15 17-36 04/09A	EUR	100,000	87,946.50	0.16
BANK OF AMERICA CORP 2.375 14-24 19/06A	EUR	100,000	98,380.50	0.18
BANQUE INTERNATIONAL 0.01 20-28 24/04A	EUR	100,000	85,863.50	0.16
BAXTER INTL INC 0.4 19-24 15/05A	EUR	100,000	96,674.50	0.18
KOREA HOUSING F 0.7230 22-25 22/03A	EUR	300,000	282,744.00	0.53
STRYKER CORP 1.125 18-23 30/11A	EUR	100,000	98,845.00	0.18
UNITED STATES 0.375 15-25 15/07S	USD	2,300,000	2,584,028.25	4.80
UNITED STATES 0.50 18-28 15/01S	USD	500,000	527,401.35	0.98
UNITED STATES 1.625 22-27 15/10S	USD	400,000	370,119.46	0.69
WELLS FARGO 1.5 17-27 24/05A	EUR	200,000	179,316.00	0.33
<b>Floating rate notes</b>			<b>5,729,719.48</b>	<b>10.65</b>
<b>Canada</b>			<b>300,690.00</b>	<b>0.56</b>
ROYAL BANK OF CANADA FL.R 23-25 17/01Q	EUR	200,000	200,444.00	0.37
TORONTO DOMINION BK FL.R 23-25 20/01Q	EUR	100,000	100,246.00	0.19
<b>France</b>			<b>432,283.76</b>	<b>0.80</b>
EDF FL.R 21-XX 01/06A	EUR	200,000	161,530.00	0.30
LA MONDIALE FL.R 19-49 31/12S	EUR	100,000	85,050.50	0.16
SOCIETE GENERALE SA FL.R 23-34 10/01S	USD	200,000	185,703.26	0.35
<b>Ireland</b>			<b>484,065.86</b>	<b>0.90</b>
OZLME IV DAC FL.R 18-32 27/07Q	EUR	99,928	97,473.57	0.18
PALM SQUA FL.R 22-32 12/04A	EUR	286,462	287,493.29	0.53
PERMANENT TSB GROUP FL.R 22-25 30/06A	EUR	100,000	99,099.00	0.18
<b>Italy</b>			<b>230,927.50</b>	<b>0.43</b>
UNICREDIT SPA FL.R 20-27 22/07A	EUR	250,000	230,927.50	0.43
<b>Netherlands</b>			<b>865,209.50</b>	<b>1.61</b>
BMW FIN FL.R 23-24 09/12Q	EUR	300,000	300,205.50	0.56
COLOPLAST FINAN FL.R 22-24 19/05Q	EUR	100,000	100,413.00	0.19
COOPERATIVE RABOBANK FL.R 18-XX XX/XXS	EUR	200,000	181,508.00	0.34
ING GROUP NV FL.R 22-33 24/08A	EUR	300,000	283,083.00	0.53
<b>Slovenia</b>			<b>417,852.00</b>	<b>0.78</b>
NOVA KREDITNA MARIBOR FL.R 22-25 27/01AA	EUR	100,000	96,802.50	0.18
NOVA LJUBLJANSKA BK FL.R 22-32 28/11A	EUR	300,000	321,049.50	0.60
<b>Spain</b>			<b>100,202.00</b>	<b>0.19</b>
BANCO NTANDER FL.R 23-25 16/01Q	EUR	100,000	100,202.00	0.19
<b>Switzerland</b>			<b>105,870.70</b>	<b>0.20</b>
CREDIT SUISSE GROUP FL.R 19-XX/XXS	USD	200,000	7,347.20	0.01
CREDIT SUISSE GROUP FL.R 21-26 16/01Q	EUR	100,000	98,523.50	0.18

## LUX IM – Pimco Breve Termine

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>United Kingdom</b>			<b>2,295,008.66</b>	<b>4.26</b>
BARCLAYS PLC FL.R 21-26 12/05Q	EUR	100,000	99,357.00	0.18
BARCLAYS PLC FL.R 22-27 31/01A	EUR	100,000	94,961.50	0.18
BARCLAYS PLC FL.R 22-33 02/11S	USD	200,000	196,629.47	0.37
CREDIT SUISSE FL.R 21-23 01/09Q	EUR	100,000	99,979.50	0.19
CREDIT SUISSE LONDON FL.R 22-24 31/05Q	EUR	400,000	398,910.00	0.74
HSBC HOLDINGS PLC FL.R 15-XX 29/09S	EUR	500,000	497,427.50	0.92
HSBC HOLDINGS PLC FL.R 18-24 04/12A	EUR	100,000	98,895.00	0.18
LLOYDS BANKING GROUP FL.R 17-24 21/06Q	EUR	100,000	100,428.50	0.19
NATWEST GROUP PLC FL.R 18-25 04/03A	EUR	100,000	98,169.00	0.18
RMS 32A A FL.R 20-70 20/06Q	GBP	118,778	137,938.59	0.26
SANTANDER UK GR FL.R 23-29 10/01S	USD	200,000	184,615.88	0.34
TWRBG 2022-1X A FL.R 22-63 20/12Q	GBP	86,802	99,702.72	0.19
VIRGIN MONEY UK FL.R 23-28 29/10A	EUR	200,000	187,994.00	0.35
<b>United States of America</b>			<b>497,609.50</b>	<b>0.92</b>
BANK OF AMERICA CORP FL.R 21-26 22/09Q	EUR	100,000	99,763.50	0.19
GOLDMAN SACHS GROUP FL.R 21-24 30/04A	EUR	100,000	100,023.00	0.19
GOLDMAN SACHS GROUP FL.R 21-26 19/03Q	EUR	100,000	100,240.50	0.19
GOLDMAN SACHS GROUP FL.R 22-25 07/02Q	EUR	100,000	100,402.00	0.19
WELLS FARGO FL.R 20-25 04/05A	EUR	100,000	97,180.50	0.18
<b>Mortgage &amp; Asset-backed Securities</b>			<b>7,750,046.95</b>	<b>14.40</b>
<b>France</b>			<b>182,454.62</b>	<b>0.34</b>
FCT HFHL 2022-1 A FL.R 22-62 27/05Q	EUR	81,754	82,142.42	0.15
PULSE FRANCE 2022 FCT FL.R 22-35 25/01M	EUR	100,000	100,312.20	0.19
<b>Ireland</b>			<b>3,242,584.19</b>	<b>6.03</b>
ARESE 10X AR FL.R 21-31 15/10Q	EUR	100,000	98,104.22	0.18
AVOCA CLO XVII DAC FL.R 22-32 15/10Q	EUR	200,000	195,402.86	0.36
BLACKROCK EUR CLO VI F.LR 18-32 15/07Q	EUR	250,000	243,986.50	0.45
BOSPHORUS CLO IV FL.R 18-30 15/12Q	EUR	80,137	78,895.38	0.15
BRIDGEPOINT CLO 1 DACFL.R 20-34 15/01Q	EUR	100,000	98,449.00	0.18
CARLYLE EURO CLO 2017 FL.R 21-30 15/08Q	EUR	181,102	178,274.60	0.33
CARLYLE GL MARK ST EU FL.R 21-3115/11Q	EUR	250,000	245,624.00	0.46
CONTE 7X A FL.R 19-32 14/05Q	EUR	100,000	97,951.43	0.18
CORDA 16X A1 FL.R 19-32 17/06Q	EUR	100,000	97,767.08	0.18
CORDA 6X AR FL.R 18-32 15/04Q	EUR	97,598	95,700.29	0.18
DILSK 5 A FL.R 21-60 20/12Q	EUR	171,101	170,680.96	0.32
GLNB2 1X A FL.R 21-46 24/03Q	EUR	76,801	76,554.51	0.14
KINBANE 2022-RPL 1 DAC FL.R 22-62 25/09M	EUR	169,593	168,274.56	0.31
OZLME 3X A1 FL.R 18-30 24/08Q	EUR	97,460	95,697.14	0.18
PALMER SQUARE EUROPE FL.R 20-30 15/01Q	EUR	141,128	138,618.22	0.26
PALMER SQUARE EUROPE FL.R 22-32 12/04Q	EUR	190,975	191,662.19	0.36
PALM SQUA FL.R 23-32 15/11Q	EUR	300,000	296,875.95	0.55
PSTET 2022-1X FL.R 22-31 15/10Q	EUR	187,633	183,155.76	0.34
PURPLE FIN CLO 2 DAC F.LR 19-32 20/04Q	EUR	100,000	97,973.09	0.18
TCLO 1A ARE FL.R 17-30 15/07Q	EUR	111,423	110,424.92	0.21
TORO EUROPEAN CLO 1 FL.R 17-30 15/07Q	EUR	89,138	88,339.93	0.16
TORO EUROPEAN CLO 7 D FL.R 21-34 15/02Q	EUR	100,000	97,219.72	0.18
XY 2018 6X CNE MTGE FL.R 18-31 11/04Q	EUR	98,566	96,951.88	0.18
<b>Italy</b>			<b>84,902.78</b>	<b>0.16</b>
RNBAL 1 A FL.R 21-31 28/12M	EUR	84,882	84,902.78	0.16
<b>Luxembourg</b>			<b>360,882.08</b>	<b>0.67</b>
COMP 2021-GE2 A FL.R 21-30 26/11M	EUR	73,101	73,239.83	0.14
MAN GLG EURO CLO VI FL.R 22-32 15/10Q	EUR	199,776	195,635.52	0.36
SILVA 15 A FL.R 23-30 15/02M	EUR	91,900	92,006.73	0.17

## LUX IM – Pimco Breve Termine

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Netherlands</b>			<b>1,536,679.09</b>	<b>2.86</b>
BABSE 2018 2 BV 182X FL.R 18-31 15/10Q	EUR	198,947	195,119.64	0.36
DOMI 2021-1 A FL.R 21-53 15/06Q	EUR	202,477	200,930.24	0.37
DOMI 20221 BV FL.R 22-54 15/04Q	EUR	179,915	179,256.67	0.33
DPF 2019-1 A -52 28/10Q	EUR	27,525	27,525.99	0.05
DPF 2020-1 A FL.R 20-54 28/07Q	EUR	91,296	90,983.42	0.17
DRYDEN 51 EUR CLO 2017 FL.R 17-31 15/07Q	EUR	69,545	68,655.02	0.13
DRYDEN 59 EURO CLO F.L.R 18-32 15/05Q	EUR	96,487	94,350.06	0.18
DUTCH PROPE FI 22CMBS1 FL.R 22-50 28/04Q	EUR	46,077	45,166.34	0.08
DUTCH PROPERTY FINANCE FL.R 21-59 28/04Q	EUR	226,235	225,154.45	0.42
DUTCH PROPERTY FINANC FL.R 22-59 28/10Q	EUR	92,155	91,801.44	0.17
DUTCH PROPERTY FINAN FL.R 22-62 28/04Q	EUR	92,932	92,767.20	0.17
DUTCH PROPERTY FIN FL.R 23-64 28/04Q	EUR	98,727	98,507.23	0.18
JUBILEE PLACE 2021 B.V FL.R 21-58 17/07Q	EUR	126,570	126,461.39	0.23
<b>Spain</b>			<b>187,944.26</b>	<b>0.35</b>
ANORI 2022-SP A FL.R 22-40 25/01M	EUR	186,972	187,944.26	0.35
<b>United Kingdom</b>			<b>2,154,599.93</b>	<b>4.00</b>
AVON 2X A FL.R 20-48 20/09Q	GBP	59,891	69,383.68	0.13
CSF 2021-1 A FL.R 21-58 17/06Q	GBP	125,800	145,064.32	0.27
FORMT 2022-1 A FL.R 22-47 28/07Q	GBP	77,100	88,629.79	0.16
GENESIS MORT FD 2022-1 FL.R 22-59 15/09Q	GBP	85,521	99,274.40	0.18
HOPSH 1 A FL.R 21-54 27/05M	GBP	78,713	91,172.84	0.17
HOPS HILL N FL.R 22-54 27/11M	GBP	96,907	112,725.41	0.21
LANDMARK MORTGAGE SECU FL.R 07-44 17/04Q	GBP	150,834	169,147.19	0.31
LNBRK 2020-1 A1 FL.R 20-57 12/06Q	GBP	124,086	143,905.66	0.27
MANSD 2007-2X A1 FL.R 07-49 15/12Q	GBP	130,831	148,531.27	0.28
OAK NO 4 FL.R 23-65 26/02Q	GBP	100,000	116,048.59	0.22
STANLINGTON NO 2 PLC FL.R 22-56 12/06Q	GBP	78,965	91,128.49	0.17
STRATTON BTL 2022-1A FLR 22-54 20/01Q	GBP	247,797	285,672.54	0.53
TOWER BRIDGE FUNDING FL.R 21-64 21/07Q	GBP	54,194	62,732.90	0.12
TPMF 2018-A12X FL.R 18-45 20/02Q	GBP	77,635	89,802.31	0.17
TPMF 2019-A13X FL.R 19-45 20/07Q	GBP	117,532	136,259.21	0.25
TPMF 2019-GR4X FL.R 21-51 20/10Q	GBP	100,000	114,595.28	0.21
TPMF 2019-V2X A FL.R 19-54 20/02Q	GBP	112,371	130,280.21	0.24
TURSE 2021-1 A FL.R 21-48 20/06Q	GBP	52,278	60,245.84	0.11
<b>Other transferable securities</b>			<b>3,064,346.57</b>	<b>5.69</b>
<b>Bonds</b>			<b>890,054.50</b>	<b>1.65</b>
<b>Belgium</b>			<b>297,808.50</b>	<b>0.55</b>
ING BELGIE NV 3.375 23-27 31/05A	EUR	300,000	297,808.50	0.55
<b>France</b>			<b>295,702.50</b>	<b>0.55</b>
CREDIT MUTUEL 3.125 23-27 22/06A	EUR	200,000	197,080.00	0.37
SOCIETE GENERALE SFH 3.125 23-26 24/02A	EUR	100,000	98,622.50	0.18
<b>Italy</b>			<b>197,409.00</b>	<b>0.37</b>
UNICREDIT 3.375 23-27 31/01A	EUR	200,000	197,409.00	0.37
<b>Spain</b>			<b>99,134.50</b>	<b>0.18</b>
BANCO DE BADELL 3.5 23-26 28/08A	EUR	100,000	99,134.50	0.18
<b>Mortgage &amp; Asset-backed Securities</b>			<b>2,174,292.07</b>	<b>4.04</b>
<b>Ireland</b>			<b>371,243.24</b>	<b>0.69</b>
GLNB2 2021-2X A FL.R 21-50 24/06Q	EUR	301,363	299,931.05	0.56
SROCK 2021-1 A FL.R 21-59 24/12M	EUR	72,014	71,312.19	0.13

## LUX IM – Pimco Breve Termine

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Italy</b>			<b>94,936.51</b>	<b>0.18</b>
KOROMO ITALY SRL FL.R 23-35 26/02M	EUR	94,735	94,936.51	0.18
<b>Luxembourg</b>			<b>179,545.22</b>	<b>0.33</b>
COMPARTMENT VCL 38 FL.R 23-29 21/01M	EUR	179,369	179,545.22	0.33
<b>Netherlands</b>			<b>173,379.95</b>	<b>0.32</b>
JPMF 3 A FL.R 22-59 17/01Q	EUR	173,787	173,379.95	0.32
<b>United Kingdom</b>			<b>1,355,187.15</b>	<b>2.52</b>
ALBA 2006-2 A3A FL.R 06-38 15/12Q	GBP	145,896	161,797.96	0.30
BARLH 2 A FL.R 22-58 27/08M	GBP	50,736	58,422.71	0.11
CANADA SQUARE MORT F.LR 22-59 17/01Q	GBP	91,644	105,222.07	0.20
HARBR 1 A1 FL.R 21-54 28/01Q	GBP	279,292	322,369.62	0.60
HOPSH 3 A FL.R 23-55 21/12M	GBP	100,000	115,438.86	0.21
MORTIMER BTL 2022-1 F.LR 22-54 23/03Q	GBP	96,909	112,226.75	0.21
PLRS 2022-2 A -59 23/05M	GBP	178,232	206,888.49	0.38
POLARIS 20211 FL.R 21-58 23/12M	GBP	66,752	77,009.94	0.14
POLARIS 2022-1 FL.R 22-59 23/10M	GBP	93,393	107,484.05	0.20
RIPON 1RX A FL.R 22-56 28/08Q	GBP	76,493	88,326.70	0.16
<b>Money market instruments</b>			<b>8,741,108.65</b>	<b>16.24</b>
<b>Treasury market</b>			<b>8,741,108.65</b>	<b>16.24</b>
<b>France</b>			<b>2,694,563.66</b>	<b>5.01</b>
FRANCE ZCP 020823	EUR	1,540,000	1,532,554.58	2.85
FRANCE ZCP 13-09-23	EUR	120,000	119,116.24	0.22
FRANCE ZCP 160823	EUR	130,000	129,116.31	0.24
FRANCE ZCP 19-07-23	EUR	60,000	59,828.93	0.11
FRANCE ZCP 300823	EUR	860,000	853,947.60	1.59
<b>Japan</b>			<b>5,402,670.93</b>	<b>10.04</b>
JAPAN ZCP 04-09-23	JPY	235,000,000	1,493,689.45	2.78
JAPAN ZCP 110923	JPY	370,000,000	2,351,741.65	4.37
JAPAN ZCP 250923	JPY	190,000,000	1,207,594.26	2.24
JAPAN ZCP 310723	JPY	55,000,000	349,645.57	0.65
<b>Luxembourg</b>			<b>643,874.06</b>	<b>1.20</b>
EURO STAB MECH TRE ZCP 20-07-23	EUR	110,000	108,527.17	0.20
EURO STAB MECH TRE ZCP 21-09-23	EUR	130,000	127,948.78	0.24
EURO UNIO BILL ZCP 04-08-23	EUR	410,000	407,398.11	0.76
<b>Undertakings for Collective Investment</b>			<b>4,008,367.53</b>	<b>7.45</b>
<b>Shares/Units in investment funds</b>			<b>4,008,367.53</b>	<b>7.45</b>
<b>Equity funds</b>			<b>4,008,367.53</b>	<b>7.45</b>
PIMCO FUNDS GLOBAL INVESTORS SERIES PLC -E- EUR CAP	EUR	424,166	4,008,367.53	7.45
<b>Total securities portfolio</b>			<b>52,370,307.48</b>	<b>97.32</b>

## **LUX IM – VER Capital Short Term**

## LUX IM – VER Capital Short Term

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>79,158,868.86</b>
Securities portfolio at market value	72,324,609.79
<i>Cost price</i>	75,502,781.42
Cash at banks and liquidities	5,611,964.68
Receivable on subscriptions	67,321.80
Net unrealised appreciation on forward foreign exchange contracts	30,222.70
Interests receivable, net	1,124,749.89
<b>Liabilities</b>	<b>580,720.81</b>
Bank overdrafts	72.40
Payable on redemptions	339,723.86
Management fees payable	164,497.23
Depositary fees payable	4,274.39
Administration fees payable	39,577.59
Performance fees payable	20,586.18
Other liabilities	11,989.16
<b>Net asset value</b>	<b>78,578,148.05</b>

## LUX IM – VER Capital Short Term

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>78,578,148.05</b>	<b>94,136,974.13</b>	<b>89,367,704.26</b>
<b>B - EUR - Capitalisation</b>				
Number of shares		192,683.494	153,906.037	131,880.264
Net asset value per share	EUR	100.70	98.62	100.06
<b>B - EUR - Distribution</b>				
Number of shares		-	69,972.328	50,064.303
Net asset value per share	EUR	-	98.62	100.06
<b>DI - EUR - Capitalisation</b>				
Number of shares		454,142.298	561,795.892	640,866.184
Net asset value per share	EUR	100.16	98.12	99.85
<b>DI - EUR - Distribution</b>				
Number of shares		174.946	174.946	675.159
Net asset value per share	EUR	100.20	98.15	99.87
<b>E - EUR - Capitalisation</b>				
Number of shares		130,469.440	165,044.930	63,259.538
Net asset value per share	EUR	100.58	98.49	99.99
<b>F - EUR - Capitalisation</b>				
Number of shares		4,588.773	5,233.738	2,548.654
Net asset value per share	EUR	100.84	98.72	100.06
<b>H - EUR - Capitalisation</b>				
Number of shares		846.687	1,519.829	5,303.763
Net asset value per share	EUR	100.15	98.07	99.61

## LUX IM – VER Capital Short Term

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
<b>B - EUR - Capitalisation</b>	153,906.037	69,904.379	31,126.922	192,683.494
<b>B - EUR - Distribution</b>	69,972.328	0.000	69,972.328	0.000
<b>DI - EUR - Capitalisation</b>	561,795.892	672.952	108,326.546	454,142.298
<b>DI - EUR - Distribution</b>	174.946	0.000	0.000	174.946
<b>E - EUR - Capitalisation</b>	165,044.930	441.105	35,016.595	130,469.440
<b>F - EUR - Capitalisation</b>	5,233.738	0.000	644.965	4,588.773
<b>H - EUR - Capitalisation</b>	1,519.829	0.000	673.142	846.687



## LUX IM – VER Capital Short Term

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>72,033,408.79</b>	<b>91.67</b>
<b>Bonds</b>			<b>65,815,469.79</b>	<b>83.76</b>
<b>Austria</b>			<b>796,093.00</b>	<b>1.01</b>
NOVOMATIC AG 1.625 16-23 20/09	EUR	200,000	197,221.00	0.25
RAIFFEISEN LB NIEDER 5.875 13-23 27/11A	EUR	600,000	598,872.00	0.76
<b>France</b>			<b>5,677,978.00</b>	<b>7.23</b>
AIR FRANCE - KLM 3.0 21-24 01/07A	EUR	400,000	392,868.00	0.50
FNAC DARTY SA 1.875 19-24 30/05S	EUR	100,000	97,527.50	0.12
ILIAD HOLDING 5.125 21-26 15/10S	EUR	100,000	95,640.50	0.12
ILIAD SA 0.7500 21-24 11/02A	EUR	500,000	488,452.50	0.62
ILIAD SA 1.50 17-24 14/10A	EUR	1,000,000	963,635.00	1.23
LA FINAC ATALIAN SA 4.00 17-24 15/05S	EUR	3,000,000	2,239,560.00	2.85
QUATRIM 5.8750 19-24 15/01A	EUR	300,000	205,095.00	0.26
RTE EDF TRANSPORT 2.875 13-23 12/09A	EUR	400,000	399,250.00	0.51
SOCIETE GENERALE SA 1.25 19-24 15/02A	EUR	100,000	98,333.00	0.13
TIKEHAU CAPTIAL SCA 3.00 17-23 27/11A	EUR	700,000	697,616.50	0.89
<b>Germany</b>			<b>7,088,382.11</b>	<b>9.02</b>
ACCENTRO REAL ESTATE 5.625 20-26 13/02S	EUR	902,700	546,205.71	0.70
COMMERZBANK AG 8.125 13-23 19/09S	USD	500,000	459,016.40	0.58
DEMIRE REAL EST 1.8750 19-24 15/10S	EUR	400,000	299,498.00	0.38
DEUTSCHE LUFTHANSA AG 0.1 21-23 16/11A	EUR	3,200,000	3,166,896.00	4.03
DEUTSCHE LUFTHANSA AG 2.00 21-24 14/07A	EUR	300,000	292,848.00	0.37
FRESENIUS SE & CO. KG 4.00 14-24 01/02S	EUR	300,000	299,697.00	0.38
NORDDEUTSCHE LANDESBK 4.75 13-23 02/10A	EUR	100,000	100,304.50	0.13
OLDENBURGISCHE LANDE 5.625 23-26 02/02A	EUR	500,000	490,227.50	0.62
TECHEM VERWAL 675 2.00 20-25 15/07S	EUR	500,000	476,140.00	0.61
TELE COLOMBUS 3.875 18/25 04/05S	EUR	100,000	68,875.50	0.09
VOLKSWAGEN BANK GMBH 1.875 19-24 31/01A	EUR	900,000	888,673.50	1.13
<b>Ireland</b>			<b>657,463.97</b>	<b>0.84</b>
ALFA HOLD ISSUANCE PLC 2.70 20-23 11/06A	EUR	500,000	79,949.97	0.10
CA AUTO BANK 0.00 21-24 16/04A	EUR	500,000	483,912.50	0.62
EIRCOM FINANCE DAC 3.5 19-26 15/05S	EUR	100,000	93,601.50	0.12
<b>Italy</b>			<b>21,401,503.31</b>	<b>27.24</b>
ALMAVIVA 4.875 21-26 30/10S	EUR	400,000	387,470.00	0.49
ASTM 3.375 14-24 13/02A	EUR	200,000	198,992.00	0.25
BANCA POP DI SONDRIO 2.375 19-24 03/04A	EUR	300,000	295,387.50	0.38
DOVALUE 5.000 20-25 04/08S	EUR	200,000	189,985.00	0.24
DOVALUE SPA 3.375 21-26 31/07S	EUR	200,000	169,351.00	0.22
ENI SPA 3.25 13-23 10/07A	EUR	2,000,000	1,999,880.00	2.55
ESSELUNGA SPA 0.875 17-23 25/10A	EUR	2,000,000	1,968,430.00	2.51
FERROVIE STATO ITALIA 0.875 17-23 07/12A	EUR	200,000	197,492.00	0.25
IGD SIIQ 2.125 19-24 28/11A	EUR	600,000	529,797.00	0.67
ILLIMITY BANK SPA 3.375 20-23 11/12A	EUR	3,700,000	3,680,482.50	4.68
INTESA SANPAOLO 6.625 13-23 13/09A	EUR	4,000,000	4,016,440.00	5.11
JUVENTUS FC SPA 3.375 19-24 19/02A	EUR	100,000	97,525.50	0.12
LKQ CORP 3.875 16-24 01/04S	EUR	200,000	199,524.00	0.25
MARCOLIN SPA 6.125 21-26 15/11S	EUR	300,000	268,594.50	0.34
MEDIOCREDITO TR 1.5 19-22 24/10A	EUR	200,000	190,551.00	0.24
NEXI SPA 1.625 21-26 30/04S	EUR	300,000	273,616.50	0.35
REKEEP SPA 7.25 21-26 01/02S	EUR	757,000	712,730.64	0.91
TAMBURI INVEST PTNR 2.5 19-24 05/12A	EUR	200,000	193,383.17	0.25
TELECOM ITALIA SPA 3.625 16-24 19/01A	EUR	1,500,000	1,487,430.00	1.89
TELECOM ITALIA SPA 4 19-24 11/04A	EUR	900,000	889,231.50	1.13

## LUX IM – VER Capital Short Term

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
TERNA SPA 1.00 18-23 23/07A	EUR	1,000,000	998,520.00	1.27
WEBUILD SPA 1.75 17-24 26/10A	EUR	1,500,000	1,436,692.50	1.83
WEBUILD SPA 3.875 22-26 28/07A	EUR	250,000	230,845.00	0.29
WEBUILD SPA 5.875 20-25 15/12A	EUR	800,000	789,152.00	1.00
<b>Japan</b>			<b>2,276,257.50</b>	<b>2.90</b>
NISSAN MOTOR CO 1.94 20-23 15/09A	EUR	1,800,000	1,792,170.00	2.28
SOFTBANK GROUP CORP. 2.125 21-24 06/07S	EUR	500,000	484,087.50	0.62
<b>Jersey</b>			<b>46,543.55</b>	<b>0.06</b>
ADIENT GLOBAL HLDG 3.5 16-24 15/08S	EUR	47,377	46,543.55	0.06
<b>Lithuania</b>			<b>270,542.25</b>	<b>0.34</b>
MAXIMA GRUPE UAB 3.25 18-23 13/09A	EUR	275,000	270,542.25	0.34
<b>Luxembourg</b>			<b>1,571,876.85</b>	<b>2.00</b>
CIRSA FINANCE INTL 6.25 18-23 19/07S	EUR	60,332	60,330.85	0.08
CK HUTCHISON TCOM FIN 0.375 19-23 17/10A	EUR	1,000,000	989,370.00	1.26
ROSSINI SARL 6.75 18-25 30/10S	EUR	200,000	202,000.00	0.26
VIVION INVESTS 3.00 19-24 08/08A	EUR	400,000	320,176.00	0.41
<b>Mexico</b>			<b>197,455.00</b>	<b>0.25</b>
SIGMA ALIMENTOS 2.625 17-24 07/02A	EUR	200,000	197,455.00	0.25
<b>Netherlands</b>			<b>10,937,809.00</b>	<b>13.92</b>
NIBC BANK NV 2.00 19-24 09/04A	EUR	1,000,000	977,780.00	1.24
OI EUROPEAN GROUP 3.125 16-24 15/11S	EUR	500,000	495,145.00	0.63
SAIPEM FINANCE INTER 3.375 20-26 15/07A	EUR	200,000	189,589.00	0.24
SAIPEM FIN INTL BV 3.75 16-23 08/09A	EUR	3,150,000	3,146,314.50	4.00
SAMVARDHANA MOTHERSON 1.80 17-24 06/07A	EUR	200,000	193,298.00	0.25
SIEMENS FINANCIERING 0.375 18-23 06/09A	EUR	500,000	497,092.50	0.63
STELLANTIS 2.00 17-24 23/03A	EUR	1,000,000	986,095.00	1.25
UNITED GROUP BV 4.875 17-24 01/07S	EUR	500,000	496,150.00	0.63
WINTERSHALL DEA FIN 0.452 19-23 25/09AA	EUR	1,000,000	991,065.00	1.26
WIZZ AIR FINANCE CO 1.35 21-24 19/01A	EUR	500,000	489,455.00	0.62
ZF EUROPE FINANCE BV 1.25 19-23 23/10A0A	EUR	2,500,000	2,475,825.00	3.15
<b>Norway</b>			<b>1,188,707.50</b>	<b>1.51</b>
NASSA TOPCO 2.875 17-24 06/04S	EUR	700,000	689,045.00	0.88
SPAREBANK 1 0.75 18-23 03/07A	EUR	500,000	499,662.50	0.64
<b>Spain</b>			<b>4,705,985.50</b>	<b>5.99</b>
BANCO DE SABADELL SA 1.75 19-24 10/05A	EUR	1,000,000	975,830.00	1.24
CELLNEX FINANCE CO 2.25 22-26 12/04A	EUR	1,000,000	938,505.00	1.19
INTERNATIONAL CONSOL 0.50 19-23 04/07A	EUR	2,500,000	2,496,537.50	3.18
TELEFONICA EMISIONES 1.069 19-24 05/02A	EUR	300,000	295,113.00	0.38
<b>Sweden</b>			<b>940,851.25</b>	<b>1.20</b>
INTRUM AB 3.125 17-24 15/07S	EUR	495,056	462,446.25	0.59
VOLVO CAR AB 2.00 17-25 24/01A	EUR	500,000	478,405.00	0.61
<b>United Kingdom</b>			<b>2,932,020.50</b>	<b>3.73</b>
ANNINGTON FDG 1.6 17-24 12/07A	EUR	500,000	479,522.50	0.61
INEOS QUATTRO FIN 2 2.125 17-25 15/11S1S	EUR	300,000	281,781.00	0.36
ITV PLC 2.00 16-23 01/12A	EUR	1,000,000	990,985.00	1.26
JAGUAR LAND ROVER 2.20 17-24 15/01S	EUR	1,200,000	1,179,732.00	1.50
<b>United States of America</b>			<b>5,126,000.50</b>	<b>6.52</b>
ATHENE GLOBAL FUNDING 1.241 22-24 08/04A	EUR	500,000	484,562.50	0.62
FORD MOTOR CREDIT CO 3.021 19-24 06/03A	EUR	2,600,000	2,568,826.00	3.27
GENERAL MOTORS FIN 2.20 19-24 01/04A	EUR	900,000	886,644.00	1.13
NATIONAL GRID 0.75 18-23 08/08A	EUR	500,000	498,575.00	0.63
SILGAN HOLDINGS INC 3.25 17-25 15/03S	EUR	700,000	687,393.00	0.87

## LUX IM – VER Capital Short Term

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Floating rate notes</b>			<b>6,217,939.00</b>	<b>7.91</b>
<b>Italy</b>			<b>200,016.00</b>	<b>0.25</b>
UNICREDIT FL.R 16-23 30/06Q	EUR	200,000	200,016.00	0.25
<b>Luxembourg</b>			<b>2,237,662.50</b>	<b>2.85</b>
ANACAP FIN EU FL.R 17-24 30/07Q	EUR	200,000	139,703.00	0.18
LION/POLARIS LUX 4 S FL.R 21-26 01/07Q	EUR	100,000	97,829.50	0.12
ROSSINI SARL FL.R 19-25 30/10Q	EUR	2,000,000	2,000,130.00	2.55
<b>Mexico</b>			<b>2,991,495.00</b>	<b>3.81</b>
PETROLEOS MEXICANOS FL.R 18-23 24/08Q	EUR	3,000,000	2,991,495.00	3.81
<b>Netherlands</b>			<b>95,955.50</b>	<b>0.12</b>
UNITED GROUP BV FL.R 20-26 06/02Q	EUR	100,000	95,955.50	0.12
<b>United States of America</b>			<b>692,810.00</b>	<b>0.88</b>
FORD MOTOR CREDIT CO FL.R 17-24 01/12Q	EUR	500,000	493,055.00	0.63
FORD MOTOR CREDIT CO FL.R 18-23 15/11Q	EUR	200,000	199,755.00	0.25
<b>Other transferable securities</b>			<b>291,201.00</b>	<b>0.37</b>
<b>Bonds</b>			<b>291,201.00</b>	<b>0.37</b>
<b>Italy</b>			<b>291,201.00</b>	<b>0.37</b>
AZZURRA AEROPORTI 2.1250 20-24 30/05S	EUR	300,000	291,201.00	0.37
<b>Total securities portfolio</b>			<b>72,324,609.79</b>	<b>92.04</b>

## **LUX IM – USD Treasury Plus 2023**

## LUX IM – USD Treasury Plus 2023

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### Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>15,079,239.68</b>
Securities portfolio at market value	14,617,454.98
<i>Cost price</i>	<i>14,596,692.74</i>
Cash at banks and liquidities	233,432.05
Amount due from broker/counterparty	85,324.42
Receivable on subscriptions	57,097.56
Interests receivable, net	85,930.67
<b>Liabilities</b>	<b>280,677.28</b>
Payable on redemptions	205,422.95
Net unrealised depreciation on financial futures	46,120.91
Management fees payable	19,797.05
Depositary fees payable	812.46
Administration fees payable	5,543.18
Other liabilities	2,980.73
<b>Net asset value</b>	<b>14,798,562.40</b>

## LUX IM – USD Treasury Plus 2023

### Statistics

		30/06/23	31/12/22	31/12/21
<b>Total Net Assets</b>	<b>EUR</b>	<b>14,798,562.40</b>	<b>23,533,750.49</b>	<b>22,646,178.64</b>
<b>DI - EUR - Capitalisation</b>				
Number of shares		136,575.803	214,203.815	211,949.586
Net asset value per share	EUR	108.35	109.87	106.85

## LUX IM – USD Treasury Plus 2023

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### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	214,203.815	9,386.495	87,014.507	136,575.803

## LUX IM – USD Treasury Plus 2023

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>12,782,397.43</b>	<b>86.38</b>
<b>Bonds</b>			<b>11,637,346.32</b>	<b>78.64</b>
<b>France</b>			<b>1,135,992.10</b>	<b>7.68</b>
DANONE REG SHS 2.589 16-23 02/11S	USD	1,250,000	1,135,992.10	7.68
<b>Italy</b>			<b>2,327,002.60</b>	<b>15.72</b>
ITALY 0 22-23 29/11S	EUR	2,350,000	2,316,841.50	15.66
ITALY 9.00 93-23 01/11S	EUR	10,000	10,161.10	0.07
<b>Luxembourg</b>			<b>454,490.98</b>	<b>3.07</b>
BEI 3.125 18-23 30/10S	USD	500,000	454,490.98	3.07
<b>Netherlands</b>			<b>914,166.32</b>	<b>6.18</b>
ING GROUP NV 4.1 18-23 02/10S	USD	1,000,000	914,166.32	6.18
<b>United States of America</b>			<b>6,805,694.32</b>	<b>45.99</b>
CITIGROUP 3.875 13-23 25/10S	USD	950,000	867,716.40	5.86
MICROSOFT 3.625 13-23 15/12S	USD	1,500,000	1,368,308.31	9.25
PEPSICO INC 0.4000 20-23 07/10S	USD	750,000	679,480.64	4.59
TOYOTA MOTOR CREDIT 2.25 16-23 18/10S	USD	500,000	454,789.46	3.07
UNITED STATES 0.125 20-23 15/12S	USD	400,000	358,929.43	2.43
UNITED STATES 0.375 21-23 31/10S	USD	300,000	271,107.42	1.83
UNITED STATES 2.25 17-23 31/12S	USD	2,600,000	2,352,162.68	15.89
UNITED STATES 2.625 18-23 31/12S	USD	500,000	453,199.98	3.06
<b>Floating rate notes</b>			<b>1,145,051.11</b>	<b>7.74</b>
<b>Italy</b>			<b>1,145,051.11</b>	<b>7.74</b>
MEDIOBANCA FL.R 19-23 18/09A	USD	1,260,000	1,145,051.11	7.74
<b>Money market instruments</b>			<b>682,881.60</b>	<b>4.61</b>
<b>Treasury market</b>			<b>682,881.60</b>	<b>4.61</b>
<b>Italy</b>			<b>245,273.69</b>	<b>1.66</b>
ITALY ZCP 14-11-23	EUR	250,000	245,273.69	1.66
<b>Spain</b>			<b>437,607.91</b>	<b>2.96</b>
SPAIN ZCP 08-12-23	EUR	450,000	437,607.91	2.96
<b>Undertakings for Collective Investment</b>			<b>1,152,175.95</b>	<b>7.79</b>
<b>Shares/Units in investment funds</b>			<b>1,152,175.95</b>	<b>7.79</b>
<b>Bond funds</b>			<b>602,828.51</b>	<b>4.07</b>
ISHARES IV PLC CHINA CNY BOND UCITS USD DIS	EUR	131,298	602,828.51	4.07
<b>Other funds</b>			<b>549,347.44</b>	<b>3.71</b>
GOLDMAN SACHS ACCESS CHINA GOVERN ETF USD DIS	EUR	11,687	549,347.44	3.71
<b>Total securities portfolio</b>			<b>14,617,454.98</b>	<b>98.78</b>



## **LUX IM – Nordea European Covered Bond**

# LUX IM – Nordea European Covered Bond

## Statement of net assets as at 30/06/23

*Expressed in EUR*

<b>Assets</b>	<b>39,770,486.12</b>
Securities portfolio at market value	35,670,534.45
<i>Cost price</i>	35,901,138.26
Cash at banks and liquidities	2,758,804.30
Amount due from broker/counterparty	59,848.03
Receivable on subscriptions	888,764.33
Net unrealised appreciation on forward foreign exchange contracts	3,637.52
Net unrealised appreciation on financial futures	95,864.87
Net unrealised appreciation on swaps	13,859.06
Interests receivable, net	279,173.56
<b>Liabilities</b>	<b>960,309.80</b>
Payable on investments purchased	298,332.00
Payable on redemptions	558,740.06
Management fees payable	66,665.92
Depository fees payable	1,730.59
Administration fees payable	16,023.64
Interests payable, net	14,678.22
Other liabilities	4,139.37
<b>Net asset value</b>	<b>38,810,176.32</b>

# LUX IM – Nordea European Covered Bond

## Statistics

		30/06/23	31/12/22
<b>Total Net Assets</b>	<b>EUR</b>	<b>38,810,176.32</b>	<b>16,433,992.00</b>
<b>DI - EUR - Capitalisation</b>			
Number of shares		177,756.463	103,017.458
Net asset value per share	EUR	95.34	94.84
<b>E - EUR - Capitalisation</b>			
Number of shares		185,988.526	67,676.530
Net asset value per share	EUR	98.38	97.75
<b>F - EUR - Capitalisation</b>			
Number of shares		578.872	510.772
Net asset value per share	EUR	95.76	95.06
<b>H - EUR - Capitalisation</b>			
Number of shares		35,280.298	-
Net asset value per share	EUR	99.46	-

## LUX IM – Nordea European Covered Bond

### Changes in number of shares outstanding from 01/01/23 to 30/06/23

	Shares outstanding as at 01/01/23	Shares issued	Shares redeemed	Shares outstanding as at 30/06/23
DI - EUR - Capitalisation	103,017.458	107,346.134	32,607.129	177,756.463
E - EUR - Capitalisation	67,676.530	150,613.108	32,301.112	185,988.526
F - EUR - Capitalisation	510.772	459.019	390.919	578.872
H - EUR - Capitalisation	0.000	36,120.172	839.874	35,280.298

# LUX IM – Nordea European Covered Bond

## Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
Transferable securities admitted to an official stock exchange listing and/or dealt in on another regulated market			<b>32,071,908.63</b>	<b>82.64</b>
<b>Bonds</b>			<b>30,724,661.42</b>	<b>79.17</b>
<b>Australia</b>			<b>1,021,679.50</b>	<b>2.63</b>
BANK OF QUEENSLAND 1.839 22-27 09/06A	EUR	200,000	186,137.00	0.48
WESTPAC BANKING 0.01 21-28 22/09A	EUR	200,000	165,736.00	0.43
WESTPAC BANKING 1.079 22-27 05/04A	EUR	200,000	181,409.00	0.47
WESTPAC BANKING 3.106 22-27 23/11A	EUR	500,000	488,397.50	1.26
<b>Austria</b>			<b>2,035,583.50</b>	<b>5.24</b>
BAWAG BK 2.0 22-32 25/08A	EUR	200,000	178,135.00	0.46
BAWAG BK 3.125 23-29 12/01A	EUR	400,000	392,790.00	1.01
RAIFFEISEN BANK INTL 3.375 23-27 25/09A	EUR	200,000	196,526.00	0.51
RAIFFEISEN BANK INTL 3.875 23-26 16/03A	EUR	100,000	99,557.50	0.26
RLB OBEROESTERREICH 2.50 22-29 28/06A	EUR	200,000	189,525.00	0.49
UNICREDIT BANK AUSTR 3.0 23-26 31/07A	EUR	1,000,000	979,050.00	2.52
<b>Belgium</b>			<b>77,414.00</b>	<b>0.20</b>
ARGENTA SPAARBA 0.0100 21-31 11/02A	EUR	100,000	77,414.00	0.20
<b>Canada</b>			<b>2,604,351.00</b>	<b>6.71</b>
BANK OF NOVA SCOTIA 3.25 23-28 18/01A	EUR	1,200,000	1,181,226.00	3.04
NATL GRID 5.602 23-28 12/06S	EUR	500,000	440,385.00	1.13
TORONTO DOMINION BANK 3.25 22-26 27/04A	EUR	1,000,000	982,740.00	2.53
<b>Czech Republic</b>			<b>98,457.00</b>	<b>0.25</b>
UNICREDIT BANK CZECH 3.625 23-26 15/02A	EUR	100,000	98,457.00	0.25
<b>Denmark</b>			<b>4,421,908.15</b>	<b>11.39</b>
NYKREDIT REALKREDIT 1.0 16-27 01/01A	DKK	7,000,000	859,974.48	2.22
NYKREDIT REALKREDIT 1.0 17-28 01/01A	DKK	8,000,000	960,145.03	2.47
NYKREDIT REALKREDIT 2.0000 15-26 01/01A	DKK	12,000,000	1,547,801.80	3.99
REALKREDIT DANMARK 1.00 14-24 01/04A	DKK	8,000,000	1,053,986.84	2.72
<b>Finland</b>			<b>96,725.50</b>	<b>0.25</b>
OP MORTGAGE BANK 2.75 23-30 25/01A	EUR	100,000	96,725.50	0.25
<b>France</b>			<b>6,235,754.32</b>	<b>16.07</b>
BPCE SFH 1.125 22-30 12/04A	EUR	700,000	605,661.00	1.56
BPCE SFH 3.0 23-29 17/10A	EUR	200,000	195,737.00	0.50
BPCE SFH 3.125 23-27 20/07A	EUR	1,500,000	1,475,932.50	3.80
BPCE SFH 3.25 23-28 12/04A	EUR	300,000	296,586.00	0.76
BPCE SFH 3.25 23-33 20/01A	EUR	2,000,000	1,962,750.00	5.06
CA HOME LOAN 3.25 23-32 28/09A	EUR	100,000	99,447.00	0.26
CAISSE REFI HABITAT 3.125 23-33 23/02A	EUR	200,000	197,019.00	0.51
CRMUTUEL ARKEA HOME 2.75 22-26 22/12A	EUR	700,000	679,857.50	1.75
FRANCE 0.10 16-47 25/07A	EUR	100,000	109,245.38	0.28
FRANCE 0.10 20-31 25/07A	EUR	200,000	228,119.94	0.59
FRANCE 3 22-54 25/05A	EUR	200,000	188,268.00	0.49
SOCIETE GENERALE SFH 3.125 23-32 24/02A	EUR	200,000	197,131.00	0.51
<b>Germany</b>			<b>2,363,378.00</b>	<b>6.09</b>
DEUTSCHE BANK 3.0 23-27 18/01A	EUR	300,000	294,634.50	0.76
DEUTSCHE BANK AG 0.05 19-24 12/02A	EUR	300,000	283,872.00	0.73
DEUTSCHE KREDITBANK 3.0 23-35 31/01A	EUR	500,000	491,240.00	1.27
DZ BANK AG DEUTSCHE 0.01 21-26 22/01A	EUR	300,000	272,518.50	0.70
DZ HYP AG 0.0100 21-30 15/11A	EUR	300,000	237,924.00	0.61
GERMANY 0.95 21-21 10/01A	EUR	100,000	40,543.50	0.10
GERMANY 1.45 22-22 19/01A	EUR	100,000	50,282.50	0.13
MUENCHENER HYPOTHEKE 2.75 23-25 24/09A	EUR	600,000	588,375.00	1.52

## LUX IM – Nordea European Covered Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
NORDRHEIN-WESTFALEN 3.4 23-73 07/03A	EUR	100,000	103,988.00	0.27
<b>Greece</b>			<b>1,634,071.00</b>	<b>4.21</b>
GREECE 1.5 20-30 18/06A	EUR	1,200,000	1,046,190.00	2.70
GREECE 1.875 21-52 24/01A	EUR	100,000	64,078.50	0.17
GREECE 4.25 23-33 15/06A	EUR	500,000	523,802.50	1.35
<b>Iceland</b>			<b>200,339.00</b>	<b>0.52</b>
LANDSBANKINN HF 4.25 23-28 16/03A	EUR	200,000	200,339.00	0.52
<b>Ireland</b>			<b>98,123.00</b>	<b>0.25</b>
IRELAND 3 23-43 18/10A	EUR	100,000	98,123.00	0.25
<b>Italy</b>			<b>2,751,979.45</b>	<b>7.09</b>
AMCO AM COMPANY 4.625 23-27 06/02A	EUR	200,000	198,672.00	0.51
BANCA MONTE DEI 0.8750 19-26 08/10A	EUR	1,200,000	1,071,570.00	2.76
CASSA DI RISPARMIO D 3.5 23-30 15/01A	EUR	900,000	888,642.00	2.29
ITALY 0.1 21-33 15/05S	EUR	200,000	192,148.75	0.50
ITALY 2.1500 21-72 01/03S	EUR	100,000	59,276.50	0.15
ITALY 4.50 23-53 01/10S	EUR	200,000	202,843.00	0.52
ITALY 4 19-49 17/10S	USD	200,000	138,827.20	0.36
<b>Japan</b>			<b>457,762.50</b>	<b>1.18</b>
SUMITOMO MITSUI BANK 0.01 20-25 10/09A	EUR	500,000	457,762.50	1.18
<b>Netherlands</b>			<b>1,050,132.50</b>	<b>2.71</b>
AEGON BANK 0.3750 21-36 09/06A	EUR	100,000	69,743.00	0.18
COOPERATIEVE RA 0.0100 20-30 02/07A	EUR	200,000	160,163.00	0.41
COOPERATIEVE RABOBANK 2.875 23-33 19/01A	EUR	400,000	389,374.00	1.00
ING BANK N.V. 3.00 23-33 15/02A	EUR	200,000	196,242.00	0.51
NICKEL INDUSTRIES 6.5 21-24 01/04S	EUR	300,000	234,610.50	0.60
<b>New Zealand</b>			<b>382,428.00</b>	<b>0.99</b>
BANK OF NEW ZEALAND 2.552 22-27 29/06A	EUR	400,000	382,428.00	0.99
<b>Norway</b>			<b>1,063,938.00</b>	<b>2.74</b>
SPAREBANK 1 BOL 0.1250 21-31 12/05A	EUR	200,000	155,658.00	0.40
SPAREBANK 1 BOL 0.1250 22-28 20/01A	EUR	200,000	171,636.00	0.44
SR BOLIGKREDIT AS 1.625 22-28 15/03A	EUR	800,000	736,644.00	1.90
<b>Poland</b>			<b>680,190.50</b>	<b>1.75</b>
BANK GO 5.125 23-33 22/02A	EUR	100,000	103,686.50	0.27
PKO BANK HIPOTECZNY 0.75 17-24 27/08A	EUR	200,000	192,110.00	0.49
PKO BANK HIPOTECZNY 2.125 22-25 25/06U	EUR	400,000	384,394.00	0.99
<b>Portugal</b>			<b>492,697.50</b>	<b>1.27</b>
BANCO SANTANDER TOT 3.375 23-28 19/04A	EUR	500,000	492,697.50	1.27
<b>San Marino</b>			<b>299,212.50</b>	<b>0.77</b>
SAN MARINO GOVERNMENT 6.5 23-27 19/01A	EUR	300,000	299,212.50	0.77
<b>Slovakia</b>			<b>493,211.00</b>	<b>1.27</b>
SLOVAKIA 3.75 23-35 23/02A	EUR	100,000	98,886.50	0.25
SLOVAKIA GOVERNMENT 3.625 23-33 08/06A	EUR	100,000	99,330.00	0.26
TATRA BANKA AS 3.375 23-26 31/01A	EUR	300,000	294,994.50	0.76
<b>Slovenia</b>			<b>56,101.50</b>	<b>0.14</b>
SLOVENIA 1.1750 22-62 13/02A	EUR	100,000	56,101.50	0.14
<b>Spain</b>			<b>725,305.00</b>	<b>1.87</b>
BANCO SANTANDER 3.25 23-28 14/02A	EUR	100,000	98,482.00	0.25
BANCO SANTANDER 3.3750 23-30 11/01A	EUR	200,000	197,880.00	0.51
CAJAMAR CAJACAJAMAR 3.375 23-28 16/02A	EUR	100,000	98,100.50	0.25
SPAIN 1.9 22-52 31/10A	EUR	500,000	330,842.50	0.85

## LUX IM – Nordea European Covered Bond

### Securities portfolio as at 30/06/23

Denomination	Currency	Quantity/ Notional	Market value (in EUR)	% of net assets
<b>Switzerland</b>			<b>97,963.50</b>	<b>0.25</b>
CREDIT SUISSE S 3.3900 22-25 05/12A	EUR	100,000	97,963.50	0.25
<b>United Kingdom</b>			<b>720,467.50</b>	<b>1.86</b>
CLYDESDALE BANK 0.0100 19-26 22/09A	EUR	500,000	441,382.50	1.14
NATIONWIDE 1.125 18-28 31/05A	EUR	200,000	178,632.00	0.46
WESTPAC SECURITIES N 3.75 23-28 20/04A	EUR	100,000	100,453.00	0.26
<b>United States of America</b>			<b>565,488.00</b>	<b>1.46</b>
KOREA HOUSING F 0.7230 22-25 22/03A	EUR	600,000	565,488.00	1.46
<b>Floating rate notes</b>			<b>1,347,247.21</b>	<b>3.47</b>
<b>Denmark</b>			<b>1,347,247.21</b>	<b>3.47</b>
NYKREDIT REALKREDIT FL.R 22-25 01/01Q	DKK	10,000,000	1,347,247.21	3.47
<b>Other transferable securities</b>			<b>1,936,639.50</b>	<b>4.99</b>
<b>Bonds</b>			<b>1,936,639.50</b>	<b>4.99</b>
<b>Canada</b>			<b>198,194.00</b>	<b>0.51</b>
EQUITABLE BANK 3.875 23-26 28/05S	EUR	200,000	198,194.00	0.51
<b>France</b>			<b>493,712.00</b>	<b>1.27</b>
CIE DE FINANCEMENT F 3.375 23-31 16/09A	EUR	100,000	100,410.00	0.26
CREDIT MUT HOME LOAN 3.125 23-33 22/02A	EUR	400,000	393,302.00	1.01
<b>Germany</b>			<b>187,751.00</b>	<b>0.48</b>
DEUTSCHE BANK 2.625 22-37 30/06A	EUR	200,000	187,751.00	0.48
<b>Italy</b>			<b>592,506.00</b>	<b>1.53</b>
UNICREDIT 3.375 23-27 31/01A	EUR	400,000	394,818.00	1.02
UNICREDIT S.P.A. 3.5 23-30 31/07A	EUR	200,000	197,688.00	0.51
<b>Portugal</b>			<b>297,094.50</b>	<b>0.77</b>
BANCO BPI SA 3.625 23-28 04/07A	EUR	300,000	297,094.50	0.77
<b>United Kingdom</b>			<b>167,382.00</b>	<b>0.43</b>
COVENTRY BUILDING SO 0.01 21-29 08/07A	EUR	200,000	167,382.00	0.43
<b>Undertakings for Collective Investment</b>			<b>1,661,986.32</b>	<b>4.28</b>
<b>Shares/Units in investment funds</b>			<b>1,661,986.32</b>	<b>4.28</b>
<b>Other funds</b>			<b>1,661,986.32</b>	<b>4.28</b>
NORDEA 1 SICAV EUROPEAN COVERED BOND OPPORTUNITY FD -BI-EUR CAP	EUR	14,987	1,661,986.32	4.28
<b>Total securities portfolio</b>			<b>35,670,534.45</b>	<b>91.91</b>

**LUX IM**

**Other notes to the financial statements**



# LUX IM

## Other notes to the financial statements

### 1 - General information

LUX IM has been incorporated on April 4, 2006 under Luxembourg law as a “société d’investissement à capital variable” (SICAV).

### 2 - Principal accounting policies

#### 2.1 - Foreign currency translation

Exchange rates as at June 30, 2023 are as follows:

1 EUR =	279.1012	ARS	1 EUR =	1.64	AUD	1 EUR =	5.3009	BRL
1 EUR =	1.44265	CAD	1 EUR =	0.9768	CHF	1 EUR =	872.6208	CLP
1 EUR =	7.89565	CNH	1 EUR =	7.8829	CNY	1 EUR =	4,563.25085	COP
1 EUR =	23.70	CZK	1 EUR =	7.447	DKK	1 EUR =	60.08825	DOP
1 EUR =	33.6455	EGP	1 EUR =	0.86295	GBP	1 EUR =	8.5193	HKD
1 EUR =	371.925	HUF	1 EUR =	16,301.345	IDR	1 EUR =	4.0214	ILS
1 EUR =	89.2015	INR	1 EUR =	157.38	JPY	1 EUR =	1,434.70	KRW
1 EUR =	494.45775	KZT	1 EUR =	18.65635	MXN	1 EUR =	5.08745	MYR
1 EUR =	11.7315	NOK	1 EUR =	1.7851	NZD	1 EUR =	3.95415	PEN
1 EUR =	60.1385	PHP	1 EUR =	4.44325	PLN	1 EUR =	3.9634	QAR
1 EUR =	11.8175	SEK	1 EUR =	1.474	SGD	1 EUR =	38.7568	THB
1 EUR =	28.3727	TRY	1 EUR =	33.83845	TWD	1 EUR =	1.08885	USD
1 EUR =	20.4704	ZAR						

### 3 - Performance fees

In application of the ESMA Guidelines on performance fees (ESMA34-39-992) and Circular CSSF 20/764, the table below displays the actual amount of performance fees charged by each relevant Class of Shares and the percentage of these fees based on the Class of Shares Net Asset Value (“NAV”). Only the Classes of Shares for which performance fees have been charged are shown below.

Sub-funds	Class of Shares	ISIN Code	Sub-fund currency	Amount of performance fees as at 30/06/2023 (in sub-fund currency)	Average NAV of the Class of Shares (in sub-fund currency)	% in the Class of Shares average NAV
LUX IM – ESG Flexible Global Equities	A - EUR - Capitalisation	LU0255245275	EUR	5,224.11	1,156,348.55	0.45
	B - EUR - Capitalisation	LU0255288325	EUR	36,335.63	3,051,705.09	1.19
	C - EUR - Capitalisation	LU0255288754	EUR	1,696.35	159,692.25	1.06
	Db - EUR - Capitalisation	LU0255246166	EUR	64,686.25	6,839,466.47	0.95
	DI - EUR - Capitalisation	LU0255290578	EUR	2,298,800.45	242,340,071.05	0.95
	E - EUR - Capitalisation	LU0997468664	EUR	1,821,561.75	167,331,520.50	1.09
	E2 - EUR - Capitalisation	LU2344428482	EUR	654,311.34	443,174,367.08	0.15
	F - EUR - Capitalisation	LU0841676140	EUR	16,115.65	1,513,032.52	1.07
	H - EUR - Capitalisation	LU1184137252	EUR	1,376,044.43	120,676,495.68	1.14
LUX IM – BlackRock Global Equity Dividend	A - EUR - Capitalisation	LU1016190875	EUR	1,256.55	322,781.96	0.39
LUX IM – ESG Small-Mid Cap Euro Equities	A - EUR - Capitalisation	LU1016197292	EUR	424.39	106,872.78	0.40
LUX IM – ESG World Equities	A - EUR - Capitalisation	LU1732783573	EUR	698.99	393,648.81	0.18
LUX IM – ESG Goldman Sachs Global Equity Opportunities	A - EUR - Capitalisation	LU1881760380	EUR	4,514.68	438,184.60	1.03
LUX IM – ESG Green Energy	A - EUR - Capitalisation	LU2037069957	EUR	902.85	128,878.74	0.70
LUX IM – JP Morgan China Equities	A - EUR - Capitalisation	LU2344440693	EUR	155.62	155,847.59	0.10
LUX IM – ESG Fidelity Re-Waste	A - EUR - Capitalisation	LU2344434456	EUR	636.78	107,860.81	0.59
LUX IM – Fidelity Global Technology Opportunities Fund	A - EUR - Capitalisation	LU2475529959	EUR	2,417.64	166,604.89	1.45
	DI - EUR - Capitalisation	LU2475533043	EUR	216,103.49	25,219,651.85	0.86
	E - EUR - Capitalisation	LU2475533399	EUR	197,136.59	12,373,918.35	1.59
	E2 - EUR - Capitalisation	LU2475533472	EUR	117,671.33	125,865,328.38	0.09
	F - EUR - Capitalisation	LU2475533126	EUR	2,960.23	260,920.09	1.13
	H - EUR - Capitalisation	LU2475533555	EUR	183,698.83	10,800,682.73	1.70
LUX IM – IMPact Active Global Allocation	E - EUR - Capitalisation	LU1881784133	EUR	32,655.51	30,139,568.73	0.11
	F - EUR - Capitalisation	LU1881784489	EUR	449.36	182,619.19	0.25
	H - EUR - Capitalisation	LU1881784646	EUR	2,063.93	2,165,775.18	0.10
LUX IM – Sustainable Allocation Flex	E - EUR - Capitalisation	LU2037080178	EUR	81.56	238,222.54	0.03

# LUX IM

Sub-funds	Class of Shares	ISIN Code	Sub-fund currency	Amount of performance fees as at 30/06/2023 (in sub-fund currency)	Average NAV of the Class of Shares (in sub-fund currency)	% in the Class of Shares average NAV
LUX IM – Banor Catholic Values	B - EUR - Capitalisation	LU2475530882	EUR	70,840.54	7,871,402.87	0.90
	DI - EUR - Capitalisation	LU2475531187	EUR	141,794.11	21,858,350.35	0.65
	E - EUR - Capitalisation	LU2475531260	EUR	6,854.00	701,273.71	0.98
	E2 - EUR - Capitalisation	LU2475531344	EUR	28,348.08	19,995,968.66	0.14
	F - EUR - Capitalisation	LU2475532235	EUR	116.40	13,333.59	0.87
	H - EUR - Capitalisation	LU2475531427	EUR	83,309.04	10,068,509.11	0.83
LUX IM – Amundi Global Income Bond	F - EUR - Capitalisation	LU1016177187	EUR	17.38	39,588.11	0.04
LUX IM – Muzinich Short Term Credit	E2 - EUR - Hedged - Capitalisation	LU2348420212	EUR	22,961.74	61,931,022.59	0.04
LUX IM – ESG UBS Short Term Euro Corporates	A - EUR - Capitalisation	LU2344434027	EUR	4,495.86	17,832,701.54	0.03
LUX IM – VER Capital Short Term	B - EUR - Capitalisation	LU2344413377	EUR	28,081.04	18,219,148.05	0.15
	E - EUR - Capitalisation	LU2344414854	EUR	9,881.34	14,372,271.82	0.07
	F - EUR - Capitalisation	LU2344414698	EUR	602.28	475,491.21	0.13
	H - EUR - Capitalisation	LU2344416719	EUR	49.35	93,434.20	0.05
LUX IM – Nordea European Covered Bond	H - EUR - Capitalisation	LU2475532409	EUR	404.22	1,667,925.37	0.02

## 4 - Master-Feeder structure

For feeder sub-funds, semi-annual and annual reports of master sub-funds are available at registered office of their respective administrators. Detailed information related to master sub-funds may be obtained in their sales prospectus, in their KIID and on the following websites:

Master sub-funds	Website
BlackRock Global Funds – European Fund	www.blackrock.com
Morgan Stanley Investment Funds – US Advantage Fund	www.morganstanleyinvestmentfunds.com
Morgan Stanley Investment Funds – Developing Opportunity Fund	
Vontobel Fund – Global Equity	am.vontobel.com
Candriam Equities L Oncology Impact	www.candriam.lu
JPMorgan Funds – Diversified Risk Fund	www.jpmorganassetmanagement.lu
BlackRock Strategic Funds – BlackRock Sustainable Fixed Income Credit Strategies Fund	www.blackrock.com/lu
Tyrus Capital Investments – Tyrus Capital Global Convertible	www.tyruscap.com

## 5 - Dividend distributions

The Fund distributed the following dividends during the period ended June 30, 2023:

Sub-funds	Share class	ISIN	Ccy	Dividend	Ex-date	Payment date
LUX IM – BlackRock Global Equity Dividend	DI - EUR - Distribution	LU1016194190	EUR	3.53	27/01/23	02/02/23
	F - EUR - Distribution	LU1016196641	EUR	3.74	27/01/23	02/02/23
LUX IM – JPM Emerging Market Income	DI - EUR - Distribution	LU1732790354	EUR	1.56	27/01/23	02/02/23
	F - EUR - Distribution	LU1732790941	EUR	1.66	27/01/23	02/02/23
LUX IM – Oddo Target 2024	DI - EUR - Distribution	LU1698608665	EUR	0.45	27/01/23	02/02/23
	F - EUR - Distribution	LU1698608749	EUR	0.46	27/01/23	02/02/23

## 6 - Changes in the composition of securities portfolio

The details of the changes in portfolio composition for the year ended June 30, 2023 are at the disposal of the shareholders at the registered office of the SICAV and are available upon request free of charge.

# LUX IM

## 7 - Securities Financing Transactions Regulation (SFTR) Disclosures

SECURITIES LENDING TRANSACTIONS	LUX IM – ESG European Equities	LUX IM – Morgan Stanley US Equities	LUX IM – ESG Flexible Global Equities	LUX IM – Short Equities
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	12,404,989.17	43,394,681.87	239,113,918.73	0.00
As a % of lendable assets	9.50%	9.04%	21.11%	0.00%
As a % of total net asset value	8.76%	9.07%	19.89%	0.00%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	12,404,989.17	43,394,681.87	239,113,918.73	0.00
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	11,397,056.00	45,392,153.90	185,795,332.00	0.00
Bond	1,662,265.72	0.00	67,902,510.37	0.00
	13,059,321.72	45,392,153.90	253,697,842.37	0.00
Quality (Bond collateral issuers rating)	AA	-	AA	-
Currency	EUR	-	EUR	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	1,662,265.72	-	67,902,510.37	-
Open maturity	11,397,056.00	45,392,153.90	185,795,332.00	0.00
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	French State	N/A	French State	N/A
Amount	1,662,265.72	N/A	67,902,510.37	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	31,186.41	35,528.63	107,456.80	21.50
In % of gross revenue	77.01%	76.59%	77.50%	82.00%
Revenue component of the securities lending agent				
In absolute amount	2,018.87	2,508.92	6,235.37	-
In % of gross revenue	4.99%	5.41%	4.50%	0.00%
Revenue component of the borrower				
In absolute amount	7,288.96	8,349.71	24,956.82	4.72
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – BlackRock Global Equity Dividend	LUX IM – ESG Small-Mid Cap Euro Equities	LUX IM – Morgan Stanley Global Infrastructure Equities Fund	LUX IM – ESG Sycamore European Equities
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	24,267,625.49	13,012,082.10	8,227,159.69	31,080,143.78
As a % of lendable assets	4.32%	14.26%	5.30%	13.11%
As a % of total net asset value	4.28%	14.18%	5.10%	12.67%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	625,095.55	-	-	-
From 1 week to 1 month	3,698,142.45	256,495.65	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	19,944,387.49	12,755,586.46	8,227,159.69	31,080,143.78
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	25,464,765.47	13,616,448.24	8,628,369.66	32,206,223.00
Bond	0.00	0.00	0.00	422,673.54
	25,464,765.47	13,616,448.24	8,628,369.66	32,628,896.54
Quality (Bond collateral issuers rating)	-	-	-	AA
Currency	-	-	-	EUR
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	422,673.54
Open maturity	25,464,765.47	13,616,448.24	8,628,369.66	32,206,223.00
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	French State
Amount	N/A	N/A	N/A	422,673.54
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	180,402.71	137,656.71	18,715.16	31,482.58
In % of gross revenue	76.13%	77.06%	78.82%	77.97%
Revenue component of the securities lending agent				
In absolute amount	13,910.19	8,833.59	756.17	1,628.10
In % of gross revenue	5.87%	4.94%	3.18%	4.03%
Revenue component of the borrower				
In absolute amount	42,654.05	32,156.41	4,274.19	7,268.20
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – ESG Pictet Future Trends	LUX IM – Focus Italia	LUX IM – Smart Industries	LUX IM – Global Emerging Markets Strategy
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	20,630,572.39	4,650,290.87	2,461,411.45	5,541,957.11
As a % of lendable assets	2.67%	7.39%	20.74%	18.05%
As a % of total net asset value	2.56%	7.00%	18.41%	16.04%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	20,630,572.39	4,650,290.87	2,461,411.45	5,541,957.11
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	21,402,219.21	4,923,460.70	251,579.00	0.00
Bond	0.00	0.00	2,319,796.53	5,883,223.14
	21,402,219.21	4,923,460.70	2,571,375.53	5,883,223.14
Quality (Bond collateral issuers rating)	-	-	AA	AA
Currency	-	-	EUR	EUR
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	2,319,796.53	5,883,223.14
Open maturity	21,402,219.21	4,923,460.70	251,579.00	0.00
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	British State	British State
Amount	N/A	N/A	2,319,796.53	5,883,223.14
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	79,260.79	55,413.86	8,105.53	31,789.77
In % of gross revenue	76.64%	77.59%	76.03%	77.55%
Revenue component of the securities lending agent				
In absolute amount	5,541.72	3,149.77	635.89	1,826.13
In % of gross revenue	5.36%	4.41%	5.97%	4.45%
Revenue component of the borrower				
In absolute amount	18,615.18	12,855.48	1,918.85	7,379.10
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – Global ESG	LUX IM – ESG Global Emerging Equities	LUX IM – Innovation Strategy	LUX IM – ESG World Equities
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	7,531,210.29	8,029,406.61	28,535,960.68	15,814,667.94
As a % of lendable assets	6.49%	2.63%	9.52%	5.72%
As a % of total net asset value	5.70%	2.58%	8.60%	5.27%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	2,947,631.15	-	401,491.02
From 1 week to 1 month	-	-	-	389,106.75
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	7,531,210.29	5,081,775.46	28,535,960.68	15,024,070.18
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	7,977,531.30	8,401,609.67	29,937,285.94	16,568,973.46
Bond	0.00	0.00	0.00	0.00
	7,977,531.30	8,401,609.67	29,937,285.94	16,568,973.46
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	7,977,531.30	8,401,609.67	29,937,285.94	16,568,973.46
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	56,261.00	62,976.53	182,091.29	17,312.30
In % of gross revenue	76.51%	79.73%	74.61%	76.21%
Revenue component of the securities lending agent				
In absolute amount	4,037.05	1,793.63	18,028.34	1,315.68
In % of gross revenue	5.49%	2.27%	7.39%	5.79%
Revenue component of the borrower				
In absolute amount	13,236.16	14,217.84	43,928.70	4,089.07
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

<b>SECURITIES LENDING TRANSACTIONS</b>	<b>LUX IM – ESG Generali Investments Diversified Strategy</b>	<b>LUX IM – ESG Goldman Sachs Global Equity Opportunities</b>	<b>LUX IM – Global MedTech</b>	<b>LUX IM – Consumer Tech</b>
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	7,905,235.54	25,467,779.77	9,019,294.44	9,787,710.99
As a % of lendable assets	8.53%	5.44%	4.61%	4.36%
As a % of total net asset value	8.07%	5.41%	4.33%	3.91%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	3,341,699.77	498,775.85	2,695.54
From 1 week to 1 month	-	-	-	989,038.35
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	7,905,235.54	22,126,079.99	8,520,518.58	8,795,977.10
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	8,266,784.98	26,917,093.64	9,618,392.37	10,171,446.95
Bond	0.00	0.00	0.00	0.00
	8,266,784.98	26,917,093.64	9,618,392.37	10,171,446.95
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	8,266,784.98	26,917,093.64	9,618,392.37	10,171,446.95
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	23,224.12	40,412.38	47,751.83	26,679.37
In % of gross revenue	75.70%	76.04%	76.39%	76.12%
Revenue component of the securities lending agent				
In absolute amount	1,931.35	3,168.11	3,509.79	2,061.95
In % of gross revenue	6.30%	5.96%	5.61%	5.88%
Revenue component of the borrower				
In absolute amount	5,521.93	9,566.45	11,252.55	6,309.07
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – ESG Green Energy	LUX IM – Thematic Approach	LUX IM – ESG Ambienta Alpha Green	LUX IM – JP Morgan China Equities
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	52,798,201.24	7,979,747.92	2,002,713.31	0.00
As a % of lendable assets	12.39%	15.15%	1.26%	0.00%
As a % of total net asset value	11.13%	13.87%	1.20%	0.00%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	1,018,871.52	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	51,779,329.71	7,979,747.92	2,002,713.31	0.00
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	25,943,196.00	3,951,428.00	2,067,411.80	0.00
Bond	<u>28,669,132.44</u>	<u>4,313,656.92</u>	<u>0.00</u>	<u>0.00</u>
	54,612,328.44	8,265,084.92	2,067,411.80	0.00
Quality (Bond collateral issuers rating)	AA+ and AA	AA	-	-
Currency	EUR	EUR	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	28,669,132.44	4,313,656.92	-	-
Open maturity	25,943,196.00	3,951,428.00	2,067,411.80	0.00
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	Austrian State	British State	N/A	N/A
Amount	15,453,671.68	4,313,656.92	N/A	N/A
Second name	French State	N/A	N/A	N/A
Amount	13,215,460.76	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	2,157,948.69	32,493.68	12,700.80	212.15
In % of gross revenue	76.26%	77.23%	77.54%	75.19%
Revenue component of the securities lending agent				
In absolute amount	162,493.62	2,007.14	729.84	19,226.13
In % of gross revenue	5.74%	4.77%	4.46%	6.81%
Revenue component of the borrower				
In absolute amount	509,365.39	7,573.35	2,948.19	50.79
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – ESG Pictet Green Cities	LUX IM – ESG Pictet Green Ecology	LUX IM – ESG UBS Global Climate Change	LUX IM – ESG Vontobel Clean Technology
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	742,256.12	1,977,206.32	10,980,710.56	4,681,554.79
As a % of lendable assets	3.21%	4.85%	8.97%	10.71%
As a % of total net asset value	3.17%	4.75%	8.68%	10.51%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	742,256.12	1,977,206.32	10,980,710.56	4,681,554.79
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	774,788.12	2,054,212.48	11,596,793.48	4,879,394.06
Bond	0.00	0.00	0.00	0.00
	774,788.12	2,054,212.48	11,596,793.48	4,879,394.06
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	774,788.12	2,054,212.48	11,596,793.48	4,879,394.06
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	6,003.36	3,938.07	30,512.92	5,761.44
In % of gross revenue	77.10%	76.97%	74.69%	75.87%
Revenue component of the securities lending agent				
In absolute amount	381.28	257.34	2,987.55	465.23
In % of gross revenue	4.90%	5.03%	7.31%	6.13%
Revenue component of the borrower				
In absolute amount	1,401.51	920.94	7,353.76	1,366.83
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – ESG New Industrial Trends	LUX IM – AI & Data	LUX IM – ESG Fidelity Re-Waste	LUX IM – ESG Vontobel Millennial
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	1,018,451.12	1,008,207.26	1,913,310.48	18,524,454.22
As a % of lendable assets	5.05%	1.81%	3.48%	11.39%
As a % of total net asset value	4.69%	1.64%	3.09%	10.91%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	7,269.54	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	1,011,181.58	1,008,207.26	1,913,310.48	18,524,454.22
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	1,064,716.07	1,058,652.66	2,019,866.83	19,491,186.43
Bond	0.00	0.00	0.00	0.00
	1,064,716.07	1,058,652.66	2,019,866.83	19,491,186.43
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	1,064,716.07	1,058,652.66	2,019,866.83	19,491,186.43
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	16,603.56	3,185.22	12,137.11	23,815.76
In % of gross revenue	76.60%	76.98%	76.86%	76.38%
Revenue component of the securities lending agent				
In absolute amount	1,169.59	207.69	811.84	1,752.80
In % of gross revenue	5.40%	5.02%	5.14%	5.62%
Revenue component of the borrower				
In absolute amount	3,901.42	744.79	2,842.45	5,612.61
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

<b>SECURITIES LENDING TRANSACTIONS</b>	<b>LUX IM – BlackRock Multiasset Factor Investing</b>	<b>LUX IM – Invesco Global Markets Strategy</b>	<b>LUX IM – BlackRock Multi-Asset Stabilizer Fund</b>	<b>LUX IM – ESG Morgan Stanley Diversified Risk Control</b>
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	640,216.33	0.00	460,590.87	4,007,963.99
As a % of lendable assets	1.51%	0.00%	3.77%	11.37%
As a % of total net asset value	1.39%	0.00%	3.74%	10.89%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	180,811.88
From 1 week to 1 month	-	-	-	57,935.34
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	640,216.33	0.00	460,590.87	3,769,216.77
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	681,379.03	0.00	489,072.87	4,308,024.13
Bond	0.00	0.00	0.00	0.00
	681,379.03	0.00	489,072.87	4,308,024.13
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	681,379.03	0.00	489,072.87	4,308,024.13
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	3,048.24	127.11	6,247.09	6,417.24
In % of gross revenue	78.83%	72.44%	76.78%	75.58%
Revenue component of the securities lending agent				
In absolute amount	122.70	16.77	425.02	545.41
In % of gross revenue	3.17%	9.56%	5.22%	6.42%
Revenue component of the borrower				
In absolute amount	696.06	31.58	1,464.61	1,528.39
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – Invesco Global Income Opportunities	LUX IM – JPM Emerging Market Income	LUX IM – ESG Morgan Stanley Global Multiasset	LUX IM – ESG UBS Active Defender
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	10,909,910.81	744,581.90	28,438,942.56	7,040,040.48
As a % of lendable assets	7.91%	0.80%	15.46%	1.28%
As a % of total net asset value	7.49%	0.79%	15.10%	1.20%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	452,989.33	-	721,183.43	-
From 1 week to 1 month	-	-	230,169.88	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	10,456,921.49	744,581.90	27,487,589.25	7,040,040.48
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	11,560,591.58	767,761.40	30,164,882.00	7,386,898.56
Bond	0.00	0.00	122,171.09	0.00
	11,560,591.58	767,761.40	30,287,053.09	7,386,898.56
Quality (Bond collateral issuers rating)	-	-	AA	-
Currency	-	-	EUR	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	122,171.09	-
Open maturity	11,560,591.58	767,761.40	30,164,882.00	7,386,898.56
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	French State	N/A
Amount	N/A	N/A	122,171.09	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	33,812.72	2,610.06	41,034.03	45,024.68
In % of gross revenue	77.45%	75.69%	75.68%	75.26%
Revenue component of the securities lending agent				
In absolute amount	1,985.36	217.76	3,424.43	4,030.25
In % of gross revenue	4.55%	6.31%	6.32%	6.74%
Revenue component of the borrower				
In absolute amount	7,858.12	620.74	9,759.17	10,768.15
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – ESG Eurizon Contrarian Approach	LUX IM – ESG Amundi Sustainable Alpha	LUX IM – Pimco Global Risk Allocation	LUX IM – UBS Asia Balanced Income
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	32,267,743.50	74,881,528.21	0.00	0.00
As a % of lendable assets	8.11%	19.02%	0.00%	0.00%
As a % of total net asset value	7.52%	18.71%	0.00%	0.00%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	32,267,743.50	74,881,528.21	0.00	0.00
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	34,327,584.00	56,544,938.00	0.00	0.00
Bond	0.00	23,576,905.63	0.00	0.00
	34,327,584.00	80,121,843.63	0.00	0.00
Quality (Bond collateral issuers rating)	-	AA+ and N.A.	-	-
Currency	-	EUR	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	23,576,905.63	-	-
Open maturity	34,327,584.00	56,544,938.00	0.00	0.00
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	European Union	N/A	N/A
Amount	N/A	14,503,750.31	N/A	N/A
Second name	N/A	Austrian State	N/A	N/A
Amount	N/A	9,073,155.32	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
<i>Revenue component of the fund</i>				
In absolute amount	103,968.62	99,587.77	5,655.89	1,841.70
In % of gross revenue	76.75%	77.37%	80.48%	77.07%
<i>Revenue component of the securities lending agent</i>				
In absolute amount	7,104.87	5,957.88	107.17	117.84
In % of gross revenue	5.25%	4.63%	1.52%	4.93%
<i>Revenue component of the borrower</i>				
In absolute amount	24,381.99	23,168.56	1,265.06	430.14
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – IMPact Active Global Allocation	LUX IM – Pictet Thematic Risk Control	LUX IM – Dama	LUX IM – ESG Sycamore Next Generation
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	19,196,752.36	0.00	3,665,716.04	6,991,492.46
As a % of lendable assets	25.19%	0.00%	7.94%	5.60%
As a % of total net asset value	24.05%	0.00%	7.83%	5.07%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	19,196,752.36	0.00	3,665,716.04	6,991,492.46
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	12,916,664.00	0.00	3,901,752.57	7,373,060.55
Bond	<u>7,468,630.09</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
	20,385,294.09	0.00	3,901,752.57	7,373,060.55
Quality (Bond collateral issuers rating)	AA	-	-	-
Currency	EUR	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	7,468,630.09	-	-	-
Open maturity	12,916,664.00	0.00	3,901,752.57	7,373,060.55
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	British State	N/A	N/A	N/A
Amount	7,468,630.09	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
<i>Revenue component of the fund</i>				
In absolute amount	5,852.79	2,817.70	73,383.67	57,349.91
In % of gross revenue	78.48%	72.57%	77.00%	76.40%
<i>Revenue component of the securities lending agent</i>				
In absolute amount	262.18	366.35	4,763.67	4,202.70
In % of gross revenue	3.52%	9.43%	5.00%	5.60%
<i>Revenue component of the borrower</i>				
In absolute amount	1,342.31	698.94	17,154.29	13,511.55
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

<b>SECURITIES LENDING TRANSACTIONS</b>	<b>LUX IM – Sustainable Allocation Flex</b>	<b>LUX IM – ESG Invesco Belt &amp; Road Evolution</b>	<b>LUX IM – ESG Ambienta Infrastructure Income</b>	<b>LUX IM – ESG Blackrock Global Conservative Opportunities</b>
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	4,963,404.85	542,926.05	44,300.98	76,312.26
As a % of lendable assets	7.92%	0.39%	0.10%	0.57%
As a % of total net asset value	7.66%	0.36%	0.09%	0.56%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	4,963,404.85	542,926.05	44,300.98	76,312.26
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	5,222,930.50	584,073.58	46,628.68	80,229.48
Bond	0.00	0.00	0.00	0.00
	5,222,930.50	584,073.58	46,628.68	80,229.48
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	5,222,930.50	584,073.58	46,628.68	80,229.48
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	34,615.42	4,927.78	3,707.29	5,240.46
In % of gross revenue	76.89%	77.39%	76.73%	75.46%
Revenue component of the securities lending agent				
In absolute amount	2,300.69	293.45	254.67	545.24
In % of gross revenue	5.11%	4.61%	5.27%	6.54%
Revenue component of the borrower				
In absolute amount	8,103.54	1,146.13	869.70	1,250.06
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – Risk Allocation Fund	LUX IM – Vontobel Global Active Bond	LUX IM – Algebris Financial Credit Bond	LUX IM – Amundi Global Income Bond
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	526,298.89	8,568,696.64	27,414,307.36	3,422,269.92
As a % of lendable assets	2.26%	9.17%	5.40%	3.72%
As a % of total net asset value	2.03%	8.46%	5.05%	3.45%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	526,298.89	8,568,696.64	27,414,307.36	3,422,269.92
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	558,170.29	9,154,039.51	29,348,344.77	3,682,805.19
Bond	0.00	0.00	0.00	0.00
	558,170.29	9,154,039.51	29,348,344.77	3,682,805.19
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	558,170.29	9,154,039.51	29,348,344.77	3,682,805.19
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	3,023.63	12,775.51	89,981.25	12,285.40
In % of gross revenue	78.86%	77.09%	78.33%	77.26%
Revenue component of the securities lending agent				
In absolute amount	120.33	813.65	4,218.20	753.33
In % of gross revenue	3.14%	4.91%	3.67%	4.74%
Revenue component of the borrower				
In absolute amount	690.14	2,982.99	20,677.93	2,862.16
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – Vontobel New Frontier Debt	LUX IM – JPM Short Emerging Debt	LUX IM – Twentyfour Global Strategic Bond	LUX IM – Muzinich Short Term Credit
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	497,498.73	1,549,043.69	38,227,351.40	14,519,080.52
As a % of lendable assets	0.50%	0.90%	10.47%	3.97%
As a % of total net asset value	0.48%	0.88%	10.08%	3.88%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	497,498.73	1,549,043.69	38,227,351.40	14,519,080.52
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	545,107.66	1,645,129.17	40,647,522.67	15,524,982.57
Bond	0.00	0.00	0.00	0.00
	545,107.66	1,645,129.17	40,647,522.67	15,524,982.57
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	545,107.66	1,645,129.17	40,647,522.67	15,524,982.57
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	2,743.04	14,439.46	60,629.93	71,742.26
In % of gross revenue	78.82%	76.21%	76.62%	77.64%
Revenue component of the securities lending agent				
In absolute amount	110.66	1,097.37	4,254.02	4,025.71
In % of gross revenue	3.18%	5.79%	5.38%	4.36%
Revenue component of the borrower				
In absolute amount	626.42	3,410.52	14,242.82	16,631.99
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – Oddo Target 2024	LUX IM – Pimco Multi Alpha Credit	LUX IM – Fidelity Global Low Duration	LUX IM – Morgan Stanley Active Coupon Strategy
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	11,566,777.33	2,700,651.62	12,859,011.94	3,488,863.34
As a % of lendable assets	1.87%	2.32%	3.14%	6.62%
As a % of total net asset value	1.83%	2.70%	3.12%	6.46%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	11,566,777.33	2,700,651.62	12,859,011.94	3,488,863.34
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	12,377,664.12	0.00	13,924,953.33	3,704,734.03
Bond	0.00	2,867,841.66	0.00	0.00
	12,377,664.12	2,867,841.66	13,924,953.33	3,704,734.03
Quality (Bond collateral issuers rating)	-	AA	-	-
Currency	-	EUR	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	2,867,841.66	-	-
Open maturity	12,377,664.12	0.00	13,924,953.33	3,704,734.03
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	British State	N/A	N/A
Amount	N/A	2,867,841.66	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	162,302.22	15,564.59	84,442.30	4,572.45
In % of gross revenue	75.72%	78.41%	77.20%	76.34%
Revenue component of the securities lending agent				
In absolute amount	13,450.99	713.13	5,251.30	339.31
In % of gross revenue	6.28%	3.59%	4.80%	5.66%
Revenue component of the borrower				
In absolute amount	38,579.97	3,573.16	19,688.84	1,078.19
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

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# LUX IM

<b>SECURITIES LENDING TRANSACTIONS</b>	<b>LUX IM – IMPact Corporate Hybrids</b>	<b>LUX IM – Euro Treasury</b>	<b>LUX IM – Euro Short Term Bond</b>	<b>LUX IM – Eurizon China Bond</b>
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	2,384,940.06	19,833,516.89	8,118,876.73	1,586,009.60
As a % of lendable assets	8.85%	16.76%	15.53%	1.31%
As a % of total net asset value	7.99%	16.60%	15.36%	1.30%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	2,384,940.06	19,833,516.89	8,118,876.73	1,586,009.60
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	2,534,238.23	9,221,058.00	8,518,687.00	1,695,099.85
Bond	0.00	11,741,329.72	38,108.75	0.00
	2,534,238.23	20,962,387.72	8,556,795.75	1,695,099.85
Quality (Bond collateral issuers rating)	-	AA	AA	-
Currency	-	EUR	EUR	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	11,741,329.72	38,108.75	-
Open maturity	2,534,238.23	9,221,058.00	8,518,687.00	1,695,099.85
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	British State	French State	N/A
Amount	N/A	11,741,329.72	38,108.75	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	5,047.13	17,333.49	23,106.88	7,204.95
In % of gross revenue	76.47%	76.87%	77.58%	72.54%
Revenue component of the securities lending agent				
In absolute amount	364.99	1,157.29	1,315.25	939.86
In % of gross revenue	5.53%	5.13%	4.42%	9.46%
Revenue component of the borrower				
In absolute amount	1,188.03	4,058.95	5,360.96	1,787.89
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – ESG Sycomore Corporate Bond	LUX IM – ESG UBS Global Bond Sustainable	LUX IM – ESG UBS Short Term Euro Corporates	LUX IM – VER Capital Credit Fund
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	997,700.25	54,283,303.71	8,184,574.73	2,233,918.36
As a % of lendable assets	2.74%	16.70%	3.46%	14.41%
As a % of total net asset value	2.65%	15.39%	3.37%	13.20%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	997,700.25	54,283,303.71	8,184,574.73	2,233,918.36
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	0.00	42,905,706.00	8,657,498.85	1,161,325.00
Bond	<u>1,061,446.41</u>	<u>14,420,134.84</u>	<u>0.00</u>	<u>1,229,303.43</u>
	1,061,446.41	57,325,840.84	8,657,498.85	2,390,628.43
Quality (Bond collateral issuers rating)	AA	AAA, AA and N.A.	-	AA
Currency	EUR	EUR	-	EUR
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	1,061,446.41	14,420,134.84	-	1,229,303.43
Open maturity	0.00	42,905,706.00	8,657,498.85	1,161,325.00
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	French State	Luxembourg State	N/A	French State
Amount	1,061,446.41	8,075,392.27	N/A	1,229,303.43
Second name	N/A	British State	N/A	N/A
Amount	N/A	4,714,536.45	N/A	N/A
Third name	N/A	European Union	N/A	N/A
Amount	N/A	1,630,206.12	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	8,496.81	31,272.90	21,496.35	19,779.81
In % of gross revenue	78.74%	78.23%	77.75%	77.05%
Revenue component of the securities lending agent				
In absolute amount	351.95	1,506.71	1,174.98	1,270.48
In % of gross revenue	3.26%	3.77%	4.25%	4.95%
Revenue component of the borrower				
In absolute amount	1,942.41	7,195.53	4,976.63	4,620.80
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – VER Capital High Yield Italian Selection	LUX IM – VER Capital Cedola 2024	LUX IM – Pimco Breve Termine	LUX IM – VER Capital Short Term
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	487,618.67	836,560.98	285,363.00	4,689,832.20
As a % of lendable assets	8.47%	6.39%	0.50%	6.48%
As a % of total net asset value	7.83%	6.19%	0.53%	5.97%
Transactions classified according to residual maturities*	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	487,618.67	836,560.98	285,363.00	4,689,832.20
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:				
Cash	525,707.38	890,862.23	300,409.12	5,006,633.28
Bond	0.00	0.00	0.00	0.00
	525,707.38	890,862.23	300,409.12	5,006,633.28
Quality (Bond collateral issuers rating)	-	-	-	-
Currency	-	-	-	-
Classification according to residual maturities				
Less than 1 day	-	-	-	-
From 1 day to 1 week	-	-	-	-
From 1 week to 1 month	-	-	-	-
From 1 month to 3 months	-	-	-	-
From 3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Open maturity	525,707.38	890,862.23	300,409.12	5,006,633.28
The 10 largest issuers of collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Second name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Third name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Fourth name	N/A	N/A	N/A	N/A
Amount	N/A	N/A	N/A	N/A
Revenue and expenditure components**	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund				
In absolute amount	8,345.10	19,089.62	1,572.27	74,282.54
In % of gross revenue	77.14%	75.69%	79.78%	76.98%
Revenue component of the securities lending agent				
In absolute amount	525.61	1,592.44	43.82	4,845.98
In % of gross revenue	4.86%	6.31%	2.22%	5.02%
Revenue component of the borrower				
In absolute amount	1,947.23	4,539.96	354.75	17,369.67
In % of gross revenue	18.00%	18.00%	18.00%	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

# LUX IM

SECURITIES LENDING TRANSACTIONS	LUX IM – USD Treasury Plus 2023
Assets used	<i>In EUR</i>
In absolute terms	2,196,562.92
As a % of lendable assets	15.03%
As a % of total net asset value	14.84%
Transactions classified according to residual maturities*	<i>In EUR</i>
Less than 1 day	-
From 1 day to 1 week	-
From 1 week to 1 month	-
From 1 month to 3 months	-
From 3 months to 1 year	-
Above 1 year	-
Open maturity	2,196,562.92
Collateral received	<i>In EUR</i>
Type:	
Cash	0.00
Bond	<u>2,308,166.45</u>
	2,308,166.45
Quality (Bond collateral issuers rating)	AA
Currency	EUR
Classification according to residual maturities	
Less than 1 day	-
From 1 day to 1 week	-
From 1 week to 1 month	-
From 1 month to 3 months	-
From 3 months to 1 year	-
Above 1 year	2,308,166.45
Open maturity	0.00
The 10 largest issuers of collateral received	<i>In EUR</i>
First name	British State
Amount	1,185,534.93
Second name	French State
Amount	1,122,631.52
Third name	N/A
Amount	N/A
Fourth name	N/A
Amount	N/A
Revenue and expenditure components**	<i>In EUR</i>
Revenue component of the fund	
In absolute amount	1,499.87
In % of gross revenue	76.88%
Revenue component of the securities lending agent	
In absolute amount	99.91
In % of gross revenue	5.12%
Revenue component of the borrower	
In absolute amount	351.17
In % of gross revenue	18.00%

\* The classification is established according to the maturity dates of each securities lending contract. All transactions are processed as open maturity until one of the parties decides to close the lending transaction (or if the security itself reached its own maturity when applicable).

\*\* The difference, if any, between the amount stated in the SFTR note and the amount reported in the profit and loss accounts of the sub-fund is explained by an adjustment booked after June 30, 2023.

Each sub-fund has CACEIS BANK, LUXEMBOURG BRANCH as sole counterparty/borrower for securities lending positions and as depositary for collateral received. All transactions are bilateral transactions. There is no reuse of cash collateral. BG FUND MANAGEMENT LUXEMBOURG S.A. has been acting as securities lending agent during the whole financial period.

# LUX IM

CFDs	LUX IM – ESG Ambienta Alpha Green
Assets used	<i>In EUR</i>
In absolute terms	6,865,580.13
As a % of total net asset value	4.10%
Transactions classified according to residual maturities	<i>In EUR</i>
Less than 1 day	-
From 1 day to 1 week	6,865,580.13
From 1 week to 1 month	-
From 1 month to 3 months	-
From 3 months to 1 year	-
Above 1 year	-
Open maturity	-
The 10 largest counterparties	<i>In EUR</i>
First name	UBS Limited
Gross volumes for open trades	5,161,793.55
First country of domicile	United Kingdom
Second name	Morgan Stanley
Gross volumes for open trades	Bank AG
Second country of domicile	1,703,786.58
Third name	United Kingdom
Gross volumes for open trades	-
Third country of domicile	-
Fourth name	-
Gross volumes for open trades	-
Fourth country of domicile	-
Fifth name	-
Gross volumes for open trades	-
Fifth country of domicile	-
Sixth name	-
Gross volumes for open trades	-
Sixth country of domicile	-
Collateral received	<i>In EUR</i>
Type:	
Cash	1,812,190.97*
Currency	EUR
Classification according to residual maturities	
Less than 1 day	-
From 1 day to 1 week	-
From 1 week to 1 month	-
From 1 month to 3 months	-
From 3 months to 1 year	-
Above 1 year	-
Open maturity	1,812,190.97*
Revenue and expenditure components	<i>In EUR</i>
Revenue component of the fund	
In absolute amount	774,919.17
In % of gross revenue	100%
Expenditure component of the fund	10,282,789.07

\* Amount of cash collateral received reflects the global position of this sub-fund towards the counterparties.

There is no reuse of cash collateral related to CFDs transactions. All trades open at the end of the period have been transacted through bilateral settlement. Revenue component and expenditure component of the Fund includes interests, dividends, realised and change in unrealised on CFDs.

An amount of EUR 12,844,393.37 has been granted as collateral by the sub-fund LUX IM – ESG Ambienta Alpha Green to the counterparty UBS Limited (100% of total collateral pledged).

An amount of EUR 1,500,000.00 has been granted as collateral by the sub-fund LUX IM – ESG Ambienta Alpha Green to the counterparty Morgan Stanley Bank AG (100% of total collateral pledged).

<b>TOTAL RETURN SWAPS</b>	<b>LUX IM – JP Morgan China Equities</b>	<b>LUX IM – BlackRock Multiasset Factor Investing</b>	<b>LUX IM – Pimco Global Risk Allocation</b>
Assets used	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
In absolute terms	6,387,367.04	221,993.21	154,616.69
As a % of total net asset value	5.22%	0.48%	0.50%
Transactions classified according to residual maturities	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Less than 1 day	-	-	-
From 1 day to 1 week	-	-	-
From 1 week to 1 month	-	-	-
From 1 month to 3 months	-	9,388.93	-
From 3 months to 1 year	1,560,973.29	212,604.28	154,616.69
Above 1 year	4,826,393.75	-	-
Open maturity	-	-	-
The 10 largest counterparties	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
First name	J.P. Morgan Securities Limited	Jpmorgan Chase Bank Us	Sgr Societe Generale Paris
Gross volumes for open trades	6,387,367.04	204,930.33	154,616.69
First country of domicile	United Kingdom	United States	France
Second name	-	Merrill Lynch Intern Ldn	-
Gross volumes for open trades	-	9,388.93	-
Second country of domicile	-	United Kingdom	-
Third name	-	Goldman Sachs Int	-
Gross volumes for open trades	-	7,673.95	-
Third country of domicile	-	United Kingdom	-
Fourth name	-	-	-
Gross volumes for open trades	-	-	-
Fourth country of domicile	-	-	-
Fifth name	-	-	-
Gross volumes for open trades	-	-	-
Fifth country of domicile	-	-	-
Collateral received	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Type:	-	-	-
Cash	-	153,912.38*	-
Currency	-	EUR	-
Classification according to residual maturities	-	-	-
Less than 1 day	-	-	-
From 1 day to 1 week	-	-	-
From 1 week to 1 month	-	-	-
From 1 month to 3 months	-	-	-
From 3 months to 1 year	-	-	-
Above 1 year	-	-	-
Open maturity	-	153,912.38*	-
Revenue and expenditure components	<i>In EUR</i>	<i>In EUR</i>	<i>In EUR</i>
Revenue component of the fund	-	-	-
In absolute amount	4,194,591.93	2,585.80	410,492.64
In % of gross revenue	100%	100%	100%
Expenditure component of the fund	21,908,201.90	443,109.61	41,942.78

\* Amount of cash collateral received reflects the global position of this sub-fund towards the counterparties.

There is no reuse of cash collateral related to TOTAL RETURN SWAPS transactions. All trades open at the end of the period have been transacted through bilateral settlement. Revenue component and expenditure component of the Fund includes interests, dividends, realised and change in unrealised on TOTAL RETURN SWAPS.

An amount of EUR 758,009.57 has been granted as collateral by the sub-fund LUX IM – BlackRock Multiasset Factor Investing to the counterparty Merrill Lynch Intern Ldn (100% of total collateral pledged).

An amount of EUR 200,000.00 has been granted as collateral by the sub-fund LUX IM – BlackRock Multiasset Factor Investing to the counterparty Jpmorgan Chase Bank Us (100% of total collateral pledged).